

CME Exchange ADV Report - Monthly

April 2016

Page 1 of 5

	ADV APR 2016	ADV APR 2015	% CHG	ADV MAR 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
EURODOLLARS	1,962,360	1,794,860.27	9.3%	2,448,068.55	-19.8%	2,615,805	2,319,815	12.8%
1-MONTH EURODOLLAR	5	104.64	-94.8%	35.86	-84.7%	32	251	-87.1%
EURO 5YR BUNDLE	0	0	-	0	-	0	0	-100.0%
2YR BUNDLE	0	0	-	0	-	0	2	-100.0%
3YR BUNDLE	0	0.05	-100.0%	0	-	0	1	-100.0%
Interest Rate Options								
EURODOLLARS	550,029	365,006.73	50.7%	543,906.64	1.1%	751,042	443,788	69.2%
EURO MIDCURVE	353,122	426,055.95	-17.1%	455,454.64	-22.5%	610,983	519,266	17.7%
Equity Index Futures								
E-MINI S&P500	1,649,458	1,218,205.32	35.4%	2,028,561.27	-18.7%	2,070,566	1,698,827	21.9%
S&P 500	5,897	6,018.5	-2.0%	15,474.36	-61.9%	10,094	12,028	-16.1%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
E-MINI MIDCAP	15,497	14,795.36	4.7%	28,810.95	-46.2%	23,549	21,269	10.7%
S&P 400 MIDCAP	0	76.5	-100.0%	0	-	0	27	-100.0%
S&P 500 GROWTH	1	0.09	581.0%	2.59	-76.1%	1	2	-26.1%
S&P 500/VALUE	227	0.45	49740.2%	358.18	-36.8%	672	24	2685.5%
E-MINI RUSSELL 1000	9	0	-	25.82	-64.4%	36	12	212.7%
E-MINI NASDAQ 100	238,450	209,869.64	13.6%	262,208.95	-9.1%	314,853	266,049	18.3%
NASDAQ	0	446.5	-100.0%	0	-	0	360	-100.0%
NIKKEI 225 (\$) STOCK	19,937	12,810.45	55.6%	17,890.05	11.4%	22,383	16,746	33.7%
NIKKEI 225 (YEN) STOCK	66,570	39,671.09	67.8%	59,139.73	12.6%	73,828	52,777	39.9%
S&P MATERIALS SECTOR	142	92.59	53.4%	348.27	-59.2%	234	165	42.3%
S&P ENERGY SECTOR	322	269.27	19.5%	508.45	-36.7%	439	375	17.2%
S&P FINANCIAL SECTOR	402	112.68	256.6%	1,453.36	-72.4%	713	252	183.5%
S&P INDUSTRIAL SECTOR	118	63.64	85.2%	693.5	-83.0%	323	171	89.0%
S&P TECHNOLOGY SECTOR	100	96.32	3.7%	426.09	-76.6%	232	239	-3.1%
S&P UTILITIES SECTOR	388	463	-16.2%	2,031.45	-80.9%	969	547	77.3%
S&P HEALTH CARE SECTOR	329	782.59	-57.9%	663.18	-50.4%	471	571	-17.5%
S&P CONSUMER DSCRTNRY SE	177	163.68	8.2%	685.77	-74.2%	509	530	-3.9%
E-MINI RUSSELL 1000 GROWTH	8	0	-	26.45	-71.6%	23	7	229.0%
FT-SE 100	64	0	-	93.45	-31.1%	87	18	384.0%
E-MINI RUSSELL 1000 VALUE	49	0	-	29.23	67.0%	45	7	559.5%
E-MICRO NIFTY	0	0	-	0	-	0	4	-100.0%
S&P CONSUMER STAPLES SECT	338	136.5	147.8%	2,706.73	-87.5%	1,242	610	103.6%
IBOVESPA INDEX	37	27.41	35.9%	29.86	24.7%	28	20	40.5%
NASDAQ BIOTECH	0	0	-	0	-	0	7	-100.0%

