

## CME Exchange ADV Report - Monthly

March 2016

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	ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Interest Rate Futures</b>								
EURODOLLARS	2,448,069	2,585,748.64	-5.3%	2,934,938	-16.6%	2,840,761	2,319,815	22.5%
1-MONTH EURODOLLAR	36	251.59	-85.7%	39.5	-9.2%	42	251	-83.4%
EURO 5YR BUNDLE	0	0	-	0	-	0	0	-100.0%
2YR BUNDLE	0	2.27	-100.0%	0	-	0	2	-100.0%
3YR BUNDLE	0	0	-	0	-	0	1	-100.0%
<b>Interest Rate Options</b>								
EURODOLLARS	543,907	452,090.32	20.3%	772,940.7	-29.6%	820,243	443,788	84.8%
EURO MIDCURVE	455,455	507,190.64	-10.2%	719,718.35	-36.7%	699,755	519,266	34.8%
<b>Equity Index Futures</b>								
E-MINI S&P500	2,028,561	1,770,422.55	14.6%	2,126,605.8	-4.6%	2,215,538	1,698,827	30.4%
S&P 500	15,474	23,711.5	-34.7%	8,865.55	74.5%	11,539	12,028	-4.1%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
E-MINI MIDCAP	28,811	27,234.91	5.8%	22,110.95	30.3%	26,321	21,269	23.8%
S&P 400 MIDCAP	0	37.36	-100.0%	0	-	0	27	-100.0%
S&P 500 GROWTH	3	4.18	-38.0%	0.7	270.1%	1	2	-14.2%
S&P 500/VALUE	358	3.32	10694.5%	933.6	-61.6%	826	24	3321.2%
E-MINI RUSSELL 1000	26	0	-	32.5	-20.6%	45	12	292.8%
E-MINI NASDAQ 100	262,209	277,000.09	-5.3%	340,917.8	-23.1%	341,156	266,049	28.2%
NASDAQ	0	1,017.32	-100.0%	0	-	0	360	-100.0%
NIKKEI 225 (\$) STOCK	17,890	20,530.41	-12.9%	26,036.8	-31.3%	23,225	16,746	38.7%
NIKKEI 225 (YEN) STOCK	59,140	53,899.86	9.7%	82,704.4	-28.5%	76,326	52,777	44.6%
S&P MATERIALS SECTOR	348	268.77	29.6%	267.1	30.4%	266	165	61.5%
S&P ENERGY SECTOR	508	356.86	42.5%	400.75	26.9%	480	375	28.0%
S&P FINANCIAL SECTOR	1,453	334.55	334.4%	473.8	206.7%	821	252	226.1%
S&P INDUSTRIAL SECTOR	694	179.09	287.2%	316.95	118.8%	394	171	130.3%
S&P TECHNOLOGY SECTOR	426	380.23	12.1%	134.7	216.3%	277	239	15.9%
S&P UTILITIES SECTOR	2,031	683.77	197.1%	872.25	132.9%	1,169	547	113.9%
S&P HEALTH CARE SECTOR	663	806.41	-17.8%	441.75	50.1%	520	571	-9.0%
S&P CONSUMER DSCRTNRY SE	686	281.91	143.3%	401.45	70.8%	624	530	17.7%
E-MINI RUSSELL 1000 GROWTH	26	0	-	20	32.3%	29	7	305.4%
FT-SE 100	93	0	-	65.8	42.0%	94	18	426.7%
E-MINI RUSSELL 1000 VALUE	29	0	-	45.9	-36.3%	44	7	540.7%
E-MICRO NIFTY	0	0	-	0	-	0	4	-100.0%
S&P CONSUMER STAPLES SECT	2,707	504.27	436.8%	817.15	231.2%	1,554	610	154.6%
IBOVESPA INDEX	30	9.32	220.5%	26.05	14.6%	25	20	25.2%
NASDAQ BIOTECH	0	13.64	-100.0%	0	-	0	7	-100.0%

