

## CME Group Exchange ADV Report - Monthly

February 2016

Page 1 of 17

	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Commodities and Alternative Investments Futures</b>								
HDD SEASONAL STRIP	0	0	-	0	-	0	4	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	0	6	-100.0%
CDD WEATHER	0	0	-	0	-	0	24	-100.0%
HDD WEATHER EUROPEAN	25	0	-	0	-	13	0	6388.1%
HDD WEATHER	8	55.37	-86.3%	14.53	-47.7%	11	33	-67.1%
HOUSING INDEX	0	0.21	90.0%	0.47	-15.6%	0	0	18.5%
MILK	1,029	1,550.37	-33.6%	1,093.11	-5.9%	1,060	1,089	-2.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
CASH-SETTLED CHEESE	581	409.53	41.7%	561.26	3.4%	571	486	17.5%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
LIVE CATTLE	47,810	48,354.42	-1.1%	59,349.37	-19.4%	53,432	53,126	0.6%
BUTTER CS	218	151	44.3%	162.37	34.2%	191	122	56.3%
LUMBER	721	878.74	-18.0%	702.11	2.7%	712	796	-10.6%
DRY WHEY	68	113.95	-40.6%	88.63	-23.7%	78	85	-8.3%
CLASS IV MILK	13	56.21	-76.9%	51.68	-74.8%	32	48	-33.3%
NFD MILK	266	141.05	88.3%	370.63	-28.4%	317	200	58.0%
GSCI EXCESS RETURN FUT	31	189.32	-83.4%	129.05	-75.7%	79	1,004	-92.1%
LEAN HOGS	32,271	39,120.68	-17.5%	35,011.68	-7.8%	33,606	37,849	-11.2%
FEEDER CATTLE	10,051	10,216.05	-1.6%	9,920.89	1.3%	9,988	9,854	1.4%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,343	1,459.84	-8.0%	1,513.74	-11.3%	1,426	1,401	1.8%
COCOA TAS	14	3.26	326.0%	18.37	-24.3%	16	7	124.0%
SUGAR 11	2	11.05	-78.3%	6.42	-62.6%	4	6	-29.8%
COFFEE	2	5.42	-69.6%	0.63	161.2%	1	3	-54.0%
COTTON	13	2.11	505.6%	1	1175.0%	7	2	203.8%
MINI WHEAT	221	328.84	-32.8%	221.79	-0.4%	221	328	-32.5%
CORN	392,924	358,470.58	9.6%	309,371.53	27.0%	352,219	328,436	7.2%
SOYBEAN MEAL	102,773	98,053.89	4.8%	81,454.84	26.2%	92,387	96,108	-3.9%
SOYBEAN OIL	115,546	123,628.68	-6.5%	90,170.68	28.1%	103,183	114,218	-9.7%
ROUGH RICE	1,778	1,551.63	14.6%	781.32	127.5%	1,292	1,250	3.4%
DOW-UBS COMMOD INDEX	963	527.95	82.4%	1,211.32	-20.5%	1,084	1,460	-25.8%
MINI SOYBEAN	580	1,377.11	-57.9%	551.37	5.1%	566	906	-37.5%
OATS	1,277	1,048.58	21.8%	822.84	55.2%	1,056	769	37.3%
SOYBEAN	260,189	256,175.63	1.6%	202,425.63	28.5%	232,048	213,814	8.5%
MINI CORN	365	687.89	-46.9%	336.37	8.5%	351	524	-33.0%
ETHANOL	596	689.63	-13.6%	744.79	-20.0%	669	742	-9.9%
FERTILIZER PRODUCS	165	157.11	5.0%	171.32	-3.7%	168	107	56.5%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	0	413	-100.0%
MALAYSIAN PALM SWAP	432	191.58	125.6%	252.63	71.1%	345	215	60.3%
KC WHEAT	43,552	37,287.37	16.8%	27,776.21	56.8%	35,866	29,091	23.3%
CHI WHEAT	161,237	137,413.63	17.3%	95,825.16	68.3%	129,370	122,927	5.2%
DJ_UBS ROLL SELECT INDEX FUTU	4	0	-	0	-	2	32	-93.3%
Intercommodity Spread	0	0	-	0	-	0	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**

February 2016

Page 2 of 17

	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Commodities and Alternative Investments Options</b>								
HDD SEASONAL STRIP	0	78.95	-100.0%	0	-	0	68	-100.0%
CDD SEASONAL STRIP	0	315.79	-100.0%	0	-	0	265	-100.0%
CDD WEATHER	0	0	-	0	-	0	1	-100.0%
HDD WEATHER EUROPEAN	275	26.32	945.0%	0	-	141	12	1089.3%
HDD WEATHER	0	63.16	-100.0%	0	-	0	11	-100.0%
LV CATL CSO	1	0.26	374.9%	0	-	1	0	100.2%
MILK	1,150	1,682.89	-31.7%	1,119.26	2.7%	1,135	1,049	8.2%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	30	-100.0%
CASH-SETTLED CHEESE	334	303.58	10.1%	287.47	16.2%	311	316	-1.6%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
LIVE CATTLE	18,148	13,993.74	29.7%	20,515.26	-11.5%	19,301	15,709	22.9%
BUTTER CS	99	36.95	167.7%	111.63	-11.4%	105	48	117.6%
LUMBER	51	72.95	-30.1%	55.37	-7.9%	53	53	1.0%
DRY WHEY	6	20.21	-69.6%	1.05	484.3%	4	12	-68.8%
CLASS IV MILK	11	32.89	-67.6%	21.53	-50.5%	16	33	-52.2%
NFD MILK	167	122.16	36.9%	387.95	-56.9%	275	182	50.8%
LEAN HOGS	6,508	12,737.21	-48.9%	8,735.16	-25.5%	7,593	11,216	-32.3%
FEEDER CATTLE	1,396	1,547.68	-9.8%	1,793.21	-22.2%	1,589	1,728	-8.0%
MLK MID	1	2.74	-67.1%	3.47	-74.1%	2	2	2.2%
JULY-DEC WHEAT CAL SPRD	334	78.42	325.6%	132.74	151.4%	236	62	280.7%
CORN	62,195	73,840.11	-15.8%	69,533	-10.6%	65,770	95,455	-31.1%
SOYBEAN MEAL	7,173	11,604.42	-38.2%	7,969.11	-10.0%	7,561	11,501	-34.3%
SOYBEAN OIL	7,874	6,864.79	14.7%	7,941.58	-0.8%	7,907	8,534	-7.3%
DEC-JULY CORN CAL SPRD	0	5.26	-100.0%	0	-	0	40	-100.0%
DEC-DEC CORN CAL SPRD	35	1.16	2922.7%	0	-	18	17	7.1%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
ROUGH RICE	127	66.53	90.7%	117.84	7.6%	122	92	33.5%
WHEAT	0	0	-	0	-	0	3	-100.0%
WHEAT-CORN ICSO	7	22.37	-68.5%	268.16	-97.4%	134	81	66.5%
CORN NEARBY+2 CAL SPRD	52	16.21	218.3%	122.68	-57.9%	86	208	-58.5%
SOYBN NEARBY+2 CAL SPRD	3	0	-	0	-	1	1	15.8%
WHEAT NEARBY+2 CAL SPRD	515	357.32	44.2%	67.32	665.2%	297	535	-44.5%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	0	10.53	-100.0%	0	-	0	1	-100.0%
JULY-DEC CORN CAL SPRD	123	178.21	-31.3%	189.26	-35.3%	155	143	8.5%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-NOV SOYBEAN CAL SPRD	127	154.37	-18.0%	73.79	71.6%	101	147	-31.5%
OATS	34	86.16	-60.5%	57.26	-40.5%	45	83	-45.2%
SOYBEAN	63,560	81,803.47	-22.3%	59,875.84	6.2%	61,765	73,768	-16.3%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOYBEAN CRUSH	34	6.58	409.2%	35.37	-5.3%	34	11	221.0%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	21	-100.0%
KC WHEAT	1,648	2,813.16	-41.4%	982.68	67.7%	1,324	1,839	-28.0%
CHI WHEAT	25,160	23,018.68	9.3%	34,142.26	-26.3%	29,536	29,389	0.5%
MAR-JULY WHEAT CAL SPRD	80	0.68	11592.5%	2.63	2940.0%	42	48	-11.4%
MAR-JULY CORN CAL SPRD	2	0	-	125.21	-98.4%	62	11	467.0%
Intercommodity Spread	80	0	-	13.16	508.0%	47	4	1151.4%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	4	-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

