

CME Exchange ADV Report - Monthly

September 2014

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	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Interest Rate Futures								
EUROYEN	0	0.05	-100.0%	0.05	-100.0%	0	0	32.5%
EURODOLLARS	3,230,278	2,570,653.1	25.7%	2,279,168.71	41.7%	2,553,100	2,052,580	24.4%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	0	11.75	-100.0%	62.24	-100.0%	80	45	77.2%
2YR BUNDLE	9	0	-	0	-	1	0	-
3YR BUNDLE	11	0	-	0	-	1	0	-
EURO 5YR BUNDLE	5	0	-	0	-	1	0	-
EURO BONDS	0	0	-	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	260,922	130,165.15	100.5%	138,999.81	87.7%	155,101	110,403	40.5%
EURO MIDCURVE	978,341	833,158.5	17.4%	571,397.57	71.2%	685,583	484,761	41.4%
Equity Index Futures								
E-MINI S&P500	1,944,913	1,987,613.15	-2.1%	1,334,275.52	45.8%	1,636,394	1,794,807	-8.8%
S&P 500	24,704	29,220.05	-15.5%	5,639.76	338.0%	13,165	16,494	-20.2%
S&P 600 SMALLCAP EMINI	0	1.25	-96.2%	0.05	0.0%	0	1	-78.4%
E-MINI MIDCAP	29,465	31,141.8	-5.4%	13,505.05	118.2%	20,216	22,228	-9.1%
S&P 400 MIDCAP	82	165.95	-50.5%	52.9	55.4%	62	82	-24.7%
S&P 500 GROWTH	7	5	49.5%	0.24	3039.9%	3	3	20.2%
S&P 500/VALUE	19	4	370.2%	0.24	7799.8%	6	3	117.6%
E-MINI NASDAQ 100	338,271	260,546.05	29.8%	227,353	48.8%	287,951	235,687	22.2%
NASDAQ	1,044	958.55	8.9%	594.48	75.6%	960	929	3.4%
NIKKEI 225 (\$) STOCK	21,634	21,074.7	2.7%	12,446.86	73.8%	17,555	18,575	-5.5%
NIKKEI 225 (YEN) STOCK	46,828	43,133.1	8.6%	33,843.14	38.4%	42,851	46,795	-8.4%
E-MICRO NIFTY	0	0	-	0	-	0	0	-100.0%
S&P FINANCIAL SECTOR	399	251.85	58.3%	136.48	192.2%	151	198	-23.9%
S&P MATERIALS SECTOR	236	85.55	176.0%	89.24	164.6%	82	90	-9.7%
S&P ENERGY SECTOR	550	202.3	171.7%	394.43	39.3%	353	328	7.5%
S&P UTILITIES SECTOR	668	335.4	99.2%	224.57	197.5%	294	201	46.5%
S&P INDUSTRIAL SECTOR	380	125.85	202.1%	70.95	435.8%	132	94	41.1%
S&P TECHNOLOGY SECTOR	335	209.25	59.9%	74.14	351.3%	156	160	-2.6%
S&P HEALTH CARE SECTOR	492	148.45	231.3%	120.38	308.5%	168	182	-7.8%
S&P CONSUMER DSCRTRNY SE	263	130.35	101.9%	112.38	134.2%	135	86	57.4%
NASDAQ BIOTECH	2	0	-	4.76	-50.0%	1	0	-
IBOVESPA INDEX	20	67.5	-69.7%	7.57	170.4%	18	115	-84.8%
S&P CONSUMER STAPLES SECT	650	266.25	144.3%	104.43	522.8%	260	171	51.8%

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Equity Index Options								
