

CME Exchange ADV Report - Monthly

July 2015

Page 1 of 5

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 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	2,078,058	2,611,294.55	-20.4%	2,501,009.86	-16.9%	2,432,001	2,636,641	-7.8%
1-MONTH EURODOLLAR	353	87.91	301.1%	353.09	-0.1%	270	79	242.8%
3YR BUNDLE	0	0	-	1.14	-100.0%	1	4	-70.3%
2YR BUNDLE	0	0	-	1.14	-100.0%	4	9	-52.6%
EURO 5YR BUNDLE	0	0	-	0	-	0	1	-53.5%
Interest Rate Options								
EURODOLLARS	450,509	222,506.18	102.5%	365,473.14	23.3%	409,289	196,314	108.5%
EURO MIDCURVE	476,332	589,382.91	-19.2%	542,080.36	-12.1%	502,010	663,363	-24.3%
Equity Index Futures								
E-MINI S&P500	1,499,552	1,511,972.09	-0.8%	1,774,390.91	-15.5%	1,539,441	1,686,588	-8.7%
S&P 500	5,960	6,181.18	-3.6%	20,700.86	-71.2%	11,465	13,443	-14.7%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
E-MINI MIDCAP	16,795	15,604.95	7.6%	25,213.5	-33.4%	19,662	20,975	-6.3%
S&P 400 MIDCAP	0	20.05	-100.0%	32.23	-100.0%	47	84	-44.1%
S&P 500 GROWTH	0	0.14	133.3%	3.77	-91.6%	2	3	-51.8%
S&P 500/VALUE	0	0.23	0.0%	4.5	-94.9%	2	6	-74.9%
E-MINI NASDAQ 100	231,852	241,177	-3.9%	251,927	-8.0%	245,262	299,539	-18.1%
NASDAQ	0	511.91	-100.0%	561.23	-100.0%	620	1,004	-38.2%
NIKKEI 225 (\$) STOCK	14,828	11,255.59	31.7%	21,295.64	-30.4%	16,160	19,111	-15.4%
NIKKEI 225 (YEN) STOCK	43,225	28,657.27	50.8%	56,945	-24.1%	47,849	48,353	-1.0%
S&P CONSUMER STAPLES SECT	366	186.68	96.1%	1,486.23	-75.4%	506	267	89.2%
IBOVESPA INDEX	28	6.23	351.8%	19.55	44.0%	18	18	3.1%
S&P UTILITIES SECTOR	286	185.27	54.1%	481.36	-40.7%	506	351	44.1%
S&P ENERGY SECTOR	341	377.91	-9.8%	378.95	-10.0%	297	370	-19.7%
S&P MATERIALS SECTOR	82	64.36	26.7%	159.36	-48.8%	167	119	40.2%
S&P FINANCIAL SECTOR	136	65.68	107.3%	419.32	-67.5%	179	159	12.6%
S&P TECHNOLOGY SECTOR	113	75.77	49.4%	490.18	-76.9%	200	164	22.4%
S&P HEALTH CARE SECTOR	208	112.59	84.9%	802.36	-74.0%	541	225	140.3%
S&P INDUSTRIAL SECTOR	115	47.95	139.2%	256.55	-55.3%	140	148	-5.1%
S&P CONSUMER DSCRTNRY SE	185	49.5	274.7%	1,354.55	-86.3%	449	146	207.3%
NASDAQ BIOTECH	6	0	-	23.82	-76.7%	8	2	216.6%

