

**CME Exchange ADV Report - Monthly**

June 2015

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	ADV JUN 2015	ADV JUN 2014	% CHG	ADV MAY 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	2,501,010	2,628,421.29	-4.8%	2,317,946.3	7.9%	2,494,295	2,636,641	-5.4%
1-MONTH EURODOLLAR	353	248.38	42.2%	473.45	-25.4%	256	79	224.4%
3YR BUNDLE	1	0	-	1.25	-9.1%	1	4	-65.1%
2YR BUNDLE	1	0	-	1.25	-9.1%	5	9	-44.3%
EURO 5YR BUNDLE	0	0	-	0.5	-100.0%	0	1	-45.3%
<b>Interest Rate Options</b>								
EURODOLLARS	365,473	183,347.67	99.3%	276,236.3	32.3%	402,034	196,314	104.8%
EURO MIDCURVE	542,080	620,572.43	-12.6%	461,681.65	17.4%	506,529	663,363	-23.6%
<b>Equity Index Futures</b>								
E-MINI S&P500	1,774,391	1,587,136.62	11.8%	1,225,819.35	44.8%	1,546,462	1,686,588	-8.3%
S&P 500	20,701	23,812	-13.1%	6,726.85	207.7%	12,434	13,443	-7.5%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
E-MINI MIDCAP	25,214	23,855.38	5.7%	14,682.9	71.7%	20,166	20,975	-3.9%
S&P 400 MIDCAP	32	28.86	11.7%	82.05	-60.7%	55	84	-34.2%
S&P 500 GROWTH	4	8.24	-54.2%	0.25	1409.1%	2	3	-45.0%
S&P 500/VALUE	5	14.14	-68.2%	0.15	2900.0%	2	6	-71.1%
E-MINI NASDAQ 100	251,927	250,127.9	0.7%	194,034.8	29.8%	247,622	299,539	-17.3%
NASDAQ	561	1,059.14	-47.0%	630.4	-11.0%	729	1,004	-27.3%
NIKKEI 225 (\$) STOCK	21,296	19,698.1	8.1%	11,362.6	87.4%	16,395	19,111	-14.2%
NIKKEI 225 (YEN) STOCK	56,945	38,909.62	46.4%	39,859.3	42.9%	48,663	48,353	0.6%
NASDAQ BIOTECH	24	0	-	3.1	668.3%	8	2	231.3%
S&P FINANCIAL SECTOR	419	192.62	117.7%	80.65	419.9%	187	159	17.4%
S&P MATERIALS SECTOR	159	87.52	82.1%	122.95	29.6%	182	119	52.8%
S&P ENERGY SECTOR	379	418.67	-9.5%	386.35	-1.9%	289	370	-21.8%
S&P INDUSTRIAL SECTOR	257	308.19	-16.8%	107.6	138.4%	145	148	-2.1%
S&P TECHNOLOGY SECTOR	490	224.71	118.1%	97.35	403.5%	216	164	31.7%
S&P UTILITIES SECTOR	481	392.1	22.8%	454	6.0%	544	351	55.1%
S&P CONSUMER DSCRTNRY SE	1,355	220.29	514.9%	671.8	101.6%	495	146	239.1%
S&P HEALTH CARE SECTOR	802	263.24	204.8%	510.65	57.1%	600	225	166.4%
IBOVESPA INDEX	20	4.95	294.7%	30.5	-35.9%	16	18	-6.9%
S&P CONSUMER STAPLES SECT	1,486	544	173.2%	657.35	126.1%	530	267	98.4%

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<b>Equity Index Options</b>								
E-MINI S&P500	300,303	215,788.19	39.2%	259,773.05	15.6%	288,434	293,972	-1.9%
S&P 500	36,761	29,591.38	24.2%	30,558.55	20.3%	32,507	34,317	-5.3%
E-MINI MIDCAP	0	1.48	-78.4%	0.05	536.4%	0	4	-94.1%
