

CME Exchange ADV Report - Monthly

April 2015

Page 1 of 5

	ADV APR 2015	ADV APR 2014	% CHG	ADV MAR 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	1,794,860	2,196,107.33	-18.3%	2,585,748.64	-30.6%	2,535,008	2,636,641	-3.9%
1-MONTH EURODOLLAR	105	90.38	15.8%	251.59	-58.4%	178	79	125.2%
2YR BUNDLE	0	0	-	2.27	-100.0%	7	9	-23.1%
3YR BUNDLE	0	0	-	0	-	1	4	-63.1%
EURO 5YR BUNDLE	0	0	-	0	-	0	1	-39.3%
Interest Rate Options								
EURODOLLARS	365,007	118,198.19	208.8%	452,090.32	-19.3%	442,037	196,314	125.2%
EURO MIDCURVE	426,056	616,797.81	-30.9%	507,190.64	-16.0%	507,913	663,363	-23.4%
Equity Index Futures								
E-MINI S&P500	1,218,205	1,640,971.57	-25.8%	1,770,422.55	-31.2%	1,563,310	1,686,588	-7.3%
S&P 500	6,019	6,531	-7.8%	23,711.5	-74.6%	11,618	13,443	-13.6%
S&P 600 SMALLCAP EMINI	0	0.43	-100.0%	0	-	0	0	-100.0%
E-MINI MIDCAP	14,795	18,339.76	-19.3%	27,234.91	-45.7%	20,150	20,975	-3.9%
S&P 400 MIDCAP	77	79.62	-3.9%	37.36	104.7%	55	84	-34.6%
S&P 500 GROWTH	0	0.24	-61.8%	4.18	-97.8%	2	3	-50.5%
S&P 500/VALUE	0	0.52	-13.2%	3.32	-86.3%	2	6	-75.7%
E-MINI NASDAQ 100	209,870	369,801.67	-43.2%	277,000.09	-24.2%	259,394	299,539	-13.4%
NASDAQ	447	1,060.52	-57.9%	1,017.32	-56.1%	798	1,004	-20.5%
NIKKEI 225 (\$) STOCK	12,810	15,343.76	-16.5%	20,530.41	-37.6%	16,308	19,111	-14.7%
NIKKEI 225 (YEN) STOCK	39,671	39,780.29	-0.3%	53,899.86	-26.4%	48,589	48,353	0.5%
NASDAQ BIOTECH	0	0	-	13.64	-100.0%	5	2	102.4%
S&P CONSUMER STAPLES SECT	137	114.24	19.5%	504.27	-72.9%	246	267	-7.9%
S&P FINANCIAL SECTOR	113	111.81	0.8%	334.55	-66.3%	151	159	-5.4%
S&P MATERIALS SECTOR	93	22.9	304.2%	268.77	-65.6%	202	119	69.8%
S&P ENERGY SECTOR	269	238.86	12.7%	356.86	-24.5%	242	370	-34.5%
S&P TECHNOLOGY SECTOR	96	96.71	-0.4%	380.23	-74.7%	172	164	4.8%
S&P INDUSTRIAL SECTOR	64	44.1	44.3%	179.09	-64.5%	124	148	-16.1%
S&P UTILITIES SECTOR	463	188.81	145.2%	683.77	-32.3%	583	351	66.0%
S&P CONSUMER DSCRTNRY SE	164	77.1	112.3%	281.91	-41.9%	225	146	54.1%
S&P HEALTH CARE SECTOR	783	81.48	860.5%	806.41	-3.0%	568	225	152.1%
IBOVESPA INDEX	27	29.19	-6.1%	9.32	194.1%	12	18	-31.1%

