

CME Exchange ADV Report - Monthly
 September 2015

	ADV SEP 2015	ADV SEP 2014	% CHG	ADV AUG 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	2,273,851	3,230,277.86	-29.6%	2,432,150.33	-6.5%	2,414,445	2,636,641	-8.4%
1-MONTH EURODOLLAR	169	0	-	182.81	-7.5%	249	79	216.2%
2YR BUNDLE	0	8.62	-100.0%	0	-	3	9	-63.2%
3YR BUNDLE	0	10.86	-100.0%	0	-	1	4	-76.9%
EURO 5YR BUNDLE	0	5.05	-100.0%	0	-	0	1	-63.8%
Interest Rate Options								
EURODOLLARS	533,160	260,922.43	104.3%	496,585.1	7.4%	432,752	196,314	120.4%
EURO MIDCURVE	433,302	978,340.62	-55.7%	487,859.33	-11.2%	492,804	663,363	-25.7%
Equity Index Futures								
E-MINI S&P500	2,331,518	1,944,913.43	19.9%	2,205,932.38	5.7%	1,701,504	1,686,588	0.9%
S&P 500	22,338	24,704	-9.6%	10,418.33	114.4%	12,557	13,443	-6.6%
S&P 600 SMALLCAP EMINI	0	0.05	-100.0%	0	-	0	0	-100.0%
E-MINI MIDCAP	30,927	29,465.43	5.0%	23,745.81	30.2%	21,367	20,975	1.9%
S&P 400 MIDCAP	0	82.19	-100.0%	0	-	37	84	-56.5%
S&P 500 GROWTH	5	7.48	-39.5%	0.14	3065.7%	2	3	-46.2%
S&P 500/VALUE	2	18.81	-87.8%	0.1	2300.9%	2	6	-76.3%
E-MINI RUSSELL 1000	0	0	-	0	-	0	0	-
E-MINI NASDAQ 100	348,098	338,271.1	2.9%	353,910.19	-1.6%	268,760	299,539	-10.3%
NASDAQ	0	1,044	-100.0%	0	-	482	1,004	-52.0%
NIKKEI 225 (\$) STOCK	24,889	21,633.57	15.0%	21,335.1	16.7%	17,705	19,111	-7.4%
NIKKEI 225 (YEN) STOCK	73,424	46,828.05	56.8%	73,710.9	-0.4%	53,564	48,353	10.8%
E-MICRO NIFTY	16	0	-	32.86	-52.5%	5	0	-
S&P CONSUMER STAPLES SECT	1,688	650.38	159.5%	239.38	605.2%	607	267	127.3%
S&P UTILITIES SECTOR	784	668.1	17.4%	553.52	41.6%	542	351	54.4%
S&P MATERIALS SECTOR	266	236.14	12.8%	84.62	214.7%	169	119	41.8%
S&P ENERGY SECTOR	491	549.62	-10.6%	513.67	-4.4%	343	370	-7.3%
S&P FINANCIAL SECTOR	623	398.76	56.2%	180.86	244.4%	229	159	43.7%
S&P TECHNOLOGY SECTOR	440	334.57	31.5%	135.1	225.7%	220	164	34.2%
S&P INDUSTRIAL SECTOR	485	380.19	27.6%	98.95	390.4%	174	148	17.8%
E-MINI RUSSELL 1000 VALUE	0	0	-	0	-	0	0	-
E-MINI RUSSELL 1000 GROWTH	0	0	-	0	-	0	0	-
IBOVESPA INDEX	20	20.48	-0.7%	23.86	-14.8%	19	18	8.1%
S&P HEALTH CARE SECTOR	821	491.76	66.9%	371.05	121.1%	553	225	145.7%
S&P CONSUMER DSCRTNRY SE	1,169	263.19	344.1%	424.33	175.4%	526	146	260.2%
NASDAQ BIOTECH	16	2.38	580.0%	7.14	126.7%	8	2	255.1%

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Equity Index Options								
E-MINI S&P500	315,189	255,254.05	23.5%	431,579.86	-27.0%	309,568	293,972	5.3%
