

CME Exchange ADV Report - Monthly

December 2014

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	ADV DEC 2014	ADV DEC 2013	% CHG	ADV NOV 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Interest Rate Futures								
EUROYEN	0	0	-	0	-	0	0	0.0%
EURODOLLARS	2,866,659	1,985,400.1	44.4%	1,819,005.26	57.6%	2,636,641	2,052,580	28.5%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	60	3.71	1511.7%	36.32	64.8%	79	45	73.7%
2YR BUNDLE	47	0	-	9.32	407.4%	9	0	-
3YR BUNDLE	11	0	-	2.95	279.4%	4	0	-
EURO 5YR BUNDLE	1	0	-	0	-	1	0	-
EURO BONDS	0	0	-	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	387,919	76,015.81	410.3%	208,704.84	85.9%	196,314	110,403	77.8%
EURO MIDCURVE	465,280	575,787.81	-19.2%	397,031.11	17.2%	663,363	484,761	36.8%
Equity Index Futures								
E-MINI S&P500	1,849,555	1,620,403.52	14.1%	1,169,624.84	58.1%	1,686,588	1,794,807	-6.0%
S&P 500	24,123	26,903.33	-10.3%	8,037.63	200.1%	13,443	16,494	-18.5%
S&P 600 SMALLCAP EMINI	0	1.05	-100.0%	0	-	0	1	-83.9%
E-MINI MIDCAP	26,976	28,593.33	-5.7%	12,781.47	111.1%	20,975	22,228	-5.6%
S&P 400 MIDCAP	66	101.76	-34.9%	105.32	-37.1%	84	82	2.3%
S&P 500 GROWTH	8	9.9	-22.0%	0.47	1531.3%	3	3	16.5%
S&P 500/VALUE	19	11.9	55.4%	0.32	5758.1%	6	3	119.5%
E-MINI NASDAQ 100	328,616	239,537.9	37.2%	211,260.47	55.6%	299,539	235,687	27.1%
NASDAQ	1,686	1,005.05	67.7%	753.84	123.6%	1,004	929	8.1%
NIKKEI 225 (\$) STOCK	25,935	18,939.14	36.9%	20,611.05	25.8%	19,111	18,575	2.9%
NIKKEI 225 (YEN) STOCK	59,214	46,088.29	28.5%	57,352.42	3.2%	48,353	46,795	3.3%
E-MICRO NIFTY	0	0	-	0	-	0	0	-100.0%
NASDAQ BIOTECH	9	0	-	13.16	-30.9%	2	0	-
S&P FINANCIAL SECTOR	359	299.29	20.1%	50.37	613.6%	159	198	-19.6%
S&P ENERGY SECTOR	325	331.71	-2.0%	471.05	-31.0%	370	328	12.8%
S&P MATERIALS SECTOR	277	99.19	179.5%	167.53	65.5%	119	90	31.7%
S&P INDUSTRIAL SECTOR	281	132.48	111.8%	121.63	130.7%	148	94	57.5%
S&P UTILITIES SECTOR	747	445.33	67.7%	520.21	43.5%	351	201	74.8%
S&P TECHNOLOGY SECTOR	375	303.05	23.6%	81.05	362.0%	164	160	2.5%
S&P HEALTH CARE SECTOR	665	175.33	279.0%	227.53	192.1%	225	182	23.9%
S&P CONSUMER DSCRTNRY SE	247	192.38	28.5%	82.26	200.5%	146	86	70.2%
IBOVESPA INDEX	18	47.19	-62.0%	13.53	32.4%	18	115	-84.7%
S&P CONSUMER STAPLES SECT	527	330.76	59.3%	152.74	244.9%	267	171	55.9%

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Equity Index Options								
E-MINI S&P500	324,986	213,165.19	52.5%	258,772.32	25.6%	293,972	224,768	30.8%
