

CME Group Exchange ADV Report - Monthly

January 2016

Page 1 of 17

	ADV JAN 2016	ADV JAN 2015	% CHG	ADV DEC 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	0	2.5	-100.0%	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	0	0	-	0	-	0	0	-100.0%
HDD WEATHER	15	37.5	-61.3%	19.32	-24.8%	15	33	-56.4%
HOUSING INDEX	0	0.4	18.4%	0.45	4.2%	0	0	28.8%
MILK	1,093	1,522.4	-28.2%	1,146.27	-4.6%	1,093	1,089	0.4%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
CASH-SETTLED CHEESE	561	665.15	-15.6%	830.41	-32.4%	561	486	15.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
LIVE CATTLE	59,349	64,108.95	-7.4%	53,358.45	11.2%	59,349	53,126	11.7%
BUTTER CS	162	118.25	37.3%	129.45	25.4%	162	122	33.0%
LUMBER	702	687.2	2.2%	730.23	-3.9%	702	796	-11.8%
DRY WHEY	89	129.1	-31.3%	129.91	-31.8%	89	85	4.4%
CLASS IV MILK	52	44.45	16.3%	90.32	-42.8%	52	48	8.3%
NFD MILK	371	141.6	161.7%	280.64	32.1%	371	200	84.9%
GSCI EXCESS RETURN FUT	129	113.85	13.4%	2,893.09	-95.5%	129	1,004	-87.2%
LEAN HOGS	35,012	44,152.45	-20.7%	25,803.5	35.7%	35,012	37,849	-7.5%
FEEDER CATTLE	9,921	11,912.8	-16.7%	10,488.23	-5.4%	9,921	9,854	0.7%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,514	1,534	-1.3%	1,524.95	-0.7%	1,514	1,401	8.0%
COCOA TAS	18	2.05	796.0%	5.68	223.3%	18	7	155.9%
SUGAR 11	6	9.8	-34.5%	9.91	-35.2%	6	6	3.5%
COFFEE	1	4.15	-84.8%	0.64	-0.8%	1	3	-74.8%
COTTON	1	1.35	-25.9%	0.68	46.7%	1	2	-56.8%
MINI WHEAT	222	257.75	-14.0%	202.59	9.5%	222	328	-32.4%
CORN	309,372	273,445.1	13.1%	198,886.77	55.6%	309,372	328,436	-5.8%
SOYBEAN MEAL	81,455	77,928.65	4.5%	95,791.82	-15.0%	81,455	96,108	-15.2%
SOYBEAN OIL	90,171	99,266.85	-9.2%	132,910.32	-32.2%	90,171	114,218	-21.1%
ROUGH RICE	781	615.85	26.9%	1,761.73	-55.7%	781	1,250	-37.5%
DOW-UBS COMMOD INDEX	1,211	762.35	58.9%	2,755.23	-56.0%	1,211	1,460	-17.1%
MINI SOYBEAN	551	1,065.95	-48.3%	709.59	-22.3%	551	906	-39.1%
OATS	823	730.9	12.6%	558.32	47.4%	823	769	7.0%
SOYBEAN	202,426	178,516.1	13.4%	225,790.05	-10.3%	202,426	213,814	-5.3%
MINI CORN	336	542.95	-38.0%	331.36	1.5%	336	524	-35.8%
ETHANOL	745	1,202	-38.0%	586.05	27.1%	745	742	0.4%
FERTILIZER PRODUCS	171	84.25	103.3%	163.64	4.7%	171	107	59.5%
S&P GSCI ENHANCED ER SWAP	0	0	-	1,188.36	-100.0%	0	413	-100.0%
MALAYSIAN PALM SWAP	253	174	45.2%	292.73	-13.7%	253	215	17.5%
Intercommodity Spread	0	0	-	0	-	0	0	-
CHI WHEAT	95,825	89,359.05	7.2%	73,228.95	30.9%	95,825	122,927	-22.0%
KC WHEAT	27,776	23,842.6	16.5%	17,444.55	59.2%	27,776	29,091	-4.5%
DJ_UBS ROLL SELECT INDEX FUTU	0	16.8	-100.0%	49.14	-100.0%	0	32	-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

January 2016

Page 2 of 17

	ADV JAN 2016	ADV JAN 2015	% CHG	ADV DEC 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Commodities and Alternative Investments Options								
HDD SEASONAL STRIP	0	25	-100.0%	0	-	0	68	-100.0%
CDD SEASONAL STRIP	0	25	-100.0%	0	-	0	265	-100.0%
CDD WEATHER	0	0	-	0	-	0	1	-100.0%
HDD WEATHER EUROPEAN	0	25	-100.0%	0	-	0	12	-100.0%
HDD WEATHER	0	80	-100.0%	0	-	0	11	-100.0%
LV CATL CSO	0	1.5	-100.0%	0	-	0	0	-100.0%
MILK	1,119	1,225.05	-8.6%	1,026.68	9.0%	1,119	1,049	6.7%
HDD EURO SEASONAL STRIP	0	200	-100.0%	0	-	0	30	-100.0%
CASH-SETTLED CHEESE	287	322.25	-10.8%	548.45	-47.6%	287	316	-9.1%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
LIVE CATTLE	20,515	19,172.05	7.0%	21,568.86	-4.9%	20,515	15,709	30.6%
BUTTER CS	112	69.5	60.6%	26.59	319.8%	112	48	131.1%
LUMBER	55	54.65	1.3%	43.86	26.2%	55	53	5.3%
DRY WHEY	1	22.75	-95.4%	4.77	-77.9%	1	12	-91.0%
CLASS IV MILK	22	34.85	-38.2%	27.14	-20.7%	22	33	-35.5%
NFD MILK	388	80.75	380.4%	197.18	96.7%	388	182	112.9%
LEAN HOGS	8,735	11,828.5	-26.2%	10,396.32	-16.0%	8,735	11,216	-22.1%
FEEDER CATTLE	1,793	2,329.55	-23.0%	2,071.59	-13.4%	1,793	1,728	3.8%
MLK MID	3	1.1	215.8%	2.82	23.3%	3	2	64.9%
JULY-DEC WHEAT CAL SPRD	133	25.75	415.5%	135.23	-1.8%	133	62	114.3%
CORN	69,533	101,450.8	-31.5%	47,143.59	47.5%	69,533	95,455	-27.2%
SOYBEAN MEAL	7,969	12,418.7	-35.8%	9,294.23	-14.3%	7,969	11,501	-30.7%
SOYBEAN OIL	7,942	9,496.9	-16.4%	14,726.32	-46.1%	7,942	8,534	-6.9%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	40	-100.0%
DEC-DEC CORN CAL SPRD	0	6.5	-100.0%	0	-	0	17	-100.0%
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	118	61.4	91.9%	118.36	-0.4%	118	92	28.5%
WHEAT	0	24.25	-100.0%	4.55	-100.0%	0	3	-100.0%
WHEAT-CORN ICSO	268	188.75	42.1%	172.27	55.7%	268	81	232.6%
CORN NEARBY+2 CAL SPRD	123	107.8	13.8%	81.64	50.3%	123	208	-41.0%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	0	1	-100.0%
WHEAT NEARBY+2 CAL SPRD	67	379.5	-82.3%	200.68	-66.5%	67	535	-87.4%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	1	-100.0%
JULY-DEC CORN CAL SPRD	189	203.15	-6.8%	167.59	12.9%	189	143	32.4%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-NOV SOYBEAN CAL SPRD	74	221.35	-66.7%	3.14	2252.8%	74	147	-49.9%
OATS	57	135.25	-57.7%	56.59	1.2%	57	83	-30.8%
SOYBEAN	59,876	77,005.2	-22.2%	63,916.45	-6.3%	59,876	73,768	-18.8%
JULY-DEC SOY OIL CAL SPRD	0	1.25	-100.0%	0	-	0	0	-100.0%
SOYBEAN CRUSH	35	3.85	818.7%	27.73	27.6%	35	11	229.9%
Intercommodity Spread	13	0	-	0	-	13	4	247.1%
CHI WHEAT	34,142	31,441.75	8.6%	18,304	86.5%	34,142	29,389	16.2%
KC WHEAT	983	3,181.85	-69.1%	677.91	45.0%	983	1,839	-46.6%
MAR-JULY WHEAT CAL SPRD	3	15.15	-82.6%	216.14	-98.8%	3	48	-94.5%
MAR-JULY CORN CAL SPRD	125	0	-	112.23	11.6%	125	11	1044.0%
MAR-DEC CORN CAL SPRD	0	271.5	-100.0%	0	-	0	21	-100.0%
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