February 2016

Page 3 of 17

	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>FX Futures</b>								
TURKISH LIRA	0	0.42	-100.0%	0	-	0	0	-100.0%
TURKISH LIRA (EU)	0	0	-	0	-	0	0	-100.0%
JAPANESE YEN	199,857	136,485.21	46.4%	191,461.68	4.4%	195,767	143,006	36.9%
KOREAN WON	1	0	-	0.37	103.6%	1	3	-82.5%
CD/JY CROSS RATES	0	0.58	-65.5%	0.11	89.9%	0	1	-85.1%
CANADIAN DOLLAR	74,358	68,358.84	8.8%	94,461.68	-21.3%	84,152	68,387	23.1%
AD/NE CROSS RATES	3	1	230.0%	6.16	-46.4%	5	2	96.2%
BRITISH POUND	101,248	88,301.53	14.7%	101,004	0.2%	101,129	95,433	6.0%
RUSSIAN RUBLE	1,377	1,801.79	-23.6%	1,774.74	-22.4%	1,571	1,579	-0.5%
SWISS FRANC	27,981	12,882.74	117.2%	21,398.42	30.8%	24,774	22,270	11.2%
NEW ZEALND DOLLAR	17,502	15,143.11	15.6%	23,674.68	-26.1%	20,509	19,921	3.0%
BP/JY CROSS RATES	77	106.63	-28.0%	106.95	-28.2%	91	61	49.6%
SHEKEL	0	0.11	-100.0%	0	-	0	0	-100.0%
E-MICRO USD/CAD	0	0	-	0	-	0	0	8.2%
E-MICRO GBP/USD	3,282	1,622.74	102.2%	2,457.58	33.5%	2,880	1,929	49.3%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-100.0%
E-MICRO EUR/USD	16,572	10,449.95	58.6%	22,778.53	-27.2%	19,595	17,098	14.6%
E-MICRO USD/JPY	0	0	-	0	-	0	0	-100.0%
E-MICRO AUD/USD	4,042	2,615.63	54.5%	4,633.63	-12.8%	4,330	2,579	67.9%
AUSTRALIAN DOLLAR	94,198	90,381.79	4.2%	119,634.53	-21.3%	106,590	92,421	15.3%
E-MINI JAPANESE YEN	2,211	918.84	140.6%	2,183.84	1.2%	2,198	841	161.3%
EFX/JY CROSS RATES	2,310	1,658.42	39.3%	2,114.84	9.2%	2,215	2,195	0.9%
RMB USD	30	21.42	38.6%	28.42	4.5%	29	21	40.4%
EFX/BP CROSS RATES	3,254	2,195.11	48.2%	4,248.05	-23.4%	3,738	3,055	22.4%
EFX/SF CROSS RATES	1,714	716.11	139.3%	1,607.05	6.6%	1,662	1,625	2.2%
INDIAN RUPEE	517	629.79	-17.9%	650.26	-20.5%	582	515	12.9%
EC/SEK CROSS RATES	3	4.53	-40.3%	2.32	16.6%	3	20	-87.4%
S.AFRICAN RAND	488	531.63	-8.3%	609.47	-20.0%	547	855	-36.0%
MEXICAN PESO	58,926	41,148.63	43.2%	57,321.05	2.8%	58,144	43,287	34.3%
EURO FX	227,981	191,563.47	19.0%	214,586.32	6.2%	221,455	258,324	-14.3%
EC/CD CROSS RATES	135	154.74	-12.8%	165.21	-18.3%	150	126	18.7%
EC/NOK CROSS RATES	0	0.26	-100.0%	0.16	-100.0%	0	3	-97.5%
EC/AD CROSS RATES	48	23.21	105.3%	129.89	-63.3%	88	98	-10.5%
BP/SF CROSS RATES	1	3.95	-87.3%	0.84	-40.6%	1	6	-89.6%
E-MINI EURO FX	4,445	4,085	8.8%	5,825.47	-23.7%	5,118	5,855	-12.6%
MICRO CHF/USD	100	82	21.6%	110.26	-9.6%	105	111	-5.6%
POLISH ZLOTY (EC)	79	0	-	268.26	-70.6%	171	26	567.9%
AD/JY CROSS RATES	221	119.11	85.9%	450.37	-50.8%	333	195	71.1%
AD/CD CROSS RATES	0	0.47	-5.0%	0.79	-43.0%	1	1	-33.5%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	32	60.79	-47.9%	30.63	3.5%	31	33	-6.5%
SKR/USD CROSS RATES	52	41.21	25.0%	49.11	4.9%	50	61	-17.3%
NKR/USD CROSS RATE	56	28.05	100.3%	32.42	73.3%	45	57	-21.5%
BRAZIL REAL	3,569	4,349.11	-17.9%	2,955.95	20.7%	3,270	2,781	17.6%
CHINESE RENMINBI (CNH)	68	42.68	59.7%	144.58	-52.9%	105	52	101.0%
E-MICRO CAD/USD	822	753.26	9.2%	952.05	-13.6%	886	625	41.7%
E-MICRO USD/CNH	0	2.16	-86.1%	1.68	-82.2%	1	1	-32.8%
E-MICRO INR/USD	26	23.95	7.7%	5.11	405.4%	16	10	54.4%

\*\*\* 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**

February 2016

Page 4 of 17

	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>FX Futures</b>								
USDZAR	0	3.95	-94.9%	0	-	0	2	-95.5%
E-MICRO JPY/USD	1,771	496.58	256.5%	1,247.58	41.9%	1,516	594	155.1%
<b>FX Options</b>								
AUSTRALIAN DLR (EU)	25	5.79	335.3%	21.74	15.9%	24	5	360.8%
JAPANESE YEN	19,505	10,431.58	87.0%	17,454.05	11.8%	18,506	11,451	61.6%
EURO FX (EU)	213	227.95	-6.5%	312.47	-31.8%	261	237	10.5%
CANADIAN DOLLAR	9,637	5,966.53	61.5%	12,467.26	-22.7%	11,016	5,563	98.0%
BRITISH POUND	12,695	11,948.32	6.2%	10,869.9	16.8%	11,806	10,158	16.2%
RUSSIAN RUBLE	42	0	-	9.11	363.5%	26	2	1115.0%
CANADIAN DOLLAR (EU)	24	31.53	-24.2%	30	-20.3%	27	6	328.1%
SWISS FRANC	459	927.68	-50.5%	498.63	-7.9%	478	676	-29.2%
BRITISH POUND (EU)	74	54.95	35.4%	106.79	-30.3%	90	30	196.9%
NEW ZEALND DOLLAR	0	0.16	-100.0%	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	6,094	5,847.16	4.2%	8,335.95	-26.9%	7,186	6,066	18.5%
MEXICAN PESO	185	96.89	91.2%	140.79	31.6%	164	70	134.8%
EURO FX	53,332	39,425.21	35.3%	39,140.84	36.3%	46,418	48,879	-5.0%
JAPANESE YEN (EU)	57	5.74	897.9%	34.37	66.6%	46	18	158.3%

\*\*\* 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

February 2016

Page 5 of 17

	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Equity Index Futures</b>								
E-MINI RUSSELL 1000	33	0	-	81.11	-59.9%	56	12	387.9%
DJ US REAL ESTATE	592	593.26	-0.2%	838.74	-29.4%	712	702	1.4%
E-MINI NASDAQ 100	340,918	209,749.42	62.5%	432,819.21	-21.2%	385,690	266,049	45.0%
S&P ENERGY SECTOR	401	167.21	139.7%	529	-24.2%	463	375	23.6%
S&P MATERIALS SECTOR	267	266.79	0.1%	168.63	58.4%	219	165	33.2%
S&P FINANCIAL SECTOR	474	52.53	802.0%	453.21	4.5%	464	252	84.3%
S&P HEALTH CARE SECTOR	442	338.84	30.4%	435.58	1.4%	439	571	-23.2%
S&P INDUSTRIAL SECTOR	317	104.58	203.1%	126.79	150.0%	224	171	31.3%
S&P UTILITIES SECTOR	872	934.37	-6.6%	483.16	80.5%	683	547	24.9%
S&P TECHNOLOGY SECTOR	135	84.58	59.3%	254.11	-47.0%	193	239	-19.3%
S&P CONSUMER DSCRTNRY SECTC	401	216.26	85.6%	785.47	-48.9%	589	530	11.1%
S&P 500	8,866	5,787.95	53.2%	9,796.53	-9.5%	9,319	12,028	-22.5%
E-MICRO NIFTY	0	0	-	0	-	0	4	-100.0%
NASDAQ	0	576.74	-100.0%	0	-	0	360	-100.0%
E-MINI MIDCAP	22,111	17,519.26	26.2%	27,869.42	-20.7%	24,916	21,269	17.1%
NIKKEI 225 (\$) STOCK	26,037	11,349.68	129.4%	26,443.26	-1.5%	26,235	16,746	56.7%
NIKKEI 225 (YEN) STOCK	82,704	43,209.32	91.4%	89,513.32	-7.6%	86,022	52,777	63.0%
IBOVESPA INDEX	26	4.89	432.2%	18.84	38.3%	23	20	12.0%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECTOR	817	274.16	198.1%	994.16	-17.8%	903	610	48.0%
E-MINI S&P500	2,126,606	1,349,637.84	57.6%	2,525,649.58	-15.8%	2,321,012	1,698,827	36.6%
S&P 500/VALUE	934	1.63	57119.9%	1,253	-25.5%	1,089	24	4413.8%
S&P 500 GROWTH	1	1.58	-55.7%	0.63	10.8%	1	2	-57.9%
S&P 400 MIDCAP	0	58.95	-100.0%	0	-	0	27	-100.0%
MINI \$5 DOW	215,354	123,357.21	74.6%	272,092.37	-20.9%	242,996	160,479	51.4%
DJIA	0	153	-100.0%	0	-	0	147	-100.0%
FT-SE 100	66	0	-	124.95	-47.3%	95	18	429.0%
NASDAQ BIOTECH	0	5.26	-100.0%	0	-	0	7	-100.0%
E-MINI RUSSELL 1000 VALUE	46	0	-	58.42	-21.4%	52	7	660.9%
E-MINI RUSSELL 1000 GROWTH	20	0	-	40	-50.0%	30	7	322.3%

