

CME Exchange ADV Report - Monthly
February 2016

	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
EURODOLLARS	2,934,938	2,814,454.68	4.3%	3,196,325.16	-8.2%	3,062,280	2,319,815	32.0%
1-MONTH EURODOLLAR	40	182.63	-78.4%	50.84	-22.3%	45	251	-82.0%
EURO 5YR BUNDLE	0	0	-	0	-	0	0	-100.0%
2YR BUNDLE	0	10.53	-100.0%	0	-	0	2	-100.0%
3YR BUNDLE	0	5.11	-100.0%	0	-	0	1	-100.0%
Interest Rate Options								
EURODOLLARS	772,941	483,735.11	59.8%	1,190,002.11	-35.0%	976,124	443,788	120.0%
EURO MIDCURVE	719,718	558,970.84	28.8%	961,616.37	-25.2%	837,566	519,266	61.3%
Equity Index Futures								
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	8,866	5,787.95	53.2%	9,796.53	-9.5%	9,319	12,028	-22.5%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
E-MINI MIDCAP	22,111	17,519.26	26.2%	27,869.42	-20.7%	24,916	21,269	17.1%
S&P 400 MIDCAP	0	58.95	-100.0%	0	-	0	27	-100.0%
S&P 500 GROWTH	1	1.58	-55.7%	0.63	10.8%	1	2	-57.9%
S&P 500/VALUE	934	1.63	57119.9%	1,253	-25.5%	1,089	24	4413.8%
E-MINI RUSSELL 1000	33	0	-	81.11	-59.9%	56	12	387.9%
E-MINI NASDAQ 100	340,918	209,749.42	62.5%	432,819.21	-21.2%	385,690	266,049	45.0%
NASDAQ	0	576.74	-100.0%	0	-	0	360	-100.0%
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%
S&P MATERIALS SECTOR	267	266.79	0.1%	168.63	58.4%	219	165	33.2%
S&P ENERGY SECTOR	401	167.21	139.7%	529	-24.2%	463	375	23.6%
S&P FINANCIAL SECTOR	474	52.53	802.0%	453.21	4.5%	464	252	84.3%
S&P INDUSTRIAL SECTOR	317	104.58	203.1%	126.79	150.0%	224	171	31.3%
S&P TECHNOLOGY SECTOR	135	84.58	59.3%	254.11	-47.0%	193	239	-19.3%
S&P UTILITIES SECTOR	872	934.37	-6.6%	483.16	80.5%	683	547	24.9%
S&P HEALTH CARE SECTOR	442	338.84	30.4%	435.58	1.4%	439	571	-23.2%
S&P CONSUMER DSCRTNRY SE	401	216.26	85.6%	785.47	-48.9%	589	530	11.1%
E-MINI RUSSELL 1000 GROWTH	20	0	-	40	-50.0%	30	7	322.3%
FT-SE 100	66	0	-	124.95	-47.3%	95	18	429.0%
E-MINI RUSSELL 1000 VALUE	46	0	-	58.42	-21.4%	52	7	660.9%
E-MICRO NIFTY	0	0	-	0	-	0	4	-100.0%
S&P CONSUMER STAPLES SECT	817	274.16	198.1%	994.16	-17.8%	903	610	48.0%
IBOVESPA INDEX	26	4.89	432.2%	18.84	38.3%	23	20	12.0%
NASDAQ BIOTECH	0	5.26	-100.0%	0	-	0	7	-100.0%

CME Exchange ADV Report - Monthly
February 2016

	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Equity Index Options								
E-MINI S&P500	362,772	278,449.05	30.3%	436,382.63	-16.9%	398,634	307,383	29.7%
S&P 500	47,374	35,196.63	34.6%	50,990.26	-7.1%	49,136	35,968	36.6%
E-MINI MIDCAP	0	0	-	0.05	-100.0%	0	0	-82.5%
E-MINI NASDAQ 100	11,007	5,070.32	117.1%	18,148.05	-39.3%	14,486	6,069	138.7%
NASDAQ	0	0	-	0	-	0	0	-100.0%
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%
EOW1 EMINI S&P 500	58,690	59,062.74	-0.6%	31,930.74	83.8%	45,654	45,661	0.0%
EOW2 EMINI S&P 500	59,196	44,231.42	33.8%	44,711.68	32.4%	52,140	49,638	5.0%
EOW1 S&P 500	2,765	2,369.42	16.7%	1,644.05	68.2%	2,219	1,508	47.1%
EOW2 S&P 500	4,764	2,367.26	101.3%	2,955.89	61.2%	3,883	3,764	3.2%
EOW4 EMINI S&P 500	49,167	2,103.47	2237.4%	70,617.68	-30.4%	59,617	46,423	28.4%
EOW5 S&P 500	982	0	-	0	-	504	0	-
EOW5 EMINI S&P 500	226	0	-	0	-	116	0	-

