

CME Exchange ADV Report - Monthly

December 2015

Page 1 of 5

	ADV DEC 2015	ADV DEC 2014	% CHG	ADV NOV 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Interest Rate Futures								
EUROYEN	0	0	-	0	-	0	0	-100.0%
EURODOLLARS	2,075,542	2,866,659.45	-27.6%	1,996,893.5	3.9%	2,319,815	2,636,641	-12.0%
1-MONTH EURODOLLAR	294	59.86	390.4%	405.75	-27.7%	251	79	217.9%
2YR BUNDLE	0	47.27	-100.0%	0	-	2	9	-72.5%
3YR BUNDLE	0	11.18	-100.0%	0	-	1	4	-82.8%
EURO 5YR BUNDLE	0	1.09	-100.0%	0	-	0	1	-73.0%
Interest Rate Options								
EURODOLLARS	551,694	387,918.59	42.2%	408,918.5	34.9%	443,788	196,314	126.1%
EURO MIDCURVE	559,857	465,280.41	20.3%	622,405.85	-10.0%	519,266	663,363	-21.7%
Equity Index Futures								
E-MINI S&P500	1,968,719	1,849,555.45	6.4%	1,432,148.8	37.5%	1,698,827	1,686,588	0.7%
S&P 500	17,556	24,122.68	-27.2%	6,814.25	157.6%	12,028	13,443	-10.5%
S&P 600 SMALLCAP EMINI	0	0	-	0.05	-100.0%	0	0	-98.2%
E-MINI MIDCAP	27,627	26,975.86	2.4%	16,636.4	66.1%	21,269	20,975	1.4%
S&P 400 MIDCAP	0	66.23	-100.0%	0	-	27	84	-67.5%
S&P 500 GROWTH	2	7.73	-68.2%	0.75	227.3%	2	3	-50.3%
S&P 500/VALUE	164	18.5	788.9%	109.65	50.0%	24	6	277.9%
E-MINI RUSSELL 1000	91	0	-	37.7	141.5%	12	0	-
E-MINI NASDAQ 100	286,422	328,616	-12.8%	221,558.25	29.3%	266,049	299,539	-11.2%
NASDAQ	0	1,685.91	-100.0%	0	-	360	1,004	-64.1%
NIKKEI 225 (\$) STOCK	18,760	25,934.64	-27.7%	10,545.9	77.9%	16,746	19,111	-12.4%
NIKKEI 225 (YEN) STOCK	56,464	59,214.18	-4.6%	44,103.95	28.0%	52,777	48,353	9.2%
E-MINI RUSSELL 1000 VALUE	55	0	-	21.85	150.5%	7	0	-
FT-SE 100	90	0	-	68.7	30.3%	18	0	-
E-MINI RUSSELL 1000 GROWTH	60	0	-	18.45	226.9%	7	0	-
IBOVESPA INDEX	29	17.91	61.2%	14.1	104.7%	20	18	14.4%
E-MICRO NIFTY	0	0	-	0	-	4	0	-
S&P UTILITIES SECTOR	804	746.68	7.7%	481.15	67.1%	547	351	55.8%
S&P MATERIALS SECTOR	194	277.23	-30.1%	150.9	28.4%	165	119	38.3%
S&P ENERGY SECTOR	406	325.09	25.0%	494.3	-17.8%	375	370	1.4%
S&P INDUSTRIAL SECTOR	234	280.55	-16.5%	191.95	22.1%	171	148	15.7%
S&P FINANCIAL SECTOR	600	359.41	67.0%	205.15	192.6%	252	159	58.2%
S&P TECHNOLOGY SECTOR	447	374.5	19.3%	166.5	168.4%	239	164	45.8%
S&P CONSUMER DSCRNTNRY SE	1,102	247.18	345.9%	329.35	234.6%	530	146	262.7%
S&P HEALTH CARE SECTOR	546	664.5	-17.8%	494.1	10.6%	571	225	153.6%
S&P CONSUMER STAPLES SECT	1,595	526.86	202.8%	131.35	1114.6%	610	267	128.4%
NASDAQ BIOTECH	3	9.09	-68.5%	3.15	-9.1%	7	2	186.2%

