

CME Exchange ADV Report - Monthly

January 2015

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	ADV JAN 2015	ADV JAN 2014	% CHG	ADV DEC 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	3,027,883	2,607,683	16.1%	2,866,659.45	5.6%	3,027,883	2,636,641	14.8%
1-MONTH EURODOLLAR	171	21.43	700.1%	59.86	186.4%	171	79	117.4%
2YR BUNDLE	15	0	-	47.27	-68.8%	15	9	72.6%
3YR BUNDLE	1	0	-	11.18	-91.1%	1	4	-74.0%
EURO 5YR BUNDLE	1	0	-	1.09	28.3%	1	1	152.0%
Interest Rate Options								
EURODOLLARS	476,100	115,240	313.1%	387,918.59	22.7%	476,100	196,314	142.5%
EURO MIDCURVE	550,245	714,715.24	-23.0%	465,280.41	18.3%	550,245	663,363	-17.1%
Equity Index Futures								
E-MINI S&P500	1,918,089	1,608,096	19.3%	1,849,555.45	3.7%	1,918,089	1,686,588	13.7%
S&P 500	10,013	9,545.76	4.9%	24,122.68	-58.5%	10,013	13,443	-25.5%
S&P 600 SMALLCAP EMINI	0	0.48	-100.0%	0	-	0	0	-100.0%
E-MINI MIDCAP	20,745	17,597	17.9%	26,975.86	-23.1%	20,745	20,975	-1.1%
S&P 400 MIDCAP	47	61	-22.4%	66.23	-28.5%	47	84	-43.8%
S&P 500 GROWTH	0	0.57	-38.7%	7.73	-95.5%	0	3	-89.0%
S&P 500/VALUE	1	0.33	125.0%	18.5	-95.9%	1	6	-88.3%
E-MINI NASDAQ 100	341,667	268,619.57	27.2%	328,616	4.0%	341,667	299,539	14.1%
NASDAQ	1,152	1,268.71	-9.2%	1,685.91	-31.7%	1,152	1,004	14.7%
NIKKEI 225 (\$) STOCK	20,223	17,672.43	14.4%	25,934.64	-22.0%	20,223	19,111	5.8%
NIKKEI 225 (YEN) STOCK	57,666	53,116.05	8.6%	59,214.18	-2.6%	57,666	48,353	19.3%
S&P FINANCIAL SECTOR	83	78.9	4.9%	359.41	-77.0%	83	159	-48.0%
S&P ENERGY SECTOR	157	301.33	-47.8%	325.09	-51.6%	157	370	-57.5%
S&P MATERIALS SECTOR	187	68.52	173.3%	277.23	-32.4%	187	119	57.4%
S&P INDUSTRIAL SECTOR	148	51.71	185.9%	280.55	-47.3%	148	148	0.1%
S&P UTILITIES SECTOR	269	177.52	51.4%	746.68	-64.0%	269	351	-23.4%
S&P TECHNOLOGY SECTOR	108	100.38	7.5%	374.5	-71.2%	108	164	-34.1%
S&P HEALTH CARE SECTOR	286	40.1	613.4%	664.5	-57.0%	286	225	27.0%
S&P CONSUMER DSCRTNRY SE	239	64.29	271.0%	247.18	-3.5%	239	146	63.3%
NASDAQ BIOTECH	0	0	-	9.09	-100.0%	0	2	-100.0%
IBOVESPA INDEX	5	39.29	-86.6%	17.91	-70.7%	5	18	-70.1%
S&P CONSUMER STAPLES SECT	56	89.05	-37.5%	526.86	-89.4%	56	267	-79.2%

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Equity Index Options								
E-MINI S&P500	346,497	276,051.33	25.5%	324,985.64	6.6%	346,497	293,972	17.9%
S&P 500	37,784	23,904.71	58.1%	36,172.68	4.5%	37,784	34,317	10.1%