CME Exchange ADV Report - Monthly
 February 2016

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FX Futures								
AUSTRALIAN DOLLAR	94,198	90,381.79	4.2%	119,634.53	-21.3%	106,590	92,421	15.3%
BRITISH POUND	101,248	88,301.53	14.7%	101,004	0.2%	101,129	95,433	6.0%
BRAZIL REAL	3,569	4,349.11	-17.9%	2,955.95	20.7%	3,270	2,781	17.6%
CANADIAN DOLLAR	74,358	68,358.84	8.8%	94,461.68	-21.3%	84,152	68,387	23.1%
E-MINI EURO FX	4,445	4,085	8.8%	5,825.47	-23.7%	5,118	5,855	-12.6%
EURO FX	227,981	191,563.47	19.0%	214,586.32	6.2%	221,455	258,324	-14.3%
E-MINI JAPANESE YEN	2,211	918.84	140.6%	2,183.84	1.2%	2,198	841	161.3%
JAPANESE YEN	199,857	136,485.21	46.4%	191,461.68	4.4%	195,767	143,006	36.9%
MEXICAN PESO	58,926	41,148.63	43.2%	57,321.05	2.8%	58,144	43,287	34.3%
NEW ZEALND DOLLAR	17,502	15,143.11	15.6%	23,674.68	-26.1%	20,509	19,921	3.0%
NKR/USD CROSS RATE	56	28.05	100.3%	32.42	73.3%	45	57	-21.5%
RUSSIAN RUBLE	1,377	1,801.79	-23.6%	1,774.74	-22.4%	1,571	1,579	-0.5%
S.AFRICAN RAND	488	531.63	-8.3%	609.47	-20.0%	547	855	-36.0%
SWISS FRANC	27,981	12,882.74	117.2%	21,398.42	30.8%	24,774	22,270	11.2%
AD/CD CROSS RATES	0	0.47	-5.0%	0.79	-43.0%	1	1	-33.5%
AD/JY CROSS RATES	221	119.11	85.9%	450.37	-50.8%	333	195	71.1%
AD/NE CROSS RATES	3	1	230.0%	6.16	-46.4%	5	2	96.2%
BP/JY CROSS RATES	77	106.63	-28.0%	106.95	-28.2%	91	61	49.6%
BP/SF CROSS RATES	1	3.95	-87.3%	0.84	-40.6%	1	6	-89.6%
CD/JY CROSS RATES	0	0.58	-65.5%	0.11	89.9%	0	1	-85.1%
EC/AD CROSS RATES	48	23.21	105.3%	129.89	-63.3%	88	98	-10.5%
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/SEK CROSS RATES	3	4.53	-40.3%	2.32	16.6%	3	20	-87.4%
EFX/BP CROSS RATES	3,254	2,195.11	48.2%	4,248.05	-23.4%	3,738	3,055	22.4%
EFX/JY CROSS RATES	2,310	1,658.42	39.3%	2,114.84	9.2%	2,215	2,195	0.9%
EFX/SF CROSS RATES	1,714	716.11	139.3%	1,607.05	6.6%	1,662	1,625	2.2%
SKR/USD CROSS RATES	52	41.21	25.0%	49.11	4.9%	50	61	-17.3%
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%
POLISH ZLOTY (EC)	79	0	-	268.26	-70.6%	171	26	567.9%
SHEKEL	0	0.11	-100.0%	0	-	0	0	-100.0%
RMB USD	30	21.42	38.6%	28.42	4.5%	29	21	40.4%
KOREAN WON	1	0	-	0.37	103.6%	1	3	-82.5%
TURKISH LIRA	0	0.42	-100.0%	0	-	0	0	-100.0%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-100.0%
TURKISH LIRA (EU)	0	0	-	0	-	0	0	-100.0%
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%
E-MICRO EUR/USD	16,572	10,449.95	58.6%	22,778.53	-27.2%	19,595	17,098	14.6%
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/CAD	0	0	-	0	-	0	0	8.2%
USDZAR	0	3.95	-94.9%	0	-	0	2	-95.5%
CHINESE RENMINBI (CNH)	68	42.68	59.7%	144.58	-52.9%	105	52	101.0%
E-MICRO INR/USD	26	23.95	7.7%	5.11	405.4%	16	10	54.4%
INDIAN RUPEE	517	629.79	-17.9%	650.26	-20.5%	582	515	12.9%
E-MICRO CAD/USD	822	753.26	9.2%	952.05	-13.6%	886	625	41.7%
E-MICRO JPY/USD	1,771	496.58	256.5%	1,247.58	41.9%	1,516	594	155.1%
MICRO CHF/USD	100	82	21.6%	110.26	-9.6%	105	111	-5.6%
E-MICRO USD/CNH	0	2.16	-86.1%	1.68	-82.2%	1	1	-32.8%

