

CME Group Exchange ADV Report - Monthly

May 2015

Page 1 of 17

	ADV MAY 2015	ADV MAY 2014	% CHG	ADV APR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	3	0	-	0	-	1	3	-68.8%
CDD SEASONAL STRIP	38	4.76	691.7%	15.91	137.0%	11	0	2723.5%
CDD WEATHER	83	130	-36.5%	81.82	0.8%	33	29	14.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	7	-100.0%
WKLY AVG TEMP	0	0	-	0	-	0	3	-100.0%
HDD WEATHER	0	0	-	0	-	20	28	-26.9%
HOUSING INDEX	0	0.86	-65.0%	0.55	-45.0%	0	1	-22.7%
MILK	1,054	1,084	-2.7%	1,045.41	0.9%	1,241	1,423	-12.8%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	25	-100.0%
CASH-SETTLED CHEESE	282	201	40.4%	382.18	-26.2%	431	319	35.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	2	-100.0%
LIVE CATTLE	56,954	54,251.9	5.0%	43,617.32	30.6%	53,040	53,965	-1.7%
BUTTER CS	145	158.71	-8.8%	115	25.9%	131	139	-5.4%
LUMBER	838	636.43	31.6%	959.82	-12.7%	806	637	26.6%
DRY WHEY	48	42.29	13.5%	47.05	2.0%	78	71	10.0%
CLASS IV MILK	23	106.48	-78.2%	20.27	14.4%	34	97	-64.5%
NFD MILK	152	106.1	43.5%	106.32	43.2%	149	113	32.3%
GSCI EXCESS RETURN FUT	192	123.05	55.9%	57.45	233.8%	703	801	-12.2%
LEAN HOGS	41,505	42,522.71	-2.4%	32,564.59	27.5%	40,143	42,289	-5.1%
FEEDER CATTLE	8,184	6,357.43	28.7%	9,091.5	-10.0%	9,895	8,398	17.8%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,338	1,014.67	31.8%	1,270.77	5.3%	1,381	1,088	26.9%
COCOA TAS	2	0.52	300.9%	2.05	2.7%	3	1	106.8%
SUGAR 11	4	5.52	-23.1%	9.32	-54.4%	8	3	166.2%
COFFEE	2	2.62	-42.7%	2.14	-29.8%	3	2	78.2%
COTTON	5	3.1	64.8%	2.77	83.9%	3	3	-9.0%
MINI WHEAT	358	416.67	-14.0%	318.14	12.6%	313	401	-21.9%
CORN	297,875	219,688.24	35.6%	357,281.95	-16.6%	312,706	275,545	13.5%
SOYBEAN MEAL	82,786	54,205	52.7%	96,276.14	-14.0%	85,661	81,894	4.6%
SOYBEAN OIL	102,130	69,059.05	47.9%	114,872.36	-11.1%	102,792	94,323	9.0%
ROUGH RICE	719	530.24	35.6%	1,873.59	-61.6%	1,062	896	18.6%
DOW-UBS COMMOD INDEX	709	262.19	170.4%	683.55	3.7%	927	1,014	-8.6%
MINI SOYBEAN	560	1,002.14	-44.1%	750.32	-25.4%	910	1,257	-27.6%
WHEAT	145,943	113,767	28.3%	174,214.14	-16.2%	147,994	125,881	17.6%
OATS	758	568.48	33.3%	1,147.41	-34.0%	849	796	6.6%
SOYBEAN	171,127	138,792.19	23.3%	228,626.18	-25.2%	202,924	195,117	4.0%
MINI CORN	384	545.38	-29.6%	432.55	-11.2%	507	684	-25.9%
ETHANOL	1,001	960.38	4.2%	911.59	9.8%	920	965	-4.7%
DOW-UBS COMMOD INDEX SWAP	0	0	-	0	-	0	0	-
GRAIN BASIS SWAPS	0	2.48	-100.0%	0	-	0	0	-100.0%
FERTILIZER PRODUCTS	111	52.62	111.0%	92.05	20.6%	109	67	62.3%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	254	320	-20.6%
OTC SP GSCI ER SWAP	0	0	-	0	-	0	8	-100.0%
DJ_UBS ROLL SELECT INDEX FUTU	0	0	-	0	-	29	16	81.2%
MALAYSIAN PALM SWAP	207	165.71	24.9%	330.91	-37.4%	216	171	26.4%

Commodities and Alternative Investments Options

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange ADV Report - Monthly

May 2015

Page 2 of 17

	ADV MAY 2015	ADV MAY 2014	% CHG	ADV APR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Commodities and Alternative Investments Options								
HDD SEASONAL STRIP	0	0	-	0	-	19	95	-79.6%
CDD SEASONAL STRIP	625	119.05	425.0%	1,113.64	-43.9%	621	137	354.1%
CDD WEATHER	0	47.62	-100.0%	0	-	0	9	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	10	7	35.9%
HDD WEATHER	0	0	-	0	-	27	24	11.8%
HOUSING INDEX	0	1.67	-100.0%	0	-	0	0	-100.0%
LV CATL CSO	0	0	-	0.77	-80.6%	1	2	-75.6%
SBIN HURR	0	0	-	0	-	0	0	-
SNOWFALL	0	0	-	0	-	0	1	-100.0%
MILK	1,025	968.62	5.8%	1,030.5	-0.5%	1,200	1,436	-16.4%
HDD EURO SEASONAL STRIP	0	0	-	0	-	39	138	-71.9%
CASH-SETTLED CHEESE	100	74.62	33.7%	253.45	-60.6%	244	155	57.4%
CAT WEATHER EUROPEAN	0	0	-	136.36	-100.0%	29	30	-2.1%
LIVE CATTLE	11,131	14,501.76	-23.2%	9,776.18	13.9%	13,736	16,037	-14.3%
BUTTER CS	111	71.81	53.9%	29.41	275.7%	57	48	19.6%
LUMBER	42	49.1	-15.3%	62.55	-33.5%	55	55	0.5%
DRY WHEY	11	17.24	-36.5%	25	-56.2%	22	18	21.9%
CLASS IV MILK	38	71.19	-46.8%	10.55	259.4%	27	82	-67.8%
NFD MILK	102	59.71	70.5%	104.91	-3.0%	134	65	106.1%
LEAN HOGS	9,144	13,006.71	-29.7%	8,804.73	3.9%	11,289	12,332	-8.5%
FEEDER CATTLE	1,420	1,163.81	22.0%	1,341.68	5.8%	1,688	1,490	13.3%
MLK MID	1	4.29	-73.2%	1.27	-9.6%	2	5	-70.8%
JULY-DEC WHEAT CAL SPRD	167	42.71	290.0%	99.32	67.7%	81	24	232.3%
CORN	93,626	71,712.19	30.6%	75,199.27	24.5%	87,118	84,312	3.3%
SOYBEAN MEAL	12,188	8,519.33	43.1%	12,129.95	0.5%	11,670	10,272	13.6%
SOYBEAN OIL	8,477	7,745.62	9.4%	5,106.45	66.0%	7,203	6,903	4.3%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	16	-100.0%
DEC-JULY CORN CAL SPRD	35	0	-	0	-	8	4	93.8%
DEC-DEC CORN CAL SPRD	2	1.43	40.0%	3.82	-47.6%	4	11	-64.5%
NOV-JULY SOYBEAN CAL SPRD	0	1.95	-100.0%	0	-	0	4	-100.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	2	-100.0%
JULY-JULY WHEAT CAL SPRD	0	8.43	-100.0%	0	-	0	3	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
ROUGH RICE	69	69.76	-1.1%	59.82	15.3%	68	65	6.1%
WHEAT	43,511	32,023.86	35.9%	28,379.86	53.3%	32,759	26,150	25.3%
WHEAT-CORN IC50	120	102.62	16.9%	18.18	560.0%	71	61	16.7%
CORN NEARBY+2 CAL SPRD	311	1,214.62	-74.4%	65.27	375.7%	122	354	-65.4%
SOYBN NEARBY+2 CAL SPRD	5	17.19	-70.9%	0	-	1	34	-97.1%
WHEAT NEARBY+2 CAL SPRD	513	363.19	41.2%	569.18	-9.9%	507	254	99.7%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	0	10	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	3	1	249.5%
JULY-DEC CORN CAL SPRD	140	899.76	-84.5%	10.91	1181.5%	112	357	-68.8%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	5	-100.0%
JULY-NOV SOYBEAN CAL SPRD	459	487.43	-5.7%	280.18	64.0%	276	228	20.7%
OATS	62	99.81	-37.5%	133.05	-53.1%	97	99	-2.6%
SOYBEAN	66,877	55,535.71	20.4%	70,846.14	-5.6%	72,506	71,098	2.0%
JULY-DEC SOY OIL CAL SPRD	1	0	-	0	-	0	1	-56.8%
SOYBEAN CRUSH	8	3.71	112.7%	0.09	8590.9%	4	12	-67.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange ADV Report - Monthly

