

CME Exchange ADV Report - Monthly

June 2013

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	ADV JUN 2013	ADV JUN 2012	% CHG	ADV MAY 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Interest Rate Futures								
EUROYEN	0	9.52	-100.0%	0	-	0	1	-100.0%
EURODOLLARS	3,464,166	1,814,564.24	90.9%	2,335,085	48.4%	2,107,823	1,685,527	25.1%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	5	744.33	-99.3%	11.18	-51.3%	62	438	-85.8%
EURO BONDS	0	4.1	-100.0%	0	-	0	34	-99.1%
SOVEREIGN YIELD FUTURE	0	3.95	-100.0%	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	188,008	266,585.24	-29.5%	99,575.36	88.8%	102,459	190,830	-46.3%
EURO MIDCURVE	788,581	322,395.38	144.6%	463,377.82	70.2%	404,786	360,432	12.3%
TOMMI MIDCURVE	0	0	-	0	-	0	14	-100.0%
Equity Index Futures								
E-MINI S&P500	2,644,807	2,616,279.05	1.1%	1,904,603.77	38.9%	1,988,093	1,874,620	6.1%
S&P 500	34,689	38,992.95	-11.0%	10,574.95	228.0%	18,888	19,892	-5.0%
S&P 600 SMALLCAP EMINI	4	8.48	-54.0%	0.41	853.3%	2	7	-70.3%
E-MINI MIDCAP	36,303	39,086.9	-7.1%	18,346.09	97.9%	22,505	25,838	-12.9%
S&P 400 MIDCAP	78	81.43	-4.0%	45.59	71.5%	79	96	-16.9%
S&P 500 GROWTH	6	6.43	-2.0%	0.59	966.2%	2	2	9.4%
S&P 500/VALUE	6	4.81	22.7%	0.64	827.1%	2	2	7.9%
E-MINI NASDAQ 100	320,558	290,500.67	10.3%	206,794.41	55.0%	241,000	251,110	-4.0%
NASDAQ	1,290	1,233.43	4.5%	596.18	116.3%	1,071	1,313	-18.5%
NIKKEI 225 (\$) STOCK	43,807	8,543.71	412.7%	20,428.55	114.4%	21,469	6,681	221.3%
NIKKEI 225 (YEN) STOCK	77,916	26,154.48	197.9%	59,852.09	30.2%	52,078	22,682	129.6%
S&P ENERGY SECTOR	601	185.95	222.9%	417.36	43.9%	377	100	277.3%
S&P MATERIALS SECTOR	202	169.67	19.2%	133.36	51.7%	120	83	45.5%
S&P FINANCIAL SECTOR	562	81.67	588.6%	203.09	176.9%	251	97	159.3%
S&P INDUSTRIAL SECTOR	201	425	-52.7%	106.45	89.0%	108	110	-2.5%
S&P TECHNOLOGY SECTOR	459	254.05	80.7%	89.68	411.8%	154	98	56.5%
S&P HEALTH CARE SECTOR	450	218.48	106.1%	345	30.5%	290	101	187.9%
S&P UTILITIES SECTOR	308	206.95	48.7%	204.41	50.6%	179	99	81.2%
S&P CONSUMER DSCRTNRY SE	140	52.43	166.7%	42.68	227.7%	76	63	20.8%
E-MINI NIFTY	0	0.33	-100.0%	0	-	0	0	-100.0%
E-MICRO NIFTY	0	4.52	-100.0%	0.18	-100.0%	0	12	-96.7%
BESPOKE CUSTOM INDEXES	0	0.71	-100.0%	0	-	0	0	-100.0%
IBOVESPA INDEX	241	0	-	120.91	99.1%	155	13	1052.7%
S&P CONSUMER STAPLES SECT	368	190.95	92.6%	137.82	166.9%	184	101	81.5%

