

CME Exchange ADV Report - Monthly

August 2014

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	ADV AUG 2014	ADV AUG 2013	% CHG	ADV JUL 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Interest Rate Futures								
EUROYEN	0	0	-	0	-	0	0	50.0%
EURODOLLARS	2,279,169	1,765,974.18	29.1%	2,611,294.55	-12.7%	2,467,945	2,052,580	20.2%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	62	52.45	18.7%	87.91	-29.2%	91	45	99.5%
EURO BONDS	0	0	-	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	139,000	118,311.73	17.5%	222,506.18	-37.5%	141,794	110,403	28.4%
EURO MIDCURVE	571,398	631,503.23	-9.5%	589,382.91	-3.1%	648,769	484,761	33.8%
Equity Index Futures								
E-MINI S&P500	1,334,276	1,586,637.41	-15.9%	1,511,972.09	-11.8%	1,597,598	1,794,807	-11.0%
S&P 500	5,640	8,654.27	-34.8%	6,181.18	-8.8%	11,714	16,494	-29.0%
S&P 600 SMALLCAP EMINI	0	0.36	-86.9%	0	-	0	1	-76.1%
E-MINI MIDCAP	13,505	18,213.86	-25.9%	15,604.95	-13.5%	19,053	22,228	-14.3%
S&P 400 MIDCAP	53	57.77	-8.4%	20.05	163.9%	59	82	-27.8%
S&P 500 GROWTH	0	0.59	-59.7%	0.14	74.6%	3	3	1.0%
S&P 500/VALUE	0	0.5	-52.4%	0.23	4.8%	5	3	63.7%
E-MINI NASDAQ 100	227,353	213,042.14	6.7%	241,177	-5.7%	281,623	235,687	19.5%
NASDAQ	594	581.95	2.2%	511.91	16.1%	950	929	2.3%
NIKKEI 225 (\$) STOCK	12,447	15,365.68	-19.0%	11,255.59	10.6%	17,042	18,575	-8.3%
NIKKEI 225 (YEN) STOCK	33,843	35,986.82	-6.0%	28,657.27	18.1%	42,351	46,795	-9.5%
S&P FINANCIAL SECTOR	136	90.5	50.8%	65.68	107.8%	119	198	-39.6%
S&P MATERIALS SECTOR	89	57.77	54.5%	64.36	38.6%	62	90	-31.3%
S&P ENERGY SECTOR	394	207	90.5%	377.91	4.4%	328	328	0.0%
S&P INDUSTRIAL SECTOR	71	39.68	78.8%	47.95	48.0%	101	94	7.9%
S&P TECHNOLOGY SECTOR	74	70.86	4.6%	75.77	-2.2%	133	160	-16.7%
S&P UTILITIES SECTOR	225	100.45	123.6%	185.27	21.2%	247	201	23.0%
S&P HEALTH CARE SECTOR	120	24.45	392.3%	112.59	6.9%	127	182	-30.2%
S&P CONSUMER DSCRTNRY SE	112	54.77	105.2%	49.5	127.0%	119	86	38.6%
IBOVESPA INDEX	8	92.36	-91.8%	6.23	21.6%	17	115	-85.1%
E-MICRO NIFTY	0	0	-	0	-	0	0	-100.0%
NASDAQ BIOTECH	5	0	-	0	-	1	0	-
S&P CONSUMER STAPLES SECT	104	53	97.0%	186.68	-44.1%	211	171	23.2%

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Equity Index Options								
E-MINI S&P500	287,673	206,025.55	39.6%	252,741.5	13.8%	268,691	224,768	19.5%
S&P 500	33,830	18,499.82	82.9%	35,449.95	-4.6%	30,416	27,721	9.7%