May 2015

Page 3 of 17

	ADV MAY 2015	ADV MAY 2014	% CHG	ADV APR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Commodities and Alternative Investments Options								
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-100.0%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	53	16	221.3%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	3	2	77.7%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	2	-100.0%
NOV-DEC SOYBEAN CSO	0	0	-	0	-	0	3	-100.0%
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-	0	1	-100.0%
FX Futures								
TURKISH LIRA	0	35.29	-98.9%	0.23	76.0%	1	80	-98.8%
TURKISH LIRA (EU)	0	31.19	-100.0%	0	-	0	57	-99.9%
JAPANESE YEN	127,406	108,815.33	17.1%	111,929.59	13.8%	143,754	152,063	-5.5%
KOREAN WON	1	10.57	-94.8%	0.05	1108.8%	1	9	-91.1%
CD/JY CROSS RATES	1	6.24	-85.6%	1.55	-41.8%	1	5	-79.0%
CANADIAN DOLLAR	58,505	43,676.1	34.0%	63,397.77	-7.7%	69,099	59,907	15.3%
AD/NE CROSS RATES	5	12.81	-64.9%	5	-10.0%	3	9	-65.1%
BRITISH POUND	111,720	75,820.1	47.3%	87,209.82	28.1%	103,981	98,560	5.5%
RUSSIAN RUBLE	550	965.67	-43.1%	1,439.82	-61.8%	1,704	1,478	15.3%
SWISS FRANC	21,048	28,918.29	-27.2%	21,459.77	-1.9%	23,563	38,250	-38.4%
NEW ZEALND DOLLAR	20,232	9,619.81	110.3%	17,108.23	18.3%	19,274	16,302	18.2%
BP/JY CROSS RATES	27	291.86	-90.9%	49.05	-45.6%	63	203	-68.8%
SHEKEL	0	26.9	-100.0%	0.14	-100.0%	0	24	-99.5%
E-MICRO USD/CAD	0	0	-	0.09	230.0%	0	0	1129.1%
E-MICRO GBP/USD	2,542	823.29	208.8%	2,085.05	21.9%	1,981	1,438	37.8%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-59.2%
E-MICRO EUR/USD	22,014	6,046.81	264.1%	19,697.68	11.8%	17,345	7,815	121.9%
E-MICRO USD/JPY	0	0.14	40.0%	0.09	120.0%	0	0	-36.3%
E-MICRO AUD/USD	2,392	1,162.81	105.7%	2,309.41	3.6%	2,489	2,060	20.8%
AUSTRALIAN DOLLAR	84,933	61,270.24	38.6%	99,937.09	-15.0%	98,165	90,194	8.8%
E-MINI JAPANESE YEN	643	383.62	67.7%	629.32	2.2%	855	700	22.2%
EFX/JY CROSS RATES	1,347	1,637.29	-17.7%	1,498.05	-10.1%	1,911	2,218	-13.9%
RMB USD	7	10	-28.0%	13.73	-47.5%	16	16	0.9%
EFX/BP CROSS RATES	2,263	1,783	26.9%	1,649.68	37.1%	2,766	2,948	-6.2%
EFX/SF CROSS RATES	886	990.19	-10.5%	818.27	8.3%	1,450	1,823	-20.4%
INDIAN RUPEE	650	80.14	711.4%	620.95	4.7%	575	44	1216.8%
EC/SEK CROSS RATES	0	5.52	-94.6%	3.59	-91.6%	11	36	-70.1%
S.AFRICAN RAND	321	223.24	44.0%	519.95	-38.2%	594	485	22.4%
MEXICAN PESO	34,365	29,141.48	17.9%	41,697.18	-17.6%	42,379	41,603	1.9%
EURO FX	277,471	158,965.71	74.5%	261,154.05	6.2%	273,973	207,176	32.2%
SF/JY CROSS RATES	0	0.14	-100.0%	0	-	0	0	-100.0%
EC/CD CROSS RATES	22	201.38	-89.2%	80.09	-72.8%	136	161	-15.3%
EC/NOK CROSS RATES	0	5.43	-99.1%	0	-	7	5	47.0%
EC/AD CROSS RATES	53	37.9	38.5%	92.32	-43.1%	66	64	4.1%
BP/SF CROSS RATES	17	11.1	54.6%	1.5	1043.3%	10	19	-50.1%
E-MINI EURO FX	7,375	2,843.24	159.4%	6,385.09	15.5%	6,625	3,631	82.4%
MICRO CHF/USD	62	187.48	-67.0%	56.32	9.9%	123	192	-36.0%
POLISH ZLOTY (EC)	0	70.43	-99.7%	0.05	339.6%	1	143	-99.6%
AD/JY CROSS RATES	143	169.52	-15.7%	175.14	-18.4%	166	279	-40.6%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange ADV Report - Monthly

May 2015

Page 4 of 17

	ADV MAY 2015	ADV MAY 2014	% CHG	ADV APR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
FX Futures								
AD/CD CROSS RATES	1	3	-63.3%	1.55	-28.8%	1	4	-64.1%
HUNGARIAN FORINT (US)	0	3.1	-100.0%	0	-	0	2	-99.2%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	0	68.52	-99.8%	0.18	-17.5%	46	97	-52.6%
SKR/USD CROSS RATES	34	27.1	25.9%	26.14	30.5%	46	48	-4.8%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	3	-100.0%
CZECK KORUNA (US)	0	0.1	-100.0%	0	-	0	0	-100.0%
NKR/USD CROSS RATE	34	41.62	-19.0%	17.77	89.6%	50	58	-13.8%
BRAZIL REAL	1,891	1,663.9	13.7%	2,144.23	-11.8%	2,716	2,575	5.5%
CHINESE RENMINBI (CNH)	22	15.38	42.1%	21.59	1.2%	31	26	20.1%
USDZAR	4	5	-23.0%	2.91	32.3%	3	6	-51.3%
E-MICRO INR/USD	4	224.38	-98.3%	18.68	-79.4%	18	159	-88.6%
E-MICRO JPY/USD	554	318.43	74.1%	445.14	24.5%	658	651	1.1%
E-MICRO CAD/USD	444	321.05	38.3%	654.86	-32.2%	654	704	-7.2%
EURO QUARTERLY VARIANCE FUTU	0	0	-	0	-	0	0	-
E-MICRO USD/CNH	0	0.33	-70.0%	1.5	-93.3%	3	1	115.0%
FX Options								
AUSTRALIAN DLR (EU)	8	8.67	-6.5%	6.41	26.4%	5	13	-61.4%
JAPANESE YEN	13,802	9,910.81	39.3%	8,691.5	58.8%	10,621	11,942	-11.1%
EURO FX (EU)	298	186.48	59.6%	230.82	28.9%	323	360	-10.2%
CANADIAN DOLLAR	4,689	4,620.33	1.5%	5,018.27	-6.6%	5,457	5,556	-1.8%
BRITISH POUND	13,732	9,187.57	49.5%	13,608.64	0.9%	13,408	12,037	11.4%
RUSSIAN RUBLE	0	54.38	-100.0%	0	-	0	29	-100.0%
CANADIAN DOLLAR (EU)	0	44.95	-100.0%	0	-	11	25	-56.3%
SWISS FRANC (EU)	0	22.43	-100.0%	0	-	0	7	-100.0%
SWISS FRANC	337	1,113.95	-69.8%	467.18	-27.9%	916	1,178	-22.3%
BRITISH POUND (EU)	25	17.81	41.5%	15.55	62.1%	37	39	-5.2%
NEW ZEALND DOLLAR	0	5.9	-100.0%	0	-	0	3	-95.8%
AUSTRALIAN DOLLAR	6,712	4,408	52.3%	6,318.09	6.2%	6,537	6,204	5.4%
MEXICAN PESO	58	5	1060.0%	46.64	24.4%	72	39	83.8%
EURO FX	57,482	22,641	153.9%	55,362.86	3.8%	57,237	30,281	89.0%
JAPANESE YEN (EU)	21	31.86	-32.7%	11.45	87.3%	15	46	-67.5%
BRAZIL REAL	0	0	-	0	-	0	0	-100.0%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange ADV Report - Monthly

