

CME Exchange ADV Report - Monthly

March 2016

Page 1 of 6

	ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
EURODOLLARS	2,448,069	2,585,748.64	-5.3%	2,934,938	-16.6%	2,840,761	2,319,815	22.5%
1-MONTH EURODOLLAR	36	251.59	-85.7%	39.5	-9.2%	42	251	-83.4%
EURO 5YR BUNDLE	0	0	-	0	-	0	0	-100.0%
2YR BUNDLE	0	2.27	-100.0%	0	-	0	2	-100.0%
3YR BUNDLE	0	0	-	0	-	0	1	-100.0%
Interest Rate Options								
EURODOLLARS	543,907	452,090.32	20.3%	772,940.7	-29.6%	820,243	443,788	84.8%
EURO MIDCURVE	455,455	507,190.64	-10.2%	719,718.35	-36.7%	699,755	519,266	34.8%
Equity Index Futures								
E-MINI S&P500	2,028,561	1,770,422.55	14.6%	2,126,605.8	-4.6%	2,215,538	1,698,827	30.4%
S&P 500	15,474	23,711.5	-34.7%	8,865.55	74.5%	11,539	12,028	-4.1%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
E-MINI MIDCAP	28,811	27,234.91	5.8%	22,110.95	30.3%	26,321	21,269	23.8%
S&P 400 MIDCAP	0	37.36	-100.0%	0	-	0	27	-100.0%
S&P 500 GROWTH	3	4.18	-38.0%	0.7	270.1%	1	2	-14.2%
S&P 500/VALUE	358	3.32	10694.5%	933.6	-61.6%	826	24	3321.2%
E-MINI RUSSELL 1000	26	0	-	32.5	-20.6%	45	12	292.8%
E-MINI NASDAQ 100	262,209	277,000.09	-5.3%	340,917.8	-23.1%	341,156	266,049	28.2%
NASDAQ	0	1,017.32	-100.0%	0	-	0	360	-100.0%
NIKKEI 225 (\$) STOCK	17,890	20,530.41	-12.9%	26,036.8	-31.3%	23,225	16,746	38.7%
NIKKEI 225 (YEN) STOCK	59,140	53,899.86	9.7%	82,704.4	-28.5%	76,326	52,777	44.6%
S&P MATERIALS SECTOR	348	268.77	29.6%	267.1	30.4%	266	165	61.5%
S&P ENERGY SECTOR	508	356.86	42.5%	400.75	26.9%	480	375	28.0%
S&P FINANCIAL SECTOR	1,453	334.55	334.4%	473.8	206.7%	821	252	226.1%
S&P INDUSTRIAL SECTOR	694	179.09	287.2%	316.95	118.8%	394	171	130.3%
S&P TECHNOLOGY SECTOR	426	380.23	12.1%	134.7	216.3%	277	239	15.9%
S&P UTILITIES SECTOR	2,031	683.77	197.1%	872.25	132.9%	1,169	547	113.9%
S&P HEALTH CARE SECTOR	663	806.41	-17.8%	441.75	50.1%	520	571	-9.0%
S&P CONSUMER DSCRTNRY SE	686	281.91	143.3%	401.45	70.8%	624	530	17.7%
E-MINI RUSSELL 1000 GROWTH	26	0	-	20	32.3%	29	7	305.4%
FT-SE 100	93	0	-	65.8	42.0%	94	18	426.7%
E-MINI RUSSELL 1000 VALUE	29	0	-	45.9	-36.3%	44	7	540.7%
E-MICRO NIFTY	0	0	-	0	-	0	4	-100.0%
S&P CONSUMER STAPLES SECT	2,707	504.27	436.8%	817.15	231.2%	1,554	610	154.6%
IBOVESPA INDEX	30	9.32	220.5%	26.05	14.6%	25	20	25.2%
NASDAQ BIOTECH	0	13.64	-100.0%	0	-	0	7	-100.0%