CME Exchange ADV Report - Monthly

December 2015

Page 2 of 5

	ADV DEC 2015	ADV DEC 2014	% CHG	ADV NOV 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Equity Index Options								
E-MINI S&P500	301,395	324,985.64	-7.3%	287,166.2	5.0%	307,383	293,972	4.6%
S&P 500	39,335	36,172.68	8.7%	30,637.1	28.4%	35,968	34,317	4.8%
E-MINI MIDCAP	0	0.64	-100.0%	0.35	-100.0%	0	4	-96.0%
E-MINI NASDAQ 100	9,752	9,104.95	7.1%	8,043.25	21.2%	6,069	12,516	-51.5%
NASDAQ	0	0.36	-100.0%	0	-	0	1	-88.0%
EOM S&P 500	4,629	6,627.14	-30.1%	5,028.35	-7.9%	5,061	4,063	24.6%
EOM EMINI S&P	58,365	47,432.91	23.0%	32,845.35	77.7%	52,482	45,724	14.8%
EOW1 EMINI S&P 500	27,059	51,752.77	-47.7%	50,832.85	-46.8%	45,661	41,347	10.4%
EOW2 EMINI S&P 500	58,864	60,923.68	-3.4%	47,743.15	23.3%	49,638	41,883	18.5%
EOW1 S&P 500	313	1,868.09	-83.2%	2,273.3	-86.2%	1,508	2,106	-28.4%
EOW2 S&P 500	4,672	5,593.95	-16.5%	4,363.2	7.1%	3,764	3,702	1.7%
EOW4 EMINI S&P 500	43,898	46,338.86	-5.3%	31,615.35	38.9%	46,423	36,260	28.0%
FX Futures								
AUSTRALIAN DOLLAR	83,071	90,587.36	-8.3%	80,023.6	3.8%	92,421	90,194	2.5%
BRITISH POUND	90,243	90,373.77	-0.1%	75,317.65	19.8%	95,433	98,560	-3.2%
BRAZIL REAL	2,983	2,232.14	33.7%	4,095.35	-27.2%	2,781	2,575	8.0%
CANADIAN DOLLAR	74,099	63,324.82	17.0%	52,020.7	42.4%	68,387	59,907	14.2%
E-MINI EURO FX	5,869	4,043.55	45.1%	4,025.8	45.8%	5,855	3,631	61.2%
EURO FX	276,270	249,895.18	10.6%	212,149.5	30.2%	258,324	207,176	24.7%
E-MINI JAPANESE YEN	951	1,262.09	-24.7%	448.35	112.1%	841	700	20.2%
JAPANESE YEN	139,808	211,630.14	-33.9%	110,060.7	27.0%	143,006	152,063	-6.0%
MEXICAN PESO	48,245	54,310.32	-11.2%	33,944.6	42.1%	43,287	41,603	4.0%
NEW ZEALND DOLLAR	19,649	20,155.55	-2.5%	17,206.4	14.2%	19,921	16,302	22.2%
NKR/USD CROSS RATE	125	128.18	-2.5%	31.65	294.8%	57	58	-2.2%
RUSSIAN RUBLE	1,653	2,832.27	-41.6%	1,726.8	-4.3%	1,579	1,478	6.9%
S.AFRICAN RAND	1,772	1,052.68	68.4%	806.9	119.7%	855	485	76.3%
SWISS FRANC	27,629	52,497.64	-47.4%	22,919.1	20.5%	22,270	38,250	-41.8%
AD/CD CROSS RATES	1	2.5	-70.9%	0.3	142.4%	1	4	-77.2%
AD/JY CROSS RATES	237	401.41	-41.1%	148.45	59.3%	195	279	-30.1%
AD/NE CROSS RATES	3	3.05	-4.5%	0.45	546.5%	2	9	-72.6%
BP/JY CROSS RATES	138	95.14	45.5%	44.1	214.0%	61	203	-69.9%
BP/SF CROSS RATES	6	11.14	-42.4%	0.15	4172.7%	6	19	-66.8%
CD/JY CROSS RATES	0	0.91	-95.0%	0	-	1	5	-78.6%
EC/AD CROSS RATES	219	138.32	58.1%	39.8	449.3%	98	64	53.7%
EC/CD CROSS RATES	262	213	23.0%	61.65	325.1%	126	161	-21.6%
EC/NOK CROSS RATES	0	11.68	-96.9%	0.2	81.8%	3	5	-36.1%
EC/SEK CROSS RATES	36	64.77	-43.7%	2.7	1250.2%	20	36	-43.8%
EFX/BP CROSS RATES	5,506	3,840.91	43.4%	2,112.95	160.6%	3,055	2,948	3.6%
EFX/JY CROSS RATES	3,313	2,790.23	18.7%	1,670.3	98.3%	2,195	2,218	-1.1%
EFX/SF CROSS RATES	3,352	4,426.95	-24.3%	1,037.55	223.1%	1,625	1,823	-10.8%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-100.0%
SKR/USD CROSS RATES	142	83	71.2%	44.6	218.6%	61	48	26.1%
CZECK KORUNA (US)	0	0	-	0	-	0	0	-100.0%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	2	-99.7%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	3	-100.0%
POLISH ZLOTY (US)	119	229.91	-48.3%	10.85	995.1%	33	97	-65.7%