CME Exchange ADV Report - Monthly

April 2015

Page 2 of 5

	ADV APR 2015	ADV APR 2014	% CHG	ADV MAR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Equity Index Options								
E-MINI S&P500	253,856	304,540.9	-16.6%	293,036.64	-13.4%	292,194	293,972	-0.6%
S&P 500	26,751	31,878.14	-16.1%	28,659.68	-6.7%	31,849	34,317	-7.2%
E-MINI MIDCAP	0	3.71	-89.0%	0	-	0	4	-93.8%
E-MINI NASDAQ 100	4,900	21,752.67	-77.5%	5,411.23	-9.5%	5,812	12,516	-53.6%
NASDAQ	0	0.38	-100.0%	0.45	-100.0%	0	1	-63.4%
EOM S&P 500	3,338	2,246.1	48.6%	3,526.45	-5.3%	4,304	4,063	5.9%
EOM EMINI S&P	35,328	26,278.19	34.4%	38,332.45	-7.8%	48,152	45,724	5.3%
EOW1 EMINI S&P 500	34,859	32,855.43	6.1%	35,419.68	-1.6%	42,629	41,347	3.1%
EOW2 EMINI S&P 500	43,281	42,703.57	1.4%	49,007.09	-11.7%	45,007	41,883	7.5%
EOW1 S&P 500	1,309	1,274.48	2.7%	908.32	44.1%	1,556	2,106	-26.1%
EOW2 S&P 500	4,077	3,670.57	11.1%	4,369.41	-6.7%	3,770	3,702	1.8%
EOW4 EMINI S&P 500	41,936	29,010.33	44.6%	45,160.55	-7.1%	36,555	36,260	0.8%
FX Futures								
AUSTRALIAN DOLLAR	99,937	62,375.1	60.2%	118,316.55	-15.5%	101,354	90,194	12.4%
BRITISH POUND	87,210	67,409.29	29.4%	129,760.55	-32.8%	102,116	98,560	3.6%
BRAZIL REAL	2,144	1,069.05	100.6%	2,550.14	-15.9%	2,915	2,575	13.2%
CANADIAN DOLLAR	63,398	43,039.57	47.3%	85,536.64	-25.9%	71,651	59,907	19.6%
E-MINI EURO FX	6,385	3,013.9	111.9%	8,050.36	-20.7%	6,444	3,631	77.5%
EURO FX	261,154	145,074.38	80.0%	351,107.09	-25.6%	273,130	207,176	31.8%
E-MINI JAPANESE YEN	629	500.76	25.7%	752.82	-16.4%	906	700	29.5%
JAPANESE YEN	111,930	111,193.71	0.7%	143,678	-22.1%	147,693	152,063	-2.9%
MEXICAN PESO	41,697	31,551.9	32.2%	52,571.41	-20.7%	44,311	41,603	6.5%
NEW ZEALND DOLLAR	17,108	9,831.24	74.0%	22,099.77	-22.6%	19,043	16,302	16.8%
NKR/USD CROSS RATE	18	21.57	-17.6%	124.41	-85.7%	54	58	-7.1%
RUSSIAN RUBLE	1,440	604.86	138.0%	3,840.86	-62.5%	1,982	1,478	34.1%
S.AFRICAN RAND	520	267.81	94.2%	1,182.45	-56.0%	660	485	36.0%
SWISS FRANC	21,460	25,513	-15.9%	24,417.09	-12.1%	24,169	38,250	-36.8%
AD/CD CROSS RATES	2	3.29	-53.0%	1.82	-15.0%	2	4	-62.0%
AD/JY CROSS RATES	175	177.67	-1.4%	197.64	-11.4%	171	279	-38.6%
AD/NE CROSS RATES	5	2.86	75.0%	1.18	323.1%	3	9	-69.1%
BP/JY CROSS RATES	49	67.52	-27.4%	95.86	-48.8%	72	203	-64.4%
BP/SF CROSS RATES	2	4.62	-67.5%	6.59	-77.2%	8	19	-59.4%
CD/JY CROSS RATES	2	10.81	-85.7%	1.18	30.8%	1	5	-78.5%
EC/AD CROSS RATES	92	24.33	279.4%	123	-24.9%	70	64	9.3%
EC/CD CROSS RATES	80	212.9	-62.4%	245.73	-67.4%	164	161	1.9%
EC/NOK CROSS RATES	0	2.95	-100.0%	32.45	-100.0%	9	5	82.2%
EC/SEK CROSS RATES	4	20.24	-82.3%	40	-91.0%	13	36	-63.0%
EFX/BP CROSS RATES	1,650	1,546.9	6.6%	4,238.91	-61.1%	2,887	2,948	-2.1%
EFX/JY CROSS RATES	1,498	1,793.81	-16.5%	2,225	-32.7%	2,047	2,218	-7.7%
EFX/SF CROSS RATES	818	761.52	7.5%	1,628.41	-49.8%	1,586	1,823	-13.0%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-100.0%
SKR/USD CROSS RATES	26	39.71	-34.2%	96.77	-73.0%	49	48	1.2%
CZECK KORUNA (US)	0	1.14	-100.0%	0	-	0	0	-100.0%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	0.29	-100.0%	0.09	-100.0%	0	2	-99.0%
HUNGARIAN FORINT (EC)	0	1.76	-100.0%	0	-	0	3	-100.0%
POLISH ZLOTY (US)	0	19.52	-99.1%	13.23	-98.6%	57	97	-41.2%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Exchange ADV Report - Monthly

