

CME Exchange ADV Report - Monthly

November 2014

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	ADV NOV 2014	ADV NOV 2013	% CHG	ADV OCT 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Interest Rate Futures								
EUROYEN	0	0	-	0	-	0	0	7.5%
EURODOLLARS	1,819,005	1,971,124.45	-7.7%	3,774,920.78	-51.8%	2,614,639	2,052,580	27.4%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	36	35	3.8%	118.96	-69.5%	81	45	77.7%
2YR BUNDLE	9	0	-	32.83	-71.6%	5	0	-
3YR BUNDLE	3	0	-	19.17	-84.6%	3	0	-
EURO 5YR BUNDLE	0	0	-	0.43	-100.0%	1	0	-
EURO BONDS	0	0	-	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	208,705	98,544.8	111.8%	339,677.48	-38.6%	177,987	110,403	61.2%
EURO MIDCURVE	397,031	385,581.1	3.0%	891,224.26	-55.5%	682,310	484,761	40.8%
Equity Index Futures								
E-MINI S&P500	1,169,625	1,434,460.15	-18.5%	2,368,046.78	-50.6%	1,671,000	1,794,807	-6.9%
S&P 500	8,038	6,820.8	17.8%	9,970	-19.4%	12,422	16,494	-24.7%
S&P 600 SMALLCAP EMINI	0	0.65	-100.0%	0	-	0	1	-82.3%
E-MINI MIDCAP	12,781	16,931.65	-24.5%	28,210	-54.7%	20,401	22,228	-8.2%
S&P 400 MIDCAP	105	20.3	418.8%	265.7	-60.4%	86	82	4.4%
S&P 500 GROWTH	0	0.15	215.8%	0.26	81.6%	3	3	0.7%
S&P 500/VALUE	0	0.1	215.8%	0.26	21.0%	5	3	79.7%
E-MINI NASDAQ 100	211,260	214,042.6	-1.3%	439,367.91	-51.9%	296,757	235,687	25.9%
NASDAQ	754	501.85	50.2%	912.87	-17.4%	938	929	1.0%
NIKKEI 225 (\$) STOCK	20,611	12,505.4	64.8%	24,062.61	-14.3%	18,458	18,575	-0.6%
NIKKEI 225 (YEN) STOCK	57,352	45,769.9	25.3%	75,500	-24.0%	47,314	46,795	1.1%
E-MICRO NIFTY	0	0	-	0	-	0	0	-100.0%
S&P FINANCIAL SECTOR	50	43.25	16.5%	125.7	-59.9%	140	198	-29.3%
S&P MATERIALS SECTOR	168	30.7	445.7%	233.57	-28.3%	104	90	14.9%
S&P ENERGY SECTOR	471	354.45	32.9%	469.22	0.4%	374	328	14.1%
S&P INDUSTRIAL SECTOR	122	73.9	64.6%	167.91	-27.6%	135	94	44.0%
S&P TECHNOLOGY SECTOR	81	84.7	-4.3%	97.65	-17.0%	144	160	-10.1%
S&P UTILITIES SECTOR	520	123.65	320.7%	296.96	75.2%	313	201	55.9%
S&P HEALTH CARE SECTOR	228	26.6	755.4%	273.48	-16.8%	183	182	0.7%
S&P CONSUMER DSCRTRNY SE	82	109.4	-24.8%	192.22	-57.2%	136	86	59.0%
IBOVESPA INDEX	14	31.1	-56.5%	21.17	-36.1%	18	115	-84.7%
NASDAQ BIOTECH	13	0	-	0	-	2	0	-
S&P CONSUMER STAPLES SECT	153	81.3	87.9%	171.26	-10.8%	242	171	41.5%

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Equity Index Options								
E-MINI S&P500	258,772	214,459.05	20.7%	512,292.39	-49.5%	291,005	224,768	29.5%