January 2016

Page 3 of 17

	ADV JAN 2016	ADV JAN 2015	% CHG	ADV DEC 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
FX Futures								
TURKISH LIRA	0	0.6	-100.0%	0.18	-100.0%	0	0	-100.0%
TURKISH LIRA (EU)	0	0.2	-100.0%	0	-	0	0	-100.0%
JAPANESE YEN	191,462	202,095.5	-5.3%	139,807.64	36.9%	191,462	143,006	33.9%
KOREAN WON	0	0.65	-43.3%	17.95	-97.9%	0	3	-88.6%
CD/JY CROSS RATES	0	0.75	-86.0%	0.05	131.4%	0	1	-89.8%
CANADIAN DOLLAR	94,462	68,584.85	37.7%	74,099.18	27.5%	94,462	68,387	38.1%
AD/NE CROSS RATES	6	3.45	78.5%	2.91	111.7%	6	2	157.5%
BRITISH POUND	101,004	101,227.9	-0.2%	90,243.09	11.9%	101,004	95,433	5.8%
RUSSIAN RUBLE	1,775	704.1	152.1%	1,653.23	7.3%	1,775	1,579	12.4%
SWISS FRANC	21,398	37,598.9	-43.1%	27,628.77	-22.6%	21,398	22,270	-3.9%
NEW ZEALND DOLLAR	23,675	21,513.3	10.0%	19,649.27	20.5%	23,675	19,921	18.8%
BP/JY CROSS RATES	107	39.6	170.1%	138.45	-22.8%	107	61	74.9%
SHEKEL	0	0.1	-100.0%	0	-	0	0	-100.0%
E-MICRO USD/CAD	0	0.1	-100.0%	0	-	0	0	-100.0%
E-MICRO GBP/USD	2,458	1,863.05	31.9%	1,443.41	70.3%	2,458	1,929	27.4%
E-MICRO USD/CHF	0	0	-	0.18	-100.0%	0	0	-100.0%
E-MICRO EUR/USD	22,779	17,390.5	31.0%	15,962.23	42.7%	22,779	17,098	33.2%
E-MICRO USD/JPY	0	0.05	-100.0%	0.45	-100.0%	0	0	-100.0%
E-MICRO AUD/USD	4,634	3,210.15	44.3%	2,320.14	99.7%	4,634	2,579	79.7%
AUSTRALIAN DOLLAR	119,635	94,678	26.4%	83,071.41	44.0%	119,635	92,421	29.4%
E-MINI JAPANESE YEN	2,184	1,367.35	59.7%	950.95	129.6%	2,184	841	159.6%
EFX/JY CROSS RATES	2,115	2,824.25	-25.1%	3,312.68	-36.2%	2,115	2,195	-3.6%
RMB USD	28	8.85	221.1%	19.45	46.1%	28	21	37.3%
EFX/BP CROSS RATES	4,248	3,417.9	24.3%	5,506.27	-22.9%	4,248	3,055	39.0%
EFX/SF CROSS RATES	1,607	3,209	-49.9%	3,352.32	-52.1%	1,607	1,625	-1.1%
INDIAN RUPEE	650	322.55	101.6%	320.95	102.6%	650	515	26.2%
EC/SEK CROSS RATES	2	2.35	-1.5%	36.45	-93.6%	2	20	-88.4%
S.AFRICAN RAND	609	359.55	69.5%	1,772.45	-65.6%	609	855	-28.7%
MEXICAN PESO	57,321	41,102.3	39.5%	48,245.41	18.8%	57,321	43,287	32.4%
EURO FX	214,586	278,015.75	-22.8%	276,270.32	-22.3%	214,586	258,324	-16.9%
EC/CD CROSS RATES	165	174.55	-5.4%	262.05	-37.0%	165	126	31.0%
EC/NOK CROSS RATES	0	0	-	0.36	-56.6%	0	3	-94.8%
EC/AD CROSS RATES	130	30.55	325.2%	218.64	-40.6%	130	98	32.5%
BP/SF CROSS RATES	1	20.05	-95.8%	6.41	-86.9%	1	6	-86.9%
E-MINI EURO FX	5,825	6,983.8	-16.6%	5,868.86	-0.7%	5,825	5,855	-0.5%
MICRO CHF/USD	110	293.9	-62.5%	108.41	1.7%	110	111	-0.8%
POLISH ZLOTY (EC)	268	0	-	291.14	-7.9%	268	26	946.9%
AD/JY CROSS RATES	450	186.3	141.7%	236.55	90.4%	450	195	131.4%
AD/CD CROSS RATES	1	2.25	-64.9%	0.73	8.6%	1	1	-14.6%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	31	164.85	-81.4%	118.82	-74.2%	31	33	-8.1%
SKR/USD CROSS RATES	49	28.3	73.5%	142.09	-65.4%	49	61	-19.3%
NKR/USD CROSS RATE	32	41.15	-21.2%	124.95	-74.1%	32	57	-43.0%
BRAZIL REAL	2,956	2,801.05	5.5%	2,983.27	-0.9%	2,956	2,781	6.3%
E-MICRO USD/CNH	2	2.1	-19.8%	1.95	-13.8%	2	1	16.1%
E-MICRO INR/USD	5	27.65	-81.5%	3.27	56.0%	5	10	-49.9%
USDZAR	0	0	-	1.41	-100.0%	0	2	-100.0%
E-MICRO CAD/USD	952	688.7	38.2%	640.14	48.7%	952	625	52.3%

*** 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

January 2016

Page 4 of 17

	ADV JAN 2016	ADV JAN 2015	% CHG	ADV DEC 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
FX Futures								
CHINESE RENMINBI (CNH)	145	25.35	470.3%	86.45	67.2%	145	52	175.7%
E-MICRO JPY/USD	1,248	1,271.2	-1.9%	405.36	207.8%	1,248	594	109.9%
FX Options								
AUSTRALIAN DLR (EU)	22	4.6	372.5%	1.09	1892.6%	22	5	326.0%
JAPANESE YEN	17,454	11,212.35	55.7%	10,491.95	66.4%	17,454	11,451	52.4%
EURO FX (EU)	312	378.95	-17.5%	163.09	91.6%	312	237	32.0%
CANADIAN DOLLAR	12,467	6,107.25	104.1%	6,734.32	85.1%	12,467	5,563	124.1%
BRITISH POUND	10,870	10,742.7	1.2%	7,021.77	54.8%	10,870	10,158	7.0%
RUSSIAN RUBLE	9	0	-	15.59	-41.6%	9	2	324.3%
CANADIAN DOLLAR (EU)	30	26.15	14.7%	6.77	343.0%	30	6	378.0%
SWISS FRANC	499	1,906.25	-73.8%	420.05	18.7%	499	676	-26.2%
BRITISH POUND (EU)	107	48.55	120.0%	52.18	104.6%	107	30	251.6%
NEW ZEALND DOLLAR	0	0.5	-100.0%	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	8,336	6,269.6	33.0%	4,622.73	80.3%	8,336	6,066	37.4%
MEXICAN PESO	141	50.95	176.3%	84.86	65.9%	141	70	102.1%
EURO FX	39,141	64,172.65	-39.0%	45,320.05	-13.6%	39,141	48,879	-19.9%
JAPANESE YEN (EU)	34	33	4.1%	8.18	320.1%	34	18	92.6%