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<b>Equity Index Options</b>								
E-MINI S&P500	296,069	293,036.64	1.0%	362,771.9	-18.4%	361,643	307,383	17.7%
S&P 500	41,794	28,659.68	45.8%	47,374	-11.8%	46,488	35,968	29.2%
E-MINI MIDCAP	0	0	-	0	-	0	0	-43.9%
E-MINI NASDAQ 100	8,255	5,411.23	52.6%	11,007.25	-25.0%	12,239	6,069	101.6%
NASDAQ	0	0.45	-100.0%	0	-	0	0	-100.0%
EOM S&P 500	8,036	3,526.45	127.9%	6,692.2	20.1%	7,160	5,061	41.5%
EOM EMINI S&P	49,165	38,332.45	28.3%	45,887	7.1%	57,607	52,482	9.8%
EOW1 EMINI S&P 500	45,655	35,419.68	28.9%	58,690.25	-22.2%	45,654	45,661	0.0%
EOW2 EMINI S&P 500	48,302	49,007.09	-1.4%	59,196	-18.4%	50,756	49,638	2.3%
EOW1 S&P 500	2,132	908.32	134.7%	2,765.05	-22.9%	2,187	1,508	45.0%
EOW2 S&P 500	6,361	4,369.41	45.6%	4,764.45	33.5%	4,777	3,764	26.9%
EOW4 EMINI S&P 500	31,605	45,160.55	-30.0%	49,166.8	-35.7%	49,515	46,423	6.7%
EOW5 S&P 500	1,889	0	-	982.25	92.3%	1,003	0	-
EOW5 EMINI S&P 500	1,810	0	-	225.9	701.1%	727	0	-

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<b>FX Futures</b>								
AUSTRALIAN DOLLAR	104,037	118,316.55	-12.1%	94,197.55	10.4%	105,669	92,421	14.3%
BRITISH POUND	117,017	129,760.55	-9.8%	101,248.1	15.6%	106,859	95,433	12.0%
BRAZIL REAL	5,970	2,550.14	134.1%	3,569.15	67.3%	4,244	2,781	52.6%
CANADIAN DOLLAR	79,459	85,536.64	-7.1%	74,358.4	6.9%	82,460	68,387	20.6%
E-MINI EURO FX	4,405	8,050.36	-45.3%	4,445.05	-0.9%	4,861	5,855	-17.0%
EURO FX	247,903	351,107.09	-29.4%	227,981.1	8.7%	230,994	258,324	-10.6%
E-MINI JAPANESE YEN	1,313	752.82	74.4%	2,211.1	-40.6%	1,879	841	123.3%
JAPANESE YEN	137,378	143,678	-4.4%	199,857.1	-31.3%	174,709	143,006	22.2%
MEXICAN PESO	48,446	52,571.41	-7.8%	58,925.95	-17.8%	54,646	43,287	26.2%
NEW ZEALND DOLLAR	22,471	22,099.77	1.7%	17,501.8	28.4%	21,217	19,921	6.5%
NKR/USD CROSS RATE	135	124.41	8.1%	56.2	139.3%	77	57	35.5%
RUSSIAN RUBLE	2,124	3,840.86	-44.7%	1,377.2	54.2%	1,770	1,579	12.1%
S.AFRICAN RAND	929	1,182.45	-21.4%	487.75	90.5%	685	855	-19.9%
SWISS FRANC	24,147	24,417.09	-1.1%	27,980.8	-13.7%	24,548	22,270	10.2%
AD/CD CROSS RATES	0	1.82	-85.0%	0.45	-39.4%	0	1	-46.8%
AD/JY CROSS RATES	194	197.64	-2.0%	221.45	-12.6%	283	195	45.3%
AD/NE CROSS RATES	5	1.18	338.5%	3.3	57.0%	5	2	103.6%
BP/JY CROSS RATES	61	95.86	-36.7%	76.8	-21.0%	80	61	31.4%
BP/SF CROSS RATES	0	6.59	-93.8%	0.5	-18.2%	1	6	-91.1%