### Equity Index Options

E-MINI NASDAQ 100	11,007	5,070.32	117.1%	18,148.05	-39.3%	14,486	6,069	138.7%
S&P 500	47,374	35,196.63	34.6%	50,990.26	-7.1%	49,136	35,968	36.6%
EOW4 EMINI S&P 500	49,167	2,103.47	2237.4%	70,617.68	-30.4%	59,617	46,423	28.4%
EOW2 S&P 500	4,764	2,367.26	101.3%	2,955.89	61.2%	3,883	3,764	3.2%
EOW1 EMINI S&P 500	58,690	59,062.74	-0.6%	31,930.74	83.8%	45,654	45,661	0.0%
NASDAQ	0	0	-	0	-	0	0	-100.0%
EOW1 S&P 500	2,765	2,369.42	16.7%	1,644.05	68.2%	2,219	1,508	47.1%
E-MINI MIDCAP	0	0	-	0.05	-100.0%	0	0	-82.5%
EOM S&P 500	6,692	4,108.37	62.9%	6,638.63	0.8%	6,666	5,061	31.7%
EOM EMINI S&P	45,887	57,191.63	-19.8%	79,719.89	-42.4%	62,370	52,482	18.8%
EOW2 EMINI S&P 500	59,196	44,231.42	33.8%	44,711.68	32.4%	52,140	49,638	5.0%
E-MINI S&P500	362,772	278,449.05	30.3%	436,382.63	-16.9%	398,634	307,383	29.7%
MINI \$5 DOW	1,007	758.32	32.8%	1,224.47	-17.7%	1,113	548	103.2%
DJIA	0	0.05	-100.0%	0	-	0	0	-100.0%
EOW5 EMINI S&P 500	226	0	-	0	-	116	0	-
EOW5 S&P 500	982	0	-	0	-	504	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

February 2016

Page 6 of 17

	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Interest Rate Futures</b>								
5-YR SWAP RATE	3,041	1,688.79	80.0%	2,922.11	4.1%	2,983	2,752	8.4%
2-YR SWAP RATE	38	30.21	26.4%	21.68	76.2%	30	152	-80.2%
10-YR SWAP RATE	2,046	1,172.11	74.5%	1,692.79	20.8%	1,874	2,990	-37.3%
1-MONTH EURODOLLAR	40	182.63	-78.4%	50.84	-22.3%	45	251	-82.0%
EURODOLLARS	2,934,938	2,814,454.68	4.3%	3,196,325.16	-8.2%	3,062,280	2,319,815	32.0%
7-YR SWAP	81	0	-	38.26	111.2%	60	31	94.1%
30-YR BOND	409,241	453,231.47	-9.7%	293,146.63	39.6%	352,682	284,196	24.1%
5-YR NOTE	1,214,740	1,101,359.84	10.3%	716,771.37	69.5%	972,140	753,785	29.0%
10-YR NOTE	2,066,391	1,773,956.79	16.5%	1,437,372.84	43.8%	1,759,946	1,297,791	35.6%
2-YR NOTE	496,151	593,139.53	-16.4%	275,242.84	80.3%	388,529	328,224	18.4%
30-YR SWAP RATE	89	147.68	-39.9%	80.21	10.6%	85	141	-40.2%
ULTRA T-BOND	187,939	205,869.11	-8.7%	98,884.26	90.1%	144,553	115,151	25.5%
FED FUND	126,933	59,496.74	113.3%	121,804.79	4.2%	124,435	80,031	55.5%
3YR BUNDLE	0	5.11	-100.0%	0	-	0	1	-100.0%
EURO 5YR BUNDLE	0	0	-	0	-	0	0	-100.0%
Ultra 10-Year Note	42,632	0	-	16,957.16	151.4%	30,124	0	-
2YR BUNDLE	0	10.53	-100.0%	0	-	0	2	-100.0%

### Interest Rate Options

EURO MIDCURVE	719,718	558,970.84	28.8%	961,616.37	-25.2%	837,566	519,266	61.3%
EURODOLLARS	772,941	483,735.11	59.8%	1,190,002.11	-35.0%	976,124	443,788	120.0%
30-YR BOND	102,401	70,645.58	44.9%	105,842.21	-3.3%	104,077	83,189	25.1%
5-YR NOTE	116,798	100,291.84	16.5%	132,428.26	-11.8%	124,413	90,026	38.2%
10-YR NOTE	436,598	472,357.47	-7.6%	379,670.95	15.0%	408,864	386,648	5.7%
2-YR NOTE	5,251	12,238.47	-57.1%	3,899.11	34.7%	4,592	9,534	-51.8%
ULTRA T-BOND	205	729.21	-71.8%	208.42	-1.5%	207	417	-50.3%
FED FUND	594	2,012.63	-70.5%	337.11	76.1%	469	1,343	-65.1%
Ultra 10-Year Note	1	0	-	5.58	-91.0%	3	0	-

### Energy Futures

ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-	0	69	-100.0%
RBOB GAS	50	76.26	-34.4%	71.05	-29.6%	60	71	-15.6%
ELEC ERCOT DLY PEAK	0	0	-	0	-	0	5	-100.0%
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	225.26	-100.0%	110	114	-3.6%
ERCOT NORTH ZMCPE 5MW PEAK	0	0	-	12.37	-100.0%	6	12	-50.0%
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	0	-100.0%
PETRO OUTRIGHT EURO	438	538.26	-18.5%	412.79	6.2%	426	414	2.8%
MONT BELVIEU LDH PROPANE OPIS	30	43.79	-31.4%	8.95	235.9%	20	31	-36.5%
MONT BELVIEU ETHANE OPIS BALM	8	10.79	-30.5%	6.05	23.9%	7	11	-37.8%
CONWAY NATURAL GASOLINE (OPI	35	1.05	3210.8%	6.63	425.5%	21	4	417.3%
PETROCHEMICALS	175	150.21	16.4%	167.68	4.3%	171	182	-5.9%
CONWAY PROPANE 5 DECIMALS S	387	157.21	146.1%	228.95	69.0%	310	220	40.8%
CONWAY NORMAL BUTANE (OPIS) S	0	6.32	-100.0%	3.95	-100.0%	2	8	-75.2%

\*\*\* 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**

February 2016

Page 7 of 17

	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>								
MONT BELVIEU NORMAL BUTANE B	60	31.05	93.9%	27.32	120.4%	44	21	106.1%
MONT BELVIEU NATURAL GASOLIN	9	27.37	-66.2%	8.84	4.6%	9	16	-45.0%
IN DELIVERY MONTH EUA	285	160.11	78.0%	252.63	12.8%	269	413	-34.9%
WTS (ARGUS) VS WTI SWAP	109	359.05	-69.6%	85	28.2%	97	241	-59.6%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	0	-100.0%
ELEC NYISO OFF-PEAK	0	0	-	0	-	0	172	-100.0%
ELEC MISO PEAK	0	0	-	0	-	0	14	-100.0%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-	0	5	-100.0%
COLUMB GULF MAINLINE NG B	0	150.16	-100.0%	208.74	-100.0%	102	102	0.1%
ONEOK OKLAHOMA NG BASIS	0	19.26	-100.0%	23.84	-100.0%	12	12	-1.7%
TEXAS GAS ZONE1 NG BASIS	0	247.68	-100.0%	0	-	0	64	-100.0%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	3,589	0	-	8,319.21	-56.9%	5,893	7,702	-23.5%
NYISO ZONE J 5MW D AH O P	4,680	0	-	0	-	2,400	252	850.6%
NYISO ZONE J 5MW D AH PK	277	0	-	34.21	708.2%	158	37	322.9%
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-	0	175	-100.0%
PJM COMED 5MW D AH PK	0	0	-	0	-	0	28	-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	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	0	0	-
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	0	5	-100.0%
NYISO ZONE C 5MW D AH PK	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	1,644	2,237.21	-26.5%	1,730.95	-5.0%	1,686	1,367	23.4%
SINGAPORE GASOIL	159	151.11	5.4%	179.68	-11.4%	169	127	33.1%
PETRO OUTRIGHT NA	713	548	30.2%	600.11	18.9%	658	524	25.6%
CRUDE OIL SPRDS	20	0	-	76.11	-74.2%	47	31	52.1%
RBOB GASOLINE BALMO CLNDR	101	20.05	402.7%	0	-	52	52	-0.3%
GASOLINE UP-DOWN BALMO SW	11	17.63	-40.4%	18.42	-43.0%	14	24	-40.9%
COLUMBIA GULF MAIN NAT G	0	32.63	-100.0%	0	-	0	13	-100.0%
SOUTHERN NAT LA NAT GAS	0	0	-	27.47	-100.0%	13	17	-20.9%
TENN 800 LEG NAT GAS INDE	0	0	-	0	-	0	13	-100.0%
NATURAL GAS PHY	350,194	369,196.21	-5.1%	340,679.21	2.8%	345,559	323,211	6.9%
CRUDE OIL OUTRIGHTS	280	374.68	-25.3%	520.21	-46.2%	397	428	-7.3%
ELECTRICITY OFF PEAK	1,174	0	-	0	-	602	250	140.8%
ELEC FINSETTLED	64	0	-	0	-	33	11	193.3%
PETRO CRK&SPRD EURO	325	453.68	-28.4%	468.26	-30.6%	395	270	46.1%
FREIGHT MARKETS	18	0	-	12.79	42.3%	16	3	415.4%
PLASTICS	17	43.16	-61.8%	30.53	-45.9%	23	42	-44.2%
NYH NO 2 CRACK SPREAD CAL	32	140.47	-77.6%	116.63	-73.0%	73	123	-40.9%
TRANSCO ZONE 6 BASIS SWAP	11	0	-	55.63	-80.8%	33	42	-22.7%
NYISO A	0	49.42	-100.0%	0	-	0	4	-100.0%
MINY NATURAL GAS	1,157	3,007.32	-61.5%	1,375.63	-15.9%	1,263	1,305	-3.2%
HEATING OIL PHY	160,088	181,637.89	-11.9%	175,845.68	-9.0%	167,765	146,036	14.9%
DOMINION TRANSMISSION INC	1,102	48.21	2185.4%	846.32	30.2%	977	348	180.7%
TCO BASIS SWAP	37	33.79	8.9%	451.05	-91.8%	239	156	53.3%
PJM MONTHLY	25	5.05	388.9%	6.32	291.1%	16	29	-45.9%
EL PASO PERMIAN INDEX SWA	19	0	-	0	-	10	0	-
WAHA INDEX SWAP FUTURE	31	0	-	0	-	16	7	134.9%