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

CME Exchange ADV Report - Monthly

December 2015

Page 3 of 5

	ADV DEC 2015	ADV DEC 2014	% CHG	ADV NOV 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
FX Futures								
POLISH ZLOTY (EC)	291	4.64	6179.4%	0	-	26	143	-82.1%
SHEKEL	0	0.36	-100.0%	0	-	0	24	-99.6%
RMB USD	19	37.64	-48.3%	9.6	102.7%	21	16	28.7%
KOREAN WON	18	3.5	413.0%	1.75	926.0%	3	9	-64.7%
TURKISH LIRA	0	7.09	-97.4%	0.1	81.8%	0	80	-99.4%
E-MICRO USD/CHF	0	0	-	0.1	81.8%	0	0	49.6%
TURKISH LIRA (EU)	0	0.59	-100.0%	0	-	0	57	-99.9%
E-MICRO USD/JPY	0	0.95	-52.4%	0.05	809.0%	0	0	-5.4%
E-MICRO AUD/USD	2,320	2,370.05	-2.1%	2,188.65	6.0%	2,579	2,060	25.2%
E-MICRO EUR/USD	15,962	9,859.5	61.9%	12,549.05	27.2%	17,098	7,815	118.8%
E-MICRO GBP/USD	1,443	1,469.77	-1.8%	1,422.35	1.5%	1,929	1,438	34.2%
E-MICRO USD/CAD	0	0	-	0	-	0	0	500.0%
E-MICRO USD/CNH	2	0.64	207.1%	0.7	179.2%	1	1	23.1%
E-MICRO INR/USD	3	102.64	-96.8%	2.95	10.9%	10	159	-93.6%
INDIAN RUPEE	321	20.68	1451.9%	452.65	-29.1%	515	44	1080.2%
USDZAR	1	0	-	2	-29.5%	2	6	-60.9%
CHINESE RENMINBI (CNH)	86	20.64	318.9%	110.35	-21.7%	52	26	105.0%
EURO QUARTERLY VARIANCE F	0	0	-	0	-	0	0	-
E-MICRO JPY/USD	405	1,250.5	-67.6%	350	15.8%	594	651	-8.7%
E-MICRO CAD/USD	640	607.55	5.4%	474.9	34.8%	625	704	-11.3%
MICRO CHF/USD	108	214.5	-49.5%	84.35	28.5%	111	192	-42.1%
FX Options								
AUSTRALIAN DOLLAR	4,623	5,831.05	-20.7%	5,586.25	-17.2%	6,066	6,204	-2.2%
BRITISH POUND	7,022	9,125.18	-23.1%	8,233.75	-14.7%	10,158	12,037	-15.6%
BRAZIL REAL	0	0	-	0	-	0	0	-100.0%
CANADIAN DOLLAR	6,734	4,570.45	47.3%	4,329.75	55.5%	5,563	5,556	0.1%
EURO FX	45,320	45,937.18	-1.3%	43,383.2	4.5%	48,879	30,281	61.4%
JAPANESE YEN	10,492	15,338	-31.6%	9,628.25	9.0%	11,451	11,942	-4.1%
MEXICAN PESO	85	146.18	-41.9%	60.85	39.5%	70	39	79.0%
NEW ZEALND DOLLAR	0	0.23	-100.0%	0	-	0	3	-98.3%
RUSSIAN RUBLE	16	20	-22.0%	0	-	2	29	-92.6%
SWISS FRANC	420	1,970.36	-78.7%	1,245.35	-66.3%	676	1,178	-42.6%
JAPANESE YEN (EU)	8	35.5	-77.0%	10.9	-24.9%	18	46	-61.5%
EURO FX (EU)	163	189.45	-13.9%	223.85	-27.1%	237	360	-34.2%
SWISS FRANC (EU)	0	0.27	-100.0%	0	-	0	7	-100.0%
CANADIAN DOLLAR (EU)	7	7.41	-8.6%	3.3	105.2%	6	25	-74.9%
BRITISH POUND (EU)	52	23.18	125.1%	16.75	211.5%	30	39	-21.2%
AUSTRALIAN DLR (EU)	1	17.27	-93.7%	3.6	-69.7%	5	13	-60.9%

