

CME Exchange ADV Report - Monthly

August 2015

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	ADV AUG 2015	ADV AUG 2014	% CHG	ADV JUL 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Interest Rate Futures								
EUROYEN	0	0.05	-100.0%	0	-	0	0	-100.0%
EURODOLLARS	2,432,150	2,279,168.71	6.7%	2,078,058	17.0%	2,432,020	2,636,641	-7.8%
1-MONTH EURODOLLAR	183	62.24	193.7%	352.64	-48.2%	259	79	228.9%
3YR BUNDLE	0	0	-	0	-	1	4	-74.0%
2YR BUNDLE	0	0	-	0	-	4	9	-58.5%
EURO 5YR BUNDLE	0	0	-	0	-	0	1	-59.3%
Interest Rate Options								
EURODOLLARS	496,585	138,999.81	257.3%	450,508.59	10.2%	420,201	196,314	114.0%
EURO MIDCURVE	487,859	571,397.57	-14.6%	476,332.09	2.4%	500,241	663,363	-24.6%
Equity Index Futures								
E-MINI S&P500	2,205,932	1,334,275.52	65.3%	1,499,551.91	47.1%	1,622,753	1,686,588	-3.8%
S&P 500	10,418	5,639.76	84.7%	5,959.73	74.8%	11,334	13,443	-15.7%
S&P 600 SMALLCAP EMINI	0	0.05	-100.0%	0	-	0	0	-100.0%
E-MINI MIDCAP	23,746	13,505.05	75.8%	16,795.36	41.4%	20,172	20,975	-3.8%
S&P 400 MIDCAP	0	52.9	-100.0%	0	-	41	84	-51.1%
S&P 500 GROWTH	0	0.24	-40.0%	0.32	-55.1%	1	3	-57.2%
S&P 500/VALUE	0	0.24	-60.0%	0.23	-58.1%	1	6	-77.8%
E-MINI NASDAQ 100	353,910	227,353	55.7%	231,852.14	52.6%	258,843	299,539	-13.6%
NASDAQ	0	594.48	-100.0%	0	-	543	1,004	-45.9%
NIKKEI 225 (\$) STOCK	21,335	12,446.86	71.4%	14,828.32	43.9%	16,807	19,111	-12.1%
NIKKEI 225 (YEN) STOCK	73,711	33,843.14	117.8%	43,225.14	70.5%	51,082	48,353	5.6%
S&P TECHNOLOGY SECTOR	135	74.14	82.2%	113.18	19.4%	192	164	17.4%
S&P FINANCIAL SECTOR	181	136.48	32.5%	136.18	32.8%	179	159	12.7%
NASDAQ BIOTECH	7	4.76	50.0%	5.55	28.8%	7	2	214.5%
S&P HEALTH CARE SECTOR	371	120.38	208.2%	208.23	78.2%	520	225	130.9%
S&P ENERGY SECTOR	514	394.43	30.2%	341	50.6%	324	370	-12.3%
S&P CONSUMER STAPLES SECT	239	104.43	129.2%	366.14	-34.6%	472	267	76.7%
S&P UTILITIES SECTOR	554	224.57	146.5%	285.5	93.9%	512	351	45.8%
S&P CONSUMER DSCRTNRY SE	424	112.38	277.6%	185.45	128.8%	446	146	205.2%
S&P INDUSTRIAL SECTOR	99	70.95	39.5%	114.73	-13.7%	135	148	-8.6%
E-MICRO NIFTY	33	0	-	0	-	4	0	-
IBOVESPA INDEX	24	7.57	215.1%	28.14	-15.2%	19	18	7.2%
S&P MATERIALS SECTOR	85	89.24	-5.2%	81.55	3.8%	157	119	31.6%