CD/JY CROSS RATES	0	1.18	-88.5%	0.2	-31.8%	0	1	-85.7%
EC/AD CROSS RATES	95	123	-22.8%	47.65	99.2%	90	98	-7.9%
EC/CD CROSS RATES	148	245.73	-39.8%	134.9	9.6%	149	126	18.2%
EC/NOK CROSS RATES	0	32.45	-99.7%	0	-	0	3	-97.3%
EC/SEK CROSS RATES	32	40	-19.0%	2.7	1100.3%	13	20	-33.5%
EFX/BP CROSS RATES	6,132	4,238.91	44.7%	3,253.6	88.5%	4,601	3,055	50.6%
EFX/JY CROSS RATES	3,269	2,225	46.9%	2,309.6	41.5%	2,595	2,195	18.2%
EFX/SF CROSS RATES	2,315	1,628.41	42.2%	1,713.5	35.1%	1,897	1,625	16.7%
SKR/USD CROSS RATES	134	96.77	38.5%	51.5	160.3%	81	61	32.3%
HUNGARIAN FORINT (US)	0	0.09	-100.0%	0	-	0	0	-100.0%
POLISH ZLOTY (US)	22	13.23	63.6%	31.7	-31.7%	28	33	-16.8%
POLISH ZLOTY (EC)	224	2.5	8870.9%	78.9	184.2%	190	26	642.7%
SHEKEL	0	0.23	-100.0%	0	-	0	0	-100.0%
RMB USD	46	29.23	56.1%	29.7	53.7%	35	21	69.3%
KOREAN WON	2	2.68	-16.9%	0.75	197.0%	1	3	-63.9%
TURKISH LIRA	0	2.95	-96.9%	0	-	0	0	-93.4%
E-MICRO USD/CHF	0	0.05	0.0%	0	-	0	0	-53.9%
TURKISH LIRA (EU)	0	0.09	-100.0%	0	-	0	0	-100.0%
E-MICRO USD/JPY	0	1.09	-91.7%	0	-	0	0	-92.7%
E-MICRO AUD/USD	4,173	1,990.64	109.6%	4,041.6	3.3%	4,273	2,579	65.7%
E-MICRO EUR/USD	15,817	16,662.64	-5.1%	16,571.5	-4.6%	18,233	17,098	6.6%
E-MICRO GBP/USD	2,528	1,781.55	41.9%	3,281.65	-23.0%	2,753	1,929	42.7%
E-MICRO USD/CAD	1	0	-	0.1	490.9%	0	0	418.8%
USDZAR	0	3.55	-100.0%	0.2	-100.0%	0	2	-97.1%
CHINESE RENMINBI (CNH)	78	42.5	84.5%	68.15	15.1%	96	52	82.4%
E-MICRO INR/USD	40	16.55	144.0%	25.8	56.4%	25	10	141.7%
INDIAN RUPEE	443	643.05	-31.1%	516.9	-14.2%	532	515	3.2%
E-MICRO CAD/USD	896	726.64	23.4%	822.3	9.0%	889	625	42.3%
E-MICRO JPY/USD	1,116	548.55	103.5%	1,770.55	-37.0%	1,372	594	130.8%
MICRO CHF/USD	197	124.77	57.8%	99.7	97.5%	138	111	24.2%
E-MICRO USD/CNH	0	6.5	-93.0%	0.3	51.5%	1	1	-45.8%

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<b>FX Options</b>								
AUSTRALIAN DOLLAR	6,553	7,434.82	-11.9%	6,094.15	7.5%	6,958	6,066	14.7%
BRITISH POUND	9,156	16,597.36	-44.8%	12,694.8	-27.9%	10,850	10,158	6.8%
CANADIAN DOLLAR	6,443	5,562.86	15.8%	9,637.2	-33.1%	9,367	5,563	68.4%
EURO FX	39,910	67,967.91	-41.3%	53,332.2	-25.2%	44,071	48,879	-9.8%
JAPANESE YEN	12,847	9,282.86	38.4%	19,504.95	-34.1%	16,465	11,451	43.8%
MEXICAN PESO	63	105.55	-40.5%	185.25	-66.1%	127	70	82.7%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	-100.0%
RUSSIAN RUBLE	0	0	-	42.2	-100.0%	17	2	676.8%
