

CME Exchange ADV Report - Monthly

August 2013

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	ADV AUG 2013	ADV AUG 2012	% CHG	ADV JUL 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Interest Rate Futures								
EUROYEN	0	0	-	0	-	0	1	-100.0%
EURODOLLARS	1,765,974	1,483,441.48	19.0%	1,871,724.45	-5.6%	2,032,139	1,685,527	20.6%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	52	372.52	-85.9%	25.95	102.1%	56	438	-87.2%
EURO BONDS	0	0.13	-100.0%	0	-	0	34	-99.3%
SOVEREIGN YIELD FUTURE	0	0	-	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	118,312	89,968.96	31.5%	98,961.41	19.6%	104,077	190,830	-45.5%
EURO MIDCURVE	631,503	324,503.39	94.6%	488,475	29.3%	445,434	360,432	23.6%
TOMMI MIDCURVE	0	0	-	0	-	0	14	-100.0%
Equity Index Futures								
E-MINI S&P500	1,586,637	1,451,157.43	9.3%	1,332,855.27	19.0%	1,849,716	1,874,620	-1.3%
S&P 500	8,654	10,776.39	-19.7%	6,880.59	25.8%	15,976	19,892	-19.7%
S&P 600 SMALLCAP EMINI	0	2.43	-85.1%	1	-63.6%	2	7	-75.5%
E-MINI MIDCAP	18,214	17,856	2.0%	16,809.41	8.4%	21,197	25,838	-18.0%
S&P 400 MIDCAP	58	90.39	-36.1%	106.5	-45.8%	80	96	-16.1%
S&P 500 GROWTH	1	0.26	126.5%	0.18	225.0%	2	2	-14.3%
S&P 500/VALUE	1	0.3	64.3%	0.41	22.2%	2	2	-14.6%
E-MINI NASDAQ 100	213,042	193,428.7	10.1%	191,951.91	11.0%	230,916	251,110	-8.0%
NASDAQ	582	1,092.91	-46.8%	752.64	-22.7%	965	1,313	-26.5%
NIKKEI 225 (\$) STOCK	15,366	3,719.87	313.1%	15,436.32	-0.5%	19,879	6,681	197.6%
NIKKEI 225 (YEN) STOCK	35,987	17,376.22	107.1%	40,932.77	-12.1%	48,511	22,682	113.9%
S&P ENERGY SECTOR	207	34.61	498.1%	359.41	-42.4%	352	100	252.8%
S&P MATERIALS SECTOR	58	38.17	51.3%	66.18	-12.7%	105	83	27.1%
S&P FINANCIAL SECTOR	91	27.22	232.5%	81.32	11.3%	208	97	114.7%
S&P HEALTH CARE SECTOR	24	47.43	-48.4%	35.45	-31.0%	222	101	120.3%
S&P INDUSTRIAL SECTOR	40	23.87	66.2%	89.27	-55.5%	96	110	-12.8%
S&P TECHNOLOGY SECTOR	71	29.65	139.0%	73.55	-3.6%	132	98	34.8%
S&P UTILITIES SECTOR	100	71.65	40.2%	172.32	-41.7%	168	99	69.8%
S&P CONSUMER DSCRTNRY SE	55	68.13	-19.6%	45.18	21.2%	69	63	10.0%
E-MICRO NIFTY	0	1.48	-100.0%	0	-	0	12	-97.6%
E-MINI NIFTY	0	0	-	0	-	0	0	-100.0%
BESPOKE CUSTOM INDEXES	0	0	-	0	-	0	0	-100.0%
IBOVESPA INDEX	92	0	-	185.32	-50.2%	151	13	1021.6%
S&P CONSUMER STAPLES SECT	53	99.57	-46.8%	130.73	-59.5%	160	101	57.7%

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Equity Index Options								