April 2015

Page 3 of 5

	ADV APR 2015	ADV APR 2014	% CHG	ADV MAR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
FX Futures								
POLISH ZLOTY (EC)	0	145.86	-100.0%	2.5	-98.2%	1	143	-99.5%
SHEKEL	0	11.38	-98.8%	0.23	-40.0%	0	24	-99.4%
RMB USD	14	12.48	10.0%	29.23	-53.0%	18	16	14.5%
KOREAN WON	0	8.43	-99.5%	2.68	-98.3%	1	9	-90.4%
TURKISH LIRA	0	44.19	-99.5%	2.95	-92.3%	1	80	-98.6%
E-MICRO USD/CHF	0	0	-	0.05	-100.0%	0	0	-49.6%
TURKISH LIRA (EU)	0	3.62	-100.0%	0.09	-100.0%	0	57	-99.9%
E-MICRO USD/JPY	0	0.24	-61.8%	1.09	-91.7%	0	0	-31.1%
E-MICRO AUD/USD	2,309	1,259.52	83.4%	1,990.64	16.0%	2,512	2,060	21.9%
E-MICRO EUR/USD	19,698	5,742.29	243.0%	16,662.64	18.2%	16,220	7,815	107.6%
E-MICRO GBP/USD	2,085	944.52	120.8%	1,781.55	17.0%	1,845	1,438	28.4%
E-MICRO USD/CAD	0	0	-	0	-	0	0	510.1%
E-MICRO USD/CNH	2	1.43	5.0%	6.5	-76.9%	3	1	164.8%
E-MICRO CAD/USD	655	362.76	80.5%	726.64	-9.9%	705	704	0.0%
E-MICRO JPY/USD	445	337.67	31.8%	548.55	-18.9%	683	651	5.0%
MICRO CHF/USD	56	166.33	-66.1%	124.77	-54.9%	138	192	-28.3%
EURO QUARTERLY VARIANCE F	0	0	-	0	-	0	0	-
E-MICRO INR/USD	19	134.1	-86.1%	16.55	12.9%	21	159	-86.4%
INDIAN RUPEE	621	27.52	2156.1%	643.05	-3.4%	557	44	1175.3%
USDZAR	3	6.95	-58.2%	3.55	-17.9%	3	6	-55.4%
CHINESE RENMINBI (CNH)	22	52.38	-58.8%	42.5	-49.2%	33	26	28.5%
FX Options								
AUSTRALIAN DOLLAR	6,318	4,528.24	39.5%	7,434.82	-15.0%	6,495	6,204	4.7%
BRITISH POUND	13,609	6,604.81	106.0%	16,597.36	-18.0%	13,330	12,037	10.7%
BRAZIL REAL	0	0	-	0	-	0	0	-100.0%
CANADIAN DOLLAR	5,018	4,735.52	6.0%	5,562.86	-9.8%	5,642	5,556	1.5%
EURO FX	55,363	17,385.24	218.4%	67,967.91	-18.5%	57,178	30,281	88.8%
JAPANESE YEN	8,691	8,630.62	0.7%	9,282.86	-6.4%	9,854	11,942	-17.5%
MEXICAN PESO	47	4.14	1025.7%	105.55	-55.8%	75	39	92.2%
NEW ZEALND DOLLAR	0	3.33	-100.0%	0	-	0	3	-94.8%
RUSSIAN RUBLE	0	50.14	-100.0%	0	-	0	29	-100.0%
SWISS FRANC	467	833.62	-44.0%	980	-52.3%	1,055	1,178	-10.4%
JAPANESE YEN (EU)	11	47.95	-76.1%	4.59	149.5%	14	46	-70.8%
EURO FX (EU)	231	274.86	-16.0%	470.91	-51.0%	329	360	-8.5%
SWISS FRANC (EU)	0	10.29	-100.0%	0	-	0	7	-100.0%
CANADIAN DOLLAR (EU)	0	17	-100.0%	0.14	-100.0%	14	25	-45.8%
BRITISH POUND (EU)	16	14.05	10.7%	41.18	-62.3%	39	39	2.0%
AUSTRALIAN DLR (EU)	6	21.62	-70.4%	0.68	840.0%	4	13	-67.0%