*** 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

January 2016

Page 5 of 17

	ADV JAN 2016	ADV JAN 2015	% CHG	ADV DEC 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Equity Index Futures								
E-MINI RUSSELL 1000	81	0	-	91.05	-10.9%	81	12	604.4%
DJ US REAL ESTATE	839	510.1	64.4%	1,307.09	-35.8%	839	702	19.5%
E-MINI NASDAQ 100	432,819	341,666.9	26.7%	286,421.5	51.1%	432,819	266,049	62.7%
S&P ENERGY SECTOR	529	157.2	236.5%	406.45	30.1%	529	375	41.1%
S&P MATERIALS SECTOR	169	187.3	-10.0%	193.82	-13.0%	169	165	2.5%
S&P FINANCIAL SECTOR	453	82.75	447.7%	600.36	-24.5%	453	252	80.1%
S&P HEALTH CARE SECTOR	436	286.05	52.3%	546.45	-20.3%	436	571	-23.7%
S&P INDUSTRIAL SECTOR	127	147.85	-14.2%	234.36	-45.9%	127	171	-25.8%
S&P UTILITIES SECTOR	483	268.8	79.7%	803.82	-39.9%	483	547	-11.6%
S&P TECHNOLOGY SECTOR	254	107.9	135.5%	446.95	-43.1%	254	239	6.4%
S&P CONSUMER DSCRTNRY SECTC	785	238.5	229.3%	1,102.14	-28.7%	785	530	48.2%
S&P 500	9,797	10,013.25	-2.2%	17,556.05	-44.2%	9,797	12,028	-18.6%
E-MICRO NIFTY	0	0	-	0	-	0	4	-100.0%
NASDAQ	0	1,151.65	-100.0%	0	-	0	360	-100.0%
E-MINI MIDCAP	27,869	20,745.45	34.3%	27,627.14	0.9%	27,869	21,269	31.0%
NIKKEI 225 (\$) STOCK	26,443	20,222.65	30.8%	18,759.55	41.0%	26,443	16,746	57.9%
NIKKEI 225 (YEN) STOCK	89,513	57,666.45	55.2%	56,463.82	58.5%	89,513	52,777	69.6%
IBOVESPA INDEX	19	5.25	258.9%	28.86	-34.7%	19	20	-6.3%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECTOR	994	55.65	1686.4%	1,595.41	-37.7%	994	610	62.9%
E-MINI S&P500	2,525,650	1,918,089.05	31.7%	1,968,718.86	28.3%	2,525,650	1,698,827	48.7%
S&P 500/VALUE	1,253	0.75	166966.7%	164.45	661.9%	1,253	24	5092.6%
S&P 500 GROWTH	1	0.35	80.5%	2.45	-74.3%	1	2	-60.2%
S&P 400 MIDCAP	0	47.35	-100.0%	0	-	0	27	-100.0%
MINI \$5 DOW	272,092	207,334.6	31.2%	169,750.27	60.3%	272,092	160,479	69.6%
DJIA	0	728.95	-100.0%	0	-	0	147	-100.0%
FT-SE 100	124	0	-	89.55	38.4%	124	18	592.7%
E-MINI RUSSELL 1000 VALUE	58	0	-	54.73	6.7%	58	7	754.9%
NASDAQ BIOTECH	0	0	-	2.86	-100.0%	0	7	-100.0%
E-MINI RUSSELL 1000 GROWTH	40	0	-	60.32	-33.7%	40	7	467.9%
ENERGY SECTOR	1	0	-	0	-	1	0	-

Equity Index Options

E-MINI NASDAQ 100	18,148	7,962	127.9%	9,752.18	86.1%	18,148	6,069	199.0%
S&P 500	50,990	37,784	35.0%	39,334.82	29.6%	50,990	35,968	41.8%
EOW4 EMINI S&P 500	70,618	53,899.35	31.0%	43,898.14	60.9%	70,618	46,423	52.1%
EOW2 S&P 500	2,956	4,106.4	-28.0%	4,671.55	-36.7%	2,956	3,764	-21.5%
EOW1 EMINI S&P 500	31,931	43,492.8	-26.6%	27,059.41	18.0%	31,931	45,661	-30.1%
NASDAQ	0	1	-100.0%	0	-	0	0	-100.0%
EOW1 S&P 500	1,644	1,768.8	-7.1%	313	425.3%	1,644	1,508	9.0%
E-MINI MIDCAP	0	0.5	-89.5%	0	-	0	0	-64.0%
EOM S&P 500	6,639	6,406.05	3.6%	4,629.32	43.4%	6,639	5,061	31.2%
EOM EMINI S&P	79,720	64,472.95	23.6%	58,365.05	36.6%	79,720	52,482	51.9%
EOW2 EMINI S&P 500	44,712	43,242.85	3.4%	58,863.59	-24.0%	44,712	49,638	-9.9%
E-MINI S&P500	436,383	346,496.75	25.9%	301,394.86	44.8%	436,383	307,383	42.0%
MINI \$5 DOW	1,224	804.15	52.3%	467.5	161.9%	1,224	548	123.6%
DJIA	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

January 2016

Page 6 of 17

	ADV JAN 2016	ADV JAN 2015	% CHG	ADV DEC 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
5-YR SWAP RATE	2,922	2,294	27.4%	4,560.91	-35.9%	2,922	2,752	6.2%
2-YR SWAP RATE	22	26.9	-19.4%	235.77	-90.8%	22	152	-85.7%
10-YR SWAP RATE	1,693	2,478.15	-31.7%	4,383.77	-61.4%	1,693	2,990	-43.4%
1-MONTH EURODOLLAR	51	171.45	-70.3%	293.55	-82.7%	51	251	-79.7%
EURODOLLARS	3,196,325	3,027,883.45	5.6%	2,075,541.5	54.0%	3,196,325	2,319,815	37.8%
7-YR SWAP	38	0	-	180.77	-78.8%	38	31	23.6%
30-YR BOND	293,147	397,808.65	-26.3%	205,993.64	42.3%	293,147	284,196	3.1%
5-YR NOTE	716,771	736,964.1	-2.7%	538,618.05	33.1%	716,771	753,785	-4.9%
10-YR NOTE	1,437,373	1,374,959.3	4.5%	892,919.68	61.0%	1,437,373	1,297,791	10.8%
2-YR NOTE	275,243	255,657.5	7.7%	216,604.36	27.1%	275,243	328,224	-16.1%
30-YR SWAP RATE	80	193.25	-58.5%	104.18	-23.0%	80	141	-43.3%
ULTRA T-BOND	98,884	98,041.9	0.9%	73,365.36	34.8%	98,884	115,151	-14.1%
FED FUND	121,805	57,845.85	110.6%	103,154.86	18.1%	121,805	80,031	52.2%
EURO 5YR BUNDLE	0	1.4	-100.0%	0	-	0	0	-100.0%
Ultra 10-Year Note	16,957	0	-	0	-	16,957	0	-
2YR BUNDLE	0	14.75	-100.0%	0	-	0	2	-100.0%
3YR BUNDLE	0	1	-100.0%	0	-	0	1	-100.0%

Interest Rate Options

EURO MIDCURVE	961,616	550,245.2	74.8%	559,857.23	71.8%	961,616	519,266	85.2%
EURODOLLARS	1,190,002	476,100.4	149.9%	551,694	115.7%	1,190,002	443,788	168.1%
30-YR BOND	105,842	97,161.25	8.9%	66,139.09	60.0%	105,842	83,189	27.2%
5-YR NOTE	132,428	92,713.65	42.8%	108,534.09	22.0%	132,428	90,026	47.1%
10-YR NOTE	379,671	496,276.75	-23.5%	285,073	33.2%	379,671	386,648	-1.8%
2-YR NOTE	3,899	17,158	-77.3%	4,818.32	-19.1%	3,899	9,534	-59.1%
ULTRA T-BOND	208	1,043.55	-80.0%	218.14	-4.5%	208	417	-50.0%
FED FUND	337	569	-40.8%	206.14	63.5%	337	1,343	-74.9%
Ultra 10-Year Note	6	0	-	0	-	6	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	71	61.5	15.5%	246.18	-71.1%	71	71	-0.5%
ELEC ERCOT DLY PEAK	0	0	-	0	-	0	5	-100.0%
ERCOT NORTH ZMCPE 5MW OFFPE	225	0	-	213.82	5.4%	225	114	97.9%
ERCOT NORTH ZMCPE 5MW PEAK	12	0	-	11.59	6.7%	12	12	2.6%
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	0	-100.0%
PETRO OUTRIGHT EURO	413	497	-16.9%	422.59	-2.3%	413	414	-0.4%
MONT BELVIEU LDH PROPANE OPIS	9	47.25	-81.1%	23.45	-61.9%	9	31	-71.3%
MONT BELVIEU ETHANE OPIS BALM	6	46	-86.8%	4.09	48.0%	6	11	-44.6%
CONWAY NATURAL GASOLINE (OPI	7	0	-	13.95	-52.5%	7	4	62.6%
PETROCHEMICALS	168	161.8	3.6%	176.73	-5.1%	168	182	-7.9%
CONWAY PROPANE 5 DECIMALS S	229	412.5	-44.5%	256.27	-10.7%	229	220	4.0%
CONWAY NORMAL BUTANE (OPIS) S	4	3	31.6%	0	-	4	8	-49.1%
MONT BELVIEU NORMAL BUTANE B	27	21.15	29.2%	13.32	105.1%	27	21	27.4%