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Equity Index Options								
E-MINI S&P500	275,027	162,898.14	68.8%	243,240.14	13.1%	221,862	141,211	57.1%
S&P 500	35,896	32,340.38	11.0%	42,562.32	-15.7%	33,569	27,536	21.9%
E-MINI MIDCAP	5	3.1	53.5%	1.55	207.4%	3	2	89.3%
E-MINI NASDAQ 100	2,846	2,694.14	5.6%	3,034.59	-6.2%	3,020	3,000	0.7%
NASDAQ	0	1.05	-85.7%	1.68	-91.1%	2	1	65.7%
EOM S&P 500	3,915	5,651.19	-30.7%	4,514.73	-13.3%	3,895	3,152	23.6%
EOM EMINI S&P	49,920	28,801.9	73.3%	36,061.09	38.4%	29,243	20,143	45.2%
EOW1 EMINI S&P 500	30,605	8,484.67	260.7%	23,452.77	30.5%	21,610	11,497	88.0%
EOW2 EMINI S&P 500	23,976	14,878.9	61.1%	18,824.41	27.4%	18,455	13,902	32.8%
EOW1 S&P 500	1,249	386.52	223.2%	405.59	208.0%	468	332	41.0%
EOW2 S&P 500	1,656	1,556.62	6.4%	1,008.59	64.1%	897	782	14.7%
EOW4 EMINI S&P 500	280	15,342.14	-98.2%	29,487.32	-99.1%	18,382	11,813	55.6%
FX Futures								
AUSTRALIAN DOLLAR	166,518	170,637.48	-2.4%	141,531.59	17.7%	118,655	129,357	-8.3%
BRITISH POUND	153,397	118,829.14	29.1%	121,748.91	26.0%	128,825	103,424	24.6%
BRAZIL REAL	2,906	604.38	380.8%	1,998.91	45.4%	2,120	667	217.7%
CANADIAN DOLLAR	94,549	121,279.1	-22.0%	80,495.09	17.5%	79,766	90,116	-11.5%
E-MINI EURO FX	4,601	3,853.24	19.4%	3,894.82	18.1%	4,628	3,996	15.8%
EURO FX	298,545	341,221.48	-12.5%	275,265.86	8.5%	287,605	266,434	7.9%
E-MINI JAPANESE YEN	3,097	375.19	725.5%	1,717.45	80.3%	1,874	486	285.3%
JAPANESE YEN	269,389	97,031.57	177.6%	201,442	33.7%	210,946	92,967	126.9%
MEXICAN PESO	55,776	53,726.14	3.8%	46,860.95	19.0%	44,709	45,387	-1.5%
NEW ZEALND DOLLAR	18,392	20,071.43	-8.4%	17,668.86	4.1%	15,743	14,449	9.0%
NKR/USD CROSS RATE	155	41.14	275.8%	45.86	237.1%	61	32	88.1%
RUSSIAN RUBLE	1,576	1,465.71	7.5%	1,013.14	55.5%	1,064	1,241	-14.2%
S.AFRICAN RAND	1,170	1,390.48	-15.8%	471.23	148.3%	722	648	11.3%
SWISS FRANC	46,935	55,409.76	-15.3%	49,317.09	-4.8%	40,176	39,175	2.6%
AD/CD CROSS RATES	8	6.43	18.2%	6.68	13.7%	5	6	-17.7%
AD/JY CROSS RATES	211	85.67	146.2%	144.68	45.8%	127	98	29.7%
AD/NE CROSS RATES	6	2.05	185.7%	3.55	65.0%	3	2	35.8%
BP/JY CROSS RATES	112	106.57	5.2%	101.32	10.6%	99	126	-21.2%
BP/SF CROSS RATES	15	449.29	-96.6%	2.59	490.5%	8	88	-90.6%
CD/JY CROSS RATES	5	3.81	37.8%	1.59	230.0%	4	6	-32.9%
EC/AD CROSS RATES	111	49.48	124.1%	55.55	99.7%	56	38	47.6%
EC/CD CROSS RATES	67	70.71	-5.3%	22.05	203.7%	34	34	2.2%