S&P 500	34,179	19,591.3	74.5%	65,985.78	-48.2%	34,140	27,721	23.2%
E-MINI MIDCAP	1	10.35	-90.8%	1.39	-31.9%	4	6	-30.4%
E-MINI NASDAQ 100	8,903	5,631.35	58.1%	15,279.83	-41.7%	12,843	3,530	263.8%
NASDAQ	1	1.05	10.3%	2.17	-46.7%	1	2	-30.3%
EOM S&P 500	4,553	3,729.75	22.1%	5,509.3	-17.4%	3,817	3,331	14.6%
EOM EMINI S&P	53,047	36,256.65	46.3%	75,321.26	-29.6%	45,561	30,136	51.2%
EOW1 EMINI S&P 500	55,119	19,998.4	175.6%	52,820.96	4.4%	40,352	23,534	71.5%
EOW2 EMINI S&P 500	33,463	24,725.65	35.3%	56,589.09	-40.9%	40,062	23,019	74.0%
EOW1 S&P 500	3,511	1,957.65	79.3%	1,364	157.4%	2,128	1,349	57.8%
EOW2 S&P 500	1,556	3,499.55	-55.6%	3,659.43	-57.5%	3,521	2,146	64.1%
EOW4 EMINI S&P 500	1,829	25,785.45	-92.9%	59,313.09	-96.9%	35,296	23,165	52.4%
FX Futures								
AUSTRALIAN DOLLAR	109,059	85,672.25	27.3%	115,589.35	-5.6%	90,156	104,493	-13.7%
BRITISH POUND	91,612	96,842.5	-5.4%	99,269.09	-7.7%	99,343	116,023	-14.4%
BRAZIL REAL	6,665	918.2	625.8%	3,534.17	88.6%	2,607	1,402	86.0%
CANADIAN DOLLAR	62,717	49,301.7	27.2%	68,248.7	-8.1%	59,580	69,158	-13.8%
E-MINI EURO FX	4,008	3,809.05	5.2%	3,928.57	2.0%	3,592	4,124	-12.9%
EURO FX	240,258	202,383.95	18.7%	256,532.87	-6.3%	203,089	243,197	-16.5%
E-MINI JAPANESE YEN	915	598.45	52.8%	911.78	0.3%	646	1,326	-51.3%
JAPANESE YEN	199,542	118,990.15	67.7%	205,580.04	-2.9%	146,365	169,691	-13.7%
MEXICAN PESO	35,938	29,986	19.9%	50,123.74	-28.3%	40,388	41,169	-1.9%
NEW ZEALND DOLLAR	24,431	12,584.55	94.1%	25,795.3	-5.3%	15,933	14,358	11.0%
NKR/USD CROSS RATE	42	56.8	-26.9%	39.7	4.6%	51	55	-7.2%
RUSSIAN RUBLE	2,051	1,494.8	37.2%	2,191.52	-6.4%	1,348	972	38.7%
S.AFRICAN RAND	420	270.65	55.1%	558.78	-24.9%	431	562	-23.3%
SWISS FRANC	43,916	31,627.75	38.9%	44,636.39	-1.6%	36,887	35,959	2.6%
AD/CD CROSS RATES	4	5.25	-20.8%	6.7	-37.9%	4	5	-10.1%
AD/JY CROSS RATES	304	106.45	185.9%	496.04	-38.6%	267	126	112.0%
AD/NE CROSS RATES	5	0.9	508.2%	6.91	-20.8%	9	3	247.8%
BP/JY CROSS RATES	97	154.05	-37.0%	51.3	89.3%	214	124	72.5%
BP/SF CROSS RATES	20	11.15	79.4%	11.04	81.1%	20	13	57.1%
CD/JY CROSS RATES	0	7.9	-94.7%	0.52	-19.3%	5	5	8.6%
EC/AD CROSS RATES	45	20.65	117.4%	19.09	135.2%	57	48	17.1%
EC/CD CROSS RATES	93	16.4	467.4%	168.52	-44.8%	156	38	313.0%
EC/NOK CROSS RATES	0	8.6	-100.0%	0	-	4	8	-51.3%
EC/SEK CROSS RATES	0	5.15	-92.8%	72.35	-99.5%	33	14	131.0%
