

CME Exchange ADV Report - Monthly

May 2016

Page 1 of 5

	ADV MAY 2016	ADV MAY 2015	% CHG	ADV APR 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
EURODOLLARS	2,194,562	2,317,946.3	-5.3%	1,962,360.14	11.8%	2,529,921	2,319,815	9.1%
1-MONTH EURODOLLAR	172	473.45	-63.6%	5.48	3047.8%	61	251	-75.7%
EURO 5YR BUNDLE	0	0.5	-100.0%	0	-	0	0	-100.0%
2YR BUNDLE	0	1.25	-100.0%	0	-	0	2	-100.0%
3YR BUNDLE	0	1.25	-100.0%	0	-	0	1	-100.0%
Interest Rate Options								
EURODOLLARS	643,404	276,236.3	132.9%	550,029.24	17.0%	729,096	443,788	64.3%
EURO MIDCURVE	448,289	461,681.65	-2.9%	353,121.9	27.0%	577,813	519,266	11.3%
Equity Index Futures								
E-MINI S&P500	1,573,774	1,225,819.35	28.4%	1,649,457.52	-4.6%	1,969,278	1,698,827	15.9%
S&P 500	5,113	6,726.85	-24.0%	5,897.43	-13.3%	9,079	12,028	-24.5%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
E-MINI MIDCAP	16,563	14,682.9	12.8%	15,497.38	6.9%	22,125	21,269	4.0%
S&P 400 MIDCAP	0	82.05	-100.0%	0	-	0	27	-100.0%
S&P 500 GROWTH	0	0.25	90.5%	0.62	-23.1%	1	2	-35.1%
S&P 500/VALUE	622	0.15	414788.9%	226.52	174.7%	662	24	2643.4%
E-MINI RUSSELL 1000	14	0	-	9.19	51.8%	32	12	173.6%
E-MINI NASDAQ 100	229,228	194,034.8	18.1%	238,449.67	-3.9%	297,396	266,049	11.8%
NASDAQ	0	630.4	-100.0%	0	-	0	360	-100.0%
NIKKEI 225 (\$) STOCK	12,955	11,362.6	14.0%	19,936.76	-35.0%	20,461	16,746	22.2%
NIKKEI 225 (YEN) STOCK	45,352	39,859.3	13.8%	66,569.76	-31.9%	68,022	52,777	28.9%
S&P MATERIALS SECTOR	182	122.95	48.0%	142	28.2%	223	165	35.8%
S&P ENERGY SECTOR	265	386.35	-31.5%	321.81	-17.7%	404	375	7.7%
S&P FINANCIAL SECTOR	222	80.65	175.3%	401.81	-44.7%	613	252	143.7%
S&P INDUSTRIAL SECTOR	128	107.6	19.2%	117.86	8.8%	283	171	65.7%
S&P TECHNOLOGY SECTOR	214	97.35	119.8%	99.9	114.2%	228	239	-4.6%
S&P UTILITIES SECTOR	827	454	82.1%	388.19	112.9%	940	547	72.0%
S&P HEALTH CARE SECTOR	370	510.65	-27.6%	329.14	12.3%	450	571	-21.2%
S&P CONSUMER DSCRTNRY SE	301	671.8	-55.1%	177.14	70.1%	467	530	-11.9%
E-MINI RUSSELL 1000 GROWTH	5	0	-	7.52	-38.0%	19	7	175.4%
FT-SE 100	47	0	-	64.43	-27.1%	78	18	338.9%
E-MINI RUSSELL 1000 VALUE	5	0	-	48.81	-90.4%	37	7	439.0%
E-MICRO NIFTY	0	0	-	0	-	0	4	-100.0%
S&P CONSUMER STAPLES SECT	628	657.35	-4.5%	338.29	85.7%	1,117	610	83.1%
IBOVESPA INDEX	45	30.5	46.4%	37.24	19.9%	32	20	57.1%
NASDAQ BIOTECH	0	3.1	-100.0%	0	-	0	7	-100.0%

