

CME Exchange ADV Report - Monthly

May 2014

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	ADV MAY 2014	ADV MAY 2013	% CHG	ADV APR 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Interest Rate Futures								
EUROYEN	0	0	-	0	-	0	0	-100.0%
EURODOLLARS	2,574,472	2,335,085	10.3%	2,196,107.33	17.2%	2,443,097	2,052,580	19.0%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	21	11.18	87.4%	90.38	-76.8%	65	45	42.6%
EURO BONDS	0	0	-	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	133,948	99,575.36	34.5%	118,198.19	13.3%	116,653	110,403	5.7%
EURO MIDCURVE	664,690	463,377.82	43.4%	616,797.81	7.8%	682,977	484,761	40.9%
Equity Index Futures								
E-MINI S&P500	1,316,801	1,904,603.77	-30.9%	1,640,971.57	-19.8%	1,671,707	1,794,807	-6.9%
S&P 500	6,940	10,574.95	-34.4%	6,531	6.3%	11,668	16,494	-29.3%
S&P 600 SMALLCAP EMINI	0	0.41	4.8%	0.43	0.0%	1	1	-61.9%
E-MINI MIDCAP	15,915	18,346.09	-13.2%	18,339.76	-13.2%	19,941	22,228	-10.3%
S&P 400 MIDCAP	54	45.59	17.8%	79.62	-32.5%	75	82	-8.4%
S&P 500 GROWTH	0	0.59	-91.9%	0.24	-80.0%	3	3	-0.6%
S&P 500/VALUE	0	0.64	-40.1%	0.52	-27.3%	5	3	62.9%
E-MINI NASDAQ 100	263,861	206,794.41	27.6%	369,801.67	-28.6%	307,748	235,687	30.6%
NASDAQ	942	596.18	58.0%	1,060.52	-11.2%	1,093	929	17.7%
NIKKEI 225 (\$) STOCK	14,210	20,428.55	-30.4%	15,343.76	-7.4%	18,673	18,575	0.5%
NIKKEI 225 (YEN) STOCK	33,474	59,852.09	-44.1%	39,780.29	-15.9%	47,711	46,795	2.0%
S&P FINANCIAL SECTOR	63	203.09	-69.1%	111.81	-43.8%	113	198	-43.1%
S&P MATERIALS SECTOR	38	133.36	-71.6%	22.9	65.1%	51	90	-43.7%
S&P ENERGY SECTOR	396	417.36	-5.1%	238.86	65.8%	285	328	-13.1%
S&P INDUSTRIAL SECTOR	68	106.45	-36.3%	44.1	53.9%	76	94	-18.5%
S&P UTILITIES SECTOR	184	204.41	-9.8%	188.81	-2.3%	235	201	17.2%
S&P TECHNOLOGY SECTOR	111	89.68	23.7%	96.71	14.7%	139	160	-13.1%
S&P HEALTH CARE SECTOR	80	345	-76.8%	81.48	-1.8%	103	182	-43.1%
S&P CONSUMER DSCRTNRY SE	83	42.68	94.2%	77.1	7.5%	114	86	33.4%
E-MICRO NIFTY	0	0.18	-100.0%	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECT	120	137.82	-12.6%	114.24	5.4%	170	171	-0.7%
IBOVESPA INDEX	4	120.91	-96.4%	29.19	-85.0%	24	115	-79.2%

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Equity Index Options								
E-MINI S&P500	223,770	243,240.14	-8.0%	304,540.9	-26.5%	279,014	224,768	24.1%
S&P 500	27,843	42,562.32	-34.6%	31,878.14	-12.7%	28,812	27,721	3.9%