CME Exchange ADV Report - Monthly

April 2016

Page 2 of 5

	ADV APR 2016	ADV APR 2015	% CHG	ADV MAR 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Equity Index Options								
E-MINI S&P500	267,163	253,856.32	5.2%	296,068.77	-9.8%	337,447	307,383	9.8%
S&P 500	25,528	26,751.45	-4.6%	41,794.32	-38.9%	41,120	35,968	14.3%
E-MINI MIDCAP	0	0.41	-100.0%	0.18	-100.0%	0	0	-58.3%
E-MINI NASDAQ 100	11,732	4,899.55	139.5%	8,255	42.1%	12,109	6,069	99.5%
NASDAQ	0	0	-	0	-	0	0	-100.0%
EOM S&P 500	9,137	3,338.23	173.7%	8,036	13.7%	7,666	5,061	51.5%
EOM EMINI S&P	92,506	35,327.64	161.9%	49,165	88.2%	66,545	52,482	26.8%
EOW1 EMINI S&P 500	31,784	34,859.09	-8.8%	45,654.5	-30.4%	42,102	45,661	-7.8%
EOW2 EMINI S&P 500	37,078	43,280.55	-14.3%	48,302	-23.2%	47,253	49,638	-4.8%
EOW1 S&P 500	2,518	1,308.95	92.3%	2,131.68	18.1%	2,272	1,508	50.7%
EOW2 S&P 500	4,951	4,077	21.4%	6,361.14	-22.2%	4,822	3,764	28.1%
EOW4 EMINI S&P 500	40,781	41,935.68	-2.8%	31,605.27	29.0%	47,278	46,423	1.8%
EOW5 S&P 500	2,706	0	-	1,889.14	43.3%	1,439	0	-
EOW5 EMINI S&P 500	17,779	0	-	1,809.68	882.5%	5,094	0	-
FX Futures								
AUSTRALIAN DOLLAR	96,264	99,937.09	-3.7%	104,037.45	-7.5%	103,261	92,421	11.7%
BRITISH POUND	93,666	87,209.82	7.4%	117,016.77	-20.0%	103,480	95,433	8.4%
BRAZIL REAL	4,037	2,144.23	88.3%	5,970.09	-32.4%	4,191	2,781	50.7%
CANADIAN DOLLAR	70,562	63,397.77	11.3%	79,458.82	-11.2%	79,413	68,387	16.1%
E-MINI EURO FX	3,390	6,385.09	-46.9%	4,404.95	-23.0%	4,484	5,855	-23.4%
EURO FX	175,622	261,154.05	-32.8%	247,903.27	-29.2%	216,813	258,324	-16.1%
E-MINI JAPANESE YEN	1,836	629.32	191.8%	1,312.64	39.9%	1,868	841	122.0%
JAPANESE YEN	130,323	111,929.59	16.4%	137,378.32	-5.1%	163,342	143,006	14.2%
MEXICAN PESO	54,624	41,697.18	31.0%	48,445.86	12.8%	54,641	43,287	26.2%
NEW ZEALND DOLLAR	18,832	17,108.23	10.1%	22,470.91	-16.2%	20,606	19,921	3.4%
NKR/USD CROSS RATE	46	17.77	156.4%	134.5	-66.1%	69	57	21.3%
RUSSIAN RUBLE	1,067	1,439.82	-25.9%	2,123.59	-49.7%	1,590	1,579	0.7%
S.AFRICAN RAND	522	519.95	0.5%	929.27	-43.8%	643	855	-24.8%
SWISS FRANC	19,013	21,459.77	-11.4%	24,146.82	-21.3%	23,130	22,270	3.9%
AD/CD CROSS RATES	0	1.55	-81.5%	0.27	4.8%	0	1	-52.5%
AD/JY CROSS RATES	162	175.14	-7.3%	193.59	-16.2%	252	195	29.4%
AD/NE CROSS RATES	1	5	-72.4%	5.18	-73.3%	4	2	66.3%
BP/JY CROSS RATES	61	49.05	24.1%	60.64	0.4%	75	61	23.3%
BP/SF CROSS RATES	1	1.5	-61.9%	0.41	39.7%	1	6	-91.1%
CD/JY CROSS RATES	0	1.55	-100.0%	0.14	-100.0%	0	1	-89.4%
EC/AD CROSS RATES	84	92.32	-8.8%	94.91	-11.2%	89	98	-9.5%
EC/CD CROSS RATES	76	80.09	-4.5%	147.82	-48.3%	130	126	3.4%
EC/NOK CROSS RATES	0	0	-	0.09	-100.0%	0	3	-98.0%
EC/SEK CROSS RATES	4	3.59	20.7%	32.41	-86.6%	11	20	-45.0%
EFX/BP CROSS RATES	2,536	1,649.68	53.7%	6,132.09	-58.6%	4,072	3,055	33.3%
EFX/JY CROSS RATES	1,715	1,498.05	14.5%	3,268.55	-47.5%	2,370	2,195	8.0%
EFX/SF CROSS RATES	1,411	818.27	72.5%	2,314.82	-39.0%	1,773	1,625	9.1%
SKR/USD CROSS RATES	61	26.14	132.1%	134.05	-54.7%	75	61	24.0%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	36	0.18	19937.7%	21.64	68.4%	30	33	-10.1%
POLISH ZLOTY (EC)	226	0.05	496498.7%	224.27	0.7%	199	26	678.3%
SHEKEL	0	0.14	-100.0%	0	-	0	0	-100.0%