*** 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

January 2016

Page 7 of 17

	ADV JAN 2016	ADV JAN 2015	% CHG	ADV DEC 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
MONT BELVIEU NATURAL GASOLIN	9	7	26.3%	5	76.8%	9	16	-46.2%
IN DELIVERY MONTH EUA	253	822.5	-69.3%	197.73	27.8%	253	413	-38.9%
WTS (ARGUS) VS WTI SWAP	85	267.6	-68.2%	82.55	3.0%	85	241	-64.7%
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	-	14.09	-100.0%	0	5	-100.0%
COLUMB GULF MAINLINE NG B	209	305.65	-31.7%	51.73	303.5%	209	102	105.4%
ONEOK OKLAHOMA NG BASIS	24	0	-	33.18	-28.1%	24	12	101.7%
TEXAS GAS ZONE1 NG BASIS	0	283.2	-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	8,319	74.4	11081.7%	4,983.73	66.9%	8,319	7,702	8.0%
NYISO ZONE J 5MW D AH O P	0	0	-	356.36	-100.0%	0	252	-100.0%
NYISO ZONE J 5MW D AH PK	34	0	-	18.64	83.6%	34	37	-8.7%
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	20	-100.0%	0	-	0	5	-100.0%
NYISO ZONE C 5MW D AH PK	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	1,731	2,125.35	-18.6%	1,389.09	24.6%	1,731	1,367	26.6%
SINGAPORE GASOIL	180	145.6	23.4%	123.32	45.7%	180	127	41.3%
PETRO OUTRIGHT NA	600	467.2	28.4%	624.14	-3.9%	600	524	14.5%
CRUDE OIL SPRDS	76	0	-	52.32	45.5%	76	31	145.5%
RBOB GASOLINE BALMO CLNDR	0	53.4	-100.0%	62.14	-100.0%	0	52	-100.0%
GASOLINE UP-DOWN BALMO SW	18	29.5	-37.6%	11.36	62.1%	18	24	-24.2%
COLUMBIA GULF MAIN NAT G	0	0	-	42.27	-100.0%	0	13	-100.0%
SOUTHERN NAT LA NAT GAS	27	0	-	0	-	27	17	62.4%
TENN 800 LEG NAT GAS INDE	0	0	-	37.23	-100.0%	0	13	-100.0%
NATURAL GAS PHY	340,679	380,848	-10.5%	362,908.36	-6.1%	340,679	323,211	5.4%
CRUDE OIL OUTRIGHTS	520	470.45	10.6%	205.68	152.9%	520	428	21.4%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	250	-100.0%
ELEC FINSETTLED	0	0	-	0	-	0	11	-100.0%
PETRO CRK&SPRD EURO	468	389.7	20.2%	257	82.2%	468	270	73.3%
FREIGHT MARKETS	13	0	-	1.27	904.9%	13	3	323.5%
PLASTICS	31	83.2	-63.3%	1.82	1578.9%	31	42	-27.0%
NYH NO 2 CRACK SPREAD CAL	117	417.1	-72.0%	275.36	-57.6%	117	123	-5.5%
TRANSCO ZONE 6 BASIS SWAP	56	7.6	632.0%	19.45	186.0%	56	42	32.0%
NYISO A	0	0	-	0	-	0	4	-100.0%
MINY NATURAL GAS	1,376	1,737.45	-20.8%	1,493.27	-7.9%	1,376	1,305	5.4%
HEATING OIL PHY	175,846	162,353.05	8.3%	157,732.32	11.5%	175,846	146,036	20.4%
DOMINION TRANSMISSION INC	846	449.4	88.3%	713.77	18.6%	846	348	143.1%
TCO BASIS SWAP	451	271.7	66.0%	162.5	177.6%	451	156	189.8%
PJM MONTHLY	6	0	-	20.18	-68.7%	6	29	-78.3%
WAHA INDEX SWAP FUTURE	0	0	-	0	-	0	7	-100.0%
NY HARBOR HEAT OIL SWP	159	382.9	-58.5%	184.73	-14.0%	159	213	-25.2%
EASTERN RAIL DELIVERY CSX	86	250	-65.6%	41.36	108.0%	86	160	-46.1%

*** 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

January 2016

Page 8 of 17

	ADV JAN 2016	ADV JAN 2015	% CHG	ADV DEC 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
HTG OIL	0	0	-	87.73	-100.0%	0	8	-100.0%
EUROPE 3.5% FUEL OIL MED	18	8.5	106.8%	14.05	25.2%	18	6	215.4%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
PJM OFF-PEAK LMP SWAP FUT	0	4	-100.0%	0	-	0	7	-100.0%
AEP-DAYTON HUB OFF-PEAK M	0	0.5	-100.0%	0	-	0	4	-100.0%
DOMINION TRAN INC - APP I	35	0	-	0	-	35	10	243.2%
TENNESSEE ZONE 0 BASIS SW	0	0	-	19.45	-100.0%	0	4	-100.0%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	29	51.95	-43.4%	9	226.9%	29	18	59.9%
MINY HTG OIL	0	0.65	-35.2%	0.45	-7.3%	0	0	8.7%
BRENT CALENDAR SWAP	14	317	-95.5%	93.41	-84.6%	14	234	-93.8%
EURO GASOIL 10PPM VS ICE	4	3.65	0.9%	4.73	-22.1%	4	4	-12.4%
WTI-BRENT CALENDAR SWAP	648	1,209.25	-46.4%	1,170.82	-44.7%	648	1,097	-41.0%
CENTERPOINT BASIS SWAP	33	74.9	-55.4%	72.18	-53.8%	33	90	-62.9%
PJM NILL DA OFF-PEAK	3,160	441.6	615.5%	1,093.77	188.9%	3,160	2,003	57.7%
PANHANDLE INDEX SWAP FUTU	0	0	-	5.64	-100.0%	0	10	-100.0%
PJM NILL DA PEAK	98	14.75	565.8%	55.05	78.4%	98	94	4.8%
CIN HUB 5MW REAL TIME PK	810	0	-	69.05	1073.1%	810	82	889.1%
MINY WTI CRUDE OIL	16,458	18,250.1	-9.8%	10,426.09	57.9%	16,458	12,449	32.2%
JAPAN C&F NAPHTHA SWAP	76	26.95	183.6%	32.45	135.5%	76	47	64.2%
LLS (ARGUS) VS WTI SWAP	414	739.2	-44.0%	178	132.6%	414	435	-4.9%
RBOB PHY	176,967	153,536.15	15.3%	152,982.59	15.7%	176,967	159,297	11.1%
NEPOOL RHD ISLD 5MW D AH	0	0	-	5.45	-100.0%	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	15,461	11,209.6	37.9%	1,252.73	1134.2%	15,461	3,114	396.6%
LTD NAT GAS	12,350	11,332.75	9.0%	14,524.18	-15.0%	12,350	11,453	7.8%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
NORTHWEST ROCKIES BASIS S	1,085	756.35	43.5%	1,185.5	-8.5%	1,085	537	102.0%
SINGAPORE 380CST BALMO	2	7	-69.9%	1.14	85.3%	2	5	-58.1%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED VS ICE	1	1.5	-22.8%	9.55	-87.9%	1	4	-73.8%
GULF COAST JET FUEL CLNDR	6	41.25	-84.3%	0	-	6	14	-55.3%
SINGAPORE GASOIL SWAP	123	211.75	-41.7%	90.45	36.4%	123	111	11.3%
CHICAGO ULSD PL VS HO SPR	14	38.15	-62.1%	13.5	7.2%	14	17	-16.8%
CIN HUB 5MW D AH PK	266	254.5	4.4%	44.64	495.5%	266	42	535.6%
PJM AD HUB 5MW REAL TIME	5,982	390.4	1432.2%	6,144.55	-2.6%	5,982	7,011	-14.7%
TC5 RAS TANURA TO YOKOHAM	0	0.75	-100.0%	0	-	0	0	-100.0%
Sumas Basis Swap	25	10	150.0%	16.64	50.3%	25	57	-55.9%
RBOB CRACK SPREAD	131	94	39.6%	73.45	78.7%	131	51	159.6%
NGPL TEX/OK	687	176	290.4%	172.09	299.3%	687	333	106.3%
EURO GASOIL 10 CAL SWAP	0	0	-	0.14	15.8%	0	0	185.5%
HENRY HUB INDEX SWAP FUTU	1,756	371.6	372.6%	344.55	409.7%	1,756	439	300.0%
WTI-BRENT BULLET SWAP	0	0	-	0	-	0	0	-
NYISO J OFF-PEAK	0	0	-	0.45	-100.0%	0	2	-100.0%
EAST/WEST FUEL OIL SPREAD	0	33.6	-99.2%	0.23	15.8%	0	9	-97.2%
TENNESSEE 500 LEG BASIS S	0	129.9	-100.0%	0	-	0	22	-100.0%
NORTHEN NATURAL GAS DEMAR	5	5.9	-22.4%	14.55	-68.5%	5	23	-80.4%
NEW ENGLAND HUB PEAK DAIL	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

