

CME Exchange ADV Report - Monthly

December 2015

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	ADV DEC 2015	ADV DEC 2014	% CHG	ADV NOV 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	2,075,542	2,866,659.45	-27.6%	1,996,893.5	3.9%	2,319,815	2,636,641	-12.0%
1-MONTH EURODOLLAR	294	59.86	390.4%	405.75	-27.7%	251	79	217.9%
2YR BUNDLE	0	47.27	-100.0%	0	-	2	9	-72.5%
3YR BUNDLE	0	11.18	-100.0%	0	-	1	4	-82.8%
EURO 5YR BUNDLE	0	1.09	-100.0%	0	-	0	1	-73.0%
Interest Rate Options								
EURODOLLARS	551,694	387,918.59	42.2%	408,918.5	34.9%	443,788	196,314	126.1%
EURO MIDCURVE	559,857	465,280.41	20.3%	622,405.85	-10.0%	519,266	663,363	-21.7%
Equity Index Futures								
E-MINI S&P500	1,968,719	1,849,555.45	6.4%	1,432,148.8	37.5%	1,698,827	1,686,588	0.7%
S&P 500	17,556	24,122.68	-27.2%	6,814.25	157.6%	12,028	13,443	-10.5%
S&P 600 SMALLCAP EMINI	0	0	-	0.05	-100.0%	0	0	-98.2%
E-MINI MIDCAP	27,627	26,975.86	2.4%	16,636.4	66.1%	21,269	20,975	1.4%
S&P 400 MIDCAP	0	66.23	-100.0%	0	-	27	84	-67.5%
S&P 500 GROWTH	2	7.73	-68.2%	0.75	227.3%	2	3	-50.3%
S&P 500/VALUE	164	18.5	788.9%	109.65	50.0%	24	6	277.9%
E-MINI RUSSELL 1000	91	0	-	37.7	141.5%	12	0	-
E-MINI NASDAQ 100	286,422	328,616	-12.8%	221,558.25	29.3%	266,049	299,539	-11.2%
NASDAQ	0	1,685.91	-100.0%	0	-	360	1,004	-64.1%
NIKKEI 225 (\$) STOCK	18,760	25,934.64	-27.7%	10,545.9	77.9%	16,746	19,111	-12.4%
NIKKEI 225 (YEN) STOCK	56,464	59,214.18	-4.6%	44,103.95	28.0%	52,777	48,353	9.2%
E-MINI RUSSELL 1000 VALUE	55	0	-	21.85	150.5%	7	0	-
FT-SE 100	90	0	-	68.7	30.3%	18	0	-
E-MINI RUSSELL 1000 GROWTH	60	0	-	18.45	226.9%	7	0	-
IBOVESPA INDEX	29	17.91	61.2%	14.1	104.7%	20	18	14.4%
E-MICRO NIFTY	0	0	-	0	-	4	0	-
S&P UTILITIES SECTOR	804	746.68	7.7%	481.15	67.1%	547	351	55.8%
S&P MATERIALS SECTOR	194	277.23	-30.1%	150.9	28.4%	165	119	38.3%
S&P ENERGY SECTOR	406	325.09	25.0%	494.3	-17.8%	375	370	1.4%
S&P INDUSTRIAL SECTOR	234	280.55	-16.5%	191.95	22.1%	171	148	15.7%
S&P FINANCIAL SECTOR	600	359.41	67.0%	205.15	192.6%	252	159	58.2%
S&P TECHNOLOGY SECTOR	447	374.5	19.3%	166.5	168.4%	239	164	45.8%
S&P CONSUMER DSCRTNRY SE	1,102	247.18	345.9%	329.35	234.6%	530	146	262.7%
S&P HEALTH CARE SECTOR	546	664.5	-17.8%	494.1	10.6%	571	225	153.6%
S&P CONSUMER STAPLES SECT	1,595	526.86	202.8%	131.35	1114.6%	610	267	128.4%
NASDAQ BIOTECH	3	9.09	-68.5%	3.15	-9.1%	7	2	186.2%

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Equity Index Options								