EC/NOK CROSS RATES	22	27.24	-19.0%	14.32	54.0%	9	13	-34.0%
EC/SEK CROSS RATES	84	49.57	69.9%	0	-	17	14	16.0%
EFX/BP CROSS RATES	3,991	3,086.76	29.3%	1,875.09	112.8%	3,556	1,822	95.2%
EFX/JY CROSS RATES	5,105	2,034.24	150.9%	4,030.14	26.7%	4,976	1,455	241.9%
EFX/SF CROSS RATES	3,510	2,184.19	60.7%	2,042.45	71.9%	2,209	1,315	68.0%
SF/JY CROSS RATES	8	34.43	-77.3%	0.09	8480.9%	14	16	-7.6%
SKR/USD CROSS RATES	122	16.14	657.6%	100.91	21.2%	61	17	256.1%
CZECK KORUNA (US)	39	0	-	69.77	-44.6%	35	0	7760.5%
CZECK KORUNA (EC)	66	0.1	68860.1%	63.36	3.6%	36	0	152240.9%
HUNGARIAN FORINT (US)	330	2.71	12041.3%	100.45	228.1%	113	3	3494.8%
HUNGARIAN FORINT (EC)	165	0.19	86697.9%	188.73	-12.4%	132	0	477744.4%
POLISH ZLOTY (US)	37	94.1	-61.0%	66.09	-44.5%	73	88	-17.8%

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FX Futures								
POLISH ZLOTY (EC)	153	77.05	98.8%	67.5	126.9%	161	166	-2.7%
SHEKEL	26	82.52	-68.9%	36.05	-28.7%	33	37	-9.5%
RMB USD	179	28.48	527.2%	169	5.7%	78	16	382.5%
RMB EURO	0	0	-	0	-	0	0	-
KOREAN WON	19	35.33	-45.7%	8.68	121.2%	18	32	-44.7%
TURKISH LIRA	274	104.38	162.1%	310.59	-11.9%	242	155	55.8%
E-MICRO USD/CHF	0	0.62	-100.0%	0	-	0	3	-100.0%
TURKISH LIRA (EU)	145	315.81	-54.1%	200.77	-27.8%	165	119	38.2%
E-MICRO USD/JPY	2	15.24	-90.2%	0	-	1	42	-98.7%
E-MICRO AUD/USD	2,870	1,196.19	139.9%	2,015.41	42.4%	1,476	946	55.9%
E-MICRO EUR/USD	8,713	7,509.14	16.0%	8,875.91	-1.8%	9,238	6,535	41.4%
E-MICRO GBP/USD	1,581	2,197.05	-28.1%	1,209.45	30.7%	1,845	1,443	27.9%
E-MICRO USD/CAD	1	2.19	-74.9%	0	-	0	5	-97.0%
INDIAN RUPEE	1,233	0	-	1,099.14	12.2%	598	0	-
MICRO CHF/USD	358	203.14	76.3%	351.86	1.8%	324	180	80.0%
MICRO CAD/USD	312	222.38	40.4%	306.14	2.0%	249	180	38.5%
MICRO JYP/USD	1,614	171.48	841.5%	992.45	62.7%	907	185	390.8%
RMB JY	0	0	-	0	-	0	0	-100.0%
FX Options								
AUSTRALIAN DOLLAR	8,603	4,904.76	75.4%	10,524.45	-18.3%	7,092	4,758	49.1%
BRITISH POUND	5,504	2,801.48	96.5%	5,073.18	8.5%	5,914	2,608	126.8%
CANADIAN DOLLAR	4,431	3,497.19	26.7%	4,523.91	-2.1%	4,181	3,122	33.9%
EURO FX	23,395	31,320.1	-25.3%	23,888.86	-2.1%	26,439	24,047	9.9%
JAPANESE YEN	21,014	4,387.05	379.0%	16,912.5	24.3%	17,734	6,090	191.2%
MEXICAN PESO	14	0	-	47.5	-71.1%	19	3	557.5%
NEW ZEALND DOLLAR	1	0	-	0.05	998.9%	0	0	614.7%
RUSSIAN RUBLE	0	0	-	26.95	-100.0%	10	5	104.0%
SWISS FRANC	868	251.62	244.9%	1,057.82	-17.9%	676	267	152.8%
