

CME Exchange ADV Report - Monthly

July 2013

Page 1 of 5

	ADV JUL 2013	ADV JUL 2012	% CHG	ADV JUN 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	1,871,724	1,342,833.9	39.4%	3,464,166.15	-46.0%	2,072,246	1,685,527	22.9%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	26	649.9	-96.0%	5.45	376.2%	57	438	-87.1%
EURO BONDS	0	0	-	0	-	0	34	-99.2%
SOVEREIGN YIELD FUTURE	0	0	-	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	98,961	202,636.1	-51.2%	188,008.45	-47.4%	101,932	190,830	-46.6%
EURO MIDCURVE	488,475	352,303.81	38.7%	788,580.9	-38.1%	417,397	360,432	15.8%
TOMMI MIDCURVE	0	0	-	0	-	0	14	-100.0%
Equity Index Futures								
E-MINI S&P500	1,332,855	1,838,765.33	-27.5%	2,644,806.85	-49.6%	1,889,358	1,874,620	0.8%
S&P 500	6,881	11,593.48	-40.7%	34,688.55	-80.2%	17,079	19,892	-14.1%
S&P 600 SMALLCAP EMINI	1	2.19	-54.3%	3.9	-74.4%	2	7	-72.6%
E-MINI MIDCAP	16,809	23,557.38	-28.6%	36,303.4	-53.7%	21,647	25,838	-16.2%
S&P 400 MIDCAP	107	92	15.8%	78.2	36.2%	84	96	-12.6%
S&P 500 GROWTH	0	0.33	-45.5%	6.3	-97.1%	2	2	-5.7%
S&P 500/VALUE	0	0.48	-14.1%	5.9	-93.1%	2	2	-5.4%
E-MINI NASDAQ 100	191,952	231,077.95	-16.9%	320,558.45	-40.1%	233,609	251,110	-7.0%
NASDAQ	753	1,056.52	-28.8%	1,289.5	-41.6%	1,023	1,313	-22.1%
NIKKEI 225 (\$) STOCK	15,436	4,129.57	273.8%	43,807.15	-64.8%	20,560	6,681	207.7%
NIKKEI 225 (YEN) STOCK	40,933	18,141.67	125.6%	77,916.4	-47.5%	50,398	22,682	122.2%
S&P ENERGY SECTOR	359	91.48	292.9%	600.5	-40.1%	374	100	274.7%
S&P MATERIALS SECTOR	66	51.67	28.1%	202.3	-67.3%	112	83	35.7%
S&P FINANCIAL SECTOR	81	57.14	42.3%	562.35	-85.5%	225	97	132.9%
S&P INDUSTRIAL SECTOR	89	66.24	34.8%	201.2	-55.6%	105	110	-5.0%
S&P TECHNOLOGY SECTOR	74	85.67	-14.1%	459	-84.0%	142	98	44.2%
S&P HEALTH CARE SECTOR	35	61.86	-42.7%	450.25	-92.1%	252	101	149.8%
S&P UTILITIES SECTOR	172	91.1	89.2%	307.8	-44.0%	178	99	80.1%
S&P CONSUMER DSCRTNRY SE	45	54.76	-17.5%	139.85	-67.7%	71	63	13.4%
E-MINI NIFTY	0	0.05	-100.0%	0	-	0	0	-100.0%
E-MICRO NIFTY	0	3.38	-100.0%	0	-	0	12	-97.2%
BESPOKE CUSTOM INDEXES	0	0	-	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECT	131	83.33	56.9%	367.85	-64.5%	176	101	73.6%
IBOVESPA INDEX	185	0	-	240.75	-23.0%	159	13	1086.9%