E-MINI S&P500	301,395	324,985.64	-7.3%	287,166.2	5.0%	307,383	293,972	4.6%
S&P 500	39,335	36,172.68	8.7%	30,637.1	28.4%	35,968	34,317	4.8%
E-MINI MIDCAP	0	0.64	-100.0%	0.35	-100.0%	0	4	-96.0%
E-MINI NASDAQ 100	9,752	9,104.95	7.1%	8,043.25	21.2%	6,069	12,516	-51.5%
NASDAQ	0	0.36	-100.0%	0	-	0	1	-88.0%
EOM S&P 500	4,629	6,627.14	-30.1%	5,028.35	-7.9%	5,061	4,063	24.6%
EOM EMINI S&P	58,365	47,432.91	23.0%	32,845.35	77.7%	52,482	45,724	14.8%
EOW1 EMINI S&P 500	27,059	51,752.77	-47.7%	50,832.85	-46.8%	45,661	41,347	10.4%
EOW2 EMINI S&P 500	58,864	60,923.68	-3.4%	47,743.15	23.3%	49,638	41,883	18.5%
EOW1 S&P 500	313	1,868.09	-83.2%	2,273.3	-86.2%	1,508	2,106	-28.4%
EOW2 S&P 500	4,672	5,593.95	-16.5%	4,363.2	7.1%	3,764	3,702	1.7%
EOW4 EMINI S&P 500	43,898	46,338.86	-5.3%	31,615.35	38.9%	46,423	36,260	28.0%
FX Futures								
AUSTRALIAN DOLLAR	83,071	90,587.36	-8.3%	80,023.6	3.8%	92,421	90,194	2.5%
BRITISH POUND	90,243	90,373.77	-0.1%	75,317.65	19.8%	95,433	98,560	-3.2%
BRAZIL REAL	2,983	2,232.14	33.7%	4,095.35	-27.2%	2,781	2,575	8.0%
CANADIAN DOLLAR	74,099	63,324.82	17.0%	52,020.7	42.4%	68,387	59,907	14.2%
E-MINI EURO FX	5,869	4,043.55	45.1%	4,025.8	45.8%	5,855	3,631	61.2%
EURO FX	276,270	249,895.18	10.6%	212,149.5	30.2%	258,324	207,176	24.7%
E-MINI JAPANESE YEN	951	1,262.09	-24.7%	448.35	112.1%	841	700	20.2%
JAPANESE YEN	139,808	211,630.14	-33.9%	110,060.7	27.0%	143,006	152,063	-6.0%
MEXICAN PESO	48,245	54,310.32	-11.2%	33,944.6	42.1%	43,287	41,603	4.0%
NEW ZEALND DOLLAR	19,649	20,155.55	-2.5%	17,206.4	14.2%	19,921	16,302	22.2%
NKR/USD CROSS RATE	125	128.18	-2.5%	31.65	294.8%	57	58	-2.2%
RUSSIAN RUBLE	1,653	2,832.27	-41.6%	1,726.8	-4.3%	1,579	1,478	6.9%
S.AFRICAN RAND	1,772	1,052.68	68.4%	806.9	119.7%	855	485	76.3%
SWISS FRANC	27,629	52,497.64	-47.4%	22,919.1	20.5%	22,270	38,250	-41.8%
AD/CD CROSS RATES	1	2.5	-70.9%	0.3	142.4%	1	4	-77.2%
AD/JY CROSS RATES	237	401.41	-41.1%	148.45	59.3%	195	279	-30.1%
AD/NE CROSS RATES	3	3.05	-4.5%	0.45	546.5%	2	9	-72.6%
BP/JY CROSS RATES	138	95.14	45.5%	44.1	214.0%	61	203	-69.9%
BP/SF CROSS RATES	6	11.14	-42.4%	0.15	4172.7%	6	19	-66.8%
CD/JY CROSS RATES	0	0.91	-95.0%	0	-	1	5	-78.6%
EC/AD CROSS RATES	219	138.32	58.1%	39.8	449.3%	98	64	53.7%
EC/CD CROSS RATES	262	213	23.0%	61.65	325.1%	126	161	-21.6%
EC/NOK CROSS RATES	0	11.68	-96.9%	0.2	81.8%	3	5	-36.1%
