

CME Exchange ADV Report - Monthly

March 2015

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	ADV MAR 2015	ADV MAR 2014	% CHG	ADV FEB 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	2,585,749	2,759,302.57	-6.3%	2,814,454.68	-8.1%	2,801,947	2,636,641	6.3%
1-MONTH EURODOLLAR	252	65.43	284.5%	182.63	37.8%	204	79	158.5%
2YR BUNDLE	2	0	-	10.53	-78.4%	9	9	4.6%
3YR BUNDLE	0	0	-	5.11	-100.0%	2	4	-50.2%
EURO 5YR BUNDLE	0	0	-	0	-	0	1	-17.4%
Interest Rate Options								
EURODOLLARS	452,090	111,828.14	304.3%	483,735.11	-6.5%	469,819	196,314	139.3%
EURO MIDCURVE	507,191	804,445.05	-37.0%	558,970.84	-9.3%	537,435	663,363	-19.0%
Equity Index Futures								
E-MINI S&P500	1,770,423	2,049,425.9	-13.6%	1,349,637.84	31.2%	1,687,774	1,686,588	0.1%
S&P 500	23,712	25,021.29	-5.2%	5,787.95	309.7%	13,638	13,443	1.4%
S&P 600 SMALLCAP EMINI	0	1.05	-100.0%	0	-	0	0	-100.0%
E-MINI MIDCAP	27,235	28,784.48	-5.4%	17,519.26	55.5%	22,081	20,975	5.3%
S&P 400 MIDCAP	37	49.24	-24.1%	58.95	-36.6%	47	84	-43.8%
S&P 500 GROWTH	4	12.05	-65.3%	1.58	164.9%	2	3	-33.6%
S&P 500/VALUE	3	21.1	-84.3%	1.63	103.4%	2	6	-69.4%
E-MINI NASDAQ 100	277,000	357,811.05	-22.6%	209,749.42	32.1%	277,255	299,539	-7.4%
NASDAQ	1,017	1,402.67	-27.5%	576.74	76.4%	924	1,004	-7.9%
NIKKEI 225 (\$) STOCK	20,530	26,270.19	-21.8%	11,349.68	80.9%	17,570	19,111	-8.1%
NIKKEI 225 (YEN) STOCK	53,900	58,042.43	-7.1%	43,209.32	24.7%	51,805	48,353	7.1%
NASDAQ BIOTECH	14	0	-	5.26	159.1%	7	2	175.4%
IBOVESPA INDEX	9	14.71	-36.7%	4.89	90.4%	7	18	-62.4%
S&P FINANCIAL SECTOR	335	259.29	29.0%	52.53	536.9%	164	159	3.2%
S&P TECHNOLOGY SECTOR	380	310.24	22.6%	84.58	349.6%	199	164	21.4%
S&P MATERIALS SECTOR	269	90.33	197.5%	266.79	0.7%	241	119	102.9%
S&P ENERGY SECTOR	357	305.52	16.8%	167.21	113.4%	232	370	-37.2%
S&P INDUSTRIAL SECTOR	179	100.81	77.7%	104.58	71.2%	146	148	-1.4%
S&P UTILITIES SECTOR	684	512.76	33.4%	934.37	-26.8%	626	351	78.3%
S&P HEALTH CARE SECTOR	806	231.29	248.7%	338.84	138.0%	490	225	117.7%
S&P CONSUMER DSCRTNRY SE	282	280.48	0.5%	216.26	30.4%	247	146	69.2%
S&P CONSUMER STAPLES SECT	504	354.81	42.1%	274.16	83.9%	286	267	6.8%

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Equity Index Options								
E-MINI S&P500	293,037	275,754.67	6.3%	278,449.05	5.2%	306,021	293,972	4.1%
S&P 500	28,660	26,414.95	8.5%	35,196.63	-18.6%	33,687	34,317	-1.8%