\*\*\* 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**

February 2016

Page 8 of 17

	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>								
NY HARBOR HEAT OIL SWP	164	246.58	-33.5%	158.95	3.1%	161	213	-24.0%
EASTERN RAIL DELIVERY CSX	23	272.63	-91.5%	86.05	-73.0%	54	160	-66.3%
HTG OIL	0	0	-	0	-	0	8	-100.0%
EUROPE 3.5% FUEL OIL MED	25	4.21	499.7%	17.58	43.6%	22	6	286.0%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
PJM OFF-PEAK LMP SWAP FUT	0	12.63	-100.0%	0	-	0	7	-100.0%
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-	0	4	-100.0%
DOMINION TRAN INC - APP I	28	0	-	34.74	-19.7%	31	10	208.5%
TENNESSEE ZONE 0 BASIS SW	18	0	-	0	-	9	4	126.3%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	42	34.21	21.7%	29.42	41.6%	36	18	93.9%
MINY HTG OIL	0	0.26	52.0%	0.42	-5.0%	0	0	5.9%
BRENT CALENDAR SWAP	143	335	-57.2%	14.42	894.0%	81	234	-65.6%
EURO GASOIL 10PPM VS ICE	1	0.26	185.0%	3.68	-79.6%	2	4	-48.2%
WTI-BRENT CALENDAR SWAP	914	1,744.26	-47.6%	647.84	41.1%	784	1,097	-28.5%
CENTERPOINT BASIS SWAP	0	33.79	-100.0%	33.37	-100.0%	16	90	-81.9%
PJM NILL DA OFF-PEAK	876	163.42	436.3%	3,159.58	-72.3%	1,989	2,003	-0.7%
PANHANDLE INDEX SWAP FUTU	28	0	-	0	-	14	10	37.2%
PJM NILL DA PEAK	23	1.05	2089.8%	98.21	-76.5%	60	94	-36.3%
CIN HUB 5MW REAL TIME PK	701	0	-	810	-13.4%	754	82	821.0%
MINY WTI CRUDE OIL	19,203	23,174.47	-17.1%	16,457.68	16.7%	17,865	12,449	43.5%
JAPAN C&F NAPHTHA SWAP	56	68.42	-18.4%	76.42	-27.0%	66	47	41.5%
LLS (ARGUS) VS WTI SWAP	219	665.32	-67.1%	413.95	-47.1%	314	435	-27.9%
RBOB PHY	192,084	178,308.74	7.7%	176,967.21	8.5%	184,719	159,297	16.0%
NEPOOL RHD ISLD 5MW D AH	0	0	-	0	-	0	44	-100.0%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	15	-100.0%
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME O P	2,838	0	-	15,461.05	-81.6%	8,988	3,114	188.7%
LTD NAT GAS	13,250	11,546.21	14.8%	12,350.37	7.3%	12,812	11,453	11.9%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
NORTHWEST ROCKIES BASIS S	1,064	195.79	443.2%	1,085.11	-2.0%	1,074	537	99.9%
SINGAPORE 380CST BALMO	2	4.05	-55.6%	2.11	-14.5%	2	5	-61.2%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED VS ICE	0	12.89	-98.1%	1.16	-78.4%	1	4	-84.3%
GULF COAST JET FUEL CLNDR	0	61.63	-100.0%	6.47	-100.0%	3	14	-78.2%
SINGAPORE GASOIL SWAP	60	249.84	-75.8%	123.42	-51.1%	91	111	-17.8%
CHICAGO ULSD PL VS HO SPR	26	4.79	448.1%	14.47	81.4%	21	17	17.9%
CIN HUB 5MW D AH PK	298	67.11	343.3%	265.79	11.9%	282	42	574.5%
PJM AD HUB 5MW REAL TIME	8,596	0	-	5,981.84	43.7%	7,322	7,011	4.4%
TC5 RAS TANURA TO YOKOHAM	1	0	-	0	-	0	0	224.3%
Sumas Basis Swap	62	77.58	-20.0%	25	148.4%	44	57	-22.4%
RBOB CRACK SPREAD	200	52.11	283.5%	131.26	52.2%	166	51	229.0%
NGPL TEX/OK	197	34.26	473.9%	687.16	-71.4%	436	333	30.8%
EURO GASOIL 10 CAL SWAP	0	0	-	0.16	-100.0%	0	0	39.1%
HENRY HUB INDEX SWAP FUTU	839	227.16	269.5%	1,756.05	-52.2%	1,286	439	192.9%
WTI-BRENT BULLET SWAP	0	0	-	0	-	0	0	-
NYISO J OFF-PEAK	0	9.47	-100.0%	0	-	0	2	-100.0%
EAST/WEST FUEL OIL SPREAD	2	30.53	-94.9%	0.26	488.9%	1	9	-90.1%
TENNESSEE 500 LEG BASIS S	0	45.05	-100.0%	0	-	0	22	-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

