

CME Exchange ADV Report - Monthly

July 2014

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	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								
EUROYEN	0	0	-	0	-	0	0	-100.0%
EURODOLLARS	2,611,295	1,871,724.45	39.5%	2,628,421.29	-0.7%	2,495,098	2,052,580	21.6%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	88	25.95	238.7%	248.38	-64.6%	95	45	108.5%
EURO BONDS	0	0	-	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	222,506	98,961.41	124.8%	183,347.67	21.4%	142,196	110,403	28.8%
EURO MIDCURVE	589,383	488,475	20.7%	620,572.43	-5.0%	659,898	484,761	36.1%
Equity Index Futures								
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	6,181	6,880.59	-10.2%	23,812	-74.0%	12,588	16,494	-23.7%
S&P 600 SMALLCAP EMINI	0	1	-100.0%	0	-	0	1	-73.1%
E-MINI MIDCAP	15,605	16,809.41	-7.2%	23,855.38	-34.6%	19,851	22,228	-10.7%
S&P 400 MIDCAP	20	106.5	-81.2%	28.86	-30.5%	60	82	-26.6%
S&P 500 GROWTH	0	0.18	-25.0%	8.24	-98.3%	3	3	14.2%
S&P 500/VALUE	0	0.41	-44.4%	14.14	-98.4%	5	3	86.0%
E-MINI NASDAQ 100	241,177	191,951.91	25.6%	250,127.9	-3.6%	289,429	235,687	22.8%
NASDAQ	512	752.64	-32.0%	1,059.14	-51.7%	1,001	929	7.8%
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%
E-MICRO NIFTY	0	0	-	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECT	187	130.73	42.8%	544	-65.7%	226	171	32.1%
S&P FINANCIAL SECTOR	66	81.32	-19.2%	192.62	-65.9%	117	198	-40.9%
S&P MATERIALS SECTOR	64	66.18	-2.7%	87.52	-26.5%	58	90	-35.6%
S&P ENERGY SECTOR	378	359.41	5.1%	418.67	-9.7%	318	328	-3.0%
S&P INDUSTRIAL SECTOR	48	89.27	-46.3%	308.19	-84.4%	105	94	12.5%
S&P HEALTH CARE SECTOR	113	35.45	217.6%	263.24	-57.2%	128	182	-29.7%
S&P TECHNOLOGY SECTOR	76	73.55	3.0%	224.71	-66.3%	142	160	-11.4%
S&P UTILITIES SECTOR	185	172.32	7.5%	392.1	-52.7%	250	201	24.6%
S&P CONSUMER DSCRTNRY SE	50	45.18	9.6%	220.29	-77.5%	120	86	39.7%
IBOVESPA INDEX	6	185.32	-96.6%	4.95	25.7%	19	115	-83.9%

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Equity Index Options								
E-MINI S&P500	252,742	196,569.5	28.6%	215,788.19	17.1%	265,961	224,768	18.3%
S&P 500	35,450	22,832.95	55.3%	29,591.38	19.8%	29,925	27,721	7.9%
E-MINI MIDCAP	5	2	163.6%	1.48	257.2%	5	6	-13.2%
E-MINI NASDAQ 100	10,947	1,950.41	461.3%	12,418.1	-11.8%	14,044	3,530	297.9%
NASDAQ	1	0.23	140.0%	0.05	1046.0%	1	2	-46.7%
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%
EOW1 EMINI S&P 500	34,289	22,570.45	51.9%	34,203.19	0.3%	36,227	23,534	53.9%
EOW2 EMINI S&P 500	38,837	19,687.14	97.3%	33,862.24	14.7%	37,308	23,019	62.1%
EOW1 S&P 500	1,824	1,335.14	36.6%	1,732.05	5.3%	2,067	1,349	53.2%
EOW2 S&P 500	4,797	1,852.5	158.9%	2,993.95	60.2%	3,632	2,146	69.3%
EOW4 EMINI S&P 500	40,340	20,623.5	95.6%	39,171.14	3.0%	31,573	23,165	36.3%
