

CME Exchange ADV Report - Monthly

February 2015

Page 1 of 5

	ADV FEB 2015	ADV FEB 2014	% CHG	ADV JAN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Interest Rate Futures								
EUROYEN	0	0	-	0	-	0	0	-100.0%
EURODOLLARS	2,814,455	2,039,481.42	38.0%	3,027,883.45	-7.0%	2,923,905	2,636,641	10.9%
1-MONTH EURODOLLAR	183	132	38.4%	171.45	6.5%	177	79	124.3%
2YR BUNDLE	11	0	-	14.75	-28.6%	13	9	48.6%
3YR BUNDLE	5	0	-	1	410.5%	3	4	-22.1%
EURO 5YR BUNDLE	0	0	-	1.4	-100.0%	1	1	29.2%
Interest Rate Options								
EURODOLLARS	483,735	102,721.84	370.9%	476,100.4	1.6%	479,820	196,314	144.4%
EURO MIDCURVE	558,971	607,003	-7.9%	550,245.2	1.6%	554,496	663,363	-16.4%
Equity Index Futures								
E-MINI S&P500	1,349,638	1,750,770.74	-22.9%	1,918,089.05	-29.6%	1,641,151	1,686,588	-2.7%
S&P 500	5,788	10,156.05	-43.0%	10,013.25	-42.2%	7,955	13,443	-40.8%
S&P 600 SMALLCAP EMINI	0	0.26	-100.0%	0	-	0	0	-100.0%
E-MINI MIDCAP	17,519	18,976.21	-7.7%	20,745.45	-15.6%	19,174	20,975	-8.6%
S&P 400 MIDCAP	59	139.74	-57.8%	47.35	24.5%	53	84	-37.1%
S&P 500 GROWTH	2	0.47	233.3%	0.35	351.1%	1	3	-70.2%
S&P 500/VALUE	2	1	63.2%	0.75	117.5%	1	6	-81.5%
E-MINI NASDAQ 100	209,749	275,585.16	-23.9%	341,666.9	-38.6%	277,399	299,539	-7.4%
NASDAQ	577	761.11	-24.2%	1,151.65	-49.9%	872	1,004	-13.2%
NIKKEI 225 (\$) STOCK	11,350	19,996.74	-43.2%	20,222.65	-43.9%	15,900	19,111	-16.8%
NIKKEI 225 (YEN) STOCK	43,209	54,821.47	-21.2%	57,666.45	-25.1%	50,623	48,353	4.7%
S&P FINANCIAL SECTOR	53	43.37	21.1%	82.75	-36.5%	68	159	-57.2%
S&P MATERIALS SECTOR	267	33.32	700.8%	187.3	42.4%	226	119	90.0%
S&P ENERGY SECTOR	167	172.32	-3.0%	157.2	6.4%	162	370	-56.2%
S&P INDUSTRIAL SECTOR	105	122	-14.3%	147.85	-29.3%	127	148	-14.2%
S&P UTILITIES SECTOR	934	99.74	836.8%	268.8	247.6%	593	351	69.0%
S&P TECHNOLOGY SECTOR	85	69.05	22.5%	107.9	-21.6%	97	164	-41.1%
S&P CONSUMER DISCRETNRY SE	216	62.58	245.6%	238.5	-9.3%	228	146	55.8%
S&P HEALTH CARE SECTOR	339	82.47	310.8%	286.05	18.5%	312	225	38.4%
S&P CONSUMER STAPLES SECT	274	172.79	58.7%	55.65	392.6%	162	267	-39.3%
NASDAQ BIOTECH	5	0	-	0	-	3	2	7.7%
IBOVESPA INDEX	5	32.84	-85.1%	5.25	-6.8%	5	18	-71.1%

