

CME Exchange ADV Report - Monthly

September 2016

Page 1 of 5

	ADV SEP 2016	ADV SEP 2015	% CHG	ADV AUG 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
EURODOLLARS	2,361,247	2,273,851.48	3.8%	2,161,180.35	9.3%	2,465,501	2,319,815	6.3%
1-MONTH EURODOLLAR	28	169.14	-83.5%	21.91	27.6%	55	251	-78.2%
EURO 5YR BUNDLE	0	0	-	0	-	0	0	-100.0%
2YR BUNDLE	0	0	-	0	-	0	2	-100.0%
3YR BUNDLE	0	0	-	0	-	0	1	-100.0%
Interest Rate Options								
EURODOLLARS	648,281	533,159.95	21.6%	569,213	13.9%	702,721	443,788	58.3%
EURO MIDCURVE	347,762	433,302.24	-19.7%	279,017.39	24.6%	497,279	519,266	-4.2%
Equity Index Futures								
E-MINI S&P500	2,368,042	2,331,518.14	1.6%	1,453,421.7	62.9%	1,935,178	1,698,827	13.9%
S&P 500	14,827	22,155.38	-33.1%	4,106.91	261.0%	9,198	11,955	-23.1%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
E-MINI MIDCAP	29,835	30,926.9	-3.5%	13,618.17	119.1%	22,106	21,269	3.9%
S&P 400 MIDCAP	0	0	-	0	-	0	27	-100.0%
S&P 500 GROWTH	2	4.52	-56.8%	0.17	1022.7%	1	2	-30.6%
S&P 500/VALUE	169	2.29	7302.1%	160.26	5.6%	510	24	2013.1%
E-MINI RUSSELL 1000	12	0.14	7997.6%	2.74	322.5%	21	12	84.9%
E-MINI NASDAQ 100	312,733	348,098.05	-10.2%	176,488.26	77.2%	270,694	266,049	1.7%
NASDAQ	0	0	-	0	-	0	360	-100.0%
NIKKEI 225 (\$) STOCK	15,467	24,888.81	-37.9%	10,082.35	53.4%	18,491	16,746	10.4%
NIKKEI 225 (YEN) STOCK	54,651	73,424.19	-25.6%	38,453.65	42.1%	61,247	52,777	16.0%
DJ US REAL ESTATE	51	0	-	0.13	39046.9%	6	0	-
S&P MATERIALS SECTOR	584	266.33	119.4%	196.96	196.7%	293	165	78.0%
S&P ENERGY SECTOR	919	491.14	87.0%	558.26	64.6%	508	375	35.4%
S&P FINANCIAL SECTOR	1,012	622.9	62.5%	207.22	388.6%	592	252	135.1%
S&P INDUSTRIAL SECTOR	1,207	485.24	148.8%	67.83	1680.2%	434	171	154.2%
S&P TECHNOLOGY SECTOR	692	439.95	57.2%	110.04	528.5%	328	239	37.3%
S&P UTILITIES SECTOR	1,260	784.05	60.7%	1,292	-2.5%	1,210	547	121.3%
S&P HEALTH CARE SECTOR	634	820.57	-22.8%	293.57	115.8%	554	571	-3.0%
S&P CONSUMER DSCRTNRY SE	1,328	1,168.76	13.6%	154.78	757.9%	592	530	11.6%
E-MINI RUSSELL 1000 GROWTH	12	0.14	8397.5%	3.43	253.5%	14	7	96.1%
FT-SE 100	68	0	-	55.13	23.9%	81	18	355.4%
E-MINI RUSSELL 1000 VALUE	86	0.14	60081.9%	9.74	783.0%	43	7	523.6%
E-MICRO NIFTY	0	15.62	-100.0%	0	-	0	4	-100.0%
S&P CONSUMER STAPLES SECT	1,871	1,688	10.9%	868.3	115.5%	1,399	610	129.2%
IBOVESPA INDEX	25	20.33	21.5%	35.48	-30.3%	32	20	57.7%
NASDAQ BIOTECH	12	16.19	-27.1%	0	-	2	7	-71.1%
NIFTY 50	1,094	183.1	497.6%	630.3	73.6%	480	73	557.4%