E-MINI MIDCAP	5	14.5	-67.5%	5.27	-10.6%	5	6	-13.7%
E-MINI NASDAQ 100	9,243	1,847.59	400.3%	10,947.45	-15.6%	13,441	3,530	280.8%
NASDAQ	1	0.68	109.5%	0.55	161.9%	1	2	-41.5%
EOM S&P 500	4,308	3,453.95	24.7%	2,437.64	76.7%	3,626	3,331	8.9%
EOM EMINI S&P	56,845	39,528.95	43.8%	34,197.73	66.2%	40,118	30,136	33.1%
EOW1 EMINI S&P 500	36,443	17,866.91	104.0%	34,289.14	6.3%	36,254	23,534	54.1%
EOW2 EMINI S&P 500	41,917	24,190.36	73.3%	38,837	7.9%	37,888	23,019	64.6%
EOW1 S&P 500	1,911	1,851.82	3.2%	1,823.86	4.8%	2,047	1,349	51.8%
EOW2 S&P 500	3,938	2,624.95	50.0%	4,797.05	-17.9%	3,671	2,146	71.1%
EOW4 EMINI S&P 500	52,280	26,776.68	95.2%	40,340.18	29.6%	34,177	23,165	47.5%
FX Futures								
AUSTRALIAN DOLLAR	74,801	94,038.59	-20.5%	73,601.55	1.6%	77,529	104,493	-25.8%
BRITISH POUND	84,820	104,457.5	-18.8%	78,581.5	7.9%	93,675	116,023	-19.3%
BRAZIL REAL	4,864	1,224.41	297.2%	1,106.73	339.5%	1,914	1,402	36.5%
CANADIAN DOLLAR	50,378	60,344.55	-16.5%	48,390.55	4.1%	55,868	69,158	-19.2%
E-MINI EURO FX	2,100	3,435.64	-38.9%	1,572.77	33.5%	3,403	4,124	-17.5%
EURO FX	167,021	199,585.5	-16.3%	138,565	20.5%	180,474	243,197	-25.8%
E-MINI JAPANESE YEN	432	1,155.55	-62.6%	312.95	38.1%	519	1,326	-60.9%
JAPANESE YEN	111,217	131,158.82	-15.2%	97,424.05	14.2%	127,184	169,691	-25.0%
MEXICAN PESO	41,374	37,310.14	10.9%	25,113.64	64.7%	36,531	41,169	-11.3%
NEW ZEALND DOLLAR	12,723	13,337.23	-4.6%	12,581.45	1.1%	12,374	14,358	-13.8%
NKR/USD CROSS RATE	38	19.82	90.1%	49.5	-23.9%	49	55	-10.7%
RUSSIAN RUBLE	883	443.82	99.0%	1,189.77	-25.8%	1,046	972	7.6%
S.AFRICAN RAND	335	373	-10.2%	344.68	-2.9%	365	562	-34.9%
SWISS FRANC	36,118	30,786.36	17.3%	32,791.55	10.1%	32,944	35,959	-8.4%
AD/CD CROSS RATES	5	5.45	-7.5%	2.05	146.8%	4	5	-17.6%
AD/JY CROSS RATES	154	53.64	187.6%	172.45	-10.6%	197	126	56.9%
AD/NE CROSS RATES	9	1.59	450.8%	15.45	-43.3%	9	3	231.4%
BP/JY CROSS RATES	42	93.18	-55.0%	326.41	-87.1%	194	124	56.9%
BP/SF CROSS RATES	33	13.18	148.2%	7.77	320.9%	15	13	18.6%
CD/JY CROSS RATES	2	0.91	109.5%	2.64	-27.7%	7	5	46.1%
EC/AD CROSS RATES	18	22.82	-19.4%	18.55	-0.9%	44	48	-8.6%
EC/CD CROSS RATES	174	38.77	347.8%	24.05	622.0%	136	38	259.3%
EC/NOK CROSS RATES	0	10	-100.0%	4.32	-100.0%	5	8	-36.5%
EC/SEK CROSS RATES	0	5.64	-100.0%	12.82	-100.0%	32	14	128.8%
EFX/BP CROSS RATES	2,135	1,694.23	26.0%	1,562.41	36.6%	2,596	2,933	-11.5%