CME Exchange ADV Report - Monthly

July 2015

Page 2 of 5

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Equity Index Options								
E-MINI S&P500	307,814	252,741.5	21.8%	300,303.23	2.5%	291,334	293,972	-0.9%
S&P 500	47,135	35,449.95	33.0%	36,761.32	28.2%	34,696	34,317	1.1%
E-MINI MIDCAP	0	5.27	-99.1%	0.32	-85.7%	0	4	-94.8%
E-MINI NASDAQ 100	4,530	10,947.45	-58.6%	5,037.36	-10.1%	5,334	12,516	-57.4%
NASDAQ	0	0.55	-100.0%	0	-	0	1	-79.3%
EOM S&P 500	7,168	2,437.64	194.0%	3,268.68	119.3%	4,870	4,063	19.9%
EOM EMINI S&P	73,645	34,197.73	115.3%	41,918.32	75.7%	52,446	45,724	14.7%
EOW1 EMINI S&P 500	33,899	34,289.14	-1.1%	55,230.09	-38.6%	42,284	41,347	2.3%
EOW2 EMINI S&P 500	57,713	38,837	48.6%	48,851.18	18.1%	46,445	41,883	10.9%
EOW1 S&P 500	1,503	1,823.86	-17.6%	1,323.82	13.6%	1,502	2,106	-28.7%
EOW2 S&P 500	3,564	4,797.05	-25.7%	3,029.45	17.6%	3,641	3,702	-1.7%
EOW4 EMINI S&P 500	48,155	40,340.18	19.4%	45,478.45	5.9%	40,442	36,260	11.5%
FX Futures								
AUSTRALIAN DOLLAR	86,269	73,601.55	17.2%	91,896.86	-6.1%	95,447	90,194	5.8%
BRITISH POUND	79,308	78,581.5	0.9%	107,921.32	-26.5%	100,878	98,560	2.4%
BRAZIL REAL	2,386	1,106.73	115.6%	1,669.77	42.9%	2,510	2,575	-2.5%
CANADIAN DOLLAR	65,776	48,390.55	35.9%	72,531.68	-9.3%	69,115	59,907	15.4%
E-MINI EURO FX	4,762	1,572.77	202.8%	7,436.5	-36.0%	6,468	3,631	78.1%
EURO FX	212,093	138,565	53.1%	317,310.45	-33.2%	271,198	207,176	30.9%
E-MINI JAPANESE YEN	623	312.95	99.1%	1,020.05	-38.9%	845	700	20.8%
JAPANESE YEN	101,637	97,424.05	4.3%	160,863.18	-36.8%	140,011	152,063	-7.9%
MEXICAN PESO	38,911	25,113.64	54.9%	48,639.82	-20.0%	42,797	41,603	2.9%
NEW ZEALND DOLLAR	20,997	12,581.45	66.9%	23,880.32	-12.1%	20,221	16,302	24.0%
NKR/USD CROSS RATE	17	49.5	-65.2%	91.23	-81.1%	51	58	-11.7%
RUSSIAN RUBLE	1,245	1,189.77	4.7%	1,934.45	-35.6%	1,670	1,478	13.0%
S.AFRICAN RAND	457	344.68	32.6%	1,434.36	-68.1%	699	485	44.1%
SWISS FRANC	17,263	32,791.55	-47.4%	23,325.32	-26.0%	22,585	38,250	-41.0%
AD/CD CROSS RATES	0	2.05	-80.0%	0.59	-30.8%	1	4	-71.1%
AD/JY CROSS RATES	231	172.45	34.2%	252.09	-8.2%	188	279	-32.4%
AD/NE CROSS RATES	1	15.45	-92.1%	1.45	-15.6%	3	9	-70.9%
BP/JY CROSS RATES	26	326.41	-92.1%	79.73	-67.6%	60	203	-70.3%
BP/SF CROSS RATES	11	7.77	39.2%	5.68	90.4%	9	19	-52.3%
CD/JY CROSS RATES	1	2.64	-60.3%	1.36	-23.3%	1	5	-77.8%
EC/AD CROSS RATES	31	18.55	66.2%	175.82	-82.5%	77	64	21.4%
EC/CD CROSS RATES	40	24.05	66.0%	157.27	-74.6%	125	161	-22.3%
EC/NOK CROSS RATES	0	4.32	-100.0%	0.77	-100.0%	5	5	5.5%
EC/SEK CROSS RATES	22	12.82	72.3%	44.23	-50.1%	17	36	-51.1%
EFX/BP CROSS RATES	1,920	1,562.41	22.9%	4,433.91	-56.7%	2,889	2,948	-2.0%
EFX/JY CROSS RATES	1,683	1,330.91	26.4%	3,227.45	-47.9%	2,074	2,218	-6.5%
EFX/SF CROSS RATES	1,100	784.45	40.2%	2,326.41	-52.7%	1,529	1,823	-16.1%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-100.0%
SKR/USD CROSS RATES	27	49.09	-45.0%	114.82	-76.5%	53	48	10.7%
CZECK KORUNA (US)	0	0.05	-100.0%	0	-	0	0	-100.0%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	3.23	-100.0%	0	-	0	2	-99.5%
HUNGARIAN FORINT (EC)	0	9.73	-100.0%	0	-	0	3	-100.0%
POLISH ZLOTY (US)	6	154.32	-96.0%	1.14	444.0%	33	97	-65.6%