CME Exchange ADV Report - Monthly

March 2016

Page 2 of 6

	ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Equity Index Options								
E-MINI S&P500	296,069	293,036.64	1.0%	362,771.9	-18.4%	361,643	307,383	17.7%
S&P 500	41,794	28,659.68	45.8%	47,374	-11.8%	46,488	35,968	29.2%
E-MINI MIDCAP	0	0	-	0	-	0	0	-43.9%
E-MINI NASDAQ 100	8,255	5,411.23	52.6%	11,007.25	-25.0%	12,239	6,069	101.6%
NASDAQ	0	0.45	-100.0%	0	-	0	0	-100.0%
EOM S&P 500	8,036	3,526.45	127.9%	6,692.2	20.1%	7,160	5,061	41.5%
EOM EMINI S&P	49,165	38,332.45	28.3%	45,887	7.1%	57,607	52,482	9.8%
EOW1 EMINI S&P 500	45,655	35,419.68	28.9%	58,690.25	-22.2%	45,654	45,661	0.0%
EOW2 EMINI S&P 500	48,302	49,007.09	-1.4%	59,196	-18.4%	50,756	49,638	2.3%
EOW1 S&P 500	2,132	908.32	134.7%	2,765.05	-22.9%	2,187	1,508	45.0%
EOW2 S&P 500	6,361	4,369.41	45.6%	4,764.45	33.5%	4,777	3,764	26.9%
EOW4 EMINI S&P 500	31,605	45,160.55	-30.0%	49,166.8	-35.7%	49,515	46,423	6.7%
EOW5 S&P 500	1,889	0	-	982.25	92.3%	1,003	0	-
EOW5 EMINI S&P 500	1,810	0	-	225.9	701.1%	727	0	-