EFX/BP CROSS RATES	2,257	2,055.6	9.8%	2,510.74	-10.1%	2,863	2,933	-2.4%
EFX/JY CROSS RATES	2,343	2,052.9	14.1%	2,472.87	-5.3%	2,164	3,588	-39.7%
EFX/SF CROSS RATES	2,016	679.55	196.7%	1,530.96	31.7%	1,573	1,771	-11.1%
SF/JY CROSS RATES	0	0.6	-100.0%	0	-	0	8	-99.1%
SKR/USD CROSS RATES	33	39.25	-15.5%	33.83	-2.0%	45	53	-15.7%
CZECK KORUNA (US)	0	0	-	0.22	-75.8%	0	23	-99.2%
CZECK KORUNA (EC)	0	0	-	0	-	0	37	-100.0%
HUNGARIAN FORINT (US)	0	1.35	-92.2%	0	-	3	62	-95.6%
HUNGARIAN FORINT (EC)	0	4.65	-100.0%	0	-	3	78	-96.3%
POLISH ZLOTY (US)	98	157.95	-38.2%	23	324.5%	85	78	8.7%

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FX Futures								
POLISH ZLOTY (EC)	5	76.1	-93.1%	0	-	156	176	-11.3%
SHEKEL	0	26.2	-99.2%	0	-	26	38	-32.4%
RMB USD	50	77.6	-36.2%	15.65	216.4%	41	75	-45.1%
RMB EURO	0	0	-	0	-	0	0	-100.0%
KOREAN WON	0	34.05	-99.7%	0.7	-84.9%	10	21	-53.6%
TURKISH LIRA	0	148.75	-99.8%	0.3	-13.5%	87	180	-51.6%
E-MICRO USD/CHF	0	0	-	0.09	-100.0%	0	0	-
TURKISH LIRA (EU)	0	30.05	-99.5%	0.09	81.5%	62	110	-43.6%
E-MICRO USD/JPY	1	0.1	426.3%	0.91	-42.4%	0	0	9.6%
E-MICRO AUD/USD	2,650	1,521.95	74.1%	3,433.7	-22.8%	2,031	1,563	29.9%
E-MICRO EUR/USD	8,654	7,018.95	23.3%	9,343.57	-7.4%	7,619	7,996	-4.7%
E-MICRO GBP/USD	1,447	1,407	2.8%	1,229.35	17.7%	1,434	1,540	-6.9%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-89.0%
INDIAN RUPEE	160	311.75	-48.7%	299.26	-46.6%	210	659	-68.2%
EURO QUARTERLY VARIANCE F	0	0	-	0	-	0	2	-100.0%
MICRO JYP/USD	701	454.15	54.4%	855.65	-18.0%	594	703	-15.5%
MICRO CHF/USD	132	167.9	-21.1%	176.78	-25.1%	190	244	-22.3%
MICRO CAD/USD	556	243.7	128.1%	995.13	-44.1%	714	237	201.0%
USDZAR	0	7.9	-94.7%	3.7	-88.6%	6	2	272.6%
FX Options								
AUSTRALIAN DOLLAR	7,528	7,935.75	-5.1%	6,412.78	17.4%	6,240	6,896	-9.5%
BRITISH POUND	10,960	10,671.2	2.7%	11,347.3	-3.4%	12,316	7,309	68.5%
BRAZIL REAL	0	0	-	0	-	0	0	-
CANADIAN DOLLAR	5,127	4,651.8	10.2%	6,347.3	-19.2%	5,651	4,379	29.0%
EURO FX	40,040	27,533.75	45.4%	42,488.57	-5.8%	28,784	25,644	12.2%
JAPANESE YEN	17,452	14,328	21.8%	14,633	19.3%	11,617	14,622	-20.6%
MEXICAN PESO	110	2.5	4310.5%	29.96	268.1%	29	11	154.1%
NEW ZEALND DOLLAR	0	0	-	0.65	-59.6%	3	0	1222.0%
RUSSIAN RUBLE	0	0	-	0	-	30	5	538.3%
SWISS FRANC	1,498	826.35	81.2%	1,180.7	26.8%	1,103	697	58.1%
EFX/JY CROSS RATES	0	0	-	0	-	0	10	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	0	-