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

July 2015

Page 3 of 5

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
FX Futures								
POLISH ZLOTY (EC)	0	111.73	-100.0%	0	-	0	143	-99.7%
SHEKEL	0	47.73	-100.0%	0.14	-100.0%	0	24	-99.6%
RMB USD	33	5.91	466.2%	4.68	614.6%	17	16	6.2%
KOREAN WON	0	9.41	-95.7%	3.64	-88.7%	1	9	-87.1%
TURKISH LIRA	0	393.68	-100.0%	0.45	-60.0%	1	80	-99.1%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-14.3%
TURKISH LIRA (EU)	0	278.91	-100.0%	0	-	0	57	-99.9%
E-MICRO USD/JPY	0	0.09	-100.0%	1.82	-100.0%	0	0	2.3%
E-MICRO AUD/USD	2,809	1,290.05	117.7%	2,342.36	19.9%	2,515	2,060	22.1%
E-MICRO EUR/USD	16,792	4,753.18	253.3%	21,036.73	-20.2%	17,815	7,815	128.0%
E-MICRO GBP/USD	2,029	1,089.41	86.2%	2,190.05	-7.4%	2,019	1,438	40.5%
E-MICRO USD/CAD	0	0	-	0	-	0	0	932.9%
EURO QUARTERLY VARIANCE F	0	0	-	0	-	0	0	-
USDZAR	3	0	-	0.09	3350.4%	2	6	-57.6%
CHINESE RENMINBI (CNH)	31	5.27	492.2%	9.32	235.1%	28	26	7.9%
INDIAN RUPEE	390	121.41	221.1%	466.36	-16.4%	531	44	1116.1%
E-MICRO INR/USD	4	245.64	-98.6%	5.68	-37.6%	14	159	-91.1%
MICRO CHF/USD	95	120.73	-21.3%	87.77	8.2%	113	192	-40.9%
E-MICRO CAD/USD	478	331.91	44.0%	448.14	6.6%	597	704	-15.3%
E-MICRO JPY/USD	345	199.64	72.6%	570.64	-39.6%	598	651	-8.1%
E-MICRO USD/CNH	1	0.68	0.0%	0.59	15.4%	2	1	66.8%
FX Options								
AUSTRALIAN DOLLAR	7,211	4,915.5	46.7%	4,766.27	51.3%	6,373	6,204	2.7%
BRITISH POUND	6,786	12,403.32	-45.3%	8,961.68	-24.3%	11,752	12,037	-2.4%
BRAZIL REAL	0	0	-	0	-	0	0	-100.0%
CANADIAN DOLLAR	6,399	5,560.09	15.1%	4,128.45	55.0%	5,399	5,556	-2.8%
EURO FX	38,337	21,334.36	79.7%	56,778.82	-32.5%	54,340	30,281	79.5%
JAPANESE YEN	10,168	10,876.05	-6.5%	12,073.82	-15.8%	10,770	11,942	-9.8%
MEXICAN PESO	79	3.64	2082.5%	44.36	78.9%	69	39	76.3%
NEW ZEALND DOLLAR	0	13.86	-100.0%	0	-	0	3	-97.0%
RUSSIAN RUBLE	9	28.86	-68.5%	0	-	1	29	-95.3%
SWISS FRANC	415	836.86	-50.4%	346.05	19.9%	756	1,178	-35.9%
JAPANESE YEN (EU)	24	33.18	-29.2%	21.45	9.5%	17	46	-62.7%
EURO FX (EU)	169	250.64	-32.4%	281.64	-39.9%	294	360	-18.3%
SWISS FRANC (EU)	0	0.82	-100.0%	0	-	0	7	-100.0%
CANADIAN DOLLAR (EU)	6	5.95	4.6%	0	-	9	25	-65.7%
BRITISH POUND (EU)	7	36.36	-82.0%	13.73	-52.3%	29	39	-25.7%
AUSTRALIAN DLR (EU)	10	0.45	2000.2%	7.45	28.0%	6	13	-53.4%

