

CME Group Exchange ADV Report - Monthly

July 2015

Page 1 of 18

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	2	0	-	4.55	-50.0%	2	3	-46.0%
CDD SEASONAL STRIP	7	0	-	4.55	50.0%	10	0	2307.0%
CDD WEATHER	26	50.32	-47.4%	38.64	-31.5%	33	29	13.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	7	-100.0%
WKLY AVG TEMP	0	6.82	-100.0%	0	-	0	3	-100.0%
HDD WEATHER	0	0	-	2.27	-100.0%	15	28	-47.6%
HOUSING INDEX	0	0.09	150.1%	0.09	149.8%	0	1	-36.9%
MILK	1,087	1,213.73	-10.4%	984.05	10.5%	1,180	1,423	-17.1%
HDD EURO SEASONAL STRIP	0	0	-	4.55	-100.0%	1	25	-97.3%
CASH-SETTLED CHEESE	546	240.82	126.7%	540.73	0.9%	465	319	45.5%
CAT WEATHER EUROPEAN	0	18.18	-100.0%	0	-	0	2	-100.0%
LIVE CATTLE	53,023	68,340.59	-22.4%	43,423.36	22.1%	51,598	53,965	-4.4%
BUTTER CS	169	130.82	28.9%	117.45	43.6%	135	139	-2.8%
LUMBER	648	459.95	40.9%	880.64	-26.4%	794	637	24.6%
DRY WHEY	80	73.86	7.8%	66.45	19.8%	76	71	8.0%
CLASS IV MILK	84	57.09	47.3%	42.91	96.0%	43	97	-55.5%
NFD MILK	264	81.32	224.4%	168.14	56.9%	169	113	49.9%
GSCI EXCESS RETURN FUT	21	119.73	-82.5%	2,518.36	-99.2%	873	801	8.9%
LEAN HOGS	44,144	47,573.55	-7.2%	43,731.82	0.9%	41,279	42,289	-2.4%
FEEDER CATTLE	9,714	10,256.77	-5.3%	7,138.36	36.1%	9,456	8,398	12.6%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,286	1,128.68	13.9%	1,218.95	5.5%	1,342	1,088	23.4%
COCOA TAS	7	5.36	33.9%	10.68	-32.8%	4	1	257.5%
SUGAR 11	8	2.45	207.4%	2.18	245.8%	7	3	134.8%
COFFEE	3	1.05	165.2%	2.36	17.3%	3	2	70.2%
COTTON	3	5.14	-40.7%	1.18	157.7%	2	3	-14.6%
MINI WHEAT	397	423.45	-6.3%	547.82	-27.5%	361	401	-10.1%
CORN	388,781	224,470.73	73.2%	490,701.64	-20.8%	350,730	275,545	27.3%
SOYBEAN MEAL	99,152	77,422.82	28.1%	130,084.32	-23.8%	94,329	81,894	15.2%
SOYBEAN OIL	107,224	84,974.14	26.2%	147,115.86	-27.1%	110,089	94,323	16.7%
ROUGH RICE	891	485.27	83.7%	1,380.68	-35.4%	1,084	896	21.1%
DOW-UBS COMMOD INDEX	1,156	548.95	110.6%	2,763.32	-58.2%	1,236	1,014	21.9%
MINI SOYBEAN	990	945.27	4.7%	1,182.91	-16.3%	963	1,257	-23.4%
WHEAT	150,635	100,489.86	49.9%	225,922.27	-33.3%	160,052	125,881	27.1%
OATS	518	520.27	-0.4%	987.91	-47.6%	820	796	3.0%
SOYBEAN	201,172	171,169.41	17.5%	285,643.09	-29.6%	215,042	195,117	10.2%
MINI CORN	796	488.23	63.0%	710.09	12.1%	581	684	-15.1%
ETHANOL	817	818.86	-0.2%	793.91	2.9%	885	965	-8.2%
DOW-UBS COMMOD INDEX SWAP	0	0	-	0	-	0	0	-
GRAIN BASIS SWAPS	0	0	-	0	-	0	0	-100.0%
FERTILIZER PRODUCTS	74	57.73	27.6%	67.5	9.1%	97	67	45.1%
S&P GSCI ENHANCED ER SWAP	0	0	-	1,188.36	-100.0%	356	320	11.2%
OTC SP GSCI ER SWAP	0	0	-	0	-	0	8	-100.0%
DJ_UBS ROLL SELECT INDEX FUTU	30	3.82	690.5%	102.32	-70.5%	40	16	149.7%
MALAYSIAN PALM SWAP	124	63.64	95.1%	134.55	-7.7%	190	171	11.2%

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

July 2015

Page 2 of 18

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Commodities and Alternative Investments Options								
HDD SEASONAL STRIP	0	0	-	0	-	14	95	-85.7%
CDD SEASONAL STRIP	0	21.82	-100.0%	90.91	-100.0%	449	137	228.1%
CDD WEATHER	0	18.18	-100.0%	6.82	-100.0%	1	9	-88.8%
HDD WEATHER EUROPEAN	0	0	-	0	-	7	7	-4.8%
HDD WEATHER	0	0	-	0	-	19	24	-21.6%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
LV CATL CSO	1	0	-	0.45	20.0%	1	2	-76.3%
SBIN HURR	0	0	-	0	-	0	0	-
SNOWFALL	0	0	-	0	-	0	1	-100.0%
MILK	1,119	1,378.95	-18.9%	928.32	20.5%	1,147	1,436	-20.1%
HDD EURO SEASONAL STRIP	0	0	-	0	-	27	138	-80.3%
CASH-SETTLED CHEESE	409	165.73	146.7%	300.23	36.2%	277	155	78.7%
CAT WEATHER EUROPEAN	0	0	-	0	-	20	30	-31.4%
LIVE CATTLE	12,189	23,967.68	-49.1%	11,292.14	7.9%	13,139	16,037	-18.1%
BUTTER CS	72	41.05	76.2%	55.36	30.6%	59	48	23.9%
LUMBER	68	31.82	114.3%	47.86	42.5%	56	55	1.9%
DRY WHEY	4	24.55	-82.4%	12.64	-65.8%	18	18	-0.4%
CLASS IV MILK	17	72.36	-76.2%	65.09	-73.5%	31	82	-62.4%
NFD MILK	313	94.05	232.7%	154.05	103.1%	164	65	152.2%
LEAN HOGS	11,605	14,620.27	-20.6%	11,448.95	1.4%	11,361	12,332	-7.9%
FEEDER CATTLE	1,790	1,513.82	18.2%	1,357.27	31.9%	1,654	1,490	11.0%
MLK MID	2	2.68	-13.6%	0.73	218.7%	2	5	-71.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	199.45	-100.0%	86	24	255.9%
CORN	180,706	112,414.59	60.7%	142,771	26.6%	109,453	84,312	29.8%
SOYBEAN MEAL	9,533	10,846.45	-12.1%	16,864.91	-43.5%	12,127	10,272	18.1%
SOYBEAN OIL	8,248	7,404.55	11.4%	8,223	0.3%	7,512	6,903	8.8%
AUG-NOV SOYBEAN CAL SPRD	0	107.82	-100.0%	0	-	0	16	-100.0%
DEC-JULY CORN CAL SPRD	127	34.32	270.9%	169.09	-24.7%	50	4	1142.4%
DEC-DEC CORN CAL SPRD	19	13.64	39.7%	20.27	-6.1%	9	11	-21.9%
NOV-JULY SOYBEAN CAL SPRD	0	0.18	-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	0	-	0	-	0	3	-100.0%
NOV-NOV SOYBEAN CAL SPRD	11	0	-	0	-	2	0	-
ROUGH RICE	154	46.09	234.6%	97.45	58.3%	86	65	32.7%
WHEAT	39,110	24,701.77	58.3%	58,163	-32.8%	37,512	26,150	43.4%
WHEAT-CORN IC50	20	40.91	-50.0%	53.18	-61.5%	61	61	-0.1%
CORN NEARBY+2 CAL SPRD	138	506.73	-72.8%	601.32	-77.1%	196	354	-44.4%
SOYBN NEARBY+2 CAL SPRD	0	11.14	-100.0%	8.18	-100.0%	2	34	-94.3%
WHEAT NEARBY+2 CAL SPRD	1,117	248.27	349.8%	380.41	193.5%	579	254	128.2%
SOY OIL NEARBY+2 CAL SPRD	0	2.95	-100.0%	3.41	-100.0%	1	10	-94.8%
SOYMEAL NEARBY+2 CAL SPRD	0	0.45	-100.0%	0	-	2	1	144.9%
JULY-DEC CORN CAL SPRD	0	45.45	-100.0%	534.91	-100.0%	158	357	-55.7%
DEC-JULY WHEAT CAL SPRD	2	0	-	0	-	0	5	-95.1%
JULY-NOV SOYBEAN CAL SPRD	0	3.86	-100.0%	237.68	-100.0%	229	228	0.1%
OATS	66	100.36	-34.4%	89.59	-26.5%	91	99	-8.3%
SOYBEAN	86,456	85,866.14	0.7%	103,157.27	-16.2%	79,181	71,098	11.4%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	1	-69.7%
SOYBEAN CRUSH	3	18.68	-83.5%	0.73	325.0%	3	12	-72.1%
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