E-MINI S&P500	255,254	217,998.55	17.1%	287,673.48	-11.3%	267,190	224,768	18.9%
S&P 500	28,842	24,035.6	20.0%	33,830.33	-14.7%	30,240	27,721	9.1%
E-MINI MIDCAP	2	5.45	-64.2%	4.71	-58.6%	5	6	-19.5%
E-MINI NASDAQ 100	8,985	1,993.65	350.7%	9,243.29	-2.8%	12,943	3,530	266.7%
NASDAQ	1	0.55	90.5%	1.43	-26.7%	1	2	-40.2%
EOM S&P 500	2,818	2,309.45	22.0%	4,308.48	-34.6%	3,536	3,331	6.2%
EOM EMINI S&P	49,478	28,572.05	73.2%	56,844.95	-13.0%	41,163	30,136	36.6%
EOW1 EMINI S&P 500	45,919	29,412.25	56.1%	36,442.76	26.0%	37,334	23,534	58.6%
EOW2 EMINI S&P 500	45,222	22,915	97.3%	41,916.9	7.9%	38,707	23,019	68.2%
EOW1 S&P 500	2,361	2,648.9	-10.9%	1,911.19	23.5%	2,082	1,349	54.4%
EOW2 S&P 500	3,963	3,609.85	9.8%	3,937.9	0.6%	3,703	2,146	72.6%
EOW4 EMINI S&P 500	48,173	29,892.6	61.2%	52,280	-7.9%	35,740	23,165	54.3%
FX Futures								
AUSTRALIAN DOLLAR	145,617	98,689.9	47.5%	74,801.05	94.7%	85,135	104,493	-18.5%
BRITISH POUND	151,487	117,410.75	29.0%	84,820.29	78.6%	100,133	116,023	-13.7%
BRAZIL REAL	3,436	575.15	497.3%	4,863.86	-29.4%	2,084	1,402	48.6%
CANADIAN DOLLAR	76,770	62,834.75	22.2%	50,377.81	52.4%	58,202	69,158	-15.8%
E-MINI EURO FX	4,350	3,083.3	41.1%	2,099.62	107.2%	3,509	4,124	-14.9%
EURO FX	290,774	206,043.8	41.1%	167,021.29	74.1%	192,795	243,197	-20.7%
E-MINI JAPANESE YEN	1,123	801.35	40.1%	432.14	159.8%	586	1,326	-55.8%
JAPANESE YEN	185,933	152,254.6	22.1%	111,216.71	67.2%	133,746	169,691	-21.2%
MEXICAN PESO	64,425	55,006.15	17.1%	41,373.9	55.7%	39,647	41,169	-3.7%
NEW ZEALND DOLLAR	25,742	14,915.05	72.6%	12,723	102.3%	13,868	14,358	-3.4%
NKR/USD CROSS RATE	89	123.3	-28.0%	37.67	135.7%	54	55	-2.8%
RUSSIAN RUBLE	2,193	1,477.7	48.4%	883.29	148.3%	1,174	972	20.7%
S.AFRICAN RAND	822	870.25	-5.6%	334.86	145.4%	416	562	-25.9%
SWISS FRANC	53,397	34,419.65	55.1%	36,118.48	47.8%	35,228	35,959	-2.0%
AD/CD CROSS RATES	4	4.5	-4.8%	5.05	-15.1%	4	5	-16.5%
AD/JY CROSS RATES	534	122.05	337.4%	154.24	246.1%	235	126	86.7%
AD/NE CROSS RATES	19	6.1	207.6%	8.76	114.1%	10	3	273.0%
BP/JY CROSS RATES	650	186.05	249.4%	41.95	1449.4%	245	124	98.0%
BP/SF CROSS RATES	70	34.9	99.9%	32.71	113.2%	21	13	66.0%
CD/JY CROSS RATES	0	4.55	-92.7%	1.9	-82.5%	6	5	30.6%
EC/AD CROSS RATES	208	83.15	149.6%	18.38	1029.0%	62	48	29.1%
EC/CD CROSS RATES	360	66.85	438.6%	173.62	107.4%	161	38	325.8%
EC/NOK CROSS RATES	2	10	-76.2%	0	-	5	8	-40.4%