E-MINI MIDCAP	1	10.62	-95.3%	0.64	-21.4%	1	4	-86.4%
E-MINI NASDAQ 100	7,962	10,457.05	-23.9%	9,104.95	-12.6%	7,962	12,516	-36.4%
NASDAQ	1	1.86	-46.2%	0.36	175.0%	1	1	1.2%
EOM S&P 500	6,406	4,850.52	32.1%	6,627.14	-3.3%	6,406	4,063	57.7%
EOM EMINI S&P	64,473	58,688	9.9%	47,432.91	35.9%	64,473	45,724	41.0%
EOW1 EMINI S&P 500	43,493	32,439.86	34.1%	51,752.77	-16.0%	43,493	41,347	5.2%
EOW2 EMINI S&P 500	43,243	32,514.67	33.0%	60,923.68	-29.0%	43,243	41,883	3.2%
EOW1 S&P 500	1,769	2,920.24	-39.4%	1,868.09	-5.3%	1,769	2,106	-16.0%
EOW2 S&P 500	4,106	3,712.62	10.6%	5,593.95	-26.6%	4,106	3,702	10.9%
EOW4 EMINI S&P 500	53,899	34,952.05	54.2%	46,338.86	16.3%	53,899	36,260	48.6%
FX Futures								
AUSTRALIAN DOLLAR	94,678	92,946.9	1.9%	90,587.36	4.5%	94,678	90,194	5.0%
BRITISH POUND	101,228	101,097.1	0.1%	90,373.77	12.0%	101,228	98,560	2.7%
BRAZIL REAL	2,801	953.81	193.7%	2,232.14	25.5%	2,801	2,575	8.8%
CANADIAN DOLLAR	68,585	71,212.24	-3.7%	63,324.82	8.3%	68,585	59,907	14.5%
E-MINI EURO FX	6,984	5,900.9	18.4%	4,043.55	72.7%	6,984	3,631	92.3%
EURO FX	278,016	210,574.76	32.0%	249,895.18	11.3%	278,016	207,176	34.2%
E-MINI JAPANESE YEN	1,367	655.57	108.6%	1,262.09	8.3%	1,367	700	95.4%
JAPANESE YEN	202,096	158,815.52	27.3%	211,630.14	-4.5%	202,096	152,063	32.9%
MEXICAN PESO	41,102	39,269.38	4.7%	54,310.32	-24.3%	41,102	41,603	-1.2%
NEW ZEALND DOLLAR	21,513	13,936.14	54.4%	20,155.55	6.7%	21,513	16,302	32.0%
NKR/USD CROSS RATE	41	32	28.6%	128.18	-67.9%	41	58	-29.2%
RUSSIAN RUBLE	704	789	-10.8%	2,832.27	-75.1%	704	1,478	-52.3%
S.AFRICAN RAND	360	169.29	112.4%	1,052.68	-65.8%	360	485	-25.9%
SWISS FRANC	37,599	34,007.05	10.6%	52,497.64	-28.4%	37,599	38,250	-1.7%
AD/CD CROSS RATES	2	8.52	-73.6%	2.5	-10.0%	2	4	-44.5%
AD/JY CROSS RATES	186	188.38	-1.1%	401.41	-53.6%	186	279	-33.1%
AD/NE CROSS RATES	3	0.24	1349.0%	3.05	13.3%	3	9	-60.5%
BP/JY CROSS RATES	40	99.19	-60.1%	95.14	-58.4%	40	203	-80.5%
BP/SF CROSS RATES	20	12.71	57.7%	11.14	80.0%	20	19	3.3%
CD/JY CROSS RATES	1	8.71	-91.4%	0.91	-17.5%	1	5	-84.4%
EC/AD CROSS RATES	31	17.48	74.8%	138.32	-77.9%	31	64	-52.1%
EC/CD CROSS RATES	175	39.19	345.4%	213	-18.1%	175	161	8.5%
EC/NOK CROSS RATES	0	6	-100.0%	11.68	-100.0%	0	5	-100.0%
EC/SEK CROSS RATES	2	3.62	-35.1%	64.77	-96.4%	2	36	-93.4%
EFX/BP CROSS RATES	3,418	2,156.48	58.5%	3,840.91	-11.0%	3,418	2,948	15.9%
EFX/JY CROSS RATES	2,824	2,052.24	37.6%	2,790.23	1.2%	2,824	2,218	27.3%
