

CME Group Exchange ADV Report - Monthly

July 2014

Page 1 of 18

	ADV JUL 2014	ADV JUL 2013	% CHG	ADV JUN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	0	0	-	0	-	3	2	15.1%
CDD SEASONAL STRIP	0	13.64	-100.0%	0	-	1	14	-95.1%
CDD WEATHER	50	196.68	-74.4%	114.29	-56.0%	43	63	-31.3%
HDD WEATHER EUROPEAN	0	0	-	0	-	9	15	-43.2%
WKLY AVG TEMP	7	68.18	-90.0%	0	-	5	40	-87.2%
HDD WEATHER	0	0	-	0	-	35	94	-63.2%
HOUSING INDEX	0	0.82	-88.9%	0.1	-4.5%	1	1	-38.5%
USD CRUDE PALM OIL	0	0	-	0	-	0	4	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
MILK	1,214	1,080.09	12.4%	1,005.62	20.7%	1,300	1,166	11.5%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	4	-100.0%
CASH-SETTLED CHEESE	241	171.73	40.2%	168.48	42.9%	211	142	48.3%
CAT WEATHER EUROPEAN	18	0	-	0	-	3	14	-75.7%
LIVE CATTLE	68,341	46,400.32	47.3%	53,648.81	27.4%	56,429	49,457	14.1%
BUTTER CS	131	94.18	38.9%	110.86	18.0%	137	111	23.9%
LUMBER	460	844.18	-45.5%	822.67	-44.1%	651	967	-32.7%
DRY WHEY	74	47.73	54.8%	33.24	122.2%	49	45	8.1%
CLASS IV MILK	57	50.18	13.8%	78.33	-27.1%	136	80	69.8%
NFD MILK	81	31.91	154.8%	74.24	9.5%	110	48	131.4%
GSCI EXCESS RETURN FUT	120	62.05	93.0%	2,208.1	-94.6%	683	48	1327.3%
LEAN HOGS	47,574	48,918.18	-2.7%	44,640.86	6.6%	46,987	44,750	5.0%
FEEDER CATTLE	10,257	5,821.36	76.2%	7,541.62	36.0%	7,665	6,624	15.7%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,129	1,245.05	-9.3%	1,004.62	12.3%	1,113	1,211	-8.1%
WHEAT HRW	0	16,923.73	-100.0%	0	-	0	22,120	-100.0%
COCOA TAS	5	0.32	1585.6%	0.67	704.5%	1	1	69.1%
SUGAR 11	2	0.64	285.7%	1.76	39.3%	2	3	-29.0%
COFFEE	1	2	-47.7%	1.05	-0.2%	1	1	-16.3%
COTTON	5	1	413.6%	2.33	120.1%	3	2	37.3%
MINI WHEAT	423	277.14	52.8%	417.33	1.5%	403	500	-19.4%
CORN	224,471	219,314.09	2.4%	317,991.38	-29.4%	290,434	255,248	13.8%
SOYBEAN MEAL	77,423	87,232.09	-11.2%	86,279.05	-10.3%	76,791	80,306	-4.4%
SOYBEAN OIL	84,974	87,215.82	-2.6%	104,755.52	-18.9%	92,600	94,468	-2.0%
ROUGH RICE	485	797.82	-39.2%	1,126.9	-56.9%	768	1,111	-30.8%
DOW-UBS COMMOD INDEX	549	218.64	151.1%	1,915.71	-71.3%	855	765	11.8%
MINI SOYBEAN	945	962.73	-1.8%	909	4.0%	1,129	1,188	-4.9%
WHEAT	100,490	85,118.32	18.1%	144,235.62	-30.3%	131,857	99,179	32.9%
OATS	520	825.27	-37.0%	928.14	-43.9%	887	1,012	-12.3%
SOYBEAN	171,169	151,287.18	13.1%	187,114.67	-8.5%	186,293	185,401	0.5%
MINI CORN	488	597.95	-18.4%	612.86	-20.3%	670	819	-18.2%
ETHANOL	819	1,229.68	-33.4%	1,182.95	-30.8%	1,008	1,185	-15.0%
DOW-UBS COMMOD INDEX SWAP	0	0	-	0	-	0	7	-100.0%
GRAIN BASIS SWAPS	0	128.5	-100.0%	2.48	-100.0%	1	164	-99.6%
FERTILIZER PRODUCTS	58	27.73	108.2%	67.62	-14.6%	56	41	34.3%
S&P GSCI ENHANCED ER SWAP	0	0	-	519.05	-100.0%	254	74	244.7%
OTC SP GSCI ER SWAP	0	0	-	0	-	14	18	-21.2%
DJ_UBS ROLL SELECT INDEX FUTU	4	0	-	40.24	-90.5%	12	7	74.0%
MALAYSIAN PALM SWAP	64	87.27	-27.1%	130.48	-51.2%	129	59	117.5%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

July 2014

Page 2 of 18

	ADV JUL 2014	ADV JUL 2013	% CHG	ADV JUN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Commodities and Alternative Investments Options								
HDD SEASONAL STRIP	0	22.73	-100.0%	5.48	-100.0%	8	152	-94.6%
CDD SEASONAL STRIP	22	90.91	-76.0%	0	-	205	155	32.5%
CDD WEATHER	18	41.82	-56.5%	33.33	-45.5%	14	28	-47.8%
HDD WEATHER EUROPEAN	0	0	-	0	-	5	6	-7.9%
SBIN M HURR EVENT2	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	33	21	53.6%
HOUSING INDEX	0	0	-	0	-	0	0	-
LV CATL CSO	0	0	-	0.48	-100.0%	3	3	-25.0%
LN HOGS CSO	0	5.32	-100.0%	0	-	0	0	-100.0%
SBIN HURR	0	0	-	0	-	0	3	-100.0%
SNOWFALL	0	0	-	0	-	1	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	6	-100.0%
MILK	1,379	828.36	66.5%	1,081.19	27.5%	1,282	1,032	24.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	44	-100.0%
CASH-SETTLED CHEESE	166	171.5	-3.4%	49.43	235.3%	94	105	-10.3%
CAT WEATHER EUROPEAN	0	0	-	0	-	51	0	-
LIVE CATTLE	23,968	9,286.41	158.1%	19,749.19	21.4%	15,782	10,861	45.3%
BUTTER CS	41	22.18	85.0%	52.38	-21.6%	37	60	-38.6%
LUMBER	32	57.18	-44.4%	77.62	-59.0%	60	62	-2.4%
DRY WHEY	25	9.55	157.1%	6.76	263.0%	14	14	3.6%
CLASS IV MILK	72	84	-13.9%	114.33	-36.7%	103	99	4.1%
NFD MILK	94	22.09	325.7%	63.76	47.5%	59	25	132.8%
LEAN HOGS	14,620	6,398.14	128.5%	13,954.33	4.8%	13,691	6,335	116.1%
FEEDER CATTLE	1,514	870.95	73.8%	1,745.48	-13.3%	1,173	853	37.5%
MLK MID	3	1.36	96.7%	4.14	-35.3%	4	4	-8.3%
WHEAT HRW	0	897.59	-100.0%	0	-	0	805	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	62.29	-100.0%	42	29	43.6%
CORN	112,415	116,273.77	-3.3%	86,593.52	29.8%	83,152	93,390	-11.0%
SOYBEAN MEAL	10,846	9,546	13.6%	9,409.14	15.3%	8,239	8,111	1.6%
SOYBEAN OIL	7,405	5,779.18	28.1%	7,868.38	-5.9%	6,985	5,667	23.3%
AUG-NOV SOYBEAN CAL SPRD	108	15.59	591.5%	77.38	39.3%	27	1	1800.6%
DEC-JULY CORN CAL SPRD	34	12.36	177.6%	0	-	5	2	131.9%
DEC-DEC CORN CAL SPRD	14	8.73	56.2%	0	-	4	9	-56.9%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	19.05	-99.0%	3	0	1436.2%
JULY-JULY WHEAT CAL SPRD	0	0	-	0.76	-100.0%	5	3	75.2%
NOV-NOV SOYBEAN CAL SPRD	0	0.73	-100.0%	0	-	0	2	-100.0%
ROUGH RICE	46	50.27	-8.3%	104.95	-56.1%	64	68	-6.8%
WHEAT	24,702	17,260.36	43.1%	23,192.62	6.5%	26,873	18,268	47.1%
WHEAT-CORN IC50	41	9.55	328.6%	31.19	31.2%	26	7	268.9%
CORN NEARBY+2 CAL SPRD	507	952.55	-46.8%	388.1	30.6%	475	623	-23.7%
SOYBN NEARBY+2 CAL SPRD	11	94.14	-88.2%	27.9	-60.1%	43	41	4.1%
WHEAT NEARBY+2 CAL SPRD	248	115	115.9%	357.52	-30.6%	282	137	106.0%
SOY OIL NEARBY+2 CAL SPRD	3	8.64	-65.8%	17.62	-83.2%	14	8	71.5%
SOYMEAL NEARBY+2 CAL SPRD	0	4.55	-90.0%	0	-	0	0	-85.0%
JULY-DEC CORN CAL SPRD	45	0	-	278.67	-83.7%	596	369	61.5%
JULY-NOV SOYBEAN CAL SPRD	4	0	-	773.19	-99.5%	373	238	57.0%
OATS	100	154.86	-35.2%	67.76	48.1%	101	125	-19.3%
SOYBEAN	85,866	59,237.5	45.0%	54,077.86	58.8%	59,381	58,574	1.4%
JULY-DEC SOY OIL CAL SPRD	0	0	-	1.43	-100.0%	2	2	-4.3%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