S&P 500	36,173	18,377.1	96.8%	34,178.63	5.8%	34,317	27,721	23.8%
E-MINI MIDCAP	1	11.48	-94.5%	0.95	-32.8%	4	6	-35.5%
E-MINI NASDAQ 100	9,105	6,263.33	45.4%	8,902.53	2.3%	12,516	3,530	254.6%
NASDAQ	0	0.1	282.0%	1.16	-68.6%	1	2	-34.3%
EOM S&P 500	6,627	3,467.19	91.1%	4,553.05	45.6%	4,063	3,331	22.0%
EOM EMINI S&P	47,433	38,565.38	23.0%	53,047.47	-10.6%	45,724	30,136	51.7%
EOW1 EMINI S&P 500	51,753	32,760.81	58.0%	55,119.32	-6.1%	41,347	23,534	75.7%
EOW2 EMINI S&P 500	60,924	35,640.62	70.9%	33,462.89	82.1%	41,883	23,019	81.9%
EOW1 S&P 500	1,868	2,367.19	-21.1%	3,510.58	-46.8%	2,106	1,349	56.1%
EOW2 S&P 500	5,594	3,454.38	61.9%	1,555.53	259.6%	3,702	2,146	72.6%
EOW4 EMINI S&P 500	46,339	27,773.05	66.8%	1,829	2433.6%	36,260	23,165	56.5%
FX Futures								
AUSTRALIAN DOLLAR	90,587	86,442.71	4.8%	109,058.63	-16.9%	90,194	104,493	-13.7%
BRITISH POUND	90,374	103,501.86	-12.7%	91,612.47	-1.4%	98,560	116,023	-15.1%
BRAZIL REAL	2,232	594.24	275.6%	6,664.74	-66.5%	2,575	1,402	83.6%
CANADIAN DOLLAR	63,325	69,292.86	-8.6%	62,716.53	1.0%	59,907	69,158	-13.4%
E-MINI EURO FX	4,044	4,507.62	-10.3%	4,007.53	0.9%	3,631	4,124	-12.0%
EURO FX	249,895	189,571.33	31.8%	240,257.58	4.0%	207,176	243,197	-14.8%
E-MINI JAPANESE YEN	1,262	575.86	119.2%	914.68	38.0%	700	1,326	-47.2%
JAPANESE YEN	211,630	137,168.86	54.3%	199,541.68	6.1%	152,063	169,691	-10.4%
MEXICAN PESO	54,310	40,862.95	32.9%	35,938.32	51.1%	41,603	41,169	1.1%
NEW ZEALND DOLLAR	20,156	12,285.62	64.1%	24,431.32	-17.5%	16,302	14,358	13.5%
NKR/USD CROSS RATE	128	77.67	65.0%	41.53	208.7%	58	55	4.9%
RUSSIAN RUBLE	2,832	918.29	208.4%	2,051.47	38.1%	1,478	972	52.0%
S.AFRICAN RAND	1,053	654.57	60.8%	419.74	150.8%	485	562	-13.6%
SWISS FRANC	52,498	33,602.62	56.2%	43,915.95	19.5%	38,250	35,959	6.4%
AD/CD CROSS RATES	3	2.86	-12.5%	4.16	-39.9%	4	5	-13.3%
AD/JY CROSS RATES	401	262.14	53.1%	304.37	31.9%	279	126	121.4%
AD/NE CROSS RATES	3	1	204.6%	5.47	-44.4%	9	3	227.4%
BP/JY CROSS RATES	95	209.57	-54.6%	97.11	-2.0%	203	124	64.1%
BP/SF CROSS RATES	11	23.38	-52.4%	20	-44.3%	19	13	51.0%
CD/JY CROSS RATES	1	8.19	-88.9%	0.42	115.9%	5	5	0.7%
EC/AD CROSS RATES	138	70.57	96.0%	44.89	208.1%	64	48	31.8%
EC/CD CROSS RATES	213	88.24	141.4%	93.05	128.9%	161	38	326.3%
EC/NOK CROSS RATES	12	11	6.2%	0	-	5	8	-43.4%
EC/SEK CROSS RATES	65	35.52	82.3%	0.37	17482.2%	36	14	150.7%
EFX/BP CROSS RATES	3,841	3,392.62	13.2%	2,256.53	70.2%	2,948	2,933	0.5%