May 2015

Page 5 of 17

	ADV MAY 2015	ADV MAY 2014	% CHG	ADV APR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Equity Index Futures								
DJ US REAL ESTATE	495	315.62	57.0%	328.55	50.8%	561	481	16.7%
E-MINI NASDAQ 100	194,035	263,860.71	-26.5%	209,869.64	-7.5%	246,703	299,539	-17.6%
S&P ENERGY SECTOR	386	395.95	-2.4%	269.27	43.5%	270	370	-26.9%
S&P MATERIALS SECTOR	123	37.81	225.2%	92.59	32.8%	187	119	56.9%
S&P FINANCIAL SECTOR	81	62.81	28.4%	112.68	-28.4%	137	159	-13.9%
S&P HEALTH CARE SECTOR	511	80.05	537.9%	782.59	-34.7%	557	225	147.2%
S&P INDUSTRIAL SECTOR	108	67.86	58.6%	63.64	69.1%	121	148	-18.2%
S&P UTILITIES SECTOR	454	184.48	146.1%	463	-1.9%	558	351	58.9%
S&P TECHNOLOGY SECTOR	97	110.95	-12.3%	96.32	1.1%	157	164	-4.0%
S&P CONSUMER DSCRNTNRY SECTC	672	82.9	710.3%	163.68	310.4%	312	146	113.5%
S&P 500	6,727	6,939.76	-3.1%	6,018.5	11.8%	10,668	13,443	-20.6%
NASDAQ	630	941.9	-33.1%	446.5	41.2%	765	1,004	-23.8%
E-MINI MIDCAP	14,683	15,915.33	-7.7%	14,795.36	-0.8%	19,088	20,975	-9.0%
NIKKEI 225 (\$) STOCK	11,363	14,210	-20.0%	12,810.45	-11.3%	15,348	19,111	-19.7%
NIKKEI 225 (YEN) STOCK	39,859	33,473.86	19.1%	39,671.09	0.5%	46,894	48,353	-3.0%
IBOVESPA INDEX	31	4.38	596.2%	27.41	11.3%	16	18	-10.8%
S&P 600 SMALLCAP EMINI	0	0.43	-100.0%	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECTOR	657	120.43	445.8%	136.5	381.6%	326	267	21.9%
E-MINI S&P500	1,225,819	1,316,800.57	-6.9%	1,218,205.32	0.6%	1,497,778	1,686,588	-11.2%
S&P 500/VALUE	0	0.38	-60.6%	0.45	-67.0%	1	6	-79.9%
S&P 500 GROWTH	0	0.05	425.2%	0.09	175.0%	1	3	-58.6%
S&P 400 MIDCAP	82	53.71	52.8%	76.5	7.3%	60	84	-28.4%
\$25 DJ	0	0.43	-100.0%	0	-	0	0	-100.0%
MINI \$5 DOW	127,917	125,606.95	1.8%	135,823.77	-5.8%	147,213	154,975	-5.0%
DJIA	129	185.95	-30.8%	161.23	-20.2%	335	504	-33.6%
NASDAQ BIOTECH	3	0	-	0	-	4	2	88.4%
Equity Index Options								
E-MINI NASDAQ 100	4,561	12,205.71	-62.6%	4,899.55	-6.9%	5,569	12,516	-55.5%
S&P 500	30,559	27,843.38	9.8%	26,751.45	14.2%	31,598	34,317	-7.9%
EOW4 EMINI S&P 500	42,549	32,679.76	30.2%	41,935.68	1.5%	37,719	36,260	4.0%
EOW2 S&P 500	3,860	3,282.86	17.6%	4,077	-5.3%	3,788	3,702	2.3%
EOW1 EMINI S&P 500	35,839	25,111.38	42.7%	34,859.09	2.8%	41,310	41,347	-0.1%
NASDAQ	0	0.19	-100.0%	0	-	0	1	-70.5%
EOW1 S&P 500	1,471	1,006.48	46.2%	1,308.95	12.4%	1,540	2,106	-26.9%
E-MINI MIDCAP	0	5.33	-99.1%	0.41	-87.8%	0	4	-94.7%
EOM S&P 500	6,457	3,760.48	71.7%	3,338.23	93.4%	4,722	4,063	16.2%
EOM EMINI S&P	58,526	33,368.29	75.4%	35,327.64	65.7%	50,166	45,724	9.7%
EOW2 EMINI S&P 500	37,369	26,190.38	42.7%	43,280.55	-13.7%	43,524	41,883	3.9%
E-MINI S&P500	259,773	223,770.29	16.1%	253,856.32	2.3%	285,899	293,972	-2.7%
MINI \$5 DOW	364	793.71	-54.2%	357.59	1.8%	565	598	-5.5%
DJIA	0	9.33	-100.0%	0	-	0	2	-89.7%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange ADV Report - Monthly

May 2015

Page 6 of 17

	ADV MAY 2015	ADV MAY 2014	% CHG	ADV APR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Interest Rate Futures								
5-YR SWAP RATE	1,998	1,680.14	18.9%	1,509.95	32.3%	2,433	3,094	-21.3%
2-YR SWAP RATE	53	408.95	-87.1%	37.45	41.1%	135	440	-69.4%
10-YR SWAP RATE	1,532	1,105.95	38.5%	1,925.59	-20.5%	2,683	3,112	-13.8%
1-MONTH EURODOLLAR	473	20.95	2159.6%	104.64	352.5%	235	79	198.0%
EUROYEN	0	0	-	0	-	0	0	-100.0%
EURODOLLARS	2,317,946	2,574,471.62	-10.0%	1,794,860.27	29.1%	2,492,860	2,636,641	-5.5%
30-YR BOND	341,634	459,468.9	-25.6%	215,795.55	58.3%	323,602	369,798	-12.5%
5-YR NOTE	1,046,495	974,930.81	7.3%	528,157.18	98.1%	798,400	779,481	2.4%
10-YR NOTE	1,900,284	1,646,157.48	15.4%	1,015,627.5	87.1%	1,420,627	1,351,132	5.1%
2-YR NOTE	538,825	390,798.52	37.9%	197,722.36	172.5%	365,221	284,977	28.2%
30-YR SWAP RATE	133	158.57	-16.2%	156	-14.8%	211	248	-15.1%
ULTRA T-BOND	179,013	146,065.38	22.6%	69,988.32	155.8%	124,165	100,903	23.1%
FED FUND	54,601	18,526.67	194.7%	50,501.82	8.1%	57,969	31,329	85.0%
EURO 5YR BUNDLE	1	0	-	0	-	0	1	-33.6%
3YR BUNDLE	1	0	-	0.05	2647.3%	1	4	-64.0%
2YR BUNDLE	1	0	-	0	-	6	9	-35.2%

Interest Rate Options

EURO MIDCURVE	461,682	664,689.57	-30.5%	426,055.95	8.4%	498,936	663,363	-24.8%
EURODOLLARS	276,236	133,948	106.2%	365,006.73	-24.3%	409,843	196,314	108.8%
FLEX 30-YR BOND	0	0	-	0	-	0	13	-100.0%
30-YR BOND	108,792	72,510.81	50.0%	68,375.18	59.1%	79,679	65,101	22.4%
5-YR NOTE	75,069	104,681.67	-28.3%	62,915	19.3%	83,390	113,341	-26.4%
10-YR NOTE	522,367	396,008.57	31.9%	319,436.77	63.5%	423,242	399,460	6.0%
2-YR NOTE	5,104	7,857.52	-35.0%	5,744.64	-11.1%	9,520	9,873	-3.6%
ULTRA T-BOND	1,059	656.9	61.2%	131.82	703.5%	637	622	2.4%
FED FUND	931	0	-	1,684.27	-44.7%	1,715	101	1592.4%

Energy Futures

TENNESSEE 500 LEG NG SWIN	0	0	-	0	-	0	1	-100.0%
NGPL TEXOK SWING SWAP	0	0	-	0	-	0	1	-100.0%
ELEC ERCOT OFF PEAK	0	0	-	0	-	171	146	16.5%
RBOB GAS	59	38.1	53.6%	48.09	21.6%	61	37	62.8%
ELEC ERCOT DLY PEAK	0	0	-	0	-	9	7	29.2%
ERCOT NORTH ZMCPPE 5MW OFFPE	0	0	-	0	-	171	577	-70.4%
ERCOT NORTH ZMCPPE 5MW PEAK	0	0	-	6.86	-100.0%	25	39	-34.8%
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	0	-100.0%
PETRO OUTRIGHT EURO	312	441.43	-29.4%	348.23	-10.5%	438	433	1.2%
MONT BELVIEU LDH PROPANE OPIS	50	7.86	539.5%	9.86	409.4%	39	35	12.2%
MONT BELVIEU ETHANE OPIS BALM	6	0	-	12.5	-50.0%	16	6	147.7%
CONWAY NATURAL GASOLINE (OPI	1	2.86	-65.0%	11.36	-91.2%	4	2	78.6%
PETROCHEMICALS	204	202.95	0.5%	249.27	-18.1%	197	199	-0.9%
CONWAY PROPANE 5 DECIMALS S	376	58.76	539.0%	156.91	139.3%	243	180	34.7%
CONWAY NORMAL BUTANE (OPIS) S	1	6.38	-80.4%	7.09	-82.4%	4	5	-22.2%
MONT BELVIEU NORMAL BUTANE B	15	41.33	-63.2%	10.41	46.0%	17	26	-35.2%
MONT BELVIEU NATURAL GASOLIN	23	20.81	8.1%	47.5	-52.6%	22	16	35.8%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange ADV Report - Monthly