SWISS FRANC	260	980	-73.5%	459.2	-43.3%	400	676	-40.9%
JAPANESE YEN (EU)	15	4.59	227.7%	57.25	-73.7%	35	18	95.6%
EURO FX (EU)	122	470.91	-74.0%	213.05	-42.6%	211	237	-10.7%
CANADIAN DOLLAR (EU)	21	0.14	15162.6%	23.9	-12.9%	25	6	293.3%
BRITISH POUND (EU)	76	41.18	84.3%	74.4	2.0%	85	30	180.0%
AUSTRALIAN DLR (EU)	0	0.68	-100.0%	25.2	-100.0%	15	5	194.6%
<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
LIVE CATTLE	53,972	52,888.41	2.0%	47,810.4	12.9%	53,627	53,126	0.9%
FEEDER CATTLE	11,146	10,143.14	9.9%	10,050.8	10.9%	10,405	9,854	5.6%
LEAN HOGS	36,228	43,719.23	-17.1%	32,271.45	12.3%	34,552	37,849	-8.7%
LUMBER	770	668.64	15.1%	720.75	6.8%	733	796	-7.9%
MILK	888	1,083.82	-18.1%	1,028.7	-13.7%	998	1,089	-8.4%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	316	204.14	54.8%	265.55	19.0%	316	200	57.9%
BUTTER CS	150	130.14	15.2%	217.9	-31.2%	176	122	44.2%
CLASS IV MILK	9	30.86	-69.4%	13	-27.3%	24	48	-50.2%
DRY WHEY	32	57.09	-44.1%	67.65	-52.8%	61	85	-27.8%
GSCI EXCESS RETURN FUT	3,466	2,793.14	24.1%	31.35	10956.8%	1,301	1,004	29.5%
GOLDMAN SACHS	1,244	1,322.09	-5.9%	1,342.8	-7.4%	1,360	1,401	-2.9%
HOUSING INDEX	0	0.55	-83.3%	0.4	-77.3%	0	0	-15.3%
HDD WEATHER	0	13.64	-100.0%	7.6	-100.0%	7	33	-78.9%
CDD WEATHER	0	0	-	0	-	0	24	-100.0%
HDD SEASONAL STRIP	0	0	-	0	-	0	4	-100.0%
CDD SEASONAL STRIP	34	2.27	1400.0%	0	-	12	6	121.6%
HDD WEATHER EUROPEAN	5	0	-	25	-81.8%	10	0	4877.8%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
HDD EURO SEASONAL STRIP	2	0	-	0	-	1	0	107.3%
CASH-SETTLED CHEESE	546	421.91	29.4%	580.5	-5.9%	562	486	15.6%
S&P GSCI ENHANCED ER SWAP	1,188	1,188.36	0.0%	0	-	429	413	3.7%
MALAYSIAN PALM SWAP	678	167.27	305.4%	432.2	56.9%	465	215	116.2%

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<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
LIVE CATTLE	19,758	14,900.05	32.6%	18,147.75	8.9%	19,466	15,709	23.9%
FEEDER CATTLE	1,709	1,815.36	-5.9%	1,395.9	22.4%	1,632	1,728	-5.5%
LEAN HOGS	5,831	13,984.23	-58.3%	6,508.2	-10.4%	6,958	11,216	-38.0%
LUMBER	44	46.32	-6.0%	51	-14.6%	50	53	-5.5%
MILK	1,004	1,090.32	-7.9%	1,149.9	-12.7%	1,088	1,049	3.7%
MLK MID	2	1.64	8.3%	0.9	97.0%	2	2	-4.3%
NFD MILK	110	249.27	-55.9%	167.25	-34.3%	215	182	18.1%
BUTTER CS	38	42.14	-10.2%	98.9	-61.8%	81	48	67.4%
CLASS IV MILK	15	19.05	-21.5%	10.65	40.4%	16	33	-53.3%
DRY WHEY	3	29.36	-89.9%	6.15	-52.0%	3	12	-71.0%