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CME Exchange ADV Report - Monthly

April 2016

Page 3 of 5

	ADV APR 2016	ADV APR 2015	% CHG	ADV MAR 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
FX Futures								
RMB USD	2	13.73	-88.6%	45.64	-96.6%	26	21	27.9%
KOREAN WON	0	0.05	4.6%	2.23	-97.9%	1	3	-72.7%
TURKISH LIRA	0	0.23	-37.1%	0.09	57.2%	0	0	-87.8%
E-MICRO USD/CHF	0	0	-	0.05	-100.0%	0	0	-65.7%
TURKISH LIRA (EU)	0	0	-	0	-	0	0	-100.0%
E-MICRO USD/JPY	0	0.09	4.7%	0.09	4.7%	0	0	-89.1%
E-MICRO AUD/USD	4,165	2,309.41	80.4%	4,173.18	-0.2%	4,246	2,579	64.6%
E-MICRO EUR/USD	13,104	19,697.68	-33.5%	15,817.41	-17.2%	16,919	17,098	-1.0%
E-MICRO GBP/USD	2,368	2,085.05	13.6%	2,527.73	-6.3%	2,654	1,929	37.6%
E-MICRO USD/CAD	0	0.09	266.7%	0.59	-43.6%	0	0	466.0%
USDZAR	0	2.91	-100.0%	0	-	0	2	-97.9%
CHINESE RENMINBI (CNH)	82	21.59	277.6%	78.41	4.0%	92	52	75.5%
E-MICRO INR/USD	52	18.68	179.4%	40.36	29.3%	32	10	211.1%
INDIAN RUPEE	463	620.95	-25.5%	443.36	4.3%	514	515	-0.2%
E-MICRO CAD/USD	1,028	654.86	56.9%	896.41	14.6%	925	625	48.0%
E-MICRO JPY/USD	1,449	445.14	225.6%	1,116.23	29.8%	1,392	594	134.1%
MICRO CHF/USD	64	56.32	13.0%	196.91	-67.7%	119	111	7.1%
E-MICRO USD/CNH	1	1.5	-61.9%	0.45	25.7%	1	1	-49.6%
FCXRX	0	0	-	0	-	0	0	-
FX Options								
AUSTRALIAN DOLLAR	6,231	6,318.09	-1.4%	6,552.95	-4.9%	6,772	6,066	11.6%
BRITISH POUND	10,506	13,608.64	-22.8%	9,155.86	14.7%	10,762	10,158	5.9%
CANADIAN DOLLAR	6,035	5,018.27	20.3%	6,443.23	-6.3%	8,514	5,563	53.0%
EURO FX	30,285	55,362.86	-45.3%	39,909.68	-24.1%	40,540	48,879	-17.1%
JAPANESE YEN	15,934	8,691.5	83.3%	12,847.18	24.0%	16,329	11,451	42.6%
MEXICAN PESO	93	46.64	100.0%	62.82	48.5%	119	70	70.2%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	-100.0%
RUSSIAN RUBLE	17	0	-	0	-	17	2	680.2%
SWISS FRANC	303	467.18	-35.1%	260.18	16.5%	375	676	-44.5%
JAPANESE YEN (EU)	27	11.45	139.9%	15.05	82.6%	33	18	84.9%
EURO FX (EU)	131	230.82	-43.4%	122.36	6.7%	191	237	-19.5%
CANADIAN DOLLAR (EU)	1	0	-	20.82	-95.0%	19	6	196.9%
BRITISH POUND (EU)	52	15.55	234.8%	75.91	-31.4%	77	30	152.2%
AUSTRALIAN DLR (EU)	3	6.41	-60.6%	0	-	12	5	131.8%

