

CME Exchange ADV Report - Monthly

July 2015

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	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%

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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%

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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%

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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	-

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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%