JAPANESE YEN (EU)	66	62.3	5.2%	17.78	268.5%	47	132	-64.3%
EURO FX (EU)	635	316.3	100.9%	404.39	57.1%	376	287	31.2%
SWISS FRANC (EU)	1	19.2	-96.7%	0	-	8	24	-67.7%
CANADIAN DOLLAR (EU)	53	91.9	-42.0%	22.17	140.4%	27	58	-53.7%
BRITISH POUND (EU)	48	69.05	-30.1%	29.57	63.2%	40	116	-65.5%
AUSTRALIAN DLR (EU)	31	16.1	90.3%	6.74	354.5%	13	57	-77.7%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	50,658	49,343.6	2.7%	46,154.26	9.8%	54,738	49,457	10.7%
FEEDER CATTLE	6,783	5,606.85	21.0%	9,791.22	-30.7%	8,259	6,624	24.7%
LEAN HOGS	37,262	41,687.95	-10.6%	29,310.48	27.1%	43,745	44,750	-2.2%
LUMBER	472	555	-15.0%	716.57	-34.2%	640	967	-33.8%
MILK	1,340	1,060.5	26.4%	1,444.91	-7.2%	1,373	1,166	17.7%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	124	74.35	66.9%	110.91	11.9%	115	48	141.4%
BUTTER CS	123	95.6	28.7%	150.26	-18.1%	136	111	22.7%
CLASS IV MILK	37	144.6	-74.1%	45.57	-17.8%	103	80	28.7%
DRY WHEY	105	28.55	269.3%	120.91	-12.8%	64	45	40.3%
GSCI EXCESS RETURN FUT	27	8.5	215.8%	14.78	81.6%	645	48	1247.1%
GOLDMAN SACHS	1,216	1,129.9	7.7%	888	37.0%	1,079	1,211	-10.9%
HOUSING INDEX	0	1.15	-58.8%	0.74	-35.9%	1	1	-39.0%
HDD WEATHER	57	358	-84.2%	4.48	1163.4%	28	94	-70.0%
CDD WEATHER	0	0	-	0	-	32	63	-49.0%
HDD SEASONAL STRIP	5	0	-	0	-	2	2	-8.7%
CDD SEASONAL STRIP	0	0	-	0	-	0	14	-96.9%
HDD WEATHER EUROPEAN	13	15	-12.3%	10.87	21.1%	8	15	-49.5%
CAT WEATHER EUROPEAN	0	0	-	0	-	2	14	-84.6%
HDD EURO SEASONAL STRIP	66	0	-	163.04	-59.6%	26	4	557.4%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
WKLY AVG TEMP	0	5	-100.0%	0	-	3	40	-91.9%
CASH-SETTLED CHEESE	539	91.65	487.6%	388.39	38.7%	272	142	91.6%
USD CRUDE PALM OIL	0	0	-	0	-	0	4	-100.0%
MALAYSIAN PALM SWAP	255	138	84.6%	226.96	12.2%	179	59	200.8%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	237	74	221.6%
OTC SP GSCI ER SWAP	0	0	-	0	-	9	18	-49.9%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	13,180	11,688.3	12.8%	15,614.96	-15.6%	16,086	10,861	48.1%
FEEDER CATTLE	1,569	977.15	60.5%	2,133.22	-26.5%	1,415	853	65.8%
LEAN HOGS	9,549	6,512	46.6%	8,061	18.5%	12,737	6,335	101.1%
LUMBER	37	58.35	-35.9%	59.52	-37.1%	56	62	-9.5%
MILK	1,662	791.2	110.0%	1,483.22	12.0%	1,428	1,032	38.3%
MLK MID	10	7.5	30.5%	6.78	44.3%	5	4	15.4%
NFD MILK	99	33.95	190.5%	95.09	3.7%	66	25	158.7%
BUTTER CS	70	55.95	25.5%	85.65	-18.0%	46	60	-23.7%
CLASS IV MILK	19	203.1	-90.7%	46.7	-59.8%	85	99	-14.5%