CME Exchange ADV Report - Monthly

April 2016

Page 4 of 5

	ADV APR 2016	ADV APR 2015	% CHG	ADV MAR 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	48,129	43,617.32	10.3%	53,972.18	-10.8%	52,219	53,126	-1.7%
FEEDER CATTLE	11,157	9,091.5	22.7%	11,145.59	0.1%	10,598	9,854	7.5%
LEAN HOGS	28,065	32,564.59	-13.8%	36,227.55	-22.5%	32,890	37,849	-13.1%
LUMBER	759	959.82	-21.0%	769.68	-1.4%	739	796	-7.1%
MILK	1,077	1,045.41	3.0%	887.86	21.3%	1,018	1,089	-6.5%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	195	106.32	83.3%	315.91	-38.3%	285	200	42.3%
BUTTER CS	152	115	32.0%	149.95	1.2%	170	122	39.1%
CLASS IV MILK	70	20.27	243.9%	9.45	637.4%	36	48	-25.5%
DRY WHEY	35	47.05	-26.0%	31.91	9.1%	55	85	-35.8%
GSCI EXCESS RETURN FUT	68	57.45	17.6%	3,466.32	-98.1%	985	1,004	-1.9%
GOLDMAN SACHS	1,314	1,270.77	3.4%	1,243.86	5.7%	1,349	1,401	-3.8%
HOUSING INDEX	1	0.55	39.6%	0.09	738.1%	0	0	16.1%
HDD WEATHER	0	0	-	0	-	5	33	-84.3%
CDD WEATHER	5	81.82	-94.2%	0	-	1	24	-94.9%
HDD SEASONAL STRIP	0	0	-	0	-	0	4	-100.0%
CDD SEASONAL STRIP	17	15.91	4.8%	34.09	-51.1%	13	6	141.7%
HDD WEATHER EUROPEAN	0	0	-	4.55	-100.0%	7	0	3603.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
HDD EURO SEASONAL STRIP	0	0	-	2.27	-100.0%	1	0	54.3%
CAT EURO SEASONAL STRIP	12	0	-	0	-	3	0	-
CASH-SETTLED CHEESE	416	382.18	8.8%	546	-23.8%	525	486	7.9%
S&P GSCI ENHANCED ER SWAP	0	0	-	1,188.36	-100.0%	319	413	-22.9%
MALAYSIAN PALM SWAP	486	330.91	46.8%	678.18	-28.4%	470	215	118.7%
Commodities and Alternative Investments								
Options								
LIVE CATTLE	20,013	9,776.18	104.7%	19,758.18	1.3%	19,606	15,709	24.8%
FEEDER CATTLE	1,990	1,341.68	48.3%	1,708.5	16.5%	1,724	1,728	-0.2%
LEAN HOGS	6,649	8,804.73	-24.5%	5,831.18	14.0%	6,879	11,216	-38.7%
LUMBER	43	62.55	-31.6%	43.55	-1.7%	48	53	-8.9%
MILK	978	1,030.5	-5.1%	1,003.86	-2.6%	1,060	1,049	1.0%
MLK MID	0	1.27	-77.6%	1.77	-83.9%	2	2	-25.3%
NFD MILK	141	104.91	34.8%	109.91	28.7%	196	182	7.8%
BUTTER CS	54	29.41	82.8%	37.82	42.2%	74	48	53.0%
CLASS IV MILK	19	10.55	79.7%	14.95	26.7%	16	33	-50.7%
DRY WHEY	11	25	-57.0%	2.95	264.3%	5	12	-55.0%
HOUSING INDEX	1	0	-	0	-	0	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	667	1,113.64	-40.1%	613.64	8.6%	335	265	26.6%
HDD WEATHER EUROPEAN	0	0	-	0	-	67	12	465.7%
CAT WEATHER EUROPEAN	0	136.36	-100.0%	0	-	0	12	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	30	-100.0%
LV CATL CSO	0	0.77	-100.0%	0	-	0	0	-4.8%
CASH-SETTLED CHEESE	233	253.45	-7.9%	292.27	-20.1%	286	316	-9.5%