May 2015

Page 7 of 17

	ADV MAY 2015	ADV MAY 2014	% CHG	ADV APR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Futures								
IN DELIVERY MONTH EUA	578	559.14	3.4%	702.55	-17.7%	618	485	27.6%
WTS (ARGUS) VS WTI SWAP	209	296.43	-29.6%	319.09	-34.6%	352	252	39.9%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	5	-100.0%
ELEC NYISO OFF-PEAK	0	0	-	427.64	-100.0%	91	93	-2.1%
ELEC MISO PEAK	0	0	-	23.18	-100.0%	5	5	-9.3%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-	0	1	-100.0%
COLUMB GULF MAINLINE NG B	168	118.81	41.2%	146.73	14.4%	163	194	-15.7%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-	8	10	-15.8%
TEXAS GAS ZONE1 NG BASIS	0	0	-	2.82	-100.0%	156	26	493.8%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	6	10,518.57	-99.9%	0	-	16	2,558	-99.4%
NYISO ZONE J 5MW D AH O P	0	0	-	530.91	-100.0%	113	415	-72.7%
NYISO ZONE J 5MW D AH PK	0	0	-	29.55	-100.0%	6	30	-78.9%
NEPOOL W CNT MASS 5MW D A	368	0	-	385.45	-4.5%	154	37	312.6%
PJM COMED 5MW D AH PK	0	36.29	-100.0%	0	-	0	5	-100.0%
PJM DUQUS 5MW D AH O PK	0	0	-	0	-	0	0	-
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-	0	56	-100.0%
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	0	3	-100.0%
NEPOOL NE MASS 5MW D AH P	11	0	-	9.09	21.0%	8	3	218.4%
NYISO ZONE C 5MW D AH PK	0	0	-	0	-	0	2	-100.0%
PETRO CRCKS & SPRDS NA	1,246	1,257.24	-0.9%	1,432.82	-13.0%	1,733	1,192	45.4%
SINGAPORE GASOIL	96	99	-3.0%	148.86	-35.5%	127	111	13.9%
PETRO OUTRIGHT NA	500	527.38	-5.2%	559.14	-10.5%	519	516	0.4%
CRUDE OIL SPRDS	2	0	-	34.77	-95.7%	12	2	492.5%
RBOB GASOLINE BALMO CLNDR	51	63.67	-20.3%	66.41	-23.6%	49	37	32.2%
GASOLINE UP-DOWN BALMO SW	26	14.29	82.0%	26.14	-0.5%	43	15	190.6%
COLUMBIA GULF MAIN NAT G	0	11.43	-100.0%	0	-	6	9	-30.3%
ALGON CITY GATES NAT GAS	0	0	-	0	-	0	1	-100.0%
SOUTHERN NAT LA NAT GAS	0	0	-	0	-	42	0	-
TENN 800 LEG NAT GAS INDE	0	0	-	0	-	0	0	-100.0%
NATURAL GAS PHY	333,161	239,585.57	39.1%	279,159.27	19.3%	327,101	294,471	11.1%
CRUDE OIL OUTRIGHTS	713	76.52	831.6%	511.73	39.3%	509	288	76.5%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	270	219.14	23.1%	319.77	-15.7%	350	242	44.7%
FREIGHT MARKETS	1	0	-	1.36	-1.0%	1	0	468.9%
PLASTICS	47	3.81	1136.4%	71.14	-33.8%	64	26	146.5%
NYH NO 2 CRACK SPREAD CAL	52	178.76	-71.2%	7.91	551.1%	119	182	-34.9%
TRANSCO ZONE 6 BASIS SWAP	135	0	-	92.91	45.1%	51	15	242.9%
NYISO A	0	96.29	-100.0%	0	-	10	30	-67.9%
MINY NATURAL GAS	956	1,122	-14.8%	906.23	5.5%	1,568	1,578	-0.6%
HEATING OIL PHY	130,827	107,302.29	21.9%	124,255.14	5.3%	146,318	134,708	8.6%
DOMINION TRANSMISSION INC	273	233.33	17.1%	148.27	84.3%	216	251	-14.0%
TCO BASIS SWAP	213	1,449.14	-85.3%	8.45	2414.6%	127	660	-80.7%
PJM MONTHLY	0	60.48	-100.0%	0	-	3	100	-96.7%
WAHA INDEX SWAP FUTURE	0	10	-100.0%	0	-	0	1	-100.0%
NY HARBOR HEAT OIL SWP	169	131.05	28.9%	196.36	-14.0%	236	309	-23.8%
EASTERN RAIL DELIVERY CSX	298	305.29	-2.5%	73.18	306.9%	227	219	3.6%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange ADV Report - Monthly

May 2015

Page 8 of 17

	ADV MAY 2015	ADV MAY 2014	% CHG	ADV APR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Futures								
HTG OIL	0	0	-	3.27	-100.0%	1	3	-73.7%
EUROPE 3.5% FUEL OIL MED	1	0.86	16.7%	0.45	120.0%	5	7	-21.5%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	1	-100.0%
PJM OFF-PEAK LMP SWAP FUT	0	30	-100.0%	14.18	-100.0%	8	19	-54.9%
AEP-DAYTON HUB OFF-PEAK M	0	9.05	-100.0%	14.18	-100.0%	3	4	-27.2%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-	0	1	-100.0%
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-	0	0	-100.0%
FUELOIL SWAP:CARGOES VS.B	5	23.43	-79.7%	13.27	-64.2%	30	28	4.8%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-	0	0	-100.0%
MINY HTG OIL	1	0.33	80.0%	0.32	88.6%	0	0	-13.6%
BRENT CALENDAR SWAP	218	231.43	-6.0%	240.59	-9.5%	327	357	-8.5%
EURO GASOIL 10PPM VS ICE	1	2.71	-70.5%	0	-	1	6	-75.8%
WTI-BRENT CALENDAR SWAP	720	707.81	1.7%	1,055.5	-31.8%	1,097	1,063	3.2%
CENTERPOINT BASIS SWAP	612	0	-	22.18	2660.1%	144	46	215.1%
PJM NILL DA OFF-PEAK	98	1,321.67	-92.6%	141.91	-30.6%	207	940	-77.9%
PJM NILL DA PEAK	12	80.95	-84.9%	11.82	3.2%	13	59	-77.7%
CIN HUB 5MW REAL TIME PK	0	375.95	-100.0%	0	-	0	83	-100.0%
MINY WTI CRUDE OIL	10,190	4,811.48	111.8%	12,898.41	-21.0%	16,002	7,535	112.4%
JAPAN C&F NAPHTHA SWAP	54	79.71	-32.1%	46.09	17.5%	51	57	-10.6%
LLS (ARGUS) VS WTI SWAP	92	680.48	-86.4%	605.23	-84.8%	463	457	1.3%
RBOB PHY	155,697	154,316.1	0.9%	156,797.27	-0.7%	159,400	136,595	16.7%
NEPOOL RHD ISLD 5MW D AH	81	10	707.5%	0	-	24	85	-71.8%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME O P	0	4,457.14	-100.0%	0	-	2,177	1,630	33.6%
LTD NAT GAS	11,657	5,438.43	114.3%	9,146.73	27.4%	10,316	9,248	11.5%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	1	-100.0%
NORTHWEST ROCKIES BASIS S	206	1.48	13844.6%	337.73	-39.0%	311	72	333.0%
SINGAPORE 380CST BALMO	7	2.62	180.6%	10.27	-28.5%	6	4	68.2%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED VS ICE	1	4.29	-76.7%	6.18	-83.8%	5	2	111.1%
GULF COAST JET FUEL CLNDR	12	9.14	29.1%	2.73	332.7%	25	15	70.6%
SINGAPORE GASOIL SWAP	156	430.81	-63.8%	97	60.6%	165	354	-53.4%
CHICAGO ULSD PL VS HO SPR	14	8.67	61.5%	36.77	-61.9%	21	21	2.7%
CIN HUB 5MW D AH PK	22	789.29	-97.3%	0	-	66	88	-25.3%
PJM AD HUB 5MW REAL TIME	0	26,218.24	-100.0%	0	-	76	8,354	-99.1%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	0	0	193.6%
Sumas Basis Swap	129	13	895.4%	69.23	86.9%	70	11	538.0%
RBOB CRACK SPREAD	33	70.24	-53.0%	11.36	190.4%	38	68	-43.1%
NGPL TEX/OK	785	10.1	7676.0%	410.27	91.3%	319	217	47.3%
EURO GASOIL 10 CAL SWAP	0	0.1	-100.0%	0	-	0	0	109.7%
HENRY HUB INDEX SWAP FUTU	491	980.67	-49.9%	304.73	61.1%	333	547	-39.1%
WTI-BRENT BULLET SWAP	0	0	-	0	-	0	30	-100.0%
NYISO J OFF-PEAK	0	0	-	8.18	-100.0%	5	2	154.1%
EAST/WEST FUEL OIL SPREAD	9	28.29	-67.3%	4.68	97.6%	19	26	-27.8%
TENNESSEE 500 LEG BASIS S	0	0	-	38.91	-100.0%	44	10	338.1%
NORTHEN NATURAL GAS DEMAR	17	0	-	30.73	-45.7%	13	35	-62.3%
HOUSTON SHIP CHANNEL INDE	9	0	-	0	-	2	1	18.4%
CARBON EUA EMISSIONS EURO	0	15.48	-100.0%	0	-	0	17	-100.0%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange ADV Report - Monthly

