

**CME Exchange ADV Report - Monthly**

May 2015

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	ADV MAY 2015	ADV MAY 2014	% CHG	ADV APR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
<b>Interest Rate Futures</b>								
EUROYEN	0	0	-	0	-	0	0	-100.0%
EURODOLLARS	2,317,946	2,574,471.62	-10.0%	1,794,860.27	29.1%	2,492,860	2,636,641	-5.5%
1-MONTH EURODOLLAR	473	20.95	2159.6%	104.64	352.5%	235	79	198.0%
3YR BUNDLE	1	0	-	0.05	2647.3%	1	4	-64.0%
2YR BUNDLE	1	0	-	0	-	6	9	-35.2%
EURO 5YR BUNDLE	1	0	-	0	-	0	1	-33.6%
<b>Interest Rate Options</b>								
EURODOLLARS	276,236	133,948	106.2%	365,006.73	-24.3%	409,843	196,314	108.8%
EURO MIDCURVE	461,682	664,689.57	-30.5%	426,055.95	8.4%	498,936	663,363	-24.8%
<b>Equity Index Futures</b>								
E-MINI S&P500	1,225,819	1,316,800.57	-6.9%	1,218,205.32	0.6%	1,497,778	1,686,588	-11.2%
S&P 500	6,727	6,939.76	-3.1%	6,018.5	11.8%	10,668	13,443	-20.6%
S&P 600 SMALLCAP EMINI	0	0.43	-100.0%	0	-	0	0	-100.0%
E-MINI MIDCAP	14,683	15,915.33	-7.7%	14,795.36	-0.8%	19,088	20,975	-9.0%
S&P 400 MIDCAP	82	53.71	52.8%	76.5	7.3%	60	84	-28.4%
S&P 500 GROWTH	0	0.05	425.2%	0.09	175.0%	1	3	-58.6%
S&P 500/VALUE	0	0.38	-60.6%	0.45	-67.0%	1	6	-79.9%
E-MINI NASDAQ 100	194,035	263,860.71	-26.5%	209,869.64	-7.5%	246,703	299,539	-17.6%
NASDAQ	630	941.9	-33.1%	446.5	41.2%	765	1,004	-23.8%
NIKKEI 225 (\$) STOCK	11,363	14,210	-20.0%	12,810.45	-11.3%	15,348	19,111	-19.7%
NIKKEI 225 (YEN) STOCK	39,859	33,473.86	19.1%	39,671.09	0.5%	46,894	48,353	-3.0%
S&P CONSUMER STAPLES SECT	657	120.43	445.8%	136.5	381.6%	326	267	21.9%
NASDAQ BIOTECH	3	0	-	0	-	4	2	88.4%
S&P FINANCIAL SECTOR	81	62.81	28.4%	112.68	-28.4%	137	159	-13.9%
S&P INDUSTRIAL SECTOR	108	67.86	58.6%	63.64	69.1%	121	148	-18.2%
S&P MATERIALS SECTOR	123	37.81	225.2%	92.59	32.8%	187	119	56.9%
S&P ENERGY SECTOR	386	395.95	-2.4%	269.27	43.5%	270	370	-26.9%
S&P TECHNOLOGY SECTOR	97	110.95	-12.3%	96.32	1.1%	157	164	-4.0%
S&P UTILITIES SECTOR	454	184.48	146.1%	463	-1.9%	558	351	58.9%
S&P HEALTH CARE SECTOR	511	80.05	537.9%	782.59	-34.7%	557	225	147.2%
S&P CONSUMER DSCRTNRY SE	672	82.9	710.3%	163.68	310.4%	312	146	113.5%
IBOVESPA INDEX	31	4.38	596.2%	27.41	11.3%	16	18	-10.8%