E-MINI NASDAQ 100	5,037	12,418.1	-59.4%	4,561.05	10.4%	5,476	12,516	-56.3%
NASDAQ	0	0.05	-100.0%	0	-	0	1	-75.7%
EOM S&P 500	3,269	4,846.67	-32.6%	6,456.9	-49.4%	4,466	4,063	9.9%
EOM EMINI S&P	41,918	26,518.57	58.1%	58,526.25	-28.4%	48,715	45,724	6.5%
EOW1 EMINI S&P 500	55,230	34,203.19	61.5%	35,838.8	54.1%	43,760	41,347	5.8%
EOW2 EMINI S&P 500	48,851	33,862.24	44.3%	37,368.8	30.7%	44,461	41,883	6.2%
EOW1 S&P 500	1,324	1,732.05	-23.6%	1,471.45	-10.0%	1,502	2,106	-28.7%
EOW2 S&P 500	3,029	2,993.95	1.2%	3,860.4	-21.5%	3,654	3,702	-1.3%
EOW4 EMINI S&P 500	45,478	39,171.14	16.1%	42,548.65	6.9%	39,085	36,260	7.8%
<b>FX Futures</b>								
AUSTRALIAN DOLLAR	91,897	76,666.57	19.9%	84,932.55	8.2%	97,062	90,194	7.6%
BRITISH POUND	107,921	121,316.14	-11.0%	111,720.3	-3.4%	104,674	98,560	6.2%
BRAZIL REAL	1,670	1,983.05	-15.8%	1,891.45	-11.7%	2,532	2,575	-1.7%
CANADIAN DOLLAR	72,532	59,694.9	21.5%	58,504.75	24.0%	69,703	59,907	16.4%
E-MINI EURO FX	7,437	2,670.95	178.4%	7,374.95	0.8%	6,768	3,631	86.4%
EURO FX	317,310	202,947.95	56.4%	277,471.4	14.4%	281,600	207,176	35.9%
E-MINI JAPANESE YEN	1,020	357.24	185.5%	643.45	58.5%	884	700	26.4%
JAPANESE YEN	160,863	124,566.52	29.1%	127,405.9	26.3%	146,765	152,063	-3.5%
MEXICAN PESO	48,640	43,982.9	10.6%	34,364.75	41.5%	43,481	41,603	4.5%
NEW ZEALND DOLLAR	23,880	14,128.19	69.0%	20,231.65	18.0%	20,084	16,302	23.2%
NKR/USD CROSS RATE	91	118.67	-23.1%	33.7	170.7%	57	58	-1.4%
RUSSIAN RUBLE	1,934	1,287.52	50.2%	549.65	251.9%	1,744	1,478	18.1%
S.AFRICAN RAND	1,434	756.48	89.6%	321.4	346.3%	742	485	52.9%
SWISS FRANC	23,325	37,751.19	-38.2%	21,048.3	10.8%	23,521	38,250	-38.5%
AD/CD CROSS RATES	1	4	-85.2%	1.1	-46.3%	1	4	-67.8%
AD/JY CROSS RATES	252	292.14	-13.7%	142.95	76.3%	181	279	-35.1%
AD/NE CROSS RATES	1	18.57	-92.2%	4.5	-67.7%	3	9	-68.3%
BP/JY CROSS RATES	80	257.86	-69.1%	26.7	198.6%	66	203	-67.4%
BP/SF CROSS RATES	6	24.57	-76.9%	17.15	-66.9%	9	19	-53.8%
CD/JY CROSS RATES	1	4	-65.9%	0.9	51.5%	1	5	-77.7%
EC/AD CROSS RATES	176	102.05	72.3%	52.5	234.9%	86	64	34.3%
EC/CD CROSS RATES	157	155.9	0.9%	21.8	621.4%	140	161	-13.0%
EC/NOK CROSS RATES	1	12.81	-94.0%	0.05	1445.6%	6	5	24.0%
EC/SEK CROSS RATES	44	65.57	-32.6%	0.3	14642.4%	17	36	-53.5%
EFX/BP CROSS RATES	4,434	4,884.9	-9.2%	2,262.5	96.0%	3,059	2,948	3.8%
EFX/JY CROSS RATES	3,227	2,352.1	37.2%	1,347.3	139.5%	2,143	2,218	-3.4%
