

CME Exchange ADV Report - Monthly

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	ADV JUN 2014	ADV JUN 2013	% CHG	ADV MAY 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Interest Rate Futures								
EUROYEN	0	0	-	0	-	0	0	-100.0%
EURODOLLARS	2,628,421	3,464,166.15	-24.1%	2,574,471.62	2.1%	2,474,483	2,052,580	20.6%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	248	5.45	4457.4%	20.95	1085.5%	96	45	111.1%
EURO BONDS	0	0	-	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	183,348	188,008.45	-2.5%	133,948	36.9%	127,948	110,403	15.9%
EURO MIDCURVE	620,572	788,580.9	-21.3%	664,689.57	-6.6%	672,409	484,761	38.7%
Equity Index Futures								
E-MINI S&P500	1,587,137	2,644,806.85	-40.0%	1,316,800.57	20.5%	1,657,385	1,794,807	-7.7%
S&P 500	23,812	34,688.55	-31.4%	6,939.76	243.1%	13,724	16,494	-16.8%
S&P 600 SMALLCAP EMINI	0	3.9	-100.0%	0.43	-100.0%	0	1	-68.3%
E-MINI MIDCAP	23,855	36,303.4	-34.3%	15,915.33	49.9%	20,604	22,228	-7.3%
S&P 400 MIDCAP	29	78.2	-63.1%	53.71	-46.3%	68	82	-17.9%
S&P 500 GROWTH	8	6.3	30.8%	0.05	17206.9%	4	3	33.6%
S&P 500/VALUE	14	5.9	139.7%	0.38	3612.0%	6	3	117.6%
E-MINI NASDAQ 100	250,128	320,558.45	-22.0%	263,860.71	-5.2%	297,990	235,687	26.4%
NASDAQ	1,059	1,289.5	-17.9%	941.9	12.4%	1,088	929	17.1%
NIKKEI 225 (\$) STOCK	19,698	43,807.15	-55.0%	14,210	38.6%	18,847	18,575	1.5%
NIKKEI 225 (YEN) STOCK	38,910	77,916.4	-50.1%	33,473.86	16.2%	46,221	46,795	-1.2%
E-MICRO NIFTY	0	0	-	0	-	0	0	-100.0%
S&P FINANCIAL SECTOR	193	562.35	-65.7%	62.81	206.7%	126	198	-36.3%
S&P MATERIALS SECTOR	88	202.3	-56.7%	37.81	131.5%	57	90	-36.8%
S&P ENERGY SECTOR	419	600.5	-30.3%	395.95	5.7%	308	328	-6.2%
S&P UTILITIES SECTOR	392	307.8	27.4%	184.48	112.5%	262	201	30.4%
S&P INDUSTRIAL SECTOR	308	201.2	53.2%	67.86	354.2%	116	94	23.4%
S&P TECHNOLOGY SECTOR	225	459	-51.0%	110.95	102.5%	153	160	-4.0%
S&P HEALTH CARE SECTOR	263	450.25	-41.5%	80.05	228.9%	131	182	-28.2%
S&P CONSUMER DSCRTRNRY SE	220	139.85	57.5%	82.9	165.7%	132	86	54.3%
S&P CONSUMER STAPLES SECT	544	367.85	47.9%	120.43	351.7%	234	171	36.3%
IBOVESPA INDEX	5	240.75	-97.9%	4.38	13.0%	21	115	-82.0%

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Equity Index Options								
E-MINI S&P500	215,788	275,027.3	-21.5%	223,770.29	-3.6%	268,306	224,768	19.4%
S&P 500	29,591	35,895.9	-17.6%	27,843.38	6.3%	28,944	27,721	4.4%