May 2015

Page 9 of 17

	ADV MAY 2015	ADV MAY 2014	% CHG	ADV APR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Futures								
APPALACHIAN COAL (PHY)	18	140.1	-87.3%	25.27	-29.6%	20	75	-73.5%
WTI CALENDAR	1,810	1,343.19	34.8%	2,080.32	-13.0%	2,015	1,590	26.7%
CINERGY HUB PEAK MONTH	0	5.71	-100.0%	0	-	0	2	-100.0%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-100.0%
RBOB CALENDAR SWAP	234	409.67	-43.0%	326.91	-28.5%	282	397	-29.0%
AEP-DAYTON HUB MTHLY	0	18.57	-100.0%	0	-	0	6	-96.4%
CRUDE OIL PHY	677,647	489,657.81	38.4%	801,708.05	-15.5%	833,509	575,981	44.7%
N ILLINOIS HUB MTHLY	0	11.43	-100.0%	1.36	-100.0%	0	4	-93.4%
NEW YORK ETHANOL SWAP	131	57.14	129.2%	14.77	786.8%	52	62	-16.1%
LA CARB DIESEL (OPIS)	0	0	-	0	-	0	1	-100.0%
GASOIL BULLET SWAP	0	0	-	0	-	0	0	-100.0%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	1	0	129.1%
EURO PROPANE CIF ARA SWA	15	21.38	-28.9%	14.41	5.5%	15	18	-13.9%
LA CARBOB GASOLINE(OPIS)S	28	25	10.0%	43.18	-36.3%	28	29	-0.6%
MCCLOSKEY ARA ARG S COAL	4,528	4,480.05	1.1%	5,298.09	-14.5%	7,120	6,189	15.1%
MCCLOSKEY RCH BAY COAL	818	793.33	3.1%	647.5	26.4%	967	1,561	-38.0%
MGF FUT	0	2.38	-100.0%	0	-	0	1	-100.0%
MNC FUT	206	242.71	-15.1%	201.59	2.2%	222	240	-7.6%
MGN1 SWAP FUT	3	3.57	-20.2%	4.64	-38.5%	7	4	59.1%
UCM FUT	2	0.48	320.0%	0	-	1	2	-53.3%
MJC FUT	12	7.14	68.0%	3.64	230.0%	4	2	75.3%
HEATING OIL VS ICE GASOIL	0	139.05	-100.0%	0	-	0	124	-100.0%
UP DOWN GC ULSD VS NMX HO	1,457	1,033.48	40.9%	1,337.68	8.9%	1,688	1,474	14.5%
HOUSTON SHIP CHANNEL BASI	218	56.67	284.0%	311.91	-30.2%	219	173	27.0%
FUEL OIL CRACK VS ICE	148	248.67	-40.7%	118.5	24.5%	185	198	-6.8%
NGPL TEXOK INDEX	0	0	-	8.45	-100.0%	2	0	-
NATURAL GAS	3,877	1,824.95	112.4%	2,979.95	30.1%	3,622	2,693	34.5%
N ROCKIES PIPE SWAP	0	15.14	-100.0%	0	-	0	14	-100.0%
SOCAL PIPE SWAP	0	0	-	0	-	0	0	-100.0%
GAS EURO-BOB OXY NWE BARGES	908	1,374.86	-34.0%	654.23	38.7%	1,023	1,101	-7.1%
MONT BELVIEU NATURAL GASOLIN	212	223.29	-4.9%	266.86	-20.4%	337	342	-1.3%
ONTARIO POWER SWAPS	0	2,267.24	-100.0%	1.36	-100.0%	1,446	1,101	31.4%
DAILY PJM	0	0	-	0	-	0	50	-100.0%
BRENT OIL LAST DAY	77,695	53,806.81	44.4%	83,073.59	-6.5%	110,860	73,386	51.1%
SINGAPORE GASOIL CALENDAR	0	98.24	-100.0%	5.68	-100.0%	61	31	93.4%
GASOIL 0.1 CARGOES CIF NE	1	0	-	0	-	0	0	-72.8%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	0	0	-
MARS (ARGUS) VS WTI TRD M	45	0	-	105.68	-57.9%	78	3	2847.3%
MARS (ARGUS) VS WTI SWAP	101	226.19	-55.3%	350.5	-71.2%	243	194	24.9%
SINGAPORE JET KERO BALMO	0	0	-	0	-	3	1	171.8%
WTS (ARGUS) VS WTI TRD MT	61	18.57	225.8%	115.91	-47.8%	117	49	136.1%
DUBAI CRUDE OIL BALMO	0	10	-100.0%	0	-	1	1	-2.9%
EURO 1% FUEL OIL NEW BALM	1	1.19	-58.0%	0	-	0	1	-73.6%
BRENT CFD SWAP	0	0	-	0	-	0	24	-100.0%
PREMIUM UNLND 10P FOB MED	10	23.14	-57.9%	32.09	-69.6%	20	19	2.3%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-
3.5% FUEL OIL CID MED SWA	1	0.95	-47.5%	0.45	10.0%	2	5	-55.0%
JET FUEL CRG CIF NEW VS I	1	0	-	0	-	0	0	-46.0%
ARGUS PROPAN FAR EST INDE	23	8.19	177.2%	14.36	58.0%	13	12	8.2%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange ADV Report - Monthly

May 2015

Page 10 of 17

	ADV MAY 2015	ADV MAY 2014	% CHG	ADV APR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Futures								
ULSD 10PPM CIF VS ICE GAS	0	0	-	0.45	-100.0%	0	0	-33.9%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	1	-100.0%
NYISO ZONE G 5MW D AH PK	55	12.19	351.2%	178.18	-69.1%	74	48	54.5%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-	0	0	-75.6%
NYMEX ULSD VS NYMEX HO	21	0	-	0	-	9	3	166.8%
RBOB VS HEATING OIL SWAP	8	0	-	72.73	-89.7%	49	24	105.1%
GULF COAST ULSD CRACK SPR	45	35.43	27.0%	0	-	19	68	-72.3%
USGC UNL 87 CRACK SPREAD	15	44.05	-65.9%	10.23	46.7%	16	19	-17.2%
JET FUEL BRG FOB RDM VS I	1	0	-	0	-	0	0	63.2%
TENNESSEE 800 LEG NG BASI	0	0	-	0	-	13	10	28.0%
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	0	2	-100.0%
DATED TO FRONTLINE BRENT	180	90.71	97.9%	325.45	-44.8%	170	61	180.4%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	0	0	-
PJM PPL DA PEAK	0	0	-	0	-	0	0	-
PJM EASTERNH DA PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	0	0	-	0	-	0	30	-100.0%
PJM PSEG DA PEAK	0	0	-	0	-	0	0	-
PJM PSEG DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM WESTH RT PEAK	0	434.52	-100.0%	0	-	0	874	-100.0%
ALGONQUIN CITYGATES BASIS	0	0	-	0	-	1	31	-95.3%
JET FUEL CARGOES CIF NEW	0	0	-	0	-	0	0	-100.0%
ICE GASOIL BALMO SWAP	0	0	-	0	-	0	0	-100.0%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-	0	0	-100.0%
Tetco ELA Basis	0	0	-	16.73	-100.0%	4	0	-
EUROPE 1% FUEL OIL NWE CA	6	5.19	6.0%	9.73	-43.5%	7	8	-6.4%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
GULF COAST NO.6 FUEL OIL	3,331	2,073.19	60.7%	3,286.14	1.4%	3,884	2,564	51.5%
SINGAPORE FUEL 180CST CAL	91	183.48	-50.5%	87.86	3.3%	123	204	-39.7%
SINGAPORE FUEL OIL SPREAD	22	17.76	21.3%	29.32	-26.5%	34	20	67.8%
NORTHERN ILLINOIS OFF-PEA	0	0	-	1.91	-100.0%	0	1	-26.6%
PJM ATSI ELEC	0	0	-	0	-	0	0	-
SING FUEL	0	0	-	0	-	0	0	-100.0%
EURO-DENOMINATED PETRO PROD	11	0	-	9.09	21.0%	17	2	810.2%
DATED BRENT (PLATTS) DAILY SWA	290	105.24	175.7%	386.36	-24.9%	230	17	1291.3%
GAS EURO-BOB OXY NWE BARGES	340	352.24	-3.4%	302	12.7%	408	320	27.5%
MINY RBOB GAS	0	0.48	-47.5%	0.18	37.5%	0	0	29.5%
RBOB UP-DOWN CALENDAR SWA	407	318.33	27.8%	328.86	23.7%	432	411	5.0%
LA JET FUEL VS NYM NO 2 H	0	7.14	-100.0%	3.41	-100.0%	1	7	-83.5%
ANR OKLAHOMA	12	0	-	0	-	34	43	-22.6%
MICHIGAN BASIS	0	0	-	33.18	-100.0%	10	12	-16.3%
TEXAS EASTERN ZONE M-3 BA	15	33.67	-54.9%	83.45	-81.8%	58	171	-65.9%
PGE&E CITYGATE	0	0	-	0	-	0	0	-
NORTHERN NATURAL GAS VENTU	32	2.86	1018.3%	20.73	54.1%	26	31	-16.5%
CIG BASIS	201	0	-	141.32	42.2%	134	44	205.6%
PJM DAILY	0	0.95	-100.0%	0	-	0	1	-100.0%
COLUMBIA GULF ONSHORE	0	86.9	-100.0%	19.45	-100.0%	4	68	-93.9%
Tetco STX Basis	61	0	-	0	-	18	0	7248.7%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange ADV Report - Monthly