CME Exchange ADV Report - Monthly

March 2016

Page 3 of 6

	ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
FX Futures								
AUSTRALIAN DOLLAR	104,037	118,316.55	-12.1%	94,197.55	10.4%	105,669	92,421	14.3%
BRITISH POUND	117,017	129,760.55	-9.8%	101,248.1	15.6%	106,859	95,433	12.0%
BRAZIL REAL	5,970	2,550.14	134.1%	3,569.15	67.3%	4,244	2,781	52.6%
CANADIAN DOLLAR	79,459	85,536.64	-7.1%	74,358.4	6.9%	82,460	68,387	20.6%
E-MINI EURO FX	4,405	8,050.36	-45.3%	4,445.05	-0.9%	4,861	5,855	-17.0%
EURO FX	247,903	351,107.09	-29.4%	227,981.1	8.7%	230,994	258,324	-10.6%
E-MINI JAPANESE YEN	1,313	752.82	74.4%	2,211.1	-40.6%	1,879	841	123.3%
JAPANESE YEN	137,378	143,678	-4.4%	199,857.1	-31.3%	174,709	143,006	22.2%
MEXICAN PESO	48,446	52,571.41	-7.8%	58,925.95	-17.8%	54,646	43,287	26.2%
NEW ZEALND DOLLAR	22,471	22,099.77	1.7%	17,501.8	28.4%	21,217	19,921	6.5%
NKR/USD CROSS RATE	135	124.41	8.1%	56.2	139.3%	77	57	35.5%
RUSSIAN RUBLE	2,124	3,840.86	-44.7%	1,377.2	54.2%	1,770	1,579	12.1%
S.AFRICAN RAND	929	1,182.45	-21.4%	487.75	90.5%	685	855	-19.9%
SWISS FRANC	24,147	24,417.09	-1.1%	27,980.8	-13.7%	24,548	22,270	10.2%
AD/CD CROSS RATES	0	1.82	-85.0%	0.45	-39.4%	0	1	-46.8%
AD/JY CROSS RATES	194	197.64	-2.0%	221.45	-12.6%	283	195	45.3%
AD/NE CROSS RATES	5	1.18	338.5%	3.3	57.0%	5	2	103.6%
BP/JY CROSS RATES	61	95.86	-36.7%	76.8	-21.0%	80	61	31.4%
BP/SF CROSS RATES	0	6.59	-93.8%	0.5	-18.2%	1	6	-91.1%
CD/JY CROSS RATES	0	1.18	-88.5%	0.2	-31.8%	0	1	-85.7%
EC/AD CROSS RATES	95	123	-22.8%	47.65	99.2%	90	98	-7.9%
EC/CD CROSS RATES	148	245.73	-39.8%	134.9	9.6%	149	126	18.2%
EC/NOK CROSS RATES	0	32.45	-99.7%	0	-	0	3	-97.3%
EC/SEK CROSS RATES	32	40	-19.0%	2.7	1100.3%	13	20	-33.5%
EFX/BP CROSS RATES	6,132	4,238.91	44.7%	3,253.6	88.5%	4,601	3,055	50.6%
EFX/JY CROSS RATES	3,269	2,225	46.9%	2,309.6	41.5%	2,595	2,195	18.2%
EFX/SF CROSS RATES	2,315	1,628.41	42.2%	1,713.5	35.1%	1,897	1,625	16.7%
SKR/USD CROSS RATES	134	96.77	38.5%	51.5	160.3%	81	61	32.3%
HUNGARIAN FORINT (US)	0	0.09	-100.0%	0	-	0	0	-100.0%
POLISH ZLOTY (US)	22	13.23	63.6%	31.7	-31.7%	28	33	-16.8%
POLISH ZLOTY (EC)	224	2.5	8870.9%	78.9	184.2%	190	26	642.7%
SHEKEL	0	0.23	-100.0%	0	-	0	0	-100.0%
RMB USD	46	29.23	56.1%	29.7	53.7%	35	21	69.3%
KOREAN WON	2	2.68	-16.9%	0.75	197.0%	1	3	-63.9%
TURKISH LIRA	0	2.95	-96.9%	0	-	0	0	-93.4%
E-MICRO USD/CHF	0	0.05	0.0%	0	-	0	0	-53.9%
TURKISH LIRA (EU)	0	0.09	-100.0%	0	-	0	0	-100.0%
E-MICRO USD/JPY	0	1.09	-91.7%	0	-	0	0	-92.7%
E-MICRO AUD/USD	4,173	1,990.64	109.6%	4,041.6	3.3%	4,273	2,579	65.7%
E-MICRO EUR/USD	15,817	16,662.64	-5.1%	16,571.5	-4.6%	18,233	17,098	6.6%
E-MICRO GBP/USD	2,528	1,781.55	41.9%	3,281.65	-23.0%	2,753	1,929	42.7%
E-MICRO USD/CAD	1	0	-	0.1	490.9%	0	0	418.8%
USDZAR	0	3.55	-100.0%	0.2	-100.0%	0	2	-97.1%
CHINESE RENMINBI (CNH)	78	42.5	84.5%	68.15	15.1%	96	52	82.4%
E-MICRO INR/USD	40	16.55	144.0%	25.8	56.4%	25	10	141.7%
INDIAN RUPEE	443	643.05	-31.1%	516.9	-14.2%	532	515	3.2%
E-MICRO CAD/USD	896	726.64	23.4%	822.3	9.0%	889	625	42.3%
E-MICRO JPY/USD	1,116	548.55	103.5%	1,770.55	-37.0%	1,372	594	130.8%
MICRO CHF/USD	197	124.77	57.8%	99.7	97.5%	138	111	24.2%
E-MICRO USD/CNH	0	6.5	-93.0%	0.3	51.5%	1	1	-45.8%