S&P 500	32,981	28,842.24	14.3%	53,276.43	-38.1%	36,570	34,317	6.6%
E-MINI MIDCAP	0	1.95	-100.0%	0	-	0	4	-96.0%
E-MINI NASDAQ 100	3,693	8,984.62	-58.9%	7,217.62	-48.8%	5,361	12,516	-57.2%
NASDAQ	0	1.05	-100.0%	0	-	0	1	-83.9%
EOM S&P 500	5,566	2,817.57	97.5%	6,111.33	-8.9%	5,086	4,063	25.2%
EOM EMINI S&P	51,155	49,477.57	3.4%	61,553.29	-16.9%	53,314	45,724	16.6%
EOW1 EMINI S&P 500	67,355	45,919.48	46.7%	59,529.86	13.1%	46,986	41,347	13.6%
EOW2 EMINI S&P 500	58,460	45,222.24	29.3%	58,279.9	0.3%	49,095	41,883	17.2%
EOW1 S&P 500	1,789	2,360.52	-24.2%	1,585.67	12.8%	1,543	2,106	-26.7%
EOW2 S&P 500	2,946	3,963.29	-25.7%	4,639.33	-36.5%	3,675	3,702	-0.8%
EOW4 EMINI S&P 500	54,409	48,173.29	12.9%	89,957.19	-39.5%	47,496	36,260	31.0%
FX Futures								
AUSTRALIAN DOLLAR	101,476	145,616.71	-30.3%	97,151.29	4.5%	96,306	90,194	6.8%
BRITISH POUND	101,879	151,487.43	-32.7%	97,565.1	4.4%	100,621	98,560	2.1%
BRAZIL REAL	3,122	3,435.57	-9.1%	3,712.43	-15.9%	2,712	2,575	5.3%
CANADIAN DOLLAR	81,455	76,770.43	6.1%	70,336.95	15.8%	70,622	59,907	17.9%
E-MINI EURO FX	5,422	4,349.62	24.7%	5,456.67	-0.6%	6,239	3,631	71.8%
EURO FX	260,394	290,773.9	-10.4%	249,789.76	4.2%	267,619	207,176	29.2%
E-MINI JAPANESE YEN	1,162	1,122.81	3.5%	1,027.57	13.1%	901	700	28.7%
JAPANESE YEN	186,984	185,933.05	0.6%	162,391	15.1%	147,717	152,063	-2.9%
MEXICAN PESO	54,332	64,424.86	-15.7%	44,397.67	22.4%	44,257	41,603	6.4%
NEW ZEALND DOLLAR	21,065	25,742.33	-18.2%	19,665.19	7.1%	20,253	16,302	24.2%
NKR/USD CROSS RATE	109	88.76	23.3%	28.05	290.2%	55	58	-5.0%
RUSSIAN RUBLE	1,398	2,192.86	-36.2%	1,784.43	-21.7%	1,652	1,478	11.8%
S.AFRICAN RAND	1,629	821.67	98.2%	554	194.0%	786	485	62.1%
SWISS FRANC	20,647	53,397.33	-61.3%	20,617.1	0.1%	22,151	38,250	-42.1%
AD/CD CROSS RATES	1	4.29	-83.3%	1.05	-31.8%	1	4	-72.7%
AD/JY CROSS RATES	275	533.81	-48.6%	249.05	10.3%	205	279	-26.5%
AD/NE CROSS RATES	1	18.76	-93.1%	4.67	-72.4%	3	9	-69.8%
BP/JY CROSS RATES	59	650	-90.9%	36.95	60.4%	58	203	-71.7%
BP/SF CROSS RATES	3	69.76	-96.2%	2.29	14.6%	8	19	-60.1%
CD/JY CROSS RATES	4	0.33	1014.4%	0.38	874.9%	1	5	-73.3%
EC/AD CROSS RATES	281	207.52	35.4%	33.76	732.2%	95	64	49.2%
EC/CD CROSS RATES	170	360.05	-52.9%	93.81	80.8%	126	161	-21.4%
EC/NOK CROSS RATES	1	2.38	-60.0%	0	-	4	5	-15.7%
EC/SEK CROSS RATES	61	21.38	186.4%	12.95	372.8%	22	36	-38.8%
EFX/BP CROSS RATES	4,208	5,919.57	-28.9%	2,424.1	73.6%	2,984	2,948	1.2%