EFX/JY CROSS RATES	1,090	1,643.59	-33.7%	1,330.91	-18.1%	1,957	3,588	-45.5%
EFX/SF CROSS RATES	781	1,007.77	-22.5%	784.45	-0.4%	1,360	1,771	-23.2%
SF/JY CROSS RATES	0	0.27	-65.1%	0	-	0	8	-98.8%
SKR/USD CROSS RATES	38	26.18	43.9%	49.09	-23.3%	40	53	-24.7%
CZECK KORUNA (US)	0	4.32	-94.5%	0.05	423.3%	0	23	-99.2%
CZECK KORUNA (EC)	0	20.59	-100.0%	0	-	0	37	-100.0%
HUNGARIAN FORINT (US)	2	1.73	21.3%	3.23	-35.1%	3	62	-94.9%
HUNGARIAN FORINT (EC)	0	17.73	-100.0%	9.73	-100.0%	4	78	-94.9%
POLISH ZLOTY (US)	3	18.95	-84.7%	154.32	-98.1%	97	78	24.5%

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FX Futures								
POLISH ZLOTY (EC)	0	196.95	-100.0%	111.73	-100.0%	210	176	19.0%
SHEKEL	1	57.41	-99.0%	47.73	-98.8%	36	38	-6.9%
RMB USD	24	44.82	-46.1%	11.86	103.5%	46	75	-39.5%
RMB EURO	0	0	-	0	-	0	0	-100.0%
KOREAN WON	1	11.36	-92.9%	9.41	-91.4%	12	21	-40.8%
TURKISH LIRA	1	93.86	-98.9%	393.68	-99.7%	119	180	-34.1%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-
TURKISH LIRA (EU)	0	56.27	-100.0%	278.91	-100.0%	85	110	-22.5%
E-MICRO USD/JPY	0	0.09	266.7%	0.09	266.7%	0	0	-35.3%
E-MICRO AUD/USD	1,755	1,763.64	-0.5%	1,290.05	36.0%	1,620	1,563	3.6%
E-MICRO EUR/USD	5,600	6,997.82	-20.0%	4,753.18	17.8%	7,260	7,996	-9.2%
E-MICRO GBP/USD	1,332	1,133.55	17.5%	1,089.41	22.3%	1,302	1,540	-15.5%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-84.9%
INDIAN RUPEE	115	1,571.41	-92.7%	367.05	-68.7%	212	659	-67.8%
EURO QUARTERLY VARIANCE F	0	0	-	0	-	0	2	-100.0%
MICRO CAD/USD	808	210.95	282.8%	331.91	143.3%	560	237	136.3%
MICRO JYP/USD	394	493.77	-20.2%	199.64	97.4%	505	703	-28.1%
MICRO CHF/USD	155	124.77	24.4%	120.73	28.6%	192	244	-21.2%
USDZAR	1	0	-	0	-	8	2	351.3%
FX Options								
AUSTRALIAN DOLLAR	4,867	5,702.86	-14.7%	4,915.5	-1.0%	5,431	6,896	-21.2%
BRITISH POUND	12,083	7,376	63.8%	12,403.32	-2.6%	11,220	7,309	53.5%
BRAZIL REAL	0	0	-	0	-	0	0	-
CANADIAN DOLLAR	5,909	4,779.86	23.6%	5,560.09	6.3%	5,375	4,379	22.8%
EURO FX	28,972	19,985.32	45.0%	21,334.36	35.8%	22,900	25,644	-10.7%
JAPANESE YEN	11,898	11,301.36	5.3%	10,876.05	9.4%	10,121	14,622	-30.8%
MEXICAN PESO	78	6.86	1035.0%	3.64	2042.4%	12	11	10.0%
NEW ZEALND DOLLAR	1	0.68	116.5%	13.86	-89.4%	4	0	1596.6%
RUSSIAN RUBLE	28	0	-	28.86	-4.3%	25	5	437.2%
SWISS FRANC	778	694.86	12.0%	836.86	-7.0%	978	697	40.2%