E-MINI MIDCAP	5	1.55	245.1%	3.71	43.6%	6	6	-2.0%
E-MINI NASDAQ 100	12,206	3,034.59	302.2%	21,752.67	-43.9%	15,037	3,530	326.0%
NASDAQ	0	1.68	-88.7%	0.38	-50.0%	1	2	-32.9%
EOM S&P 500	3,760	4,514.73	-16.7%	2,246.1	67.4%	3,492	3,331	4.8%
EOM EMINI S&P	33,368	36,061.09	-7.5%	26,278.19	27.0%	40,744	30,136	35.2%
EOW1 EMINI S&P 500	25,111	23,452.77	7.1%	32,855.43	-23.6%	37,054	23,534	57.4%
EOW2 EMINI S&P 500	26,190	18,824.41	39.1%	42,703.57	-38.7%	37,684	23,019	63.7%
EOW1 S&P 500	1,006	405.59	148.2%	1,274.48	-21.0%	2,187	1,349	62.1%
EOW2 S&P 500	3,283	1,008.59	225.5%	3,670.57	-10.6%	3,513	2,146	63.8%
EOW4 EMINI S&P 500	32,680	29,487.32	10.8%	29,010.33	12.6%	28,151	23,165	21.5%
FX Futures								
AUSTRALIAN DOLLAR	61,270	141,531.59	-56.7%	62,375.1	-1.8%	79,100	104,493	-24.3%
BRITISH POUND	75,820	121,748.91	-37.7%	67,409.29	12.5%	93,069	116,023	-19.8%
BRAZIL REAL	1,664	1,998.91	-16.8%	1,069.05	55.6%	1,471	1,402	4.9%
CANADIAN DOLLAR	43,676	80,495.09	-45.7%	43,039.57	1.5%	57,804	69,158	-16.4%
E-MINI EURO FX	2,843	3,894.82	-27.0%	3,013.9	-5.7%	4,209	4,124	2.0%
EURO FX	158,966	275,265.86	-42.3%	145,074.38	9.6%	187,586	243,197	-22.9%
E-MINI JAPANESE YEN	384	1,717.45	-77.7%	500.76	-23.4%	613	1,326	-53.7%
JAPANESE YEN	108,815	201,442	-46.0%	111,193.71	-2.1%	137,329	169,691	-19.1%
MEXICAN PESO	29,141	46,860.95	-37.8%	31,551.9	-7.6%	36,463	41,169	-11.4%
NEW ZEALND DOLLAR	9,620	17,668.86	-45.6%	9,831.24	-2.2%	11,901	14,358	-17.1%
NKR/USD CROSS RATE	42	45.86	-9.3%	21.57	92.9%	38	55	-31.9%
RUSSIAN RUBLE	966	1,013.14	-4.7%	604.86	59.7%	999	972	2.7%
S.AFRICAN RAND	223	471.23	-52.6%	267.81	-16.6%	296	562	-47.2%
SWISS FRANC	28,918	49,317.09	-41.4%	25,513	13.3%	31,349	35,959	-12.8%
AD/CD CROSS RATES	3	6.68	-55.1%	3.29	-8.7%	4	5	-15.1%
AD/JY CROSS RATES	170	144.68	17.2%	177.67	-4.6%	192	126	52.8%
AD/NE CROSS RATES	13	3.55	261.3%	2.86	348.3%	5	3	104.6%
BP/JY CROSS RATES	292	101.32	188.1%	67.52	332.2%	184	124	48.8%
BP/SF CROSS RATES	11	2.59	328.2%	4.62	140.2%	11	13	-11.4%
CD/JY CROSS RATES	6	1.59	292.1%	10.81	-42.3%	10	5	100.0%
EC/AD CROSS RATES	38	55.55	-31.8%	24.33	55.8%	43	48	-10.8%
EC/CD CROSS RATES	201	22.05	813.5%	212.9	-5.4%	147	38	290.9%
EC/NOK CROSS RATES	5	14.32	-62.1%	2.95	83.9%	5	8	-39.1%
EC/SEK CROSS RATES	6	0	-	20.24	-72.7%	37	14	157.6%
EFX/BP CROSS RATES	1,783	1,875.09	-4.9%	1,546.9	15.3%	2,444	2,933	-16.7%