CME Exchange ADV Report - Monthly

September 2016

Page 2 of 5

	ADV SEP 2016	ADV SEP 2015	% CHG	ADV AUG 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Equity Index Options								
E-MINI S&P500	217,469	315,189.43	-31.0%	126,680.3	71.7%	244,955	307,383	-20.3%
S&P 500	9,936	32,980.57	-69.9%	10,803.57	-8.0%	25,874	35,968	-28.1%
E-MINI MIDCAP	0	0	-	0.26	-81.8%	0	0	-38.5%
E-MINI NASDAQ 100	10,806	3,693.38	192.6%	9,411.87	14.8%	10,657	6,069	75.6%
NASDAQ	0	0	-	0	-	0	0	-100.0%
EOM S&P 500	11,068	5,566.05	98.8%	5,140	115.3%	8,476	5,061	67.5%
EOM EMINI S&P	116,887	51,154.67	128.5%	70,154.7	66.6%	79,592	52,482	51.7%
EOW1 EMINI S&P 500	51,493	67,355.43	-23.6%	51,837.13	-0.7%	46,418	45,661	1.7%
EOW2 EMINI S&P 500	57,949	58,460.1	-0.9%	44,867.96	29.2%	48,059	49,638	-3.2%
EOW1 S&P 500	3,208	1,788.9	79.3%	3,474.83	-7.7%	2,816	1,508	86.7%
EOW2 S&P 500	7,372	2,946	150.2%	5,977.22	23.3%	6,237	3,764	65.7%
EOW4 EMINI S&P 500	76,439	54,409.1	40.5%	45,802.83	66.9%	54,326	46,423	17.0%
EOW3 S&P 500	15,198	0	-	12,933.91	17.5%	10,786	0	-
EOW3 EMINI S&P 500	172,261	0	-	129,849.43	32.7%	83,043	0	-
FX Futures								
AUSTRALIAN DOLLAR	116,652	101,475.9	15.0%	87,627.26	33.1%	102,561	92,421	11.0%
BRITISH POUND	121,899	101,879.38	19.7%	80,657.65	51.1%	112,300	95,433	17.7%
BRAZIL REAL	4,086	3,122.05	30.9%	3,831.83	6.6%	3,955	2,781	42.2%
CANADIAN DOLLAR	88,597	81,455.19	8.8%	61,231.39	44.7%	74,936	68,387	9.6%
E-MINI EURO FX	3,325	5,422.1	-38.7%	2,111.83	57.4%	3,672	5,855	-37.3%
EURO FX	222,747	260,394.29	-14.5%	130,201.35	71.1%	192,454	258,324	-25.5%
E-MINI JAPANESE YEN	1,489	1,161.71	28.2%	1,181.96	26.0%	1,627	841	93.5%
JAPANESE YEN	155,347	186,983.52	-16.9%	96,775.3	60.5%	143,939	143,006	0.7%
MEXICAN PESO	81,831	54,331.52	50.6%	48,881.09	67.4%	55,439	43,287	28.1%
NEW ZEALND DOLLAR	34,611	21,065.48	64.3%	19,618.83	76.4%	22,956	19,921	15.2%
NKR/USD CROSS RATE	194	109.43	77.5%	74.83	159.5%	88	57	54.7%
RUSSIAN RUBLE	3,906	1,397.95	179.4%	1,365.35	186.1%	1,820	1,579	15.3%
S.AFRICAN RAND	1,605	1,628.57	-1.4%	926.96	73.2%	832	855	-2.7%
SWISS FRANC	28,425	20,646.81	37.7%	18,190.09	56.3%	22,670	22,270	1.8%
AD/CD CROSS RATES	1	0.71	-13.3%	0	-	0	1	-71.4%
AD/JY CROSS RATES	183	274.62	-33.2%	81.04	126.2%	202	195	3.7%
AD/NE CROSS RATES	2	1.29	51.9%	1.52	28.3%	4	2	57.5%
BP/JY CROSS RATES	117	59.29	96.9%	84.61	38.0%	92	61	50.7%
BP/SF CROSS RATES	2	2.62	-9.1%	0.3	682.5%	2	6	-69.9%
CD/JY CROSS RATES	0	3.71	-98.7%	0	-	0	1	-94.4%
EC/AD CROSS RATES	186	280.95	-33.9%	40.57	357.8%	90	98	-8.6%
EC/CD CROSS RATES	244	169.57	43.9%	60.04	306.4%	125	126	-0.8%
EC/NOK CROSS RATES	0	0.95	-90.0%	0	-	0	3	-98.4%
EC/SEK CROSS RATES	31	61.24	-48.8%	1.35	2228.3%	13	20	-33.6%
EFX/BP CROSS RATES	5,975	4,208.05	42.0%	1,713.3	248.7%	3,855	3,055	26.2%
EFX/JY CROSS RATES	3,163	3,078.38	2.7%	822.61	284.5%	2,135	2,195	-2.7%
EFX/SF CROSS RATES	2,893	2,072.48	39.6%	868.78	233.0%	1,800	1,625	10.7%
SKR/USD CROSS RATES	208	96.76	114.9%	54.91	278.6%	97	61	58.6%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	160	15.48	934.2%	101.61	57.5%	63	33	88.0%
POLISH ZLOTY (EC)	0	0.57	-41.7%	0.22	53.3%	105	26	308.6%
SHEKEL	0	0.29	-100.0%	0	-	0	0	-100.0%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Exchange ADV Report - Monthly