EFX/SF CROSS RATES	2,326	2,307.33	0.8%	886.45	162.4%	1,604	1,823	-12.0%
SF/JY CROSS RATES	0	0.19	-100.0%	0	-	0	0	-100.0%
SKR/USD CROSS RATES	115	60.95	88.4%	34.1	236.7%	58	48	20.4%
CZECK KORUNA (US)	0	0	-	0	-	0	0	-100.0%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	10.67	-100.0%	0	-	0	2	-99.4%
HUNGARIAN FORINT (EC)	0	4	-100.0%	0	-	0	3	-100.0%
POLISH ZLOTY (US)	1	81.62	-98.6%	0.15	657.6%	38	97	-60.7%

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<b>FX Futures</b>								
POLISH ZLOTY (EC)	0	419.1	-100.0%	0.2	-100.0%	0	143	-99.7%
SHEKEL	0	60.62	-99.8%	0	-	0	24	-99.5%
RMB USD	5	14.38	-67.4%	7.2	-35.0%	14	16	-11.7%
KOREAN WON	4	24.19	-85.0%	0.55	561.2%	1	9	-85.6%
TURKISH LIRA	0	158.62	-99.7%	0.4	13.7%	1	80	-98.9%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-66.4%
TURKISH LIRA (EU)	0	148.52	-100.0%	0	-	0	57	-99.9%
E-MICRO USD/JPY	2	0.76	138.6%	0.2	809.1%	1	0	20.3%
E-MICRO AUD/USD	2,342	1,227.81	90.8%	2,392	-2.1%	2,463	2,060	19.6%
E-MICRO EUR/USD	21,037	6,928.62	203.6%	22,014.25	-4.4%	17,995	7,815	130.3%
E-MICRO GBP/USD	2,190	1,041.05	110.4%	2,541.9	-13.8%	2,017	1,438	40.3%
E-MICRO USD/CAD	0	0	-	0.3	-100.0%	0	0	912.7%
E-MICRO INR/USD	6	70.67	-92.0%	3.85	47.6%	16	159	-90.0%
INDIAN RUPEE	466	37.57	1141.3%	650.25	-28.3%	556	44	1173.0%
E-MICRO USD/CNH	1	1.14	-48.3%	0.1	490.9%	2	1	86.0%
EURO QUARTERLY VARIANCE F	0	0	-	0	-	0	0	-
E-MICRO CAD/USD	448	288.43	55.4%	444.1	0.9%	618	704	-12.3%
E-MICRO JPY/USD	571	325.62	75.2%	554.4	2.9%	643	651	-1.3%
MICRO CHF/USD	88	206.24	-57.4%	61.9	41.8%	117	192	-39.2%
USDZAR	0	10.67	-99.1%	3.85	-97.6%	2	6	-59.6%
CHINESE RENMINBI (CNH)	9	12.57	-25.9%	21.85	-57.4%	27	26	5.4%
<b>FX Options</b>								
AUSTRALIAN DOLLAR	4,766	4,716.05	1.1%	6,711.65	-29.0%	6,225	6,204	0.3%
BRITISH POUND	8,962	11,936.43	-24.9%	13,731.6	-34.7%	12,626	12,037	4.9%
BRAZIL REAL	0	0	-	0	-	0	0	-100.0%
CANADIAN DOLLAR	4,128	4,518.14	-8.6%	4,689.45	-12.0%	5,223	5,556	-6.0%
EURO FX	56,779	23,858.67	138.0%	57,482.45	-1.2%	57,157	30,281	88.8%
JAPANESE YEN	12,074	7,992.95	51.1%	13,802.05	-12.5%	10,876	11,942	-8.9%
MEXICAN PESO	44	5.1	770.7%	58	-23.5%	67	39	71.5%
NEW ZEALND DOLLAR	0	4.43	-100.0%	0	-	0	3	-96.5%
RUSSIAN RUBLE	0	33.9	-100.0%	0	-	0	29	-100.0%
SWISS FRANC	346	1,073.24	-67.8%	336.9	2.7%	816	1,178	-30.8%
JAPANESE YEN (EU)	21	29.48	-27.2%	21.45	0.0%	16	46	-65.0%
EURO FX (EU)	282	237.71	18.5%	297.6	-5.4%	316	360	-12.2%
SWISS FRANC (EU)	0	9.62	-100.0%	0	-	0	7	-100.0%