EFX/JY CROSS RATES	2,790	3,287.48	-15.1%	2,342.79	19.1%	2,218	3,588	-38.2%
EFX/SF CROSS RATES	4,427	2,411.48	83.6%	2,016.11	119.6%	1,823	1,771	2.9%
SF/JY CROSS RATES	0	1.67	-100.0%	0	-	0	8	-99.2%
SKR/USD CROSS RATES	83	52.05	59.5%	33.16	150.3%	48	53	-9.5%
CZECK KORUNA (US)	0	6.24	-100.0%	0.05	-100.0%	0	23	-99.3%
CZECK KORUNA (EC)	0	44.67	-100.0%	0	-	0	37	-100.0%
HUNGARIAN FORINT (US)	0	8.57	-100.0%	0.11	-100.0%	2	62	-96.0%
HUNGARIAN FORINT (EC)	0	2.05	-100.0%	0	-	3	78	-96.6%
POLISH ZLOTY (US)	230	197.43	16.5%	97.63	135.5%	97	78	25.0%

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FX Futures								
POLISH ZLOTY (EC)	5	366.86	-98.7%	5.26	-11.9%	143	176	-18.8%
SHEKEL	0	78.57	-99.5%	0.21	72.7%	24	38	-38.2%
RMB USD	59	150.9	-61.0%	49.53	18.9%	43	75	-43.1%
RMB EURO	0	0	-	0	-	0	0	-100.0%
KOREAN WON	4	39.24	-91.1%	0.11	3223.8%	9	21	-56.1%
TURKISH LIRA	7	139.43	-94.9%	0.26	2594.1%	80	180	-55.5%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-
TURKISH LIRA (EU)	1	155.1	-99.6%	0.16	274.2%	57	110	-48.5%
E-MICRO USD/JPY	1	0.24	300.9%	0.53	81.4%	0	0	21.4%
E-MICRO AUD/USD	2,370	1,547.05	53.2%	2,649.68	-10.6%	2,060	1,563	31.8%
E-MICRO EUR/USD	9,860	6,260.86	57.5%	8,654.37	13.9%	7,815	7,996	-2.3%
E-MICRO GBP/USD	1,470	1,195.76	22.9%	1,447	1.6%	1,438	1,540	-6.7%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-90.1%
EURO QUARTERLY VARIANCE F	0	0	-	0	-	0	2	-100.0%
MICRO CAD/USD	608	274.14	121.6%	555.95	9.3%	704	237	197.1%
MICRO JYP/USD	1,251	503.52	148.3%	701.26	78.3%	651	703	-7.3%
MICRO CHF/USD	215	181	18.5%	132.47	61.9%	192	244	-21.4%
INDIAN RUPEE	123	200.9	-38.6%	159.79	-22.8%	202	659	-69.3%
USDZAR	0	10.71	-100.0%	0.42	-100.0%	6	2	240.1%
FX Options								
AUSTRALIAN DOLLAR	5,831	6,724.62	-13.3%	7,527.89	-22.5%	6,204	6,896	-10.0%
BRITISH POUND	9,125	8,863.38	3.0%	10,960.32	-16.7%	12,037	7,309	64.7%
BRAZIL REAL	0	0	-	0	-	0	0	-
CANADIAN DOLLAR	4,570	5,531.29	-17.4%	5,127.11	-10.9%	5,556	4,379	26.9%
EURO FX	45,937	24,796.19	85.3%	40,040.37	14.7%	30,281	25,644	18.1%
JAPANESE YEN	15,338	12,073.48	27.0%	17,451.58	-12.1%	11,942	14,622	-18.3%
MEXICAN PESO	146	0	-	110.26	32.6%	39	11	245.0%
NEW ZEALND DOLLAR	0	0	-	0.26	-13.6%	3	0	1114.7%
RUSSIAN RUBLE	20	0	-	0	-	29	5	519.7%
SWISS FRANC	1,970	635.95	209.8%	1,497.58	31.6%	1,178	697	69.0%
EFX/JY CROSS RATES	0	0	-	0	-	0	10	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	0	-
JAPANESE YEN (EU)	36	87.57	-59.5%	65.53	-45.8%	46	132	-65.0%