FX Futures								
AUSTRALIAN DOLLAR	73,602	108,333.32	-32.1%	76,666.57	-4.0%	77,921	104,493	-25.4%
BRITISH POUND	78,582	113,856.05	-31.0%	121,316.14	-35.2%	94,949	116,023	-18.2%
BRAZIL REAL	1,107	650.18	70.2%	1,983.05	-44.2%	1,490	1,402	6.3%
CANADIAN DOLLAR	48,391	65,197.23	-25.8%	59,694.9	-18.9%	56,657	69,158	-18.1%
E-MINI EURO FX	1,573	3,542.32	-55.6%	2,670.95	-41.1%	3,590	4,124	-12.9%
EURO FX	138,565	231,531.41	-40.2%	202,947.95	-31.7%	182,409	243,197	-25.0%
E-MINI JAPANESE YEN	313	1,039.32	-69.9%	357.24	-12.4%	531	1,326	-59.9%
JAPANESE YEN	97,424	129,505.18	-24.8%	124,566.52	-21.8%	129,481	169,691	-23.7%
MEXICAN PESO	25,114	33,459.18	-24.9%	43,982.9	-42.9%	35,834	41,169	-13.0%
NEW ZEALND DOLLAR	12,581	13,262.05	-5.1%	14,128.19	-10.9%	12,324	14,358	-14.2%
NKR/USD CROSS RATE	50	14.95	231.0%	118.67	-58.3%	51	55	-7.7%
RUSSIAN RUBLE	1,190	603.27	97.2%	1,287.52	-7.6%	1,069	972	10.0%
S.AFRICAN RAND	345	194.05	77.6%	756.48	-54.4%	370	562	-34.2%
SWISS FRANC	32,792	30,231.36	8.5%	37,751.19	-13.1%	32,487	35,959	-9.7%
AD/CD CROSS RATES	2	4.55	-55.0%	4	-48.9%	4	5	-21.2%
AD/JY CROSS RATES	172	84.5	104.1%	292.14	-41.0%	204	126	61.8%
AD/NE CROSS RATES	15	5.18	198.2%	18.57	-16.8%	9	3	231.9%
BP/JY CROSS RATES	326	137.59	137.2%	257.86	26.6%	216	124	74.6%
BP/SF CROSS RATES	8	14.68	-47.1%	24.57	-68.4%	13	13	-0.9%
CD/JY CROSS RATES	3	3.55	-25.6%	4	-34.1%	8	5	61.4%
EC/AD CROSS RATES	19	30.5	-39.2%	102.05	-81.8%	48	48	-1.0%
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/SEK CROSS RATES	13	0.73	1662.4%	65.57	-80.5%	37	14	161.7%
EFX/BP CROSS RATES	1,562	1,839.41	-15.1%	4,884.9	-68.0%	2,662	2,933	-9.2%
EFX/JY CROSS RATES	1,331	1,843.82	-27.8%	2,352.1	-43.4%	2,082	3,588	-42.0%
EFX/SF CROSS RATES	784	912.09	-14.0%	2,307.33	-66.0%	1,444	1,771	-18.5%
SF/JY CROSS RATES	0	2.14	-100.0%	0.19	-100.0%	0	8	-98.8%
SKR/USD CROSS RATES	49	54.91	-10.6%	60.95	-19.5%	41	53	-24.0%
CZECK KORUNA (US)	0	18.86	-99.8%	0	-	0	23	-99.2%
CZECK KORUNA (EC)	0	26.82	-100.0%	0	-	0	37	-100.0%
HUNGARIAN FORINT (US)	3	40.32	-92.0%	10.67	-69.7%	3	62	-94.6%
HUNGARIAN FORINT (EC)	10	104	-90.6%	4	143.2%	5	78	-94.2%
POLISH ZLOTY (US)	154	18.59	730.1%	81.62	89.1%	110	78	41.9%

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FX Futures								
POLISH ZLOTY (EC)	112	137.59	-18.8%	419.1	-73.3%	240	176	36.1%
SHEKEL	48	43.82	8.9%	60.62	-21.3%	41	38	6.2%
RMB USD	12	74.82	-84.1%	28.1	-57.8%	49	75	-35.4%
RMB EURO	0	0	-	0	-	0	0	-100.0%
KOREAN WON	9	10.86	-13.4%	24.19	-61.1%	14	21	-32.9%
TURKISH LIRA	394	100.5	291.7%	158.62	148.2%	136	180	-24.8%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-
TURKISH LIRA (EU)	279	9.82	2740.7%	148.52	87.8%	98	110	-11.3%
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%