HDD WEATHER	0	0	-	0	-	0	11	-100.0%
CDD WEATHER	0	0	-	0	-	0	1	-100.0%
HDD SEASONAL STRIP	0	0	-	0	-	0	68	-100.0%
CDD SEASONAL STRIP	614	931.82	-34.1%	0	-	221	265	-16.4%
HDD WEATHER EUROPEAN	0	0	-	275	-100.0%	90	12	660.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	30	-100.0%
LV CATL CSO	0	0.09	-100.0%	1.25	-100.0%	0	0	28.0%
CASH-SETTLED CHEESE	292	243.23	20.2%	334.1	-12.5%	304	316	-3.7%
<b>Ags Futures</b>								
PALM OIL	0	0	-	0	-	0	1	-100.0%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	0	-	0	-	0	0	-43.2%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	2,448,104	2,586,002.5	-5.3%	2,934,977.5	-16.6%	2,840,803	2,320,069	22.4%
Equity Index Futures	2,422,168	2,177,680.32	11.2%	2,612,491.75	-7.3%	2,701,272	2,071,641	30.4%
FX Futures	833,703	975,521.73	-14.5%	849,353.2	-1.8%	852,979	786,070	8.5%
Commodities and Alternative Invest	110,674	114,834.68	-3.6%	94,866.05	16.7%	105,039	106,757	-1.6%
Ags Futures	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures	0	0	-	0	-	0	0	-43.2%
<b>TOTAL FUTURES</b>	<b>5,814,649</b>	<b>5,854,039.23</b>	<b>-0.7%</b>	<b>6,491,688.5</b>	<b>-10.4%</b>	<b>6,500,093.16</b>	<b>5,284,538.55</b>	<b>23.0%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	999,361	959,280.95	4.2%	1,492,659.05	-33.0%	1,519,998	963,054	57.8%
Equity Index Options	541,073	503,831.95	7.4%	649,523.05	-16.7%	639,756	553,958	15.5%
FX Options	75,466	108,448.86	-30.4%	102,343.75	-26.3%	88,625	83,161	6.6%
Commodities and Alternative Invest	29,419	33,352.86	-11.8%	28,146.95	4.5%	30,127	30,746	-2.0%
<b>TOTAL OPTIONS</b>	<b>1,645,319</b>	<b>1,604,914.64</b>	<b>2.5%</b>	<b>2,272,672.8</b>	<b>-27.6%</b>	<b>2,278,506.23</b>	<b>1,630,919.74</b>	<b>39.7%</b>

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<b>TOTAL COMBINED</b>								
Interest Rate	3,447,466	3,545,283.45	-2.8%	4,427,636.55	-22.1%	4,360,801	3,283,123	32.8%
Equity Index	2,963,240	2,681,512.27	10.5%	3,262,014.8	-9.2%	3,341,028	2,625,599	27.2%
FX	909,169	1,083,970.59	-16.1%	951,696.95	-4.5%	941,604	869,232	8.3%
Commodities and Alternative Invest	140,092	148,187.55	-5.5%	123,013	13.9%	135,166	137,504	-1.7%
Ags	0	0	-	0	-	0	1	-100.0%
Foreign Exchange	0	0	-	0	-	0	0	-43.2%
<b>GRAND TOTAL</b>	<b>7,459,968</b>	<b>7,458,953.86</b>	<b>0.0%</b>	<b>8,764,361.3</b>	<b>-14.9%</b>	<b>8,778,599.39</b>	<b>6,915,458.29</b>	<b>26.9%</b>