July 2014

Page 3 of 18

	ADV JUL 2014	ADV JUL 2013	% CHG	ADV JUN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Commodities and Alternative Investments Options								
SOYBEAN CRUSH	19	28.05	-33.4%	6.95	168.7%	10	13	-19.1%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	2	0	439.3%
SOYBEAN CORN RATIO	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	2	1	231.2%
NOV-DEC SOYBEAN CSO	0	0	-	0	-	4	0	-
DEC-JUL SOYBEAN OIL CSO	2	0	-	7.38	-69.2%	1	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	2	-79.7%
FX Futures								
RMB EURO	0	0	-	0	-	0	0	-100.0%
TURKISH LIRA	394	100.5	291.7%	158.62	148.2%	136	180	-24.8%
TURKISH LIRA (EU)	279	9.82	2740.7%	148.52	87.8%	98	110	-11.3%
JAPANESE YEN	97,424	129,505.18	-24.8%	124,566.52	-21.8%	129,481	169,691	-23.7%
KOREAN WON	9	10.86	-13.4%	24.19	-61.1%	14	21	-32.9%
CD/JY CROSS RATES	3	3.55	-25.6%	4	-34.1%	8	5	61.4%
CANADIAN DOLLAR	48,391	65,197.23	-25.8%	59,694.9	-18.9%	56,657	69,158	-18.1%
AD/NE CROSS RATES	15	5.18	198.2%	18.57	-16.8%	9	3	231.9%
BRITISH POUND	78,582	113,856.05	-31.0%	121,316.14	-35.2%	94,949	116,023	-18.2%
RUSSIAN RUBLE	1,190	603.27	97.2%	1,287.52	-7.6%	1,069	972	10.0%
SWISS FRANC	32,792	30,231.36	8.5%	37,751.19	-13.1%	32,487	35,959	-9.7%
NEW ZEALND DOLLAR	12,581	13,262.05	-5.1%	14,128.19	-10.9%	12,324	14,358	-14.2%
BP/JY CROSS RATES	326	137.59	137.2%	257.86	26.6%	216	124	74.6%
SHEKEL	48	43.82	8.9%	60.62	-21.3%	41	38	6.2%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-82.7%
E-MICRO GBP/USD	1,089	1,379.36	-21.0%	1,041.05	4.6%	1,297	1,540	-15.8%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-
E-MICRO EUR/USD	4,753	7,816.09	-39.2%	6,928.62	-31.4%	7,498	7,996	-6.2%
E-MICRO USD/JPY	0	0.23	-60.0%	0.76	-88.1%	0	0	-38.4%
E-MICRO AUD/USD	1,290	2,137.27	-39.6%	1,227.81	5.1%	1,600	1,563	2.4%
AUSTRALIAN DOLLAR	73,602	108,333.32	-32.1%	76,666.57	-4.0%	77,921	104,493	-25.4%
E-MINI JAPANESE YEN	313	1,039.32	-69.9%	357.24	-12.4%	531	1,326	-59.9%
EFX/JY CROSS RATES	1,331	1,843.82	-27.8%	2,352.1	-43.4%	2,082	3,588	-42.0%
RMB USD	12	74.82	-84.1%	28.1	-57.8%	49	75	-35.4%
EFX/BP CROSS RATES	1,562	1,839.41	-15.1%	4,884.9	-68.0%	2,662	2,933	-9.2%
EFX/SF CROSS RATES	784	912.09	-14.0%	2,307.33	-66.0%	1,444	1,771	-18.5%
INDIAN RUPEE	367	918.95	-60.1%	108.24	239.1%	226	659	-65.6%
EC/SEK CROSS RATES	13	0.73	1662.4%	65.57	-80.5%	37	14	161.7%
S.AFRICAN RAND	345	194.05	77.6%	756.48	-54.4%	370	562	-34.2%
MEXICAN PESO	25,114	33,459.18	-24.9%	43,982.9	-42.9%	35,834	41,169	-13.0%
EURO FX	138,565	231,531.41	-40.2%	202,947.95	-31.7%	182,409	243,197	-25.0%
SF/JY CROSS RATES	0	2.14	-100.0%	0.19	-100.0%	0	8	-98.8%
EC/CD CROSS RATES	24	24.73	-2.8%	155.9	-84.6%	130	38	244.8%
EC/NOK CROSS RATES	4	8.09	-46.6%	12.81	-66.3%	6	8	-27.4%
EC/AD CROSS RATES	19	30.5	-39.2%	102.05	-81.8%	48	48	-1.0%
BP/SF CROSS RATES	8	14.68	-47.1%	24.57	-68.4%	13	13	-0.9%
E-MINI EURO FX	1,573	3,542.32	-55.6%	2,670.95	-41.1%	3,590	4,124	-12.9%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

July 2014

Page 4 of 18

	ADV JUL 2014	ADV JUL 2013	% CHG	ADV JUN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
FX Futures								
MICRO JYP/USD	200	564.91	-64.7%	325.62	-38.7%	521	703	-25.9%
MICRO CAD/USD	332	236.18	40.5%	288.43	15.1%	525	237	121.3%
MICRO CHF/USD	121	184.91	-34.7%	206.24	-41.5%	198	244	-19.0%
POLISH ZLOTY (EC)	112	137.59	-18.8%	419.1	-73.3%	240	176	36.1%
AD/JY CROSS RATES	172	84.5	104.1%	292.14	-41.0%	204	126	61.8%
AD/CD CROSS RATES	2	4.55	-55.0%	4	-48.9%	4	5	-21.2%
HUNGARIAN FORINT (US)	3	40.32	-92.0%	10.67	-69.7%	3	62	-94.6%
CZECK KORUNA (EC)	0	26.82	-100.0%	0	-	0	37	-100.0%
POLISH ZLOTY (US)	154	18.59	730.1%	81.62	89.1%	110	78	41.9%
SKR/USD CROSS RATES	49	54.91	-10.6%	60.95	-19.5%	41	53	-24.0%
HUNGARIAN FORINT (EC)	10	104	-90.6%	4	143.2%	5	78	-94.2%
CZECK KORUNA (US)	0	18.86	-99.8%	0	-	0	23	-99.2%
NKR/USD CROSS RATE	50	14.95	231.0%	118.67	-58.3%	51	55	-7.7%
BRAZIL REAL	1,107	650.18	70.2%	1,983.05	-44.2%	1,490	1,402	6.3%
USDZAR	0	0	-	10.67	-100.0%	9	2	405.5%
EURO QUARTERLY VARIANCE FUTU	0	0	-	0	-	0	2	-100.0%
FX Options								
AUSTRALIAN DLR (EU)	0	84.86	-99.5%	3.81	-88.1%	13	57	-77.6%
JAPANESE YEN	10,876	12,788.55	-15.0%	7,992.95	36.1%	9,865	14,622	-32.5%
EURO FX (EU)	251	210.05	19.3%	237.71	5.4%	242	287	-15.7%
CANADIAN DOLLAR	5,560	4,211.36	32.0%	4,518.14	23.1%	5,299	4,379	21.0%
BRITISH POUND	12,403	8,652.23	43.4%	11,936.43	3.9%	11,096	7,309	51.8%
RUSSIAN RUBLE	29	0	-	33.9	-14.9%	25	5	430.0%
CANADIAN DOLLAR (EU)	6	69.59	-91.4%	15.05	-60.4%	21	58	-63.2%
SWISS FRANC (EU)	1	35.41	-97.7%	9.62	-91.5%	12	24	-52.1%
SWISS FRANC	837	463.5	80.6%	1,073.24	-22.0%	1,007	697	44.4%
BRITISH POUND (EU)	36	189.23	-80.8%	23.29	56.2%	44	116	-62.5%
NEW ZEALND DOLLAR	14	0.45	2950.3%	4.43	213.1%	5	0	1754.3%
AUSTRALIAN DOLLAR	4,915	7,055.73	-30.3%	4,716.05	4.2%	5,512	6,896	-20.1%
EFX/JY CROSS RATES	0	0	-	0	-	0	10	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	0	-
MEXICAN PESO	4	4.55	-20.0%	5.1	-28.6%	3	11	-73.5%
EURO FX	21,334	23,368.77	-8.7%	23,858.67	-10.6%	22,027	25,644	-14.1%
JAPANESE YEN (EU)	33	143.09	-76.8%	29.48	12.6%	52	132	-60.7%
BRAZIL REAL	0	0	-	0	-	0	0	-