E-MICRO EUR/USD	4,753	7,816.09	-39.2%	6,928.62	-31.4%	7,498	7,996	-6.2%
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/CAD	0	0	-	0	-	0	0	-82.7%
EURO QUARTERLY VARIANCE F	0	0	-	0	-	0	2	-100.0%
MICRO CAD/USD	332	236.18	40.5%	288.43	15.1%	525	237	121.3%
MICRO JPY/USD	200	564.91	-64.7%	325.62	-38.7%	521	703	-25.9%
MICRO CHF/USD	121	184.91	-34.7%	206.24	-41.5%	198	244	-19.0%
INDIAN RUPEE	367	918.95	-60.1%	108.24	239.1%	226	659	-65.6%
USDZAR	0	0	-	10.67	-100.0%	9	2	405.5%
FX Options								
AUSTRALIAN DOLLAR	4,915	7,055.73	-30.3%	4,716.05	4.2%	5,512	6,896	-20.1%
BRITISH POUND	12,403	8,652.23	43.4%	11,936.43	3.9%	11,096	7,309	51.8%
BRAZIL REAL	0	0	-	0	-	0	0	-
CANADIAN DOLLAR	5,560	4,211.36	32.0%	4,518.14	23.1%	5,299	4,379	21.0%
EURO FX	21,334	23,368.77	-8.7%	23,858.67	-10.6%	22,027	25,644	-14.1%
JAPANESE YEN	10,876	12,788.55	-15.0%	7,992.95	36.1%	9,865	14,622	-32.5%
MEXICAN PESO	4	4.55	-20.0%	5.1	-28.6%	3	11	-73.5%
NEW ZEALND DOLLAR	14	0.45	2950.3%	4.43	213.1%	5	0	1754.3%
RUSSIAN RUBLE	29	0	-	33.9	-14.9%	25	5	430.0%
SWISS FRANC	837	463.5	80.6%	1,073.24	-22.0%	1,007	697	44.4%
EFX/JY CROSS RATES	0	0	-	0	-	0	10	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	0	-
JAPANESE YEN (EU)	33	143.09	-76.8%	29.48	12.6%	52	132	-60.7%
EURO FX (EU)	251	210.05	19.3%	237.71	5.4%	242	287	-15.7%
SWISS FRANC (EU)	1	35.41	-97.7%	9.62	-91.5%	12	24	-52.1%
CANADIAN DOLLAR (EU)	6	69.59	-91.4%	15.05	-60.4%	21	58	-63.2%
BRITISH POUND (EU)	36	189.23	-80.8%	23.29	56.2%	44	116	-62.5%
AUSTRALIAN DLR (EU)	0	84.86	-99.5%	3.81	-88.1%	13	57	-77.6%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	68,341	46,400.32	47.3%	53,648.81	27.4%	56,429	49,457	14.1%
FEEDER CATTLE	10,257	5,821.36	76.2%	7,541.62	36.0%	7,665	6,624	15.7%
LEAN HOGS	47,574	48,918.18	-2.7%	44,640.86	6.6%	46,987	44,750	5.0%
LUMBER	460	844.18	-45.5%	822.67	-44.1%	651	967	-32.7%
MILK	1,214	1,080.09	12.4%	1,005.62	20.7%	1,300	1,166	11.5%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	81	31.91	154.8%	74.24	9.5%	110	48	131.4%
BUTTER CS	131	94.18	38.9%	110.86	18.0%	137	111	23.9%
CLASS IV MILK	57	50.18	13.8%	78.33	-27.1%	136	80	69.8%
DRY WHEY	74	47.73	54.8%	33.24	122.2%	49	45	8.1%
GSCI EXCESS RETURN FUT	120	62.05	93.0%	2,208.1	-94.6%	683	48	1327.3%
GOLDMAN SACHS	1,129	1,245.05	-9.3%	1,004.62	12.3%	1,113	1,211	-8.1%
HOUSING INDEX	0	0.82	-88.9%	0.1	-4.5%	1	1	-38.5%
HDD WEATHER	0	0	-	0	-	35	94	-63.2%
CDD WEATHER	50	196.68	-74.4%	114.29	-56.0%	43	63	-31.3%
HDD SEASONAL STRIP	0	0	-	0	-	3	2	15.1%
CDD SEASONAL STRIP	0	13.64	-100.0%	0	-	1	14	-95.1%
HDD WEATHER EUROPEAN	0	0	-	0	-	9	15	-43.2%
CAT WEATHER EUROPEAN	18	0	-	0	-	3	14	-75.7%
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	7	68.18	-90.0%	0	-	5	40	-87.2%