February 2016

Page 9 of 17

	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>								
NORTHERN NATURAL GAS DEMAR	0	6.53	-100.0%	4.58	-100.0%	2	23	-90.5%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-	0	1	-100.0%
ROCKIES KERN OPAL - NW IN	37	0	-	0	-	19	7	154.0%
APPALACHIAN COAL (PHY)	0	23.84	-100.0%	0	-	0	10	-100.0%
WTI CALENDAR	1,543	2,621.84	-41.2%	1,687.16	-8.6%	1,613	1,600	0.8%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	0	-100.0%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	243	310.11	-21.8%	315.68	-23.2%	278	336	-17.2%
AEP-DAYTON HUB MTHLY	0	0	-	0	-	0	3	-100.0%
CRUDE OIL PHY	1,280,335	1,066,477.16	20.1%	1,142,647.95	12.0%	1,213,257	799,219	51.8%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-100.0%
NEW YORK ETHANOL SWAP	81	39.21	105.3%	212.63	-62.1%	145	48	203.7%
LA CARB DIESEL (OPIS)	0	0	-	0	-	0	1	-100.0%
RBOB SPREAD (PLATTS) SWAP	0	3.11	-100.0%	0	-	0	0	-100.0%
EURO PROPANE CIF ARA SWA	43	9.42	355.4%	42.89	0.0%	43	20	119.8%
LA CARBOB GASOLINE(OPIS)S	34	19.74	71.0%	107.89	-68.7%	70	24	197.1%
MCCLOSKEY ARA ARGS COAL	9,675	8,461.74	14.3%	12,950.95	-25.3%	11,271	8,426	33.8%
MCCLOSKEY RCH BAY COAL	1,184	811.26	45.9%	1,857.68	-36.3%	1,512	1,122	34.7%
MGF FUT	3	0	-	0	-	2	0	352.6%
MNC FUT	197	225.26	-12.4%	207.42	-4.8%	202	201	0.5%
MG11 SWAP FUT	12	15.26	-18.4%	10.16	22.6%	11	8	50.7%
UCM FUT	3	2	50.0%	0.79	280.0%	2	2	-15.8%
MJC FUT	3	3.16	-5.0%	7.26	-58.7%	5	3	64.7%
HEATING OIL VS ICE GASOIL	0	0	-	0	-	0	0	-
UP DOWN GC ULSD VS NMX HO	2,764	2,120.63	30.3%	2,948.79	-6.3%	2,854	1,975	44.5%
HOUSTON SHIP CHANNEL BASI	135	76.95	74.9%	473.16	-71.6%	300	192	56.3%
FUEL OIL CRACK VS ICE	188	245.84	-23.7%	198	-5.3%	193	176	9.6%
NGPL TEXOK INDEX	0	0	-	0	-	0	5	-100.0%
NATURAL GAS	5,934	3,588.58	65.4%	5,275.47	12.5%	5,613	4,221	33.0%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	16	-100.0%
N ROCKIES PIPE SWAP	0	0	-	0	-	0	4	-100.0%
SOCAL PIPE SWAP	280	0	-	0	-	144	2	7344.1%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	974	1,396.05	-30.2%	907.74	7.3%	942	813	15.8%
MONT BELVIEU NATURAL GASOLIN	770	455.21	69.1%	357.95	115.1%	569	257	121.8%
ONTARIO POWER SWAPS	200	48.42	313.6%	9.74	1956.6%	107	669	-83.9%
DAILY PJM	0	0	-	0	-	0	32	-100.0%
BRENT OIL LAST DAY	108,673	159,104.42	-31.7%	143,174	-24.1%	125,481	103,759	20.9%
SINGAPORE GASOIL CALENDAR	2	27.47	-91.4%	0	-	1	27	-95.6%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-	0	0	-100.0%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	0	0	-
MARS (ARGUS) VS WTI TRD M	588	9.21	6285.1%	472.11	24.6%	532	67	690.8%
MARS (ARGUS) VS WTI SWAP	423	306.58	37.8%	460.42	-8.2%	441	293	50.6%
SINGAPORE JET KERO BALMO	3	0	-	0	-	1	2	-33.9%
WTS (ARGUS) VS WTI TRD MT	19	118.16	-83.9%	59.21	-67.9%	39	77	-49.8%
DUBAI CRUDE OIL BALMO	0	5.26	-100.0%	0	-	0	0	-100.0%
EURO 1% FUEL OIL NEW BALM	2	0	-	9.11	-79.7%	5	1	939.9%
BRENT CFD SWAP	0	0	-	0	-	0	4	-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

February 2016

Page 10 of 17

	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>								
PREMIUM UNLND 10P FOB MED	16	21.16	-23.7%	21.89	-26.2%	19	13	41.4%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0.26	-100.0%	0	0	224.6%
3.5% FUEL OIL CID MED SWA	19	3.42	465.6%	15.26	26.8%	17	4	390.2%
JET FUEL CRG CIF NEW VS I	2	0	-	0	-	1	0	314.0%
ARGUS PROPAN FAR EST INDE	51	7.42	581.2%	58.11	-13.0%	54	23	136.9%
ULSD 10PPM CIF VS ICE GAS	0	0	-	1.84	-100.0%	1	0	808.3%
NYISO ZONE G 5MW D AH PK	331	69.47	376.7%	97.47	239.8%	217	140	55.0%
GASOIL 0.1 BRGS FOB VS IC	0	0.05	-100.0%	0	-	0	0	-100.0%
NYMEX ULSD VS NYMEX HO	0	9.47	-100.0%	0	-	0	5	-100.0%
RBOB VS HEATING OIL SWAP	86	31.58	173.1%	39.47	118.5%	63	48	30.9%
GULF COAST ULSD CRACK SPR	15	30.26	-50.4%	75	-80.0%	44	16	182.6%
USGC UNL 87 CRACK SPREAD	8	48.68	-84.6%	0	-	4	14	-72.6%
JET FUEL BRG FOB RDM VS I	0	0	-	0.11	-100.0%	0	0	-67.6%
TENNESSEE 800 LEG NG BASI	0	0	-	22.53	-100.0%	11	15	-29.0%
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	0	7	-100.0%
DATED TO FRONTLINE BRENT	152	115.79	31.3%	0	-	78	137	-43.0%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	0	0	-
PJM PPL DA PEAK	0	0	-	0	-	0	13	-100.0%
PJM JCPL DA PEAK	0	0	-	0	-	0	3	-100.0%
PJM PSEG DA PEAK	128	0	-	0	-	65	0	14937.9%
PJM PSEG DA OFF-PEAK	5,850	0	-	0	-	3,000	8	38624.7%
PJM WESTH RT PEAK	6,057	0	-	2,447.42	147.5%	4,299	992	333.2%
ALGONQUIN CITYGATES BASIS	29	8	258.1%	33.79	-15.2%	31	6	455.5%
GASOIL 0.1 CIF MED SWAP	0	0	-	3.16	-100.0%	2	0	678.6%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-	0	0	-
Tetco ELA Basis	0	0	-	0	-	0	5	-100.0%
EUROPE 1% FUEL OIL NWE CA	5	5.42	-15.1%	15	-69.3%	10	8	27.4%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
GULF COAST NO.6 FUEL OIL	3,387	4,569.26	-25.9%	3,408.58	-0.6%	3,398	3,277	3.7%
SINGAPORE FUEL 180CST CAL	59	148.89	-60.4%	62.68	-5.9%	61	88	-30.7%
SINGAPORE FUEL OIL SPREAD	12	34.58	-66.7%	11.47	0.2%	11	23	-49.1%
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-	0	0	-100.0%
PJM ATSI ELEC	0	0	-	0	-	0	98	-100.0%
SING FUEL	0	0	-	0	-	0	0	-100.0%
EURO-DENOMINATED PETRO PROD	0	24.32	-100.0%	3.68	-100.0%	2	11	-83.1%
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	0	94	-100.0%
GAS EURO-BOB OXY NWE BARGES	372	503.63	-26.2%	536.84	-30.8%	452	318	42.1%
MINY RBOB GAS	0	0.26	-24.0%	0.16	26.7%	0	0	-20.3%
RBOB UP-DOWN CALENDAR SWA	88	681.84	-87.1%	391.47	-77.5%	236	483	-51.1%
LA JET FUEL VS NYM NO 2 H	16	0	-	12.37	30.6%	14	2	570.3%
ANR OKLAHOMA	64	54.53	17.7%	86.53	-25.8%	75	46	65.0%
MICHIGAN BASIS	90	0	-	96	-6.2%	93	26	258.8%
TEXAS EASTERN ZONE M-3 BA	446	22.53	1879.7%	517.37	-13.8%	481	99	384.4%
NORTHERN NATURAL GAS VENTU	33	22.53	46.1%	0	-	17	23	-25.4%
CIG BASIS	582	11.26	5065.9%	488.37	19.1%	536	189	183.1%
PJM DAILY	0	0	-	0	-	0	0	-
COLUMBIA GULF ONSHORE	0	0	-	163.58	-100.0%	80	18	336.2%
Tetco STX Basis	44	11.26	291.1%	0	-	23	18	22.4%