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

March 2016

Page 4 of 6

	ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
FX Options								
AUSTRALIAN DOLLAR	6,553	7,434.82	-11.9%	6,094.15	7.5%	6,958	6,066	14.7%
BRITISH POUND	9,156	16,597.36	-44.8%	12,694.8	-27.9%	10,850	10,158	6.8%
CANADIAN DOLLAR	6,443	5,562.86	15.8%	9,637.2	-33.1%	9,367	5,563	68.4%
EURO FX	39,910	67,967.91	-41.3%	53,332.2	-25.2%	44,071	48,879	-9.8%
JAPANESE YEN	12,847	9,282.86	38.4%	19,504.95	-34.1%	16,465	11,451	43.8%
MEXICAN PESO	63	105.55	-40.5%	185.25	-66.1%	127	70	82.7%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	-100.0%
RUSSIAN RUBLE	0	0	-	42.2	-100.0%	17	2	676.8%
SWISS FRANC	260	980	-73.5%	459.2	-43.3%	400	676	-40.9%
JAPANESE YEN (EU)	15	4.59	227.7%	57.25	-73.7%	35	18	95.6%
EURO FX (EU)	122	470.91	-74.0%	213.05	-42.6%	211	237	-10.7%
CANADIAN DOLLAR (EU)	21	0.14	15162.6%	23.9	-12.9%	25	6	293.3%
BRITISH POUND (EU)	76	41.18	84.3%	74.4	2.0%	85	30	180.0%
AUSTRALIAN DLR (EU)	0	0.68	-100.0%	25.2	-100.0%	15	5	194.6%
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	53,972	52,888.41	2.0%	47,810.4	12.9%	53,627	53,126	0.9%
FEEDER CATTLE	11,146	10,143.14	9.9%	10,050.8	10.9%	10,405	9,854	5.6%
LEAN HOGS	36,228	43,719.23	-17.1%	32,271.45	12.3%	34,552	37,849	-8.7%
LUMBER	770	668.64	15.1%	720.75	6.8%	733	796	-7.9%
MILK	888	1,083.82	-18.1%	1,028.7	-13.7%	998	1,089	-8.4%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	316	204.14	54.8%	265.55	19.0%	316	200	57.9%
BUTTER CS	150	130.14	15.2%	217.9	-31.2%	176	122	44.2%
CLASS IV MILK	9	30.86	-69.4%	13	-27.3%	24	48	-50.2%
DRY WHEY	32	57.09	-44.1%	67.65	-52.8%	61	85	-27.8%
GSCI EXCESS RETURN FUT	3,466	2,793.14	24.1%	31.35	10956.8%	1,301	1,004	29.5%
GOLDMAN SACHS	1,244	1,322.09	-5.9%	1,342.8	-7.4%	1,360	1,401	-2.9%
HOUSING INDEX	0	0.55	-83.3%	0.4	-77.3%	0	0	-15.3%
HDD WEATHER	0	13.64	-100.0%	7.6	-100.0%	7	33	-78.9%
CDD WEATHER	0	0	-	0	-	0	24	-100.0%
HDD SEASONAL STRIP	0	0	-	0	-	0	4	-100.0%
CDD SEASONAL STRIP	34	2.27	1400.0%	0	-	12	6	121.6%
HDD WEATHER EUROPEAN	5	0	-	25	-81.8%	10	0	4877.8%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
HDD EURO SEASONAL STRIP	2	0	-	0	-	1	0	107.3%
CASH-SETTLED CHEESE	546	421.91	29.4%	580.5	-5.9%	562	486	15.6%
S&P GSCI ENHANCED ER SWAP	1,188	1,188.36	0.0%	0	-	429	413	3.7%
MALAYSIAN PALM SWAP	678	167.27	305.4%	432.2	56.9%	465	215	116.2%