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

July 2014

Page 5 of 18

	ADV JUL 2014	ADV JUL 2013	% CHG	ADV JUN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Equity Index Futures								
DJ US REAL ESTATE	188	101.32	85.2%	928.43	-79.8%	415	208	99.1%
E-MINI NASDAQ 100	241,177	191,951.91	25.6%	250,127.9	-3.6%	289,429	235,687	22.8%
S&P ENERGY SECTOR	378	359.41	5.1%	418.67	-9.7%	318	328	-3.0%
S&P MATERIALS SECTOR	64	66.18	-2.7%	87.52	-26.5%	58	90	-35.6%
S&P FINANCIAL SECTOR	66	81.32	-19.2%	192.62	-65.9%	117	198	-40.9%
S&P HEALTH CARE SECTOR	113	35.45	217.6%	263.24	-57.2%	128	182	-29.7%
S&P INDUSTRIAL SECTOR	48	89.27	-46.3%	308.19	-84.4%	105	94	12.5%
S&P UTILITIES SECTOR	185	172.32	7.5%	392.1	-52.7%	250	201	24.6%
S&P TECHNOLOGY SECTOR	76	73.55	3.0%	224.71	-66.3%	142	160	-11.4%
S&P CONSUMER DSCRTNRY SECTO	50	45.18	9.6%	220.29	-77.5%	120	86	39.7%
S&P 500	6,181	6,880.59	-10.2%	23,812	-74.0%	12,588	16,494	-23.7%
E-MICRO NIFTY	0	0	-	0	-	0	0	-100.0%
NASDAQ	512	752.64	-32.0%	1,059.14	-51.7%	1,001	929	7.8%
E-MINI MIDCAP	15,605	16,809.41	-7.2%	23,855.38	-34.6%	19,851	22,228	-10.7%
NIKKEI 225 (\$) STOCK	11,256	15,436.32	-27.1%	19,698.1	-42.9%	17,703	18,575	-4.7%
NIKKEI 225 (YEN) STOCK	28,657	40,932.77	-30.0%	38,909.62	-26.3%	43,574	46,795	-6.9%
IBOVESPA INDEX	6	185.32	-96.6%	4.95	25.7%	19	115	-83.9%
S&P 600 SMALLCAP EMINI	0	1	-100.0%	0	-	0	1	-73.1%
S&P CONSUMER STAPLES SECTOR	187	130.73	42.8%	544	-65.7%	226	171	32.1%
E-MINI S&P500	1,511,972	1,332,855.27	13.4%	1,587,136.62	-4.7%	1,635,473	1,794,807	-8.9%
S&P 500/VALUE	0	0.41	-44.4%	14.14	-98.4%	5	3	86.0%
S&P 500 GROWTH	0	0.18	-25.0%	8.24	-98.3%	3	3	14.2%
S&P 400 MIDCAP	20	106.5	-81.2%	28.86	-30.5%	60	82	-26.6%
\$25 DJ	0	0	-	0	-	0	0	-60.3%
MINI \$5 DOW	137,677	113,275.73	21.5%	125,766.14	9.5%	150,142	140,670	6.7%
DJIA	83	488.68	-82.9%	651.76	-87.2%	400	662	-39.7%
Equity Index Options								
E-MINI NASDAQ 100	10,947	1,950.41	461.3%	12,418.1	-11.8%	14,044	3,530	297.9%
S&P 500	35,450	22,832.95	55.3%	29,591.38	19.8%	29,925	27,721	7.9%
EOW4 EMINI S&P 500	40,340	20,623.5	95.6%	39,171.14	3.0%	31,573	23,165	36.3%
EOW2 S&P 500	4,797	1,852.5	158.9%	2,993.95	60.2%	3,632	2,146	69.3%
EOW1 EMINI S&P 500	34,289	22,570.45	51.9%	34,203.19	0.3%	36,227	23,534	53.9%
NASDAQ	1	0.23	140.0%	0.05	1046.0%	1	2	-46.7%
EOW1 S&P 500	1,824	1,335.14	36.6%	1,732.05	5.3%	2,067	1,349	53.2%
E-MINI MIDCAP	5	2	163.6%	1.48	257.2%	5	6	-13.2%
EOM S&P 500	2,438	1,983.41	22.9%	4,846.67	-49.7%	3,528	3,331	5.9%
EOM EMINI S&P	34,198	17,958.14	90.4%	26,518.57	29.0%	37,712	30,136	25.1%
EOW2 EMINI S&P 500	38,837	19,687.14	97.3%	33,862.24	14.7%	37,308	23,019	62.1%
E-MINI S&P500	252,742	196,569.5	28.6%	215,788.19	17.1%	265,961	224,768	18.3%
MINI \$5 DOW	546	506.86	7.7%	437.05	25.0%	537	723	-25.8%
DJIA	0	1.73	-84.2%	7	-96.1%	3	18	-84.1%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

July 2014

Page 6 of 18

	ADV JUL 2014	ADV JUL 2013	% CHG	ADV JUN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Interest Rate Futures								
5-YR SWAP RATE	2,059	1,126.77	82.7%	4,856.71	-57.6%	2,714	2,048	32.5%
2-YR SWAP RATE	184	312.32	-40.9%	535.19	-65.5%	326	298	9.5%
10-YR SWAP RATE	835	1,358.36	-38.5%	6,510.05	-87.2%	2,670	2,705	-1.3%
EURO BONDS	0	0	-	0	-	0	0	-100.0%
1-MONTH EURODOLLAR	88	25.95	238.7%	248.38	-64.6%	95	45	108.5%
EUROYEN	0	0	-	0	-	0	0	-100.0%
EMINI ED	0	0	-	0	-	0	0	-
EURODOLLARS	2,611,295	1,871,724.45	39.5%	2,628,421.29	-0.7%	2,495,098	2,052,580	21.6%
30-YR BOND	305,409	263,092.18	16.1%	335,470.43	-9.0%	346,735	388,743	-10.8%
5-YR SWAP	0	453.23	-100.0%	0	-	0	315	-100.0%
5-YR NOTE	644,653	534,698.18	20.6%	647,873.29	-0.5%	750,093	695,747	7.8%
10-YR NOTE	1,063,734	985,162.77	8.0%	1,147,548.48	-7.3%	1,287,245	1,293,366	-0.5%
2-YR NOTE	177,889	136,749.27	30.1%	209,742.24	-15.2%	246,845	229,428	7.6%
30-YR SWAP RATE	129	101.36	27.7%	455.62	-71.6%	253	354	-28.5%
ULTRA T-BOND	67,060	47,949.05	39.9%	76,052.71	-11.8%	94,707	83,928	12.8%
30-YR SWAP	0	0.41	-100.0%	0	-	0	1	-100.0%
FED FUND	33,915	14,105.82	140.4%	27,377.86	23.9%	22,964	18,452	24.5%
10-YR SWAP	0	231	-100.0%	0	-	0	502	-100.0%

Interest Rate Options

EURO MIDCURVE	589,383	488,475	20.7%	620,572.43	-5.0%	659,898	484,761	36.1%
EURODOLLARS	222,506	98,961.41	124.8%	183,347.67	21.4%	142,196	110,403	28.8%
FLEX 30-YR BOND	0	0	-	0	-	22	0	-
FLEX 10-YR NOTE	0	0	-	0	-	0	2	-100.0%
30-YR BOND	64,315	69,095.64	-6.9%	52,302.43	23.0%	61,554	75,896	-18.9%
5-YR NOTE	105,276	96,408.59	9.2%	129,926.71	-19.0%	109,958	96,574	13.9%
10-YR NOTE	322,471	346,653.41	-7.0%	355,297.38	-9.2%	391,758	358,735	9.2%
2-YR NOTE	7,029	11,350.64	-38.1%	7,485.86	-6.1%	8,316	7,653	8.7%
ULTRA T-BOND	580	210.5	175.5%	369.86	56.8%	540	350	54.5%
FED FUND	200	25.27	691.4%	0.62	32210.2%	88	215	-59.0%

Energy Futures

TENNESSEE 500 LEG NG SWIN	0	3.55	-100.0%	13.29	-100.0%	2	0	517.4%
ELEC ERCOT OFF PEAK	0	0	-	0	-	239	1,175	-79.6%
RBOB GAS	38	295.05	-87.2%	44.05	-13.9%	34	354	-90.3%
ELEC ERCOT DLY PEAK	0	0	-	5	-100.0%	12	45	-74.0%
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	982	1,065	-7.8%
ERCOT NORTH ZMCPE 5MW PEAK	0	5	-100.0%	5	-100.0%	62	66	-6.1%
ERCOT HOUSTON Z MCPE 5MW PEA	0	0	-	0	-	0	0	-
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	11	-100.0%
PETRO OUTRIGHT EURO	413	216.14	90.9%	431.33	-4.3%	418	352	18.8%
MONT BELVIEU LDH PROPANE OPIS	17	0	-	8.1	110.6%	26	15	76.6%
MONT BELVIEU ETHANE OPIS BALM	2	0	-	0	-	1	0	343.8%
CONWAY NATURAL GASOLINE (OPI	0	0	-	0.57	-100.0%	1	0	120.6%
PETROCHEMICALS	270	150	80.1%	223.43	20.9%	186	157	18.6%
CONWAY PROPANE 5 DECIMALS S	148	43.77	237.9%	121.57	21.7%	90	34	162.7%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