January 2016

Page 9 of 17

	ADV JAN 2016	ADV JAN 2015	% CHG	ADV DEC 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-	0	1	-100.0%
ROCKIES KERN OPAL - NW IN	0	0	-	0	-	0	7	-100.0%
APPALACHIAN COAL (PHY)	0	21.5	-100.0%	3.18	-100.0%	0	10	-100.0%
WTI CALENDAR	1,687	1,812.15	-6.9%	981.14	72.0%	1,687	1,600	5.4%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	0	-100.0%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	316	254	24.3%	503.86	-37.3%	316	336	-6.1%
AEP-DAYTON HUB MTHLY	0	1.1	-100.0%	0	-	0	3	-100.0%
CRUDE OIL PHY	1,142,648	825,681.6	38.4%	821,069.27	39.2%	1,142,648	799,219	43.0%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-100.0%
NEW YORK ETHANOL SWAP	213	70.25	202.7%	38.86	447.1%	213	48	345.7%
LA CARB DIESEL (OPIS)	0	0	-	0	-	0	1	-100.0%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-100.0%
EURO PROPANE CIF ARA SWA	43	18.75	128.8%	32.23	33.1%	43	20	119.8%
LA CARBOB GASOLINE(OPIS)S	108	31.25	245.3%	23.86	352.1%	108	24	358.8%
MCCLOSKEY ARA ARGS COAL	12,951	11,849.25	9.3%	6,128.05	111.3%	12,951	8,426	53.7%
MCCLOSKEY RCH BAY COAL	1,858	1,879.85	-1.2%	921.36	101.6%	1,858	1,122	65.5%
MGF FUT	0	0	-	0	-	0	0	-100.0%
MNC FUT	207	262.15	-20.9%	179.55	15.5%	207	201	3.1%
MGN1 SWAP FUT	10	7.25	40.1%	9.77	3.9%	10	8	35.0%
UCM FUT	1	1	-21.1%	0	-	1	2	-65.4%
MJC FUT	7	1.5	384.2%	5.45	33.2%	7	3	135.6%
HEATING OIL VS ICE GASOIL	0	0	-	0	-	0	0	-
UP DOWN GC ULSD VS NMX HO	2,949	1,770.85	66.5%	2,321.41	27.0%	2,949	1,975	49.3%
HOUSTON SHIP CHANNEL BASI	473	77.95	507.0%	193.95	144.0%	473	192	146.8%
FUEL OIL CRACK VS ICE	198	216.3	-8.5%	118.91	66.5%	198	176	12.6%
NGPL TEXOK INDEX	0	0	-	0	-	0	5	-100.0%
NATURAL GAS	5,275	5,109.7	3.2%	6,920.23	-23.8%	5,275	4,221	25.0%
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	0	0	-	0	-	0	2	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	908	1,289.3	-29.6%	1,107.77	-18.1%	908	813	11.6%
MONT BELVIEU NATURAL GASOLIN	358	371.4	-3.6%	202.41	76.8%	358	257	39.5%
ONTARIO POWER SWAPS	10	7,401	-99.9%	1.82	435.5%	10	669	-98.5%
DAILY PJM	0	0	-	0	-	0	32	-100.0%
BRENT OIL LAST DAY	143,174	137,212.5	4.3%	95,764.36	49.5%	143,174	103,759	38.0%
SINGAPORE GASOIL CALENDAR	0	258.2	-100.0%	0	-	0	27	-100.0%
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	472	0	-	18.64	2433.2%	472	67	602.3%
MARS (ARGUS) VS WTI SWAP	460	357.25	28.9%	237.14	94.2%	460	293	57.3%
SINGAPORE JET KERO BALMO	0	12.5	-100.0%	0	-	0	2	-100.0%
WTS (ARGUS) VS WTI TRD MT	59	184.5	-67.9%	21	182.0%	59	77	-23.0%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	0	0	-100.0%
EURO 1% FUEL OIL NEW BALM	9	0.8	1038.2%	0	-	9	1	1658.5%
BRENT CFD SWAP	0	0	-	0	-	0	4	-100.0%
PREMIUM UNLND 10P FOB MED	22	28.5	-23.2%	12.14	80.4%	22	13	63.4%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	566.3%

*** 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

January 2016

Page 10 of 17

	ADV JAN 2016	ADV JAN 2015	% CHG	ADV DEC 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
3.5% FUEL OIL CID MED SWA	15	5.5	177.5%	14.05	8.7%	15	4	331.0%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-	0	0	-100.0%
ARGUS PROPAN FAR EST INDE	58	14.1	312.1%	40.32	44.1%	58	23	153.9%
ULSD 10PPM CIF VS ICE GAS	2	0	-	0	-	2	0	1764.5%
NYISO ZONE G 5MW D AH PK	97	0	-	122.95	-20.7%	97	140	-30.5%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-	0	0	-100.0%
NYMEX ULSD VS NYMEX HO	0	15.75	-100.0%	0	-	0	5	-100.0%
RBOB VS HEATING OIL SWAP	39	82.5	-52.2%	99.55	-60.3%	39	48	-18.6%
GULF COAST ULSD CRACK SPR	75	22.5	233.3%	26.59	182.1%	75	16	379.2%
USGC UNL 87 CRACK SPREAD	0	8.75	-100.0%	9.09	-100.0%	0	14	-100.0%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-33.4%
TENNESSEE 800 LEG NG BASI	23	64.2	-64.9%	0	-	23	15	45.8%
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	0	7	-100.0%
DATED TO FRONTLINE BRENT	0	98.5	-100.0%	80.91	-100.0%	0	137	-100.0%
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	0	0	-	0	-	0	0	-100.0%
PJM PSEG DA OFF-PEAK	0	0	-	0	-	0	8	-100.0%
PJM WESTH RT PEAK	2,447	0	-	1,538.73	59.1%	2,447	992	146.6%
ALGONQUIN CITYGATES BASIS	34	0	-	2.45	1276.6%	34	6	502.4%
GASOIL 0.1 CIF MED SWAP	3	0	-	0	-	3	0	1498.1%
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	15	5.95	152.1%	6.59	127.6%	15	8	97.7%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
GULF COAST NO.6 FUEL OIL	3,409	5,021.25	-32.1%	2,879.64	18.4%	3,409	3,277	4.0%
SINGAPORE FUEL 180CST CAL	63	199.6	-68.6%	45.14	38.9%	63	88	-28.6%
SINGAPORE FUEL OIL SPREAD	11	60.6	-81.1%	13	-11.7%	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	4	0	-	0.45	710.6%	4	11	-65.3%
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	0	94	-100.0%
GAS EURO-BOB OXY NWE BARGES	537	495.6	8.3%	286	87.7%	537	318	68.7%
MINY RBOB GAS	0	0.25	-36.8%	0.27	-42.1%	0	0	-29.9%
RBOB UP-DOWN CALENDAR SWA	391	420	-6.8%	420.55	-6.9%	391	483	-18.9%
LA JET FUEL VS NYM NO 2 H	12	2	518.4%	2.27	444.2%	12	2	479.5%
ANR OKLAHOMA	87	75.7	14.3%	44.18	95.8%	87	46	90.1%
MICHIGAN BASIS	96	0	-	0	-	96	26	270.6%
TEXAS EASTERN ZONE M-3 BA	517	128.4	302.9%	195.82	164.2%	517	99	421.3%
NORTHERN NATURAL GAS VENTU	0	51.45	-100.0%	34.55	-100.0%	0	23	-100.0%
CIG BASIS	488	303.3	61.0%	942.18	-48.2%	488	189	157.8%
PJM DAILY	0	0	-	0	-	0	0	-
COLUMBIA GULF ONSHORE	164	0	-	42.27	287.0%	164	18	795.4%
Tetco STX Basis	0	21.4	-100.0%	0	-	0	18	-100.0%
Transco Zone 3 Basis	23	0	-	0	-	23	28	-18.3%
GULF COAST GASOLINE CLNDR	68	0.5	13584.2%	54.55	25.4%	68	29	138.3%