E-MINI S&P500	206,026	107,749.52	91.2%	196,569.5	4.8%	216,476	141,211	53.3%
S&P 500	18,500	22,603.91	-18.2%	22,832.95	-19.0%	30,190	27,536	9.6%
E-MINI MIDCAP	15	0.7	1984.5%	2	625.0%	5	2	159.3%
E-MINI NASDAQ 100	1,848	2,026.22	-8.8%	1,950.41	-5.3%	2,726	3,000	-9.1%
NASDAQ	1	1.48	-53.9%	0.23	200.0%	1	1	33.2%
EOM S&P 500	3,454	2,717.7	27.1%	1,983.41	74.1%	3,587	3,152	13.8%
EOM EMINI S&P	39,529	18,380.13	115.1%	17,958.14	120.1%	29,113	20,143	44.5%
EOW1 EMINI S&P 500	17,867	13,280.52	34.5%	22,570.45	-20.8%	21,246	11,497	84.8%
EOW2 EMINI S&P 500	24,190	9,927.26	143.7%	19,687.14	22.9%	19,368	13,902	39.3%
EOW1 S&P 500	1,852	440.43	320.5%	1,335.14	38.7%	762	332	129.9%
EOW2 S&P 500	2,625	373.91	602.0%	1,852.5	41.7%	1,249	782	59.6%
EOW4 EMINI S&P 500	26,777	9,536.04	180.8%	20,623.5	29.8%	19,775	11,813	67.4%
FX Futures								
AUSTRALIAN DOLLAR	94,039	117,411.87	-19.9%	108,333.32	-13.2%	114,080	129,357	-11.8%
BRITISH POUND	104,458	94,267.78	10.8%	113,856.05	-8.3%	123,673	103,424	19.6%
BRAZIL REAL	1,224	576.26	112.5%	650.18	88.3%	1,810	667	171.3%
CANADIAN DOLLAR	60,345	81,380.91	-25.8%	65,197.23	-7.4%	75,315	90,116	-16.4%
E-MINI EURO FX	3,436	3,904.09	-12.0%	3,542.32	-3.0%	4,330	3,996	8.4%
EURO FX	199,586	219,961.96	-9.3%	231,531.41	-13.8%	268,736	266,434	0.9%
E-MINI JAPANESE YEN	1,156	289	299.8%	1,039.32	11.2%	1,671	486	243.5%
JAPANESE YEN	131,159	74,847.83	75.2%	129,505.18	1.3%	189,833	92,967	104.2%
MEXICAN PESO	37,310	38,274.3	-2.5%	33,459.18	11.5%	42,267	45,387	-6.9%
NEW ZEALND DOLLAR	13,337	13,066.91	2.1%	13,262.05	0.6%	15,103	14,449	4.5%
NKR/USD CROSS RATE	20	10.22	94.0%	14.95	32.5%	50	32	52.9%
RUSSIAN RUBLE	444	1,277.57	-65.3%	603.27	-26.4%	922	1,241	-25.6%
S.AFRICAN RAND	373	277.61	34.4%	194.05	92.2%	607	648	-6.4%
SWISS FRANC	30,786	37,185.87	-17.2%	30,231.36	1.8%	37,644	39,175	-3.9%
AD/CD CROSS RATES	5	3.57	53.0%	4.55	20.0%	5	6	-17.2%
AD/JY CROSS RATES	54	50.78	5.6%	84.5	-36.5%	112	98	14.2%
AD/NE CROSS RATES	2	2.52	-36.9%	5.18	-69.3%	3	2	42.4%
BP/JY CROSS RATES	93	120.3	-22.5%	137.59	-32.3%	104	126	-17.9%
BP/SF CROSS RATES	13	73.43	-82.0%	14.68	-10.2%	10	88	-89.0%
CD/JY CROSS RATES	1	2.78	-67.3%	3.55	-74.4%	4	6	-41.2%
EC/AD CROSS RATES	23	41.74	-45.3%	30.5	-25.2%	48	38	27.5%
EC/CD CROSS RATES	39	23.22	67.0%	24.73	56.8%	34	34	0.2%
EC/NOK CROSS RATES	10	9	11.1%	8.09	23.6%	9	13	-33.0%
EC/SEK CROSS RATES	6	0	-	0.73	675.0%	13	14	-8.6%