CME Exchange ADV Report - Monthly

July 2013

Page 2 of 5

	ADV JUL 2013	ADV JUL 2012	% CHG	ADV JUN 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Equity Index Options								
E-MINI S&P500	196,569	145,280.67	35.3%	275,027.3	-28.5%	218,051	141,211	54.4%
S&P 500	22,833	27,551.57	-17.1%	35,895.9	-36.4%	31,951	27,536	16.0%
E-MINI MIDCAP	2	0.14	1300.6%	4.75	-57.9%	3	2	77.5%
E-MINI NASDAQ 100	1,950	2,487.81	-21.6%	2,845.7	-31.5%	2,859	3,000	-4.7%
NASDAQ	0	0.62	-63.3%	0.15	51.5%	2	1	43.9%
EOM S&P 500	1,983	2,043.52	-2.9%	3,914.9	-49.3%	3,607	3,152	14.4%
EOM EMINI S&P	17,958	13,576.57	32.3%	49,920.4	-64.0%	27,543	20,143	36.7%
EOW1 EMINI S&P 500	22,570	12,463.14	81.1%	30,604.6	-26.3%	21,755	11,497	89.2%
EOW2 EMINI S&P 500	19,687	15,395.86	27.9%	23,975.5	-17.9%	18,641	13,902	34.1%
EOW1 S&P 500	1,335	542.52	146.1%	1,249.35	6.9%	598	332	80.4%
EOW2 S&P 500	1,853	798.95	131.9%	1,655.6	11.9%	1,041	782	33.1%
EOW4 EMINI S&P 500	20,624	13,352.95	54.4%	279.95	7266.9%	18,720	11,813	58.5%
FX Futures								
AUSTRALIAN DOLLAR	108,333	135,165.67	-19.9%	166,517.65	-34.9%	117,100	129,357	-9.5%
BRITISH POUND	113,856	104,270.62	9.2%	153,397.45	-25.8%	126,569	103,424	22.4%
BRAZIL REAL	650	331.48	96.1%	2,906.05	-77.6%	1,899	667	184.5%
CANADIAN DOLLAR	65,197	92,717.33	-29.7%	94,549.45	-31.0%	77,571	90,116	-13.9%
E-MINI EURO FX	3,542	3,476.76	1.9%	4,600.75	-23.0%	4,464	3,996	11.7%
EURO FX	231,531	252,946.76	-8.5%	298,545.2	-22.4%	279,155	266,434	4.8%
E-MINI JAPANESE YEN	1,039	276.33	276.1%	3,097.25	-66.4%	1,748	486	259.5%
JAPANESE YEN	129,505	66,544.43	94.6%	269,389.3	-51.9%	198,674	92,967	113.7%
MEXICAN PESO	33,459	35,227.48	-5.0%	55,776	-40.0%	43,013	45,387	-5.2%
NEW ZEALND DOLLAR	13,262	15,161.19	-12.5%	18,392.05	-27.9%	15,369	14,449	6.4%
NKR/USD CROSS RATE	15	9.71	53.9%	154.6	-90.3%	54	32	66.7%
RUSSIAN RUBLE	603	800.86	-24.7%	1,575.65	-61.7%	994	1,241	-19.8%
S.AFRICAN RAND	194	285.19	-32.0%	1,170.25	-83.4%	642	648	-1.0%
SWISS FRANC	30,231	41,430	-27.0%	46,935.05	-35.6%	38,677	39,175	-1.3%
AD/CD CROSS RATES	5	0.38	1093.0%	7.6	-40.2%	5	6	-18.6%
AD/JY CROSS RATES	85	47.24	78.9%	210.9	-59.9%	121	98	23.2%
AD/NE CROSS RATES	5	2.1	147.3%	5.85	-11.4%	3	2	52.4%
BP/JY CROSS RATES	138	89.14	54.3%	112.1	22.7%	105	126	-16.7%
BP/SF CROSS RATES	15	154.95	-90.5%	15.3	-4.0%	9	88	-89.5%
CD/JY CROSS RATES	4	3.57	-0.7%	5.25	-32.5%	4	6	-34.5%
EC/AD CROSS RATES	31	21.43	42.3%	110.9	-72.5%	52	38	37.6%
EC/CD CROSS RATES	25	30.24	-18.2%	66.95	-63.1%	33	34	-2.1%
EC/NOK CROSS RATES	8	8.29	-2.4%	22.05	-63.3%	8	13	-34.5%
EC/SEK CROSS RATES	1	18.33	-96.0%	84.2	-99.1%	14	14	-0.8%
EFX/BP CROSS RATES	1,839	1,518.1	21.2%	3,990.7	-53.9%	3,298	1,822	81.0%
EFX/JY CROSS RATES	1,844	934.81	97.2%	5,104.85	-63.9%	4,504	1,455	209.5%
EFX/SF CROSS RATES	912	1,019.24	-10.5%	3,510.3	-74.0%	2,013	1,315	53.1%
SF/JY CROSS RATES	2	38.62	-94.5%	7.8	-72.6%	13	16	-19.5%
SKR/USD CROSS RATES	55	8.95	513.3%	122.3	-55.1%	60	17	251.0%
CZECK KORUNA (US)	19	0	-	38.65	-51.2%	32	0	7218.1%
CZECK KORUNA (EC)	27	0.05	56240.8%	65.65	-59.1%	35	0	146336.7%
HUNGARIAN FORINT (US)	40	1.19	3286.7%	329.55	-87.8%	102	3	3147.2%
HUNGARIAN FORINT (EC)	104	0.05	218387.4%	165.35	-37.1%	128	0	462315.2%
POLISH ZLOTY (US)	19	53.19	-65.0%	36.7	-49.3%	64	88	-27.0%