CASH-SETTLED CHEESE	241	171.73	40.2%	168.48	42.9%	211	142	48.3%
USD CRUDE PALM OIL	0	0	-	0	-	0	4	-100.0%
MALAYSIAN PALM SWAP	64	87.27	-27.1%	130.48	-51.2%	129	59	117.5%
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%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	23,968	9,286.41	158.1%	19,749.19	21.4%	15,782	10,861	45.3%
FEEDER CATTLE	1,514	870.95	73.8%	1,745.48	-13.3%	1,173	853	37.5%
LEAN HOGS	14,620	6,398.14	128.5%	13,954.33	4.8%	13,691	6,335	116.1%
LUMBER	32	57.18	-44.4%	77.62	-59.0%	60	62	-2.4%
MILK	1,379	828.36	66.5%	1,081.19	27.5%	1,282	1,032	24.3%
MLK MID	3	1.36	96.7%	4.14	-35.3%	4	4	-8.3%
NFD MILK	94	22.09	325.7%	63.76	47.5%	59	25	132.8%
BUTTER CS	41	22.18	85.0%	52.38	-21.6%	37	60	-38.6%
CLASS IV MILK	72	84	-13.9%	114.33	-36.7%	103	99	4.1%
DRY WHEY	25	9.55	157.1%	6.76	263.0%	14	14	3.6%
HOUSING INDEX	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	33	21	53.6%
CDD WEATHER	18	41.82	-56.5%	33.33	-45.5%	14	28	-47.8%
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%
HDD WEATHER EUROPEAN	0	0	-	0	-	5	6	-7.9%
CAT WEATHER EUROPEAN	0	0	-	0	-	51	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	-	0.48	-100.0%	3	3	-25.0%
CASH-SETTLED CHEESE	166	171.5	-3.4%	49.43	235.3%	94	105	-10.3%
SNOWFALL	0	0	-	0	-	1	0	-
SBIN HURR	0	0	-	0	-	0	3	-100.0%
LN HOGS CSO	0	5.32	-100.0%	0	-	0	0	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,611,382	1,871,750.41	39.5%	2,628,669.67	-0.7%	2,495,193	2,052,626	21.6%
Equity Index Futures	1,816,552	1,606,965.73	13.0%	1,947,306.29	-6.7%	2,021,171	2,137,229	-5.4%
FX Futures	525,112	750,210.23	-30.0%	709,844.1	-26.0%	648,636	825,054	-21.4%
Commodities and Alternative Invest	129,816	105,133.55	23.5%	112,101.33	15.8%	115,967	105,052	10.4%
TOTAL FUTURES	5,082,863	4,334,059.91	17.3%	5,397,921.38	-5.8%	5,280,967	5,119,960.69	3.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	811,889	587,436.41	38.2%	803,920.1	1.0%	802,094	595,163	34.8%
Equity Index Options	455,867	307,365.36	48.3%	401,127	13.6%	461,982	362,704	27.4%
FX Options	56,300	57,277.36	-1.7%	54,457.86	3.4%	55,221	60,248	-8.3%
Commodities and Alternative Invest	41,953	17,912.5	134.2%	36,937.91	13.6%	32,622	19,870	64.2%
TOTAL OPTIONS	1,366,009	969,991.64	40.8%	1,296,442.86	5.4%	1,351,919.59	1,037,985.85	30.2%
TOTAL COMBINED								
Interest Rate	3,423,272	2,459,186.82	39.2%	3,432,589.76	-0.3%	3,297,287	2,647,789	24.5%
Equity Index	2,272,420	1,914,331.09	18.7%	2,348,433.29	-3.2%	2,483,154	2,499,934	-0.7%
FX	581,412	807,487.59	-28.0%	764,301.95	-23.9%	703,857	885,302	-20.5%
Commodities and Alternative Invest	171,769	123,046.05	39.6%	149,039.24	15.3%	148,589	124,922	18.9%
GRAND TOTAL	6,448,872	5,304,051.54	21.6%	6,694,364.24	-3.7%	6,632,886.59	6,157,946.53	7.7%