EFX/SF CROSS RATES	3,209	1,493.52	114.9%	4,426.95	-27.5%	3,209	1,823	76.1%
SF/JY CROSS RATES	0	0.05	-100.0%	0	-	0	0	-100.0%
SKR/USD CROSS RATES	28	36.95	-23.4%	83	-65.9%	28	48	-41.4%
CZECK KORUNA (US)	0	0	-	0	-	0	0	-100.0%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	2.9	-100.0%	0	-	0	2	-100.0%
HUNGARIAN FORINT (EC)	0	1.9	-100.0%	0	-	0	3	-100.0%
POLISH ZLOTY (US)	165	110.9	48.6%	229.91	-28.3%	165	97	69.6%

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FX Futures								
POLISH ZLOTY (EC)	0	211.76	-100.0%	4.64	-100.0%	0	143	-100.0%
SHEKEL	0	13.67	-99.3%	0.36	-72.5%	0	24	-99.6%
RMB USD	36	76.24	-52.4%	58.91	-38.4%	36	43	-15.3%
KOREAN WON	1	18.48	-96.5%	3.5	-81.4%	1	9	-92.9%
TURKISH LIRA	1	67.33	-99.1%	7.09	-91.5%	1	80	-99.3%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-100.0%
TURKISH LIRA (EU)	0	46.14	-99.6%	0.59	-66.2%	0	57	-99.6%
E-MICRO USD/JPY	0	0.14	-65.0%	0.95	-94.8%	0	0	-89.4%
E-MICRO AUD/USD	3,210	2,448	31.1%	2,370.05	35.4%	3,210	2,060	55.8%
E-MICRO EUR/USD	17,391	10,288.67	69.0%	9,859.5	76.4%	17,391	7,815	122.5%
E-MICRO GBP/USD	1,863	1,997.86	-6.7%	1,469.77	26.8%	1,863	1,438	29.6%
E-MICRO USD/CAD	0	0	-	0	-	0	0	1165.8%
EURO QUARTERLY VARIANCE F	0	0	-	0	-	0	0	-
MICRO CAD/USD	689	932.33	-26.1%	607.55	13.4%	689	704	-2.2%
INDIAN RUPEE	350	199.24	75.8%	123.32	184.0%	350	202	73.2%
USDZAR	0	24.86	-100.0%	0	-	0	6	-100.0%
MICRO JYP/USD	1,271	777.95	63.4%	1,250.5	1.7%	1,271	651	95.2%
MICRO CHF/USD	294	224.43	31.0%	214.5	37.0%	294	192	53.1%
FX Options								
AUSTRALIAN DOLLAR	6,270	7,303.33	-14.2%	5,831.05	7.5%	6,270	6,204	1.0%
BRITISH POUND	10,743	12,755.38	-15.8%	9,125.18	17.7%	10,743	12,037	-10.8%
BRAZIL REAL	0	0	-	0	-	0	0	-100.0%
CANADIAN DOLLAR	6,107	6,711.05	-9.0%	4,570.45	33.6%	6,107	5,556	9.9%
EURO FX	64,173	27,174.48	136.2%	45,937.18	39.7%	64,173	30,281	111.9%
JAPANESE YEN	11,212	12,592.67	-11.0%	15,338	-26.9%	11,212	11,942	-6.1%
MEXICAN PESO	51	0.48	10599.3%	146.18	-65.1%	51	39	30.9%
NEW ZEALND DOLLAR	1	0.24	110.0%	0.23	120.0%	1	3	-83.3%
RUSSIAN RUBLE	0	0	-	20	-100.0%	0	29	-100.0%
SWISS FRANC	1,906	1,009.76	88.8%	1,970.36	-3.3%	1,906	1,178	61.8%
JAPANESE YEN (EU)	33	52.76	-37.5%	35.5	-7.0%	33	46	-28.7%
EURO FX (EU)	379	193.38	96.0%	189.45	100.0%	379	360	5.3%
SWISS FRANC (EU)	0	10	-100.0%	0.27	-100.0%	0	7	-100.0%
CANADIAN DOLLAR (EU)	26	11.14	134.7%	7.41	252.9%	26	25	4.6%