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<b>Equity Index Options</b>								
E-MINI S&P500	259,773	223,770.29	16.1%	253,856.32	2.3%	285,899	293,972	-2.7%
S&P 500	30,559	27,843.38	9.8%	26,751.45	14.2%	31,598	34,317	-7.9%
E-MINI MIDCAP	0	5.33	-99.1%	0.41	-87.8%	0	4	-94.7%
E-MINI NASDAQ 100	4,561	12,205.71	-62.6%	4,899.55	-6.9%	5,569	12,516	-55.5%
NASDAQ	0	0.19	-100.0%	0	-	0	1	-70.5%
EOM S&P 500	6,457	3,760.48	71.7%	3,338.23	93.4%	4,722	4,063	16.2%
EOM EMINI S&P	58,526	33,368.29	75.4%	35,327.64	65.7%	50,166	45,724	9.7%
EOW1 EMINI S&P 500	35,839	25,111.38	42.7%	34,859.09	2.8%	41,310	41,347	-0.1%
EOW2 EMINI S&P 500	37,369	26,190.38	42.7%	43,280.55	-13.7%	43,524	41,883	3.9%
EOW1 S&P 500	1,471	1,006.48	46.2%	1,308.95	12.4%	1,540	2,106	-26.9%
EOW2 S&P 500	3,860	3,282.86	17.6%	4,077	-5.3%	3,788	3,702	2.3%
EOW4 EMINI S&P 500	42,549	32,679.76	30.2%	41,935.68	1.5%	37,719	36,260	4.0%
<b>FX Futures</b>								
AUSTRALIAN DOLLAR	84,933	61,270.24	38.6%	99,937.09	-15.0%	98,165	90,194	8.8%
BRITISH POUND	111,720	75,820.1	47.3%	87,209.82	28.1%	103,981	98,560	5.5%
BRAZIL REAL	1,891	1,663.9	13.7%	2,144.23	-11.8%	2,716	2,575	5.5%
CANADIAN DOLLAR	58,505	43,676.1	34.0%	63,397.77	-7.7%	69,099	59,907	15.3%
E-MINI EURO FX	7,375	2,843.24	159.4%	6,385.09	15.5%	6,625	3,631	82.4%
EURO FX	277,471	158,965.71	74.5%	261,154.05	6.2%	273,973	207,176	32.2%
E-MINI JAPANESE YEN	643	383.62	67.7%	629.32	2.2%	855	700	22.2%
JAPANESE YEN	127,406	108,815.33	17.1%	111,929.59	13.8%	143,754	152,063	-5.5%
MEXICAN PESO	34,365	29,141.48	17.9%	41,697.18	-17.6%	42,379	41,603	1.9%
NEW ZEALND DOLLAR	20,232	9,619.81	110.3%	17,108.23	18.3%	19,274	16,302	18.2%
NKR/USD CROSS RATE	34	41.62	-19.0%	17.77	89.6%	50	58	-13.8%
RUSSIAN RUBLE	550	965.67	-43.1%	1,439.82	-61.8%	1,704	1,478	15.3%
S.AFRICAN RAND	321	223.24	44.0%	519.95	-38.2%	594	485	22.4%
SWISS FRANC	21,048	28,918.29	-27.2%	21,459.77	-1.9%	23,563	38,250	-38.4%
AD/CD CROSS RATES	1	3	-63.3%	1.55	-28.8%	1	4	-64.1%
AD/JY CROSS RATES	143	169.52	-15.7%	175.14	-18.4%	166	279	-40.6%
AD/NE CROSS RATES	5	12.81	-64.9%	5	-10.0%	3	9	-65.1%
BP/JY CROSS RATES	27	291.86	-90.9%	49.05	-45.6%	63	203	-68.8%
BP/SF CROSS RATES	17	11.1	54.6%	1.5	1043.3%	10	19	-50.1%
CD/JY CROSS RATES	1	6.24	-85.6%	1.55	-41.8%	1	5	-79.0%
EC/AD CROSS RATES	53	37.9	38.5%	92.32	-43.1%	66	64	4.1%
EC/CD CROSS RATES	22	201.38	-89.2%	80.09	-72.8%	136	161	-15.3%
EC/NOK CROSS RATES	0	5.43	-99.1%	0	-	7	5	47.0%
EC/SEK CROSS RATES	0	5.52	-94.6%	3.59	-91.6%	11	36	-70.1%
EFX/BP CROSS RATES	2,263	1,783	26.9%	1,649.68	37.1%	2,766	2,948	-6.2%
EFX/JY CROSS RATES	1,347	1,637.29	-17.7%	1,498.05	-10.1%	1,911	2,218	-13.9%
EFX/SF CROSS RATES	886	990.19	-10.5%	818.27	8.3%	1,450	1,823	-20.4%
SF/JY CROSS RATES	0	0.14	-100.0%	0	-	0	0	-100.0%
SKR/USD CROSS RATES	34	27.1	25.9%	26.14	30.5%	46	48	-4.8%
CZECK KORUNA (US)	0	0.1	-100.0%	0	-	0	0	-100.0%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	3.1	-100.0%	0	-	0	2	-99.2%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	3	-100.0%
POLISH ZLOTY (US)	0	68.52	-99.8%	0.18	-17.5%	46	97	-52.6%