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CME Exchange ADV Report - Monthly
February 2016

	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
FX Options								
AUSTRALIAN DOLLAR	6,094	5,847.16	4.2%	8,335.95	-26.9%	7,186	6,066	18.5%
BRITISH POUND	12,695	11,948.32	6.2%	10,869.9	16.8%	11,806	10,158	16.2%
CANADIAN DOLLAR	9,637	5,966.53	61.5%	12,467.26	-22.7%	11,016	5,563	98.0%
EURO FX	53,332	39,425.21	35.3%	39,140.84	36.3%	46,418	48,879	-5.0%
JAPANESE YEN	19,505	10,431.58	87.0%	17,454.05	11.8%	18,506	11,451	61.6%
MEXICAN PESO	185	96.89	91.2%	140.79	31.6%	164	70	134.8%
NEW ZEALND DOLLAR	0	0.16	-100.0%	0	-	0	0	-100.0%
RUSSIAN RUBLE	42	0	-	9.11	363.5%	26	2	1115.0%
SWISS FRANC	459	927.68	-50.5%	498.63	-7.9%	478	676	-29.2%
JAPANESE YEN (EU)	57	5.74	897.9%	34.37	66.6%	46	18	158.3%
EURO FX (EU)	213	227.95	-6.5%	312.47	-31.8%	261	237	10.5%
CANADIAN DOLLAR (EU)	24	31.53	-24.2%	30	-20.3%	27	6	328.1%
BRITISH POUND (EU)	74	54.95	35.4%	106.79	-30.3%	90	30	196.9%
AUSTRALIAN DLR (EU)	25	5.79	335.3%	21.74	15.9%	24	5	360.8%
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	47,810	48,354.42	-1.1%	59,349.37	-19.4%	53,432	53,126	0.6%
FEEDER CATTLE	10,051	10,216.05	-1.6%	9,920.89	1.3%	9,988	9,854	1.4%
LEAN HOGS	32,271	39,120.68	-17.5%	35,011.68	-7.8%	33,606	37,849	-11.2%
LUMBER	721	878.74	-18.0%	702.11	2.7%	712	796	-10.6%
MILK	1,029	1,550.37	-33.6%	1,093.11	-5.9%	1,060	1,089	-2.7%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	266	141.05	88.3%	370.63	-28.4%	317	200	58.0%
BUTTER CS	218	151	44.3%	162.37	34.2%	191	122	56.3%
CLASS IV MILK	13	56.21	-76.9%	51.68	-74.8%	32	48	-33.3%
DRY WHEY	68	113.95	-40.6%	88.63	-23.7%	78	85	-8.3%
GSCI EXCESS RETURN FUT	31	189.32	-83.4%	129.05	-75.7%	79	1,004	-92.1%
GOLDMAN SACHS	1,343	1,459.84	-8.0%	1,513.74	-11.3%	1,426	1,401	1.8%
HOUSING INDEX	0	0.21	90.0%	0.47	-15.6%	0	0	18.5%
HDD WEATHER	8	55.37	-86.3%	14.53	-47.7%	11	33	-67.1%
CDD WEATHER	0	0	-	0	-	0	24	-100.0%
HDD SEASONAL STRIP	0	0	-	0	-	0	4	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	0	6	-100.0%
HDD WEATHER EUROPEAN	25	0	-	0	-	13	0	6388.1%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
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%
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%