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Equity Index Options								
E-MINI S&P500	431,580	287,673.48	50.0%	307,813.91	40.2%	308,865	293,972	5.1%
S&P 500	53,276	33,830.33	57.5%	47,134.82	13.0%	37,019	34,317	7.9%
E-MINI MIDCAP	0	4.71	-100.0%	0.05	-100.0%	0	4	-95.5%
E-MINI NASDAQ 100	7,218	9,243.29	-21.9%	4,530.18	59.3%	5,570	12,516	-55.5%
NASDAQ	0	1.43	-100.0%	0	-	0	1	-81.9%
EOM S&P 500	6,111	4,308.48	41.8%	7,167.64	-14.7%	5,025	4,063	23.7%
EOM EMINI S&P	61,553	56,844.95	8.3%	73,644.73	-16.4%	53,584	45,724	17.2%
EOW1 EMINI S&P 500	59,530	36,442.76	63.4%	33,898.68	75.6%	44,440	41,347	7.5%
EOW2 EMINI S&P 500	58,280	41,916.9	39.0%	57,712.64	1.0%	47,924	41,883	14.4%
EOW1 S&P 500	1,586	1,911.19	-17.0%	1,503.27	5.5%	1,512	2,106	-28.2%
EOW2 S&P 500	4,639	3,937.9	17.8%	3,564.09	30.2%	3,766	3,702	1.7%
EOW4 EMINI S&P 500	89,957	52,280	72.1%	48,154.55	86.8%	46,631	36,260	28.6%
FX Futures								
AUSTRALIAN DOLLAR	97,151	74,801.05	29.9%	86,268.77	12.6%	95,660	90,194	6.1%
BRITISH POUND	97,565	84,820.29	15.0%	79,308.41	23.0%	100,464	98,560	1.9%
BRAZIL REAL	3,712	4,863.86	-23.7%	2,386.36	55.6%	2,660	2,575	3.3%
CANADIAN DOLLAR	70,337	50,377.81	39.6%	65,775.82	6.9%	69,268	59,907	15.6%
E-MINI EURO FX	5,457	2,099.62	159.9%	4,761.95	14.6%	6,341	3,631	74.6%
EURO FX	249,790	167,021.29	49.6%	212,092.82	17.8%	268,522	207,176	29.6%
E-MINI JAPANESE YEN	1,028	432.14	137.8%	623	64.9%	868	700	24.0%
JAPANESE YEN	162,391	111,216.71	46.0%	101,637.05	59.8%	142,809	152,063	-6.1%
MEXICAN PESO	44,398	41,373.9	7.3%	38,910.95	14.1%	42,997	41,603	3.4%
NEW ZEALND DOLLAR	19,665	12,723	54.6%	20,997	-6.3%	20,152	16,302	23.6%
NKR/USD CROSS RATE	28	37.67	-25.5%	17.23	62.8%	48	58	-16.7%
RUSSIAN RUBLE	1,784	883.29	102.0%	1,245.36	43.3%	1,684	1,478	14.0%
S.AFRICAN RAND	554	334.86	65.4%	456.91	21.2%	681	485	40.4%
SWISS FRANC	20,617	36,118.48	-42.9%	17,263.23	19.4%	22,339	38,250	-41.6%
AD/CD CROSS RATES	1	5.05	-79.2%	0.41	156.1%	1	4	-71.5%
AD/JY CROSS RATES	249	154.24	61.5%	231.36	7.6%	196	279	-29.7%
AD/NE CROSS RATES	5	8.76	-46.7%	1.23	280.2%	3	9	-67.9%
BP/JY CROSS RATES	37	41.95	-11.9%	25.86	42.9%	57	203	-71.8%
BP/SF CROSS RATES	2	32.71	-93.0%	10.82	-78.9%	8	19	-56.8%
CD/JY CROSS RATES	0	1.9	-80.0%	1.05	-63.6%	1	5	-79.6%
EC/AD CROSS RATES	34	18.38	83.7%	30.82	9.6%	72	64	12.8%
EC/CD CROSS RATES	94	173.62	-46.0%	39.91	135.1%	121	161	-24.7%
EC/NOK CROSS RATES	0	0	-	0	-	4	5	-7.7%
EC/SEK CROSS RATES	13	0	-	22.09	-41.4%	17	36	-52.7%
EFX/BP CROSS RATES	2,424	2,134.67	13.6%	1,920.18	26.2%	2,831	2,948	-4.0%
EFX/JY CROSS RATES	1,926	1,090.43	76.7%	1,682.5	14.5%	2,055	2,218	-7.3%
EFX/SF CROSS RATES	1,306	781.05	67.2%	1,099.64	18.7%	1,501	1,823	-17.7%
SF/JY CROSS RATES	0	0.1	-100.0%	0	-	0	0	-100.0%
SKR/USD CROSS RATES	39	37.67	2.8%	27	43.4%	52	48	6.9%
CZECK KORUNA (US)	0	0.24	-100.0%	0	-	0	0	-100.0%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	2.1	-100.0%	0	-	0	2	-99.5%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	3	-100.0%
POLISH ZLOTY (US)	6	2.9	121.3%	6.18	4.0%	30	97	-69.1%