E-MINI MIDCAP	0	4.71	-100.0%	0	-	0	4	-95.5%
E-MINI NASDAQ 100	5,411	13,860.43	-61.0%	5,070.32	6.7%	6,141	12,516	-50.9%
NASDAQ	0	1.48	-69.2%	0	-	0	1	-50.2%
EOM S&P 500	3,526	2,635.14	33.8%	4,108.37	-14.2%	4,652	4,063	14.5%
EOM EMINI S&P	38,332	33,662.1	13.9%	57,191.63	-33.0%	52,777	45,724	15.4%
EOW1 EMINI S&P 500	35,420	43,084.38	-17.8%	59,062.74	-40.0%	45,431	41,347	9.9%
EOW2 EMINI S&P 500	49,007	43,570.1	12.5%	44,231.42	10.8%	45,630	41,883	8.9%
EOW1 S&P 500	908	2,426.71	-62.6%	2,369.42	-61.7%	1,646	2,106	-21.8%
EOW2 S&P 500	4,369	3,963.95	10.2%	2,367.26	84.6%	3,660	3,702	-1.2%
EOW4 EMINI S&P 500	45,161	41,075.52	9.9%	2,103.47	2047.0%	34,615	36,260	-4.5%
FX Futures								
AUSTRALIAN DOLLAR	118,317	96,102.05	23.1%	90,381.79	30.9%	101,865	90,194	12.9%
BRITISH POUND	129,761	110,257.24	17.7%	88,301.53	47.0%	107,492	98,560	9.1%
BRAZIL REAL	2,550	1,639.95	55.5%	4,349.11	-41.4%	3,193	2,575	24.0%
CANADIAN DOLLAR	85,537	74,888.38	14.2%	68,358.84	25.1%	74,628	59,907	24.6%
E-MINI EURO FX	8,050	4,909.33	64.0%	4,085	97.1%	6,466	3,631	78.0%
EURO FX	351,107	227,685.52	54.2%	191,563.47	83.3%	277,449	207,176	33.9%
E-MINI JAPANESE YEN	753	826.33	-8.9%	918.84	-18.1%	1,006	700	43.8%
JAPANESE YEN	143,678	158,304.62	-9.2%	136,485.21	5.3%	160,591	152,063	5.6%
MEXICAN PESO	52,571	44,808.14	17.3%	41,148.63	27.8%	45,253	41,603	8.8%
NEW ZEALND DOLLAR	22,100	15,698.24	40.8%	15,143.11	45.9%	19,741	16,302	21.1%
NKR/USD CROSS RATE	124	72.33	72.0%	28.05	343.5%	67	58	15.4%
RUSSIAN RUBLE	3,841	1,470.48	161.2%	1,801.79	113.2%	2,177	1,478	47.4%
S.AFRICAN RAND	1,182	574.24	105.9%	531.63	122.4%	710	485	46.3%
SWISS FRANC	24,417	39,033.24	-37.4%	12,882.74	89.5%	25,146	38,250	-34.3%
AD/CD CROSS RATES	2	3.24	-43.8%	0.47	283.8%	2	4	-62.0%
AD/JY CROSS RATES	198	210	-5.9%	119.11	65.9%	169	279	-39.2%
AD/NE CROSS RATES	1	6.95	-83.0%	1	18.2%	2	9	-78.6%
BP/JY CROSS RATES	96	294.76	-67.5%	106.63	-10.1%	81	203	-60.3%
BP/SF CROSS RATES	7	13.19	-50.0%	3.95	67.0%	10	19	-47.5%
CD/JY CROSS RATES	1	13.05	-90.9%	0.58	104.1%	1	5	-82.3%
EC/AD CROSS RATES	123	90.86	35.4%	23.21	429.9%	62	64	-3.4%
EC/CD CROSS RATES	246	240	2.4%	154.74	58.8%	194	161	20.7%
EC/NOK CROSS RATES	32	7.71	320.7%	0.26	12230.8%	12	5	147.9%
EC/SEK CROSS RATES	40	94.24	-57.6%	4.53	783.7%	17	36	-53.4%