CME Exchange ADV Report - Monthly

February 2016

Page 5 of 6

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	18,148	13,993.74	29.7%	20,515.26	-11.5%	19,301	15,709	22.9%
FEEDER CATTLE	1,396	1,547.68	-9.8%	1,793.21	-22.2%	1,589	1,728	-8.0%
LEAN HOGS	6,508	12,737.21	-48.9%	8,735.16	-25.5%	7,593	11,216	-32.3%
LUMBER	51	72.95	-30.1%	55.37	-7.9%	53	53	1.0%
MILK	1,150	1,682.89	-31.7%	1,119.26	2.7%	1,135	1,049	8.2%
MLK MID	1	2.74	-67.1%	3.47	-74.1%	2	2	2.2%
NFD MILK	167	122.16	36.9%	387.95	-56.9%	275	182	50.8%
BUTTER CS	99	36.95	167.7%	111.63	-11.4%	105	48	117.6%
CLASS IV MILK	11	32.89	-67.6%	21.53	-50.5%	16	33	-52.2%
DRY WHEY	6	20.21	-69.6%	1.05	484.3%	4	12	-68.8%
HDD WEATHER	0	63.16	-100.0%	0	-	0	11	-100.0%
CDD WEATHER	0	0	-	0	-	0	1	-100.0%
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%
HDD WEATHER EUROPEAN	275	26.32	945.0%	0	-	141	12	1089.3%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	30	-100.0%
LV CATL CSO	1	0.26	374.9%	0	-	1	0	100.2%
CASH-SETTLED CHEESE	334	303.58	10.1%	287.47	16.2%	311	316	-1.6%
Ags Futures								
PALM OIL	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0.32	-100.0%	0	0	-46.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,934,978	2,814,652.95	4.3%	3,196,376	-8.2%	3,062,325	2,320,069	32.0%
Equity Index Futures	2,612,492	1,640,341.84	59.3%	3,117,898.37	-16.2%	2,858,715	2,071,641	38.0%
FX Futures	849,353	677,810.47	25.3%	879,115.05	-3.4%	863,853	786,070	9.9%
Commodities and Alternative Invest	94,866	102,888.32	-7.8%	109,222.16	-13.1%	101,860	106,757	-4.6%
Ags Futures	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures	0	0	-	0.32	-100.0%	0	0	-46.7%
TOTAL FUTURES	6,491,689	5,235,693.58	24.0%	7,302,611.9	-11.1%	6,886,753.74	5,284,538.55	30.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,492,659	1,042,705.95	43.2%	2,151,618.47	-30.6%	1,813,691	963,054	88.3%
Equity Index Options	649,523	490,150.32	32.5%	743,739.58	-12.7%	695,423	553,958	25.5%
FX Options	102,344	74,969.47	36.5%	89,421.9	14.5%	96,048	83,161	15.5%
Commodities and Alternative Invest	28,147	31,037.47	-9.3%	33,031.37	-14.8%	30,527	30,746	-0.7%
TOTAL OPTIONS	2,272,673	1,638,863.21	38.7%	3,017,811.32	-24.7%	2,635,689	1,630,919.74	61.6%

CME Exchange ADV Report - Monthly

February 2016

Page 6 of 6

	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
TOTAL COMBINED								
Interest Rate	4,427,637	3,857,358.9	14.8%	5,347,994.47	-17.2%	4,876,016	3,283,123	48.5%
Equity Index	3,262,015	2,130,492.16	53.1%	3,861,637.95	-15.5%	3,554,139	2,625,599	35.4%
FX	951,697	752,779.95	26.4%	968,536.95	-1.7%	959,901	869,232	10.4%
Commodities and Alternative Invest	123,013	133,925.79	-8.1%	142,253.53	-13.5%	132,387	137,504	-3.7%
Ags	0	0	-	0	-	0	1	-100.0%
Foreign Exchange	0	0	-	0.32	-100.0%	0	0	-46.7%
GRAND TOTAL	8,764,361	6,874,556.79	27.5%	10,320,423.21	-15.1%	9,522,442.74	6,915,458.29	37.7%