E-MINI MIDCAP	1	4.75	-68.9%	5.33	-72.3%	5	6	-14.2%
E-MINI NASDAQ 100	12,418	2,845.7	336.4%	12,205.71	1.7%	14,594	3,530	313.4%
NASDAQ	0	0.15	-68.3%	0.19	-75.0%	1	2	-43.7%
EOM S&P 500	4,847	3,914.9	23.8%	3,760.48	28.9%	3,722	3,331	11.7%
EOM EMINI S&P	26,519	49,920.4	-46.9%	33,368.29	-20.5%	38,335	30,136	27.2%
EOW1 EMINI S&P 500	34,203	30,604.6	11.8%	25,111.38	36.2%	36,571	23,534	55.4%
EOW2 EMINI S&P 500	33,862	23,975.5	41.2%	26,190.38	29.3%	37,037	23,019	60.9%
EOW1 S&P 500	1,732	1,249.35	38.6%	1,006.48	72.1%	2,110	1,349	56.4%
EOW2 S&P 500	2,994	1,655.6	80.8%	3,282.86	-8.8%	3,425	2,146	59.7%
EOW4 EMINI S&P 500	39,171	279.95	13892.2%	32,679.76	19.9%	30,017	23,165	29.6%
FX Futures								
AUSTRALIAN DOLLAR	76,667	166,517.65	-54.0%	61,270.24	25.1%	78,688	104,493	-24.7%
BRITISH POUND	121,316	153,397.45	-20.9%	75,820.1	60.0%	97,852	116,023	-15.7%
BRAZIL REAL	1,983	2,906.05	-31.8%	1,663.9	19.2%	1,558	1,402	11.1%
CANADIAN DOLLAR	59,695	94,549.45	-36.9%	43,676.1	36.7%	58,124	69,158	-16.0%
E-MINI EURO FX	2,671	4,600.75	-41.9%	2,843.24	-6.1%	3,948	4,124	-4.3%
EURO FX	202,948	298,545.2	-32.0%	158,965.71	27.7%	190,188	243,197	-21.8%
E-MINI JAPANESE YEN	357	3,097.25	-88.5%	383.62	-6.9%	570	1,326	-57.0%
JAPANESE YEN	124,567	269,389.3	-53.8%	108,815.33	14.5%	135,168	169,691	-20.3%
MEXICAN PESO	43,983	55,776	-21.1%	29,141.48	50.9%	37,736	41,169	-8.3%
NEW ZEALND DOLLAR	14,128	18,392.05	-23.2%	9,619.81	46.9%	12,279	14,358	-14.5%
NKR/USD CROSS RATE	119	154.6	-23.2%	41.62	185.1%	51	55	-7.1%
RUSSIAN RUBLE	1,288	1,575.65	-18.3%	965.67	33.3%	1,048	972	7.7%
S.AFRICAN RAND	756	1,170.25	-35.4%	223.24	238.9%	374	562	-33.4%
SWISS FRANC	37,751	46,935.05	-19.6%	28,918.29	30.5%	32,433	35,959	-9.8%
AD/CD CROSS RATES	4	7.6	-47.4%	3	33.3%	4	5	-15.0%
AD/JY CROSS RATES	292	210.9	38.5%	169.52	72.3%	209	126	66.2%
AD/NE CROSS RATES	19	5.85	217.5%	12.81	45.0%	8	3	187.9%
BP/JY CROSS RATES	258	112.1	130.0%	291.86	-11.6%	197	124	58.8%
BP/SF CROSS RATES	25	15.3	60.6%	11.1	121.5%	14	13	5.9%
CD/JY CROSS RATES	4	5.25	-23.8%	6.24	-35.9%	9	5	80.3%
EC/AD CROSS RATES	102	110.9	-8.0%	37.9	169.2%	53	48	9.8%
EC/CD CROSS RATES	156	66.95	132.9%	201.38	-22.6%	149	38	294.7%
EC/NOK CROSS RATES	13	22.05	-41.9%	5.43	136.0%	6	8	-23.6%
EC/SEK CROSS RATES	66	84.2	-22.1%	5.52	1087.1%	41	14	192.1%