September 2016

Page 3 of 5

	ADV SEP 2016	ADV SEP 2015	% CHG	ADV AUG 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
FX Futures								
RMB USD	23	30.38	-24.3%	0.96	2304.6%	17	21	-16.2%
KOREAN WON	2	3.81	-46.3%	0.26	684.8%	1	3	-72.6%
TURKISH LIRA	0	0	-	0	-	0	0	-91.5%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-85.1%
TURKISH LIRA (EU)	0	0.1	-100.0%	0	-	0	0	-100.0%
E-MICRO USD/JPY	0	1.24	-100.0%	0	-	0	0	-95.3%
E-MICRO AUD/USD	5,788	3,219.05	79.8%	5,762.26	0.4%	4,878	2,579	89.2%
E-MICRO EUR/USD	12,308	18,247.14	-32.5%	8,017.7	53.5%	13,408	17,098	-21.6%
E-MICRO GBP/USD	4,531	2,057.86	120.2%	4,481.52	1.1%	3,718	1,929	92.7%
E-MICRO USD/CAD	0	0	-	0	-	0	0	145.6%
USDZAR	0	0.57	-100.0%	0	-	0	2	-98.6%
CHINESE RENMINBI (CNH)	59	99.62	-41.2%	38.39	52.6%	69	52	30.8%
E-MICRO INR/USD	230	5.33	4203.6%	124.57	84.3%	100	10	886.4%
INDIAN RUPEE	615	608.71	1.0%	456.83	34.6%	581	515	12.8%
E-MICRO CAD/USD	1,186	739.9	60.2%	894.22	32.6%	998	625	59.7%
E-MICRO JPY/USD	1,526	919.81	65.9%	1,246.39	22.4%	1,411	594	137.5%
MICRO CHF/USD	77	120.81	-36.5%	55.91	37.1%	91	111	-18.2%
E-MICRO USD/CNH	0	0.19	-100.0%	0	-	0	1	-77.7%
FCXRX	39	0	-	2.52	1461.7%	7	0	-
FX Options								
AUSTRALIAN DOLLAR	6,797	7,005.05	-3.0%	5,021.74	35.4%	6,645	6,066	9.6%
BRITISH POUND	7,807	8,458.81	-7.7%	7,828.39	-0.3%	9,694	10,158	-4.6%
CANADIAN DOLLAR	5,363	5,230.43	2.5%	4,218.17	27.1%	6,780	5,563	21.9%
EURO FX	20,318	32,856.9	-38.2%	20,979.52	-3.2%	32,912	48,879	-32.7%
JAPANESE YEN	11,093	13,875.9	-20.1%	11,885.61	-6.7%	15,064	11,451	31.5%
MEXICAN PESO	392	36.62	970.2%	172.65	127.0%	156	70	123.6%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	-100.0%
RUSSIAN RUBLE	0	0	-	0	-	7	2	238.5%
SWISS FRANC	213	359.29	-40.8%	182.91	16.3%	307	676	-54.7%
JAPANESE YEN (EU)	0	34.24	-99.9%	4.13	-98.8%	31	18	74.9%
EURO FX (EU)	3	103.9	-97.0%	25.48	-87.7%	150	237	-36.6%
CANADIAN DOLLAR (EU)	0	0.48	-70.0%	0.78	-81.8%	9	6	50.8%
BRITISH POUND (EU)	1	9.57	-92.0%	4.35	-82.5%	48	30	58.2%
AUSTRALIAN DLR (EU)	0	9.33	-100.0%	0.96	-100.0%	6	5	18.8%
AUD/USD PQO 2pm Fix	550	0	-	20.91	2531.8%	64	0	-
JPY/USD PQO 2pm Fix	1,426	0	-	23.17	6054.7%	161	0	-
GBP/USD PQO 2pm Fix	1,162	0	-	34.83	3237.7%	133	0	-
CHF/USD PQO 2pm Fix	46	0	-	3.13	1371.0%	5	0	-
EUR/USD PQO 2pm Fix	2,291	0	-	62.57	3562.3%	262	0	-
CAD/USD PQO 2pm Fix	1,044	0	-	25.87	3934.9%	119	0	-
OTC AUDUSD SUB	115	0	-	0.65	17583.7%	13	0	-