CME Exchange ADV Report - Monthly

March 2016

Page 5 of 6

	ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Options								
LIVE CATTLE	19,758	14,900.05	32.6%	18,147.75	8.9%	19,466	15,709	23.9%
FEEDER CATTLE	1,709	1,815.36	-5.9%	1,395.9	22.4%	1,632	1,728	-5.5%
LEAN HOGS	5,831	13,984.23	-58.3%	6,508.2	-10.4%	6,958	11,216	-38.0%
LUMBER	44	46.32	-6.0%	51	-14.6%	50	53	-5.5%
MILK	1,004	1,090.32	-7.9%	1,149.9	-12.7%	1,088	1,049	3.7%
MLK MID	2	1.64	8.3%	0.9	97.0%	2	2	-4.3%
NFD MILK	110	249.27	-55.9%	167.25	-34.3%	215	182	18.1%
BUTTER CS	38	42.14	-10.2%	98.9	-61.8%	81	48	67.4%
CLASS IV MILK	15	19.05	-21.5%	10.65	40.4%	16	33	-53.3%
DRY WHEY	3	29.36	-89.9%	6.15	-52.0%	3	12	-71.0%
HDD WEATHER	0	0	-	0	-	0	11	-100.0%
CDD WEATHER	0	0	-	0	-	0	1	-100.0%
HDD SEASONAL STRIP	0	0	-	0	-	0	68	-100.0%
CDD SEASONAL STRIP	614	931.82	-34.1%	0	-	221	265	-16.4%
HDD WEATHER EUROPEAN	0	0	-	275	-100.0%	90	12	660.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	30	-100.0%
LV CATL CSO	0	0.09	-100.0%	1.25	-100.0%	0	0	28.0%
CASH-SETTLED CHEESE	292	243.23	20.2%	334.1	-12.5%	304	316	-3.7%
Ags Futures								
PALM OIL	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	0	0	-43.2%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,448,104	2,586,002.5	-5.3%	2,934,977.5	-16.6%	2,840,803	2,320,069	22.4%
Equity Index Futures	2,422,168	2,177,680.32	11.2%	2,612,491.75	-7.3%	2,701,272	2,071,641	30.4%
FX Futures	833,703	975,521.73	-14.5%	849,353.2	-1.8%	852,979	786,070	8.5%
Commodities and Alternative Invest	110,674	114,834.68	-3.6%	94,866.05	16.7%	105,039	106,757	-1.6%
Ags Futures	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures	0	0	-	0	-	0	0	-43.2%
TOTAL FUTURES	5,814,649	5,854,039.23	-0.7%	6,491,688.5	-10.4%	6,500,093.16	5,284,538.55	23.0%
TOTAL OPTIONS GROUP								
Interest Rate Options	999,361	959,280.95	4.2%	1,492,659.05	-33.0%	1,519,998	963,054	57.8%
Equity Index Options	541,073	503,831.95	7.4%	649,523.05	-16.7%	639,756	553,958	15.5%
FX Options	75,466	108,448.86	-30.4%	102,343.75	-26.3%	88,625	83,161	6.6%
Commodities and Alternative Invest	29,419	33,352.86	-11.8%	28,146.95	4.5%	30,127	30,746	-2.0%
TOTAL OPTIONS	1,645,319	1,604,914.64	2.5%	2,272,672.8	-27.6%	2,278,506.23	1,630,919.74	39.7%

CME Exchange ADV Report - Monthly

March 2016

Page 6 of 6

	ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
TOTAL COMBINED								
Interest Rate	3,447,466	3,545,283.45	-2.8%	4,427,636.55	-22.1%	4,360,801	3,283,123	32.8%
Equity Index	2,963,240	2,681,512.27	10.5%	3,262,014.8	-9.2%	3,341,028	2,625,599	27.2%
FX	909,169	1,083,970.59	-16.1%	951,696.95	-4.5%	941,604	869,232	8.3%
Commodities and Alternative Invest	140,092	148,187.55	-5.5%	123,013	13.9%	135,166	137,504	-1.7%
Ags	0	0	-	0	-	0	1	-100.0%
Foreign Exchange	0	0	-	0	-	0	0	-43.2%
GRAND TOTAL	7,459,968	7,458,953.86	0.0%	8,764,361.3	-14.9%	8,778,599.39	6,915,458.29	26.9%