May 2015

Page 11 of 17

	ADV MAY 2015	ADV MAY 2014	% CHG	ADV APR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Futures								
Transco Zone 3 Basis	128	0	-	27.64	364.6%	43	18	133.1%
GULF COAST GASOLINE CLNDR	20	0	-	40	-50.0%	31	6	433.7%
CENTERPOINT EAST INDEX	0	0	-	0	-	3	1	231.5%
GULF COAST ULSD CALENDAR	33	28.86	14.4%	77.36	-57.3%	52	52	0.3%
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-	0	0	-100.0%
LA CARB DIESEL (OPIS) SWA	81	85.71	-5.5%	21.36	279.1%	33	44	-25.5%
EURO 3.5% FUEL OIL RDAM B	16	18.24	-15.0%	32.55	-52.4%	37	18	103.7%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
SINGAPORE GASOIL BALMO	0	11.9	-100.0%	0	-	4	36	-89.9%
EUROPEAN NAPHTHA BALMO	6	11.33	-48.8%	3.27	77.2%	5	11	-57.0%
GASOIL MINI CALENDAR SWAP	10	19.57	-46.6%	16.27	-35.8%	14	24	-40.2%
NY JET FUEL (ARGUS) VS HEATING	0	0	-	0	-	0	1	-100.0%
MISO 5MW PEAK	0	0	-	0	-	0	0	-
NY ULSD (ARGUS) VS HEATING OIL	188	1.1	17065.8%	13.64	1278.7%	173	112	54.1%
MISO 5MW OFF PEAK	0	0	-	0	-	0	0	-
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	0	-
EUROPE 1% FUEL OIL RDAM C	0	0.38	-100.0%	1.36	-100.0%	2	1	50.6%
SAN JUAN BASIS SWAP	78	0	-	56.91	36.2%	64	10	517.1%
SOCAL BASIS SWAP	0	0	-	0	-	0	0	-
GULF COAST JET VS NYM 2 H	926	282.62	227.5%	1,173.14	-21.1%	1,029	1,058	-2.7%
NY HARBOR RESIDUAL FUEL C	0	0	-	4.55	-100.0%	1	2	-45.6%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	-100.0%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-	0	0	-100.0%
EURO 3.5% FUEL OIL SPREAD	56	29.9	88.1%	61.27	-8.2%	63	31	103.1%
GASOIL CALENDAR SWAP	1	1.52	-34.4%	0.5	100.0%	2	2	-8.8%
BRENT FINANCIAL FUTURES	348	58.81	492.4%	43.77	695.9%	565	292	93.8%
ICE BRENT DUBAI SWAP	38	7.14	425.0%	0	-	78	18	338.2%
GASOIL CRACK SPREAD CALEN	85	61.14	38.6%	138.05	-38.6%	273	112	144.7%
EUROPEAN NAPHTHA CRACK SPR	629	351.95	78.7%	297.32	111.6%	482	430	12.1%
CRUDE OIL	266	361.19	-26.5%	752.64	-64.7%	1,360	465	192.3%
NEPOOL INTR HUB 5MW D AH	761	499	52.5%	0	-	293	1,521	-80.7%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	0	391.62	-100.0%	0	-	76	2,243	-96.6%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	36	557	-93.6%
PJM WESTH RT OFF-PEAK	0	12,678.57	-100.0%	0	-	639	14,323	-95.5%
CHICAGO ETHANOL SWAP	5,856	4,137.71	41.5%	4,995.32	17.2%	4,488	4,569	-1.8%
HENRY HUB BASIS SWAP	485	944.95	-48.7%	304.73	59.1%	415	580	-28.6%
HENRY HUB SWAP	26,338	14,711.81	79.0%	19,454.45	35.4%	23,662	25,128	-5.8%
PREM UNL GAS 10PPM RDAM FOB B	1	0	-	0.27	138.4%	1	0	376.4%
PREM UNL GAS 10PPM RDAM FOB S	1	1.38	-63.8%	0.91	-45.0%	2	1	37.4%
MONT BELVIEU NORMAL BUTANE 5	630	587.76	7.2%	887.14	-29.0%	741	695	6.6%
MONT BELVIEU ETHANE 5 DECIMAL	505	38.1	1224.3%	157.5	220.3%	338	219	54.3%
MONT BELVIEU LDH PROPANE 5 DE	2,254	568.9	296.2%	1,360.05	65.7%	2,053	1,683	22.0%
SINGAPORE 180CST BALMO	1	4.52	-83.4%	0.91	-17.5%	1	3	-61.0%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	74	97.62	-24.5%	44.09	67.3%	60	71	-15.4%
JET BARGES VS ICE GASOIL	0	0	-	0	-	0	0	-100.0%
SINGAPORE GASOIL VS ICE	97	414.52	-76.7%	13.64	609.5%	37	164	-77.3%
NATURAL GAS PEN SWP	9,310	13,574.38	-31.4%	6,795.73	37.0%	11,183	17,765	-37.1%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange ADV Report - Monthly

May 2015

Page 12 of 17

	ADV MAY 2015	ADV MAY 2014	% CHG	ADV APR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Futures								
WESTERN RAIL DELIVERY PRB	42	145.24	-71.1%	163.64	-74.3%	127	142	-10.7%
EUROPE DATED BRENT SWAP	0	137.29	-100.0%	136.36	-100.0%	133	115	15.3%
SINGAPORE JET KERO GASOIL	24	63.33	-62.5%	6.82	248.3%	20	72	-72.2%
TETCO M-3 INDEX	0	0	-	0	-	0	31	-100.0%
PJM AECO DA PEAK	0	0	-	0	-	0	27	-100.0%
GASOIL 10PPM CARGOES CIF	0	0.14	-100.0%	0	-	0	0	-100.0%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-	0	0	-100.0%
WAHA BASIS	116	2.86	3961.8%	39.36	194.8%	97	111	-12.2%
LA JET (OPIS) SWAP	88	54.76	59.8%	30.68	185.2%	44	28	61.1%
NY HARBOR 1% FUEL OIL BAL	8	4.76	67.0%	0	-	2	4	-48.9%
GASOIL 10PPM VS ICE SWAP	6	2.67	115.6%	2.05	181.1%	8	5	70.8%
NY H OIL PLATTS VS NYMEX	5	8.33	-40.0%	0	-	9	22	-58.7%
PJM PEPSCO DA OFF-PEAK	184	0	-	0	-	36	0	-
NYISO ZONE G 5MW D AH O P	0	0	-	527.27	-100.0%	113	492	-77.1%
EUROPEAN GASOIL (ICE)	320	0	-	362.32	-11.8%	540	24	2155.0%
ULSD UP-DOWN BALMO SWP	64	28.71	121.5%	62.27	2.1%	101	79	27.7%
JET FUEL UP-DOWN BALMO CL	152	62.62	143.1%	98.86	54.0%	110	122	-9.6%
EIA FLAT TAX ONHWAY DIESE	40	54.9	-27.9%	122.05	-67.6%	58	35	63.2%
NY 2.2% FUEL OIL (PLATTS	4	0	-	0	-	1	5	-86.5%
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-	0	1	-100.0%
HEATING OIL BALMO CLNDR S	2	0	-	5.45	-72.5%	1	2	-30.1%
INDIANA MISO	0	76.1	-100.0%	7.73	-100.0%	22	701	-96.9%
PETROLEUM PRODUCTS ASIA	97	81.14	19.2%	82.55	17.1%	93	88	6.3%
AUSTRIALIAN COKE COAL	10	3.81	159.9%	10.23	-3.2%	11	15	-27.8%
PETROLEUM PRODUCTS	7	28.19	-74.6%	0.45	1472.8%	4	15	-76.7%
COAL SWAP	47	109.05	-57.3%	28.86	61.3%	39	113	-65.5%
TC2 ROTTERDAM TO USAC 37K	0	2.62	-100.0%	0	-	0	1	-87.3%
NYISO A OFF-PEAK	0	11.43	-100.0%	0	-	4	10	-57.8%
NYISO G OFF-PEAK	0	0	-	0	-	1	2	-39.8%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	0	4	-100.0%
SINGAPORE 380CST FUEL OIL	226	150.24	50.3%	271.68	-16.9%	281	149	88.5%
SINGAPORE JET KEROSENE SW	61	239.43	-74.6%	36.5	66.6%	87	205	-57.6%
SINGAPORE NAPHTHA SWAP	0	7.14	-100.0%	35.23	-100.0%	10	7	57.0%
FLORIDA GAS ZONE3 BASIS S	30	0	-	72.18	-57.9%	112	14	673.8%
TRANSCO ZONE4 BASIS SWAP	155	0	-	856.95	-81.9%	459	52	780.0%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	21	0	-
CINERGY HUB OFF-PEAK MONT	0	5.71	-100.0%	0	-	1	1	-17.5%
DUBAI CRUDE OIL CALENDAR	193	63.24	205.8%	133.5	44.9%	179	88	102.9%
NGPL MIDCONTINENT INDEX	0	0	-	0	-	2	0	-
PANHANDLE BASIS SWAP FUTU	696	31.48	2109.8%	593.14	17.3%	478	173	176.0%
SONAT BASIS SWAP FUTURE	37	0	-	108.55	-66.4%	73	25	197.2%
DIESEL 10P BRG FOB RDM VS	0	0.29	-100.0%	0	-	0	0	-12.6%
FUEL OIL NWE CRACK VS ICE	0	4.57	-100.0%	0	-	3	8	-61.5%
EUROPE 3.5% FUEL OIL RDAM	323	453.86	-28.7%	493.91	-34.5%	579	386	50.0%
GULF COAST 3% FUEL OIL BA	37	25.19	46.3%	47.68	-22.7%	67	62	7.6%
NY1% VS GC SPREAD SWAP	73	345.95	-78.9%	96.14	-23.9%	112	209	-46.2%
GASOIL 0.1 CIF NWE VS ISE	1	0.24	215.0%	0	-	2	0	785.0%
JET CIF NWE VS ICE	5	4.38	21.0%	1.09	385.8%	6	6	-0.7%
EUROPE JET KERO NWE CALSW	1	1.71	-38.8%	2.45	-57.2%	4	0	650.5%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange ADV Report - Monthly