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<b>FX Futures</b>								
POLISH ZLOTY (EC)	0	70.43	-99.7%	0.05	339.6%	1	143	-99.6%
SHEKEL	0	26.9	-100.0%	0.14	-100.0%	0	24	-99.5%
RMB USD	7	10	-28.0%	13.73	-47.5%	16	16	0.9%
KOREAN WON	1	10.57	-94.8%	0.05	1108.8%	1	9	-91.1%
TURKISH LIRA	0	35.29	-98.9%	0.23	76.0%	1	80	-98.8%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-59.2%
TURKISH LIRA (EU)	0	31.19	-100.0%	0	-	0	57	-99.9%
E-MICRO USD/JPY	0	0.14	40.0%	0.09	120.0%	0	0	-36.3%
E-MICRO AUD/USD	2,392	1,162.81	105.7%	2,309.41	3.6%	2,489	2,060	20.8%
E-MICRO EUR/USD	22,014	6,046.81	264.1%	19,697.68	11.8%	17,345	7,815	121.9%
E-MICRO GBP/USD	2,542	823.29	208.8%	2,085.05	21.9%	1,981	1,438	37.8%
E-MICRO USD/CAD	0	0	-	0.09	230.0%	0	0	1129.1%
E-MICRO USD/CNH	0	0.33	-70.0%	1.5	-93.3%	3	1	115.0%
E-MICRO CAD/USD	444	321.05	38.3%	654.86	-32.2%	654	704	-7.2%
EURO QUARTERLY VARIANCE F	0	0	-	0	-	0	0	-
E-MICRO INR/USD	4	224.38	-98.3%	18.68	-79.4%	18	159	-88.6%
INDIAN RUPEE	650	80.14	711.4%	620.95	4.7%	575	44	1216.8%
USDZAR	4	5	-23.0%	2.91	32.3%	3	6	-51.3%
CHINESE RENMINBI (CNH)	22	15.38	42.1%	21.59	1.2%	31	26	20.1%
E-MICRO JPY/USD	554	318.43	74.1%	445.14	24.5%	658	651	1.1%
MICRO CHF/USD	62	187.48	-67.0%	56.32	9.9%	123	192	-36.0%
<b>FX Options</b>								
AUSTRALIAN DOLLAR	6,712	4,408	52.3%	6,318.09	6.2%	6,537	6,204	5.4%
BRITISH POUND	13,732	9,187.57	49.5%	13,608.64	0.9%	13,408	12,037	11.4%
BRAZIL REAL	0	0	-	0	-	0	0	-100.0%
CANADIAN DOLLAR	4,689	4,620.33	1.5%	5,018.27	-6.6%	5,457	5,556	-1.8%
EURO FX	57,482	22,641	153.9%	55,362.86	3.8%	57,237	30,281	89.0%
JAPANESE YEN	13,802	9,910.81	39.3%	8,691.5	58.8%	10,621	11,942	-11.1%
MEXICAN PESO	58	5	1060.0%	46.64	24.4%	72	39	83.8%
NEW ZEALND DOLLAR	0	5.9	-100.0%	0	-	0	3	-95.8%
RUSSIAN RUBLE	0	54.38	-100.0%	0	-	0	29	-100.0%
SWISS FRANC	337	1,113.95	-69.8%	467.18	-27.9%	916	1,178	-22.3%
JAPANESE YEN (EU)	21	31.86	-32.7%	11.45	87.3%	15	46	-67.5%
EURO FX (EU)	298	186.48	59.6%	230.82	28.9%	323	360	-10.2%
SWISS FRANC (EU)	0	22.43	-100.0%	0	-	0	7	-100.0%
CANADIAN DOLLAR (EU)	0	44.95	-100.0%	0	-	11	25	-56.3%
BRITISH POUND (EU)	25	17.81	41.5%	15.55	62.1%	37	39	-5.2%
AUSTRALIAN DLR (EU)	8	8.67	-6.5%	6.41	26.4%	5	13	-61.4%