EFX/BP CROSS RATES	4,239	4,280.19	-1.0%	2,195.11	93.1%	3,333	2,948	13.1%
EFX/JY CROSS RATES	2,225	3,378.33	-34.1%	1,658.42	34.2%	2,245	2,218	1.2%
EFX/SF CROSS RATES	1,628	2,669.67	-39.0%	716.11	127.4%	1,862	1,823	2.2%
SF/JY CROSS RATES	0	0.1	-100.0%	0	-	0	0	-100.0%
SKR/USD CROSS RATES	97	47.62	103.2%	41.21	134.8%	57	48	18.1%
CZECK KORUNA (US)	0	0	-	0	-	0	0	-100.0%
CZECK KORUNA (EC)	0	0.1	-100.0%	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	2.19	-95.9%	0	-	0	2	-98.7%
HUNGARIAN FORINT (EC)	0	11.14	-100.0%	0	-	0	3	-100.0%
POLISH ZLOTY (US)	13	204.81	-93.5%	60.79	-78.2%	78	97	-20.0%

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FX Futures								
POLISH ZLOTY (EC)	3	479.71	-99.5%	0	-	1	143	-99.4%
SHEKEL	0	79.62	-99.7%	0.11	115.9%	0	24	-99.4%
RMB USD	29	15.48	88.9%	21.42	36.4%	20	16	25.0%
KOREAN WON	3	15.48	-82.7%	0	-	1	9	-87.1%
TURKISH LIRA	3	104.67	-97.2%	0.42	601.8%	1	80	-98.3%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-31.1%
TURKISH LIRA (EU)	0	62.05	-99.9%	0	-	0	57	-99.8%
E-MICRO USD/JPY	1	0.29	281.8%	0	-	0	0	-13.2%
E-MICRO AUD/USD	1,991	1,732.86	14.9%	2,615.63	-23.9%	2,585	2,060	25.5%
E-MICRO EUR/USD	16,663	9,755.43	70.8%	10,449.95	59.5%	14,966	7,815	91.5%
E-MICRO GBP/USD	1,782	1,187.33	50.0%	1,622.74	9.8%	1,759	1,438	22.4%
E-MICRO USD/CAD	0	0.05	-100.0%	0	-	0	0	315.2%
EURO QUARTERLY VARIANCE F	0	0	-	0	-	0	0	-
E-MICRO CAD/USD	727	629.95	15.3%	753.26	-3.5%	722	704	2.6%
INDIAN RUPEE	643	23.05	2690.1%	629.79	2.1%	534	44	1122.4%
E-MICRO INR/USD	17	137.71	-88.0%	23.95	-30.9%	22	159	-85.8%
E-MICRO USD/CNH	7	3.05	113.3%	2.16	201.2%	4	1	214.3%
USDZAR	4	4.1	-13.4%	3.95	-10.2%	3	6	-57.2%
E-MICRO JPY/USD	549	688.38	-20.3%	496.58	10.5%	769	651	18.2%
MICRO CHF/USD	125	220.14	-43.3%	82	52.2%	167	192	-13.1%
CHINESE RENMINBI (CNH)	43	57.48	-26.1%	42.68	-0.4%	37	26	44.4%
FX Options								
AUSTRALIAN DOLLAR	7,435	6,126	21.4%	5,847.16	27.2%	6,558	6,204	5.7%
BRITISH POUND	16,597	8,107.14	104.7%	11,948.32	38.9%	13,230	12,037	9.9%
BRAZIL REAL	0	0	-	0	-	0	0	-100.0%
CANADIAN DOLLAR	5,563	5,914.62	-5.9%	5,966.53	-6.8%	5,867	5,556	5.6%
EURO FX	67,968	20,530.33	231.1%	39,425.21	72.4%	57,833	30,281	91.0%
JAPANESE YEN	9,283	9,825.43	-5.5%	10,431.58	-11.0%	10,273	11,942	-14.0%
MEXICAN PESO	106	0.95	10982.0%	96.89	8.9%	85	39	118.2%
NEW ZEALND DOLLAR	0	1.62	-100.0%	0.16	-100.0%	0	3	-92.9%