EFX/BP CROSS RATES	0	37.9	-100.0%	0	-	0	9	-100.0%
EFX/JY CROSS RATES	0	0	-	113.73	-100.0%	20	0	-
EFX/SF CROSS RATES	0	0	-	0	-	0	25	-100.0%
JAPANESE YEN (EU)	207	25.38	715.4%	153.59	34.7%	175	17	935.1%
EURO FX (EU)	205	312.57	-34.4%	180	13.9%	307	223	37.9%
SWISS FRANC (EU)	6	10.67	-40.9%	24.32	-74.1%	30	9	225.2%
CANADIAN DOLLAR (EU)	28	103.14	-72.9%	38.5	-27.4%	58	110	-47.3%
BRITISH POUND (EU)	36	17.29	106.2%	57.36	-37.9%	92	36	154.4%
AUSTRALIAN DLR (EU)	121	5.19	2239.9%	47.73	154.5%	45	11	295.3%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	41,566	48,684.1	-14.6%	54,078.95	-23.1%	54,854	55,278	-0.8%
FEEDER CATTLE	4,177	6,837.29	-38.9%	5,315.82	-21.4%	7,171	7,101	1.0%
LEAN HOGS	57,551	56,632.1	1.6%	50,028.5	15.0%	47,654	45,304	5.2%
LUMBER	996	1,268.48	-21.5%	1,061.32	-6.2%	1,165	1,283	-9.2%
WOOD PULP	0	0	-	0	-	0	0	-
MILK	1,124	934.14	20.3%	1,109.23	1.3%	1,172	1,164	0.7%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	21	2.9	609.2%	37.32	-44.8%	29	21	38.8%
BUTTER CS	136	40	239.4%	106.55	27.4%	98	69	41.6%
CLASS IV MILK	35	2.14	1528.7%	22.82	52.9%	38	11	251.6%
DRY WHEY	28	33.67	-17.1%	28	-0.4%	44	47	-7.1%
GSCI EXCESS RETURN FUT	19	44.81	-57.7%	17	11.5%	23	66	-64.7%
GOLDMAN SACHS	1,294	1,089.43	18.8%	1,093.05	18.4%	1,309	1,152	13.6%
HOUSING INDEX	0	1.86	-89.2%	0.77	-74.1%	1	1	-58.3%
HDD WEATHER	0	0	-	0	-	65	59	11.2%
CDD WEATHER	110	337.1	-67.4%	54.59	101.5%	31	64	-52.2%
HDD SEASONAL STRIP	0	0	-	0	-	0	5	-100.0%
CDD SEASONAL STRIP	148	24.29	507.4%	13.64	981.7%	26	8	212.6%
HDD WEATHER EUROPEAN	0	0	-	0	-	27	22	18.6%
CAT WEATHER EUROPEAN	13	0	-	4.55	175.0%	27	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	8	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	2.27	-100.0%	0	0	-
WKLY AVG TEMP	105	0	-	54.55	92.5%	44	17	159.2%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-	0	108	-100.0%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	131	19	600.6%
OTC SP GSCI ER SWAP	0	52.43	-100.0%	0	-	26	104	-74.9%
CASH-SETTLED CHEESE	149	74.38	99.8%	101.82	46.0%	135	119	13.4%
USD CRUDE PALM OIL	12	1.81	563.2%	5.45	120.0%	9	1	593.0%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	8,147	9,798.24	-16.9%	10,722.32	-24.0%	11,932	11,884	0.4%
FEEDER CATTLE	551	1,209.1	-54.5%	791	-30.4%	878	866	1.3%
LEAN HOGS	7,629	6,536.48	16.7%	5,878.5	29.8%	6,167	6,310	-2.3%
LUMBER	60	40.52	48.7%	94.45	-36.2%	57	32	78.9%