CANADIAN DOLLAR (EU)	0	15.05	-100.0%	0	-	9	25	-64.0%
BRITISH POUND (EU)	14	23.29	-41.0%	25.2	-45.5%	33	39	-15.6%
AUSTRALIAN DLR (EU)	7	3.81	95.7%	8.1	-8.0%	5	13	-58.1%

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<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
LIVE CATTLE	43,423	53,648.81	-19.1%	56,953.55	-23.8%	51,347	53,965	-4.9%
FEEDER CATTLE	7,138	7,541.62	-5.3%	8,184.3	-12.8%	9,410	8,398	12.1%
LEAN HOGS	43,732	44,640.86	-2.0%	41,504.6	5.4%	40,774	42,289	-3.6%
LUMBER	881	822.67	7.0%	837.85	5.1%	819	637	28.6%
MILK	984	1,005.62	-2.1%	1,054.35	-6.7%	1,196	1,423	-16.0%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	168	74.24	126.5%	152.25	10.4%	153	113	35.2%
BUTTER CS	117	110.86	6.0%	144.75	-18.9%	129	139	-7.1%
CLASS IV MILK	43	78.33	-45.2%	23.2	85.0%	36	97	-63.0%
DRY WHEY	66	33.24	99.9%	48	38.4%	76	71	7.2%
GSCI EXCESS RETURN FUT	2,518	2,208.1	14.1%	191.8	1213.0%	1,023	801	27.7%
GOLDMAN SACHS	1,219	1,004.62	21.3%	1,337.65	-8.9%	1,352	1,088	24.3%
HOUSING INDEX	0	0.1	-4.4%	0.3	-69.7%	0	1	-33.3%
HDD WEATHER	2	0	-	0	-	17	28	-38.4%
CDD WEATHER	39	114.29	-66.2%	82.5	-53.2%	34	29	17.0%
HDD SEASONAL STRIP	5	0	-	2.6	74.8%	2	3	-49.1%
CDD SEASONAL STRIP	5	0	-	37.7	-87.9%	10	0	2428.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	7	-100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	2	-100.0%
HDD EURO SEASONAL STRIP	5	0	-	0	-	1	25	-96.8%
WKLY AVG TEMP	0	0	-	0	-	0	3	-100.0%
CASH-SETTLED CHEESE	541	168.48	221.0%	282.2	91.6%	451	319	41.0%
OTC SP GSCI ER SWAP	0	0	-	0	-	0	8	-100.0%
MALAYSIAN PALM SWAP	135	130.48	3.1%	207	-35.0%	201	171	18.0%
S&P GSCI ENHANCED ER SWAP	1,188	519.05	129.0%	0	-	418	320	30.8%
<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
LIVE CATTLE	11,292	19,749.19	-42.8%	11,131.35	1.4%	13,306	16,037	-17.0%
FEEDER CATTLE	1,357	1,745.48	-22.2%	1,419.75	-4.4%	1,630	1,490	9.4%
LEAN HOGS	11,449	13,954.33	-18.0%	9,143.75	25.2%	11,317	12,332	-8.2%
LUMBER	48	77.62	-38.3%	41.6	15.1%	54	55	-1.9%
MILK	928	1,081.19	-14.1%	1,024.9	-9.4%	1,152	1,436	-19.8%
MLK MID	1	4.14	-82.4%	1.15	-36.8%	1	5	-73.5%
NFD MILK	154	63.76	141.6%	101.8	51.3%	137	65	111.6%
BUTTER CS	55	52.38	5.7%	110.5	-49.9%	57	48	19.0%
CLASS IV MILK	65	114.33	-43.1%	37.9	71.7%	33	82	-59.5%
DRY WHEY	13	6.76	86.9%	10.95	15.4%	20	18	12.9%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
HDD WEATHER	0	0	-	0	-	22	24	-7.8%
CDD WEATHER	7	33.33	-79.5%	0	-	1	9	-86.9%