EC/SEK CROSS RATES	36	64.77	-43.7%	2.7	1250.2%	20	36	-43.8%
EFX/BP CROSS RATES	5,506	3,840.91	43.4%	2,112.95	160.6%	3,055	2,948	3.6%
EFX/JY CROSS RATES	3,313	2,790.23	18.7%	1,670.3	98.3%	2,195	2,218	-1.1%
EFX/SF CROSS RATES	3,352	4,426.95	-24.3%	1,037.55	223.1%	1,625	1,823	-10.8%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-100.0%
SKR/USD CROSS RATES	142	83	71.2%	44.6	218.6%	61	48	26.1%
CZECK KORUNA (US)	0	0	-	0	-	0	0	-100.0%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	2	-99.7%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	3	-100.0%
POLISH ZLOTY (US)	119	229.91	-48.3%	10.85	995.1%	33	97	-65.7%

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FX Futures								
POLISH ZLOTY (EC)	291	4.64	6179.4%	0	-	26	143	-82.1%
SHEKEL	0	0.36	-100.0%	0	-	0	24	-99.6%
RMB USD	19	37.64	-48.3%	9.6	102.7%	21	16	28.7%
KOREAN WON	18	3.5	413.0%	1.75	926.0%	3	9	-64.7%
TURKISH LIRA	0	7.09	-97.4%	0.1	81.8%	0	80	-99.4%
E-MICRO USD/CHF	0	0	-	0.1	81.8%	0	0	49.6%
TURKISH LIRA (EU)	0	0.59	-100.0%	0	-	0	57	-99.9%
E-MICRO USD/JPY	0	0.95	-52.4%	0.05	809.0%	0	0	-5.4%
E-MICRO AUD/USD	2,320	2,370.05	-2.1%	2,188.65	6.0%	2,579	2,060	25.2%
E-MICRO EUR/USD	15,962	9,859.5	61.9%	12,549.05	27.2%	17,098	7,815	118.8%
E-MICRO GBP/USD	1,443	1,469.77	-1.8%	1,422.35	1.5%	1,929	1,438	34.2%
E-MICRO USD/CAD	0	0	-	0	-	0	0	500.0%
E-MICRO USD/CNH	2	0.64	207.1%	0.7	179.2%	1	1	23.1%
E-MICRO INR/USD	3	102.64	-96.8%	2.95	10.9%	10	159	-93.6%
INDIAN RUPEE	321	20.68	1451.9%	452.65	-29.1%	515	44	1080.2%
USDZAR	1	0	-	2	-29.5%	2	6	-60.9%
CHINESE RENMINBI (CNH)	86	20.64	318.9%	110.35	-21.7%	52	26	105.0%
EURO QUARTERLY VARIANCE F	0	0	-	0	-	0	0	-
E-MICRO JPY/USD	405	1,250.5	-67.6%	350	15.8%	594	651	-8.7%
E-MICRO CAD/USD	640	607.55	5.4%	474.9	34.8%	625	704	-11.3%
MICRO CHF/USD	108	214.5	-49.5%	84.35	28.5%	111	192	-42.1%
FX Options								
AUSTRALIAN DOLLAR	4,623	5,831.05	-20.7%	5,586.25	-17.2%	6,066	6,204	-2.2%
BRITISH POUND	7,022	9,125.18	-23.1%	8,233.75	-14.7%	10,158	12,037	-15.6%
BRAZIL REAL	0	0	-	0	-	0	0	-100.0%
CANADIAN DOLLAR	6,734	4,570.45	47.3%	4,329.75	55.5%	5,563	5,556	0.1%
EURO FX	45,320	45,937.18	-1.3%	43,383.2	4.5%	48,879	30,281	61.4%
JAPANESE YEN	10,492	15,338	-31.6%	9,628.25	9.0%	11,451	11,942	-4.1%
MEXICAN PESO	85	146.18	-41.9%	60.85	39.5%	70	39	79.0%
NEW ZEALND DOLLAR	0	0.23	-100.0%	0	-	0	3	-98.3%
RUSSIAN RUBLE	16	20	-22.0%	0	-	2	29	-92.6%
SWISS FRANC	420	1,970.36	-78.7%	1,245.35	-66.3%	676	1,178	-42.6%