EFX/BP CROSS RATES	1,694	1,198.26	41.4%	1,839.41	-7.9%	3,088	1,822	69.4%
EFX/JY CROSS RATES	1,644	950.35	72.9%	1,843.82	-10.9%	4,129	1,455	183.8%
EFX/SF CROSS RATES	1,008	914.13	10.2%	912.09	10.5%	1,882	1,315	43.1%
SF/JY CROSS RATES	0	2.91	-90.6%	2.14	-87.2%	11	16	-29.8%
SKR/USD CROSS RATES	26	9.91	164.1%	54.91	-52.3%	55	17	225.2%
CZECK KORUNA (US)	4	0	-	18.86	-77.1%	29	0	6387.5%
CZECK KORUNA (EC)	21	0	-	26.82	-23.2%	33	0	138537.6%
HUNGARIAN FORINT (US)	2	5.48	-68.5%	40.32	-95.7%	89	3	2729.2%
HUNGARIAN FORINT (EC)	18	0	-	104	-83.0%	114	0	410141.5%
POLISH ZLOTY (US)	19	41.7	-54.5%	18.59	2.0%	58	88	-33.7%

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FX Futures								
POLISH ZLOTY (EC)	197	153.61	28.2%	137.59	43.1%	163	166	-1.8%
SHEKEL	57	22.26	157.9%	43.82	31.0%	38	37	2.6%
RMB USD	45	19.52	129.6%	74.82	-40.1%	73	16	352.8%
RMB EURO	0	0	-	0	-	0	0	-
KOREAN WON	11	43.09	-73.6%	10.86	4.6%	16	32	-50.1%
TURKISH LIRA	94	61.57	52.5%	100.5	-6.6%	204	155	31.4%
E-MICRO USD/CHF	0	0.13	-100.0%	0	-	0	3	-100.0%
TURKISH LIRA (EU)	56	109.83	-48.8%	9.82	473.1%	130	119	9.3%
E-MICRO USD/JPY	0	4.83	-98.1%	0.23	-60.0%	0	42	-98.9%
E-MICRO AUD/USD	1,764	953.87	84.9%	2,137.27	-17.5%	1,600	946	69.1%
E-MICRO EUR/USD	6,998	6,625.39	5.6%	7,816.09	-10.5%	8,758	6,535	34.0%
E-MICRO GBP/USD	1,134	1,369.7	-17.2%	1,379.36	-17.8%	1,691	1,443	17.2%
E-MICRO USD/CAD	0	0.04	-100.0%	0	-	0	5	-97.8%
INDIAN RUPEE	1,571	0	-	918.95	71.0%	767	0	-
MICRO CAD/USD	211	169.17	24.7%	236.18	-10.7%	242	180	34.8%
RMB JY	0	0	-	0	-	0	0	-100.0%
MICRO JYP/USD	494	99.91	394.2%	564.91	-12.6%	808	185	337.2%
MICRO CHF/USD	125	173.87	-28.2%	184.91	-32.5%	280	180	55.3%
FX Options								
AUSTRALIAN DOLLAR	5,703	5,585.78	2.1%	7,055.73	-19.2%	6,906	4,758	45.1%
BRITISH POUND	7,376	2,437.3	202.6%	8,652.23	-14.8%	6,464	2,608	147.9%
CANADIAN DOLLAR	4,780	3,044	57.0%	4,211.36	13.5%	4,263	3,122	36.5%
EURO FX	19,985	20,501.52	-2.5%	23,368.77	-14.5%	25,192	24,047	4.8%
JAPANESE YEN	11,301	3,383.43	234.0%	12,788.55	-11.6%	16,244	6,090	166.7%
MEXICAN PESO	7	0	-	4.55	51.0%	16	3	435.7%
NEW ZEALND DOLLAR	1	0	-	0.45	50.0%	0	0	804.3%
RUSSIAN RUBLE	0	0	-	0	-	7	5	50.6%
SWISS FRANC	695	188.3	269.0%	463.5	49.9%	650	267	143.4%
EFX/BP CROSS RATES	0	0	-	0	-	0	9	-100.0%
EFX/JY CROSS RATES	0	0	-	0	-	15	0	-
EFX/SF CROSS RATES	0	0	-	0	-	0	25	-100.0%
JAPANESE YEN (EU)	71	40.09	77.7%	143.09	-50.2%	157	17	830.4%