July 2015

Page 3 of 18

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Commodities and Alternative Investments Options								
MAR-DEC CORN CAL SPRD	0	0	-	0	-	37	16	125.1%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	2	-100.0%
NOV-DEC SOYBEAN CSO	0	0	-	0	-	0	3	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	2	2	24.5%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	45.45	-100.0%	7	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-100.0%
DEC-JUL SOYBEAN OIL CSO	0	2.27	-100.0%	0	-	0	1	-100.0%
FX Futures								
TURKISH LIRA	0	393.68	-100.0%	0.45	-60.0%	1	80	-99.1%
TURKISH LIRA (EU)	0	278.91	-100.0%	0	-	0	57	-99.9%
JAPANESE YEN	101,637	97,424.05	4.3%	160,863.18	-36.8%	140,011	152,063	-7.9%
KOREAN WON	0	9.41	-95.7%	3.64	-88.7%	1	9	-87.1%
CD/JY CROSS RATES	1	2.64	-60.3%	1.36	-23.3%	1	5	-77.8%
CANADIAN DOLLAR	65,776	48,390.55	35.9%	72,531.68	-9.3%	69,115	59,907	15.4%
AD/NE CROSS RATES	1	15.45	-92.1%	1.45	-15.6%	3	9	-70.9%
BRITISH POUND	79,308	78,581.5	0.9%	107,921.32	-26.5%	100,878	98,560	2.4%
RUSSIAN RUBLE	1,245	1,189.77	4.7%	1,934.45	-35.6%	1,670	1,478	13.0%
SWISS FRANC	17,263	32,791.55	-47.4%	23,325.32	-26.0%	22,585	38,250	-41.0%
NEW ZEALND DOLLAR	20,997	12,581.45	66.9%	23,880.32	-12.1%	20,221	16,302	24.0%
BP/JY CROSS RATES	26	326.41	-92.1%	79.73	-67.6%	60	203	-70.3%
SHEKEL	0	47.73	-100.0%	0.14	-100.0%	0	24	-99.6%
E-MICRO USD/CAD	0	0	-	0	-	0	0	932.9%
E-MICRO GBP/USD	2,029	1,089.41	86.2%	2,190.05	-7.4%	2,019	1,438	40.5%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-14.3%
E-MICRO EUR/USD	16,792	4,753.18	253.3%	21,036.73	-20.2%	17,815	7,815	128.0%
E-MICRO USD/JPY	0	0.09	-100.0%	1.82	-100.0%	0	0	2.3%
E-MICRO AUD/USD	2,809	1,290.05	117.7%	2,342.36	19.9%	2,515	2,060	22.1%
AUSTRALIAN DOLLAR	86,269	73,601.55	17.2%	91,896.86	-6.1%	95,447	90,194	5.8%
E-MINI JAPANESE YEN	623	312.95	99.1%	1,020.05	-38.9%	845	700	20.8%
EFX/JY CROSS RATES	1,683	1,330.91	26.4%	3,227.45	-47.9%	2,074	2,218	-6.5%
RMB USD	33	5.91	466.2%	4.68	614.6%	17	16	6.2%
EFX/BP CROSS RATES	1,920	1,562.41	22.9%	4,433.91	-56.7%	2,889	2,948	-2.0%
EFX/SF CROSS RATES	1,100	784.45	40.2%	2,326.41	-52.7%	1,529	1,823	-16.1%
INDIAN RUPEE	390	121.41	221.1%	466.36	-16.4%	531	44	1116.1%
EC/SEK CROSS RATES	22	12.82	72.3%	44.23	-50.1%	17	36	-51.1%
S.AFRICAN RAND	457	344.68	32.6%	1,434.36	-68.1%	699	485	44.1%
MEXICAN PESO	38,911	25,113.64	54.9%	48,639.82	-20.0%	42,797	41,603	2.9%
EURO FX	212,093	138,565	53.1%	317,310.45	-33.2%	271,198	207,176	30.9%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-100.0%
EC/CD CROSS RATES	40	24.05	66.0%	157.27	-74.6%	125	161	-22.3%
EC/NOK CROSS RATES	0	4.32	-100.0%	0.77	-100.0%	5	5	5.5%
EC/AD CROSS RATES	31	18.55	66.2%	175.82	-82.5%	77	64	21.4%
BP/SF CROSS RATES	11	7.77	39.2%	5.68	90.4%	9	19	-52.3%
E-MINI EURO FX	4,762	1,572.77	202.8%	7,436.5	-36.0%	6,468	3,631	78.1%
MICRO CHF/USD	95	120.73	-21.3%	87.77	8.2%	113	192	-40.9%
POLISH ZLOTY (EC)	0	111.73	-100.0%	0	-	0	143	-99.7%

*** 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

July 2015

Page 4 of 18

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
FX Futures								
AD/JY CROSS RATES	231	172.45	34.2%	252.09	-8.2%	188	279	-32.4%
AD/CD CROSS RATES	0	2.05	-80.0%	0.59	-30.8%	1	4	-71.1%
HUNGARIAN FORINT (US)	0	3.23	-100.0%	0	-	0	2	-99.5%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	6	154.32	-96.0%	1.14	444.0%	33	97	-65.6%
SKR/USD CROSS RATES	27	49.09	-45.0%	114.82	-76.5%	53	48	10.7%
HUNGARIAN FORINT (EC)	0	9.73	-100.0%	0	-	0	3	-100.0%
CZECK KORUNA (US)	0	0.05	-100.0%	0	-	0	0	-100.0%
NKR/USD CROSS RATE	17	49.5	-65.2%	91.23	-81.1%	51	58	-11.7%
BRAZIL REAL	2,386	1,106.73	115.6%	1,669.77	42.9%	2,510	2,575	-2.5%
E-MICRO JPY/USD	345	199.64	72.6%	570.64	-39.6%	598	651	-8.1%
E-MICRO CAD/USD	478	331.91	44.0%	448.14	6.6%	597	704	-15.3%
USDZAR	3	0	-	0.09	3350.4%	2	6	-57.6%
CHINESE RENMINBI (CNH)	31	5.27	492.2%	9.32	235.1%	28	26	7.9%
EURO QUARTERLY VARIANCE FUTU	0	0	-	0	-	0	0	-
E-MICRO USD/CNH	1	0.68	0.0%	0.59	15.4%	2	1	66.8%
E-MICRO INR/USD	4	245.64	-98.6%	5.68	-37.6%	14	159	-91.1%
FX Options								
AUSTRALIAN DLR (EU)	10	0.45	2000.2%	7.45	28.0%	6	13	-53.4%
JAPANESE YEN	10,168	10,876.05	-6.5%	12,073.82	-15.8%	10,770	11,942	-9.8%
EURO FX (EU)	169	250.64	-32.4%	281.64	-39.9%	294	360	-18.3%
CANADIAN DOLLAR	6,399	5,560.09	15.1%	4,128.45	55.0%	5,399	5,556	-2.8%
BRITISH POUND	6,786	12,403.32	-45.3%	8,961.68	-24.3%	11,752	12,037	-2.4%
RUSSIAN RUBLE	9	28.86	-68.5%	0	-	1	29	-95.3%
CANADIAN DOLLAR (EU)	6	5.95	4.6%	0	-	9	25	-65.7%
SWISS FRANC (EU)	0	0.82	-100.0%	0	-	0	7	-100.0%
SWISS FRANC	415	836.86	-50.4%	346.05	19.9%	756	1,178	-35.9%
BRITISH POUND (EU)	7	36.36	-82.0%	13.73	-52.3%	29	39	-25.7%
NEW ZEALND DOLLAR	0	13.86	-100.0%	0	-	0	3	-97.0%
AUSTRALIAN DOLLAR	7,211	4,915.5	46.7%	4,766.27	51.3%	6,373	6,204	2.7%
MEXICAN PESO	79	3.64	2082.5%	44.36	78.9%	69	39	76.3%
EURO FX	38,337	21,334.36	79.7%	56,778.82	-32.5%	54,340	30,281	79.5%
JAPANESE YEN (EU)	24	33.18	-29.2%	21.45	9.5%	17	46	-62.7%
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