July 2014

Page 7 of 18

	ADV JUL 2014	ADV JUL 2013	% CHG	ADV JUN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
CONWAY NORMAL BUTANE (OPIS) S	14	0	-	9.29	51.3%	5	4	9.9%
MONT BELVIEU NORMAL BUTANE B	16	19.18	-16.6%	5.24	205.5%	18	17	10.1%
MONT BELVIEU NATURAL GASOLIN	6	0	-	17.14	-65.3%	16	9	85.5%
IN DELIVERY MONTH EUA	377	695.77	-45.8%	113.57	232.0%	608	1,597	-62.0%
WTS (ARGUS) VS WTI SWAP	306	129.55	136.5%	22.14	1283.8%	166	58	184.6%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	9	12	-27.2%
ELEC NYISO OFF-PEAK	1,069	0	-	0	-	161	357	-54.9%
ELEC MISO PEAK	58	0	-	0	-	9	29	-67.6%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-	0	3	-100.0%
ANR LA NAT GAS INDEX SWAP	0	0	-	0	-	0	0	-
NGPL STX NAT GAS INDEX SW	0	0	-	0	-	0	0	-
COLUMB GULF MAINLINE NG B	157	0	-	621.95	-74.7%	189	7	2580.4%
TEXAS EAST W LOUISIANA NG	0	0	-	0	-	0	0	-
ONEOK OKLAHOMA NG BASIS	0	28.18	-100.0%	5.9	-100.0%	9	6	47.3%
TEXAS GAS ZONE1 NG BASIS	33	0	-	0	-	5	10	-47.9%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	0	270	-100.0%
PJM NI HUB 5MW REAL TIME	116	1,703.5	-93.2%	3,213.57	-96.4%	4,308	5,032	-14.4%
NYISO ZONE J 5MW D AH O P	0	2,301.82	-100.0%	0	-	173	1,801	-90.4%
NYISO ZONE J 5MW D AH PK	0	270.27	-100.0%	0	-	39	167	-76.4%
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-	64	168	-61.6%
PJM COMED 5MW D AH PK	0	0	-	0	-	9	26	-63.8%
PJM DUQUS 5MW D AH O PK	0	0	-	0	-	0	0	-
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-	32	56	-42.8%
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	2	3	-39.1%
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	0	0	-
NYISO ZONE C 5MW D AH PK	0	0	-	0	-	3	27	-89.1%
PETRO CRCKS & SPRDS NA	1,075	1,600.18	-32.8%	818.38	31.4%	1,281	1,457	-12.0%
SINGAPORE GASOIL	78	61.55	27.0%	88.19	-11.3%	116	94	23.9%
PETRO OUTRIGHT NA	457	392.32	16.4%	630.86	-27.6%	567	351	61.6%
CRUDE OIL SPRDS	0	0	-	0	-	0	3	-100.0%
RBOB GASOLINE BALMO CLNDR	13	73.95	-82.6%	14	-8.1%	40	51	-20.7%
GASOLINE UP-DOWN BALMO SW	1	9.55	-88.1%	0	-	17	25	-33.5%
COLUMBIA GULF MAIN NAT G	0	0	-	23.62	-100.0%	8	0	-
ALGON CITY GATES NAT GAS	0	0	-	0	-	0	2	-100.0%
TENN 800 LEG NAT GAS INDE	0	82.36	-100.0%	0	-	1	28	-96.9%
NATURAL GAS PHY	228,304	255,738.23	-10.7%	258,338.43	-11.6%	291,587	334,454	-12.8%
CRUDE OIL OUTRIGHTS	268	119.23	124.7%	156.29	71.4%	253	294	-13.9%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	283	302.41	-6.5%	179.86	57.2%	206	278	-26.0%
FREIGHT MARKETS	0	0	-	0	-	0	0	-30.9%
PLASTICS	9	8.64	0.0%	23.33	-63.0%	16	17	-4.3%
NYH NO 2 CRACK SPREAD CAL	151	160.36	-6.0%	447.57	-66.3%	175	264	-33.8%
TRANSCO ZONE 6 BASIS SWAP	26	0	-	0	-	9	11	-14.5%
NYISO A	0	24.18	-100.0%	18.33	-100.0%	29	67	-56.6%
MINY NATURAL GAS	839	1,158.41	-27.6%	1,078.33	-22.2%	1,693	1,265	33.9%
HEATING OIL PHY	129,878	122,726.27	5.8%	118,253.71	9.8%	127,611	129,959	-1.8%
DOMINION TRANSMISSION INC	47	61.77	-23.7%	99.19	-52.5%	250	85	194.0%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

July 2014

Page 8 of 18

	ADV JUL 2014	ADV JUL 2013	% CHG	ADV JUN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
TCO BASIS SWAP	1,328	0	-	2,234.95	-40.6%	735	9	8529.9%
PJM MONTHLY	72	131	-45.2%	161.24	-55.5%	118	141	-16.5%
WAHA INDEX SWAP FUTURE	0	0	-	0	-	1	0	-
NY HARBOR HEAT OIL SWP	392	160.82	143.7%	124.29	215.4%	203	256	-20.6%
EASTERN RAIL DELIVERY CSX	82	193.41	-57.4%	179.29	-54.0%	269	458	-41.2%
HTG OIL	5	164.82	-96.8%	13.14	-59.9%	3	192	-98.5%
EUROPE 3.5% FUEL OIL MED	9	0.91	895.0%	1.19	659.8%	6	2	285.2%
AEP-DAYTON HUB DAILY	0	0	-	0	-	1	1	118.8%
PJM OFF-PEAK LMP SWAP FUT	6	49.27	-88.2%	17.33	-66.4%	22	282	-92.0%
AEP-DAYTON HUB OFF-PEAK M	10	30.91	-66.2%	12.38	-15.6%	5	15	-64.0%
DOMINION TRAN INC - APP I	0	0	-	0	-	0	1	-100.0%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-	2	6	-72.5%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-100.0%
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-	0	1	-97.3%
FUELOIL SWAP:CARGOES VS.B	33	80.59	-59.6%	20.43	59.5%	34	62	-45.2%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-	0	0	-
MINY HTG OIL	0	0.36	-25.0%	0.29	-4.6%	0	1	-29.7%
BRENT CALENDAR SWAP	163	206.45	-21.2%	230.29	-29.4%	306	452	-32.3%
EURO GASOIL 10PPM VS ICE	3	10.32	-69.2%	19.19	-83.4%	6	17	-62.6%
WTI-BRENT CALENDAR SWAP	825	1,448.36	-43.1%	1,522.71	-45.8%	927	1,385	-33.1%
CENTERPOINT BASIS SWAP	7	5.09	34.8%	0	-	2	18	-90.3%
PJM NILL DA OFF-PEAK	598	422.95	41.4%	164.48	263.7%	1,262	1,620	-22.1%
PANHANDLE INDEX SWAP FUTU	0	0	-	0	-	0	2	-100.0%
PJM NILL DA PEAK	58	46.36	25.8%	12.19	378.4%	82	99	-17.7%
CIN HUB 5MW REAL TIME PK	35	126	-72.3%	40.95	-14.8%	133	214	-37.6%
MINY WTI CRUDE OIL	5,840	7,591.55	-23.1%	5,580.86	4.6%	5,902	7,003	-15.7%
JAPAN C&F NAPHTHA SWAP	52	87.64	-40.9%	58.76	-11.9%	65	93	-30.7%
LLS (ARGUS) VS WTI SWAP	300	1,061.36	-71.7%	566.19	-47.0%	526	838	-37.2%
RBOB PHY	136,443	141,150.59	-3.3%	127,583.33	6.9%	134,857	136,787	-1.4%
NEPOOL RHD ISLD 5MW D AH	48	0	-	0	-	83	15	443.9%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	39	-100.0%
CIN HUB 5MW REAL TIME O P	6,415	1,668	284.6%	0	-	2,626	3,670	-28.4%
ULSD UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	0	-
LTD NAT GAS	7,988	7,520.36	6.2%	7,028.71	13.7%	9,037	9,483	-4.7%
SAN JUAN PIPE SWAP	0	0	-	16	-100.0%	2	0	-
NORTHWEST ROCKIES BASIS S	53	0	-	226.52	-76.8%	48	21	125.2%
SINGAPORE 380CST BALMO	5	6.09	-14.9%	4.38	18.3%	4	5	-17.2%
PJM BGE DA OFF-PEAK	0	1,067.27	-100.0%	0	-	0	130	-100.0%
ULSD 10PPM CIF MED VS ICE	1	0.68	-6.7%	2.86	-77.7%	3	5	-40.1%
GULF COAST JET FUEL CLNDR	69	0	-	5.43	1173.6%	16	51	-69.6%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-100.0%
SINGAPORE GASOIL SWAP	259	575.32	-55.1%	441.95	-41.5%	460	573	-19.7%
CHICAGO ULSD PL VS HO SPR	17	14.82	15.0%	17.43	-2.2%	22	19	14.9%
CIN HUB 5MW D AH PK	0	104.18	-100.0%	0	-	151	83	81.9%
PJM AD HUB 5MW REAL TIME	6,297	8,528.32	-26.2%	11,019.24	-42.9%	13,871	8,556	62.1%
TC5 RAS TANURA TO YOKOHAM	0	4.09	-100.0%	0.71	-100.0%	0	4	-96.9%
Sumas Basis Swap	10	5.55	75.4%	2.9	234.9%	10	14	-23.5%
RBOB CRACK SPREAD	7	148.64	-95.1%	60.9	-88.0%	95	75	27.0%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