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	ADV MAY 2015	ADV MAY 2014	% CHG	ADV APR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
LIVE CATTLE	56,954	54,251.9	5.0%	43,617.32	30.6%	53,040	53,965	-1.7%
FEEDER CATTLE	8,184	6,357.43	28.7%	9,091.5	-10.0%	9,895	8,398	17.8%
LEAN HOGS	41,505	42,522.71	-2.4%	32,564.59	27.5%	40,143	42,289	-5.1%
LUMBER	838	636.43	31.6%	959.82	-12.7%	806	637	26.6%
MILK	1,054	1,084	-2.7%	1,045.41	0.9%	1,241	1,423	-12.8%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	152	106.1	43.5%	106.32	43.2%	149	113	32.3%
BUTTER CS	145	158.71	-8.8%	115	25.9%	131	139	-5.4%
CLASS IV MILK	23	106.48	-78.2%	20.27	14.4%	34	97	-64.5%
DRY WHEY	48	42.29	13.5%	47.05	2.0%	78	71	10.0%
GSCI EXCESS RETURN FUT	192	123.05	55.9%	57.45	233.8%	703	801	-12.2%
GOLDMAN SACHS	1,338	1,014.67	31.8%	1,270.77	5.3%	1,381	1,088	26.9%
HOUSING INDEX	0	0.86	-65.0%	0.55	-45.0%	0	1	-22.7%
HDD WEATHER	0	0	-	0	-	20	28	-26.9%
CDD WEATHER	83	130	-36.5%	81.82	0.8%	33	29	14.0%
HDD SEASONAL STRIP	3	0	-	0	-	1	3	-68.8%
CDD SEASONAL STRIP	38	4.76	691.7%	15.91	137.0%	11	0	2723.5%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	7	-100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	2	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	25	-100.0%
WKLY AVG TEMP	0	0	-	0	-	0	3	-100.0%
CASH-SETTLED CHEESE	282	201	40.4%	382.18	-26.2%	431	319	35.0%
MALAYSIAN PALM SWAP	207	165.71	24.9%	330.91	-37.4%	216	171	26.4%
OTC SP GSCI ER SWAP	0	0	-	0	-	0	8	-100.0%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	254	320	-20.6%