*** 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

January 2016

Page 11 of 17

	ADV JAN 2016	ADV JAN 2015	% CHG	ADV DEC 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
CENTERPOINT EAST INDEX	0	16.8	-100.0%	0	-	0	3	-100.0%
GULF COAST ULSD CALENDAR	100	65.7	52.8%	46.77	114.6%	100	34	191.4%
LA CARB DIESEL (OPIS) SWA	7	30.8	-76.6%	28.41	-74.6%	7	30	-76.2%
EURO 3.5% FUEL OIL RDAM B	16	50.7	-69.2%	10.09	54.9%	16	25	-37.9%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
SINGAPORE GASOIL BALMO	22	0	-	7.82	182.7%	22	5	325.0%
EUROPEAN NAPHTHA BALMO	6	5.7	5.3%	2.41	149.1%	6	4	54.0%
GASOIL MINI CALENDAR SWAP	11	23.4	-53.2%	4.77	129.4%	11	13	-16.6%
NY ULSD (ARGUS) VS HEATING OIL	46	412.85	-88.8%	96.23	-52.1%	46	131	-64.8%
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	3	-100.0%
EUROPE 1% FUEL OIL RDAM C	1	0.75	-29.8%	0	-	1	1	-19.8%
SAN JUAN BASIS SWAP	216	100.65	114.4%	234	-7.8%	216	118	83.0%
SOCAL BASIS SWAP	0	0	-	0	-	0	0	-100.0%
GULF COAST JET VS NYM 2 H	1,496	1,361	9.9%	1,591.86	-6.0%	1,496	1,066	40.4%
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	48	82.95	-41.6%	40.23	20.4%	48	43	13.4%
GASOIL CALENDAR SWAP	0	0	-	1.32	-76.0%	0	1	-69.6%
BRENT FINANCIAL FUTURES	101	1,188.25	-91.5%	212.14	-52.2%	101	298	-66.0%
ICE BRENT DUBAI SWAP	0	240	-100.0%	128.64	-100.0%	0	50	-100.0%
GASOIL CRACK SPREAD CALEN	40	393.1	-89.9%	48.77	-18.7%	40	154	-74.2%
EUROPEAN NAPHTHA CRACK SPR	247	473.15	-47.8%	142	74.0%	247	308	-19.8%
CRUDE OIL	1,247	2,099.1	-40.6%	465.91	167.5%	1,247	915	36.2%
NEPOOL INTR HUB 5MW D AH	519	0	-	37.73	1276.9%	519	1,342	-61.3%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	0	390.4	-100.0%	3,187.27	-100.0%	0	942	-100.0%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	0	61	-100.0%
PJM WESTH RT OFF-PEAK	16,540	3,292.8	402.3%	20,849.86	-20.7%	16,540	14,351	15.3%
CHICAGO ETHANOL SWAP	5,036	4,169.9	20.8%	2,927	72.0%	5,036	3,957	27.3%
HENRY HUB BASIS SWAP	2,079	371.6	459.6%	344.55	503.5%	2,079	584	255.8%
HENRY HUB SWAP	31,396	26,221.3	19.7%	19,819.64	58.4%	31,396	21,070	49.0%
PREM UNL GAS 10PPM RDAM FOB B	0	2.75	-100.0%	0	-	0	0	-100.0%
PREM UNL GAS 10PPM RDAM FOB S	0	1.75	-91.0%	2.05	-92.3%	0	1	-88.3%
MONT BELVIEU NORMAL BUTANE 5	1,058	855.8	23.6%	835	26.7%	1,058	828	27.7%
MONT BELVIEU ETHANE 5 DECIMAL	1,127	555.25	102.9%	830.82	35.6%	1,127	367	207.3%
MONT BELVIEU LDH PROPANE 5 DE	4,184	2,674.95	56.4%	3,805	10.0%	4,184	2,437	71.7%
SINGAPORE 180CST BALMO	6	2.55	133.2%	1.05	468.9%	6	2	228.5%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	99	49.4	99.8%	87.27	13.1%	99	74	32.9%
JET BARGES VS ICE GASOIL	1	0	-	0	-	1	0	1852.6%
SINGAPORE GASOIL VS ICE	55	17.5	215.8%	0	-	55	24	133.0%
NATURAL GAS PEN SWP	4,912	16,812.95	-70.8%	9,356.36	-47.5%	4,912	8,696	-43.5%
WESTERN RAIL DELIVERY PRB	58	282	-79.5%	25.91	123.5%	58	104	-44.1%
EUROPE DATED BRENT SWAP	16	162.7	-90.3%	0	-	16	154	-89.8%
SINGAPORE JET KERO GASOIL	37	17.5	110.5%	0.91	3952.6%	37	14	156.1%
TETCO M-3 INDEX	0	0	-	194.55	-100.0%	0	44	-100.0%
PJM AECO DA PEAK	0	0	-	0	-	0	1	-100.0%
GASOIL 10PPM CARGOES CIF	0	0	-	0.14	15.8%	0	0	21.1%
WAHA BASIS	168	143.4	17.0%	346.95	-51.6%	168	162	3.9%

*** 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

January 2016

Page 12 of 17

	ADV JAN 2016	ADV JAN 2015	% CHG	ADV DEC 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
LA JET (OPIS) SWAP	57	21.25	166.3%	26.59	112.8%	57	43	32.3%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	2	-100.0%
GASOIL 10PPM VS ICE SWAP	0	18.55	-98.0%	1.59	-76.8%	0	6	-93.6%
NY H OIL PLATTS VS NYMEX	0	17.5	-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	0	0	-	549.09	-100.0%	0	1,013	-100.0%
EUROPEAN GASOIL (ICE)	19,737	662.65	2878.6%	15,797.55	24.9%	19,737	3,047	547.9%
ULSD UP-DOWN BALMO SWP	81	101	-20.0%	366.95	-78.0%	81	179	-54.9%
JET FUEL UP-DOWN BALMO CL	195	188.25	3.7%	171.5	13.9%	195	152	28.4%
EIA FLAT TAX ONHWAY DIESE	189	43.8	332.1%	54.23	249.0%	189	37	407.2%
NY 2.2% FUEL OIL (PLATTS	6	0	-	15.45	-59.1%	6	4	63.1%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-100.0%
HEATING OIL BALMO CLNDR S	4	0	-	2.73	44.7%	4	7	-44.9%
INDIANA MISO	0	53.3	-100.0%	0	-	0	9	-100.0%
PETROLEUM PRODUCTS ASIA	62	76.4	-18.6%	81.36	-23.6%	62	79	-21.3%
AUSTRIALIAN COKE COAL	17	11.95	40.1%	0.55	2968.2%	17	7	124.0%
PETROLEUM PRODUCTS	40	9.7	312.4%	0	-	40	2	1991.0%
COAL SWAP	55	50.35	8.8%	38.18	43.5%	55	29	90.4%
TC2 ROTTERDAM TO USAC 37K	0	0.65	-100.0%	0	-	0	0	-100.0%
NYISO A OFF-PEAK	0	0	-	0	-	0	2	-100.0%
NYISO G OFF-PEAK	0	0	-	0	-	0	1	-100.0%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	0	0	-
SINGAPORE 380CST FUEL OIL	322	296.25	8.5%	258.32	24.5%	322	251	28.1%
SINGAPORE JET KEROSENE SW	22	105.35	-78.8%	40	-44.1%	22	65	-65.4%
SINGAPORE NAPHTHA SWAP	0	2.5	-100.0%	0	-	0	5	-100.0%
FLORIDA GAS ZONE3 BASIS S	0	428	-100.0%	0	-	0	57	-100.0%
TRANSCO ZONE4 BASIS SWAP	143	930.9	-84.6%	266.64	-46.4%	143	300	-52.4%
ANR LOUISIANA BASIS SWAP	0	21.4	-100.0%	0	-	0	12	-100.0%
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-	0	2	-100.0%
DUBAI CRUDE OIL CALENDAR	97	94.1	3.0%	145.55	-33.4%	97	187	-48.1%
NGPL MIDCONTINENT INDEX	0	0	-	0	-	0	1	-100.0%
PANHANDLE BASIS SWAP FUTU	369	435.25	-15.3%	347.55	6.1%	369	521	-29.2%
SONAT BASIS SWAP FUTURE	0	128.4	-100.0%	0	-	0	58	-100.0%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	0	-100.0%
FUEL OIL NWE CRACK VS ICE	0	10.05	-100.0%	0	-	0	1	-100.0%
EUROPE 3.5% FUEL OIL RDAM	387	762.75	-49.3%	206.55	87.4%	387	389	-0.6%
GULF COAST 3% FUEL OIL BA	87	146.75	-40.7%	22.41	288.2%	87	49	77.1%
NY1% VS GC SPREAD SWAP	121	72.75	66.4%	101.36	19.4%	121	109	10.8%
GASOIL 0.1 CIF NWE VS ISE	0	7.25	-100.0%	0	-	0	1	-100.0%
JET CIF NWE VS ICE	1	13.5	-92.2%	7.32	-85.6%	1	5	-79.1%
EUROPE JET KERO NWE CALSW	0	5.25	-100.0%	0.23	-100.0%	0	2	-100.0%
JAPAN NAPHTHA BALMO SWAP	5	3	61.4%	1.09	343.9%	5	2	142.6%
ARGUS PROPAN(SAUDI ARAMCO	56	30.05	86.5%	40.41	38.7%	56	28	99.0%
NYISO G	0	0	-	0	-	0	2	-100.0%
NYISO J	0	4.4	-100.0%	1	-100.0%	0	13	-100.0%
NGPL MID-CONTINENT	386	273.5	41.1%	310.18	24.4%	386	200	92.9%
BRENT BALMO SWAP	1	15.15	-93.1%	4.55	-76.8%	1	19	-94.5%
HENRY HUB SWING FUTURE	15	0	-	0	-	15	5	221.8%
EUROPE NAPHTHA CALSWAP	43	110.25	-61.4%	43.5	-2.2%	43	59	-28.1%