July 2015

Page 5 of 18

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Equity Index Futures								
DJ US REAL ESTATE	437	187.68	132.9%	947.41	-53.9%	601	481	24.9%
E-MINI NASDAQ 100	231,852	241,177	-3.9%	251,927	-8.0%	245,262	299,539	-18.1%
S&P ENERGY SECTOR	341	377.91	-9.8%	378.95	-10.0%	297	370	-19.7%
S&P MATERIALS SECTOR	82	64.36	26.7%	159.36	-48.8%	167	119	40.2%
S&P FINANCIAL SECTOR	136	65.68	107.3%	419.32	-67.5%	179	159	12.6%
S&P HEALTH CARE SECTOR	208	112.59	84.9%	802.36	-74.0%	541	225	140.3%
S&P INDUSTRIAL SECTOR	115	47.95	139.2%	256.55	-55.3%	140	148	-5.1%
S&P UTILITIES SECTOR	286	185.27	54.1%	481.36	-40.7%	506	351	44.1%
S&P TECHNOLOGY SECTOR	113	75.77	49.4%	490.18	-76.9%	200	164	22.4%
S&P CONSUMER DSCRTRNRY SECTO	185	49.5	274.7%	1,354.55	-86.3%	449	146	207.3%
S&P 500	5,960	6,181.18	-3.6%	20,700.86	-71.2%	11,465	13,443	-14.7%
NASDAQ	0	511.91	-100.0%	561.23	-100.0%	620	1,004	-38.2%
E-MINI MIDCAP	16,795	15,604.95	7.6%	25,213.5	-33.4%	19,662	20,975	-6.3%
NIKKEI 225 (\$) STOCK	14,828	11,255.59	31.7%	21,295.64	-30.4%	16,160	19,111	-15.4%
NIKKEI 225 (YEN) STOCK	43,225	28,657.27	50.8%	56,945	-24.1%	47,849	48,353	-1.0%
IBOVESPA INDEX	28	6.23	351.8%	19.55	44.0%	18	18	3.1%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECTOR	366	186.68	96.1%	1,486.23	-75.4%	506	267	89.2%
E-MINI S&P500	1,499,552	1,511,972.09	-0.8%	1,774,390.91	-15.5%	1,539,441	1,686,588	-8.7%
S&P 500/VALUE	0	0.23	0.0%	4.5	-94.9%	2	6	-74.9%
S&P 500 GROWTH	0	0.14	133.3%	3.77	-91.6%	2	3	-51.8%
S&P 400 MIDCAP	0	20.05	-100.0%	32.23	-100.0%	47	84	-44.1%
\$25 DJ	0	0.09	-100.0%	0	-	0	0	-100.0%
MINI \$5 DOW	139,258	137,677.45	1.1%	161,210.73	-13.6%	148,117	154,975	-4.4%
DJIA	0	83.36	-100.0%	122.5	-100.0%	253	504	-49.8%
NASDAQ BIOTECH	6	0	-	23.82	-76.7%	8	2	216.6%
Equity Index Options								
E-MINI NASDAQ 100	4,530	10,947.45	-58.6%	5,037.36	-10.1%	5,334	12,516	-57.4%
S&P 500	47,135	35,449.95	33.0%	36,761.32	28.2%	34,696	34,317	1.1%
EOW4 EMINI S&P 500	48,155	40,340.18	19.4%	45,478.45	5.9%	40,442	36,260	11.5%
EOW2 S&P 500	3,564	4,797.05	-25.7%	3,029.45	17.6%	3,641	3,702	-1.7%
EOW1 EMINI S&P 500	33,899	34,289.14	-1.1%	55,230.09	-38.6%	42,284	41,347	2.3%
NASDAQ	0	0.55	-100.0%	0	-	0	1	-79.3%
EOW1 S&P 500	1,503	1,823.86	-17.6%	1,323.82	13.6%	1,502	2,106	-28.7%
E-MINI MIDCAP	0	5.27	-99.1%	0.32	-85.7%	0	4	-94.8%
EOM S&P 500	7,168	2,437.64	194.0%	3,268.68	119.3%	4,870	4,063	19.9%
EOM EMINI S&P	73,645	34,197.73	115.3%	41,918.32	75.7%	52,446	45,724	14.7%
EOW2 EMINI S&P 500	57,713	38,837	48.6%	48,851.18	18.1%	46,445	41,883	10.9%
E-MINI S&P500	307,814	252,741.5	21.8%	300,303.23	2.5%	291,334	293,972	-0.9%
MINI \$5 DOW	294	546.14	-46.1%	320.36	-8.1%	488	598	-18.4%
DJIA	0	0.27	-100.0%	0.45	-100.0%	0	2	-89.5%

*** 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

July 2015

Page 6 of 18

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Interest Rate Futures								
5-YR SWAP RATE	1,297	2,059.14	-37.0%	4,405.14	-70.6%	2,558	3,094	-17.3%
2-YR SWAP RATE	2	184.45	-99.0%	280.77	-99.4%	137	440	-68.9%
10-YR SWAP RATE	1,422	835.41	70.2%	5,901.95	-75.9%	2,976	3,112	-4.4%
1-MONTH EURODOLLAR	353	87.91	301.1%	353.09	-0.1%	270	79	242.8%
EUROYEN	0	0	-	0	-	0	0	-100.0%
EURODOLLARS	2,078,058	2,611,294.55	-20.4%	2,501,009.86	-16.9%	2,432,001	2,636,641	-7.8%
30-YR BOND	247,905	305,409.23	-18.8%	259,468.5	-4.5%	302,675	369,798	-18.2%
5-YR NOTE	575,826	644,653	-10.7%	694,979.91	-17.1%	749,612	779,481	-3.8%
10-YR NOTE	1,071,575	1,063,733.77	0.7%	1,354,790.91	-20.9%	1,358,535	1,351,132	0.5%
2-YR NOTE	226,532	177,888.55	27.3%	297,986.73	-24.0%	334,403	284,977	17.3%
30-YR SWAP RATE	68	129.45	-47.1%	169.64	-59.6%	183	248	-26.2%
ULTRA T-BOND	86,769	67,059.59	29.4%	99,217.05	-12.5%	114,834	100,903	13.8%
FED FUND	78,804	33,914.64	132.4%	73,895.45	6.6%	63,471	31,329	102.6%
EURO 5YR BUNDLE	0	0	-	0	-	0	1	-53.5%
2YR BUNDLE	0	0	-	1.14	-100.0%	4	9	-52.6%
3YR BUNDLE	0	0	-	1.14	-100.0%	1	4	-70.3%
Interest Rate Options								
EURO MIDCURVE	476,332	589,382.91	-19.2%	542,080.36	-12.1%	502,010	663,363	-24.3%
EURODOLLARS	450,509	222,506.18	102.5%	365,473.14	23.3%	409,289	196,314	108.5%
FLEX 30-YR BOND	0	0	-	0	-	0	13	-100.0%
30-YR BOND	109,411	64,315.36	70.1%	107,320.27	1.9%	88,265	65,101	35.6%
5-YR NOTE	86,082	105,276.05	-18.2%	90,368.86	-4.7%	84,837	113,341	-25.1%
10-YR NOTE	432,136	322,470.64	34.0%	535,393.82	-19.3%	441,358	399,460	10.5%
2-YR NOTE	6,291	7,028.73	-10.5%	15,352.36	-59.0%	9,909	9,873	0.4%
ULTRA T-BOND	300	579.91	-48.2%	227.32	32.1%	525	622	-15.6%
FED FUND	692	200	246.1%	577.32	19.9%	1,391	101	1273.3%
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	-	119	146	-18.4%
RBOB GAS	41	37.91	8.2%	43.64	-6.0%	55	37	48.2%
ELEC ERCOT DLY PEAK	0	0	-	0	-	7	7	-9.5%
ERCOT NORTH ZMCP E 5MW OFFPE	0	0	-	0	-	119	577	-79.3%
ERCOT NORTH ZMCP E 5MW PEAK	0	0	-	0	-	18	39	-54.3%
SINGAPORE JET KERO VS. GASOIL	2	0	-	0	-	0	0	71.4%
PETRO OUTRIGHT EURO	362	412.68	-12.2%	296.36	22.3%	406	433	-6.4%
MONT BELVIEU LDH PROPANE OPIS	19	17.05	10.7%	48.86	-61.4%	37	35	7.7%
MONT BELVIEU ETHANE OPIS BALM	20	2.27	760.0%	12.73	53.6%	16	6	149.4%
CONWAY NATURAL GASOLINE (OPI	0	0	-	0	-	3	2	25.2%
PETROCHEMICALS	145	270.09	-46.4%	126.91	14.0%	179	199	-10.1%
CONWAY PROPANE 5 DECIMALS S	105	147.91	-28.9%	181.14	-41.9%	213	180	18.1%
CONWAY NORMAL BUTANE (OPIS) S	14	14.05	-2.9%	16.14	-15.5%	7	5	53.5%
MONT BELVIEU NORMAL BUTANE B	39	16	142.0%	40.59	-4.6%	24	26	-9.7%
MONT BELVIEU NATURAL GASOLIN	27	5.95	360.3%	22.27	23.1%	23	16	40.8%