EURO FX (EU)	237	167.52	41.7%	210.05	13.0%	285	223	28.1%
SWISS FRANC (EU)	11	9.96	6.8%	35.41	-70.0%	28	9	206.1%
CANADIAN DOLLAR (EU)	27	84.91	-67.9%	69.59	-60.8%	56	110	-49.6%
BRITISH POUND (EU)	113	35.22	221.1%	189.23	-40.2%	107	36	197.4%
AUSTRALIAN DLR (EU)	78	1.78	4262.9%	84.86	-8.4%	54	11	380.8%

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	ADV AUG 2013	ADV AUG 2012	% CHG	ADV JUL 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	40,204	47,699.52	-15.7%	46,400.32	-13.4%	51,828	55,278	-6.2%
FEEDER CATTLE	6,400	6,245.13	2.5%	5,821.36	9.9%	6,893	7,101	-2.9%
LEAN HOGS	35,367	35,623.13	-0.7%	48,918.18	-27.7%	46,210	45,304	2.0%
LUMBER	824	1,400.48	-41.2%	844.18	-2.4%	1,078	1,283	-15.9%
WOOD PULP	0	0	-	0	-	0	0	-
MILK	1,304	1,252.09	4.1%	1,080.09	20.7%	1,177	1,164	1.1%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	49	18.78	158.2%	31.91	52.0%	32	21	52.2%
BUTTER CS	145	45.65	217.7%	94.18	54.0%	104	69	49.7%
CLASS IV MILK	51	10.83	373.2%	50.18	2.1%	42	11	281.5%
DRY WHEY	75	21.61	244.8%	47.73	56.1%	48	47	2.6%
GSCI EXCESS RETURN FUT	13	2.96	344.3%	62.05	-78.8%	27	66	-59.0%
GOLDMAN SACHS	1,204	962.48	25.1%	1,245.05	-3.3%	1,287	1,152	11.7%
HOUSING INDEX	1	1.09	-49.8%	0.82	-33.3%	1	1	-56.5%
HDD WEATHER	0	0	-	0	-	48	59	-18.0%
CDD WEATHER	200	48.91	309.2%	196.68	1.8%	75	64	15.9%
HDD SEASONAL STRIP	0	0	-	0	-	0	5	-100.0%
CDD SEASONAL STRIP	0	0	-	13.64	-100.0%	21	8	152.1%
HDD WEATHER EUROPEAN	0	0	-	0	-	20	22	-12.4%
CAT WEATHER EUROPEAN	11	0	-	0	-	21	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	8	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
WKLY AVG TEMP	84	63.04	33.4%	68.18	23.3%	52	17	210.1%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-	0	108	-100.0%
MALAYSIAN PALM SWAP	44	0	-	87.27	-50.0%	24	0	-
OTC SP GSCI ER SWAP	1	193.96	-99.3%	0	-	20	104	-81.3%
S&P GSCI ENHANCED ER SWAP	0	51.91	-100.0%	0	-	97	19	417.1%
CASH-SETTLED CHEESE	235	82.7	184.3%	171.73	36.9%	153	119	28.4%
USD CRUDE PALM OIL	0	0.87	-100.0%	0	-	6	1	411.5%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	7,691	8,555.39	-10.1%	9,286.41	-17.2%	11,030	11,884	-7.2%
FEEDER CATTLE	630	828.96	-24.0%	870.95	-27.6%	844	866	-2.5%
LEAN HOGS	4,007	7,938.91	-49.5%	6,398.14	-37.4%	5,914	6,310	-6.3%
LUMBER	46	30.17	51.8%	57.18	-19.9%	56	32	74.1%
MILK	940	1,183.61	-20.6%	828.36	13.5%	1,050	1,081	-2.8%