EC/SEK CROSS RATES	21	19.95	7.2%	0	-	31	14	120.1%
EFX/BP CROSS RATES	5,920	3,660.3	61.7%	2,134.67	177.3%	2,967	2,933	1.2%
EFX/JY CROSS RATES	3,303	3,231.85	2.2%	1,090.43	202.9%	2,108	3,588	-41.3%
EFX/SF CROSS RATES	2,914	2,083.95	39.9%	781.05	273.1%	1,534	1,771	-13.4%
SF/JY CROSS RATES	0	3.65	-100.0%	0.1	-100.0%	0	8	-98.9%
SKR/USD CROSS RATES	106	92.65	14.2%	37.67	180.8%	47	53	-10.9%
CZECK KORUNA (US)	0	25.35	-99.4%	0.24	-40.0%	0	23	-99.2%
CZECK KORUNA (EC)	0	127.35	-100.0%	0	-	0	37	-100.0%
HUNGARIAN FORINT (US)	4	25.8	-83.4%	2.1	104.5%	3	62	-94.7%
HUNGARIAN FORINT (EC)	0	15.25	-100.0%	0	-	4	78	-95.5%
POLISH ZLOTY (US)	42	97.6	-56.6%	2.9	1357.4%	91	78	16.7%

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FX Futures								
POLISH ZLOTY (EC)	40	268.55	-85.0%	0	-	191	176	8.3%
SHEKEL	0	35.2	-100.0%	0.57	-100.0%	32	38	-17.3%
RMB USD	28	36.1	-21.9%	24.14	16.8%	44	75	-42.1%
RMB EURO	0	0	-	0	-	0	0	-100.0%
KOREAN WON	7	29	-75.5%	0.81	776.5%	12	21	-43.6%
TURKISH LIRA	11	226.15	-95.2%	1	981.0%	107	180	-40.8%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-
TURKISH LIRA (EU)	1	96.85	-99.4%	0	-	76	110	-31.1%
E-MICRO USD/JPY	1	0.4	197.6%	0.33	257.2%	0	0	-8.4%
E-MICRO AUD/USD	3,202	1,501.55	113.2%	1,754.81	82.5%	1,796	1,563	14.9%
E-MICRO EUR/USD	7,657	6,224.95	23.0%	5,599.76	36.7%	7,304	7,996	-8.7%
E-MICRO GBP/USD	2,703	1,299.4	108.0%	1,332	102.9%	1,458	1,540	-5.3%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-86.6%
EURO QUARTERLY VARIANCE F	0	0	-	0	-	0	2	-100.0%
INDIAN RUPEE	135	912.05	-85.2%	114.95	17.5%	204	659	-69.1%
MICRO CAD/USD	1,769	210.7	739.7%	807.57	119.1%	695	237	193.2%
MICRO JYP/USD	916	509.5	79.9%	394	132.6%	551	703	-21.6%
MICRO CHF/USD	235	212.2	10.8%	155.24	51.4%	197	244	-19.2%
USDZAR	4	0	-	1.29	214.8%	7	2	327.2%
FX Options								
AUSTRALIAN DOLLAR	11,321	6,798.85	66.5%	4,867.19	132.6%	6,089	6,896	-11.7%
BRITISH POUND	23,315	7,785.2	199.5%	12,083.48	93.0%	12,571	7,309	72.0%
BRAZIL REAL	0	0	-	0	-	0	0	-
CANADIAN DOLLAR	7,548	3,922.7	92.4%	5,908.86	27.7%	5,618	4,379	28.3%
EURO FX	50,374	24,377.2	106.6%	28,972.38	73.9%	25,969	25,644	1.3%
JAPANESE YEN	14,931	10,434.8	43.1%	11,897.95	25.5%	10,658	14,622	-27.1%
MEXICAN PESO	83	0	-	77.9	6.2%	20	11	79.6%
NEW ZEALND DOLLAR	1	0.05	2852.4%	1.48	0.0%	4	0	1474.1%
RUSSIAN RUBLE	128	0	-	27.62	363.3%	37	5	680.9%
SWISS FRANC	1,651	944.05	74.9%	778.29	112.1%	1,053	697	51.0%