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CME Exchange ADV Report - Monthly

July 2013

Page 3 of 5

	ADV JUL 2013	ADV JUL 2012	% CHG	ADV JUN 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
FX Futures								
POLISH ZLOTY (EC)	138	177.71	-22.6%	153.15	-10.2%	158	166	-4.9%
SHEKEL	44	32	36.9%	25.7	70.5%	35	37	-5.3%
RMB USD	75	11.24	565.8%	178.6	-58.1%	78	16	379.4%
RMB EURO	0	0	-	0.3	-100.0%	0	0	-
KOREAN WON	11	25.9	-58.1%	19.2	-43.4%	17	32	-47.9%
TURKISH LIRA	101	69.67	44.3%	273.6	-63.3%	221	155	42.1%
E-MICRO USD/CHF	0	0.1	-100.0%	0	-	0	3	-100.0%
TURKISH LIRA (EU)	10	50.14	-80.4%	144.95	-93.2%	142	119	18.7%
E-MICRO USD/JPY	0	2.38	-90.5%	1.5	-84.8%	1	42	-98.8%
E-MICRO AUD/USD	2,137	1,021.05	109.3%	2,870	-25.5%	1,575	946	66.5%
E-MICRO EUR/USD	7,816	6,651.71	17.5%	8,712.5	-10.3%	9,023	6,535	38.1%
E-MICRO GBP/USD	1,379	2,101.38	-34.4%	1,580.5	-12.7%	1,775	1,443	23.0%
E-MICRO USD/CAD	0	0	-	0.55	-100.0%	0	5	-97.5%
INDIAN RUPEE	919	0	-	1,233.45	-25.5%	646	0	-
MICRO CHF/USD	185	228.14	-19.0%	358.1	-48.4%	303	180	68.3%
MICRO CAD/USD	236	194.24	21.6%	312.2	-24.3%	247	180	37.5%
MICRO JYP/USD	565	126.24	347.5%	1,614.45	-65.0%	855	185	362.9%
RMB JY	0	0	-	0	-	0	0	-100.0%
FX Options								
AUSTRALIAN DOLLAR	7,056	4,356.81	61.9%	8,603.25	-18.0%	7,087	4,758	48.9%
BRITISH POUND	8,652	2,410.48	258.9%	5,503.85	57.2%	6,326	2,608	142.6%
CANADIAN DOLLAR	4,211	2,608.57	61.4%	4,431.15	-5.0%	4,185	3,122	34.1%
EURO FX	23,369	25,493.52	-8.3%	23,395.4	-0.1%	25,976	24,047	8.0%
JAPANESE YEN	12,789	2,486.19	414.4%	21,013.85	-39.1%	16,989	6,090	179.0%
MEXICAN PESO	5	0	-	13.75	-66.9%	17	3	481.6%
NEW ZEALND DOLLAR	0	0	-	0.5	-9.1%	0	0	680.3%
RUSSIAN RUBLE	0	0	-	0	-	8	5	73.3%
SWISS FRANC	463	198.52	133.5%	867.95	-46.6%	644	267	140.9%
EFX/BP CROSS RATES	0	66.29	-100.0%	0	-	0	9	-100.0%
EFX/JY CROSS RATES	0	0	-	0	-	17	0	-
EFX/SF CROSS RATES	0	0	-	0	-	0	25	-100.0%
JAPANESE YEN (EU)	143	5.1	2708.3%	206.95	-30.9%	170	17	907.0%
EURO FX (EU)	210	242.1	-13.2%	204.95	2.5%	292	223	31.3%
SWISS FRANC (EU)	35	6.86	416.4%	6.3	462.0%	31	9	234.6%
CANADIAN DOLLAR (EU)	70	81.1	-14.2%	27.95	149.0%	60	110	-45.8%
BRITISH POUND (EU)	189	45.67	314.4%	35.65	430.8%	107	36	195.0%
AUSTRALIAN DLR (EU)	85	19.76	329.4%	121.45	-30.1%	51	11	349.3%