CME Exchange ADV Report - Monthly

July 2015

Page 4 of 5

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	53,023	68,340.59	-22.4%	43,423.36	22.1%	51,598	53,965	-4.4%
FEEDER CATTLE	9,714	10,256.77	-5.3%	7,138.36	36.1%	9,456	8,398	12.6%
LEAN HOGS	44,144	47,573.55	-7.2%	43,731.82	0.9%	41,279	42,289	-2.4%
LUMBER	648	459.95	40.9%	880.64	-26.4%	794	637	24.6%
MILK	1,087	1,213.73	-10.4%	984.05	10.5%	1,180	1,423	-17.1%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	264	81.32	224.4%	168.14	56.9%	169	113	49.9%
BUTTER CS	169	130.82	28.9%	117.45	43.6%	135	139	-2.8%
CLASS IV MILK	84	57.09	47.3%	42.91	96.0%	43	97	-55.5%
DRY WHEY	80	73.86	7.8%	66.45	19.8%	76	71	8.0%
GSCI EXCESS RETURN FUT	21	119.73	-82.5%	2,518.36	-99.2%	873	801	8.9%
GOLDMAN SACHS	1,286	1,128.68	13.9%	1,218.95	5.5%	1,342	1,088	23.4%
HOUSING INDEX	0	0.09	150.1%	0.09	149.8%	0	1	-36.9%
HDD WEATHER	0	0	-	2.27	-100.0%	15	28	-47.6%
CDD WEATHER	26	50.32	-47.4%	38.64	-31.5%	33	29	13.0%
HDD SEASONAL STRIP	2	0	-	4.55	-50.0%	2	3	-46.0%
CDD SEASONAL STRIP	7	0	-	4.55	50.0%	10	0	2307.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	7	-100.0%
CAT WEATHER EUROPEAN	0	18.18	-100.0%	0	-	0	2	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	4.55	-100.0%	1	25	-97.3%
WKLY AVG TEMP	0	6.82	-100.0%	0	-	0	3	-100.0%
CASH-SETTLED CHEESE	546	240.82	126.7%	540.73	0.9%	465	319	45.5%
OTC SP GSCI ER SWAP	0	0	-	0	-	0	8	-100.0%
S&P GSCI ENHANCED ER SWAP	0	0	-	1,188.36	-100.0%	356	320	11.2%
MALAYSIAN PALM SWAP	124	63.64	95.1%	134.55	-7.7%	190	171	11.2%
Commodities and Alternative Investments								
Options								
LIVE CATTLE	12,189	23,967.68	-49.1%	11,292.14	7.9%	13,139	16,037	-18.1%
FEEDER CATTLE	1,790	1,513.82	18.2%	1,357.27	31.9%	1,654	1,490	11.0%
LEAN HOGS	11,605	14,620.27	-20.6%	11,448.95	1.4%	11,361	12,332	-7.9%
LUMBER	68	31.82	114.3%	47.86	42.5%	56	55	1.9%
MILK	1,119	1,378.95	-18.9%	928.32	20.5%	1,147	1,436	-20.1%
MLK MID	2	2.68	-13.6%	0.73	218.7%	2	5	-71.0%
NFD MILK	313	94.05	232.7%	154.05	103.1%	164	65	152.2%
BUTTER CS	72	41.05	76.2%	55.36	30.6%	59	48	23.9%
CLASS IV MILK	17	72.36	-76.2%	65.09	-73.5%	31	82	-62.4%
DRY WHEY	4	24.55	-82.4%	12.64	-65.8%	18	18	-0.4%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
HDD WEATHER	0	0	-	0	-	19	24	-21.6%
CDD WEATHER	0	18.18	-100.0%	6.82	-100.0%	1	9	-88.8%
HDD SEASONAL STRIP	0	0	-	0	-	14	95	-85.7%
CDD SEASONAL STRIP	0	21.82	-100.0%	90.91	-100.0%	449	137	228.1%
HDD WEATHER EUROPEAN	0	0	-	0	-	7	7	-4.8%
CAT WEATHER EUROPEAN	0	0	-	0	-	20	30	-31.4%
HDD EURO SEASONAL STRIP	0	0	-	0	-	27	138	-80.3%
LV CATL CSO	1	0	-	0.45	20.0%	1	2	-76.3%
SNOWFALL	0	0	-	0	-	0	1	-100.0%
CASH-SETTLED CHEESE	409	165.73	146.7%	300.23	36.2%	277	155	78.7%
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
July 2015