BRITISH POUND (EU)	49	90.38	-46.3%	23.18	109.4%	49	39	25.9%
AUSTRALIAN DLR (EU)	5	20.76	-77.8%	17.27	-73.4%	5	13	-64.8%

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	ADV JAN 2015	ADV JAN 2014	% CHG	ADV DEC 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	64,109	65,782.14	-2.5%	45,890.82	39.7%	64,109	53,965	18.8%
FEEDER CATTLE	11,913	6,917.1	72.2%	9,848.73	21.0%	11,913	8,398	41.9%
LEAN HOGS	44,152	44,764.71	-1.4%	27,067.95	63.1%	44,152	42,289	4.4%
LUMBER	687	619.1	11.0%	606.05	13.4%	687	637	7.9%
MILK	1,522	1,777	-14.3%	1,951.64	-22.0%	1,522	1,423	7.0%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	142	148.1	-4.4%	90.64	56.2%	142	113	25.4%
BUTTER CS	118	163.86	-27.8%	166.5	-29.0%	118	139	-14.8%
CLASS IV MILK	44	333.29	-86.7%	36.91	20.4%	44	97	-54.2%
DRY WHEY	129	49.1	163.0%	141.82	-9.0%	129	71	82.9%
GSCI EXCESS RETURN FUT	114	147.14	-22.6%	2,438.32	-95.3%	114	801	-85.8%
GOLDMAN SACHS	1,534	1,309.43	17.2%	1,180.95	29.9%	1,534	1,088	41.0%
HOUSING INDEX	0	0.71	-44.0%	0.23	75.9%	0	1	-24.2%
HDD WEATHER	38	120.81	-69.0%	26	44.2%	38	28	34.3%
CDD WEATHER	0	0	-	0	-	0	29	-100.0%
HDD SEASONAL STRIP	3	14.29	-82.5%	13.64	-81.7%	3	3	-21.2%
CDD SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
HDD WEATHER EUROPEAN	0	38.1	-100.0%	0	-	0	7	-100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	2	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	11.36	-100.0%	0	25	-100.0%
WKLY AVG TEMP	0	23.81	-100.0%	0	-	0	3	-100.0%
CASH-SETTLED CHEESE	665	193.52	243.7%	813.45	-18.2%	665	319	108.2%
S&P GSCI ENHANCED ER SWAP	0	0	-	1,188.36	-100.0%	0	320	-100.0%
MALAYSIAN PALM SWAP	174	85.71	103.0%	86.36	101.5%	174	171	1.9%
OTC SP GSCI ER SWAP	0	98	-100.0%	0	-	0	8	-100.0%
Commodities and Alternative Investments								
Options								
LIVE CATTLE	19,172	16,230.71	18.1%	15,522.91	23.5%	19,172	16,037	19.5%
FEEDER CATTLE	2,330	1,047.19	122.5%	2,273.05	2.5%	2,330	1,490	56.4%
LEAN HOGS	11,829	7,412.76	59.6%	8,096.68	46.1%	11,829	12,332	-4.1%
LUMBER	55	44.81	22.0%	45.27	20.7%	55	55	-0.9%
MILK	1,225	1,848.05	-33.7%	1,526.27	-19.7%	1,225	1,436	-14.7%
MLK MID	1	4.33	-74.6%	7.45	-85.2%	1	5	-79.5%
NFD MILK	81	36.57	120.8%	55.73	44.9%	81	65	24.5%
BUTTER CS	70	21.38	225.1%	67.14	3.5%	70	48	45.7%
CLASS IV MILK	35	139.52	-75.0%	58.14	-40.1%	35	82	-57.6%