CME Exchange ADV Report - Monthly

July 2013

Page 4 of 5

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	46,400	61,575.1	-24.6%	41,566.25	11.6%	53,580	55,278	-3.1%
FEEDER CATTLE	5,821	9,975.43	-41.6%	4,177.4	39.4%	6,968	7,101	-1.9%
LEAN HOGS	48,918	51,547.43	-5.1%	57,550.9	-15.0%	47,844	45,304	5.6%
LUMBER	844	1,126.81	-25.1%	995.7	-15.2%	1,117	1,283	-12.9%
WOOD PULP	0	0	-	0	-	0	0	-
MILK	1,080	1,292.95	-16.5%	1,124.1	-3.9%	1,158	1,164	-0.5%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	32	8.48	276.5%	20.6	54.9%	30	21	40.6%
BUTTER CS	94	48	96.2%	135.75	-30.6%	98	69	40.8%
CLASS IV MILK	50	9.57	424.3%	34.9	43.8%	40	11	268.1%
DRY WHEY	48	30.33	57.3%	27.9	71.1%	44	47	-5.8%
GSCI EXCESS RETURN FUT	62	1.62	3732.3%	18.95	227.4%	29	66	-55.9%
GOLDMAN SACHS	1,245	1,169.67	6.4%	1,293.75	-3.8%	1,300	1,152	12.8%
HOUSING INDEX	1	0.48	71.8%	0.2	309.1%	1	1	-55.8%
HDD WEATHER	0	0	-	0	-	55	59	-5.6%
CDD WEATHER	197	145.48	35.2%	110	78.8%	56	64	-13.4%
HDD SEASONAL STRIP	0	0	-	0	-	0	5	-100.0%
CDD SEASONAL STRIP	14	0	-	147.5	-90.8%	24	8	190.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	23	22	0.8%
CAT WEATHER EUROPEAN	0	0	-	12.5	-100.0%	23	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	8	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
WKLY AVG TEMP	68	50	36.4%	105	-35.1%	47	17	181.3%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
OTC SP GSCI ER 3MTH SWAP	0	491.14	-100.0%	0	-	0	108	-100.0%
OTC SP GSCI ER SWAP	0	403.48	-100.0%	0	-	22	104	-78.7%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	111	19	495.0%
USD CRUDE PALM OIL	0	0.05	-100.0%	12	-100.0%	7	1	488.5%
CASH-SETTLED CHEESE	172	73.95	132.2%	148.65	15.5%	141	119	18.0%