JAPANESE YEN (EU)	8	35.5	-77.0%	10.9	-24.9%	18	46	-61.5%
EURO FX (EU)	163	189.45	-13.9%	223.85	-27.1%	237	360	-34.2%
SWISS FRANC (EU)	0	0.27	-100.0%	0	-	0	7	-100.0%
CANADIAN DOLLAR (EU)	7	7.41	-8.6%	3.3	105.2%	6	25	-74.9%
BRITISH POUND (EU)	52	23.18	125.1%	16.75	211.5%	30	39	-21.2%
AUSTRALIAN DLR (EU)	1	17.27	-93.7%	3.6	-69.7%	5	13	-60.9%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	53,358	45,890.82	16.3%	60,695.65	-12.1%	53,126	53,965	-1.6%
FEEDER CATTLE	10,488	9,848.73	6.5%	9,611.2	9.1%	9,854	8,398	17.3%
LEAN HOGS	25,804	27,067.95	-4.7%	41,833.95	-38.3%	37,849	42,289	-10.5%
LUMBER	730	606.05	20.5%	573.75	27.3%	796	637	25.0%
MILK	1,146	1,951.64	-41.3%	1,124.4	1.9%	1,089	1,423	-23.5%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	281	90.64	209.6%	262.95	6.7%	200	113	77.5%
BUTTER CS	129	166.5	-22.2%	104.25	24.2%	122	139	-12.0%
CLASS IV MILK	90	36.91	144.7%	33.65	168.4%	48	97	-50.8%
DRY WHEY	130	141.82	-8.4%	98.5	31.9%	85	71	20.3%
GSCI EXCESS RETURN FUT	2,893	2,438.32	18.7%	44.55	6394.0%	1,004	801	25.4%
GOLDMAN SACHS	1,525	1,180.95	29.1%	1,445.9	5.5%	1,401	1,088	28.8%
HOUSING INDEX	0	0.23	100.0%	0.85	-46.5%	0	1	-30.3%
HDD WEATHER	19	26	-25.7%	73.75	-73.8%	33	28	19.2%
CDD WEATHER	0	0	-	0	-	24	29	-19.4%
HDD SEASONAL STRIP	0	13.64	-100.0%	11.25	-100.0%	4	3	18.5%
CDD SEASONAL STRIP	0	0	-	0	-	6	0	1298.5%
HDD WEATHER EUROPEAN	0	0	-	2.5	-100.0%	0	7	-97.2%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	2	-100.0%
HDD EURO SEASONAL STRIP	0	11.36	-100.0%	0	-	0	25	-98.4%
WKLY AVG TEMP	0	0	-	0	-	0	3	-100.0%
CASH-SETTLED CHEESE	830	813.45	2.1%	590.6	40.6%	486	319	52.2%
MALAYSIAN PALM SWAP	293	86.36	238.9%	217	34.9%	215	171	26.0%
S&P GSCI ENHANCED ER SWAP	1,188	1,188.36	0.0%	0	-	413	320	29.3%
OTC SP GSCI ER SWAP	0	0	-	0	-	0	8	-100.0%
Commodities and Alternative Investments								
Options								
LIVE CATTLE	21,569	15,522.91	38.9%	21,355.4	1.0%	15,709	16,037	-2.0%
FEEDER CATTLE	2,072	2,273.05	-8.9%	1,607.85	28.8%	1,728	1,490	16.0%
LEAN HOGS	10,396	8,096.68	28.4%	15,059.35	-31.0%	11,216	12,332	-9.1%
LUMBER	44	45.27	-3.1%	38.6	13.6%	53	55	-4.6%
MILK	1,027	1,526.27	-32.7%	933.05	10.0%	1,049	1,436	-27.0%
MLK MID	3	7.45	-62.2%	2.4	17.4%	2	5	-60.6%
NFD MILK	197	55.73	253.8%	206	-4.3%	182	65	181.1%
BUTTER CS	27	67.14	-60.4%	10.05	164.6%	48	48	1.3%
CLASS IV MILK	27	58.14	-53.3%	19.5	39.2%	33	82	-59.4%