EFX/BP CROSS RATES	4,885	3,990.7	22.4%	1,783	174.0%	2,858	2,933	-2.6%
EFX/JY CROSS RATES	2,352	5,104.85	-53.9%	1,637.29	43.7%	2,216	3,588	-38.3%
EFX/SF CROSS RATES	2,307	3,510.3	-34.3%	990.19	133.0%	1,561	1,771	-11.9%
SF/JY CROSS RATES	0	7.8	-97.6%	0.14	33.3%	0	8	-98.5%
SKR/USD CROSS RATES	61	122.3	-50.2%	27.1	125.0%	39	53	-26.8%
CZECK KORUNA (US)	0	38.65	-100.0%	0.1	-100.0%	0	23	-99.1%
CZECK KORUNA (EC)	0	65.65	-100.0%	0	-	0	37	-100.0%
HUNGARIAN FORINT (US)	11	329.55	-96.8%	3.1	244.6%	3	62	-94.6%
HUNGARIAN FORINT (EC)	4	165.35	-97.6%	0	-	4	78	-95.3%
POLISH ZLOTY (US)	82	36.7	122.4%	68.52	19.1%	103	78	31.9%

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FX Futures								
POLISH ZLOTY (EC)	419	153.15	173.7%	70.43	495.1%	263	176	49.0%
SHEKEL	61	25.7	135.9%	26.9	125.3%	40	38	3.1%
RMB USD	28	178.6	-84.3%	25.71	9.3%	55	75	-26.7%
RMB EURO	0	0.3	-100.0%	0	-	0	0	-100.0%
KOREAN WON	24	19.2	26.0%	10.57	128.8%	15	21	-29.0%
TURKISH LIRA	159	273.6	-42.0%	35.29	349.5%	90	180	-50.2%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-
TURKISH LIRA (EU)	149	144.95	2.5%	31.19	376.2%	65	110	-40.6%
E-MICRO USD/JPY	1	1.5	-49.2%	0.14	433.2%	0	0	-31.6%
E-MICRO AUD/USD	1,228	2,870	-57.2%	1,162.81	5.6%	1,655	1,563	5.9%
E-MICRO EUR/USD	6,929	8,712.5	-20.5%	6,046.81	14.6%	7,985	7,996	-0.1%
E-MICRO GBP/USD	1,041	1,580.5	-34.1%	823.29	26.5%	1,334	1,540	-13.4%
E-MICRO USD/CAD	0	0.55	-100.0%	0	-	0	0	-79.7%
MICRO JYP/USD	326	1,614.45	-79.8%	318.43	2.3%	578	703	-17.8%
MICRO CHF/USD	206	358.1	-42.4%	187.48	10.0%	211	244	-13.4%
EURO QUARTERLY VARIANCE F	0	0	-	0	-	0	2	-100.0%
MICRO CAD/USD	288	312.2	-7.6%	321.05	-10.2%	559	237	135.7%
INDIAN RUPEE	108	1,233.45	-91.2%	304.52	-64.5%	202	659	-69.4%
USDZAR	11	0	-	5	113.3%	10	2	495.2%
FX Options								
AUSTRALIAN DOLLAR	4,716	8,603.25	-45.2%	4,408	7.0%	5,618	6,896	-18.5%
BRITISH POUND	11,936	5,503.85	116.9%	9,187.57	29.9%	10,864	7,309	48.6%
BRAZIL REAL	0	0	-	0	-	0	0	-
CANADIAN DOLLAR	4,518	4,431.15	2.0%	4,620.33	-2.2%	5,252	4,379	19.9%
EURO FX	23,859	23,395.4	2.0%	22,641	5.4%	22,150	25,644	-13.6%
JAPANESE YEN	7,993	21,013.85	-62.0%	9,910.81	-19.4%	9,686	14,622	-33.8%
MEXICAN PESO	5	13.75	-62.9%	5	1.9%	3	11	-74.6%
NEW ZEALND DOLLAR	4	0.5	785.7%	5.9	-25.0%	3	0	1083.5%
RUSSIAN RUBLE	34	0	-	54.38	-37.7%	24	5	415.3%
SWISS FRANC	1,073	867.95	23.7%	1,113.95	-3.7%	1,037	697	48.7%