CME Exchange ADV Report - Monthly

July 2013

Page 5 of 5

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	9,286	12,406.14	-25.1%	8,146.6	14.0%	11,534	11,884	-3.0%
FEEDER CATTLE	871	1,611.76	-46.0%	550.65	58.2%	877	866	1.2%
LEAN HOGS	6,398	7,883.48	-18.8%	7,628.8	-16.1%	6,202	6,310	-1.7%
LUMBER	57	37.9	50.9%	60.25	-5.1%	57	32	78.8%
MILK	828	1,453.33	-43.0%	871.6	-5.0%	1,067	1,081	-1.3%
MLK MID	1	7.29	-81.3%	1.9	-28.2%	3	7	-63.2%
NFD MILK	22	4.76	363.9%	36.65	-39.7%	16	12	32.3%
BUTTER CS	22	25.81	-14.1%	126.25	-82.4%	66	23	188.0%
CLASS IV MILK	84	0	-	38.75	116.8%	47	13	269.7%
DRY WHEY	10	5.38	77.4%	15.9	-40.0%	13	6	131.0%
HDD WEATHER	0	0	-	0	-	11	50	-78.0%
CDD WEATHER	42	25	67.3%	168	-75.1%	34	43	-20.0%
HDD SEASONAL STRIP	23	476.19	-95.2%	0	-	3	193	-98.2%
CDD SEASONAL STRIP	91	95.24	-4.5%	375	-75.8%	254	142	79.4%
HDD WEATHER EUROPEAN	0	0	-	0	-	7	4	73.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-	3	113	-97.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	10	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	2.62	-100.0%	0	-	6	11	-46.6%
LN HOGS CSO	5	1.67	219.1%	0	-	1	2	-67.8%
SBIN HURR	0	0	-	0	-	5	16	-67.5%
SNOWFALL	0	0	-	0	-	0	0	-
SEAS SNOWFALL	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	171	61.43	179.2%	219.7	-21.9%	123	58	114.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	1,871,750	1,343,483.81	39.3%	3,464,171.6	-46.0%	2,072,303	1,686,001	22.9%
Equity Index Futures	1,606,966	2,129,063.57	-24.5%	3,162,996.45	-49.2%	2,235,557	2,203,120	1.5%
FX Futures	750,210	763,285.57	-1.7%	1,148,498.4	-34.7%	931,609	803,567	15.9%
Commodities and Alternative Invest	105,046	127,949.95	-17.9%	107,482.05	-2.3%	112,718	112,033	0.6%
TOTAL FUTURES	4,333,973	4,363,782.9	-0.7%	7,883,148.5	-45.0%	5,352,188.1	4,804,721.17	11.4%
TOTAL OPTIONS GROUP								
Interest Rate Options	587,436	554,939.9	5.9%	976,589.35	-39.8%	519,329	551,276	-5.8%
Equity Index Options	307,365	233,494.33	31.6%	425,374.1	-27.7%	344,770	233,369	47.7%
FX Options	57,277	38,020.95	50.6%	64,432.95	-11.1%	61,960	41,339	49.9%
Commodities and Alternative Invest	17,912	24,098	-25.7%	18,240.05	-1.8%	20,339	20,889	-2.6%
TOTAL OPTIONS	969,992	850,553.19	14.0%	1,484,636.45	-34.7%	946,398.16	846,873.3	11.8%
TOTAL COMBINED								
Interest Rate	2,459,187	1,898,423.71	29.5%	4,440,760.95	-44.6%	2,591,632	2,237,277	15.8%
Equity Index	1,914,331	2,362,557.9	-19.0%	3,588,370.55	-46.7%	2,580,328	2,436,489	5.9%
FX	807,488	801,306.52	0.8%	1,212,931.35	-33.4%	993,569	844,907	17.6%
Commodities and Alternative Invest	122,959	152,047.95	-19.1%	125,722.1	-2.2%	133,058	132,922	0.1%
GRAND TOTAL	5,303,964	5,214,336.1	1.7%	9,367,784.95	-43.4%	6,298,586.26	5,651,594.48	11.4%