\*\*\* 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**

February 2016

Page 11 of 17

	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>								
Transco Zone 3 Basis	3	22.53	-86.2%	22.53	-86.2%	13	28	-54.4%
GULF COAST GASOLINE CLNDR	0	51.32	-100.0%	68.42	-100.0%	33	29	16.1%
CENTERPOINT EAST INDEX	0	0	-	0	-	0	3	-100.0%
GULF COAST ULSD CALENDAR	12	22.26	-45.9%	100.37	-88.0%	55	34	59.9%
LA CARB DIESEL (OPIS) SWA	9	33.68	-73.3%	7.21	24.8%	8	30	-73.2%
EURO 3.5% FUEL OIL RDAM B	17	61.95	-73.0%	15.63	7.2%	16	25	-35.6%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
SINGAPORE GASOIL BALMO	3	9.21	-72.9%	22.11	-88.7%	12	5	131.7%
EUROPEAN NAPHTHA BALMO	9	6	54.2%	6	54.2%	8	4	96.7%
GASOIL MINI CALENDAR SWAP	19	5.26	258.1%	10.95	72.2%	15	13	14.3%
NY ULSD (ARGUS) VS HEATING OIL	58	150.16	-61.2%	46.05	26.6%	52	131	-60.0%
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	3	-100.0%
EUROPE 1% FUEL OIL RDAM C	5	6.05	-24.8%	0.53	764.5%	3	1	294.7%
SAN JUAN BASIS SWAP	226	67.58	234.1%	215.79	4.6%	221	118	87.4%
SOCAL BASIS SWAP	0	0	-	0	-	0	0	-100.0%
GULF COAST JET VS NYM 2 H	1,576	796.26	97.9%	1,495.89	5.4%	1,537	1,066	44.2%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	0	0	-100.0%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL SPREAD	19	65.21	-70.5%	48.42	-60.2%	33	43	-21.7%
GASOIL CALENDAR SWAP	1	7.37	-90.5%	0.32	121.7%	1	1	-50.7%
BRENT FINANCIAL FUTURES	17	1,224.63	-98.7%	101.32	-83.7%	58	298	-80.6%
ICE BRENT DUBAI SWAP	0	113.16	-100.0%	0	-	0	50	-100.0%
GASOIL CRACK SPREAD CALEN	60	514.16	-88.4%	39.63	50.8%	50	154	-67.5%
EUROPEAN NAPHTHA CRACK SPR	131	398.58	-67.1%	247.05	-47.0%	188	308	-39.1%
CRUDE OIL	2,470	3,012.58	-18.0%	1,246.53	98.1%	1,874	915	104.7%
NEPOOL INTR HUB 5MW D AH	760	0	-	519.47	46.3%	643	1,342	-52.1%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	188	0	-	0	-	96	942	-89.8%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	0	61	-100.0%
PJM WESTH RT OFF-PEAK	73,488	0	-	16,540.21	344.3%	45,744	14,351	218.8%
CHICAGO ETHANOL SWAP	3,735	3,155.32	18.4%	5,035.74	-25.8%	4,369	3,957	10.4%
HENRY HUB BASIS SWAP	836	677.68	23.4%	2,079.32	-59.8%	1,442	584	146.7%
HENRY HUB SWAP	28,078	27,611.47	1.7%	31,396.16	-10.6%	29,695	21,070	40.9%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	0	-84.5%
PREM UNL GAS 10PPM RDAM FOB S	1	2.89	-49.9%	0.16	818.3%	1	1	-38.9%
MONT BELVIEU NORMAL BUTANE 5	1,363	754.32	80.6%	1,058.11	28.8%	1,214	828	46.6%
MONT BELVIEU ETHANE 5 DECIMAL	1,699	208.89	713.3%	1,126.58	50.8%	1,420	367	287.4%
MONT BELVIEU LDH PROPANE 5 DE	5,163	2,520.53	104.8%	4,183.79	23.4%	4,686	2,437	92.3%
SINGAPORE 180CST BALMO	1	1.42	-64.8%	5.95	-91.6%	3	2	74.2%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	70	87.32	-19.5%	98.68	-28.8%	84	74	13.3%
JET BARGES VS ICE GASOIL	0	0	-	1.16	-100.0%	1	0	851.3%
SINGAPORE GASOIL VS ICE	65	47.37	37.8%	55.26	18.1%	60	24	154.6%
NATURAL GAS PEN SWP	6,377	14,686.16	-56.6%	4,912.47	29.8%	5,664	8,696	-34.9%
WESTERN RAIL DELIVERY PRB	30	94.47	-68.2%	57.89	-48.2%	44	104	-57.9%
EUROPE DATED BRENT SWAP	566	82.95	582.8%	15.79	3487.2%	298	154	93.3%
SINGAPORE JET KERO GASOIL	25	25	0.0%	36.84	-32.1%	31	14	113.9%
TETCO M-3 INDEX	12	0	-	0	-	6	44	-85.5%
PJM AECO DA PEAK	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**

February 2016

Page 12 of 17

	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>								
GASOIL 10PPM CARGOES CIF	0	0	-	0.16	-100.0%	0	0	-41.0%
WAHA BASIS	331	49.89	562.9%	167.79	97.1%	251	162	55.6%
LA JET (OPIS) SWAP	101	47.37	113.8%	56.58	79.0%	79	43	85.9%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	2	-100.0%
GASOIL 10PPM VS ICE SWAP	1	8.74	-90.3%	0.37	130.7%	1	6	-89.3%
NY H OIL PLATTS VS NYMEX	0	13.95	-100.0%	0	-	0	4	-100.0%
PJM PEPCO DA OFF-PEAK	0	0	-	0	-	0	29	-100.0%
NYISO ZONE G 5MW D AH O P	4,868	0	-	0	-	2,496	1,013	146.4%
EUROPEAN GASOIL (ICE)	22,582	823.74	2641.4%	19,737.42	14.4%	21,196	3,047	595.7%
ULSD UP-DOWN BALMO SWP	115	192.89	-40.4%	80.79	42.3%	98	179	-45.2%
JET FUEL UP-DOWN BALMO CL	192	45.42	321.6%	195.26	-1.9%	193	152	27.2%
EIA FLAT TAX ONHWAY DIESE	14	15.95	-11.0%	189.26	-92.5%	99	37	166.6%
NY 2.2% FUEL OIL (PLATTS	1	0	-	6.32	-80.2%	4	4	-4.0%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-100.0%
HEATING OIL BALMO CLNDR S	5	0	-	3.95	26.7%	4	7	-37.4%
INDIANA MISO	0	41.37	-100.0%	0	-	0	9	-100.0%
PETROLEUM PRODUCTS ASIA	44	92.68	-52.1%	62.16	-28.6%	53	79	-32.9%
AUSTRIALIAN COKE COAL	13	15.68	-19.7%	16.74	-24.7%	15	7	95.6%
PETROLEUM PRODUCTS	37	1.05	3410.4%	40	-7.6%	38	2	1909.2%
COAL SWAP	17	51.11	-67.1%	54.79	-69.3%	35	29	22.7%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-	0	0	-100.0%
NYISO A OFF-PEAK	0	18.95	-100.0%	0	-	0	2	-100.0%
NYISO G OFF-PEAK	0	7.89	-100.0%	0	-	0	1	-100.0%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	0	0	-
SINGAPORE 380CST FUEL OIL	158	261.26	-39.4%	321.58	-50.8%	238	251	-5.2%
SINGAPORE JET KEROSENE SW	23	133.95	-83.2%	22.37	0.6%	22	65	-65.3%
SINGAPORE NAPHTHA SWAP	0	5.26	-100.0%	0	-	0	5	-100.0%
FLORIDA GAS ZONE3 BASIS S	0	33.79	-100.0%	0	-	0	57	-100.0%
TRANSCO ZONE4 BASIS SWAP	168	225.26	-25.5%	142.89	17.5%	156	300	-48.1%
ANR LOUISIANA BASIS SWAP	0	90.11	-100.0%	0	-	0	12	-100.0%
CINERGY HUB OFF-PEAK MONT	3	6.32	-52.5%	0	-	2	2	-38.2%
DUBAI CRUDE OIL CALENDAR	37	235.21	-84.3%	96.95	-61.8%	66	187	-64.5%
NGPL MIDCONTINENT INDEX	214	0	-	0	-	110	1	9154.8%
PANHANDLE BASIS SWAP FUTU	485	334.05	45.2%	368.74	31.6%	428	521	-17.8%
SONAT BASIS SWAP FUTURE	0	35.58	-100.0%	0	-	0	58	-100.0%
DIESEL 10P BRG FOB RDM VS	0	0.53	-100.0%	0	-	0	0	-100.0%
FUEL OIL NWE CRACK VS ICE	0	5.53	-100.0%	0	-	0	1	-100.0%
EUROPE 3.5% FUEL OIL RDM	337	639.68	-47.3%	387.05	-12.9%	361	389	-7.1%
GULF COAST 3% FUEL OIL BA	16	62.26	-74.3%	87	-81.6%	51	49	3.0%
NY1% VS GC SPREAD SWAP	55	204.89	-73.2%	121.05	-54.6%	87	109	-20.2%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-	0	1	-100.0%
JET CIF NWE VS ICE	4	6.42	-38.5%	1.05	275.3%	3	5	-49.6%
EUROPE JET KERO NWE CALSW	1	5.53	-83.7%	0	-	0	2	-76.6%
JAPAN NAPHTHA BALMO SWAP	0	6.95	-100.0%	4.84	-100.0%	2	2	18.2%
ARGUS PROPAN(SAUDI ARAMCO	49	15	226.0%	56.05	-12.8%	52	28	85.9%
NYISO G	0	16.89	-100.0%	0	-	0	2	-100.0%
NYISO J	0	33.68	-100.0%	0	-	0	13	-100.0%
NGPL MID-CONTINENT	268	109.63	144.7%	385.79	-30.5%	326	200	62.8%
BRENT BALMO SWAP	24	8	195.6%	1.05	2146.8%	13	19	-34.1%