*** 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

January 2016

Page 13 of 17

	ADV JAN 2016	ADV JAN 2015	% CHG	ADV DEC 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
NY HARBOR RESIDUAL FUEL 1	329	294.6	11.6%	314	4.7%	329	245	34.0%
PERMIAN BASIS SWAP	336	32.1	945.6%	674.73	-50.3%	336	146	130.3%
JAPAN C&F NAPHTHA CRACK S	81	12.5	548.0%	4.41	1737.1%	81	13	533.1%
EMMISSIONS	0	0	-	0	-	0	2	-100.0%
PETRO CRCKS & SPRDS ASIA	55	18.5	198.7%	20.45	170.2%	55	8	553.3%
NYISO CAPACITY	9	39	-77.3%	31.82	-72.2%	9	35	-74.8%
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-	0	0	-100.0%
GRP THREE ULSD(PLT)VS HEA	124	197.95	-37.2%	180.27	-31.1%	124	182	-31.7%
GASOIL 0.1CIF MED VS ICE	4	1.5	180.7%	3.41	23.5%	4	1	333.0%
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	0	0	-	174.77	-100.0%	0	65	-100.0%
PREMIUM UNLEAD 10PPM FOB	2	1.45	23.4%	0	-	2	3	-35.1%
PJM WESTH DA OFF-PEAK	0	0	-	2,669.09	-100.0%	0	3,193	-100.0%
GASOIL 0.1 RDM BRGS VS I	0	1.25	-100.0%	0.55	-100.0%	0	1	-100.0%
GASOIL 10P CRG CIF NW VS	1	1.25	-57.9%	0	-	1	0	166.3%
PJM WESTHDA PEAK	24	0	-	115.45	-79.0%	24	167	-85.5%
NEPOOL RHODE IL 5MW D AH	0	0	-	0	-	0	433	-100.0%
CHICAGO UNL GAS PL VS RBO	59	1.75	3283.5%	0	-	59	1	4242.2%
NYISO ZONE A 5MW D AH O P	0	11,414.4	-100.0%	638.18	-100.0%	0	1,712	-100.0%
CIN HUB 5MW D AH O PK	3,920	4,700	-16.6%	0	-	3,920	706	455.4%
PJM COMED 5MW D AH O PK	0	0	-	96.36	-100.0%	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	208.75	-100.0%	92.5	-100.0%	0	76	-100.0%
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-	0	29	-100.0%
NY 3.0% FUEL OIL (PLATTS	4	13.75	-71.3%	47.73	-91.7%	4	21	-81.0%
ARGUS LLS VS. WTI (ARG) T	663	155.35	326.5%	662.64	0.0%	663	388	70.8%
NO 2 UP-DOWN SPREAD CALEN	70	12.5	457.9%	6.82	922.8%	70	16	337.4%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
PROPANE NON-LDH MT. BEL (OPIS)	484	219.8	120.3%	211.82	128.6%	484	359	34.9%
PROPANE NON-LDH MB (OPIS) BAL	41	12.5	225.9%	0	-	41	10	310.1%
JET AV FUEL (P) CAR FM ICE GAS S	0	0.5	-100.0%	1.86	-100.0%	0	1	-100.0%
SINGAPORE MOGAS 92 UNLEADED	402	567.55	-29.3%	375.14	7.0%	402	318	26.3%
NY JET FUEL (PLATTS) HEAT OIL SV	0	36	-100.0%	0	-	0	7	-100.0%
SINGAPORE MOGAS 92 UNLEADED	0	39.25	-100.0%	9.55	-100.0%	0	14	-100.0%
ETHANOL T2 FOB ROTT INCL DUTY	95	125.7	-24.2%	31.36	203.7%	95	116	-18.0%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	6	6	7.9%	0	-	6	1	520.4%
FUEL OIL (PLATS) CAR CN	0	0.25	-100.0%	0	-	0	1	-100.0%
GROUP THREE ULSD (PLATTS)	0	10	-100.0%	0	-	0	1	-100.0%
MICHIGAN MISO	4,132	4,954.5	-16.6%	0	-	4,132	507	715.2%
INDONESIAN COAL	0	19.25	-100.0%	2.73	-100.0%	0	7	-100.0%
ETHANOL FWD	26	43.6	-39.9%	30.45	-13.9%	26	37	-28.9%
CANADIAN LIGHT SWEET OIL	56	7.5	647.4%	155.59	-64.0%	56	58	-3.1%
NATURAL GAS FIXED PRICE SWAP F	0	0	-	0	-	0	51	-100.0%
MARS BLEND CRUDE OIL	6	0	-	0	-	6	0	-
3.5% FUEL OIL CIF BALMO S	0	4.5	-94.2%	0	-	0	1	-56.5%
DEMARC INDEX FUTURE	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

January 2016

Page 14 of 17

	ADV JAN 2016	ADV JAN 2015	% CHG	ADV DEC 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-	0	0	-100.0%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-	0	3	-100.0%
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	5	22.05	-77.3%	11.14	-55.1%	5	14	-63.8%
TCO NG INDEX SWAP	0	0	-	0	-	0	15	-100.0%
NY HARBOR LOW SULPUR GAS 100C	0	0	-	0	-	0	16	-100.0%
VENTURA NAT GAS PLATTS FIXED F	0	0	-	0	-	0	0	-100.0%
EU LOW SULPHUR GASOIL CRACK	0	0	-	0	-	0	0	-
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-	0	0	-100.0%
NAT GAS BASIS SWAP	16	0	-	0	-	16	21	-23.8%
COLUMBIA GULF NAT GAS FIXED PF	0	0	-	0	-	0	2	-100.0%
MJB FUT	0	0	-	0	-	0	0	-100.0%
CENTER POINT NAT GAS FIXED PRI	0	0	-	0	-	0	0	-100.0%
ELEC ERCOT DLY OFF PK	0	0	-	0	-	0	0	-
TRANSCO ZONE 6 INDEX	32	1.8	1666.1%	0	-	32	0	10482.4%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
MINI RBOB V. EBOBARG NWE BRGS	26	37	-28.9%	2.27	1057.9%	26	19	38.6%
MINI RBOB V. EBOB(ARGUS) NWE B	39	41.8	-7.5%	43.36	-10.8%	39	35	11.6%
SUMAS NAT GAS PLATTS FIXED PRI	0	0	-	0	-	0	11	-100.0%