EFX/JY CROSS RATES	1,637	4,030.14	-59.4%	1,793.81	-8.7%	2,188	3,588	-39.0%
EFX/SF CROSS RATES	990	2,042.45	-51.5%	761.52	30.0%	1,408	1,771	-20.5%
SF/JY CROSS RATES	0	0.09	57.2%	0	-	0	8	-98.8%
SKR/USD CROSS RATES	27	100.91	-73.1%	39.71	-31.8%	35	53	-35.2%
CZECK KORUNA (US)	0	69.77	-99.9%	1.14	-91.7%	0	23	-98.9%
CZECK KORUNA (EC)	0	63.36	-100.0%	0	-	0	37	-99.9%
HUNGARIAN FORINT (US)	3	100.45	-96.9%	0.29	983.4%	2	62	-97.0%
HUNGARIAN FORINT (EC)	0	188.73	-100.0%	1.76	-100.0%	4	78	-95.4%
POLISH ZLOTY (US)	69	66.09	3.7%	19.52	251.0%	107	78	37.3%

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FX Futures								
POLISH ZLOTY (EC)	70	67.5	4.3%	145.86	-51.7%	231	176	30.9%
SHEKEL	27	36.05	-25.4%	11.38	136.4%	35	38	-8.1%
RMB USD	26	169	-84.8%	66.29	-61.2%	61	75	-19.4%
RMB EURO	0	0	-	0	-	0	0	-100.0%
KOREAN WON	11	8.68	21.8%	8.43	25.4%	13	21	-38.2%
TURKISH LIRA	35	310.59	-88.6%	44.19	-20.2%	76	180	-57.9%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-
TURKISH LIRA (EU)	31	200.77	-84.5%	3.62	761.9%	48	110	-56.0%
E-MICRO USD/JPY	0	0	-	0.24	-40.0%	0	0	-57.6%
E-MICRO AUD/USD	1,163	2,015.41	-42.3%	1,259.52	-7.7%	1,742	1,563	11.5%
E-MICRO EUR/USD	6,047	8,875.91	-31.9%	5,742.29	5.3%	8,201	7,996	2.6%
E-MICRO GBP/USD	823	1,209.45	-31.9%	944.52	-12.8%	1,394	1,540	-9.5%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-75.6%
INDIAN RUPEE	305	1,099.14	-72.3%	161.62	88.4%	221	659	-66.5%
USDZAR	5	0	-	6.95	-28.1%	10	2	490.2%
MICRO CHF/USD	187	351.86	-46.7%	166.33	12.7%	213	244	-12.9%
MICRO JYP/USD	318	992.45	-67.9%	337.67	-5.7%	629	703	-10.4%
MICRO CAD/USD	321	306.14	4.9%	362.76	-11.5%	614	237	158.9%
EURO QUARTERLY VARIANCE F	0	0	-	0	-	0	2	-100.0%
FX Options								
AUSTRALIAN DOLLAR	4,408	10,524.45	-58.1%	4,528.24	-2.7%	5,802	6,896	-15.9%
BRITISH POUND	9,188	5,073.18	81.1%	6,604.81	39.1%	10,646	7,309	45.6%
BRAZIL REAL	0	0	-	0	-	0	0	-
CANADIAN DOLLAR	4,620	4,523.91	2.1%	4,735.52	-2.4%	5,402	4,379	23.4%
EURO FX	22,641	23,888.86	-5.2%	17,385.24	30.2%	21,801	25,644	-15.0%
JAPANESE YEN	9,911	16,912.5	-41.4%	8,630.62	14.8%	10,031	14,622	-31.4%
MEXICAN PESO	5	47.5	-89.5%	4.14	20.7%	2	11	-78.6%
NEW ZEALND DOLLAR	6	0.05	12877.4%	3.33	77.1%	3	0	957.7%
RUSSIAN RUBLE	54	26.95	101.8%	50.14	8.5%	22	5	373.4%
SWISS FRANC	1,114	1,057.82	5.3%	833.62	33.6%	1,029	697	47.6%