*** 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

July 2015

Page 7 of 18

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Futures								
IN DELIVERY MONTH EUA	720	377.09	90.8%	544.5	32.1%	623	485	28.4%
WTS (ARGUS) VS WTI SWAP	428	306.41	39.7%	176.86	142.1%	337	252	34.0%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	5	-100.0%
ELEC NYISO OFF-PEAK	0	1,069.09	-100.0%	0	-	64	93	-31.4%
ELEC MISO PEAK	0	57.95	-100.0%	0	-	3	5	-36.4%
TRANSCO ZONE 4 NAT GAS IN	17	0	-	22.55	-25.0%	6	1	300.0%
COLUMB GULF MAINLINE NG B	120	157.27	-23.4%	2.82	4172.6%	133	194	-31.4%
ONEOK OKLAHOMA NG BASIS	31	0	-	16.59	85.8%	13	10	31.2%
TEXAS GAS ZONE1 NG BASIS	0	33.18	-100.0%	0	-	109	26	316.1%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	11,241	115.91	9598.0%	0	-	1,693	2,558	-33.8%
NYISO ZONE J 5MW D AH O P	1,067	0	-	0	-	239	415	-42.3%
NYISO ZONE J 5MW D AH PK	203	0	-	0	-	35	30	16.1%
NEPOOL W CNT MASS 5MW D A	349	0	-	242.18	44.1%	196	37	426.6%
PJM COMED 5MW D AH PK	140	0	-	0	-	21	5	287.7%
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	0	0	-	25.68	-100.0%	9	3	276.9%
NYISO ZONE C 5MW D AH PK	0	0	-	0	-	0	2	-100.0%
PETRO CRCKS & SPRDS NA	1,419	1,075.18	32.0%	1,167.18	21.6%	1,601	1,192	34.3%
SINGAPORE GASOIL	142	78.18	82.2%	97.55	46.0%	125	111	12.1%
PETRO OUTRIGHT NA	590	456.59	29.2%	541.82	8.9%	533	516	3.2%
CRUDE OIL SPRDS	0	0	-	8.18	-100.0%	10	2	375.6%
RBOB GASOLINE BALMO CLNDR	42	12.86	229.3%	132.59	-68.0%	60	37	63.7%
GASOLINE UP-DOWN BALMO SW	16	1.14	1300.0%	5.23	204.3%	33	15	125.2%
COLUMBIA GULF MAIN NAT G	0	0	-	0	-	4	9	-51.2%
ALGON CITY GATES NAT GAS	0	0	-	0	-	0	1	-100.0%
SOUTHERN NAT LA NAT GAS	0	0	-	0	-	29	0	-
TENN 800 LEG NAT GAS INDE	0	0	-	0	-	0	0	-100.0%
NATURAL GAS PHY	291,085	228,303.86	27.5%	350,268.23	-16.9%	325,178	294,471	10.4%
CRUDE OIL OUTRIGHTS	483	267.86	80.2%	242.18	99.4%	465	288	61.3%
ELECTRICITY OFF PEAK	0	0	-	530.91	-100.0%	79	0	-
ELEC FINSETTLED	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	154	282.73	-45.4%	197.68	-21.9%	298	242	23.2%
FREIGHT MARKETS	3	0	-	0.27	950.1%	1	0	594.4%
PLASTICS	20	8.64	131.6%	49.77	-59.8%	55	26	113.2%
NYH NO 2 CRACK SPREAD CAL	82	150.68	-45.6%	69.5	18.1%	106	182	-41.9%
TRANSCO ZONE 6 BASIS SWAP	27	26	5.6%	7.05	289.7%	41	15	175.0%
NYISO A	0	0	-	0	-	7	30	-77.5%
MINY NATURAL GAS	1,020	838.64	21.6%	1,105.95	-7.8%	1,417	1,578	-10.2%
HEATING OIL PHY	137,481	129,878.09	5.9%	135,533.45	1.4%	143,382	134,708	6.4%
DOMINION TRANSMISSION INC	328	47.14	594.8%	110.23	197.1%	217	251	-13.6%
TCO BASIS SWAP	76	1,328.18	-94.3%	250.64	-69.6%	138	660	-79.1%
PJM MONTHLY	83	71.73	15.7%	21.82	280.4%	18	100	-82.0%
WAHA INDEX SWAP FUTURE	0	0	-	0	-	0	1	-100.0%
NY HARBOR HEAT OIL SWP	251	391.95	-36.1%	212.32	18.0%	234	309	-24.2%
EASTERN RAIL DELIVERY CSX	109	82.41	31.8%	366.14	-70.3%	230	219	5.0%

*** 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

July 2015

Page 8 of 18

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Futures								
HTG OIL	1	5.27	-79.3%	0	-	1	3	-75.4%
EUROPE 3.5% FUEL OIL MED	1	9.05	-93.5%	1.36	-56.7%	4	7	-40.8%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	1	-100.0%
PJM OFF-PEAK LMP SWAP FUT	25	5.82	321.9%	0	-	10	19	-48.9%
AEP-DAYTON HUB OFF-PEAK M	28	10.45	169.6%	0	-	6	4	49.2%
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	13	32.59	-61.6%	7.27	71.9%	24	28	-16.1%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-	0	0	-100.0%
MINY HTG OIL	1	0.27	83.4%	0.27	83.4%	0	0	-15.0%
BRENT CALENDAR SWAP	118	162.59	-27.6%	531.64	-77.9%	326	357	-8.6%
EURO GASOIL 10PPM VS ICE	3	3.18	-14.3%	1.14	140.0%	2	6	-73.7%
WTI-BRENT CALENDAR SWAP	1,255	824.73	52.1%	970.55	29.3%	1,101	1,063	3.6%
CENTERPOINT BASIS SWAP	133	6.86	1833.8%	16.59	700.0%	124	46	169.5%
PJM NILL DA OFF-PEAK	2,830	598.14	373.2%	71.68	3848.3%	580	940	-38.3%
PJM NILL DA PEAK	150	58.32	156.7%	3	4890.9%	32	59	-45.4%
CIN HUB 5MW REAL TIME PK	98	34.91	179.3%	0	-	15	83	-82.4%
MINY WTI CRUDE OIL	9,271	5,839.5	58.8%	9,016.41	2.8%	13,949	7,535	85.1%
JAPAN C&F NAPHTHA SWAP	39	51.77	-24.8%	60.95	-36.2%	51	57	-11.1%
LLS (ARGUS) VS WTI SWAP	244	300.32	-18.9%	393	-38.0%	419	457	-8.2%
RBOB PHY	164,610	136,442.59	20.6%	175,863.05	-6.4%	162,643	136,595	19.1%
NEPOOL RHD ISLD 5MW D AH	0	47.73	-100.0%	68.36	-100.0%	27	85	-68.2%
NEPOOL NE MASS 5MW D AH O	0	0	-	178.18	-100.0%	27	0	-
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME O P	0	6,414.55	-100.0%	0	-	1,525	1,630	-6.4%
LTD NAT GAS	9,730	7,988.45	21.8%	10,598.77	-8.2%	10,270	9,248	11.1%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	1	-100.0%
NORTHWEST ROCKIES BASIS S	770	52.55	1366.1%	30.82	2399.7%	337	72	370.6%
SINGAPORE 380CST BALMO	13	5.18	159.6%	3.41	294.7%	7	4	87.8%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED VS ICE	1	0.64	7.1%	2.05	-66.7%	4	2	64.3%
GULF COAST JET FUEL CLNDR	6	69.14	-91.5%	6.18	-5.1%	19	15	31.8%
SINGAPORE GASOIL SWAP	74	258.5	-71.4%	40.73	81.4%	133	354	-62.5%
CHICAGO ULSD PL VS HO SPR	27	17.05	56.8%	10.59	152.4%	20	21	-0.8%
CIN HUB 5MW D AH PK	12	0	-	19.55	-38.1%	51	88	-42.3%
PJM AD HUB 5MW REAL TIME	6,789	6,297.14	7.8%	0	-	1,069	8,354	-87.2%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	0	0	105.7%
Sumas Basis Swap	39	9.73	297.2%	16.64	132.2%	57	11	422.3%
RBOB CRACK SPREAD	58	7.32	690.1%	84.55	-31.6%	48	68	-28.6%
NGPL TEX/OK	165	74.73	120.2%	1,368.18	-88.0%	453	217	109.0%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-	0	0	46.8%
HENRY HUB INDEX SWAP FUTU	523	994.73	-47.4%	622.86	-16.0%	405	547	-26.0%
WTI-BRENT BULLET SWAP	0	4.55	-100.0%	0	-	0	30	-100.0%
NYISO J OFF-PEAK	0	0	-	0	-	4	2	78.0%
EAST/WEST FUEL OIL SPREAD	2	14.55	-85.9%	8.09	-74.7%	15	26	-43.5%
TENNESSEE 500 LEG BASIS S	39	11.09	250.8%	0	-	37	10	264.7%
NORTHEN NATURAL GAS DEMAR	21	2.82	630.6%	27.64	-25.5%	17	35	-53.2%
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-	1	1	-17.1%
CARBON EUA EMISSIONS EURO	0	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