RUSSIAN RUBLE	0	0	-	0	-	0	29	-100.0%
SWISS FRANC	980	957.43	2.4%	927.68	5.6%	1,267	1,178	7.6%
JAPANESE YEN (EU)	5	54.57	-91.6%	5.74	-20.0%	14	46	-69.2%
EURO FX (EU)	471	315.52	49.2%	227.95	106.6%	365	360	1.4%
SWISS FRANC (EU)	0	7.24	-100.0%	0	-	0	7	-100.0%
CANADIAN DOLLAR (EU)	0	35.48	-99.6%	31.53	-99.6%	18	25	-26.3%
BRITISH POUND (EU)	41	52.67	-21.8%	54.95	-25.1%	48	39	24.2%
AUSTRALIAN DLR (EU)	1	15.81	-95.7%	5.79	-88.2%	4	13	-72.8%

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	ADV MAR 2015	ADV MAR 2014	% CHG	ADV FEB 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	52,888	60,486	-12.6%	48,354.42	9.4%	55,155	53,965	2.2%
FEEDER CATTLE	10,143	7,753.67	30.8%	10,216.05	-0.7%	10,746	8,398	28.0%
LEAN HOGS	43,719	66,774.9	-34.5%	39,120.68	11.8%	42,429	42,289	0.3%
LUMBER	669	601.52	11.2%	878.74	-23.9%	740	637	16.2%
MILK	1,084	1,494.76	-27.5%	1,550.37	-30.1%	1,373	1,423	-3.5%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	204	93.57	118.2%	141.05	44.7%	164	113	45.2%
BUTTER CS	130	115.76	12.4%	151	-13.8%	133	139	-4.3%
CLASS IV MILK	31	75.33	-59.0%	56.21	-45.1%	43	97	-55.5%
DRY WHEY	57	40.14	42.2%	113.95	-49.9%	98	71	39.4%
GSCI EXCESS RETURN FUT	2,793	2,128.71	31.2%	189.32	1375.4%	1,104	801	37.8%
GOLDMAN SACHS	1,322	1,049.29	26.0%	1,459.84	-9.4%	1,434	1,088	31.9%
HOUSING INDEX	1	0.48	14.6%	0.21	159.2%	0	1	-25.4%
HDD WEATHER	14	35.24	-61.3%	55.37	-75.4%	34	28	23.4%
CDD WEATHER	0	0	-	0	-	0	29	-100.0%
HDD SEASONAL STRIP	0	0	-	0	-	1	3	-74.2%
CDD SEASONAL STRIP	2	0	-	0	-	1	0	106.6%
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	-	0	25	-100.0%
WKLY AVG TEMP	0	0	-	0	-	0	3	-100.0%
CASH-SETTLED CHEESE	422	270.1	56.2%	409.53	3.0%	498	319	55.8%
MALAYSIAN PALM SWAP	167	223.81	-25.3%	191.58	-12.7%	177	171	3.7%
S&P GSCI ENHANCED ER SWAP	1,188	1,244.95	-4.5%	0	-	429	320	34.0%
OTC SP GSCI ER SWAP	0	0	-	0	-	0	8	-100.0%
Commodities and Alternative Investments								
Options								
LIVE CATTLE	14,900	12,492.38	19.3%	13,993.74	6.5%	16,018	16,037	-0.1%
FEEDER CATTLE	1,815	877.62	106.9%	1,547.68	17.3%	1,901	1,490	27.6%
LEAN HOGS	13,984	19,863.33	-29.6%	12,737.21	9.8%	12,889	12,332	4.5%
LUMBER	46	89.57	-48.3%	72.95	-36.5%	57	55	4.0%
MILK	1,090	1,219.76	-10.6%	1,682.89	-35.2%	1,319	1,436	-8.2%
MLK MID	2	3.1	-47.1%	2.74	-40.2%	2	5	-66.3%
NFD MILK	249	67.9	267.1%	122.16	104.1%	154	65	138.2%