July 2014

Page 9 of 18

	ADV JUL 2014	ADV JUL 2013	% CHG	ADV JUN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
NGPL TEX/OK	75	16.36	356.7%	34.76	115.0%	63	18	258.1%
EURO GASOIL 10 CAL SWAP	0	0.14	-100.0%	0	-	0	2	-97.0%
HENRY HUB INDEX SWAP FUTU	995	286.36	247.4%	506.67	96.3%	542	421	28.7%
WTI-BRENT BULLET SWAP	5	15.91	-71.4%	4.76	-4.5%	48	74	-35.3%
NYISO J OFF-PEAK	0	0	-	0	-	0	4	-100.0%
EAST/WEST FUEL OIL SPREAD	15	47.45	-69.3%	12.43	17.0%	30	61	-50.9%
TENNESSEE 500 LEG BASIS S	11	0	-	0	-	3	0	-
NORTHERN NATURAL GAS DEMAR	3	0	-	0	-	0	0	-
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-	0	1	-100.0%
CARBON EUA EMISSIONS EURO	0	0	-	0	-	2	2	-6.5%
APPALACHIAN COAL (PHY)	41	103.64	-60.4%	78.29	-47.5%	112	336	-66.6%
WTI CALENDAR	1,693	1,567	8.0%	1,713.62	-1.2%	1,505	1,658	-9.3%
CINERGY HUB PEAK MONTH	0	0.82	-100.0%	0	-	3	5	-27.8%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	296.9%
RBOB CALENDAR SWAP	362	753.77	-52.0%	533.33	-32.2%	443	380	16.5%
AEP-DAYTON HUB MTHLY	0	25.09	-98.2%	11.43	-96.0%	9	24	-61.7%
CRUDE OIL PHY	598,835	699,265.64	-14.4%	542,738.33	10.3%	541,405	586,074	-7.6%
N ILLINOIS HUB MTHLY	0	11.45	-100.0%	0	-	8	14	-46.4%
NEW YORK ETHANOL SWAP	28	29.36	-5.6%	16.67	66.4%	65	43	51.3%
LA CARB DIESEL (OPIS)	0	0	-	0	-	0	2	-95.0%
GASOIL BULLET SWAP	0	0	-	0	-	0	0	-
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	3	-100.0%
EURO PROPANE CIF ARA SWA	11	27.36	-58.1%	12.9	-11.2%	19	34	-44.8%
LA CARBOB GASOLINE(OPIS)S	16	109.55	-85.5%	33.33	-52.3%	33	50	-33.9%
OPIS PHYSICAL NATURAL GASOLIN	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	6,697	3,943.41	69.8%	6,377.48	5.0%	6,119	3,927	55.8%
MCCLOSKEY RCH BAY COAL	1,729	1,137.64	52.0%	1,054.05	64.1%	1,453	1,105	31.5%
MGF FUT	0	0.64	-100.0%	2.38	-100.0%	1	0	619.4%
MNC FUT	225	130.95	72.0%	222.48	1.3%	234	133	75.9%
MGN1 SWAP FUT	1	0	-	5.1	-73.2%	4	3	33.4%
UCM FUT	7	0	-	0.48	1427.2%	4	1	289.7%
MJC FUT	1	0	-	0	-	2	4	-36.9%
HEATING OIL VS ICE GASOIL	77	426.14	-81.9%	152.86	-49.4%	196	328	-40.3%
UP DOWN GC ULSD VS NMX HO	588	2,414.95	-75.6%	256.76	129.1%	1,538	2,621	-41.3%
HOUSTON SHIP CHANNEL BASI	124	13.91	788.9%	87.14	41.9%	126	7	1746.4%
FUEL OIL CRACK VS ICE	154	454.09	-66.0%	191.1	-19.2%	215	762	-71.8%
NGPL TEXOK INDEX	0	0	-	0	-	0	0	-
NATURAL GAS	3,118	395.18	689.0%	1,973.67	58.0%	2,545	862	195.4%
N ROCKIES PIPE SWAP	79	0	-	22.86	246.0%	20	1	1771.2%
SOCAL PIPE SWAP	0	0	-	0	-	0	0	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	1,075	900.18	19.4%	1,068.05	0.6%	1,261	987	27.7%
MONT BELVIEU NATURAL GASOLIN	132	103.59	27.6%	98.9	33.6%	172	105	63.6%
ONTARIO POWER SWAPS	4,394	191.82	2190.5%	3,651.67	20.3%	1,597	931	71.5%
DAILY PJM	0	0	-	0	-	74	29	160.3%
BRENT OIL LAST DAY	93,090	50,678.64	83.7%	80,905.62	15.1%	61,659	36,567	68.6%
SINGAPORE GASOIL CALENDAR	9	0	-	15.71	-41.3%	43	0	13307.4%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-	0	0	-65.5%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	0	1	-100.0%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

July 2014

Page 10 of 18

	ADV JUL 2014	ADV JUL 2013	% CHG	ADV JUN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
MARS (ARGUS) VS WTI TRD M	1	6.82	-80.0%	0	-	3	6	-46.9%
MARS (ARGUS) VS WTI SWAP	227	55.91	306.5%	183.81	23.6%	206	99	107.6%
SINGAPORE JET KERO BALMO	0	2.27	-100.0%	0	-	2	4	-54.7%
WTS (ARGUS) VS WTI TRD MT	23	69.55	-66.7%	18.57	24.8%	33	44	-24.5%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	2	1	117.5%
EURO 1% FUEL OIL NEW BALM	0	3.45	-90.8%	2.05	-84.5%	1	3	-51.5%
BRENT CFD SWAP	39	0	-	46.1	-15.2%	33	6	498.0%
PREMIUM UNLD 10P FOB MED	29	22.59	30.0%	23	27.7%	20	21	-4.5%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-100.0%
3.5% FUEL OIL CID MED SWA	9	0	-	0	-	4	1	576.0%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-	0	0	56.9%
ARGUS PROPAN FAR EST INDE	10	15.27	-34.2%	11.81	-14.9%	9	13	-31.5%
ULSD 10PPM CIF VS ICE GAS	1	0	-	0	-	0	0	-63.0%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	1	0	-
NYISO ZONE G 5MW D AH PK	58	420.36	-86.2%	41.9	38.8%	61	391	-84.3%
GASOIL 0.1 BRGS FOB VS IC	0	0.68	-100.0%	0	-	0	0	-77.0%
NYMEX ULSD VS NYMEX HO	0	0	-	0	-	0	0	-
RBOB VS HEATING OIL SWAP	41	0	-	14.29	186.4%	12	1	935.6%
GULF COAST ULSD CRACK SPR	56	161.14	-65.0%	67.86	-16.9%	72	144	-50.2%
USGC UNL 87 CRACK SPREAD	8	39.77	-80.0%	38.1	-79.1%	29	27	6.8%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-100.0%
TENNESSEE 800 LEG NG BASI	0	82.36	-100.0%	0	-	0	26	-100.0%
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	3	9	-62.0%
DATED TO FRONTLINE BRENT	191	93.64	104.4%	53.1	260.4%	66	112	-40.8%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	9	-100.0%
PJM DPL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	57.73	-100.0%	0	-	0	7	-100.0%
PJM PPL DA PEAK	0	0	-	0	-	0	14	-100.0%
PJM EASTERNH DA PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	0	57.95	-100.0%	0	-	52	5	937.0%
PJM PSEG DA PEAK	0	0	-	0	-	0	1	-100.0%
PJM PSEG DA OFF-PEAK	0	0	-	0	-	0	19	-100.0%
PJM WESTH RT PEAK	2,472	869.5	184.3%	994.05	148.7%	1,132	577	96.3%
ALGONQUIN CITYGATES BASIS	0	0	-	0	-	48	24	95.8%
MICHCON NG INDEX SWAP	0	0	-	0	-	0	8	-100.0%
ICE GASOIL BALMO SWAP	0	0	-	0.1	-100.0%	0	0	5892.5%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-	0	0	-100.0%
POLYETHYLENE FUTURES	0	0	-	0	-	0	0	-100.0%
EUROPE 1% FUEL OIL NWE CA	7	12.55	-42.0%	4.52	60.8%	9	20	-57.5%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	1	-100.0%
GULF COAST NO.6 FUEL OIL	2,871	2,189.64	31.1%	2,346.14	22.4%	2,560	3,149	-18.7%
SINGAPORE FUEL 180CST CAL	185	304.73	-39.4%	210.38	-12.2%	223	392	-43.1%
SINGAPORE FUEL OIL SPREAD	16	43.14	-63.6%	20.81	-24.6%	25	70	-63.7%
NORTHERN ILLINOIS OFF-PEA	0	13.64	-100.0%	0	-	1	11	-93.1%
PJM ATSI ELEC	0	0	-	0	-	0	0	-
SING FUEL	0	0	-	0	-	0	1	-83.6%
EURO-DENOMINATED PETRO PROD	2	0	-	0	-	1	0	191.6%
OPIS PHYSICAL NORMAL BUTANE	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWA	0	4.73	-100.0%	0	-	28	5	469.0%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

July 2014

Page 11 of 18

	ADV JUL 2014	ADV JUL 2013	% CHG	ADV JUN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
GAS EURO-BOB OXY NWE BARGES	276	324.27	-15.0%	324.05	-14.9%	368	396	-6.8%
MINY RBOB GAS	0	0.09	0.0%	0.14	-36.4%	0	0	3.6%
RBOB UP-DOWN CALENDAR SWA	199	490.59	-59.4%	361.57	-44.9%	409	427	-4.1%
LA JET FUEL VS NYM NO 2 H	11	20.68	-48.4%	4.76	124.3%	11	11	-1.8%
ANR OKLAHOMA	39	0	-	95.71	-59.3%	20	11	81.3%
MICHIGAN BASIS	1	0	-	43.71	-96.8%	8	12	-30.9%
TEXAS EASTERN ZONE M-3 BA	11	0	-	165.43	-93.2%	95	92	2.9%
PGE&E CITYGATE	0	0	-	0	-	0	0	-
NORTHERN NATURAL GAS VENTU	2	27.5	-91.7%	0	-	7	7	-6.6%
CIG BASIS	12	4.91	144.4%	0	-	8	19	-58.4%
PJM DAILY	0	0	-	0	-	2	1	79.4%
COLUMBIA GULF ONSHORE	33	0	-	278.67	-88.1%	118	0	-
Tetco STX Basis	3	0	-	0	-	0	0	11.5%
Transco Zone 3 Basis	14	0	-	0	-	26	29	-11.9%
GULF COAST GASOLINE CLNDR	1	21.59	-93.3%	1	45.5%	1	5	-83.5%
GULF COAST ULSD CALENDAR	37	20.77	77.2%	19.48	89.0%	48	40	20.0%
GASOLINE UP-DOWN (ARGUS)	5	0	-	0	-	1	7	-89.9%
JET UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	0	-
LA CARB DIESEL (OPIS) SWA	36	56.82	-36.4%	109.52	-67.0%	63	62	2.4%
EURO 3.5% FUEL OIL RDAM B	29	32.41	-11.4%	12.14	136.6%	16	23	-31.6%
LLS (ARGUS) CALENDAR SWAP	0	13.64	-100.0%	0	-	0	22	-100.0%
SINGAPORE GASOIL BALMO	38	13.64	175.0%	66.67	-43.8%	52	28	87.7%
EUROPEAN NAPHTHA BALMO	4	10.45	-64.8%	21.43	-82.8%	13	11	22.3%
GASOIL MINI CALENDAR SWAP	7	3.86	68.2%	12.76	-49.1%	13	7	89.6%
NY JET FUEL (ARGUS) VS HEATING	1	0	-	14.29	-92.0%	2	0	461.0%
MISO 5MW PEAK	0	0	-	0	-	0	0	-
NY ULSD (ARGUS) VS HEATING OIL	14	1.05	1252.1%	108.14	-86.9%	46	82	-44.0%
MISO 5MW OFF PEAK	0	0	-	0	-	0	0	-
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	0	-
EUROPE 1% FUEL OIL RDAM C	0	1.27	-64.3%	0	-	1	3	-47.2%
SAN JUAN BASIS SWAP	14	0	-	0	-	2	5	-59.8%
SOCAL BASIS SWAP	0	0	-	0	-	0	0	-
GULF COAST JET VS NYM 2 H	303	2,339.86	-87.1%	263.1	15.1%	1,276	1,976	-35.4%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	1	5	-85.1%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	1	0	84.9%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL SPREAD	21	5.36	283.1%	27.67	-25.7%	31	11	168.3%
GASOIL CALENDAR SWAP	5	11.36	-52.0%	1.95	179.4%	2	7	-64.1%
BRENT FINANCIAL FUTURES	521	925.86	-43.7%	149.19	249.5%	245	949	-74.2%
ICE BRENT DUBAI SWAP	110	20.45	439.3%	10.71	929.6%	26	66	-60.0%
GASOIL CRACK SPREAD CALEN	193	375.09	-48.7%	137.14	40.4%	149	382	-60.9%
EUROPEAN NAPHTHA CRACK SPR	673	389.41	72.8%	348.38	93.1%	483	405	19.3%
CRUDE OIL	424	994.05	-57.3%	381.9	11.0%	398	1,216	-67.3%
NEPOOL INTR HUB 5MW D AH	922	69.77	1221.1%	0	-	1,251	1,781	-29.7%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	173	285.09	-39.4%	0	-	3,549	980	262.3%
PJM JCPL DA OFF-PEAK	0	1,063.64	-100.0%	0	-	962	93	936.2%
PJM WESTH RT OFF-PEAK	59,720	15,707.86	280.2%	64,889.52	-8.0%	23,295	12,297	89.4%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