CME Exchange ADV Report - Monthly

February 2015

Page 2 of 5

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Equity Index Options								
E-MINI S&P500	278,449	318,734.47	-12.6%	346,496.75	-19.6%	313,345	293,972	6.6%
S&P 500	35,197	34,568.32	1.8%	37,784	-6.8%	36,523	34,317	6.4%
E-MINI MIDCAP	0	3.32	-100.0%	0.5	-100.0%	0	4	-93.0%
E-MINI NASDAQ 100	5,070	17,108.32	-70.4%	7,962	-36.3%	6,553	12,516	-47.6%
NASDAQ	0	1.16	-100.0%	1	-100.0%	1	1	-48.1%
EOM S&P 500	4,108	4,018.74	2.2%	6,406.05	-35.9%	5,287	4,063	30.1%
EOM EMINI S&P	57,192	52,881.58	8.2%	64,472.95	-11.3%	60,926	45,724	33.2%
EOW1 EMINI S&P 500	59,063	53,327.89	10.8%	43,492.8	35.8%	51,078	41,347	23.5%
EOW2 EMINI S&P 500	44,231	44,049.63	0.4%	43,242.85	2.3%	43,724	41,883	4.4%
EOW1 S&P 500	2,369	3,422.47	-30.8%	1,768.8	34.0%	2,061	2,106	-2.1%
EOW2 S&P 500	2,367	2,876.74	-17.7%	4,106.4	-42.4%	3,259	3,702	-12.0%
EOW4 EMINI S&P 500	2,103	393.68	434.3%	53,899.35	-96.1%	28,665	36,260	-20.9%
FX Futures								
AUSTRALIAN DOLLAR	90,382	83,195.53	8.6%	94,678	-4.5%	92,585	90,194	2.7%
BRITISH POUND	88,302	112,621.42	-21.6%	101,227.9	-12.8%	94,930	98,560	-3.7%
BRAZIL REAL	4,349	2,086.89	108.4%	2,801.05	55.3%	3,555	2,575	38.1%
CANADIAN DOLLAR	68,359	56,032.95	22.0%	68,584.85	-0.3%	68,475	59,907	14.3%
E-MINI EURO FX	4,085	4,394.53	-7.0%	6,983.8	-41.5%	5,572	3,631	53.4%
EURO FX	191,563	196,478.26	-2.5%	278,015.75	-31.1%	235,898	207,176	13.9%
E-MINI JAPANESE YEN	919	709.42	29.5%	1,367.35	-32.8%	1,149	700	64.2%
JAPANESE YEN	136,485	150,800.84	-9.5%	202,095.5	-32.5%	170,132	152,063	11.9%
MEXICAN PESO	41,149	37,655.47	9.3%	41,102.3	0.1%	41,125	41,603	-1.2%
NEW ZEALND DOLLAR	15,143	10,265.79	47.5%	21,513.3	-29.6%	18,410	16,302	12.9%
NKR/USD CROSS RATE	28	19.53	43.7%	41.15	-31.8%	35	58	-40.2%
RUSSIAN RUBLE	1,802	1,180.21	52.7%	704.1	155.9%	1,239	1,478	-16.2%
S.AFRICAN RAND	532	241.63	120.0%	359.55	47.9%	443	485	-8.6%
SWISS FRANC	12,883	29,053.05	-55.7%	37,598.9	-65.7%	25,558	38,250	-33.2%
AD/CD CROSS RATES	0	1.58	-70.0%	2.25	-78.9%	1	4	-65.9%
AD/JY CROSS RATES	119	218.05	-45.4%	186.3	-36.1%	154	279	-44.9%
AD/NE CROSS RATES	1	4.32	-76.8%	3.45	-71.0%	2	9	-74.2%
BP/JY CROSS RATES	107	166.26	-35.9%	39.6	169.3%	72	203	-64.5%
BP/SF CROSS RATES	4	15.74	-74.9%	20.05	-80.3%	12	19	-37.1%
CD/JY CROSS RATES	1	8.95	-93.5%	0.75	-22.8%	1	5	-86.2%
EC/AD CROSS RATES	23	45.47	-49.0%	30.55	-24.0%	27	64	-57.7%
EC/CD CROSS RATES	155	33	368.9%	174.55	-11.4%	165	161	2.5%
EC/NOK CROSS RATES	0	3.32	-92.1%	0	-	0	5	-97.3%
EC/SEK CROSS RATES	5	61.68	-92.7%	2.35	92.6%	3	36	-90.4%
EFX/BP CROSS RATES	2,195	2,455.47	-10.6%	3,417.9	-35.8%	2,822	2,948	-4.3%
EFX/JY CROSS RATES	1,658	2,064.95	-19.7%	2,824.25	-41.3%	2,256	2,218	1.7%
EFX/SF CROSS RATES	716	1,097.68	-34.8%	3,209	-77.7%	1,995	1,823	9.4%
SF/JY CROSS RATES	0	0.21	-100.0%	0	-	0	0	-100.0%
SKR/USD CROSS RATES	41	19.89	107.1%	28.3	45.6%	35	48	-28.3%
CZECK KORUNA (US)	0	0	-	0	-	0	0	-100.0%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	0.79	-100.0%	0	-	0	2	-100.0%
HUNGARIAN FORINT (EC)	0	3.21	-100.0%	0	-	0	3	-100.0%
POLISH ZLOTY (US)	61	132.63	-54.2%	164.85	-63.1%	114	97	17.4%