\*\*\* 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**

February 2016

Page 13 of 17

	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>								
HENRY HUB SWING FUTURE	0	0	-	15.26	-100.0%	7	5	56.8%
EUROPE NAPHTHA CALSWAP	46	93.74	-50.8%	42.53	8.4%	44	59	-25.0%
NY HARBOR RESIDUAL FUEL 1	328	246.89	33.0%	328.84	-0.2%	329	245	33.9%
PERMIAN BASIS SWAP	150	67.58	122.1%	335.63	-55.3%	240	146	65.0%
JAPAN C&F NAPHTHA CRACK S	6	5.58	7.5%	81	-92.6%	43	13	232.5%
EMISSIONS	0	0	-	0	-	0	2	-100.0%
PETRO CRCKS & SPRDS ASIA	0	0	-	55.26	-100.0%	27	8	218.3%
NYISO CAPACITY	14	31.58	-54.4%	8.84	62.9%	12	35	-66.7%
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-	0	0	-100.0%
GRP THREE ULSD(PLT)VS HEA	167	210.84	-20.7%	124.26	34.6%	146	182	-19.6%
GASOIL 0.1CIF MED VS ICE	0	0.79	-100.0%	4.21	-100.0%	2	1	111.0%
PJM AECO DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM PPL DA OFF-PEAK	0	0	-	0	-	0	242	-100.0%
PJM DAYTON DA PEAK	12	0	-	0	-	6	65	-91.0%
PREMIUM UNLEAD 10PPM FOB	3	3.58	-17.6%	1.79	64.9%	2	3	-13.6%
PJM WESTH DA OFF-PEAK	8,005	0	-	0	-	4,105	3,193	28.6%
GASOIL 0.1 RDAM BRGS VS I	2	1.32	14.0%	0	-	1	1	8.1%
GASOIL 10P CRG CIF NW VS	0	0	-	0.53	-100.0%	0	0	29.8%
PJM WESTHDA PEAK	324	0	-	24.21	1237.2%	178	167	6.8%
NEPOOL RHODE IL 5MW D AH	0	0	-	0	-	0	433	-100.0%
CHICAGO UNL GAS PL VS RBO	0	11.79	-100.0%	59.21	-100.0%	29	1	2015.4%
NYISO ZONE A 5MW D AH O P	1,254	0	-	0	-	643	1,712	-62.4%
CIN HUB 5MW D AH O PK	3,222	1,237.89	160.3%	3,920	-17.8%	3,562	706	404.7%
PJM COMED 5MW D AH O PK	0	0	-	0	-	0	342	-100.0%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-	0	1	-100.0%
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	0	0	-	0	-	0	76	-100.0%
SOUTH STAR TEX OKLHM KNS	0	67.58	-100.0%	0	-	0	29	-100.0%
NY 3.0% FUEL OIL (PLATTS	13	17.11	-26.9%	3.95	216.7%	8	21	-59.8%
ARGUS LLS VS. WTI (ARG) T	597	527.74	13.2%	662.58	-9.9%	629	388	62.2%
NO 2 UP-DOWN SPREAD CALEN	48	10.53	351.3%	69.74	-31.9%	58	16	265.8%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
PROPANE NON-LDH MT. BEL (OPIS)	288	346.11	-16.8%	484.21	-40.5%	384	359	6.9%
PROPANE NON-LDH MB (OPIS) BAL	9	5.26	66.2%	40.74	-78.5%	24	10	145.0%
JET AV FUEL (P) CAR FM ICE GAS S	1	4.84	-74.2%	0	-	1	1	-41.9%
SINGAPORE MOGAS 92 UNLEADED	285	749.11	-62.0%	401.53	-29.1%	342	318	7.5%
NY JET FUEL (PLATTS) HEAT OIL SV	0	6.58	-100.0%	0	-	0	7	-100.0%
SINGAPORE MOGAS 92 UNLEADED	1	22.11	-94.3%	0	-	1	14	-95.5%
ETHANOL T2 FOB ROTT INCL DUTY	98	105.79	-7.3%	95.26	2.9%	97	116	-16.7%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	0	0	-	6.47	-96.1%	3	1	214.5%
FUEL OIL (PLATS) CAR CN	1	4.63	-80.6%	0	-	0	1	-43.3%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	0	1	-100.0%
MICHIGAN MISO	2,819	1,305	116.0%	4,132.11	-31.8%	3,458	507	582.3%
INDONESIAN COAL	2	6.32	-64.4%	0	-	1	7	-83.8%
ETHANOL FWD	38	39.47	-4.0%	26.21	44.6%	32	37	-12.7%
VENTURA NAT GAS PLATTS FIXED F	0	0	-	0	-	0	0	-100.0%
NATURAL GAS FIXED PRICE SWAP F	0	0	-	0	-	0	51	-100.0%
MJB FUT	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**

February 2016

Page 14 of 17

	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>								
SUMAS NAT GAS PLATTS FIXED PRI	0	0	-	0	-	0	11	-100.0%
MARS BLEND CRUDE OIL	84	0	-	6.05	1284.5%	46	0	-
TCO NG INDEX SWAP	0	0	-	0	-	0	15	-100.0%
CANADIAN LIGHT SWEET OIL	93	41.21	125.7%	56.05	65.9%	75	58	29.6%
NAT GAS BASIS SWAP	180	0	-	15.89	1031.2%	100	21	379.5%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-	0	0	-100.0%
3.5% FUEL OIL CIF BALMO S	3	2.11	42.5%	0.26	1039.8%	2	1	175.6%
CIG ROCKIES NG INDEX SWA	47	0	-	0	-	24	0	-
TRANSCO ZONE 6 INDEX	0	2.11	-100.0%	31.79	-100.0%	15	0	5055.5%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-	0	3	-100.0%
DEMARC INDEX FUTURE	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	40	18.47	116.0%	5	698.0%	23	14	66.0%
MINI RBOB V. EBOBARG NWE BRGS	10	26.32	-62.8%	26.32	-62.8%	18	19	-6.0%
CENTER POINT NAT GAS FIXED PRI	0	0	-	0	-	0	0	-100.0%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
NY HARBOR LOW SULPUR GAS 100C	45	47.37	-5.0%	0	-	23	16	44.4%
ELEC ERCOT DLY OFF PK	0	0	-	0	-	0	0	-
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-
COLUMBIA GULF NAT GAS FIXED PR	0	0	-	0	-	0	2	-100.0%
MINI RBOB V. EBOB(ARGUS) NWE B	55	29.79	84.0%	38.68	41.7%	47	35	35.5%
EU LOW SULPHUR GASOIL CRACK	0	0	-	0	-	0	0	-

**Energy Options**

PETRO OUTRIGHT EURO	0	1.58	-100.0%	0	-	0	1	-100.0%
PETROCHEMICALS	142	2.21	6323.6%	119.21	19.1%	131	60	117.9%
NATURAL GAS OPTION ON CALEND	105	16.84	522.8%	375.79	-72.1%	237	51	360.3%
ELEC MISO PEAK	0	0	-	0	-	0	10	-100.0%
HENRY HUB FINANCIAL LAST	84	176.95	-52.4%	64.32	31.0%	75	94	-20.3%
NATURAL GAS PHY	123,509	74,043.26	66.8%	119,204.68	3.6%	121,412	90,496	34.2%
CRUDE OIL OUTRIGHTS	0	0	-	7.89	-100.0%	4	89	-95.7%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	2	0.84	78.1%	0	-	1	0	399.2%
APPALACHIAN COAL	0	0	-	0	-	0	0	-100.0%
EUROPEAN JET KEROSENE NWE (P	3	0	-	0	-	2	0	-
HEATING OIL PHY	2,423	4,600	-47.3%	3,585.16	-32.4%	2,989	2,422	23.4%
PJM MONTHLY	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	263	811.63	-67.6%	656.89	-59.9%	455	656	-30.6%
BRENT CALENDAR SWAP	24	692.11	-96.5%	1.58	1420.0%	13	605	-97.8%
NATURAL GAS 3 M CSO FIN	212	390	-45.8%	187.89	12.6%	200	259	-22.7%
RBOB PHY	2,508	1,361.79	84.2%	2,119.58	18.3%	2,319	1,396	66.1%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	0	0	-	0	-	0	20	-100.0%
NATURAL GAS 2 M CSO FIN	50	0	-	0	-	26	20	31.1%
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	6	-100.0%
WTI-BRENT BULLET SWAP	1,700	1,176.58	44.5%	2,463.95	-31.0%	2,072	1,061	95.4%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-	0	8	-100.0%
CRUDE OIL APO	1,579	6,333.11	-75.1%	477.32	230.8%	1,042	2,857	-63.5%