July 2014

Page 12 of 18

	ADV JUL 2014	ADV JUL 2013	% CHG	ADV JUN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
CHICAGO ETHANOL SWAP	3,171	3,260.14	-2.7%	4,134.52	-23.3%	5,147	3,134	64.2%
CHICAGO BASIS SWAP	0	0	-	0	-	0	0	-100.0%
HENRY HUB BASIS SWAP	995	601.82	65.3%	715.43	39.0%	546	460	18.9%
HENRY HUB SWAP	14,640	30,546.82	-52.1%	21,741.76	-32.7%	23,630	45,476	-48.0%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	0	-65.5%
PREM UNL GAS 10PPM RDAM FOB S	0	1.32	-89.7%	0	-	1	2	-59.9%
MONT BELVIEU NORMAL BUTANE 5	436	298.86	45.9%	509.9	-14.5%	493	368	34.0%
MONT BELVIEU ETHANE 5 DECIMAL	135	39.32	243.9%	125.71	7.6%	91	74	22.8%
MONT BELVIEU LDH PROPANE 5 DE	919	334.77	174.6%	876.29	4.9%	679	457	48.8%
SINGAPORE 180CST BALMO	3	3.64	-16.2%	2.86	6.6%	3	7	-54.6%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	167	-100.0%
GRP THREE UNL GS (PLT) VS	22	2.95	653.9%	104.52	-78.7%	84	13	540.8%
JET BARGES VS ICE GASOIL	0	0	-	0	-	0	0	-100.0%
SINGAPORE GASOIL VS ICE	110	170.5	-35.6%	57.14	92.3%	218	210	3.6%
NATURAL GAS PEN SWP	14,461	16,932.59	-14.6%	11,266.05	28.4%	21,103	25,471	-17.1%
WESTERN RAIL DELIVERY PRB	41	265.68	-84.6%	165	-75.2%	153	297	-48.2%
EUROPE DATED BRENT SWAP	259	13.64	1800.3%	20.95	1136.8%	156	53	194.3%
TD5 WEST AFRICA TO USAC 1	0	0	-	0	-	0	0	-
SINGAPORE JET KERO GASOIL	58	148.86	-61.1%	78.57	-26.2%	92	111	-16.6%
TETCO M-3 INDEX	0	0	-	0	-	3	0	-
PJM AECO DA PEAK	0	0	-	0	-	47	15	211.1%
GASOIL 10PPM CARGOES CIF	0	0.09	-100.0%	0	-	0	0	-42.5%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-	0	0	-
WAHA BASIS	32	0	-	35.05	-7.7%	33	15	124.5%
LA JET (OPIS) SWAP	25	42.27	-40.9%	14.29	75.0%	42	44	-3.0%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	6	18	-65.1%
GASOIL 10PPM VS ICE SWAP	1	15.32	-91.1%	5.71	-76.1%	6	12	-53.2%
NY H OIL PLATTS VS NYMEX	3	55.23	-95.3%	0	-	25	37	-32.7%
PJM PEPSCO DA OFF-PEAK	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH O P	0	5,914.55	-100.0%	0	-	349	4,513	-92.3%
EUROPEAN GASOIL (ICE)	0	545.5	-100.0%	0	-	0	232	-100.0%
ULSD UP-DOWN BALMO SWP	26	127.36	-79.4%	14.29	83.9%	93	121	-23.3%
JET FUEL UP-DOWN BALMO CL	47	88.41	-47.0%	92.62	-49.5%	158	56	181.0%
EIA FLAT TAX ONHWAY DIESE	18	42.05	-58.2%	43.19	-59.3%	36	29	24.0%
NY 2.2% FUEL OIL (PLATTS	0	0	-	18.81	-100.0%	3	0	-
BRENT CFD(PLATTS) VS FRNT	2	0	-	5.33	-65.9%	1	1	2.9%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-100.0%
HEATING OIL BALMO CLNDR S	2	0	-	0	-	3	3	14.2%
INDIANA MISO	17	0	-	20.19	-13.6%	800	677	18.1%
PETROLEUM PRODUCTS ASIA	61	111.14	-45.1%	86.19	-29.2%	95	99	-4.0%
PETROLEUM PRODUCTS	11	23	-50.6%	24.1	-52.8%	19	17	11.4%
COAL SWAP	230	51.82	344.3%	176.43	30.5%	114	42	173.5%
TC2 ROTTERDAM TO USAC 37K	0	3.64	-100.0%	0.24	-100.0%	2	3	-44.4%
NYISO A OFF-PEAK	0	33.36	-100.0%	30.95	-100.0%	12	21	-45.6%
NYISO G OFF-PEAK	0	5.45	-100.0%	0	-	0	37	-99.1%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	7	26	-71.8%
SINGAPORE 380CST FUEL OIL	88	199.23	-56.1%	137.24	-36.2%	160	185	-13.7%
SINGAPORE JET KEROSENE SW	157	206.27	-24.0%	283.67	-44.8%	279	295	-5.3%
SINGAPORE NAPHTHA SWAP	2	0	-	4.76	-52.3%	10	11	-6.1%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

July 2014

Page 13 of 18

	ADV JUL 2014	ADV JUL 2013	% CHG	ADV JUN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-	4	0	-
TRANSCO ZONE4 BASIS SWAP	97	0	-	43.43	122.7%	21	15	34.9%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	0	1	-100.0%
TEXAS GAS ZONE SL BASIS S	0	0	-	0	-	0	7	-100.0%
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-	2	7	-73.5%
DUBAI CRUDE OIL CALENDAR	136	47.41	187.7%	156.86	-13.0%	107	90	19.1%
NGPL MIDCONTINENT INDEX	0	0	-	0	-	0	0	-100.0%
PANHANDLE BASIS SWAP FUTU	120	62.27	92.9%	176.29	-31.9%	56	89	-37.0%
SONAT BASIS SWAP FUTURE	0	0	-	0	-	24	0	-
ARGUS BIODIESEL RME FOB R	0	0	-	0	-	0	0	-
DIESEL 10P BRG FOB RDM VS	0	0.64	-100.0%	0.1	-100.0%	0	1	-80.0%
FUEL OIL NWE CRACK VS ICE	29	9.05	224.1%	0	-	11	47	-77.2%
EUROPE 3.5% FUEL OIL RDAM	377	457.45	-17.7%	332.48	13.2%	377	413	-8.6%
GULF COAST 3% FUEL OIL BA	40	63.91	-37.1%	49.43	-18.7%	52	80	-34.9%
NY1% VS GC SPREAD SWAP	137	264	-48.0%	220.48	-37.7%	270	309	-12.5%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0.71	-100.0%	0	1	-70.6%
JET CIF NWE VS ICE	7	9.41	-30.4%	6.67	-1.8%	6	10	-40.2%
EUROPE JET KERO NWE CALSW	0	3	-100.0%	0	-	1	2	-73.2%
JAPAN NAPHTHA BALMO SWAP	1	6.55	-82.6%	4.38	-74.1%	4	4	4.3%
ARGUS PROPAN(SAUDI ARAMCO	35	32.55	8.2%	45.43	-22.5%	38	45	-15.1%
NYISO G	0	0	-	0	-	0	38	-100.0%
NYISO J	35	13.5	157.6%	24.33	42.9%	13	24	-44.2%
NGPL MID-CONTINENT	0	16.36	-100.0%	4.38	-100.0%	2	22	-89.5%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	4	26.5	-85.9%	10.24	-63.6%	16	18	-12.3%
TRANSCO ZONE 1 NAT GAS IN	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED BALMO	0	0	-	0	-	0	0	-100.0%
HENRY HUB SWING FUTURE	0	0	-	0	-	6	5	15.9%
EUROPE NAPHTHA CALSWAP	89	104.05	-14.2%	88.14	1.3%	92	119	-22.6%
NY HARBOR RESIDUAL FUEL 1	162	361.45	-55.1%	246.9	-34.3%	331	565	-41.5%
PERMIAN BASIS SWAP	55	2.91	1778.1%	43.14	26.6%	19	5	253.8%
JAPAN C&F NAPHTHA CRACK S	0	6.14	-100.0%	2.14	-100.0%	4	1	270.8%
EMMISSIONS	0	0	-	0	-	0	3	-100.0%
NATURAL GAS INDEX	0	0	-	0	-	4	3	38.8%
EMC FUTURE	0	10.45	-100.0%	0	-	0	37	-100.0%
PETRO CRCKS & SPRDS ASIA	13	35.64	-62.4%	22.86	-41.3%	7	39	-81.1%
NYISO CAPACITY	5	2.64	106.9%	3.95	38.0%	6	6	-0.9%
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-	0	0	-66.2%
GASOIL 0.1 CIF VS ICE GAS	0	0.23	-100.0%	0	-	0	0	-100.0%
GRP THREE ULSD(PLT)VS HEA	80	154.91	-48.5%	184.19	-56.7%	237	221	7.2%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	2	3	-31.5%
PJM DPL DA PEAK	0	0	-	0	-	0	0	-
PJM AECO DA OFF-PEAK	0	0	-	0	-	866	279	210.3%
PJM PPL DA OFF-PEAK	0	0	-	0	-	0	222	-100.0%
PJM DAYTON DA PEAK	9	19.09	-51.2%	0	-	198	68	191.8%
PREMIUM UNLEAD 10PPM FOB	8	5.68	48.0%	4	110.2%	4	8	-52.8%
PJM WESTH DA OFF-PEAK	42,705	2,130.91	1904.1%	0	-	8,504	3,008	182.7%
NEW YORK 0.3% FUEL OIL HI	0	0	-	0	-	0	2	-100.0%
PJM PEPKO DA PEAK	0	0	-	0	-	0	0	-