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CME Exchange ADV Report - Monthly

February 2015

Page 3 of 5

	ADV FEB 2015	ADV FEB 2014	% CHG	ADV JAN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
FX Futures								
POLISH ZLOTY (EC)	0	247.53	-100.0%	0	-	0	143	-100.0%
SHEKEL	0	45.95	-99.8%	0.1	5.3%	0	24	-99.6%
RMB USD	66	59.11	12.1%	36.3	82.5%	51	43	18.8%
KOREAN WON	0	11.21	-100.0%	0.65	-100.0%	0	9	-96.3%
TURKISH LIRA	0	132.95	-99.7%	0.6	-29.8%	1	80	-99.4%
E-MICRO USD/CHF	0	0.21	-100.0%	0	-	0	0	-100.0%
TURKISH LIRA (EU)	0	104.16	-100.0%	0.2	-100.0%	0	57	-99.8%
E-MICRO USD/JPY	0	0	-	0.05	-100.0%	0	0	-94.6%
E-MICRO AUD/USD	2,616	2,146.84	21.8%	3,210.15	-18.5%	2,921	2,060	41.8%
E-MICRO EUR/USD	10,450	9,272.68	12.7%	17,390.5	-39.9%	14,009	7,815	79.3%
E-MICRO GBP/USD	1,623	2,083.05	-22.1%	1,863.05	-12.9%	1,746	1,438	21.5%
E-MICRO USD/CAD	0	0.05	-100.0%	0.1	-100.0%	0	0	549.4%
MICRO CAD/USD	753	845.53	-10.9%	688.7	9.4%	720	704	2.2%
MICRO JYP/USD	497	1,065.05	-53.4%	1,271.2	-60.9%	894	651	37.3%
MICRO CHF/USD	82	269.89	-69.6%	293.9	-72.1%	191	192	-0.7%
INDIAN RUPEE	654	282.63	131.3%	350.2	86.7%	498	202	146.4%
EURO QUARTERLY VARIANCE F	0	0	-	0	-	0	0	-
USDZAR	4	9.89	-60.1%	0	-	2	6	-67.2%
FX Options								
AUSTRALIAN DOLLAR	5,847	6,732.37	-13.1%	6,269.6	-6.7%	6,064	6,204	-2.3%
BRITISH POUND	11,948	17,198.16	-30.5%	10,742.7	11.2%	11,330	12,037	-5.9%
BRAZIL REAL	0	0.53	-100.0%	0	-	0	0	-100.0%
CANADIAN DOLLAR	5,967	4,989.68	19.6%	6,107.25	-2.3%	6,039	5,556	8.7%
EURO FX	39,425	21,219.95	85.8%	64,172.65	-38.6%	52,116	30,281	72.1%
JAPANESE YEN	10,432	9,106.42	14.6%	11,212.35	-7.0%	10,832	11,942	-9.3%
MEXICAN PESO	97	1.42	6718.3%	50.95	90.2%	73	39	88.4%
NEW ZEALND DOLLAR	0	1.84	-91.4%	0.5	-68.4%	0	3	-88.8%
RUSSIAN RUBLE	0	5.26	-100.0%	0	-	0	29	-100.0%
SWISS FRANC	928	1,253.32	-26.0%	1,906.25	-51.3%	1,430	1,178	21.3%
JAPANESE YEN (EU)	6	121.79	-95.3%	33	-82.6%	20	46	-57.4%
EURO FX (EU)	228	233.53	-2.4%	378.95	-39.8%	305	360	-15.2%
SWISS FRANC (EU)	0	21.89	-100.0%	0	-	0	7	-100.0%
CANADIAN DOLLAR (EU)	32	19.42	62.3%	26.15	20.6%	29	25	15.0%
BRITISH POUND (EU)	55	73.79	-25.5%	48.55	13.2%	52	39	34.0%
AUSTRALIAN DLR (EU)	6	19	-69.5%	4.6	25.9%	5	13	-60.4%