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FX Futures								
POLISH ZLOTY (EC)	0	0	-	0	-	0	143	-99.7%
SHEKEL	0	0.57	-100.0%	0	-	0	24	-99.6%
RMB USD	52	2.95	1666.1%	33.45	55.9%	21	16	33.4%
KOREAN WON	6	0.81	658.8%	0.41	1401.5%	2	9	-80.3%
TURKISH LIRA	0	1	-85.7%	0.18	-21.4%	1	80	-99.1%
E-MICRO USD/CHF	0	0	-	0.09	-100.0%	0	0	-24.8%
TURKISH LIRA (EU)	0	0	-	0	-	0	57	-99.9%
E-MICRO USD/JPY	0	0.33	-28.6%	0	-	0	0	-4.2%
E-MICRO AUD/USD	2,809	1,754.81	60.1%	2,808.73	0.0%	2,551	2,060	23.8%
E-MICRO EUR/USD	17,966	5,599.76	220.8%	16,792.27	7.0%	17,834	7,815	128.2%
E-MICRO GBP/USD	2,285	1,332	71.6%	2,028.64	12.6%	2,052	1,438	42.8%
E-MICRO USD/CAD	0	0	-	0.09	-100.0%	0	0	803.8%
EURO QUARTERLY VARIANCE F	0	0	-	0	-	0	0	-
USDZAR	5	1.29	281.5%	3.14	56.4%	3	6	-52.4%
E-MICRO CAD/USD	703	807.57	-13.0%	477.82	47.1%	610	704	-13.4%
E-MICRO JPY/USD	853	394	116.6%	344.64	147.6%	630	651	-3.2%
MICRO CHF/USD	97	155.24	-37.5%	95	2.1%	111	192	-42.0%
E-MICRO INR/USD	5	93.71	-94.3%	3.55	51.8%	13	159	-91.8%
CHINESE RENMINBI (CNH)	74	21	254.6%	31.23	138.5%	33	26	30.8%
INDIAN RUPEE	619	21.24	2814.8%	389.86	58.8%	542	44	1141.3%
E-MICRO USD/CNH	0	0.19	-50.0%	0.68	-86.0%	2	1	47.0%
FX Options								
AUSTRALIAN DOLLAR	5,698	4,867.19	17.1%	7,211.23	-21.0%	6,288	6,204	1.4%
BRITISH POUND	9,149	12,083.48	-24.3%	6,786.41	34.8%	11,426	12,037	-5.1%
BRAZIL REAL	0	0	-	0	-	0	0	-100.0%
CANADIAN DOLLAR	7,393	5,908.86	25.1%	6,399.05	15.5%	5,648	5,556	1.7%
EURO FX	45,179	28,972.38	55.9%	38,337.23	17.8%	53,195	30,281	75.7%
JAPANESE YEN	14,472	11,897.95	21.6%	10,167.59	42.3%	11,233	11,942	-5.9%
MEXICAN PESO	76	77.9	-3.1%	79.36	-4.8%	70	39	78.6%
NEW ZEALND DOLLAR	0	1.48	-100.0%	0	-	0	3	-97.4%
RUSSIAN RUBLE	0	27.62	-100.0%	9.09	-100.0%	1	29	-95.9%
SWISS FRANC	322	778.29	-58.7%	414.95	-22.5%	701	1,178	-40.5%
JAPANESE YEN (EU)	15	35.38	-56.5%	23.5	-34.5%	17	46	-63.2%
EURO FX (EU)	150	704.67	-78.7%	169.36	-11.3%	276	360	-23.3%
SWISS FRANC (EU)	0	1.52	-100.0%	0	-	0	7	-100.0%
CANADIAN DOLLAR (EU)	4	21.81	-79.5%	6.23	-28.1%	8	25	-67.7%
BRITISH POUND (EU)	49	8.95	445.2%	6.55	645.7%	31	39	-19.1%
AUSTRALIAN DLR (EU)	3	5.95	-46.4%	9.55	-66.6%	6	13	-56.2%