EFX/JY CROSS RATES	0	113.73	-100.0%	0	-	0	10	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	0	-
JAPANESE YEN (EU)	32	153.59	-79.3%	47.95	-33.6%	61	132	-54.2%
EURO FX (EU)	186	180	3.6%	274.86	-32.2%	241	287	-16.0%
SWISS FRANC (EU)	22	24.32	-7.8%	10.29	118.1%	14	24	-41.0%
CANADIAN DOLLAR (EU)	45	38.5	16.8%	17	164.4%	26	58	-55.4%
BRITISH POUND (EU)	18	57.36	-69.0%	14.05	26.8%	49	116	-57.6%
AUSTRALIAN DLR (EU)	9	47.73	-81.8%	21.62	-59.9%	17	57	-69.8%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	54,252	54,078.95	0.3%	40,364.62	34.4%	54,452	49,457	10.1%
FEEDER CATTLE	6,357	5,315.82	19.6%	6,994	-9.1%	7,136	6,624	7.7%
LEAN HOGS	42,523	50,028.5	-15.0%	36,220.43	17.4%	47,340	44,750	5.8%
LUMBER	636	1,061.32	-40.0%	693.48	-8.2%	656	967	-32.1%
MILK	1,084	1,109.23	-2.3%	1,099.24	-1.4%	1,379	1,166	18.2%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	106	37.32	184.3%	98.05	8.2%	124	48	159.8%
BUTTER CS	159	106.55	49.0%	78.71	101.6%	144	111	30.1%
CLASS IV MILK	106	22.82	366.6%	72.19	47.5%	164	80	105.4%
DRY WHEY	42	28	51.0%	53.76	-21.3%	47	45	3.6%
GSCI EXCESS RETURN FUT	123	17	623.8%	0.24	51579.0%	492	48	928.8%
GOLDMAN SACHS	1,015	1,093.05	-7.2%	1,088.52	-6.8%	1,131	1,211	-6.6%
HOUSING INDEX	1	0.77	10.9%	0.67	28.6%	1	1	-17.0%
HDD WEATHER	0	0	-	2.38	-100.0%	49	94	-47.8%
CDD WEATHER	130	54.59	138.1%	4.76	2630.0%	27	63	-56.5%
HDD SEASONAL STRIP	0	0	-	0	-	4	2	63.1%
CDD SEASONAL STRIP	5	13.64	-65.1%	0	-	1	14	-93.1%
HDD WEATHER EUROPEAN	0	0	-	0	-	12	15	-19.5%
CAT WEATHER EUROPEAN	0	4.55	-100.0%	4.76	-100.0%	1	14	-93.1%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	4	-100.0%
CAT EURO SEASONAL STRIP	0	2.27	-100.0%	0	-	0	0	-100.0%
WKLY AVG TEMP	0	54.55	-100.0%	4.76	-100.0%	6	40	-85.5%
MALAYSIAN PALM SWAP	166	0	-	173.33	-4.4%	143	59	140.7%
OTC SP GSCI ER SWAP	0	0	-	0	-	20	18	11.8%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	254	74	244.9%
USD CRUDE PALM OIL	0	5.45	-100.0%	0	-	0	4	-100.0%
CASH-SETTLED CHEESE	201	101.82	97.4%	229.33	-12.4%	213	142	49.8%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	14,502	10,722.32	35.2%	11,360.05	27.7%	13,224	10,861	21.8%
FEEDER CATTLE	1,164	791	47.1%	959.05	21.4%	984	853	15.3%
LEAN HOGS	13,007	5,878.5	121.3%	13,513.14	-3.7%	13,438	6,335	112.1%
LUMBER	49	94.45	-48.0%	61.48	-20.1%	63	62	1.8%
MILK	969	909.05	6.6%	1,122.05	-13.7%	1,303	1,032	26.2%