CME Exchange ADV Report - Monthly

April 2015

Page 4 of 5

	ADV APR 2015	ADV APR 2014	% CHG	ADV MAR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	43,617	40,364.62	8.1%	52,888.41	-17.5%	52,097	53,965	-3.5%
FEEDER CATTLE	9,092	6,994	30.0%	10,143.14	-10.4%	10,308	8,398	22.7%
LEAN HOGS	32,565	36,220.43	-10.1%	43,719.23	-25.5%	39,814	42,289	-5.9%
LUMBER	960	693.48	38.4%	668.64	43.5%	798	637	25.4%
MILK	1,045	1,099.24	-4.9%	1,083.82	-3.5%	1,286	1,423	-9.6%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	106	98.05	8.4%	204.14	-47.9%	149	113	31.7%
BUTTER CS	115	78.71	46.1%	130.14	-11.6%	128	139	-7.7%
CLASS IV MILK	20	72.19	-71.9%	30.86	-34.3%	37	97	-61.7%
DRY WHEY	47	53.76	-12.5%	57.09	-17.6%	85	71	20.1%
GSCI EXCESS RETURN FUT	57	0.24	24030.4%	2,793.14	-97.9%	826	801	3.2%
GOLDMAN SACHS	1,271	1,088.52	16.7%	1,322.09	-3.9%	1,391	1,088	27.9%
HOUSING INDEX	1	0.67	-18.2%	0.55	0.0%	0	1	-17.8%
HDD WEATHER	0	2.38	-100.0%	13.64	-100.0%	25	28	-9.3%
CDD WEATHER	82	4.76	1618.2%	0	-	22	29	-26.2%
HDD SEASONAL STRIP	0	0	-	0	-	1	3	-81.0%
CDD SEASONAL STRIP	16	0	-	2.27	600.0%	5	0	1114.5%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	7	-100.0%
CAT WEATHER EUROPEAN	0	4.76	-100.0%	0	-	0	2	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	25	-100.0%
WKLY AVG TEMP	0	4.76	-100.0%	0	-	0	3	-100.0%
CASH-SETTLED CHEESE	382	229.33	66.6%	421.91	-9.4%	467	319	46.2%
MALAYSIAN PALM SWAP	331	173.33	90.9%	167.27	97.8%	218	171	27.6%
S&P GSCI ENHANCED ER SWAP	0	0	-	1,188.36	-100.0%	315	320	-1.5%
OTC SP GSCI ER SWAP	0	0	-	0	-	0	8	-100.0%
Commodities and Alternative Investments								
Options								
LIVE CATTLE	9,776	11,360.05	-13.9%	14,900.05	-34.4%	14,364	16,037	-10.4%
FEEDER CATTLE	1,342	959.05	39.9%	1,815.36	-26.1%	1,752	1,490	17.6%
LEAN HOGS	8,805	13,513.14	-34.8%	13,984.23	-37.0%	11,806	12,332	-4.3%
LUMBER	63	61.48	1.7%	46.32	35.0%	59	55	6.5%
MILK	1,031	1,122.05	-8.2%	1,090.32	-5.5%	1,243	1,436	-13.5%
MLK MID	1	3	-57.6%	1.64	-22.2%	2	5	-68.9%
NFD MILK	105	41.86	150.6%	249.27	-57.9%	141	65	117.9%
BUTTER CS	29	20.24	45.3%	42.14	-30.2%	44	48	-7.4%
CLASS IV MILK	11	71.24	-85.2%	19.05	-44.6%	24	82	-71.1%
DRY WHEY	25	2.86	775.0%	29.36	-14.9%	25	18	36.6%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
HDD WEATHER	0	0	-	0	-	34	24	38.8%
CDD WEATHER	0	0	-	0	-	0	9	-100.0%
HDD SEASONAL STRIP	0	23.81	-100.0%	0	-	24	95	-74.7%
CDD SEASONAL STRIP	1,114	1,000	11.4%	931.82	19.5%	620	137	353.5%
HDD WEATHER EUROPEAN	0	0	-	0	-	12	7	68.7%
CAT WEATHER EUROPEAN	136	214.29	-36.4%	0	-	36	30	21.4%
HDD EURO SEASONAL STRIP	0	0	-	0	-	48	138	-65.1%
LV CATL CSO	1	0	-	0.09	750.1%	1	2	-71.3%
CASH-SETTLED CHEESE	253	39.67	539.0%	243.23	4.2%	279	155	79.8%
SNOWFALL	0	0	-	0	-	0	1	-100.0%
SBIN HURR	0	0	-	0	-	0	0	-