EFX/JY CROSS RATES	0	0	-	0	-	0	10	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	0	-
JAPANESE YEN (EU)	35	71.23	-50.3%	33.18	6.6%	50	132	-62.3%
EURO FX (EU)	705	237.41	196.8%	250.64	181.2%	300	287	4.6%
SWISS FRANC (EU)	2	10.64	-85.7%	0.82	86.2%	10	24	-57.3%
CANADIAN DOLLAR (EU)	22	27.27	-20.0%	5.95	266.3%	21	58	-63.1%
BRITISH POUND (EU)	9	113.09	-92.1%	36.36	-75.4%	39	116	-66.2%
AUSTRALIAN DLR (EU)	6	77.77	-92.3%	0.45	1209.7%	12	57	-79.1%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	48,738	40,203.64	21.2%	68,340.59	-28.7%	55,462	49,457	12.1%
FEEDER CATTLE	10,653	6,399.64	66.5%	10,256.77	3.9%	8,040	6,624	21.4%
LEAN HOGS	38,992	35,366.68	10.3%	47,573.55	-18.0%	45,982	44,750	2.8%
LUMBER	713	823.55	-13.4%	459.95	55.1%	658	967	-31.9%
MILK	1,359	1,303.64	4.2%	1,213.73	11.9%	1,308	1,166	12.1%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	134	48.5	176.3%	81.32	64.8%	113	48	137.6%
BUTTER CS	118	145.05	-18.6%	130.82	-9.7%	135	111	21.7%
CLASS IV MILK	54	51.23	4.9%	57.09	-5.9%	125	80	56.9%
DRY WHEY	55	74.5	-25.5%	73.86	-24.9%	50	45	9.8%
GSCI EXCESS RETURN FUT	65	13.14	393.0%	119.73	-45.9%	605	48	1164.9%
GOLDMAN SACHS	963	1,204	-20.0%	1,128.68	-14.7%	1,094	1,211	-9.7%
HOUSING INDEX	1	0.55	65.9%	0.09	895.4%	1	1	-33.7%
HDD WEATHER	0	0	-	0	-	30	94	-67.8%
CDD WEATHER	41	200.14	-79.5%	50.32	-18.6%	43	63	-31.8%
HDD SEASONAL STRIP	0	0	-	0	-	2	2	0.6%
CDD SEASONAL STRIP	0	0	-	0	-	1	14	-95.7%
HDD WEATHER EUROPEAN	0	0	-	0	-	7	15	-50.4%
CAT WEATHER EUROPEAN	0	11.36	-100.0%	18.18	-100.0%	3	14	-78.7%
HDD EURO SEASONAL STRIP	48	0	-	0	-	6	4	50.9%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
WKLY AVG TEMP	0	84.09	-100.0%	6.82	-100.0%	4	40	-88.8%
CASH-SETTLED CHEESE	288	235.09	22.5%	240.82	19.6%	220	142	55.1%
USD CRUDE PALM OIL	0	0	-	0	-	0	4	-100.0%
OTC SP GSCI ER SWAP	0	1.41	-100.0%	0	-	12	18	-31.1%
MALAYSIAN PALM SWAP	285	43.64	552.6%	63.64	347.5%	149	59	150.4%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	222	74	201.4%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	18,021	7,690.73	134.3%	23,967.68	-24.8%	16,063	10,861	47.9%
FEEDER CATTLE	1,676	630.36	165.9%	1,513.82	10.7%	1,237	853	44.9%
LEAN HOGS	12,108	4,007.32	202.1%	14,620.27	-17.2%	13,492	6,335	113.0%
LUMBER	49	45.82	7.7%	31.82	55.0%	59	62	-4.6%
MILK	1,341	939.82	42.7%	1,378.95	-2.7%	1,290	1,032	25.0%