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

July 2014

Page 14 of 18

	ADV JUL 2014	ADV JUL 2013	% CHG	ADV JUN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
GASOIL 0.1 RDAM BRGS VS I	0	12.14	-100.0%	0	-	5	14	-65.0%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-	0	0	-25.2%
PJM WESTHDA PEAK	2,311	115.68	1897.6%	0	-	456	135	238.6%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-	0	1	-100.0%
NEPOOL RHODE IL 5MW D AH	874	0	-	0	-	1,356	277	389.4%
CHICAGO UNL GAS PL VS RBO	0	18.18	-100.0%	0	-	2	5	-66.3%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-	25	11	130.9%
NYISO ZONE A 5MW D AH O P	636	8,916.36	-92.9%	2,220.95	-71.4%	1,444	5,340	-73.0%
CIN HUB 5MW D AH O PK	0	638.18	-100.0%	0	-	3,069	1,316	133.1%
PJM COMED 5MW D AH O PK	0	0	-	0	-	169	490	-65.6%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-	1	0	-
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	115	1,183.59	-90.2%	0	-	51	470	-89.1%
SOUTH STAR TEX OKLHM KNS	0	2.18	-100.0%	19.05	-100.0%	3	9	-71.1%
NY 3.0% FUEL OIL (PLATTS	8	13.64	-38.3%	5.95	41.3%	12	14	-11.7%
ARGUS LLS VS. WTI (ARG) T	455	269.95	68.4%	327.33	38.9%	294	370	-20.6%
NO 2 UP-DOWN SPREAD CALEN	0	63.64	-100.0%	14.29	-100.0%	7	51	-86.3%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	1	-100.0%
PROPANE NON-LDH MT. BEL (OPIS)	85	28	202.9%	66.57	27.4%	48	27	76.1%
PROPANE NON-LDH MB (OPIS) BAL	1	0	-	0	-	0	3	-93.7%
JET AV FUEL (P) CAR FM ICE GAS S	0	0	-	0	-	1	1	16.3%
SINGAPORE MOGAS 92 UNLEADED	1,156	268.5	330.5%	624.48	85.1%	590	544	8.6%
NY JET FUEL (PLATTS) HEAT OIL SV	36	22.73	60.0%	153.95	-76.4%	164	46	257.7%
SINGAPORE MOGAS 92 UNLEADED	39	40.91	-5.6%	39.19	-1.4%	30	29	4.2%
ETHANOL T2 FOB ROTT INCL DUTY	68	89.68	-24.7%	71.95	-6.2%	96	78	24.0%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	1	0	-
FAME 0 BIODIESEL FOB RTDM SWP	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	2	0	-	0	-	0	1	-55.7%
FUEL OIL (PLATS) CAR CN	1	1.23	-44.4%	0	-	1	1	-16.7%
GROUP THREE ULSD (PLATTS)	0	0	-	1.19	-100.0%	3	1	297.0%
MICHIGAN MISO	0	0	-	0	-	2,213	436	408.0%
INDONESIAN COAL	119	12.95	817.5%	64.29	84.9%	63	29	121.6%
DAILY EUA	0	0	-	0	-	0	10	-100.0%
ETHANOL FWD	52	98.36	-46.8%	87.81	-40.4%	72	176	-59.1%
EURO 3.5% FUEL OIL M CRK	0	0	-	4.81	-100.0%	1	0	-
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
TRANSCO ZONE 6 INDEX	0	0	-	0	-	5	0	1125.3%
DIESEL 10PPM BARGES FOB B	0	0	-	0.05	-100.0%	0	0	-65.7%
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-	0	0	-100.0%
NY HARBOR LOW SULPUR GASOIL 1	7	0	-	0	-	1	0	-
NY HARBOR LOW SULPUR GAS 100C	109	0	-	0	-	16	0	-
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-
EU LOW SULPHUR GASOIL CRACK	33	0	-	9.29	252.4%	6	0	-
NAT GAS BASIS SWAP	0	214	-100.0%	0	-	30	36	-14.4%
MINI RBOB V. EBOBARG NWE BRGS	5	0	-	13.81	-67.1%	23	0	6142.3%
MINI GAS EUROBOB OXY NWE ARG	20	0	-	56.43	-65.4%	33	1	2366.1%
CANADIAN LIGHT SWEET OIL	0	0	-	2.14	-100.0%	10	0	5767.6%
ELECTRICITY ERCOT PEAK	0	0	-	0	-	1	0	-
3.5% FUEL OIL CIF BALMO S	1	0	-	0	-	0	0	2848.1%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

July 2014

Page 15 of 18

	ADV JUL 2014	ADV JUL 2013	% CHG	ADV JUN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
MINI RBOB V. EBOB(ARGUS) NWE B	20	0	-	32.33	-37.7%	22	1	4248.0%
CRUDE OIL LAST DAY	0	0	-	0	-	1	0	19.4%
Energy Options								
PETRO OUTRIGHT EURO	0	1.09	-100.0%	5.9	-100.0%	2	11	-77.7%
PETROCHEMICALS	165	36.36	353.5%	174.43	-5.5%	160	184	-12.7%
IN DELIVERY MONTH EUA OPTIONS	0	0	-	0	-	0	12	-100.0%
ISO NEW ENGLAND PK LMP	0	9.09	-100.0%	0	-	0	9	-100.0%
NATURAL GAS OPTION ON CALEND	74	58.18	26.6%	83.24	-11.5%	59	74	-20.3%
ELEC MISO PEAK	0	0	-	0	-	0	0	-
HENRY HUB FINANCIAL LAST	159	194	-18.3%	120.86	31.1%	235	256	-8.5%
PETRO OUTRIGHT NA	0	0	-	0	-	0	0	-
NATURAL GAS PHY	87,977	63,035	39.6%	72,917.52	20.7%	107,426	98,404	9.2%
CRUDE OIL OUTRIGHTS	14	31.82	-57.1%	34.29	-60.2%	23	60	-60.9%
ELECTRICITY OFF PEAK	0	0	-	0	-	31	0	-
ELEC FINSETTLED	5	20.14	-73.4%	2.76	94.2%	7	12	-38.1%
APPALACHIAN COAL	0	0	-	0	-	5	4	27.7%
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	1	-100.0%
NATURAL GAS 1MO	0	0	-	0	-	0	2	-100.0%
HEATING OIL PHY	3,180	1,507.05	111.0%	3,472	-8.4%	3,047	2,277	33.8%
PJM MONTHLY	0	2.73	-100.0%	0	-	0	10	-97.3%
NY HARBOR HEAT OIL SWP	2,294	511.59	348.5%	460.95	397.7%	1,049	875	20.0%
BRENT CALENDAR SWAP	1,749	770	127.1%	1,322.76	32.2%	1,955	1,390	40.6%
NATURAL GAS 3 M CSO FIN	179	2,660.23	-93.3%	186.52	-4.2%	336	1,042	-67.8%
RBOB PHY	702	2,064.32	-66.0%	1,222.33	-42.6%	1,737	2,092	-17.0%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	20	16.36	25.0%	68.57	-70.2%	15	14	7.9%
NATURAL GAS 2 M CSO FIN	9	86.36	-89.5%	0	-	1	13	-89.8%
SINGAPORE JET FUEL CALEND	0	17.05	-100.0%	0	-	16	70	-77.7%
WTI-BRENT BULLET SWAP	2,433	2,859.41	-14.9%	2,706.67	-10.1%	2,458	2,779	-11.5%
BRENT 1 MONTH CAL	0	0	-	0	-	1	2	-39.0%
WTI 12 MONTH CALENDAR OPT	275	145.45	89.1%	153.14	79.6%	79	60	30.6%
CRUDE OIL APO	3,316	3,965.95	-16.4%	5,818.38	-43.0%	3,321	2,948	12.7%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	8	-100.0%
WTI CRUDE OIL 1 M CSO FI	3,427	5,539.73	-38.1%	4,909.14	-30.2%	4,431	3,280	35.1%
NATURAL GAS 6 M CSO FIN	0	6.82	-100.0%	0	-	242	377	-35.8%
RBOB CALENDAR SWAP	698	142.86	388.8%	832.1	-16.1%	605	347	74.1%
RBOB 6 MONTH CALENDAR SPR	0	0	-	0	-	0	1	-100.0%
CRUDE OIL PHY	113,949	162,456.27	-29.9%	99,491.19	14.5%	105,479	125,760	-16.1%
RBOB 1MO CAL SPD OPTIONS	0	35.23	-100.0%	0	-	17	24	-26.4%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	27	0.68	3900.1%	128.57	-78.8%	102	43	139.6%
MCCLOSKEY RCH BAY COAL	14	6.82	100.0%	0	-	4	11	-65.9%
NATURAL GAS WINTER STRIP	0	0	-	0	-	0	1	-100.0%
N ROCKIES PIPE SWAP	219	32.73	570.0%	82.95	164.3%	68	19	260.0%
SOCAL PIPE SWAP	0	0	-	0	-	0	1	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	2	-100.0%
ETHANOL SWAP	436	212.23	105.4%	331.71	31.4%	454	289	57.1%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