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	ADV AUG 2015	ADV AUG 2014	% CHG	ADV JUL 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	42,932	48,738.43	-11.9%	53,023	-19.0%	50,515	53,965	-6.4%
FEEDER CATTLE	10,291	10,653.33	-3.4%	9,714.05	5.9%	9,560	8,398	13.8%
LEAN HOGS	30,514	38,992.43	-21.7%	44,144.05	-30.9%	39,933	42,289	-5.6%
LUMBER	977	713.19	36.9%	647.86	50.7%	816	637	28.2%
MILK	782	1,358.67	-42.4%	1,087.27	-28.1%	1,130	1,423	-20.6%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	200	134	49.1%	263.82	-24.2%	173	113	53.3%
BUTTER CS	123	118.1	4.1%	168.68	-27.1%	133	139	-3.9%
CLASS IV MILK	27	53.71	-50.6%	84.09	-68.5%	41	97	-57.7%
DRY WHEY	102	55.48	83.3%	79.59	27.8%	79	71	12.5%
GSCI EXCESS RETURN FUT	50	64.76	-22.4%	21	139.5%	770	801	-3.9%
GOLDMAN SACHS	1,610	963.24	67.2%	1,285.73	25.2%	1,376	1,088	26.5%
HOUSING INDEX	0	0.9	-73.7%	0.23	4.7%	0	1	-39.0%
HDD WEATHER	0	0	-	0	-	13	28	-54.1%
CDD WEATHER	43	40.95	5.8%	26.45	63.8%	34	29	17.3%
HDD SEASONAL STRIP	2	0	-	2.27	4.8%	2	3	-43.4%
CDD SEASONAL STRIP	0	0	-	6.82	-100.0%	8	0	2006.1%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	7	-100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	2	-100.0%
HDD EURO SEASONAL STRIP	0	47.62	-100.0%	0	-	1	25	-97.6%
WKLY AVG TEMP	0	0	-	0	-	0	3	-100.0%
CASH-SETTLED CHEESE	345	287.9	19.7%	545.82	-36.9%	450	319	40.8%
OTC SP GSCI ER SWAP	0	0	-	0	-	0	8	-100.0%
MALAYSIAN PALM SWAP	228	284.76	-20.1%	124.18	83.3%	195	171	14.0%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	311	320	-2.7%