EFX/JY CROSS RATES	0	0	-	0	-	0	10	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	0	-
JAPANESE YEN (EU)	43	88.65	-51.9%	35.38	20.6%	49	132	-62.9%
EURO FX (EU)	717	315.7	127.0%	704.67	1.7%	347	287	20.8%
SWISS FRANC (EU)	3	29.15	-89.7%	1.52	96.9%	9	24	-60.7%
CANADIAN DOLLAR (EU)	51	103.65	-51.2%	21.81	132.1%	25	58	-57.4%
BRITISH POUND (EU)	50	244.15	-79.4%	8.95	462.8%	40	116	-65.1%
AUSTRALIAN DLR (EU)	9	78.35	-88.1%	5.95	56.0%	12	57	-79.6%

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	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	62,068	48,624.9	27.6%	48,738.43	27.3%	56,200	49,457	13.6%
FEEDER CATTLE	9,656	6,250.15	54.5%	10,653.33	-9.4%	8,221	6,624	24.1%
LEAN HOGS	47,637	57,781.05	-17.6%	38,992.43	22.2%	46,167	44,750	3.2%
LUMBER	560	963.55	-41.9%	713.19	-21.4%	647	967	-33.0%
MILK	1,841	975.95	88.6%	1,358.67	35.5%	1,367	1,166	17.2%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	126	50.1	150.5%	134	-6.3%	115	48	140.5%
BUTTER CS	141	91.05	54.5%	118.1	19.1%	136	111	22.3%
CLASS IV MILK	46	106.15	-56.8%	53.71	-14.7%	116	80	45.8%
DRY WHEY	74	51.05	44.3%	55.48	32.8%	53	45	15.7%
GSCI EXCESS RETURN FUT	2,206	222.7	890.4%	64.76	3305.9%	784	48	1538.5%
GOLDMAN SACHS	1,045	1,198.65	-12.8%	963.24	8.5%	1,089	1,211	-10.1%
HOUSING INDEX	0	1.45	-96.7%	0.9	-94.7%	1	1	-40.6%
HDD WEATHER	12	95	-87.5%	0	-	28	94	-70.0%
CDD WEATHER	10	93.65	-89.3%	40.95	-75.6%	39	63	-37.7%
HDD SEASONAL STRIP	0	15	-100.0%	0	-	2	2	-10.6%
CDD SEASONAL STRIP	0	0	-	0	-	1	14	-96.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	7	15	-55.9%
CAT WEATHER EUROPEAN	0	0	-	0	-	3	14	-81.1%
HDD EURO SEASONAL STRIP	0	0	-	47.62	-100.0%	5	4	34.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
WKLY AVG TEMP	0	57.5	-100.0%	0	-	4	40	-90.0%
CASH-SETTLED CHEESE	316	108.75	190.7%	287.9	9.8%	231	142	62.7%
USD CRUDE PALM OIL	0	0	-	0	-	0	4	-100.0%
S&P GSCI ENHANCED ER SWAP	828	0	-	0	-	290	74	293.4%
OTC SP GSCI ER SWAP	0	0	-	0	-	11	18	-38.8%
MALAYSIAN PALM SWAP	295	114	159.0%	284.76	3.7%	165	59	177.9%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	19,413	10,314.55	88.2%	18,021.43	7.7%	16,438	10,861	51.3%
FEEDER CATTLE	1,905	698.95	172.6%	1,675.95	13.7%	1,311	853	53.6%
LEAN HOGS	14,748	7,842.05	88.1%	12,107.71	21.8%	13,632	6,335	115.2%
LUMBER	45	88.35	-48.6%	49.33	-7.9%	58	62	-7.1%