CME Exchange ADV Report - Monthly

May 2016

Page 2 of 5

	ADV MAY 2016	ADV MAY 2015	% CHG	ADV APR 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Equity Index Options								
E-MINI S&P500	250,423	259,773.05	-3.6%	267,163.48	-6.3%	319,704	307,383	4.0%
S&P 500	28,790	30,558.55	-5.8%	25,528.14	12.8%	38,606	35,968	7.3%
E-MINI MIDCAP	0	0.05	280.8%	0	-	0	0	-40.2%
E-MINI NASDAQ 100	10,555	4,561.05	131.4%	11,732.14	-10.0%	11,792	6,069	94.3%
NASDAQ	0	0	-	0	-	0	0	-100.0%
EOM S&P 500	6,268	6,456.9	-2.9%	9,136.57	-31.4%	7,381	5,061	45.8%
EOM EMINI S&P	62,700	58,526.25	7.1%	92,505.95	-32.2%	65,761	52,482	25.3%
EOW1 EMINI S&P 500	43,139	35,838.8	20.4%	31,784.1	35.7%	42,313	45,661	-7.3%
EOW2 EMINI S&P 500	46,607	37,368.8	24.7%	37,078.38	25.7%	47,121	49,638	-5.1%
EOW1 S&P 500	3,215	1,471.45	118.5%	2,517.71	27.7%	2,464	1,508	63.4%
EOW2 S&P 500	7,080	3,860.4	83.4%	4,951.33	43.0%	5,282	3,764	40.3%
EOW4 EMINI S&P 500	43,184	42,548.65	1.5%	40,780.52	5.9%	46,443	46,423	0.0%
EOW5 S&P 500	5,949	0	-	2,706.24	119.8%	2,359	0	-
EOW5 EMINI S&P 500	57,267	0	-	17,779.33	222.1%	15,731	0	-
FX Futures								
AUSTRALIAN DOLLAR	103,069	84,932.55	21.4%	96,264.05	7.1%	103,222	92,421	11.7%
BRITISH POUND	93,012	111,720.3	-16.7%	93,666.1	-0.7%	101,346	95,433	6.2%
BRAZIL REAL	4,036	1,891.45	113.4%	4,037.38	0.0%	4,159	2,781	49.5%
CANADIAN DOLLAR	70,307	58,504.75	20.2%	70,562.05	-0.4%	77,556	68,387	13.4%
E-MINI EURO FX	2,560	7,374.95	-65.3%	3,390.05	-24.5%	4,092	5,855	-30.1%
EURO FX	152,028	277,471.4	-45.2%	175,622.29	-13.4%	203,605	258,324	-21.2%
E-MINI JAPANESE YEN	1,176	643.45	82.8%	1,836.14	-35.9%	1,727	841	105.3%
JAPANESE YEN	101,994	127,405.9	-19.9%	130,323.24	-21.7%	150,834	143,006	5.5%
MEXICAN PESO	51,345	34,364.75	49.4%	54,624.43	-6.0%	53,969	43,287	24.7%
NEW ZEALND DOLLAR	22,293	20,231.65	10.2%	18,831.57	18.4%	20,950	19,921	5.2%
NKR/USD CROSS RATE	65	33.7	91.6%	45.57	41.7%	68	57	19.8%
RUSSIAN RUBLE	914	549.65	66.2%	1,067.29	-14.4%	1,452	1,579	-8.0%
S.AFRICAN RAND	666	321.4	107.2%	522.38	27.5%	648	855	-24.2%
SWISS FRANC	18,757	21,048.3	-10.9%	19,013.14	-1.3%	22,239	22,270	-0.1%
AD/CD CROSS RATES	0	1.1	-100.0%	0.29	-100.0%	0	1	-62.2%
AD/JY CROSS RATES	193	142.95	35.1%	162.29	19.0%	240	195	23.2%
AD/NE CROSS RATES	7	4.5	46.0%	1.38	375.8%	5	2	88.4%
BP/JY CROSS RATES	35	26.7	32.9%	60.86	-41.7%	67	61	10.0%
BP/SF CROSS RATES	0	17.15	-98.9%	0.57	-66.7%	0	6	-92.3%
CD/JY CROSS RATES	0	0.9	-100.0%	0	-	0	1	-91.5%
EC/AD CROSS RATES	65	52.5	24.3%	84.24	-22.6%	84	98	-14.4%
EC/CD CROSS RATES	65	21.8	199.9%	76.48	-14.5%	117	126	-7.1%
EC/NOK CROSS RATES	0	0.05	-100.0%	0	-	0	3	-98.4%
EC/SEK CROSS RATES	8	0.3	2725.4%	4.33	95.6%	10	20	-47.6%
EFX/BP CROSS RATES	2,011	2,262.5	-11.1%	2,535.71	-20.7%	3,652	3,055	19.5%
EFX/JY CROSS RATES	886	1,347.3	-34.2%	1,715.19	-48.3%	2,067	2,195	-5.8%
EFX/SF CROSS RATES	757	886.45	-14.6%	1,411.43	-46.4%	1,566	1,625	-3.7%
SKR/USD CROSS RATES	46	34.1	33.9%	60.67	-24.7%	69	61	14.0%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	7	0.15	4280.9%	36.43	-82.0%	25	33	-24.4%
POLISH ZLOTY (EC)	106	0.2	52852.4%	225.95	-53.1%	180	26	603.9%
SHEKEL	0	0	-	0	-	0	0	-100.0%