May 2015

Page 13 of 17

	ADV MAY 2015	ADV MAY 2014	% CHG	ADV APR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Futures								
JAPAN NAPHTHA BALMO SWAP	4	3.1	22.8%	2.64	44.1%	3	3	1.6%
ARGUS PROPAN(SAUDI ARAMCO	22	31.71	-32.2%	31.09	-30.8%	26	40	-35.7%
NYISO G	0	0	-	0	-	3	6	-50.5%
NYISO J	0	0	-	29.05	-100.0%	15	21	-29.2%
NGPL MID-CONTINENT	35	0	-	78	-55.0%	116	29	304.1%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	18	41.05	-56.4%	12.18	46.9%	12	13	-7.9%
HENRY HUB SWING FUTURE	0	0	-	0	-	0	4	-100.0%
EUROPE NAPHTHA CALSWAP	67	108.81	-38.2%	51	31.8%	84	85	-0.5%
NY HARBOR RESIDUAL FUEL 1	158	301.38	-47.5%	190.23	-16.8%	229	290	-21.2%
PERMIAN BASIS SWAP	37	29.14	25.8%	119.41	-69.3%	55	52	5.2%
JAPAN C&F NAPHTHA CRACK S	6	4.24	43.9%	0	-	10	6	69.7%
EMMISSIONS	0	0	-	0	-	0	2	-100.0%
NATURAL GAS INDEX	0	0	-	0	-	0	3	-100.0%
PETRO CRCKS & SPRDS ASIA	8	1.52	392.2%	0	-	5	9	-41.2%
NYISO CAPACITY	50	9.95	397.4%	10.36	377.6%	32	12	163.0%
GASOIL 0.1 ROTTERDAM BARG	1	0	-	0	-	0	0	-72.8%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	-100.0%
GRP THREE ULSD(PLT)VS HEA	86	160.95	-46.5%	123.64	-30.4%	150	235	-36.3%
GASOIL 0.1CIF MED VS ICE	0	0.95	-100.0%	0.73	-100.0%	1	1	-49.1%
PJM DPL DA PEAK	0	0	-	0	-	0	0	-
PJM AECO DA OFF-PEAK	0	0	-	0	-	0	502	-100.0%
PJM PPL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM DAYTON DA PEAK	0	15.24	-100.0%	0	-	0	128	-100.0%
PREMIUM UNLEAD 10PPM FOB	4	0.76	470.9%	6.27	-30.7%	4	5	-29.7%
PJM WESTH DA OFF-PEAK	0	0	-	0	-	0	4,927	-100.0%
PJM PEPKO DA PEAK	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BRGS VS I	0	0.71	-100.0%	0	-	0	4	-86.3%
GASOIL 10P CRG CIF NW VS	0	0	-	0.45	-100.0%	0	0	4.1%
PJM WESTHDA PEAK	0	0	-	0	-	0	281	-100.0%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-	0	0	-
NEPOOL RHODE IL 5MW D AH	680	0	-	0	-	269	1,450	-81.5%
CHICAGO UNL GAS PL VS RBO	1	0	-	0	-	3	1	229.0%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-	0	15	-100.0%
NYISO ZONE A 5MW D AH O P	0	0	-	427.64	-100.0%	2,308	1,070	115.7%
CIN HUB 5MW D AH O PK	0	14,485.71	-100.0%	0	-	1,141	1,778	-35.8%
PJM COMED 5MW D AH O PK	0	670.86	-100.0%	0	-	0	98	-100.0%
TRANSCO ZONE 1 NG BASIS	0	0	-	16.73	-100.0%	4	0	638.0%
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	0	48.76	-100.0%	23.18	-100.0%	45	62	-26.6%
SOUTH STAR TEX OKLHM KNS	0	0	-	27.64	-100.0%	31	3	910.6%
NY 3.0% FUEL OIL (PLATTS	20	4.76	320.0%	10.23	95.6%	14	9	48.2%
ARGUS LLS VS. WTI (ARG) T	497	499.43	-0.6%	420.68	18.0%	420	255	64.7%
NO 2 UP-DOWN SPREAD CALEN	5	0	-	14.77	-66.2%	21	9	147.5%
PROPANE NON-LDH MT. BEL (OPIS)	473	81.29	482.4%	285	66.1%	297	87	241.7%
PROPANE NON-LDH MB (OPIS) BAL	13	0	-	0	-	6	2	238.9%
JET AV FUEL (P) CAR FM ICE GAS S	2	0.95	62.7%	1.32	17.6%	2	1	45.9%
SINGAPORE MOGAS 92 UNLEADED	236	591.1	-60.1%	260.91	-9.6%	459	713	-35.6%
NY JET FUEL (PLATTS) HEAT OIL SW	0	183.33	-100.0%	0	-	16	127	-87.6%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange ADV Report - Monthly

May 2015

Page 14 of 17

	ADV MAY 2015	ADV MAY 2014	% CHG	ADV APR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Futures								
SINGAPORE MOGAS 92 UNLEADED	21	28.57	-26.5%	10.23	105.3%	22	28	-22.2%
ETHANOL T2 FOB ROTT INCL DUTY	147	108.1	36.0%	188.64	-22.1%	145	87	67.2%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	1	-100.0%
FUEL OIL (PLATS) CAR CM	0	0	-	0	-	1	1	34.3%
FUEL OIL (PLATS) CAR CN	1	0.19	424.9%	0	-	1	1	43.9%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	2	2	3.2%
MICHIGAN MISO	0	9,400	-100.0%	0	-	1,203	1,282	-6.2%
INDONESIAN COAL	4	29.52	-88.1%	7.05	-50.3%	10	58	-82.7%
ETHANOL FWD	37	74.9	-50.5%	35.91	3.3%	43	64	-33.5%
EURO 3.5% FUEL OIL M CRK	0	0.24	-100.0%	0	-	0	1	-100.0%
TRANSCO ZONE 6 INDEX	0	0	-	0	-	1	3	-78.7%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-	0	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	0	-	0	0	-100.0%
TCO NG INDEX SWAP	0	0	-	0	-	0	15	-100.0%
3.5% FUEL OIL CIF BALMO S	0	0.71	-100.0%	0.36	-100.0%	1	0	249.9%
CANADIAN LIGHT SWEET OIL	50	30	65.0%	7.5	560.0%	22	10	128.1%
MINI GAS EUROBOB OXY NWE ARG	28	26.43	4.6%	16.23	70.4%	20	28	-27.9%
MINI RBOB V. EBOBARG NWE BRGS	7	25.71	-73.8%	26.82	-74.8%	24	26	-8.0%
CRUDE OIL LAST DAY	0	0	-	0	-	0	0	-100.0%
NY HARBOR LOW SULPUR GASOIL 1	0	0	-	0	-	0	1	-100.0%
NY HARBOR LOW SULPUR GAS 100C	11	0	-	25.09	-55.2%	29	27	7.5%
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-100.0%
EU LOW SULPHUR GASOIL CRACK	0	0	-	0	-	0	43	-100.0%
NAT GAS BASIS SWAP	15	10.33	47.1%	0	-	3	30	-90.3%
DEMARC INDEX FUTURE	0	0	-	0	-	0	3	-100.0%
ELECTRICITY ERCOT PEAK	0	0	-	0	-	0	0	-100.0%
MJB FUT	0	0	-	0.45	-100.0%	0	0	-
MINI RBOB V. EBOB(ARGUS) NWE B	21	12.38	69.6%	40.82	-48.6%	34	22	57.4%
Energy Options								
PETRO OUTRIGHT EURO	0	1.43	-100.0%	0	-	0	5	-94.0%
PETROCHEMICALS	194	86.62	123.9%	141.45	37.1%	83	137	-39.4%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	0	-
NATURAL GAS OPTION ON CALEND	18	75.24	-76.1%	94.55	-81.0%	71	56	27.7%
ELEC MISO PEAK	0	0	-	0	-	0	0	-
HENRY HUB FINANCIAL LAST	137	94.38	45.4%	85.09	61.2%	121	261	-53.6%
NATURAL GAS PHY	94,710	74,670.86	26.8%	62,650.18	51.2%	78,641	97,460	-19.3%
CRUDE OIL OUTRIGHTS	0	14.29	-100.0%	0	-	15	24	-40.0%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	18	-100.0%
ELEC FINSETTLED	0	14	-100.0%	0	-	0	6	-97.1%
APPALACHIAN COAL	0	3.81	-100.0%	0	-	0	3	-88.4%
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	0	-
HEATING OIL PHY	3,309	2,507.62	32.0%	2,089.59	58.4%	3,000	3,151	-4.8%
PJM MONTHLY	0	0	-	0	-	0	0	-100.0%
NY HARBOR HEAT OIL SWP	690	732.57	-5.9%	349.55	97.3%	629	1,143	-45.0%
BRENT CALENDAR SWAP	331	3,381.05	-90.2%	438.55	-24.6%	1,302	1,643	-20.7%
NATURAL GAS 3 M CSO FIN	86	608.86	-86.0%	127.27	-32.8%	134	269	-50.1%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange ADV Report - Monthly