CME Exchange ADV Report - Monthly

December 2015

Page 4 of 5

	ADV DEC 2015	ADV DEC 2014	% CHG	ADV NOV 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	53,358	45,890.82	16.3%	60,695.65	-12.1%	53,126	53,965	-1.6%
FEEDER CATTLE	10,488	9,848.73	6.5%	9,611.2	9.1%	9,854	8,398	17.3%
LEAN HOGS	25,804	27,067.95	-4.7%	41,833.95	-38.3%	37,849	42,289	-10.5%
LUMBER	730	606.05	20.5%	573.75	27.3%	796	637	25.0%
MILK	1,146	1,951.64	-41.3%	1,124.4	1.9%	1,089	1,423	-23.5%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	281	90.64	209.6%	262.95	6.7%	200	113	77.5%
BUTTER CS	129	166.5	-22.2%	104.25	24.2%	122	139	-12.0%
CLASS IV MILK	90	36.91	144.7%	33.65	168.4%	48	97	-50.8%
DRY WHEY	130	141.82	-8.4%	98.5	31.9%	85	71	20.3%
GSCI EXCESS RETURN FUT	2,893	2,438.32	18.7%	44.55	6394.0%	1,004	801	25.4%
GOLDMAN SACHS	1,525	1,180.95	29.1%	1,445.9	5.5%	1,401	1,088	28.8%
HOUSING INDEX	0	0.23	100.0%	0.85	-46.5%	0	1	-30.3%
HDD WEATHER	19	26	-25.7%	73.75	-73.8%	33	28	19.2%
CDD WEATHER	0	0	-	0	-	24	29	-19.4%
HDD SEASONAL STRIP	0	13.64	-100.0%	11.25	-100.0%	4	3	18.5%
CDD SEASONAL STRIP	0	0	-	0	-	6	0	1298.5%
HDD WEATHER EUROPEAN	0	0	-	2.5	-100.0%	0	7	-97.2%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	2	-100.0%
HDD EURO SEASONAL STRIP	0	11.36	-100.0%	0	-	0	25	-98.4%
WKLY AVG TEMP	0	0	-	0	-	0	3	-100.0%
CASH-SETTLED CHEESE	830	813.45	2.1%	590.6	40.6%	486	319	52.2%
MALAYSIAN PALM SWAP	293	86.36	238.9%	217	34.9%	215	171	26.0%
S&P GSCI ENHANCED ER SWAP	1,188	1,188.36	0.0%	0	-	413	320	29.3%
OTC SP GSCI ER SWAP	0	0	-	0	-	0	8	-100.0%
Commodities and Alternative Investments								
Options								
LIVE CATTLE	21,569	15,522.91	38.9%	21,355.4	1.0%	15,709	16,037	-2.0%
FEEDER CATTLE	2,072	2,273.05	-8.9%	1,607.85	28.8%	1,728	1,490	16.0%
LEAN HOGS	10,396	8,096.68	28.4%	15,059.35	-31.0%	11,216	12,332	-9.1%
LUMBER	44	45.27	-3.1%	38.6	13.6%	53	55	-4.6%
MILK	1,027	1,526.27	-32.7%	933.05	10.0%	1,049	1,436	-27.0%
MLK MID	3	7.45	-62.2%	2.4	17.4%	2	5	-60.6%
NFD MILK	197	55.73	253.8%	206	-4.3%	182	65	181.1%
BUTTER CS	27	67.14	-60.4%	10.05	164.6%	48	48	1.3%
CLASS IV MILK	27	58.14	-53.3%	19.5	39.2%	33	82	-59.4%
DRY WHEY	5	12.41	-61.5%	1	377.3%	12	18	-34.5%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
HDD WEATHER	0	22.73	-100.0%	0	-	11	24	-54.5%
CDD WEATHER	0	0	-	0	-	1	9	-93.5%
HDD SEASONAL STRIP	0	82.73	-100.0%	5	-100.0%	68	95	-28.9%
CDD SEASONAL STRIP	0	90.91	-100.0%	0	-	265	137	93.5%
HDD WEATHER EUROPEAN	0	0	-	0	-	12	7	66.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	12	30	-60.2%
HDD EURO SEASONAL STRIP	0	195.45	-100.0%	0	-	30	138	-78.5%
LV CATL CSO	0	4.55	-100.0%	0	-	0	2	-85.9%
SNOWFALL	0	0	-	0	-	0	1	-100.0%
SBIN HURR	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	548	295.45	85.6%	556.15	-1.4%	316	155	104.0%