MILK	872	1,106.95	-21.3%	909.05	-4.1%	1,109	1,081	2.6%
MLK MID	2	6.24	-69.5%	0.73	161.2%	3	7	-60.2%
NFD MILK	37	1.14	3106.8%	17.23	112.7%	15	12	23.6%
BUTTER CS	126	16.1	684.4%	80.09	57.6%	74	23	222.0%
CLASS IV MILK	39	0	-	14.23	172.4%	40	13	217.5%
DRY WHEY	16	4.9	224.2%	28	-43.2%	14	6	142.0%
HDD WEATHER	0	0	-	0	-	13	50	-74.1%
CDD WEATHER	168	102.62	63.7%	18.18	824.0%	33	43	-23.2%
HDD SEASONAL STRIP	0	0	-	0	-	0	193	-100.0%
CDD SEASONAL STRIP	375	171.43	118.8%	252.73	48.4%	283	142	99.8%
HDD WEATHER EUROPEAN	0	0	-	0	-	8	4	104.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	4	113	-96.4%
CAT EURO SEASONAL STRIP	0	0	-	22.73	-100.0%	12	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	16.9	-100.0%	9.59	-100.0%	7	11	-37.1%
SEAS SNOWFALL	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	220	41.43	430.3%	90.82	141.9%	115	58	99.2%
SNOWFALL	0	0	-	0	-	0	0	-
LN HOGS CSO	0	0	-	0	-	0	2	-100.0%
SBIN HURR	0	0	-	34.09	-100.0%	6	16	-61.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,464,172	1,815,326.14	90.8%	2,335,096.18	48.4%	2,107,885	1,686,001	25.0%
Equity Index Futures	3,162,996	3,022,683.05	4.6%	2,223,044.23	42.3%	2,347,082	2,203,120	6.5%
FX Futures	1,148,498	1,006,400.9	14.1%	968,004.14	18.6%	963,793	803,567	19.9%
Commodities and Alternative Invest	107,482	116,060.91	-7.4%	113,136.18	-5.0%	114,080	112,033	1.8%
TOTAL FUTURES	7,883,149	5,960,471	32.3%	5,639,280.73	39.8%	5,532,839.23	4,804,721.17	15.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	976,589	588,980.62	65.8%	562,953.18	73.5%	507,245	551,276	-8.0%
Equity Index Options	425,374	273,038.76	55.8%	402,594.77	5.7%	351,407	233,369	50.6%
FX Options	64,433	47,674.33	35.2%	62,670.46	2.8%	62,790	41,339	51.9%
Commodities and Alternative Invest	18,240	19,052.05	-4.3%	18,963.73	-3.8%	20,770	20,889	-0.6%
TOTAL OPTIONS	1,484,636	928,745.76	59.9%	1,047,182.14	41.8%	942,212.23	846,873.3	11.3%
TOTAL COMBINED								
Interest Rate	4,440,761	2,404,306.76	84.7%	2,898,049.36	53.2%	2,615,130	2,237,277	16.9%
Equity Index	3,588,371	3,295,721.81	8.9%	2,625,639	36.7%	2,698,488	2,436,489	10.8%
FX	1,212,931	1,054,075.24	15.1%	1,030,674.59	17.7%	1,026,583	844,907	21.5%
Commodities and Alternative Invest	125,722	135,112.95	-7.0%	132,099.91	-4.8%	134,850	132,922	1.5%
GRAND TOTAL	9,367,785	6,889,216.76	36.0%	6,686,462.86	40.1%	6,475,051.45	5,651,594.48	14.6%