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

CME Exchange ADV Report - Monthly

May 2016

Page 3 of 5

	ADV MAY 2016	ADV MAY 2015	% CHG	ADV APR 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
FX Futures								
RMB USD	4	7.2	-51.1%	1.57	124.2%	22	21	5.3%
KOREAN WON	0	0.55	-91.3%	0.05	0.0%	1	3	-78.0%
TURKISH LIRA	0	0.4	-64.3%	0.14	0.0%	0	0	-84.4%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-72.8%
TURKISH LIRA (EU)	0	0	-	0	-	0	0	-100.0%
E-MICRO USD/JPY	0	0.2	-100.0%	0.1	-100.0%	0	0	-91.3%
E-MICRO AUD/USD	4,045	2,392	69.1%	4,165.14	-2.9%	4,205	2,579	63.0%
E-MICRO EUR/USD	8,981	22,014.25	-59.2%	13,103.76	-31.5%	15,301	17,098	-10.5%
E-MICRO GBP/USD	2,345	2,541.9	-7.8%	2,367.67	-1.0%	2,591	1,929	34.3%
E-MICRO USD/CAD	0	0.3	-100.0%	0.33	-100.0%	0	0	350.6%
USDZAR	0	3.85	-100.0%	0	-	0	2	-98.3%
CHINESE RENMINBI (CNH)	39	21.85	80.0%	81.52	-51.8%	81	52	55.0%
E-MICRO INR/USD	87	3.85	2157.3%	52.19	66.5%	43	10	321.7%
INDIAN RUPEE	646	650.25	-0.6%	462.57	39.7%	541	515	5.0%
E-MICRO CAD/USD	1,139	444.1	156.4%	1,027.71	10.8%	968	625	55.0%
E-MICRO JPY/USD	997	554.4	79.8%	1,449.19	-31.2%	1,311	594	120.6%
MICRO CHF/USD	67	61.9	8.0%	63.67	5.0%	108	111	-2.5%
E-MICRO USD/CNH	0	0.1	-100.0%	0.57	-100.0%	1	1	-59.8%
FCXRX	2	0	-	0.19	1199.8%	1	0	-
FX Options								
AUSTRALIAN DOLLAR	8,232	6,711.65	22.7%	6,230.81	32.1%	7,069	6,066	16.5%
BRITISH POUND	10,214	13,731.6	-25.6%	10,506.29	-2.8%	10,650	10,158	4.8%
CANADIAN DOLLAR	6,446	4,689.45	37.5%	6,035.14	6.8%	8,092	5,563	45.5%
EURO FX	30,480	57,482.45	-47.0%	30,284.52	0.6%	38,489	48,879	-21.3%
JAPANESE YEN	14,047	13,802.05	1.8%	15,933.81	-11.8%	15,864	11,451	38.5%
MEXICAN PESO	73	58	25.4%	93.29	-22.1%	109	70	56.8%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	-100.0%
RUSSIAN RUBLE	0	0	-	16.95	-100.0%	13	2	521.1%
SWISS FRANC	345	336.9	2.3%	303.19	13.7%	369	676	-45.4%
JAPANESE YEN (EU)	46	21.45	115.1%	27.48	67.9%	36	18	99.9%
EURO FX (EU)	126	297.6	-57.8%	130.57	-3.8%	177	237	-25.1%
CANADIAN DOLLAR (EU)	4	0	-	1.05	254.5%	16	6	148.4%
BRITISH POUND (EU)	31	25.2	23.0%	52.05	-40.4%	67	30	121.6%
AUSTRALIAN DLR (EU)	4	8.1	-56.5%	2.52	39.6%	10	5	98.6%