CME Exchange ADV Report - Monthly

February 2015

Page 4 of 5

	ADV FEB 2015	ADV FEB 2014	% CHG	ADV JAN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	48,354	51,053.05	-5.3%	64,108.95	-24.6%	56,434	53,965	4.6%
FEEDER CATTLE	10,216	7,712.58	32.5%	11,912.8	-14.2%	11,086	8,398	32.0%
LEAN HOGS	39,121	46,320.11	-15.5%	44,152.45	-11.4%	41,701	42,289	-1.4%
LUMBER	879	738.16	19.0%	687.2	27.9%	781	637	22.6%
MILK	1,550	1,445.68	7.2%	1,522.4	1.8%	1,536	1,423	7.9%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	141	178.84	-21.1%	141.6	-0.4%	141	113	25.1%
BUTTER CS	151	210.84	-28.4%	118.25	27.7%	134	139	-3.3%
CLASS IV MILK	56	239.53	-76.5%	44.45	26.5%	50	97	-48.3%
DRY WHEY	114	50.53	125.5%	129.1	-11.7%	122	71	72.4%
GSCI EXCESS RETURN FUT	189	16.84	1024.1%	113.85	66.3%	151	801	-81.2%
GOLDMAN SACHS	1,460	1,202.21	21.4%	1,534	-4.8%	1,498	1,088	37.7%
HOUSING INDEX	0	1.11	-81.0%	0.4	-47.4%	0	1	-41.7%
HDD WEATHER	55	90.11	-38.6%	37.5	47.6%	46	28	65.4%
CDD WEATHER	0	0	-	0	-	0	29	-100.0%
HDD SEASONAL STRIP	0	5.26	-100.0%	2.5	-100.0%	1	3	-59.6%
CDD SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
HDD WEATHER EUROPEAN	0	23.68	-100.0%	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	410	165.89	146.9%	665.15	-38.4%	541	319	69.2%
MALAYSIAN PALM SWAP	192	58.95	225.0%	174	10.1%	183	171	6.9%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	0	320	-100.0%
OTC SP GSCI ER SWAP	0	0	-	0	-	0	8	-100.0%