May 2015

Page 15 of 17

	ADV MAY 2015	ADV MAY 2014	% CHG	ADV APR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Options								
RBOB PHY	1,633	1,731.43	-5.7%	1,332.82	22.5%	1,387	1,643	-15.6%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	36	8.57	324.7%	33.09	10.0%	14	13	7.0%
NATURAL GAS 2 M CSO FIN	0	0	-	0	-	0	8	-100.0%
SINGAPORE JET FUEL CALEND	0	2.38	-100.0%	0	-	0	11	-100.0%
WTI-BRENT BULLET SWAP	715	2,941.14	-75.7%	1,089.32	-34.4%	1,272	2,201	-42.2%
BRENT 1 MONTH CAL	0	9.52	-100.0%	0	-	0	1	-100.0%
WTI 12 MONTH CALENDAR OPT	25	28.57	-12.5%	0	-	5	350	-98.6%
CRUDE OIL APO	2,767	3,440.33	-19.6%	2,954.14	-6.3%	4,974	3,529	41.0%
WTI CRUDE OIL 1 M CSO FI	4,595	4,478.57	2.6%	7,859.09	-41.5%	8,725	5,758	51.5%
NATURAL GAS 6 M CSO FIN	0	0	-	0	-	426	165	157.7%
RBOB CALENDAR SWAP	114	725.76	-84.3%	291.82	-60.9%	103	393	-73.8%
CRUDE OIL PHY	135,555	92,804.9	46.1%	152,819.73	-11.3%	168,101	125,065	34.4%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-	0	10	-100.0%
MCCLOSKEY ARA ARGS COAL	0	0	-	0	-	36	107	-66.6%
MCCLOSKEY RCH BAY COAL	0	0	-	0	-	12	26	-55.1%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	5	-100.0%	1	0	-
HUSTN SHIP CHNL PIPE SWP	60	0	-	0	-	33	0	-
N ROCKIES PIPE SWAP	45	51.43	-12.0%	33	37.1%	16	61	-74.2%
SOCAL PIPE SWAP	0	0	-	0	-	0	12	-100.0%
ETHANOL SWAP	295	479.1	-38.5%	342.59	-14.0%	324	473	-31.5%
SHORT TERM NATURAL GAS	205	78.57	160.9%	230.59	-11.1%	223	88	152.7%
SHORT TERM CRUDE OIL	0	0	-	0	-	0	3	-100.0%
BRENT OIL LAST DAY	901	1,044.33	-13.7%	178.68	404.4%	684	1,374	-50.2%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	1	-100.0%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	0	0	-
DAILY CRUDE OIL	0	47.62	-100.0%	0	-	78	150	-48.4%
EURO-DENOMINATED PETRO PROD	0	1.43	-100.0%	0	-	0	3	-100.0%
GASOIL CRACK SPREAD AVG PRICE	0	0	-	0	-	0	3	-100.0%
HO 1 MONTH CLNDR OPTIONS	0	8.33	-100.0%	0	-	15	87	-83.3%
CRUDE OIL 1MO	11,074	7,198.29	53.8%	11,604.18	-4.6%	10,895	8,182	33.2%
ROTTERDAM 3.5%FUEL OIL CL	0	25.24	-100.0%	0.91	-100.0%	3	21	-86.2%
NATURAL GAS 12 M CSO FIN	25	0	-	0	-	5	0	-
NATURAL GAS SUMMER STRIP	0	0	-	0	-	0	0	-
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-100.0%
PJM CALENDAR STRIP	0	3.81	-100.0%	3.64	-100.0%	6	39	-84.6%
SHORT TERM	150	171.43	-12.4%	62.95	138.7%	84	56	49.7%
COAL SWAP	6	2.14	156.7%	6.82	-19.3%	23	15	48.3%
WTI 6 MONTH CALENDAR OPTI	0	4.76	-100.0%	0	-	0	36	-100.0%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-	2	0	-
NATURAL GAS 5 M CSO FIN	25	0	-	34.09	-26.7%	21	3	728.1%
NYMEX EUROPEAN GASOIL APO	0	2.86	-100.0%	54.55	-100.0%	14	1	1181.7%
COAL API2 INDEX	352	5.95	5813.6%	549.45	-35.9%	558	33	1610.5%
COAL API4 INDEX	0	2.38	-100.0%	18.18	-100.0%	10	7	53.8%
NATURAL GAS 1 M CSO FIN	140	567.95	-75.4%	31.82	340.0%	1,785	3,504	-49.1%
WTI CRUDE OIL 12 M CSO F	0	0	-	0	-	0	16	-100.0%
GASOLINE	6	0	-	0	-	1	3	-56.2%
PJM ELECTRIC	0	0.29	-100.0%	0	-	0	0	-100.0%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange ADV Report - Monthly

May 2015

Page 16 of 17

	ADV MAY 2015	ADV MAY 2014	% CHG	ADV APR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Metals Futures								
IRON ORE CHINA	0	0	-	0	-	0	0	-100.0%
PALLADIUM	6,555	9,327.62	-29.7%	3,556	84.3%	5,406	6,246	-13.5%
NYMEX IRON ORE FUTURES	590	52.86	1016.0%	675.59	-12.7%	417	99	320.5%
NYMEX PLATINUM	10,586	11,399.86	-7.1%	9,897.45	7.0%	12,439	12,841	-3.1%
NYMEX HOT ROLLED STEEL	204	200.95	1.6%	294.95	-30.8%	201	191	5.1%
URANIUM	0	0	-	0	-	12	14	-15.5%
COMEX SILVER	44,317	42,053.19	5.4%	65,061.95	-31.9%	52,126	54,353	-4.1%
COMEX GOLD	186,074	172,911.14	7.6%	138,952.36	33.9%	177,171	160,789	10.2%
COMEX MINY GOLD	275	196.1	40.2%	161.86	69.9%	289	204	41.4%
COMEX COPPER	53,932	44,428.76	21.4%	71,401.68	-24.5%	66,661	57,902	15.1%
COMEX MINY COPPER	22	34.48	-37.6%	31.23	-31.1%	48	45	6.7%
E-MINI SILVER	0	0.1	-100.0%	0	-	0	0	-100.0%
COMEX MINY SILVER	32	39.62	-19.0%	44.36	-27.6%	43	48	-10.9%
COPPER	6	47.38	-88.1%	6.82	-17.1%	20	51	-61.5%
E-MICRO GOLD	1,267	1,058.24	19.7%	1,057.09	19.8%	1,352	1,098	23.0%
SILVER	256	560.67	-54.3%	354	-27.7%	441	569	-22.5%
FERROUS PRODUCTS	0	1.62	-100.0%	25	-100.0%	5	1	943.1%
IRON ORE	0	0	-	25.09	-100.0%	11	0	2138.6%
Aluminium MW Trans Prem Platts	210	20.19	938.9%	101	107.7%	100	22	366.1%
GOLD	282	0	-	197.73	42.5%	176	0	-
ALUMINUM	21	45.48	-53.8%	9.05	132.2%	16	24	-33.2%
Metals Options								
IRON ORE CHINA	123	25.81	376.6%	731.36	-83.2%	354	54	562.0%
PALLADIUM	156	735.67	-78.8%	133.27	17.1%	199	546	-63.5%
NYMEX PLATINUM	179	1,495.86	-88.0%	583.64	-69.3%	324	573	-43.4%
NYMEX HOT ROLLED STEEL	0	0	-	0	-	0	0	-
COMEX SILVER	5,178	5,954.29	-13.0%	4,409.18	17.4%	5,430	7,356	-26.2%
SHORT TERM GOLD	0	0	-	0	-	0	0	-100.0%
COMEX GOLD	26,727	32,975.57	-18.9%	26,536.73	0.7%	29,581	33,393	-11.4%
COMEX COPPER	57	37.14	54.4%	84.41	-32.1%	112	83	34.2%
SHORT TERM	0	0	-	0	-	0	0	-100.0%
SILVER	0	6.38	-100.0%	0.09	-100.0%	10	23	-56.9%
GOLD	93	136	-31.4%	43.73	113.3%	92	90	1.6%
Ags Futures								
PALM OIL	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	3	0	-	0	-	1	0	291.6%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange ADV Report - Monthly

May 2015

Page 17 of 17

	ADV MAY 2015	ADV MAY 2014	% CHG	ADV APR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	6,382,990	6,213,793.95	2.7%	3,876,386.68	64.7%	5,588,549	5,561,246	0.5%
Equity Index Futures	1,624,862	1,779,453.29	-8.7%	1,640,415.14	-0.9%	1,988,060	2,247,035	-11.5%
Metals Futures	304,628	282,378.24	7.9%	291,853.23	4.4%	316,933	294,497	7.6%
Energy Futures	1,483,126	1,207,873.33	22.8%	1,542,693.36	-3.9%	1,703,996	1,371,206	24.3%
FX Futures	779,990	536,972.14	45.3%	745,360.23	4.6%	817,313	734,329	11.3%
Commodities and Alternative Invest	915,518	706,769.91	29.5%	1,067,203.09	-14.2%	966,289	888,802	8.7%
Ags Futures	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures	3	0	-	0	-	1	0	291.6%
TOTAL FUTURES	11,491,116	10,727,240.86	7.1%	9,163,911.73	25.4%	11,381,141.16	11,097,116.57	2.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,451,240	1,380,353.05	5.1%	1,249,350.36	16.2%	1,506,962	1,448,188	4.1%
Equity Index Options	481,328	390,027.57	23.4%	449,992.45	7.0%	506,401	516,496	-2.0%
Metals Options	32,514	41,366.71	-21.4%	32,522.41	0.0%	36,103	42,119	-14.3%
Energy Options	258,198	198,057.81	30.4%	245,512.68	5.2%	283,832	257,628	10.2%
FX Options	97,164	52,259.14	85.9%	89,777.41	8.2%	94,638	67,760	39.7%
Commodities and Alternative Invest	250,319	209,006.52	19.8%	215,592.5	16.1%	241,865	232,471	4.0%
TOTAL OPTIONS	2,570,763	2,271,070.81	13.2%	2,282,747.82	12.6%	2,669,801.03	2,564,661.76	4.1%
TOTAL COMBINED								
Commodities and Alternative Invest	1,165,836	915,776.43	27.3%	1,282,795.59	-9.1%	1,208,154	1,121,273	7.7%
FX	877,154	589,231.29	48.9%	835,137.64	5.0%	911,952	802,089	13.7%
Equity Index	2,106,190	2,169,480.86	-2.9%	2,090,407.59	0.8%	2,494,461	2,763,531	-9.7%
Interest Rate	7,834,231	7,594,147	3.2%	5,125,737.05	52.8%	7,095,511	7,009,435	1.2%
Energy	1,741,324	1,405,931.14	23.9%	1,788,206.05	-2.6%	1,987,828	1,628,834	22.0%
Metals	337,142	323,744.95	4.1%	324,375.64	3.9%	353,036	336,616	4.9%
Ags	0	0	-	0	-	0	1	-100.0%
Foreign Exchange	3	0	-	0	-	1	0	291.6%
GRAND TOTAL	14,061,880	12,998,311.67	8.2%	11,446,659.55	22.8%	14,050,942.18	13,661,778.34	2.8%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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.