CME Exchange ADV Report - Monthly

September 2016

Page 4 of 5

	ADV SEP 2016	ADV SEP 2015	% CHG	ADV AUG 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	63,608	64,008.33	-0.6%	43,081.13	47.6%	51,674	53,126	-2.7%
FEEDER CATTLE	11,834	10,562.95	12.0%	10,816.52	9.4%	10,023	9,854	1.7%
LEAN HOGS	40,466	35,490.95	14.0%	28,064.26	44.2%	35,360	37,849	-6.6%
LUMBER	637	742.48	-14.2%	756.39	-15.8%	699	796	-12.2%
MILK	1,338	950.38	40.7%	1,332.78	0.4%	1,228	1,089	12.7%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	134	228.24	-41.1%	192.83	-30.3%	225	200	12.2%
BUTTER CS	172	96.52	77.9%	177.04	-3.0%	150	122	22.5%
CLASS IV MILK	74	80.52	-8.5%	40.74	80.9%	50	48	4.3%
DRY WHEY	54	67.67	-19.8%	70.3	-22.8%	56	85	-34.3%
GSCI EXCESS RETURN FUT	3,853	2,847.71	35.3%	179.35	2048.3%	1,333	1,004	32.7%
GOLDMAN SACHS	1,523	1,558.43	-2.2%	1,295.52	17.6%	1,342	1,401	-4.3%
HOUSING INDEX	1	0.14	266.7%	0.22	140.8%	0	0	13.6%
HDD WEATHER	21	201.19	-89.3%	0	-	5	33	-86.1%
CDD WEATHER	2	9.52	-75.0%	20.65	-88.5%	18	24	-24.6%
HDD SEASONAL STRIP	0	7.14	-100.0%	0	-	0	4	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	8	6	50.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	3	0	1506.6%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
HDD EURO SEASONAL STRIP	5	0	-	0	-	1	0	100.8%
CAT EURO SEASONAL STRIP	0	0	-	0	-	1	0	-
PALM OIL	0	0	-	0	-	0	1	-100.0%
CASH-SETTLED CHEESE	398	472.95	-15.9%	392.96	1.2%	497	486	2.3%
S&P GSCI ENHANCED ER SWAP	1,434	1,244.95	15.2%	0	-	436	413	5.5%
MALAYSIAN PALM SWAP	395	290.29	36.2%	325.04	21.6%	442	215	105.6%
USD CRUDE PALM OIL	57	0	-	5.22	995.2%	7	0	-
Commodities and Alternative Investments								
Options								
LIVE CATTLE	15,767	21,279	-25.9%	13,155.96	19.8%	17,152	15,709	9.2%
FEEDER CATTLE	1,821	2,014.14	-9.6%	1,708.3	6.6%	1,661	1,728	-3.9%
LEAN HOGS	14,923	10,009.1	49.1%	7,858.35	89.9%	8,639	11,216	-23.0%
LUMBER	64	45.62	40.5%	41.3	55.2%	46	53	-12.5%
MILK	2,051	848.43	141.7%	1,562.3	31.3%	1,394	1,049	32.9%
MLK MID	3	3.95	-19.3%	8.39	-62.0%	3	2	35.4%
NFD MILK	93	143.24	-34.9%	100.48	-7.2%	153	182	-16.3%
BUTTER CS	51	41.43	22.0%	48.17	4.9%	59	48	21.5%
CLASS IV MILK	97	68.14	42.5%	56.91	70.6%	52	33	55.8%
DRY WHEY	1	6.29	-77.3%	6.04	-76.4%	4	12	-62.4%
HOUSING INDEX	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	0	11	-100.0%
CDD WEATHER	0	0	-	21.74	-100.0%	5	1	792.4%
HDD SEASONAL STRIP	238	261.9	-9.1%	0	-	26	68	-60.9%
CDD SEASONAL STRIP	0	0	-	0	-	155	265	-41.6%
HDD WEATHER EUROPEAN	0	0	-	0	-	29	12	145.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
HDD EURO SEASONAL STRIP	119	0	-	0	-	13	30	-55.4%
LV CATL CSO	0	0	-	0.22	31.4%	1	0	329.6%
CASH-SETTLED CHEESE	349	304.29	14.8%	380.57	-8.2%	345	316	9.1%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Exchange ADV Report - Monthly