July 2015

Page 9 of 18

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Futures								
APPALACHIAN COAL (PHY)	2	41.09	-96.3%	8.09	-81.5%	15	75	-79.5%
WTI CALENDAR	1,221	1,692.82	-27.9%	1,709.55	-28.6%	1,851	1,590	16.4%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	2	-100.0%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-100.0%
RBOB CALENDAR SWAP	408	361.5	12.9%	382.82	6.6%	316	397	-20.4%
AEP-DAYTON HUB MTHLY	23	0.45	4900.5%	0	-	4	6	-40.6%
CRUDE OIL PHY	675,575	598,834.64	12.8%	636,128.05	6.2%	780,333	575,981	35.5%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	4	-95.3%
NEW YORK ETHANOL SWAP	67	27.73	142.6%	31.82	111.4%	51	62	-17.1%
LA CARB DIESEL (OPIS)	4	0	-	0	-	1	1	-5.2%
GASOIL BULLET SWAP	0	0	-	0	-	0	0	-100.0%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	60.6%
EURO PROPANE CIF ARA SWA	16	11.45	40.1%	24.91	-35.6%	17	18	-4.8%
LA CARBOB GASOLINE(OPIS)S	14	15.91	-14.3%	40.91	-66.7%	28	29	-1.8%
MCCLOSKEY ARA ARG S COAL	7,638	6,696.91	14.1%	5,884.32	29.8%	7,013	6,189	13.3%
MCCLOSKEY RCH BAY COAL	1,045	1,729.18	-39.6%	1,174.55	-11.0%	1,010	1,561	-35.3%
MGF FUT	1	0	-	0	-	0	1	-81.7%
MNC FUT	153	225.27	-32.1%	219.64	-30.4%	211	240	-12.0%
MGN1 SWAP FUT	10	1.36	653.4%	2.27	352.0%	7	4	56.4%
UCM FUT	1	7.27	-87.5%	4.09	-77.8%	2	2	-36.8%
MJC FUT	1	1.36	-33.3%	3.18	-71.4%	4	2	48.6%
HEATING OIL VS ICE GASOIL	0	77.27	-100.0%	0	-	0	124	-100.0%
UP DOWN GC ULSD VS NMX HO	1,929	588.14	227.9%	2,178.55	-11.5%	1,797	1,474	21.9%
HOUSTON SHIP CHANNEL BASI	147	123.64	18.6%	61.45	138.7%	185	173	7.0%
FUEL OIL CRACK VS ICE	106	154.32	-31.4%	151.59	-30.2%	168	198	-15.3%
NGPL TEXOK INDEX	0	0	-	0	-	1	0	-
NATURAL GAS	3,901	3,117.86	25.1%	3,260.18	19.7%	3,610	2,693	34.1%
HUSTN SHIP CHNL PIPE SWP	185	0	-	0	-	28	0	-
N ROCKIES PIPE SWAP	45	79.09	-43.0%	0	-	7	14	-52.9%
SOCAL PIPE SWAP	22	0	-	0	-	3	0	1167.5%
PANHANDLE PIPE SWAP	14	0	-	0	-	2	0	-
GAS EURO-BOB OXY NWE BARGES	704	1,074.77	-34.5%	772.86	-8.9%	938	1,101	-14.8%
MONT BELVIEU NATURAL GASOLIN	149	132.14	13.0%	226.36	-34.0%	293	342	-14.4%
ONTARIO POWER SWAPS	1	4,393.64	-100.0%	0.45	200.0%	1,014	1,101	-7.9%
DAILY PJM	0	0	-	0	-	0	50	-100.0%
BRENT OIL LAST DAY	119,053	93,089.77	27.9%	85,266.91	39.6%	108,256	73,386	47.5%
SINGAPORE GASOIL CALENDAR	2	9.23	-75.4%	0	-	43	31	36.6%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-	0	0	-81.0%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	0	0	-
MARS (ARGUS) VS WTI TRD M	3	1.36	100.0%	66.82	-95.9%	65	3	2356.6%
MARS (ARGUS) VS WTI SWAP	316	227.27	38.9%	273.59	15.4%	258	194	32.9%
SINGAPORE JET KERO BALMO	1	0	-	0	-	2	1	106.4%
WTS (ARGUS) VS WTI TRD MT	27	23.18	15.7%	65.36	-59.0%	96	49	93.3%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	1	1	-32.0%
EURO 1% FUEL OIL NEW BALM	0	0.32	-100.0%	0.18	-100.0%	0	1	-79.1%
BRENT CFD SWAP	0	39.09	-100.0%	0	-	0	24	-100.0%
PREMIUM UNLND 10P FOB MED	10	29.36	-67.3%	12.95	-26.0%	17	19	-10.9%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-
3.5% FUEL OIL CID MED SWA	0	8.95	-94.9%	1.36	-66.7%	2	5	-62.6%

*** 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

July 2015

Page 10 of 18

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Futures								
JET FUEL CRG CIF NEW VS I	0	0.45	-100.0%	0	-	0	0	-62.2%
ARGUS PROPAN FAR EST INDE	18	10.05	79.2%	19.36	-7.0%	15	12	22.3%
ULSD 10PPM CIF VS ICE GAS	0	0.68	-33.3%	0	-	0	0	-7.3%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	1	-100.0%
NYISO ZONE G 5MW D AH PK	289	58.18	396.9%	81.82	253.3%	108	48	123.6%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-	0	0	-82.9%
NYMEX ULSD VS NYMEX HO	1	0	-	8.32	-91.8%	8	3	127.4%
RBOB VS HEATING OIL SWAP	15	40.91	-63.9%	43.18	-65.8%	43	24	80.0%
GULF COAST ULSD CRACK SPR	0	56.36	-100.0%	23.86	-100.0%	17	68	-75.3%
USGC UNL 87 CRACK SPREAD	14	7.95	71.4%	6.82	100.0%	14	19	-25.9%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	14.3%
TENNESSEE 800 LEG NG BASI	50	0	-	0	-	17	10	63.2%
NEPOOL W CNTR M 5MW D AH	19	0	-	0	-	3	2	41.7%
DATED TO FRONTLINE BRENT	143	191.36	-25.1%	124.55	15.1%	159	61	162.7%
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	-	29.55	-100.0%	4	30	-85.5%
PJM PSEG DA PEAK	0	0	-	0	-	0	0	-
PJM PSEG DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM WESTH RT PEAK	931	2,472	-62.4%	0	-	139	874	-84.1%
ALGONQUIN CITYGATES BASIS	25	0	-	1.45	1590.7%	5	31	-84.3%
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	-	0	-	3	0	-
EUROPE 1% FUEL OIL NWE CA	7	7.27	-2.5%	12.59	-43.7%	8	8	3.3%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
GULF COAST NO.6 FUEL OIL	3,212	2,870.95	11.9%	3,288.41	-2.3%	3,694	2,564	44.1%
SINGAPORE FUEL 180CST CAL	82	184.77	-55.7%	67.86	20.7%	109	204	-46.8%
SINGAPORE FUEL OIL SPREAD	15	15.68	-5.5%	16.14	-8.2%	28	20	40.7%
NORTHERN ILLINOIS OFF-PEA	1	0	-	0	-	0	1	-24.1%
PJM ATSI ELEC	1,122	0	-	0	-	168	0	-
SING FUEL	0	0.45	-50.0%	0.23	0.0%	0	0	-14.4%
EURO-DENOMINATED PETRO PROD	2	2	0.0%	27.32	-92.7%	17	2	768.6%
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	161	17	874.9%
GAS EURO-BOB OXY NWE BARGES	334	275.77	21.2%	365.14	-8.5%	390	320	22.1%
MINY RBOB GAS	0	0.09	100.0%	0.18	0.0%	0	0	17.6%
RBOB UP-DOWN CALENDAR SWA	544	199.09	173.2%	550	-1.1%	466	411	13.4%
LA JET FUEL VS NYM NO 2 H	3	10.68	-76.6%	0	-	1	7	-82.9%
ANR OKLAHOMA	120	38.91	207.2%	20.86	473.0%	45	43	2.6%
MICHIGAN BASIS	27	1.41	1848.4%	0	-	11	12	-7.1%
TEXAS EASTERN ZONE M-3 BA	180	11.27	1495.6%	13.82	1201.6%	70	171	-59.1%
PGE&E CITYGATE	0	0	-	0	-	0	0	-
NORTHEN NATURAL GAS VENTU	13	2.27	452.0%	62.18	-79.8%	29	31	-5.2%
CIG BASIS	0	12	-100.0%	30.91	-100.0%	99	44	124.7%
PJM DAILY	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