MILK	2,251	753.65	198.7%	1,341.1	67.9%	1,397	1,032	35.4%
MLK MID	9	9.6	-7.2%	2.76	222.4%	4	4	0.4%
NFD MILK	39	21	86.6%	76.1	-48.5%	59	25	131.5%
BUTTER CS	53	22.15	140.1%	35.1	51.6%	39	60	-35.9%
CLASS IV MILK	69	100.65	-31.9%	73.62	-6.9%	96	99	-3.1%
DRY WHEY	73	1.4	5110.9%	11.05	560.3%	21	14	47.5%
HOUSING INDEX	0	0	-	0	-	0	0	-
HDD WEATHER	0	50	-100.0%	0	-	25	21	19.3%
CDD WEATHER	10	10	-4.8%	0	-	12	28	-55.6%
HDD SEASONAL STRIP	619	400	54.8%	0	-	75	152	-50.3%
CDD SEASONAL STRIP	0	0	-	119.05	-100.0%	173	155	11.5%
HDD WEATHER EUROPEAN	0	0	-	0	-	4	6	-28.5%
CAT WEATHER EUROPEAN	0	0	-	0	-	40	0	-
HDD EURO SEASONAL STRIP	167	125	33.3%	214.29	-22.2%	43	44	-2.5%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	6	-100.0%
SBIN M HURR EVENT2	0	0	-	0	-	0	0	-
LV CATL CSO	3	0	-	0	-	2	3	-32.4%
CASH-SETTLED CHEESE	259	26.25	886.5%	77.48	234.2%	111	105	5.4%
SNOWFALL	0	0	-	0	-	1	0	-
SBIN HURR	0	0	-	0	-	0	3	-100.0%
LN HOGS CSO	0	0	-	0	-	0	0	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,230,302	2,570,664.9	25.7%	2,279,231	41.7%	2,553,183	2,052,626	24.4%
Equity Index Futures	2,410,964	2,375,686.35	1.5%	1,629,050.57	48.0%	2,020,911	2,137,229	-5.4%
FX Futures	1,037,025	769,970.15	34.7%	601,776.19	72.3%	686,786	825,054	-16.8%
Commodities and Alternative Invest	126,861	116,800.65	8.6%	102,507.48	23.8%	115,680	105,052	10.1%
TOTAL FUTURES	6,805,152	5,833,122.05	16.7%	4,612,565.24	47.5%	5,376,559.79	5,119,960.69	5.0%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,239,263	963,323.65	28.6%	710,397.38	74.4%	840,684	595,163	41.3%
Equity Index Options	491,018	363,393.9	35.1%	528,395.43	-7.1%	472,644	362,704	30.3%
FX Options	110,226	55,122.5	100.0%	65,393.43	68.6%	62,502	60,248	3.7%
Commodities and Alternative Invest	39,663	20,463.6	93.8%	33,804.95	17.3%	33,541	19,870	68.8%
TOTAL OPTIONS	1,880,170	1,402,303.65	34.1%	1,337,991.19	40.5%	1,409,370.47	1,037,985.85	35.8%
TOTAL COMBINED								
Interest Rate	4,469,565	3,533,988.55	26.5%	2,989,628.38	49.5%	3,393,867	2,647,789	28.2%
Equity Index	2,901,982	2,739,080.25	5.9%	2,157,446	34.5%	2,493,555	2,499,934	-0.3%
FX	1,147,251	825,092.65	39.0%	667,169.62	72.0%	749,287	885,302	-15.4%
Commodities and Alternative Invest	166,524	137,264.25	21.3%	136,312.43	22.2%	149,221	124,922	19.5%
GRAND TOTAL	8,685,322	7,235,425.7	20.0%	5,950,556.43	46.0%	6,785,930.27	6,157,946.53	10.2%