\*\*\* 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**

February 2016

Page 15 of 17

	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Options</b>								
WTI CRUDE OIL 1 M CSO FI	7,423	12,498.42	-40.6%	11,998.53	-38.1%	9,652	7,295	32.3%
NATURAL GAS 6 M CSO FIN	178	1,313.16	-86.5%	10.53	1586.3%	96	185	-48.1%
RBOB CALENDAR SWAP	56	17.16	227.8%	2.53	2126.6%	30	86	-64.9%
CRUDE OIL PHY	205,648	198,062.89	3.8%	240,624.42	-14.5%	222,688	159,263	39.8%
MCCLOSKEY ARA ARGS COAL	228	0	-	0	-	117	36	228.9%
MCCLOSKEY RCH BAY COAL	0	0	-	0	-	0	7	-100.0%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	0	2	-100.0%
NATURAL GAS	25	0	-	0	-	13	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	15	-100.0%
N ROCKIES PIPE SWAP	0	0	-	0	-	0	25	-100.0%
SOCAL PIPE SWAP	500	0	-	0	-	256	0	-
ETHANOL SWAP	180	301.74	-40.3%	346.84	-48.0%	261	304	-14.0%
SHORT TERM NATURAL GAS	328	256.63	27.9%	383.42	-14.4%	355	209	69.6%
SHORT TERM CRUDE OIL	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	605	612.89	-1.2%	593.74	1.9%	600	429	39.8%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	1	-100.0%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	0	0	-
DAILY CRUDE OIL	0	263.16	-100.0%	0	-	0	32	-100.0%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	0	-100.0%
GASOIL CRACK SPREAD AVG PRICE	0	0	-	0	-	0	0	-
HO 1 MONTH CLNDR OPTIONS	0	76.32	-100.0%	210.53	-100.0%	103	14	641.4%
CRUDE OIL 1MO	8,642	8,317.11	3.9%	11,334.32	-23.8%	9,954	9,325	6.7%
ROTTERDAM 3.5%FUEL OIL CL	0	4.74	-100.0%	2.11	-100.0%	1	2	-57.8%
NATURAL GAS 12 M CSO FIN	0	0	-	0	-	0	10	-100.0%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-
PJM CALENDAR STRIP	0	17.89	-100.0%	0	-	0	6	-100.0%
SHORT TERM	144	100.53	42.7%	270.79	-47.0%	206	82	150.7%
COAL SWAP	7	0.79	729.6%	10.53	-37.8%	8	18	-52.9%
NYMEX EUROPEAN GASOIL OPT	0	4.21	-100.0%	0	-	0	1	-100.0%
NATURAL GAS 5 M CSO FIN	0	13.16	-100.0%	0	-	0	11	-100.0%
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-	0	6	-100.0%
COAL API2 INDEX	1,520	761.05	99.8%	1,711.84	-11.2%	1,614	660	144.4%
COAL API4 INDEX	23	15.79	42.5%	15.79	42.5%	19	8	143.3%
NATURAL GAS 1 M CSO FIN	428	3,222.89	-86.7%	904.21	-52.7%	660	1,074	-38.6%
LLS CRUDE OIL	75	0	-	0	-	38	16	138.5%
PJM WES HUB PEAK CAL MTH	417	0	-	0	-	214	1	26952.0%
NG HH 3 MONTH CAL	0	0	-	13.16	-100.0%	6	0	-
PJM ELECTRIC	0	0	-	0	-	0	0	-
1 MO GASOIL CAL SWAP SPR	0	0	-	0	-	0	0	-100.0%
GASOLINE	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**

February 2016

Page 16 of 17

	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Metals Futures</b>								
PALLADIUM	7,558	7,733.05	-2.3%	4,743.63	59.3%	6,187	5,314	16.4%
NYMEX PLATINUM	13,144	10,537.05	24.7%	14,958.05	-12.1%	14,028	14,392	-2.5%
NYMEX HOT ROLLED STEEL	361	123.37	192.8%	160.95	124.5%	264	232	13.4%
URANIUM	20	37.16	-46.2%	21.05	-5.0%	21	18	14.1%
COMEX SILVER	84,708	62,945.74	34.6%	50,550.37	67.6%	68,067	53,179	28.0%
COMEX GOLD	218,476	134,675.47	62.2%	215,893.84	1.2%	217,218	165,404	31.3%
COMEX MINY GOLD	450	226.16	99.2%	374.11	20.4%	413	264	56.6%
COMEX COPPER	87,742	79,652.37	10.2%	69,683.42	25.9%	78,944	67,139	17.6%
COMEX MINY COPPER	29	57.05	-48.5%	22.79	29.0%	26	36	-27.8%
COMEX MINY SILVER	40	46.68	-13.8%	28.37	41.9%	34	39	-11.2%
COPPER	4	9.16	-61.8%	22.47	-84.4%	13	26	-50.7%
E-MICRO GOLD	5,073	1,227.63	313.3%	2,850.16	78.0%	3,990	1,611	147.6%
SILVER	398	553.53	-28.1%	314.58	26.5%	357	355	0.5%
FERROUS PRODUCTS	0	0	-	0	-	0	2	-100.0%
IRON ORE 58 CHINA TSI FUTURES	0	0	-	0	-	0	0	-
ALUMINUM	83	20.89	294.8%	128.21	-35.7%	105	34	204.8%
GOLD	432	187.58	130.4%	337.16	28.2%	386	203	90.2%
IRON ORE 62 CHINA PLATTS FUTUR	21	0	-	0	-	11	10	1.8%
Aluminium MW Trans Prem Platts	222	16.89	1212.8%	382.95	-42.1%	300	148	102.9%
LNDN ZINC	2	0	-	2.32	-24.4%	2	2	32.8%
IRON ORE 62 CHINA TSI FUTURES	787	58.95	1234.7%	1,549.84	-49.2%	1,159	538	115.3%
<b>Metals Options</b>								
PALLADIUM	216	120.05	79.7%	107.89	100.0%	163	170	-3.9%
NYMEX PLATINUM	239	389	-38.5%	318.05	-24.8%	278	230	20.5%
COMEX SILVER	6,505	5,067.68	28.4%	3,846.89	69.1%	5,210	4,841	7.6%
COMEX GOLD	59,886	25,028.53	139.3%	37,998.68	57.6%	49,223	29,781	65.3%
COMEX COPPER	108	180	-40.1%	88.26	22.2%	98	107	-8.3%
COPPER	0	0	-	0	-	0	0	-100.0%
SILVER	1	2.68	-62.7%	0.26	279.9%	1	5	-86.0%
IRON ORE 62 CHINA TSI CALL OPTIC	158	23.68	567.1%	204.21	-22.6%	181	96	87.5%
GOLD	238	100.05	137.9%	163.32	45.8%	202	94	114.3%
IRON ORE 62 CHINA TSI PUT OPTIO	23	118.42	-81.0%	235.26	-90.4%	126	194	-35.1%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	0	-	0.32	-100.0%	0	0	-46.7%
<b>Aggs Futures</b>								
PALM OIL	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

February 2016

Page 17 of 17

	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	7,484,297	7,004,745.21	6.8%	6,161,310.95	21.5%	6,839,765	5,185,312	31.9%
Equity Index Futures	2,828,438	1,764,445.32	60.3%	3,390,829.47	-16.6%	3,102,424	2,232,969	38.9%
Metals Futures	419,550	298,108.74	40.7%	362,024.26	15.9%	391,525	308,948	26.7%
Energy Futures	2,377,156	2,096,350.21	13.4%	2,197,585.58	8.2%	2,289,673	1,689,427	35.5%
FX Futures	849,353	677,810.47	25.3%	879,115.05	-3.4%	863,853	786,070	9.9%
Commodities and Alternative Invest	1,177,066	1,120,308.68	5.1%	921,113.74	27.8%	1,052,372	1,017,489	3.4%
Foreign Exchange Futures	0	0	-	0.32	-100.0%	0	0	-46.7%
Ags Futures	0	0	-	0	-	0	1	-100.0%
<b>TOTAL FUTURES</b>	<b>15,135,861</b>	<b>12,961,768.63</b>	<b>16.8%</b>	<b>13,911,979.37</b>	<b>8.8%</b>	<b>14,539,610.85</b>	<b>11,220,214.88</b>	<b>29.6%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	2,154,506	1,700,981.16	26.7%	2,774,010.11	-22.3%	2,456,316	1,534,210	60.1%
Equity Index Options	650,530	490,908.68	32.5%	744,964.05	-12.7%	696,537	554,506	25.6%
Metals Options	67,373	31,030.11	117.1%	42,962.84	56.8%	55,481	35,518	56.2%
Energy Options	359,029	315,467.42	13.8%	397,697.53	-9.7%	377,868	279,235	35.3%
FX Options	102,344	74,969.47	36.5%	89,421.9	14.5%	96,048	83,161	15.5%
Commodities and Alternative Invest	197,308	231,965.9	-14.9%	214,681.26	-8.1%	205,772	252,745	-18.6%
<b>TOTAL OPTIONS</b>	<b>3,531,091</b>	<b>2,845,322.74</b>	<b>24.1%</b>	<b>4,263,737.69</b>	<b>-17.2%</b>	<b>3,888,021.21</b>	<b>2,739,375.25</b>	<b>41.9%</b>
<b>TOTAL COMBINED</b>								
Commodities and Alternative Invest	1,374,375	1,352,274.58	1.6%	1,135,795	21.0%	1,258,144	1,270,234	-1.0%
FX	951,697	752,779.95	26.4%	968,536.95	-1.7%	959,901	869,232	10.4%
Equity Index	3,478,969	2,255,354	54.3%	4,135,793.53	-15.9%	3,798,960	2,787,474	36.3%
Interest Rate	9,638,803	8,705,726.37	10.7%	8,935,321.05	7.9%	9,296,081	6,719,522	38.3%
Energy	2,736,185	2,411,817.63	13.4%	2,595,283.11	5.4%	2,667,541	1,968,661	35.5%
Metals	486,923	329,138.84	47.9%	404,987.11	20.2%	447,006	344,466	29.8%
Foreign Exchange	0	0	-	0.32	-100.0%	0	0	-46.7%
Ags	0	0	-	0	-	0	1	-100.0%
<b>GRAND TOTAL</b>	<b>18,666,951</b>	<b>15,807,091.37</b>	<b>18.1%</b>	<b>18,175,717.05</b>	<b>2.7%</b>	<b>18,427,632.05</b>	<b>13,959,590.14</b>	<b>32.0%</b>

\*\*\* 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.