CME Exchange ADV Report - Monthly

May 2016

Page 4 of 5

	ADV MAY 2016	ADV MAY 2015	% CHG	ADV APR 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	58,802	56,953.55	3.2%	48,129.33	22.2%	53,561	53,126	0.8%
FEEDER CATTLE	8,690	8,184.3	6.2%	11,156.81	-22.1%	10,209	9,854	3.6%
LEAN HOGS	34,594	41,504.6	-16.6%	28,064.9	23.3%	33,238	37,849	-12.2%
LUMBER	617	837.85	-26.4%	758.62	-18.7%	714	796	-10.2%
MILK	1,301	1,054.35	23.4%	1,076.81	20.8%	1,076	1,089	-1.2%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	217	152.25	42.4%	194.86	11.3%	271	200	35.4%
BUTTER CS	102	144.75	-29.6%	151.81	-32.9%	156	122	27.8%
CLASS IV MILK	55	23.2	136.7%	69.71	-21.2%	39	48	-17.2%
DRY WHEY	60	48	25.9%	34.81	73.6%	56	85	-34.4%
GSCI EXCESS RETURN FUT	112	191.8	-41.6%	67.57	65.9%	807	1,004	-19.7%
GOLDMAN SACHS	1,306	1,337.65	-2.3%	1,314.19	-0.6%	1,340	1,401	-4.4%
HOUSING INDEX	1	0.3	153.9%	0.76	0.0%	0	0	34.6%
HDD WEATHER	0	0	-	0	-	4	33	-87.5%
CDD WEATHER	17	82.5	-79.8%	4.76	250.0%	4	24	-81.6%
HDD SEASONAL STRIP	0	2.6	-100.0%	0	-	0	4	-100.0%
CDD SEASONAL STRIP	10	37.7	-74.7%	16.67	-42.9%	13	6	127.4%
HDD WEATHER EUROPEAN	0	0	-	0	-	6	0	2848.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	22.8%
CAT EURO SEASONAL STRIP	0	0	-	11.9	-100.0%	2	0	-
CASH-SETTLED CHEESE	585	282.2	107.2%	415.81	40.7%	537	486	10.4%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	254	413	-38.6%
MALAYSIAN PALM SWAP	378	207	82.7%	485.71	-22.2%	451	215	109.9%
Commodities and Alternative Investments								
Options								
LIVE CATTLE	21,964	11,131.35	97.3%	20,013.24	9.7%	20,087	15,709	27.9%
FEEDER CATTLE	1,589	1,419.75	11.9%	1,989.62	-20.1%	1,696	1,728	-1.8%
LEAN HOGS	8,603	9,143.75	-5.9%	6,649.38	29.4%	7,230	11,216	-35.5%
LUMBER	42	41.6	1.2%	42.81	-1.7%	47	53	-11.1%
MILK	1,461	1,024.9	42.5%	977.81	49.4%	1,141	1,049	8.8%
MLK MID	0	1.15	-83.4%	0.29	-33.3%	1	2	-38.7%
NFD MILK	222	101.8	118.5%	141.43	57.3%	202	182	10.7%
BUTTER CS	43	110.5	-61.1%	53.76	-20.1%	68	48	39.9%
CLASS IV MILK	14	37.9	-63.6%	18.95	-27.1%	16	33	-52.3%
DRY WHEY	9	10.95	-16.5%	10.76	-15.0%	6	12	-48.3%
HOUSING INDEX	0	0	-	0.86	-100.0%	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	48	625	-92.4%	666.67	-92.9%	277	265	4.5%
HDD WEATHER EUROPEAN	0	0	-	0	-	53	12	350.3%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	30	-100.0%
LV CATL CSO	10	0.15	6820.7%	0	-	2	0	636.8%
CASH-SETTLED CHEESE	439	99.8	339.7%	233.48	88.0%	317	316	0.4%