July 2015

Page 11 of 18

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Futures								
COLUMBIA GULF ONSHORE	104	33.27	212.6%	0	-	18	68	-72.9%
Tetco STX Basis	0	2.82	-100.0%	77.82	-100.0%	24	0	9783.3%
Transco Zone 3 Basis	14	13.82	0.0%	13.82	0.0%	34	18	85.7%
GULF COAST GASOLINE CLNDR	36	1.45	2400.1%	18.18	100.0%	30	6	415.7%
CENTERPOINT EAST INDEX	16	0	-	0	-	5	1	368.0%
GULF COAST ULSD CALENDAR	26	36.82	-29.0%	2.45	964.8%	41	52	-21.5%
GASOLINE UP-DOWN (ARGUS)	0	4.55	-100.0%	0	-	0	0	-100.0%
LA CARB DIESEL (OPIS) SWA	41	36.14	14.7%	48.45	-14.4%	37	44	-17.6%
EURO 3.5% FUEL OIL RDAM B	18	28.73	-39.1%	6.73	160.1%	30	18	62.6%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
SINGAPORE GASOIL BALMO	10	37.5	-72.7%	0	-	4	36	-88.7%
EUROPEAN NAPHTHA BALMO	3	3.68	-19.8%	3.95	-25.3%	4	11	-60.5%
GASOIL MINI CALENDAR SWAP	14	6.5	112.6%	10	38.2%	14	24	-43.4%
NY JET FUEL (ARGUS) VS HEATING	0	1.14	-100.0%	0	-	0	1	-100.0%
MISO 5MW PEAK	0	0	-	0	-	0	0	-
NY ULSD (ARGUS) VS HEATING OIL	23	14.14	62.7%	68.27	-66.3%	135	112	20.1%
MISO 5MW OFF PEAK	0	0	-	0	-	0	0	-
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	29.55	-100.0%	4	0	-
EUROPE 1% FUEL OIL RDAM C	0	0.45	-100.0%	0	-	1	1	5.5%
SAN JUAN BASIS SWAP	298	14.09	2014.5%	75.36	295.4%	101	10	867.4%
SOCAL BASIS SWAP	4	0	-	0	-	1	0	-
GULF COAST JET VS NYM 2 H	1,130	302.73	273.3%	810.73	39.4%	1,012	1,058	-4.4%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	1	2	-61.9%
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	33	20.55	60.8%	26.45	24.9%	53	31	70.8%
GASOIL CALENDAR SWAP	0	5.45	-100.0%	0.14	-100.0%	1	2	-35.0%
BRENT FINANCIAL FUTURES	86	521.36	-83.5%	76.18	13.1%	420	292	44.1%
ICE BRENT DUBAI SWAP	0	110.32	-100.0%	0	-	54	18	207.0%
GASOIL CRACK SPREAD CALEN	109	192.55	-43.3%	44.23	146.7%	214	112	92.1%
EUROPEAN NAPHTHA CRACK SPR	189	672.86	-71.9%	340.5	-44.5%	417	430	-3.0%
CRUDE OIL	308	424.09	-27.5%	346.68	-11.3%	1,051	465	125.8%
NEPOOL INTR HUB 5MW D AH	1,836	921.77	99.2%	1,216.55	50.9%	662	1,521	-56.5%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	1,064	172.73	515.8%	0	-	212	2,243	-90.5%
PJM JCPL DA OFF-PEAK	0	0	-	530.91	-100.0%	104	557	-81.3%
PJM WESTH RT OFF-PEAK	20,225	59,720	-66.1%	0	-	3,475	14,323	-75.7%
CHICAGO ETHANOL SWAP	4,004	3,170.95	26.3%	4,446.09	-9.9%	4,409	4,569	-3.5%
HENRY HUB BASIS SWAP	1,188	994.73	19.4%	622.86	90.7%	561	580	-3.3%
HENRY HUB SWAP	20,527	14,640.05	40.2%	12,806.14	60.3%	21,568	25,128	-14.2%
PREM UNL GAS 10PPM RDAM FOB B	0	0.14	-100.0%	0	-	1	0	233.8%
PREM UNL GAS 10PPM RDAM FOB S	2	0.14	1399.6%	0.64	221.4%	2	1	24.5%
MONT BELVIEU NORMAL BUTANE 5	597	435.95	36.9%	755.59	-21.0%	722	695	3.8%
MONT BELVIEU ETHANE 5 DECIMAL	266	135.23	96.8%	112.05	137.5%	293	219	34.0%
MONT BELVIEU LDH PROPANE 5 DE	1,515	919.32	64.8%	1,620.86	-6.5%	1,908	1,683	13.4%
SINGAPORE 180CST BALMO	4	3.05	41.8%	3	43.9%	2	3	-40.4%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	97	22.27	333.7%	76.14	26.9%	68	71	-4.4%
JET BARGES VS ICE GASOIL	0	0	-	0.68	-100.0%	0	0	71.4%

*** 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

July 2015

Page 12 of 18

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Futures								
SINGAPORE GASOIL VS ICE	15	109.86	-86.8%	28.64	-49.2%	33	164	-80.2%
NATURAL GAS PEN SWP	5,814	14,461.45	-59.8%	8,344.09	-30.3%	9,955	17,765	-44.0%
WESTERN RAIL DELIVERY PRB	58	40.91	42.8%	125.68	-53.5%	116	142	-18.0%
EUROPE DATED BRENT SWAP	98	259.14	-62.2%	364.77	-73.1%	162	115	40.9%
SINGAPORE JET KERO GASOIL	22	57.95	-62.7%	18.18	18.8%	20	72	-72.3%
TETCO M-3 INDEX	203	0	-	0	-	30	31	-0.6%
PJM AECO DA PEAK	0	0	-	6	-100.0%	1	27	-96.7%
GASOIL 10PPM CARGOES CIF	0	0	-	0	-	0	0	-100.0%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-	0	0	-100.0%
WAHA BASIS	192	32.36	492.0%	30.64	525.4%	101	111	-8.5%
LA JET (OPIS) SWAP	33	25	31.8%	67.95	-51.5%	46	28	67.6%
NY HARBOR 1% FUEL OIL BAL	0	0	-	2.27	-100.0%	2	4	-55.6%
GASOIL 10PPM VS ICE SWAP	3	1.36	116.7%	16.82	-82.4%	9	5	83.4%
NY H OIL PLATTS VS NYMEX	2	2.59	-28.1%	0	-	7	22	-69.8%
PJM PEPSCO DA OFF-PEAK	0	0	-	170.91	-100.0%	51	0	-
NYISO ZONE G 5MW D AH O P	1,067	0	-	2,138.18	-50.1%	559	492	13.6%
EUROPEAN GASOIL (ICE)	407	0	-	427.18	-4.6%	504	24	2001.2%
ULSD UP-DOWN BALMO SWP	401	26.27	1427.7%	216.59	85.3%	163	79	106.4%
JET FUEL UP-DOWN BALMO CL	147	46.82	214.6%	137.05	7.5%	120	122	-1.8%
EIA FLAT TAX ONHWAY DIESE	29	17.59	64.1%	0	-	45	35	26.5%
NY 2.2% FUEL OIL (PLATTS	2	0	-	0	-	1	5	-84.2%
BRENT CFD(PLATTS) VS FRNT	0	1.82	-100.0%	0	-	0	1	-100.0%
HEATING OIL BALMO CLNDR S	8	2.27	270.0%	1.36	516.7%	2	2	19.2%
INDIANA MISO	0	17.45	-100.0%	0	-	15	701	-97.8%
PETROLEUM PRODUCTS ASIA	48	61.05	-21.1%	87.91	-45.2%	86	88	-2.3%
AUSTRIALIAN COKE COAL	10	15.59	-33.2%	11.23	-7.3%	11	15	-28.0%
PETROLEUM PRODUCTS	0	11.36	-100.0%	2.73	-100.0%	3	15	-81.0%
COAL SWAP	24	230.23	-89.4%	20.45	19.1%	34	113	-69.9%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-	0	1	-91.1%
NYISO A OFF-PEAK	0	0	-	0	-	3	10	-70.4%
NYISO G OFF-PEAK	0	0	-	0	-	1	2	-57.8%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	0	4	-100.0%
SINGAPORE 380CST FUEL OIL	219	87.55	149.8%	206.32	6.0%	260	149	74.8%
SINGAPORE JET KEROSENE SW	53	156.68	-66.4%	56.77	-7.3%	77	205	-62.3%
SINGAPORE NAPHTHA SWAP	0	2.27	-100.0%	2.27	-100.0%	8	7	15.1%
FLORIDA GAS ZONE3 BASIS S	0	0	-	22.55	-100.0%	82	14	465.5%
TRANSCO ZONE4 BASIS SWAP	466	96.73	381.8%	328.36	41.9%	440	52	744.7%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	15	0	-
CINERGY HUB OFF-PEAK MONT	5	0	-	0	-	2	1	15.6%
DUBAI CRUDE OIL CALENDAR	134	136.41	-1.5%	150	-10.4%	168	88	90.5%
NGPL MIDCONTINENT INDEX	0	0	-	0	-	1	0	-
PANHANDLE BASIS SWAP FUTU	1,419	120.14	1081.4%	296.82	378.2%	592	173	241.7%
SONAT BASIS SWAP FUTURE	197	0	-	0	-	81	25	228.1%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	0	-38.8%
FUEL OIL NWE CRACK VS ICE	0	29.32	-100.0%	0	-	2	8	-73.0%
EUROPE 3.5% FUEL OIL RDAM	220	376.5	-41.7%	202.09	8.6%	469	386	21.4%
GULF COAST 3% FUEL OIL BA	44	40.18	9.0%	19.55	124.2%	57	62	-9.4%
NY1% VS GC SPREAD SWAP	145	137.27	5.7%	64.59	124.6%	110	209	-47.2%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	4.36	-100.0%	2	0	870.2%