DRY WHEY	5	12.41	-61.5%	1	377.3%	12	18	-34.5%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
HDD WEATHER	0	22.73	-100.0%	0	-	11	24	-54.5%
CDD WEATHER	0	0	-	0	-	1	9	-93.5%
HDD SEASONAL STRIP	0	82.73	-100.0%	5	-100.0%	68	95	-28.9%
CDD SEASONAL STRIP	0	90.91	-100.0%	0	-	265	137	93.5%
HDD WEATHER EUROPEAN	0	0	-	0	-	12	7	66.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	12	30	-60.2%
HDD EURO SEASONAL STRIP	0	195.45	-100.0%	0	-	30	138	-78.5%
LV CATL CSO	0	4.55	-100.0%	0	-	0	2	-85.9%
SNOWFALL	0	0	-	0	-	0	1	-100.0%
SBIN HURR	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	548	295.45	85.6%	556.15	-1.4%	316	155	104.0%

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Foreign Exchange Futures								
CHILEAN PESO	0	1.36	-93.3%	0	-	0	0	81.8%
Ags Futures								
PALM OIL	0	5.45	-100.0%	10	-100.0%	1	1	-17.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,075,835	2,866,778.86	-27.6%	1,997,299.25	3.9%	2,320,069	2,636,733	-12.0%
Equity Index Futures	2,381,971	2,320,026.18	2.7%	1,734,726.7	37.3%	2,071,641	2,091,075	-0.9%
FX Futures	807,327	872,609.82	-7.5%	637,600.7	26.6%	786,070	734,329	7.0%
Commodities and Alternative Invest	98,906	91,559.73	8.0%	116,724.7	-15.3%	106,757	109,938	-2.9%
Foreign Exchange Futures	0	1.36	-93.3%	0	-	0	0	81.8%
Ags Futures	0	5.45	-100.0%	10	-100.0%	1	1	-17.0%
TOTAL FUTURES	5,364,039	6,150,981.41	-12.8%	4,486,361.35	19.6%	5,284,538.55	5,572,075.01	-5.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,111,551	853,199	30.3%	1,031,324.35	7.8%	963,054	859,677	12.0%
Equity Index Options	548,282	590,801.68	-7.2%	500,548.45	9.5%	553,958	515,895	7.4%
FX Options	74,943	83,211.73	-9.9%	72,725.8	3.0%	83,161	67,760	22.7%
Commodities and Alternative Invest	35,914	28,356.86	26.7%	39,794.35	-9.8%	30,746	32,167	-4.4%
TOTAL OPTIONS	1,770,690	1,555,569.27	13.8%	1,644,392.95	7.7%	1,630,919.74	1,475,500.22	10.5%
TOTAL COMBINED								
Interest Rate	3,187,386	3,719,977.86	-14.3%	3,028,623.6	5.2%	3,283,123	3,496,410	-6.1%
Equity Index	2,930,253	2,910,827.86	0.7%	2,235,275.15	31.1%	2,625,599	2,606,970	0.7%
FX	882,269	955,821.55	-7.7%	710,326.5	24.2%	869,232	802,089	8.4%
Commodities and Alternative Invest	134,821	119,916.59	12.4%	156,519.05	-13.9%	137,504	142,105	-3.2%
Foreign Exchange	0	1.36	-93.3%	0	-	0	0	81.8%
Ags	0	5.45	-100.0%	10	-100.0%	1	1	-17.0%
GRAND TOTAL	7,134,729	7,706,550.68	-7.4%	6,130,754.3	16.4%	6,915,458.29	7,047,575.23	-1.9%