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 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	174.4%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,078,411	2,611,382.45	-20.4%	2,501,365.23	-16.9%	2,432,277	2,636,733	-7.8%
Equity Index Futures	1,814,079	1,816,552.36	-0.1%	2,156,946.86	-15.9%	1,883,520	2,091,075	-9.9%
FX Futures	659,854	525,111.73	25.7%	897,946.5	-26.5%	805,815	734,329	9.7%
Commodities and Alternative Invest	111,225	129,815.95	-14.3%	102,208.77	8.8%	108,014	109,938	-1.7%
Ags Futures	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures	0	0	-	0	-	0	0	174.4%
TOTAL FUTURES	4,663,568	5,082,862.5	-8.2%	5,658,467.36	-17.6%	5,229,627.28	5,572,075.01	-6.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	926,841	811,889.09	14.2%	907,553.5	2.1%	911,299	859,677	6.0%
Equity Index Options	585,125	455,867.32	28.4%	541,202.23	8.1%	522,995	515,895	1.4%
FX Options	69,620	56,299.95	23.7%	87,423.73	-20.4%	89,814	67,760	32.5%
Commodities and Alternative Invest	27,590	41,952.95	-34.2%	25,760.82	7.1%	28,444	32,167	-11.6%
TOTAL OPTIONS	1,609,175	1,366,009.32	17.8%	1,561,940.27	3.0%	1,552,552.49	1,475,500.22	5.2%
TOTAL COMBINED								
Interest Rate	3,005,251	3,423,271.55	-12.2%	3,408,918.73	-11.8%	3,343,575	3,496,410	-4.4%
Equity Index	2,399,203	2,272,419.68	5.6%	2,698,149.09	-11.1%	2,406,515	2,606,970	-7.7%
FX	729,474	581,411.68	25.5%	985,370.23	-26.0%	895,630	802,089	11.7%
Commodities and Alternative Invest	138,815	171,768.91	-19.2%	127,969.59	8.5%	136,459	142,105	-4.0%
Ags	0	0	-	0	-	0	1	-100.0%
Foreign Exchange	0	0	-	0	-	0	0	174.4%
GRAND TOTAL	6,272,743	6,448,871.82	-2.7%	7,220,407.64	-13.1%	6,782,179.77	7,047,575.23	-3.8%