EURO FX (EU)	189	166	14.1%	635.32	-70.2%	360	287	25.5%
SWISS FRANC (EU)	0	2.48	-89.0%	0.63	-56.8%	7	24	-70.4%
CANADIAN DOLLAR (EU)	7	18.67	-60.3%	53.32	-86.1%	25	58	-56.6%
BRITISH POUND (EU)	23	41.71	-44.4%	48.26	-52.0%	39	116	-66.8%
AUSTRALIAN DLR (EU)	17	14.9	15.9%	30.63	-43.6%	13	57	-76.9%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	45,891	36,011.67	27.4%	50,658	-9.4%	53,965	49,457	9.1%
FEEDER CATTLE	9,849	5,847.86	68.4%	6,782.63	45.2%	8,398	6,624	26.8%
LEAN HOGS	27,068	31,561.86	-14.2%	37,262.32	-27.4%	42,289	44,750	-5.5%
LUMBER	606	717.76	-15.6%	471.53	28.5%	637	967	-34.1%
MILK	1,952	1,457.67	33.9%	1,340.21	45.6%	1,423	1,166	22.0%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	91	110.57	-18.0%	124.11	-27.0%	113	48	136.9%
BUTTER CS	167	188.95	-11.9%	123.05	35.3%	139	111	25.1%
CLASS IV MILK	37	251.24	-85.3%	37.47	-1.5%	97	80	21.5%
DRY WHEY	142	41.52	241.5%	105.42	34.5%	71	45	55.3%
GSCI EXCESS RETURN FUT	2,438	19.43	12450.1%	26.84	8983.9%	801	48	1574.4%
GOLDMAN SACHS	1,181	1,057.52	11.7%	1,216.47	-2.9%	1,088	1,211	-10.2%
HOUSING INDEX	0	0.33	-31.8%	0.47	-52.0%	1	1	-42.2%
HDD WEATHER	26	106	-75.5%	56.58	-54.0%	28	94	-70.2%
CDD WEATHER	0	0	-	0	-	29	63	-53.5%
HDD SEASONAL STRIP	14	2.38	472.7%	5.26	159.1%	3	2	33.3%
CDD SEASONAL STRIP	0	0	-	0	-	0	14	-97.2%
HDD WEATHER EUROPEAN	0	9.52	-100.0%	13.16	-100.0%	7	15	-53.9%
CAT WEATHER EUROPEAN	0	0	-	0	-	2	14	-85.9%
HDD EURO SEASONAL STRIP	11	0	-	65.79	-82.7%	25	4	525.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
WKLY AVG TEMP	0	4.76	-100.0%	0	-	3	40	-92.6%
CASH-SETTLED CHEESE	813	130.33	524.1%	538.53	51.1%	319	142	124.9%
USD CRUDE PALM OIL	0	0	-	0	-	0	4	-100.0%
MALAYSIAN PALM SWAP	86	139.05	-37.9%	254.74	-66.1%	171	59	187.2%
OTC SP GSCI ER SWAP	0	58.29	-100.0%	0	-	8	18	-54.3%
S&P GSCI ENHANCED ER SWAP	1,188	109.52	985.0%	0	-	320	74	334.5%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	15,523	9,786.14	58.6%	13,179.74	17.8%	16,037	10,861	47.7%
FEEDER CATTLE	2,273	856.52	165.4%	1,568.58	44.9%	1,490	853	74.5%
LEAN HOGS	8,097	6,104.1	32.6%	9,548.58	-15.2%	12,332	6,335	94.7%
LUMBER	45	65.48	-30.9%	37.42	21.0%	55	62	-11.0%
MILK	1,526	1,442.9	5.8%	1,661.84	-8.2%	1,436	1,032	39.2%
MLK MID	7	12.24	-39.1%	9.79	-23.9%	5	4	19.9%
NFD MILK	56	31.48	77.0%	98.63	-43.5%	65	25	155.3%
BUTTER CS	67	93.62	-28.3%	70.21	-4.4%	48	60	-20.6%
CLASS IV MILK	58	206.9	-71.9%	18.79	209.4%	82	99	-16.9%
DRY WHEY	12	20.33	-39.0%	9.16	35.5%	18	14	28.3%