July 2014

Page 16 of 18

	ADV JUL 2014	ADV JUL 2013	% CHG	ADV JUN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Options								
SHORT TERM NATURAL GAS	106	64.77	63.2%	38.1	177.4%	58	213	-72.9%
BRENT OIL LAST DAY	2,483	693.64	257.9%	1,973.67	25.8%	1,280	1,584	-19.2%
SINGAPORE GASOIL CALENDAR	3	0	-	0	-	1	1	29.4%
SINGAPORE FUEL OIL 180 CS	0	2.5	-100.0%	0	-	0	3	-100.0%
DAILY CRUDE OIL	250	72.73	243.8%	47.62	425.0%	88	58	52.5%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	5	3	82.0%
HEATING OIL CRK SPD AVG PRICE	0	0	-	0	-	0	0	-
GASOIL CRACK SPREAD AVG PRICE	0	0	-	0	-	6	7	-21.2%
RBOB CRACK SPREAD AVG PRICE	0	0	-	0	-	0	0	-
HO 1 MONTH CLNDR OPTIONS	27	93.18	-70.7%	0	-	110	51	115.5%
CRUDE OIL 1MO	8,622	19,383.68	-55.5%	11,120.52	-22.5%	8,010	9,053	-11.5%
ROTTERDAM 3.5%FUEL OIL CL	10	24.55	-59.3%	11.67	-14.3%	21	55	-62.4%
NATURAL GAS SUMMER STRIP	0	0	-	0	-	0	2	-100.0%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-100.0%
PJM CALENDAR STRIP	19	54.55	-65.0%	24.76	-22.9%	37	63	-40.9%
SHORT TERM	15	76.14	-80.6%	44.05	-66.5%	44	108	-59.6%
COAL SWAP	11	10.45	6.5%	10.48	6.3%	10	18	-41.4%
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-	62	8	660.5%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	1	20	-94.8%
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-	1	4	-81.2%
COAL API2 INDEX	11	0	-	0	-	11	3	301.4%
COAL API4 INDEX	2	0	-	0	-	3	0	740.1%
NATURAL GAS 1 M CSO FIN	93	1,875.68	-95.1%	258.1	-64.1%	4,166	3,320	25.5%
ETHANOL FWD	0	0	-	0	-	0	0	-
GASOLINE	0	0	-	0	-	5	0	-
PJM ELECTRIC	0	0	-	0	-	0	0	-

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

July 2014

Page 17 of 18

	ADV JUL 2014	ADV JUL 2013	% CHG	ADV JUN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Metals Futures								
PALLADIUM	4,446	3,507.95	26.7%	4,838.57	-8.1%	6,091	5,897	3.3%
NYMEX IRON ORE FUTURES	126	128.95	-2.1%	50.29	151.0%	126	89	42.3%
NYMEX PLATINUM	9,553	8,588.27	11.2%	18,088.57	-47.2%	12,419	12,948	-4.1%
NYMEX HOT ROLLED STEEL	161	130.64	23.3%	51.52	212.6%	174	213	-18.3%
URANIUM	38	79.59	-52.9%	9.52	293.8%	13	26	-50.9%
AUSTRIALIAN COKE COAL	16	0.82	1805.5%	9.29	67.9%	10	1	1374.2%
COMEX SILVER	43,508	42,376.68	2.7%	69,480.05	-37.4%	55,314	57,443	-3.7%
COMEX GOLD	174,925	211,235.27	-17.2%	119,432.43	46.5%	159,200	187,677	-15.2%
COMEX MINY GOLD	194	477.45	-59.4%	126.14	53.7%	187	386	-51.7%
COMEX COPPER	49,150	59,412.73	-17.3%	68,300.38	-28.0%	58,627	67,966	-13.7%
COMEX MINY COPPER	42	67.41	-38.0%	51.62	-19.1%	48	72	-32.2%
E-MINI SILVER	0	0	-	0.33	-100.0%	0	0	110.9%
COMEX MINY SILVER	34	57.41	-40.3%	54.48	-37.1%	49	76	-34.9%
COPPER	93	20.23	361.6%	119.76	-22.0%	71	7	912.1%
E-MICRO GOLD	989	1,303.59	-24.1%	726.52	36.1%	1,072	1,477	-27.4%
SILVER	249	226.23	10.0%	363.1	-31.4%	613	226	171.8%
FERROUS PRODUCTS	0	5.68	-100.0%	0.71	-100.0%	0	7	-94.3%
IRON ORE	0	1.36	-100.0%	0	-	0	0	-100.0%
Aluminium MW Trans Prem Platts	30	0	-	21.57	39.1%	17	1	3022.9%
ALUMINUM	40	0	-	65.1	-38.1%	22	0	-
Metals Options								
IRON ORE CHINA	35	0	-	54.86	-35.4%	59	23	150.4%
PALLADIUM	580	554.59	4.5%	619.67	-6.4%	623	532	17.0%
NYMEX PLATINUM	519	962.09	-46.1%	650.48	-20.3%	717	729	-1.7%
NYMEX HOT ROLLED STEEL	0	0	-	0	-	0	33	-100.0%
COMEX SILVER	5,313	7,015.27	-24.3%	8,525.86	-37.7%	7,162	8,111	-11.7%
SHORT TERM GOLD	0	0	-	0	-	1	1	-50.4%
COMEX GOLD	28,317	39,836.91	-28.9%	32,640.9	-13.2%	32,854	42,013	-21.8%
COMEX COPPER	147	106.41	37.8%	94.52	55.1%	87	144	-39.2%
SHORT TERM	0	0	-	0	-	0	0	-
SILVER	53	0	-	15.57	240.7%	11	0	-
GOLD	142	0	-	133.52	6.5%	69	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	4,907,250	3,857,091.14	27.2%	5,085,092.24	-3.5%	5,249,745	4,768,511	10.1%
Equity Index Futures	1,954,501	1,720,831.45	13.6%	2,074,652.62	-5.8%	2,172,128	2,278,770	-4.7%
Metals Futures	283,593	327,620.27	-13.4%	281,789.95	0.6%	294,054	334,510	-12.1%
Energy Futures	1,401,858	1,427,745.27	-1.8%	1,302,388.33	7.6%	1,339,138	1,417,151	-5.5%
FX Futures	525,112	750,210.23	-30.0%	709,844.1	-26.0%	648,636	825,054	-21.4%
Commodities and Alternative Invest	792,649	757,294.18	4.7%	959,686.62	-17.4%	899,740	848,581	6.0%
TOTAL FUTURES	9,864,963	8,840,792.55	11.6%	10,413,453.86	-5.3%	10,603,441.23	10,472,577.56	1.2%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

July 2014

Page 18 of 18

	ADV JUL 2014	ADV JUL 2013	% CHG	ADV JUN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
TOTAL OPTIONS GROUP								
Interest Rate Options	1,311,760	1,111,180.45	18.1%	1,349,302.95	-2.8%	1,374,331	1,134,587	21.1%
Equity Index Options	456,414	307,873.95	48.2%	401,571.05	13.7%	462,522	363,445	27.3%
Metals Options	35,106	48,475.27	-27.6%	42,735.38	-17.9%	41,582	51,587	-19.4%
Energy Options	232,974	268,777.41	-13.3%	208,054.95	12.0%	247,283	257,337	-3.9%
FX Options	56,300	57,277.36	-1.7%	54,457.86	3.4%	55,221	60,248	-8.3%
Commodities and Alternative Invest	284,370	228,361.91	24.5%	220,301.57	29.1%	219,334	206,368	6.3%
TOTAL OPTIONS	2,376,923	2,021,946.36	17.6%	2,276,423.76	4.4%	2,400,272.73	2,073,571.74	15.8%
TOTAL COMBINED								
Commodities and Alternative Invest	1,077,018	985,656.09	9.3%	1,179,988.19	-8.7%	1,119,074	1,054,949	6.1%
FX	581,412	807,487.59	-28.0%	764,301.95	-23.9%	703,857	885,302	-20.5%
Equity Index	2,410,915	2,028,705.41	18.8%	2,476,223.67	-2.6%	2,634,650	2,642,216	-0.3%
Interest Rate	6,219,009	4,968,271.59	25.2%	6,434,395.19	-3.3%	6,624,076	5,903,098	12.2%
Energy	1,634,832	1,696,522.68	-3.6%	1,510,443.29	8.2%	1,586,421	1,674,488	-5.3%
Metals	318,700	376,095.55	-15.3%	324,525.33	-1.8%	335,636	386,096	-13.1%
GRAND TOTAL	12,241,886	10,862,738.91	12.7%	12,689,877.62	-3.5%	13,003,713.95	12,546,149.29	3.6%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.