EFX/JY CROSS RATES	3,078	3,303	-6.8%	1,926.38	59.8%	2,169	2,218	-2.2%
EFX/SF CROSS RATES	2,072	2,914.43	-28.9%	1,305.57	58.7%	1,564	1,823	-14.2%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-100.0%
SKR/USD CROSS RATES	97	105.76	-8.5%	38.71	149.9%	57	48	17.3%
CZECK KORUNA (US)	0	0.14	-100.0%	0	-	0	0	-100.0%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	4.29	-100.0%	0	-	0	2	-99.6%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	3	-100.0%
POLISH ZLOTY (US)	15	42.33	-63.4%	6.43	140.7%	28	97	-70.8%

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FX Futures								
POLISH ZLOTY (EC)	1	40.38	-98.6%	0.19	199.9%	0	143	-99.7%
SHEKEL	0	0	-	0	-	0	24	-99.5%
RMB USD	30	11	176.2%	52.14	-41.7%	22	16	39.5%
KOREAN WON	4	7.1	-46.3%	6.14	-38.0%	2	9	-77.9%
TURKISH LIRA	0	10.81	-100.0%	0.14	-100.0%	1	80	-99.2%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-33.2%
TURKISH LIRA (EU)	0	0.57	-83.3%	0.05	100.0%	0	57	-99.9%
E-MICRO USD/JPY	1	1.19	4.0%	0.24	420.0%	1	0	14.3%
E-MICRO AUD/USD	3,219	3,201.9	0.5%	2,808.86	14.6%	2,626	2,060	27.4%
E-MICRO EUR/USD	18,247	7,657.38	138.3%	17,965.71	1.6%	17,880	7,815	128.8%
E-MICRO GBP/USD	2,058	2,702.67	-23.9%	2,285.14	-9.9%	2,053	1,438	42.8%
E-MICRO USD/CAD	0	0	-	0	-	0	0	703.8%
E-MICRO USD/CNH	0	0.33	-42.8%	0.1	100.1%	2	1	32.4%
MICRO CHF/USD	121	235.05	-48.6%	97	24.5%	112	192	-41.4%
E-MICRO CAD/USD	740	1,769.24	-58.2%	702.9	5.3%	625	704	-11.3%
E-MICRO JPY/USD	920	916.48	0.4%	853.33	7.8%	662	651	1.7%
INDIAN RUPEE	609	40.19	1414.6%	619.05	-1.7%	549	44	1158.2%
E-MICRO INR/USD	5	94.86	-94.4%	5.38	-0.9%	12	159	-92.4%
USDZAR	1	4.05	-85.9%	4.9	-88.4%	3	6	-56.6%
CHINESE RENMINBI (CNH)	100	16.86	491.0%	74.48	33.8%	41	26	59.5%
EURO QUARTERLY VARIANCE F	0	0	-	0	-	0	0	-
FX Options								
AUSTRALIAN DOLLAR	7,005	11,321.19	-38.1%	5,697.57	22.9%	6,368	6,204	2.6%
BRITISH POUND	8,459	23,315.1	-63.7%	9,149	-7.5%	11,097	12,037	-7.8%
BRAZIL REAL	0	0	-	0	-	0	0	-100.0%
CANADIAN DOLLAR	5,230	7,548.14	-30.7%	7,393.1	-29.3%	5,602	5,556	0.8%
EURO FX	32,857	50,374.48	-34.8%	45,179.43	-27.3%	50,935	30,281	68.2%
JAPANESE YEN	13,876	14,931.33	-7.1%	14,471.67	-4.1%	11,527	11,942	-3.5%
MEXICAN PESO	37	82.71	-55.7%	75.52	-51.5%	66	39	69.2%
NEW ZEALND DOLLAR	0	1.48	-100.0%	0	-	0	3	-97.7%
RUSSIAN RUBLE	0	127.95	-100.0%	0	-	1	29	-96.4%
SWISS FRANC	359	1,650.95	-78.2%	321.71	11.7%	663	1,178	-43.7%