Commodities and Alternative Investments
Options

LIVE CATTLE	13,644	18,021.43	-24.3%	12,189.41	11.9%	13,202	16,037	-17.7%
FEEDER CATTLE	1,782	1,675.95	6.3%	1,789.82	-0.4%	1,670	1,490	12.1%
LEAN HOGS	10,270	12,107.71	-15.2%	11,605.41	-11.5%	11,224	12,332	-9.0%
LUMBER	65	49.33	32.2%	68.18	-4.3%	57	55	4.0%
MILK	960	1,341.1	-28.4%	1,118.77	-14.2%	1,124	1,436	-21.7%
MLK MID	2	2.76	-12.1%	2.32	4.8%	2	5	-69.0%
NFD MILK	143	76.1	88.0%	312.86	-54.3%	161	65	148.2%
BUTTER CS	75	35.1	114.2%	72.32	4.0%	61	48	28.1%
CLASS IV MILK	2	73.62	-97.9%	17.23	-90.9%	27	82	-66.9%
DRY WHEY	3	11.05	-73.3%	4.32	-31.6%	16	18	-10.8%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
HDD WEATHER	0	0	-	0	-	17	24	-31.4%
CDD WEATHER	0	0	-	0	-	1	9	-90.2%
HDD SEASONAL STRIP	48	0	-	0	-	18	95	-81.2%
CDD SEASONAL STRIP	48	119.05	-60.0%	0	-	399	137	191.5%
HDD WEATHER EUROPEAN	0	0	-	0	-	6	7	-16.7%
CAT WEATHER EUROPEAN	0	0	-	0	-	18	30	-40.0%
HDD EURO SEASONAL STRIP	119	214.29	-44.4%	0	-	39	138	-72.0%
LV CATL CSO	0	0	-	0.55	-82.5%	0	2	-78.8%
SBIN HURR	0	0	-	0	-	0	0	-
SNOWFALL	0	0	-	0	-	0	1	-100.0%
CASH-SETTLED CHEESE	150	77.48	93.3%	408.77	-63.4%	261	155	68.4%

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Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	0	0	140.1%
Ags Futures								
PALM OIL	0	0	-	0	-	0	1	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,432,333	2,279,231	6.7%	2,078,410.64	17.0%	2,432,284	2,636,733	-7.8%
Equity Index Futures	2,691,718	1,629,050.57	65.2%	1,814,078.77	48.4%	1,984,545	2,091,075	-5.1%
FX Futures	806,089	601,776.19	34.0%	659,853.68	22.2%	805,850	734,329	9.7%
Commodities and Alternative Invest	88,225	102,507.48	-13.9%	111,224.91	-20.7%	105,541	109,938	-4.0%
Foreign Exchange Futures	0	0	-	0	-	0	0	140.1%
Ags Futures	0	0	-	0	-	0	1	-100.0%
TOTAL FUTURES	6,018,366	4,612,565.24	30.5%	4,663,568	29.1%	5,328,219.56	5,572,075.01	-4.4%
TOTAL OPTIONS GROUP								
Interest Rate Options	984,444	710,397.38	38.6%	926,840.68	6.2%	920,442	859,677	7.1%
Equity Index Options	773,730	528,395.43	46.4%	585,124.55	32.2%	554,337	515,895	7.5%
FX Options	82,510	65,393.43	26.2%	69,620.09	18.5%	88,901	67,760	31.2%
Commodities and Alternative Invest	27,310	33,804.95	-19.2%	27,589.95	-1.0%	28,303	32,167	-12.0%
TOTAL OPTIONS	1,867,995	1,337,991.19	39.6%	1,609,175.27	16.1%	1,591,982.77	1,475,500.22	7.9%
TOTAL COMBINED								
Interest Rate	3,416,778	2,989,628.38	14.3%	3,005,251.32	13.7%	3,352,726	3,496,410	-4.1%
Equity Index	3,465,449	2,157,446	60.6%	2,399,203.32	44.4%	2,538,882	2,606,970	-2.6%
FX	888,599	667,169.62	33.2%	729,473.77	21.8%	894,751	802,089	11.6%
Commodities and Alternative Invest	115,535	136,312.43	-15.2%	138,814.86	-16.8%	133,843	142,105	-5.8%
Foreign Exchange	0	0	-	0	-	0	0	140.1%
Ags	0	0	-	0	-	0	1	-100.0%
GRAND TOTAL	7,886,360	5,950,556.43	32.5%	6,272,743.27	25.7%	6,920,202.33	7,047,575.23	-1.8%