HDD SEASONAL STRIP	0	5.48	-100.0%	0	-	16	95	-83.2%
CDD SEASONAL STRIP	91	0	-	625	-85.5%	528	137	285.9%
HDD WEATHER EUROPEAN	0	0	-	0	-	8	7	12.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	24	30	-19.4%
HDD EURO SEASONAL STRIP	0	0	-	0	-	32	138	-76.8%
LV CATL CSO	0	0.48	-4.6%	0.15	203.0%	1	2	-76.4%
SBIN HURR	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	300	49.43	507.4%	99.8	200.8%	254	155	63.8%
SNOWFALL	0	0	-	0	-	0	1	-100.0%

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<b>Ags Futures</b>								
PALM OIL	0	0	-	0	-	0	1	-100.0%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	0	-	2.7	-100.0%	1	0	222.6%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	2,501,365	2,628,669.67	-4.8%	2,318,422.75	7.9%	2,494,557	2,636,733	-5.4%
Equity Index Futures	2,156,947	1,947,306.29	10.8%	1,496,320.95	44.2%	1,895,742	2,091,075	-9.3%
FX Futures	897,947	709,844.1	26.5%	779,989.95	15.1%	831,505	734,329	13.2%
Commodities and Alternative Invest	102,209	112,101.33	-8.8%	111,044.6	-8.0%	107,449	109,938	-2.3%
Ags Futures	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures	0	0	-	2.7	-100.0%	1	0	222.6%
<b>TOTAL FUTURES</b>	<b>5,658,467</b>	<b>5,397,921.38</b>	<b>4.8%</b>	<b>4,705,780.95</b>	<b>20.2%</b>	<b>5,329,253.71</b>	<b>5,572,075.01</b>	<b>-4.4%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	907,554	803,920.1	12.9%	737,917.95	23.0%	908,563	859,677	5.7%
Equity Index Options	541,202	401,127	34.9%	480,963.95	12.5%	512,060	515,895	-0.7%
FX Options	87,424	54,457.86	60.5%	97,164.45	-10.0%	93,369	67,760	37.8%
Commodities and Alternative Invest	25,761	36,937.91	-30.3%	23,748.6	8.5%	28,595	32,167	-11.1%
<b>TOTAL OPTIONS</b>	<b>1,561,940</b>	<b>1,296,442.86</b>	<b>20.5%</b>	<b>1,339,794.95</b>	<b>16.6%</b>	<b>1,542,586.88</b>	<b>1,475,500.22</b>	<b>4.5%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	3,408,919	3,432,589.76	-0.7%	3,056,340.7	11.5%	3,403,120	3,496,410	-2.7%
Equity Index	2,698,149	2,348,433.29	14.9%	1,977,284.9	36.5%	2,407,802	2,606,970	-7.6%
FX	985,370	764,301.95	28.9%	877,154.4	12.3%	924,873	802,089	15.3%
Commodities and Alternative Invest	127,970	149,039.24	-14.1%	134,793.2	-5.1%	136,044	142,105	-4.3%
Ags	0	0	-	0	-	0	1	-100.0%
Foreign Exchange	0	0	-	2.7	-100.0%	1	0	222.6%
<b>GRAND TOTAL</b>	<b>7,220,408</b>	<b>6,694,364.24</b>	<b>7.9%</b>	<b>6,045,575.9</b>	<b>19.4%</b>	<b>6,871,840.59</b>	<b>7,047,575.23</b>	<b>-2.5%</b>