JAPANESE YEN (EU)	34	42.67	-19.8%	15.38	122.6%	19	46	-59.1%
EURO FX (EU)	104	716.71	-85.5%	150.24	-30.8%	257	360	-28.6%
SWISS FRANC (EU)	0	3	-100.0%	0	-	0	7	-100.0%
CANADIAN DOLLAR (EU)	0	50.62	-99.1%	4.48	-89.4%	7	25	-71.1%
BRITISH POUND (EU)	10	50.38	-81.0%	48.81	-80.4%	29	39	-25.4%
AUSTRALIAN DLR (EU)	9	9.29	0.5%	3.19	192.5%	6	13	-53.1%

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	ADV SEP 2015	ADV SEP 2014	% CHG	ADV AUG 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	64,008	62,068.24	3.1%	42,931.76	49.1%	52,014	53,965	-3.6%
FEEDER CATTLE	10,563	9,655.9	9.4%	10,291.38	2.6%	9,671	8,398	15.2%
LEAN HOGS	35,491	47,637.48	-25.5%	30,513.76	16.3%	39,439	42,289	-6.7%
LUMBER	742	560.29	32.5%	976.62	-24.0%	808	637	26.9%
MILK	950	1,840.52	-48.4%	782	21.5%	1,110	1,423	-22.0%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	228	125.52	81.8%	199.86	14.2%	179	113	58.7%
BUTTER CS	97	140.67	-31.4%	122.9	-21.5%	129	139	-6.8%
CLASS IV MILK	81	45.81	75.8%	26.52	203.6%	45	97	-53.2%
DRY WHEY	68	73.67	-8.1%	101.71	-33.5%	78	71	10.7%
GSCI EXCESS RETURN FUT	2,848	2,205.71	29.1%	50.29	5563.1%	1,001	801	24.9%
GOLDMAN SACHS	1,558	1,045	49.1%	1,610.14	-3.2%	1,396	1,088	28.3%
HOUSING INDEX	0	0.05	200.0%	0.24	-40.0%	0	1	-42.8%
HDD WEATHER	201	11.91	1590.0%	0	-	34	28	20.8%
CDD WEATHER	10	10	-4.8%	43.33	-78.0%	32	29	7.9%
HDD SEASONAL STRIP	7	0	-	2.38	200.0%	2	3	-24.7%
CDD SEASONAL STRIP	0	0	-	0	-	7	0	1772.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	7	-100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	2	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	1	25	-97.9%
WKLY AVG TEMP	0	0	-	0	-	0	3	-100.0%
CASH-SETTLED CHEESE	473	316.14	49.6%	344.52	37.3%	452	319	41.6%
MALAYSIAN PALM SWAP	290	295.24	-1.7%	227.62	27.5%	205	171	20.2%
S&P GSCI ENHANCED ER SWAP	1,245	828.48	50.3%	0	-	415	320	29.8%
OTC SP GSCI ER SWAP	0	0	-	0	-	0	8	-100.0%
Commodities and Alternative Investments								
Options								
LIVE CATTLE	21,279	19,413.48	9.6%	13,643.86	56.0%	14,099	16,037	-12.1%
FEEDER CATTLE	2,014	1,905.43	5.7%	1,782	13.0%	1,708	1,490	14.7%
LEAN HOGS	10,009	14,747.9	-32.1%	10,269.52	-2.5%	11,089	12,332	-10.1%
LUMBER	46	45.43	0.4%	65.24	-30.1%	56	55	1.6%
MILK	848	2,251.19	-62.3%	959.81	-11.6%	1,093	1,436	-23.9%
MLK MID	4	8.9	-55.6%	2.43	62.7%	2	5	-64.2%
NFD MILK	143	39.19	265.5%	143.05	0.1%	159	65	145.2%
BUTTER CS	41	53.19	-22.1%	75.19	-44.9%	59	48	23.5%