CME Exchange ADV Report - Monthly

May 2016

Page 5 of 5

	ADV MAY 2016	ADV MAY 2015	% CHG	ADV APR 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	2.7	-100.0%	0	-	0	0	-66.3%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,194,734	2,318,422.75	-5.3%	1,962,365.62	11.8%	2,529,981	2,320,069	9.0%
Equity Index Futures	1,886,860	1,496,320.95	26.1%	1,998,519	-5.6%	2,391,947	2,071,641	15.5%
FX Futures	644,761	779,989.95	-17.3%	698,957.86	-7.8%	779,124	786,070	-0.9%
Commodities and Alternative Invest	106,847	111,044.6	-3.8%	91,955.05	16.2%	102,740	106,757	-3.8%
Ags Futures	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures	0	2.7	-100.0%	0	-	0	0	-66.3%
TOTAL FUTURES	4,833,202	4,705,780.95	2.7%	4,751,797.52	1.7%	5,803,792.95	5,284,538.55	9.8%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,091,693	737,917.95	47.9%	903,151.14	20.9%	1,306,909	963,054	35.7%
Equity Index Options	565,178	480,963.95	17.5%	543,663.9	4.0%	604,959	553,958	9.2%
FX Options	70,047	97,164.45	-27.9%	69,617.67	0.6%	80,962	83,161	-2.6%
Commodities and Alternative Invest	34,444	23,748.6	45.0%	30,799.05	11.8%	31,144	30,746	1.3%
TOTAL OPTIONS	1,761,362	1,339,794.95	31.5%	1,547,231.76	13.8%	2,023,974.34	1,630,919.74	24.1%
TOTAL COMBINED								
Interest Rate	3,286,428	3,056,340.7	7.5%	2,865,516.76	14.7%	3,836,890	3,283,123	16.9%
Equity Index	2,452,038	1,977,284.9	24.0%	2,542,182.9	-3.5%	2,996,906	2,625,599	14.1%
FX	714,808	877,154.4	-18.5%	768,575.52	-7.0%	860,087	869,232	-1.1%
Commodities and Alternative Invest	141,291	134,793.2	4.8%	122,754.09	15.1%	133,884	137,504	-2.6%
Ags	0	0	-	0	-	0	1	-100.0%
Foreign Exchange	0	2.7	-100.0%	0	-	0	0	-66.3%
GRAND TOTAL	6,594,564	6,045,575.9	9.1%	6,299,029.29	4.7%	7,827,767.29	6,915,458.29	13.2%