MLK MID	4	0.73	489.3%	3	42.9%	4	4	-1.7%
NFD MILK	60	17.23	246.6%	41.86	42.7%	51	25	99.7%
BUTTER CS	72	80.09	-10.3%	20.24	254.8%	33	60	-45.4%
CLASS IV MILK	71	14.23	400.4%	71.24	-0.1%	107	99	8.3%
DRY WHEY	17	28	-38.4%	2.86	503.3%	14	14	-0.5%
HOUSING INDEX	2	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	46	21	117.7%
CDD WEATHER	48	18.18	161.9%	0	-	10	28	-64.8%
HDD SEASONAL STRIP	0	0	-	23.81	-100.0%	10	152	-93.1%
CDD SEASONAL STRIP	119	252.73	-52.9%	1,000	-88.1%	286	155	84.8%
HDD WEATHER EUROPEAN	0	0	-	0	-	8	6	30.5%
CAT WEATHER EUROPEAN	0	0	-	214.29	-100.0%	73	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	44	-100.0%
CAT EURO SEASONAL STRIP	0	22.73	-100.0%	0	-	0	6	-100.0%
SBIN M HURR EVENT2	0	0	-	0	-	0	0	-
LV CATL CSO	0	9.59	-100.0%	0	-	4	3	3.5%
SNOWFALL	0	0	-	0	-	2	0	-
SBIN HURR	0	34.09	-100.0%	0	-	0	3	-100.0%
LN HOGS CSO	0	0	-	0	-	0	0	-100.0%
CASH-SETTLED CHEESE	75	90.82	-17.8%	39.67	88.1%	88	105	-16.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,574,493	2,335,096.18	10.3%	2,196,197.71	17.2%	2,443,162	2,052,626	19.0%
Equity Index Futures	1,653,344	2,223,044.23	-25.6%	2,092,914.57	-21.0%	2,079,936	2,137,229	-2.7%
FX Futures	536,972	968,004.14	-44.5%	515,419.67	4.2%	662,540	825,054	-19.7%
Commodities and Alternative Invest	106,906	113,136.18	-5.5%	87,183.24	22.6%	113,797	105,052	8.3%
TOTAL FUTURES	4,871,715	5,639,280.73	-13.6%	4,891,715.19	-0.4%	5,299,435.51	5,119,960.69	3.5%
TOTAL OPTIONS GROUP								
Interest Rate Options	798,638	562,953.18	41.9%	734,996	8.7%	799,630	595,163	34.4%
Equity Index Options	389,225	402,594.77	-3.3%	496,214.48	-21.6%	475,696	362,704	31.2%
FX Options	52,259	62,670.46	-16.6%	43,161.43	21.1%	55,146	60,248	-8.5%
Commodities and Alternative Invest	30,157	18,963.73	59.0%	28,432.71	6.1%	29,749	19,870	49.7%
TOTAL OPTIONS	1,270,278	1,047,182.14	21.3%	1,302,804.62	-2.5%	1,360,220.92	1,037,985.85	31.0%
TOTAL COMBINED								
Interest Rate	3,373,130	2,898,049.36	16.4%	2,931,193.71	15.1%	3,242,792	2,647,789	22.5%
Equity Index	2,042,569	2,625,639	-22.2%	2,589,129.05	-21.1%	2,555,632	2,499,934	2.2%
FX	589,231	1,030,674.59	-42.8%	558,581.1	5.5%	717,687	885,302	-18.9%
Commodities and Alternative Invest	137,063	132,099.91	3.8%	115,615.95	18.6%	143,546	124,922	14.9%
GRAND TOTAL	6,141,994	6,686,462.86	-8.1%	6,194,519.81	-0.8%	6,659,656.44	6,157,946.53	8.1%