### Commodities and Alternative Investments

<b>Options</b>								
LIVE CATTLE	11,131	14,501.76	-23.2%	9,776.18	13.9%	13,736	16,037	-14.3%
FEEDER CATTLE	1,420	1,163.81	22.0%	1,341.68	5.8%	1,688	1,490	13.3%
LEAN HOGS	9,144	13,006.71	-29.7%	8,804.73	3.9%	11,289	12,332	-8.5%
LUMBER	42	49.1	-15.3%	62.55	-33.5%	55	55	0.5%
MILK	1,025	968.62	5.8%	1,030.5	-0.5%	1,200	1,436	-16.4%
MLK MID	1	4.29	-73.2%	1.27	-9.6%	2	5	-70.8%
NFD MILK	102	59.71	70.5%	104.91	-3.0%	134	65	106.1%
BUTTER CS	111	71.81	53.9%	29.41	275.7%	57	48	19.6%
CLASS IV MILK	38	71.19	-46.8%	10.55	259.4%	27	82	-67.8%
DRY WHEY	11	17.24	-36.5%	25	-56.2%	22	18	21.9%
HOUSING INDEX	0	1.67	-100.0%	0	-	0	0	-100.0%
HDD WEATHER	0	0	-	0	-	27	24	11.8%
CDD WEATHER	0	47.62	-100.0%	0	-	0	9	-100.0%
HDD SEASONAL STRIP	0	0	-	0	-	19	95	-79.6%
CDD SEASONAL STRIP	625	119.05	425.0%	1,113.64	-43.9%	621	137	354.1%
HDD WEATHER EUROPEAN	0	0	-	0	-	10	7	35.9%
CAT WEATHER EUROPEAN	0	0	-	136.36	-100.0%	29	30	-2.1%
HDD EURO SEASONAL STRIP	0	0	-	0	-	39	138	-71.9%
LV CATL CSO	0	0	-	0.77	-80.6%	1	2	-75.6%
SNOWFALL	0	0	-	0	-	0	1	-100.0%
CASH-SETTLED CHEESE	100	74.62	33.7%	253.45	-60.6%	244	155	57.4%
SBIN HURR	0	0	-	0	-	0	0	-

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<b>Ags Futures</b>								
PALM OIL	0	0	-	0	-	0	1	-100.0%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	3	0	-	0	-	1	0	291.6%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	2,318,423	2,574,492.57	-9.9%	1,794,964.95	29.2%	2,493,103	2,636,733	-5.4%
Equity Index Futures	1,496,321	1,653,344.33	-9.5%	1,504,101.59	-0.5%	1,839,951	2,091,075	-12.0%
FX Futures	779,990	536,972.14	45.3%	745,360.23	4.6%	817,313	734,329	11.3%
Commodities and Alternative Invest	111,045	106,906.1	3.9%	89,706.86	23.8%	108,569	109,938	-1.2%
Ags Futures	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures	3	0	-	0	-	1	0	291.6%
<b>TOTAL FUTURES</b>	<b>4,705,781</b>	<b>4,871,715.14</b>	<b>-3.4%</b>	<b>4,134,133.64</b>	<b>13.8%</b>	<b>5,258,936.23</b>	<b>5,572,075.01</b>	<b>-5.6%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	737,918	798,637.57	-7.6%	791,062.68	-6.7%	908,779	859,677	5.7%
Equity Index Options	480,964	389,224.52	23.6%	449,634.86	7.0%	505,836	515,895	-1.9%
FX Options	97,164	52,259.14	85.9%	89,777.41	8.2%	94,638	67,760	39.7%
Commodities and Alternative Invest	23,749	30,157.19	-21.3%	22,691	4.7%	29,200	32,167	-9.2%
<b>TOTAL OPTIONS</b>	<b>1,339,795</b>	<b>1,270,278.43</b>	<b>5.5%</b>	<b>1,353,165.95</b>	<b>-1.0%</b>	<b>1,538,453.14</b>	<b>1,475,500.22</b>	<b>4.3%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	3,056,341	3,373,130.14	-9.4%	2,586,027.64	18.2%	3,401,882	3,496,410	-2.7%
Equity Index	1,977,285	2,042,568.86	-3.2%	1,953,736.45	1.2%	2,345,787	2,606,970	-10.0%
FX	877,154	589,231.29	48.9%	835,137.64	5.0%	911,952	802,089	13.7%
Commodities and Alternative Invest	134,793	137,063.29	-1.7%	112,397.86	19.9%	137,769	142,105	-3.1%
Ags	0	0	-	0	-	0	1	-100.0%
Foreign Exchange	3	0	-	0	-	1	0	291.6%
<b>GRAND TOTAL</b>	<b>6,045,576</b>	<b>6,141,993.57</b>	<b>-1.6%</b>	<b>5,487,299.59</b>	<b>10.2%</b>	<b>6,797,389.38</b>	<b>7,047,575.23</b>	<b>-3.5%</b>