September 2016

Page 5 of 5

	ADV SEP 2016	ADV SEP 2015	% CHG	ADV AUG 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	0	0	-81.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,361,275	2,274,020.62	3.8%	2,161,202.26	9.3%	2,465,556	2,320,069	6.3%
Equity Index Futures	2,806,593	2,838,020.9	-1.1%	1,700,817.39	65.0%	2,324,011	2,071,641	12.2%
FX Futures	904,263	877,455.38	3.1%	577,588.09	56.6%	773,112	786,070	-1.6%
Commodities and Alternative Invest	126,005	118,860.38	6.0%	86,750.96	45.2%	103,558	106,758	-3.0%
Foreign Exchange Futures	0	0	-	0	-	0	0	-81.7%
TOTAL FUTURES	6,198,136	6,108,357.29	1.5%	4,526,358.7	36.9%	5,666,236.6	5,284,538.55	7.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	996,044	966,462.19	3.1%	848,230.39	17.4%	1,200,000	963,054	24.6%
Equity Index Options	750,085	593,543.62	26.4%	516,934	45.1%	621,237	553,958	12.1%
FX Options	58,622	67,980.52	-13.8%	50,495.83	16.1%	72,567	83,161	-12.7%
Commodities and Alternative Invest	35,579	35,025.52	1.6%	24,948.74	42.6%	29,738	30,746	-3.3%
TOTAL OPTIONS	1,840,329	1,663,011.86	10.7%	1,440,608.96	27.7%	1,923,541.63	1,630,919.74	17.9%
TOTAL COMBINED								
Interest Rate	3,357,318	3,240,482.81	3.6%	3,009,432.65	11.6%	3,665,555	3,283,123	11.6%
Equity Index	3,556,678	3,431,564.52	3.6%	2,217,751.39	60.4%	2,945,248	2,625,599	12.2%
FX	962,885	945,435.9	1.8%	628,083.91	53.3%	845,679	869,232	-2.7%
Commodities and Alternative Invest	161,584	153,885.9	5.0%	111,699.7	44.7%	133,295	137,504	-3.1%
Foreign Exchange	0	0	-	0	-	0	0	-81.7%
GRAND TOTAL	8,038,465	7,771,369.14	3.4%	5,966,967.65	34.7%	7,589,778.23	6,915,458.29	9.8%