MLK MID	3	2.86	-3.6%	2.68	3.0%	4	4	-12.0%
NFD MILK	76	17.77	328.2%	94.05	-19.1%	61	25	141.2%
BUTTER CS	35	40.05	-12.4%	41.05	-14.5%	37	60	-39.0%
CLASS IV MILK	74	110.64	-33.5%	72.36	1.7%	99	99	0.3%
DRY WHEY	11	10.59	4.3%	24.55	-55.0%	14	14	0.5%
HOUSING INDEX	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	29	21	34.3%
CDD WEATHER	0	80.45	-100.0%	18.18	-100.0%	13	28	-54.4%
HDD SEASONAL STRIP	0	357.95	-100.0%	0	-	7	152	-95.3%
CDD SEASONAL STRIP	119	90.91	31.0%	21.82	445.6%	194	155	25.5%
HDD WEATHER EUROPEAN	0	0	-	0	-	5	6	-19.5%
CAT WEATHER EUROPEAN	0	0	-	0	-	45	0	-
HDD EURO SEASONAL STRIP	214	0	-	0	-	27	44	-38.3%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	6	-100.0%
SBIN M HURR EVENT2	0	0	-	0	-	0	0	-
LV CATL CSO	0	0	-	0	-	2	3	-34.4%
CASH-SETTLED CHEESE	77	56.55	37.0%	165.73	-53.3%	92	105	-12.3%
SNOWFALL	0	0	-	0	-	1	0	-
SBIN HURR	0	0	-	0	-	0	3	-100.0%
LN HOGS CSO	0	0.23	-100.0%	0	-	0	0	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,279,231	1,766,026.64	29.1%	2,611,382.45	-12.7%	2,468,036	2,052,626	20.2%
Equity Index Futures	1,629,051	1,879,332.23	-13.3%	1,816,552.36	-10.3%	1,971,863	2,137,229	-7.7%
FX Futures	601,776	695,108.14	-13.4%	525,111.73	14.6%	642,743	825,054	-22.1%
Commodities and Alternative Invest	102,507	86,209.82	18.9%	129,815.95	-21.0%	114,274	105,052	8.8%
TOTAL FUTURES	4,612,565	4,426,676.82	4.2%	5,082,862.5	-9.3%	5,196,916.48	5,119,960.69	1.5%
TOTAL OPTIONS GROUP								
Interest Rate Options	710,397	749,814.95	-5.3%	811,889.09	-12.5%	790,563	595,163	32.8%
Equity Index Options	528,395	342,681.77	54.2%	455,867.32	15.9%	470,334	362,704	29.7%
FX Options	65,393	50,385.23	29.8%	56,299.95	16.2%	56,500	60,248	-6.2%
Commodities and Alternative Invest	33,805	14,082.05	140.1%	41,952.95	-19.4%	32,771	19,870	64.9%
TOTAL OPTIONS	1,337,991	1,156,964	15.6%	1,366,009.32	-2.1%	1,350,168.11	1,037,985.85	30.1%
TOTAL COMBINED								
Interest Rate	2,989,628	2,515,841.59	18.8%	3,423,271.55	-12.7%	3,258,599	2,647,789	23.1%
Equity Index	2,157,446	2,222,014	-2.9%	2,272,419.68	-5.1%	2,442,196	2,499,934	-2.3%
FX	667,170	745,493.36	-10.5%	581,411.68	14.7%	699,244	885,302	-21.0%
Commodities and Alternative Invest	136,312	100,291.86	35.9%	171,768.91	-20.6%	147,045	124,922	17.7%
GRAND TOTAL	5,950,556	5,583,640.82	6.6%	6,448,871.82	-7.7%	6,547,084.59	6,157,946.53	6.3%