DRY WHEY	9	26.05	-64.8%	8.52	7.5%	18	14	32.1%
HOUSING INDEX	0	0	-	0	-	0	0	-
HDD WEATHER	32	100.5	-68.6%	10.87	190.5%	24	21	14.9%
CDD WEATHER	0	0	-	0	-	10	28	-63.7%
HDD SEASONAL STRIP	100	88	13.6%	263.04	-62.0%	96	152	-36.6%
CDD SEASONAL STRIP	0	0	-	0	-	141	155	-8.9%
HDD WEATHER EUROPEAN	26	0	-	21.74	21.1%	8	6	31.5%
CAT WEATHER EUROPEAN	0	0	-	0	-	33	0	-
HDD EURO SEASONAL STRIP	132	25	426.3%	869.57	-84.9%	133	44	203.8%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	6	-100.0%
SBIN M HURR EVENT2	0	0	-	0	-	0	0	-
LV CATL CSO	2	0	-	0	-	2	3	-39.6%
CASH-SETTLED CHEESE	349	113.1	208.9%	222.3	57.2%	142	105	34.8%
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%
Ags Futures								
PALM OIL	6	0	-	0	-	1	0	-
Foreign Exchange Futures								
CHILEAN PESO	1	0	-	0	-	0	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	1,819,054	1,971,159.45	-7.7%	3,775,092.17	-51.8%	2,614,728	2,052,626	27.4%
Equity Index Futures	1,482,429	1,732,012.6	-14.4%	2,948,385.52	-49.7%	2,069,175	2,137,229	-3.2%
FX Futures	843,245	651,391.3	29.5%	900,698.96	-6.4%	721,102	825,054	-12.6%
Commodities and Alternative Invest	99,083	100,344.2	-1.3%	89,542.35	10.7%	111,695	105,052	6.3%
Ags Futures	6	0	-	0	-	1	0	-
Foreign Exchange Futures	1	0	-	0	-	0	0	-
TOTAL FUTURES	4,243,818	4,454,907.55	-4.7%	7,713,719	-45.0%	5,516,701.35	5,119,960.69	7.7%

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TOTAL OPTIONS GROUP								
Interest Rate Options	605,736	484,125.9	25.1%	1,230,901.74	-50.8%	860,297	595,163	44.5%
Equity Index Options	454,933	355,646.2	27.9%	848,138.7	-46.4%	508,731	362,704	40.3%
FX Options	83,549	66,524.2	25.6%	82,920.91	0.8%	66,282	60,248	10.0%
Commodities and Alternative Invest	26,844	20,680.15	29.8%	28,982.17	-7.4%	32,531	19,870	63.7%
TOTAL OPTIONS	1,171,062	926,976.45	26.3%	2,190,943.52	-46.5%	1,467,841.44	1,037,985.85	41.4%
TOTAL COMBINED								
Interest Rate	2,424,790	2,455,285.35	-1.2%	5,005,993.91	-51.6%	3,475,025	2,647,789	31.2%
Equity Index	1,937,362	2,087,658.8	-7.2%	3,796,524.22	-49.0%	2,577,906	2,499,934	3.1%
FX	926,794	717,915.5	29.1%	983,619.87	-5.8%	787,384	885,302	-11.1%
Commodities and Alternative Invest	125,926	121,024.35	4.1%	118,524.52	6.2%	144,227	124,922	15.5%
Ags	6	0	-	0	-	1	0	-
Foreign Exchange	1	0	-	0	-	0	0	-
GRAND TOTAL	5,414,880	5,381,884	0.6%	9,904,662.52	-45.3%	6,984,542.79	6,157,946.53	13.4%