EFX/JY CROSS RATES	0	0	-	0	-	0	10	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	0	-
JAPANESE YEN (EU)	29	206.95	-85.8%	31.86	-7.5%	55	132	-58.2%
EURO FX (EU)	238	204.95	16.0%	186.48	27.5%	240	287	-16.2%
SWISS FRANC (EU)	10	6.3	52.7%	22.43	-57.1%	13	24	-44.2%
CANADIAN DOLLAR (EU)	15	27.95	-46.2%	44.95	-66.5%	24	58	-58.5%
BRITISH POUND (EU)	23	35.65	-34.7%	17.81	30.7%	45	116	-61.4%
AUSTRALIAN DLR (EU)	4	121.45	-96.9%	8.67	-56.0%	15	57	-73.7%

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	ADV JUN 2014	ADV JUN 2013	% CHG	ADV MAY 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	53,649	41,566.25	29.1%	54,251.9	-1.1%	54,316	49,457	9.8%
FEEDER CATTLE	7,542	4,177.4	80.5%	6,357.43	18.6%	7,205	6,624	8.8%
LEAN HOGS	44,641	57,550.9	-22.4%	42,522.71	5.0%	46,883	44,750	4.8%
LUMBER	823	995.7	-17.4%	636.43	29.3%	684	967	-29.2%
MILK	1,006	1,124.1	-10.5%	1,084	-7.2%	1,316	1,166	12.8%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	74	20.6	260.4%	106.1	-30.0%	115	48	142.2%
BUTTER CS	111	135.75	-18.3%	158.71	-30.2%	139	111	25.0%
CLASS IV MILK	78	34.9	124.5%	106.48	-26.4%	149	80	87.2%
DRY WHEY	33	27.9	19.1%	42.29	-21.4%	45	45	-1.6%
GSCI EXCESS RETURN FUT	2,208	18.95	11552.2%	123.05	1694.5%	783	48	1536.2%
GOLDMAN SACHS	1,005	1,293.75	-22.3%	1,014.67	-1.0%	1,110	1,211	-8.3%
HOUSING INDEX	0	0.2	-52.4%	0.86	-88.9%	1	1	-29.3%
HDD WEATHER	0	0	-	0	-	41	94	-56.7%
CDD WEATHER	114	110	3.9%	130	-12.1%	42	63	-33.3%
HDD SEASONAL STRIP	0	0	-	0	-	3	2	35.5%
CDD SEASONAL STRIP	0	147.5	-100.0%	4.76	-100.0%	1	14	-94.3%
HDD WEATHER EUROPEAN	0	0	-	0	-	10	15	-33.1%
CAT WEATHER EUROPEAN	0	12.5	-100.0%	0	-	1	14	-94.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	4	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
WKLY AVG TEMP	0	105	-100.0%	0	-	5	40	-87.9%
CASH-SETTLED CHEESE	168	148.65	13.3%	201	-16.2%	205	142	44.5%
USD CRUDE PALM OIL	0	12	-100.0%	0	-	0	4	-100.0%
MALAYSIAN PALM SWAP	130	57	128.9%	165.71	-21.3%	141	59	137.1%
S&P GSCI ENHANCED ER SWAP	519	0	-	0	-	299	74	305.9%
OTC SP GSCI ER SWAP	0	0	-	0	-	17	18	-7.2%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	19,749	8,146.6	142.4%	14,501.76	36.2%	14,329	10,861	31.9%
FEEDER CATTLE	1,745	550.65	217.0%	1,163.81	50.0%	1,113	853	30.4%
LEAN HOGS	13,954	7,628.8	82.9%	13,006.71	7.3%	13,526	6,335	113.5%
LUMBER	78	60.25	28.8%	49.1	58.1%	66	62	5.8%