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Exchange ADV Report - Monthly

April 2015

Page 5 of 5

	ADV APR 2015	ADV APR 2014	% CHG	ADV MAR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Ags Futures								
PALM OIL	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	0	0	-24.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	1,794,965	2,196,197.71	-18.3%	2,586,002.5	-30.6%	2,535,194	2,636,733	-3.9%
Equity Index Futures	1,504,102	2,092,914.57	-28.1%	2,177,680.32	-30.9%	1,922,753	2,091,075	-8.0%
FX Futures	745,360	515,419.67	44.6%	975,521.73	-23.6%	826,307	734,329	12.5%
Commodities and Alternative Invest	89,707	87,183.24	2.9%	114,834.68	-21.9%	107,972	109,938	-1.8%
Ags Futures	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures	0	0	-	0	-	0	0	-24.1%
TOTAL FUTURES	4,134,134	4,891,715.19	-15.5%	5,854,039.23	-29.4%	5,392,226.66	5,572,075.01	-3.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	791,063	734,996	7.6%	959,280.95	-17.5%	949,950	859,677	10.5%
Equity Index Options	449,635	496,214.48	-9.4%	503,831.95	-10.8%	511,829	515,895	-0.8%
FX Options	89,777	43,161.43	108.0%	108,448.86	-17.2%	94,030	67,760	38.8%
Commodities and Alternative Invest	22,691	28,432.71	-20.2%	33,352.86	-32.0%	30,514	32,167	-5.1%
TOTAL OPTIONS	1,353,166	1,302,804.62	3.9%	1,604,914.64	-15.7%	1,586,322.59	1,475,500.22	7.5%
TOTAL COMBINED								
Interest Rate	2,586,028	2,931,193.71	-11.8%	3,545,283.45	-27.1%	3,485,145	3,496,410	-0.3%
Equity Index	1,953,736	2,589,129.05	-24.5%	2,681,512.27	-27.1%	2,434,582	2,606,970	-6.6%
FX	835,138	558,581.1	49.5%	1,083,970.59	-23.0%	920,337	802,089	14.7%
Commodities and Alternative Invest	112,398	115,615.95	-2.8%	148,187.55	-24.2%	138,486	142,105	-2.5%
Ags	0	0	-	0	-	0	1	-100.0%
Foreign Exchange	0	0	-	0	-	0	0	-24.1%
GRAND TOTAL	5,487,300	6,194,519.81	-11.4%	7,458,953.86	-26.4%	6,978,549.25	7,047,575.23	-1.0%