CLASS IV MILK	68	68.57	-0.6%	1.57	4236.5%	32	82	-61.4%
DRY WHEY	6	72.95	-91.4%	2.95	112.9%	15	18	-16.8%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
HDD WEATHER	0	0	-	0	-	15	24	-39.0%
CDD WEATHER	0	9.52	-100.0%	0	-	1	9	-91.3%
HDD SEASONAL STRIP	262	619.05	-57.7%	47.62	450.0%	45	95	-52.7%
CDD SEASONAL STRIP	0	0	-	47.62	-100.0%	354	137	159.1%
HDD WEATHER EUROPEAN	0	0	-	0	-	5	7	-25.9%
CAT WEATHER EUROPEAN	0	0	-	0	-	16	30	-46.7%
HDD EURO SEASONAL STRIP	0	166.67	-100.0%	119.05	-100.0%	34	138	-75.1%
LV CATL CSO	0	2.86	-100.0%	0.1	-100.0%	0	2	-81.1%
SBIN HURR	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	304	258.95	17.5%	149.76	103.2%	266	155	71.5%
SNOWFALL	0	0	-	0	-	0	1	-100.0%

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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	113.4%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,274,021	3,230,302.38	-29.6%	2,432,333.14	-6.5%	2,414,699	2,636,733	-8.4%
Equity Index Futures	2,838,021	2,410,963.67	17.7%	2,691,718.29	5.4%	2,079,376	2,091,075	-0.6%
FX Futures	877,455	1,037,025.19	-15.4%	806,089.05	8.9%	813,806	734,329	10.8%
Commodities and Alternative Invest	118,860	126,860.62	-6.3%	88,225.05	34.7%	107,021	109,938	-2.7%
Ags Futures	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures	0	0	-	0	-	0	0	113.4%
TOTAL FUTURES	6,108,357	6,805,151.86	-10.2%	6,018,365.52	1.5%	5,414,901.53	5,572,075.01	-2.8%
TOTAL OPTIONS GROUP								
Interest Rate Options	966,462	1,239,263.05	-22.0%	984,444.43	-1.8%	925,555	859,677	7.7%
Equity Index Options	593,544	491,017.86	20.9%	773,730.48	-23.3%	558,693	515,895	8.3%
FX Options	67,981	110,226	-38.3%	82,510.1	-17.6%	86,577	67,760	27.8%
Commodities and Alternative Invest	35,026	39,663.29	-11.7%	27,309.76	28.3%	29,050	32,167	-9.7%
TOTAL OPTIONS	1,663,012	1,880,170.19	-11.5%	1,867,994.76	-11.0%	1,599,874.89	1,475,500.22	8.4%
TOTAL COMBINED								
Interest Rate	3,240,483	4,469,565.43	-27.5%	3,416,777.57	-5.2%	3,340,254	3,496,410	-4.5%
Equity Index	3,431,565	2,901,981.52	18.2%	3,465,448.76	-1.0%	2,638,069	2,606,970	1.2%
FX	945,436	1,147,251.19	-17.6%	888,599.14	6.4%	900,383	802,089	12.3%
Commodities and Alternative Invest	153,886	166,523.9	-7.6%	115,534.81	33.2%	136,070	142,105	-4.2%
Ags	0	0	-	0	-	0	1	-100.0%
Foreign Exchange	0	0	-	0	-	0	0	113.4%
GRAND TOTAL	7,771,369	8,685,322.05	-10.5%	7,886,360.29	-1.5%	7,014,776.43	7,047,575.23	-0.5%