MLK MID	3	6.04	-52.6%	1.36	110.0%	3	7	-62.5%
NFD MILK	18	24.78	-28.3%	22.09	-19.5%	16	12	34.1%
BUTTER CS	40	11.35	252.9%	22.18	80.5%	63	23	173.0%
CLASS IV MILK	111	6.52	1596.4%	84	31.7%	55	13	335.8%
DRY WHEY	11	3.09	243.1%	9.55	11.0%	13	6	125.3%
HDD WEATHER	0	65.22	-100.0%	0	-	10	50	-80.9%
CDD WEATHER	80	60	34.1%	41.82	92.4%	40	43	-5.7%
HDD SEASONAL STRIP	358	260.87	37.2%	22.73	1475.0%	50	193	-74.1%
CDD SEASONAL STRIP	91	65.22	39.4%	90.91	0.0%	233	142	64.3%
HDD WEATHER EUROPEAN	0	0	-	0	-	6	4	50.6%
HDD EURO SEASONAL STRIP	0	434.78	-100.0%	0	-	3	113	-97.4%
CAT EURO SEASONAL STRIP	0	0	-	0	-	9	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	22	-100.0%
SBIN M HURR	0	0	-	0	-	0	0	-
SBIN M HURR EVENT2	0	0	-	0	-	0	2	-100.0%
LV CATL CSO	0	10.22	-100.0%	0	-	5	11	-53.6%
LN HOGS CSO	0	3.26	-93.0%	5.32	-95.7%	1	2	-70.8%
SBIN HURR	0	0	-	0	-	4	16	-71.8%
SEAS SNOWFALL	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	57	77.3	-26.9%	171.5	-67.0%	114	58	98.9%
SNOWFALL	0	0	-	0	-	0	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	1,766,027	1,483,814.13	19.0%	1,871,750.41	-5.6%	2,032,196	1,686,001	20.5%
Equity Index Futures	1,879,332	1,695,942.7	10.8%	1,606,965.73	16.9%	2,188,909	2,203,120	-0.6%
FX Futures	695,108	695,989.04	-0.1%	750,210.23	-7.3%	900,639	803,567	12.1%
Commodities and Alternative Invest	86,210	93,725.13	-8.0%	105,133.55	-18.0%	109,265	112,033	-2.5%
TOTAL FUTURES	4,426,677	3,969,471	11.5%	4,334,059.91	2.1%	5,231,008.4	4,804,721.17	8.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	749,815	414,472.35	80.9%	587,436.41	27.6%	549,511	551,276	-0.3%
Equity Index Options	342,682	187,037.83	83.2%	307,365.36	11.5%	344,497	233,369	47.6%
FX Options	50,385	35,479.83	42.0%	57,277.36	-12.0%	60,444	41,339	46.2%
Commodities and Alternative Invest	14,082	19,565.7	-28.0%	17,912.5	-21.4%	19,520	20,889	-6.6%
TOTAL OPTIONS	1,156,964	656,555.7	76.2%	969,991.64	19.3%	973,972.26	846,873.3	15.0%
TOTAL COMBINED								
Interest Rate	2,515,842	1,898,286.48	32.5%	2,459,186.82	2.3%	2,581,707	2,237,277	15.4%
Equity Index	2,222,014	1,882,980.52	18.0%	1,914,331.09	16.1%	2,533,406	2,436,489	4.0%
FX	745,493	731,468.87	1.9%	807,487.59	-7.7%	961,083	844,907	13.8%
Commodities and Alternative Invest	100,292	113,290.83	-11.5%	123,046.05	-18.5%	128,785	132,922	-3.1%
GRAND TOTAL	5,583,641	4,626,026.7	20.7%	5,304,051.54	5.3%	6,204,980.67	5,651,594.48	9.8%