CME Exchange ADV Report - Monthly

April 2016

Page 5 of 5

	ADV APR 2016	ADV APR 2015	% CHG	ADV MAR 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Ags Futures								
PALM OIL	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0.18	-100.0%	0	0	-57.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	1,962,366	1,794,964.95	9.3%	2,448,104.41	-19.8%	2,615,837	2,320,069	12.7%
Equity Index Futures	1,998,519	1,504,101.59	32.9%	2,422,167.73	-17.5%	2,521,299	2,071,641	21.7%
FX Futures	698,958	745,360.23	-6.2%	833,703.27	-16.2%	813,535	786,070	3.5%
Commodities and Alternative Invest	91,955	89,706.86	2.5%	110,673.82	-16.9%	101,688	106,757	-4.7%
Ags Futures	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures	0	0	-	0.18	-100.0%	0	0	-57.7%
TOTAL FUTURES	4,751,798	4,134,133.64	14.9%	5,814,649.41	-18.3%	6,052,358.92	5,284,538.55	14.5%
TOTAL OPTIONS GROUP								
Interest Rate Options	903,151	791,062.68	14.2%	999,361.27	-9.6%	1,362,025	963,054	41.4%
Equity Index Options	543,664	449,634.86	20.9%	541,072.68	0.5%	615,147	553,958	11.0%
FX Options	69,618	89,777.41	-22.5%	75,466.05	-7.7%	83,758	83,161	0.7%
Commodities and Alternative Invest	30,799	22,691	35.7%	29,418.59	4.7%	30,299	30,746	-1.5%
TOTAL OPTIONS	1,547,232	1,353,165.95	14.3%	1,645,318.59	-6.0%	2,091,228.62	1,630,919.74	28.2%
TOTAL COMBINED								
Interest Rate	2,865,517	2,586,027.64	10.8%	3,447,465.68	-16.9%	3,977,862	3,283,123	21.2%
Equity Index	2,542,183	1,953,736.45	30.1%	2,963,240.41	-14.2%	3,136,446	2,625,599	19.5%
FX	768,576	835,137.64	-8.0%	909,169.32	-15.5%	897,292	869,232	3.2%
Commodities and Alternative Invest	122,754	112,397.86	9.2%	140,092.41	-12.4%	131,987	137,504	-4.0%
Ags	0	0	-	0	-	0	1	-100.0%
Foreign Exchange	0	0	-	0.18	-100.0%	0	0	-57.7%
GRAND TOTAL	6,299,029	5,487,299.59	14.8%	7,459,968	-15.6%	8,143,587.54	6,915,458.29	17.8%