Commodities and Alternative Investments

Options								
LIVE CATTLE	13,994	11,358.58	23.2%	19,172.05	-27.0%	16,649	16,037	3.8%
FEEDER CATTLE	1,548	860.05	80.0%	2,329.55	-33.6%	1,949	1,490	30.8%
LEAN HOGS	12,737	13,390.79	-4.9%	11,828.5	7.7%	12,271	12,332	-0.5%
LUMBER	73	71.11	2.6%	54.65	33.5%	64	55	15.3%
MILK	1,683	1,361.58	23.6%	1,225.05	37.4%	1,448	1,436	0.8%
MLK MID	3	7.53	-63.6%	1.1	148.8%	2	5	-64.6%
NFD MILK	122	47.16	159.0%	80.75	51.3%	101	65	55.7%
BUTTER CS	37	31.89	15.8%	69.5	-46.8%	54	48	12.5%
CLASS IV MILK	33	182.42	-82.0%	34.85	-5.6%	34	82	-58.8%
DRY WHEY	20	22.47	-10.1%	22.75	-11.2%	22	18	19.9%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
HDD WEATHER	63	198.42	-68.2%	80	-21.1%	72	24	195.4%
CDD WEATHER	0	0	-	0	-	0	9	-100.0%
HDD SEASONAL STRIP	79	3.95	1900.0%	25	215.8%	51	95	-46.1%
CDD SEASONAL STRIP	316	0	-	25	1163.2%	167	137	21.8%
HDD WEATHER EUROPEAN	26	42.11	-37.5%	25	5.3%	26	7	259.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	30	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	200	-100.0%	103	138	-25.7%
LV CATL CSO	0	7.47	-96.5%	1.5	-82.5%	1	2	-60.5%
SNOWFALL	0	0	-	0	-	0	1	-100.0%
CASH-SETTLED CHEESE	304	131.63	130.6%	322.25	-5.8%	313	155	102.0%
SBIN HURR	0	0	-	0	-	0	0	-

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CME Exchange ADV Report - Monthly

February 2015

Page 5 of 5

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Ags Futures								
PALM OIL	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0.5	-100.0%	0	0	61.6%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,814,653	2,039,613.42	38.0%	3,028,072.05	-7.0%	2,924,099	2,636,733	10.9%
Equity Index Futures	1,640,342	2,132,099.42	-23.1%	2,371,141.1	-30.8%	2,015,111	2,091,075	-3.6%
FX Futures	677,810	707,645.47	-4.2%	892,283.35	-24.0%	787,797	734,329	7.3%
Commodities and Alternative Invest	102,888	109,513.37	-6.0%	125,344.6	-17.9%	114,404	109,938	4.1%
Ags Futures	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures	0	0	-	0.5	-100.0%	0	0	61.6%
TOTAL FUTURES	5,235,694	4,988,871.68	4.9%	6,416,841.6	-18.4%	5,841,410.51	5,572,075.01	4.8%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,042,706	709,724.84	46.9%	1,026,345.6	1.6%	1,034,316	859,677	20.3%
Equity Index Options	490,150	531,386.32	-7.8%	609,633.45	-19.6%	551,424	515,895	6.9%
FX Options	74,969	60,998.37	22.9%	100,953.5	-25.7%	88,295	67,760	30.3%
Commodities and Alternative Invest	31,037	27,717.16	12.0%	35,497.5	-12.6%	33,325	32,167	3.6%
TOTAL OPTIONS	1,638,863	1,329,826.68	23.2%	1,772,430.05	-7.5%	1,707,359.03	1,475,500.22	15.7%
TOTAL COMBINED								
Interest Rate	3,857,359	2,749,338.26	40.3%	4,054,417.65	-4.9%	3,958,415	3,496,410	13.2%
Equity Index	2,130,492	2,663,485.74	-20.0%	2,980,774.55	-28.5%	2,566,534	2,606,970	-1.6%
FX	752,780	768,643.84	-2.1%	993,236.85	-24.2%	876,091	802,089	9.2%
Commodities and Alternative Invest	133,926	137,230.53	-2.4%	160,842.1	-16.7%	147,729	142,105	4.0%
Ags	0	0	-	0	-	0	1	-100.0%
Foreign Exchange	0	0	-	0.5	-100.0%	0	0	61.6%
GRAND TOTAL	6,874,557	6,318,698.37	8.8%	8,189,271.65	-16.1%	7,548,769.54	7,047,575.23	7.1%