HOUSING INDEX	0	0	-	0	-	0	0	-
HDD WEATHER	23	35.24	-35.5%	31.58	-28.0%	24	21	14.1%
CDD WEATHER	0	0	-	0	-	9	28	-66.9%
HDD SEASONAL STRIP	83	83.33	-0.7%	100	-17.3%	95	152	-37.4%
CDD SEASONAL STRIP	91	0	-	0	-	137	155	-11.7%
HDD WEATHER EUROPEAN	0	23.81	-100.0%	26.32	-100.0%	7	6	20.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	30	0	-
HDD EURO SEASONAL STRIP	195	23.81	720.9%	131.58	48.5%	138	44	216.4%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	6	-100.0%
SBIN M HURR EVENT2	0	0	-	0	-	0	0	-
LV CATL CSO	5	0	-	2.11	115.9%	2	3	-33.2%
CASH-SETTLED CHEESE	295	143.14	106.4%	349.42	-15.4%	155	105	47.6%
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%
Foreign Exchange Futures								
CHILEAN PESO	1	0	-	0.53	159.1%	0	0	-
Ags Futures								
PALM OIL	5	0	-	6.32	-13.6%	1	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	2,866,779	1,985,403.81	44.4%	1,819,053.84	57.6%	2,636,733	2,052,626	28.5%
Equity Index Futures	2,320,026	1,983,951.9	16.9%	1,482,428.89	56.5%	2,091,075	2,137,229	-2.2%
FX Futures	872,610	701,278.05	24.4%	843,245.37	3.5%	734,329	825,054	-11.0%
Commodities and Alternative Invest	91,560	77,826.24	17.6%	99,082.58	-7.6%	109,938	105,052	4.7%
Foreign Exchange Futures	1	0	-	0.53	159.1%	0	0	-
Ags Futures	5	0	-	6.32	-13.6%	1	0	-
TOTAL FUTURES	6,150,981	4,748,460	29.5%	4,243,817.53	44.9%	5,572,075.01	5,119,960.69	8.8%

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TOTAL OPTIONS GROUP								
Interest Rate Options	853,199	651,803.62	30.9%	605,735.95	40.9%	859,677	595,163	44.4%
Equity Index Options	590,802	381,845.81	54.7%	454,933.42	29.9%	515,895	362,704	42.2%
FX Options	83,212	58,956.24	41.1%	83,549.05	-0.4%	67,760	60,248	12.5%
Commodities and Alternative Invest	28,357	18,929.05	49.8%	26,843.74	5.6%	32,167	19,870	61.9%
TOTAL OPTIONS	1,555,569	1,111,534.71	39.9%	1,171,062.16	32.8%	1,475,500.22	1,037,985.85	42.2%
TOTAL COMBINED								
Interest Rate	3,719,978	2,637,207.43	41.1%	2,424,789.79	53.4%	3,496,410	2,647,789	32.1%
Equity Index	2,910,828	2,365,797.71	23.0%	1,937,362.32	50.2%	2,606,970	2,499,934	4.3%
FX	955,822	760,234.29	25.7%	926,794.42	3.1%	802,089	885,302	-9.4%
Commodities and Alternative Invest	119,917	96,755.29	23.9%	125,926.32	-4.8%	142,105	124,922	13.8%
Foreign Exchange	1	0	-	0.53	159.1%	0	0	-
Ags	5	0	-	6.32	-13.6%	1	0	-
GRAND TOTAL	7,706,551	5,859,994.71	31.5%	5,414,879.68	42.3%	7,047,575.23	6,157,946.53	14.4%