DRY WHEY	23	8.86	156.9%	12.41	83.3%	23	18	26.8%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
HDD WEATHER	80	26.43	202.7%	22.73	252.0%	80	24	229.1%
CDD WEATHER	0	0	-	0	-	0	9	-100.0%
HDD SEASONAL STRIP	25	23.81	5.0%	82.73	-69.8%	25	95	-73.7%
CDD SEASONAL STRIP	25	0	-	90.91	-72.5%	25	137	-81.7%
HDD WEATHER EUROPEAN	25	0	-	0	-	25	7	250.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	30	-100.0%
HDD EURO SEASONAL STRIP	200	0	-	195.45	2.3%	200	138	44.8%
LV CATL CSO	2	10.48	-85.7%	4.55	-67.0%	2	2	-33.9%
CASH-SETTLED CHEESE	322	150.33	114.4%	295.45	9.1%	322	155	107.8%
SBIN HURR	0	0	-	0	-	0	0	-
SNOWFALL	0	9.52	-100.0%	0	-	0	1	-100.0%

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Ags Futures								
PALM OIL	0	0	-	5.45	-100.0%	0	1	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	1	0	-	1.36	-63.3%	1	0	215.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,028,072	2,607,704.43	16.1%	2,866,778.86	5.6%	3,028,072	2,636,733	14.8%
Equity Index Futures	2,371,141	1,976,989	19.9%	2,320,026.18	2.2%	2,371,141	2,091,075	13.4%
FX Futures	892,283	753,925.76	18.4%	872,609.82	2.3%	892,283	734,329	21.5%
Commodities and Alternative Invest	125,345	122,585.91	2.3%	91,559.73	36.9%	125,345	109,938	14.0%
Ags Futures	0	0	-	5.45	-100.0%	0	1	-100.0%
Foreign Exchange Futures	1	0	-	1.36	-63.3%	1	0	215.1%
TOTAL FUTURES	6,416,842	5,461,205.1	17.5%	6,150,981.41	4.3%	6,416,841.6	5,572,075.01	15.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,026,346	829,955.24	23.7%	853,199	20.3%	1,026,346	859,677	19.4%
Equity Index Options	609,633	480,503.52	26.9%	590,801.68	3.2%	609,633	515,895	18.2%
FX Options	100,954	67,925.81	48.6%	83,211.73	21.3%	100,954	67,760	49.0%
Commodities and Alternative Invest	35,498	27,014.76	31.4%	28,356.86	25.2%	35,498	32,167	10.4%
TOTAL OPTIONS	1,772,430	1,405,399.33	26.1%	1,555,569.27	13.9%	1,772,430.05	1,475,500.22	20.1%
TOTAL COMBINED								
Interest Rate	4,054,418	3,437,659.67	17.9%	3,719,977.86	9.0%	4,054,418	3,496,410	16.0%
Equity Index	2,980,775	2,457,492.52	21.3%	2,910,827.86	2.4%	2,980,775	2,606,970	14.3%
FX	993,237	821,851.57	20.9%	955,821.55	3.9%	993,237	802,089	23.8%
Commodities and Alternative Invest	160,842	149,600.67	7.5%	119,916.59	34.1%	160,842	142,105	13.2%
Ags	0	0	-	5.45	-100.0%	0	1	-100.0%
Foreign Exchange	1	0	-	1.36	-63.3%	1	0	215.1%
GRAND TOTAL	8,189,272	6,866,604.43	19.3%	7,706,550.68	6.3%	8,189,271.65	7,047,575.23	16.2%