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

CME Exchange ADV Report - Monthly

December 2015

	ADV DEC 2015	ADV DEC 2014	% CHG	ADV NOV 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Foreign Exchange Futures								
CHILEAN PESO	0	1.36	-93.3%	0	-	0	0	81.8%
Ags Futures								
PALM OIL	0	5.45	-100.0%	10	-100.0%	1	1	-17.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,075,835	2,866,778.86	-27.6%	1,997,299.25	3.9%	2,320,069	2,636,733	-12.0%
Equity Index Futures	2,381,971	2,320,026.18	2.7%	1,734,726.7	37.3%	2,071,641	2,091,075	-0.9%
FX Futures	807,327	872,609.82	-7.5%	637,600.7	26.6%	786,070	734,329	7.0%
Commodities and Alternative Invest	98,906	91,559.73	8.0%	116,724.7	-15.3%	106,757	109,938	-2.9%
Foreign Exchange Futures	0	1.36	-93.3%	0	-	0	0	81.8%
Ags Futures	0	5.45	-100.0%	10	-100.0%	1	1	-17.0%
TOTAL FUTURES	5,364,039	6,150,981.41	-12.8%	4,486,361.35	19.6%	5,284,538.55	5,572,075.01	-5.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,111,551	853,199	30.3%	1,031,324.35	7.8%	963,054	859,677	12.0%
Equity Index Options	548,282	590,801.68	-7.2%	500,548.45	9.5%	553,958	515,895	7.4%
FX Options	74,943	83,211.73	-9.9%	72,725.8	3.0%	83,161	67,760	22.7%
Commodities and Alternative Invest	35,914	28,356.86	26.7%	39,794.35	-9.8%	30,746	32,167	-4.4%
TOTAL OPTIONS	1,770,690	1,555,569.27	13.8%	1,644,392.95	7.7%	1,630,919.74	1,475,500.22	10.5%
TOTAL COMBINED								
Interest Rate	3,187,386	3,719,977.86	-14.3%	3,028,623.6	5.2%	3,283,123	3,496,410	-6.1%
Equity Index	2,930,253	2,910,827.86	0.7%	2,235,275.15	31.1%	2,625,599	2,606,970	0.7%
FX	882,269	955,821.55	-7.7%	710,326.5	24.2%	869,232	802,089	8.4%
Commodities and Alternative Invest	134,821	119,916.59	12.4%	156,519.05	-13.9%	137,504	142,105	-3.2%
Foreign Exchange	0	1.36	-93.3%	0	-	0	0	81.8%
Ags	0	5.45	-100.0%	10	-100.0%	1	1	-17.0%
GRAND TOTAL	7,134,729	7,706,550.68	-7.4%	6,130,754.3	16.4%	6,915,458.29	7,047,575.23	-1.9%