*** 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

July 2015

Page 13 of 18

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Futures								
JET CIF NWE VS ICE	7	6.55	7.6%	10.05	-29.9%	7	6	11.6%
EUROPE JET KERO NWE CALSW	3	0	-	2.41	24.5%	3	0	597.3%
JAPAN NAPHTHA BALMO SWAP	0	1.14	-100.0%	2.55	-100.0%	3	3	-17.4%
ARGUS PROPAN(SAUDI ARAMCO	14	35.23	-60.1%	20.59	-31.8%	23	40	-42.1%
NYISO G	0	0	-	0	-	2	6	-65.3%
NYISO J	0	34.77	-100.0%	13.55	-100.0%	12	21	-40.5%
NGPL MID-CONTINENT	82	0	-	1,000.59	-91.8%	243	29	747.5%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	19	3.73	412.2%	108.59	-82.4%	28	13	107.1%
HENRY HUB SWING FUTURE	0	0	-	0	-	0	4	-100.0%
EUROPE NAPHTHA CALSWAP	33	89.27	-63.3%	82.05	-60.1%	76	85	-10.0%
NY HARBOR RESIDUAL FUEL 1	184	162.23	13.3%	191.18	-3.9%	216	290	-25.5%
PERMIAN BASIS SWAP	101	54.64	84.7%	9.73	937.4%	55	52	5.4%
JAPAN C&F NAPHTHA CRACK S	6	0	-	0	-	8	6	33.5%
EMMISSIONS	11	0	-	0	-	2	2	-5.0%
NATURAL GAS INDEX	0	0	-	0	-	0	3	-100.0%
PETRO CRCKS & SPRDS ASIA	0	13.41	-100.0%	0	-	4	9	-58.8%
NYISO CAPACITY	17	5.45	208.3%	34.36	-51.1%	30	12	147.6%
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-	0	0	-81.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	-100.0%
GRP THREE ULSD(PLT)VS HEA	237	79.73	197.8%	291.36	-18.5%	184	235	-21.7%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	1	-64.3%
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	294	9.32	3056.1%	0	-	44	128	-65.6%
PREMIUM UNLEAD 10PPM FOB	2	8.41	-72.4%	6.5	-64.3%	4	5	-24.7%
PJM WESTH DA OFF-PEAK	4,276	42,705.45	-90.0%	0	-	640	4,927	-87.0%
PJM PEPSCO DA PEAK	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-	0	4	-90.4%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-	0	0	-8.8%
PJM WESTHDA PEAK	256	2,310.91	-88.9%	0	-	38	281	-86.4%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-	0	0	-
NEPOOL RHODE IL 5MW D AH	0	874.05	-100.0%	888.73	-100.0%	321	1,450	-77.8%
CHICAGO UNL GAS PL VS RBO	0	0	-	0	-	2	1	130.5%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-	0	15	-100.0%
NYISO ZONE A 5MW D AH O P	0	636	-100.0%	2,138.18	-100.0%	1,937	1,070	81.0%
CIN HUB 5MW D AH O PK	0	0	-	0	-	799	1,778	-55.0%
PJM COMED 5MW D AH O PK	2,582	0	-	0	-	386	98	295.0%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-	3	0	417.1%
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	125	115.45	8.7%	0	-	51	62	-18.2%
SOUTH STAR TEX OKLHM KNS	6	0	-	38.91	-85.5%	28	3	827.7%
NY 3.0% FUEL OIL (PLATTS	18	8.41	116.2%	11.36	60.0%	14	9	50.6%
ARGUS LLS VS. WTI (ARG) T	341	454.73	-25.0%	255.23	33.7%	384	255	50.4%
NO 2 UP-DOWN SPREAD CALEN	27	0	-	1.14	2235.9%	19	9	121.4%
PROPANE NON-LDH MT. BEL (OPIS)	432	84.82	409.7%	283.32	52.6%	315	87	262.5%
PROPANE NON-LDH MB (OPIS) BAL	1	1.36	-16.7%	19.82	-94.3%	8	2	302.1%
JET AV FUEL (P) CAR FM ICE GAS S	1	0.45	150.0%	0.73	56.2%	1	1	27.4%

*** 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

July 2015

Page 14 of 18

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Futures								
SINGAPORE MOGAS 92 UNLEADED	169	1,155.91	-85.4%	132.59	27.5%	367	713	-48.5%
NY JET FUEL (PLATTS) HEAT OIL SW	0	36.36	-100.0%	4.77	-100.0%	12	127	-90.7%
SINGAPORE MOGAS 92 UNLEADED	5	38.64	-88.2%	17.86	-74.6%	19	28	-33.6%
ETHANOL T2 FOB ROTT INCL DUTY	121	67.5	79.0%	176.27	-31.5%	146	87	68.3%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	1	-100.0%
FUEL OIL (PLATS) CAR CM	2	2.41	-32.1%	0	-	1	1	19.2%
FUEL OIL (PLATS) CAR CN	0	0.68	-100.0%	0	-	1	1	0.8%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	1	2	-27.7%
MICHIGAN MISO	0	0	-	0	-	843	1,282	-34.3%
INDONESIAN COAL	4	118.86	-96.6%	9.09	-55.0%	9	58	-84.5%
ETHANOL FWD	35	52.36	-33.5%	31.73	9.7%	40	64	-37.9%
DEMARCO INDEX FUTURE	0	0	-	0	-	0	3	-100.0%
ELECTRICITY ERCOT PEAK	0	0	-	0	-	0	0	-100.0%
NY HARBOR LOW SULPUR GAS 100C	0	109.09	-100.0%	47.73	-100.0%	27	27	1.7%
NY HARBOR LOW SULPUR GASOIL 1	0	6.82	-100.0%	0	-	0	1	-100.0%
NAT GAS BASIS SWAP	16	0	-	54.91	-71.5%	13	30	-58.5%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
EU LOW SULPHUR GASOIL CRACK	0	32.73	-100.0%	0	-	0	43	-100.0%
DIESEL 10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-100.0%
MINI RBOB V. EBOB(ARGUS) NWE B	31	20.14	56.2%	39.32	-20.0%	35	22	59.1%
NATURAL GAS FIXED PRICE SWAP F	588	0	-	0	-	88	0	-
MINI GAS EUROBOB OXY NWE ARG	13	19.5	-31.0%	12.82	5.0%	18	28	-35.6%
MINI RBOB V. EBOBARG NWE BRGS	3	4.55	-40.0%	50.68	-94.6%	25	26	-4.8%
CANADIAN LIGHT SWEET OIL	17	0	-	6.82	150.0%	19	10	97.4%
CENTER POINT NAT GAS FIXED PRI	1	0	-	0	-	0	0	-
SUMAS NAT GAS PLATTS FIXED PRI	132	0	-	0	-	20	0	-
VENTURA NAT GAS PLATTS FIXED F	2	0	-	0	-	0	0	-
COLUMBIA GULF NAT GAS FIXED PF	22	0	-	0	-	3	0	-
EURO 3.5% FUEL OIL M CRK	0	0	-	0	-	0	1	-100.0%
MJB FUT	0	0	-	0	-	0	0	-
TCO NG INDEX SWAP	177	0	-	0	-	27	15	83.1%
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-	0	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	0	-	0	0	-100.0%
TRANSCO ZONE 6 INDEX	0	0	-	0	-	1	3	-85.1%
CRUDE OIL LAST DAY	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 CIF MED BALMO	0	0	-	0.23	-100.0%	0	0	-
TRANSCO ZONE 6 PIPE SWAP	6	0	-	0	-	1	0	-
3.5% FUEL OIL CIF BALMO S	0	0.86	-100.0%	0	-	1	0	145.2%

Energy Options

PETRO OUTRIGHT EURO	7	0	-	0	-	1	5	-74.6%
PETROCHEMICALS	79	164.91	-52.1%	48.55	62.6%	77	137	-43.6%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	0	-
NATURAL GAS OPTION ON CALEND	25	73.64	-66.7%	34.55	-28.9%	59	56	5.3%
ELEC MISO PEAK	0	0	-	0	-	0	0	-
HENRY HUB FINANCIAL LAST	91	158.5	-42.7%	147.91	-38.6%	121	261	-53.8%
NATURAL GAS PHY	93,390	87,976.82	6.2%	99,572.68	-6.2%	83,981	97,460	-13.8%
CRUDE OIL OUTRIGHTS	0	13.64	-100.0%	0	-	10	24	-58.0%

*** 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

July 2015

Page 15 of 18

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Options								
ELECTRICITY OFF PEAK	0	0	-	0	-	0	18	-100.0%
ELEC FINSETTLED	1	5.36	-89.8%	0	-	0	6	-96.5%
APPALACHIAN COAL	0	0	-	0	-	0	3	-91.9%
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	0	-
HEATING OIL PHY	1,619	3,179.59	-49.1%	1,403	15.4%	2,554	3,151	-18.9%
PJM MONTHLY	0	0	-	0	-	0	0	-100.0%
NY HARBOR HEAT OIL SWP	750	2,294.36	-67.3%	905.73	-17.2%	689	1,143	-39.7%
BRENT CALENDAR SWAP	27	1,748.82	-98.4%	551.82	-95.1%	999	1,643	-39.2%
NATURAL GAS 3 M CSO FIN	467	178.73	161.1%	404.55	15.3%	224	269	-16.6%
RBOB PHY	2,028	701.59	189.0%	1,613.09	25.7%	1,517	1,643	-7.7%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	33	20.45	61.8%	49.64	-33.3%	22	13	68.6%
NATURAL GAS 2 M CSO FIN	45	9.09	400.0%	88.64	-48.7%	20	8	140.8%
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	11	-100.0%
WTI-BRENT BULLET SWAP	627	2,433.41	-74.2%	1,075	-41.6%	1,146	2,201	-47.9%
BRENT 1 MONTH CAL	0	0	-	0	-	0	1	-100.0%
WTI 12 MONTH CALENDAR OPT	0	275	-100.0%	0	-	3	350	-99.0%
CRUDE OIL APO	1,473	3,316.05	-55.6%	1,858.27	-20.7%	3,984	3,529	12.9%
WTI CRUDE OIL 1 M CSO FI	5,077	3,427.27	48.1%	2,731.82	85.9%	7,282	5,758	26.5%
NATURAL GAS 6 M CSO FIN	45	0	-	0	-	305	165	84.7%
RBOB CALENDAR SWAP	126	698.32	-81.9%	74.32	69.7%	102	393	-74.0%
CRUDE OIL PHY	174,569	113,949.36	53.2%	111,818.27	56.1%	160,646	125,065	28.4%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-	0	10	-100.0%
MCCLOSKEY ARA ARGS COAL	0	27.27	-100.0%	2.73	-100.0%	25	107	-76.2%
MCCLOSKEY RCH BAY COAL	0	13.64	-100.0%	0	-	8	26	-68.5%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	1	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	23	0	-
N ROCKIES PIPE SWAP	41	219.27	-81.2%	45.27	-9.0%	24	61	-60.8%
SOCAL PIPE SWAP	0	0	-	0	-	0	12	-100.0%
ETHANOL SWAP	204	436	-53.2%	257	-20.6%	296	473	-37.4%
SHORT TERM NATURAL GAS	93	105.68	-11.6%	193.18	-51.6%	199	88	125.6%
SHORT TERM CRUDE OIL	0	0	-	0	-	0	3	-100.0%
BRENT OIL LAST DAY	504	2,482.59	-79.7%	476.73	5.7%	626	1,374	-54.4%
SINGAPORE GASOIL CALENDAR	0	3.41	-100.0%	0	-	0	1	-100.0%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	0	0	-
DAILY CRUDE OIL	0	250	-100.0%	0	-	54	150	-63.8%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	3	-100.0%
GASOIL CRACK SPREAD AVG PRICE	0	0	-	0	-	0	3	-100.0%
HO 1 MONTH CLNDR OPTIONS	0	27.27	-100.0%	9.09	-100.0%	12	87	-86.7%
CRUDE OIL 1MO	10,156	8,622.32	17.8%	8,098.41	25.4%	10,366	8,182	26.7%
ROTTERDAM 3.5%FUEL OIL CL	3	10	-72.7%	0	-	2	21	-88.4%
NATURAL GAS 12 M CSO FIN	0	0	-	0	-	3	0	-
NATURAL GAS SUMMER STRIP	0	0	-	0	-	0	0	-
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-100.0%
PJM CALENDAR STRIP	12	19.09	-38.1%	0	-	6	39	-84.7%
SHORT TERM	33	14.77	124.6%	177.95	-81.4%	91	56	61.1%
COAL SWAP	9	11.14	-18.4%	0	-	17	15	12.9%
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-	0	36	-100.0%
NYMEX EUROPEAN GASOIL OPT	1	0	-	0	-	2	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