BUTTER CS	42	18.76	124.6%	36.95	14.0%	49	48	3.8%
CLASS IV MILK	19	78.95	-75.9%	32.89	-42.1%	29	82	-65.3%
DRY WHEY	29	19	54.5%	20.21	45.3%	24	18	35.6%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
HDD WEATHER	0	21.43	-100.0%	63.16	-100.0%	46	24	88.9%
CDD WEATHER	0	0	-	0	-	0	9	-100.0%
HDD SEASONAL STRIP	0	0	-	78.95	-100.0%	33	95	-65.5%
CDD SEASONAL STRIP	932	285.71	226.1%	315.79	195.1%	443	137	223.5%
HDD WEATHER EUROPEAN	0	0	-	26.32	-100.0%	16	7	129.5%
CAT WEATHER EUROPEAN	0	142.86	-100.0%	0	-	0	30	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	66	138	-52.5%
LV CATL CSO	0	0	-	0.26	-65.5%	1	2	-73.3%
CASH-SETTLED CHEESE	243	48.33	403.2%	303.58	-19.9%	288	155	85.7%
SBIN HURR	0	0	-	0	-	0	0	-
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	3.3%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,586,002	2,759,368	-6.3%	2,814,652.95	-8.1%	2,802,162	2,636,733	6.3%
Equity Index Futures	2,177,680	2,549,301.67	-14.6%	1,640,341.84	32.8%	2,073,742	2,091,075	-0.8%
FX Futures	975,522	803,035.05	21.5%	677,810.47	43.9%	855,501	734,329	16.5%
Commodities and Alternative Invest	114,835	142,388.24	-19.4%	102,888.32	11.6%	114,560	109,938	4.2%
Ags Futures	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures	0	0	-	0	-	0	0	3.3%
TOTAL FUTURES	5,854,039	6,254,092.95	-6.4%	5,235,693.58	11.8%	5,845,965.13	5,572,075.01	4.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	959,281	916,273.19	4.7%	1,042,705.95	-8.0%	1,007,254	859,677	17.2%
Equity Index Options	503,832	486,454.14	3.6%	490,150.32	2.8%	534,259	515,895	3.6%
FX Options	108,449	51,944.81	108.8%	74,969.47	44.7%	95,563	67,760	41.0%
Commodities and Alternative Invest	33,353	35,228.71	-5.3%	31,037.47	7.5%	33,335	32,167	3.6%
TOTAL OPTIONS	1,604,915	1,489,900.86	7.7%	1,638,863.21	-2.1%	1,670,411.87	1,475,500.22	13.2%
TOTAL COMBINED								
Interest Rate	3,545,283	3,675,641.19	-3.5%	3,857,358.9	-8.1%	3,809,417	3,496,410	9.0%
Equity Index	2,681,512	3,035,755.81	-11.7%	2,130,492.16	25.9%	2,608,002	2,606,970	0.0%
FX	1,083,971	854,979.86	26.8%	752,779.95	44.0%	951,064	802,089	18.6%
Commodities and Alternative Invest	148,188	177,616.95	-16.6%	133,925.79	10.6%	147,894	142,105	4.1%
Ags	0	0	-	0	-	0	1	-100.0%
Foreign Exchange	0	0	-	0	-	0	0	3.3%
GRAND TOTAL	7,458,954	7,743,993.81	-3.7%	6,874,556.79	8.5%	7,516,377	7,047,575.23	6.7%