MILK	1,081	871.6	24.0%	968.62	11.6%	1,265	1,032	22.6%
MLK MID	4	1.9	118.0%	4.29	-3.3%	4	4	-2.6%
NFD MILK	64	36.65	74.0%	59.71	6.8%	53	25	108.4%
BUTTER CS	52	126.25	-58.5%	71.81	-27.1%	36	60	-39.9%
CLASS IV MILK	114	38.75	195.1%	71.19	60.6%	108	99	9.6%
DRY WHEY	7	15.9	-57.5%	17.24	-60.8%	13	14	-9.2%
HOUSING INDEX	0	0	-	1.67	-100.0%	0	0	-
HDD WEATHER	0	0	-	0	-	39	21	80.8%
CDD WEATHER	33	168	-80.2%	47.62	-30.0%	14	28	-50.3%
HDD SEASONAL STRIP	5	0	-	0	-	10	152	-93.7%
CDD SEASONAL STRIP	0	375	-100.0%	119.05	-100.0%	238	155	53.5%
HDD WEATHER EUROPEAN	0	0	-	0	-	6	6	8.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	60	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	44	-100.0%
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	-	3	3	-11.7%
CASH-SETTLED CHEESE	49	219.7	-77.5%	74.62	-33.8%	82	105	-22.4%
SNOWFALL	0	0	-	0	-	2	0	-
SBIN HURR	0	0	-	0	-	0	3	-100.0%
LN HOGS CSO	0	0	-	0	-	0	0	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,628,670	3,464,171.6	-24.1%	2,574,492.57	2.1%	2,474,579	2,052,626	20.6%
Equity Index Futures	1,947,306	3,162,996.45	-38.4%	1,653,344.33	17.8%	2,057,475	2,137,229	-3.7%
FX Futures	709,844	1,148,498.4	-38.2%	536,972.14	32.2%	670,552	825,054	-18.7%
Commodities and Alternative Invest	112,101	107,539.05	4.2%	106,906.1	4.9%	113,510	105,052	8.1%
TOTAL FUTURES	5,397,921	7,883,205.5	-31.5%	4,871,715.14	10.8%	5,316,114.57	5,119,960.69	3.8%
TOTAL OPTIONS GROUP								
Interest Rate Options	803,920	976,589.35	-17.7%	798,637.57	0.7%	800,356	595,163	34.5%
Equity Index Options	401,127	425,374.1	-5.7%	389,224.52	3.1%	463,067	362,704	27.7%
FX Options	54,458	64,432.95	-15.5%	52,259.14	4.2%	55,030	60,248	-8.7%
Commodities and Alternative Invest	36,938	18,240.05	102.5%	30,157.19	22.5%	30,966	19,870	55.8%
TOTAL OPTIONS	1,296,443	1,484,636.45	-12.7%	1,270,278.43	2.1%	1,349,419.8	1,037,985.85	30.0%
TOTAL COMBINED								
Interest Rate	3,432,590	4,440,760.95	-22.7%	3,373,130.14	1.8%	3,274,935	2,647,789	23.7%
Equity Index	2,348,433	3,588,370.55	-34.6%	2,042,568.86	15.0%	2,520,542	2,499,934	0.8%
FX	764,302	1,212,931.35	-37.0%	589,231.29	29.7%	725,581	885,302	-18.0%
Commodities and Alternative Invest	149,039	125,779.1	18.5%	137,063.29	8.7%	144,476	124,922	15.7%
GRAND TOTAL	6,694,364	9,367,841.95	-28.5%	6,141,993.57	9.0%	6,665,534.37	6,157,946.53	8.2%