July 2015

Page 16 of 18

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Options								
NATURAL GAS 5 M CSO FIN	0	0	-	22.73	-100.0%	18	3	612.1%
NYMEX EUROPEAN GASOIL APO	3	0	-	0	-	10	1	835.2%
COAL API2 INDEX	885	11.36	7688.0%	301.14	193.9%	568	33	1642.7%
COAL API4 INDEX	2	2.27	0.0%	6.82	-66.7%	9	7	28.3%
NATURAL GAS 1 M CSO FIN	252	92.55	172.6%	113.64	122.0%	1,305	3,504	-62.7%
PJM ELECTRIC	0	0	-	0	-	0	0	-100.0%
GASOLINE	0	0	-	0	-	1	3	-69.3%
WTI CRUDE OIL 12 M CSO F	0	0	-	0	-	0	16	-100.0%
PJM WES HUB PEAK CAL MTH	1	0	-	0	-	0	0	-
Metals Futures								
IRON ORE CHINA	0	0	-	0	-	0	0	-100.0%
PALLADIUM	4,667	4,445.86	5.0%	4,138.36	12.8%	5,106	6,246	-18.3%
NYMEX IRON ORE FUTURES	523	126.23	313.9%	586.64	-10.9%	458	99	362.0%
NYMEX PLATINUM	11,909	9,552.86	24.7%	19,744.27	-39.7%	13,453	12,841	4.8%
NYMEX HOT ROLLED STEEL	294	161.05	82.8%	140.14	110.1%	206	191	7.6%
URANIUM	0	37.5	-100.0%	52.45	-100.0%	16	14	16.5%
COMEX SILVER	44,927	43,507.64	3.3%	68,161.41	-34.1%	53,449	54,353	-1.7%
COMEX GOLD	207,036	174,924.64	18.4%	129,818.5	59.5%	174,554	160,789	8.6%
COMEX MINY GOLD	338	193.86	74.3%	160.55	110.4%	277	204	35.5%
COMEX COPPER	64,103	49,150.36	30.4%	74,483.23	-13.9%	67,449	57,902	16.5%
COMEX MINY COPPER	23	41.77	-45.5%	29.05	-21.6%	41	45	-7.9%
E-MINI SILVER	0	0	-	0	-	0	0	-100.0%
COMEX MINY SILVER	42	34.27	21.6%	46.86	-11.1%	43	48	-10.1%
COPPER	20	93.36	-78.7%	5.91	236.2%	18	51	-65.4%
E-MICRO GOLD	1,697	989.09	71.5%	945.68	79.4%	1,342	1,098	22.2%
SILVER	402	248.95	61.4%	291.86	37.6%	413	569	-27.4%
FERROUS PRODUCTS	0	0	-	0	-	4	1	630.9%
IRON ORE	7	0	-	57.27	-88.1%	17	0	3482.8%
GOLD	141	0	-	167.36	-16.0%	170	0	-
Aluminium MW Trans Prem Platts	173	30	477.1%	321.64	-46.2%	144	22	570.2%
LNDN ZINC	3	0	-	0.05	6593.4%	0	0	-
ALUMINUM	8	40.32	-80.4%	26.36	-70.0%	16	24	-31.6%

*** 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

July 2015

Page 17 of 18

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Metals Options								
IRON ORE CHINA	660	35.45	1761.5%	90	633.3%	360	54	573.7%
PALLADIUM	124	579.73	-78.6%	202.73	-38.9%	189	546	-65.4%
NYMEX PLATINUM	177	518.5	-65.8%	189.59	-6.6%	282	573	-50.8%
NYMEX HOT ROLLED STEEL	0	0	-	0	-	0	0	-
COMEX SILVER	5,516	5,313.5	3.8%	5,628.09	-2.0%	5,473	7,356	-25.6%
SHORT TERM GOLD	0	0	-	0	-	0	0	-100.0%
COMEX GOLD	38,451	28,317.32	35.8%	27,279.82	41.0%	30,564	33,393	-8.5%
COMEX COPPER	95	146.64	-35.3%	71.55	32.5%	103	83	23.9%
SHORT TERM	0	0	-	0	-	0	0	-100.0%
COPPER	0	0	-	0.45	-100.0%	0	0	-
SILVER	4	53.05	-91.7%	0.27	1516.8%	8	23	-66.8%
GOLD	74	142.14	-47.7%	123.82	-40.0%	94	90	4.0%
Ags Futures								
PALM OIL	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	0	0	174.4%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,368,611	4,907,249.68	-11.0%	5,292,461.27	-17.5%	5,361,661	5,561,246	-3.6%
Equity Index Futures	1,953,774	1,954,500.95	0.0%	2,319,227.5	-15.8%	2,032,491	2,247,035	-9.5%
Metals Futures	336,311	283,577.77	18.6%	299,177.59	12.4%	317,176	294,497	7.7%
Energy Futures	1,541,234	1,401,873.77	9.9%	1,479,268.41	4.2%	1,646,004	1,371,206	20.0%
FX Futures	659,854	525,111.73	25.7%	897,946.5	-26.5%	805,815	734,329	9.7%
Commodities and Alternative Invest	1,063,879	792,648.77	34.2%	1,390,228.82	-23.5%	1,044,341	888,802	17.5%
Ags Futures	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures	0	0	-	0	-	0	0	174.4%
TOTAL FUTURES	9,923,663	9,864,962.68	0.6%	11,678,310.09	-15.0%	11,207,489.41	11,097,116.57	1.0%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,561,753	1,311,759.77	19.1%	1,656,793.45	-5.7%	1,537,585	1,448,188	6.2%
Equity Index Options	585,419	456,413.73	28.3%	541,523.05	8.1%	523,483	516,496	1.4%
Metals Options	45,102	35,106.32	28.5%	33,586.32	34.3%	37,073	42,119	-12.0%
Energy Options	292,679	232,973.55	25.6%	232,082.5	26.1%	277,411	257,628	7.7%
FX Options	69,620	56,299.95	23.7%	87,423.73	-20.4%	89,814	67,760	32.5%
Commodities and Alternative Invest	353,300	284,369.59	24.2%	357,381.14	-1.1%	275,830	232,471	18.7%
TOTAL OPTIONS	2,907,872	2,376,922.91	22.3%	2,908,790.18	0.0%	2,741,197.75	2,564,661.76	6.9%

*** 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

July 2015

Page 18 of 18

	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
TOTAL COMBINED								
Commodities and Alternative Invest	1,417,179	1,077,018.36	31.6%	1,747,609.95	-18.9%	1,320,172	1,121,273	17.7%
FX	729,474	581,411.68	25.5%	985,370.23	-26.0%	895,630	802,089	11.7%
Equity Index	2,539,193	2,410,914.68	5.3%	2,860,750.55	-11.2%	2,555,974	2,763,531	-7.5%
Interest Rate	5,930,363	6,219,009.45	-4.6%	6,949,254.73	-14.7%	6,899,246	7,009,435	-1.6%
Energy	1,833,913	1,634,847.32	12.2%	1,711,350.91	7.2%	1,923,416	1,628,834	18.1%
Metals	381,413	318,684.09	19.7%	332,763.91	14.6%	354,249	336,616	5.2%
Ags	0	0	-	0	-	0	1	-100.0%
Foreign Exchange	0	0	-	0	-	0	0	174.4%
GRAND TOTAL	12,831,535	12,241,885.59	4.8%	14,587,100.28	-12.0%	13,948,687.16	13,661,778.34	2.1%

*** 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.