Energy Options

PETRO OUTRIGHT EURO	0	0	-	0	-	0	1	-100.0%
PETROCHEMICALS	119	45.25	163.4%	5.45	2085.5%	119	60	98.5%
NATURAL GAS OPTION ON CALEND	376	200	87.9%	40	839.5%	376	51	630.2%
ELEC MISO PEAK	0	0	-	0	-	0	10	-100.0%
HENRY HUB FINANCIAL LAST	64	163	-60.5%	75.32	-14.6%	64	94	-31.2%
NATURAL GAS PHY	119,205	102,337.05	16.5%	124,762.77	-4.5%	119,205	90,496	31.7%
CRUDE OIL OUTRIGHTS	8	0	-	227.27	-96.5%	8	89	-91.1%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	0	0.05	-100.0%	0	-	0	0	-100.0%
APPALACHIAN COAL	0	2	-100.0%	0	-	0	0	-100.0%
HEATING OIL PHY	3,585	2,431.75	47.4%	2,935.27	22.1%	3,585	2,422	48.0%
PJM MONTHLY	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	657	862.65	-23.9%	877.5	-25.1%	657	656	0.2%
BRENT CALENDAR SWAP	2	2,745	-99.9%	92.45	-98.3%	2	605	-99.7%
NATURAL GAS 3 M CSO FIN	188	20	839.5%	0	-	188	259	-27.4%
RBOB PHY	2,120	1,499.3	41.4%	1,216.73	74.2%	2,120	1,396	51.8%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	0	0	-	16.36	-100.0%	0	20	-100.0%
NATURAL GAS 2 M CSO FIN	0	0	-	0	-	0	20	-100.0%
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	6	-100.0%
WTI-BRENT BULLET SWAP	2,464	2,010	22.6%	1,062.27	132.0%	2,464	1,061	132.3%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-	0	8	-100.0%
CRUDE OIL APO	477	11,419.25	-95.8%	633.45	-24.6%	477	2,857	-83.3%
WTI CRUDE OIL 1 M CSO FI	11,999	11,885	1.0%	3,306.18	262.9%	11,999	7,295	64.5%
NATURAL GAS 6 M CSO FIN	11	158.75	-93.4%	0	-	11	185	-94.3%
RBOB CALENDAR SWAP	3	0.6	321.1%	122.27	-97.9%	3	86	-97.0%
CRUDE OIL PHY	240,624	186,447.15	29.1%	152,269.55	58.0%	240,624	159,263	51.1%

*** 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

January 2016

Page 15 of 17

	ADV JAN 2016	ADV JAN 2015	% CHG	ADV DEC 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Options								
MCCLOSKEY ARA ARG5 COAL	0	180	-100.0%	0	-	0	36	-100.0%
MCCLOSKEY RCH BAY COAL	0	60	-100.0%	0	-	0	7	-100.0%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	0	2	-100.0%
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	0	0	-	0	-	0	0	-
ETHANOL SWAP	347	233.5	48.5%	263.59	31.6%	347	304	14.1%
SHORT TERM NATURAL GAS	383	132.5	189.4%	269.77	42.1%	383	209	83.1%
SHORT TERM CRUDE OIL	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	594	929.45	-36.1%	85.45	594.8%	594	429	38.4%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	1	-100.0%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	0	0	-
DAILY CRUDE OIL	0	70	-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	211	0	-	0	-	211	14	1421.8%
CRUDE OIL 1MO	11,334	16,598.05	-31.7%	5,598.86	102.4%	11,334	9,325	21.5%
ROTTERDAM 3.5%FUEL OIL CL	2	2.25	-6.4%	0	-	2	2	-13.4%
NATURAL GAS 12 M CSO FIN	0	0	-	18.18	-100.0%	0	10	-100.0%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-
PJM CALENDAR STRIP	0	10	-100.0%	0	-	0	6	-100.0%
SHORT TERM	271	29	833.8%	37.5	622.1%	271	82	230.3%
COAL SWAP	11	84.5	-87.5%	0	-	11	18	-41.6%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-	0	1	-100.0%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	0	11	-100.0%
NYMEX EUROPEAN GASOIL APO	0	10.2	-100.0%	0	-	0	6	-100.0%
COAL API2 INDEX	1,712	729	134.8%	510.68	235.2%	1,712	660	159.3%
COAL API4 INDEX	16	17.5	-9.8%	0	-	16	8	99.7%
NATURAL GAS 1 M CSO FIN	904	5,924.95	-84.7%	762.73	18.5%	904	1,074	-15.8%
PJM WES HUB PEAK CAL MTH	0	0	-	0	-	0	1	-100.0%
NG HH 3 MONTH CAL	13	0	-	0	-	13	0	-
PJM ELECTRIC	0	0	-	0	-	0	0	-
GASOLINE	0	0	-	0	-	0	0	-100.0%
LLS CRUDE OIL	0	0	-	0	-	0	16	-100.0%
1 MO GASOIL CAL SWAP SPR	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

January 2016

Page 16 of 17

	ADV JAN 2016	ADV JAN 2015	% CHG	ADV DEC 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Metals Futures								
PALLADIUM	4,744	4,989.35	-4.9%	3,043.45	55.9%	4,744	5,314	-10.7%
NYMEX PLATINUM	14,958	12,150.85	23.1%	18,577.77	-19.5%	14,958	14,392	3.9%
NYMEX HOT ROLLED STEEL	161	154.8	4.0%	145.27	10.8%	161	232	-30.8%
URANIUM	21	9.3	126.4%	54.45	-61.3%	21	18	17.1%
COMEX SILVER	50,550	48,975.3	3.2%	39,312.5	28.6%	50,550	53,179	-4.9%
COMEX GOLD	215,894	225,396.95	-4.2%	124,328.95	73.6%	215,894	165,404	30.5%
COMEX MINY GOLD	374	452.85	-17.4%	192.55	94.3%	374	264	41.8%
COMEX COPPER	69,683	68,812.95	1.3%	47,691.36	46.1%	69,683	67,139	3.8%
COMEX MINY COPPER	23	103.25	-77.9%	17.41	30.9%	23	36	-37.1%
COMEX MINY SILVER	28	56.15	-49.5%	23.77	19.3%	28	39	-26.9%
COPPER	22	33.85	-33.6%	4.45	404.5%	22	26	-13.0%
E-MICRO GOLD	2,850	1,850.8	54.0%	2,354.73	21.0%	2,850	1,611	76.9%
SILVER	315	691.95	-54.5%	207.68	51.5%	315	355	-11.5%
FERROUS PRODUCTS	0	0	-	0	-	0	2	-100.0%
IRON ORE 58 CHINA TSI FUTURES	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA PLATTS FUTUR	0	3	-100.0%	0	-	0	10	-100.0%
GOLD	337	13.9	2325.6%	345.27	-2.4%	337	203	66.2%
LNDN ZINC	2	0	-	0	-	2	2	51.8%
IRON ORE 62 CHINA TSI FUTURES	1,550	112.75	1274.6%	694.36	123.2%	1,550	538	188.0%
ALUMINUM	128	23.85	437.6%	81.91	56.5%	128	34	273.1%
Aluminium MW Trans Prem Platts	383	145.7	162.8%	135.95	181.7%	383	148	158.7%
Metals Options								
PALLADIUM	108	307.85	-65.0%	29.14	270.3%	108	170	-36.5%
NYMEX PLATINUM	318	310.15	2.5%	124.86	154.7%	318	230	38.1%
COMEX SILVER	3,847	8,339.1	-53.9%	2,925.95	31.5%	3,847	4,841	-20.5%
COMEX GOLD	37,999	36,712.8	3.5%	23,262.95	63.3%	37,999	29,781	27.6%
COMEX COPPER	88	98.95	-10.8%	61.09	44.5%	88	107	-17.6%
COPPER	0	0	-	0	-	0	0	-100.0%
SILVER	0	48.45	-99.5%	0	-	0	5	-94.2%
IRON ORE 62 CHINA TSI PUT OPTIO	235	63	273.4%	236.18	-0.4%	235	194	21.0%
GOLD	163	174.3	-6.3%	73.09	123.4%	163	94	73.6%
IRON ORE 62 CHINA TSI CALL OPTIC	204	89	129.5%	220.91	-7.6%	204	96	112.1%
Ags Futures								
PALM OIL	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	0	0.5	-36.8%	0.09	247.4%	0	0	9.5%

*** 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

January 2016

Page 17 of 17

	ADV JAN 2016	ADV JAN 2015	% CHG	ADV DEC 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	6,161,311	5,954,341.65	3.5%	4,115,956.41	49.7%	6,161,311	5,185,312	18.8%
Equity Index Futures	3,390,829	2,579,714.75	31.4%	2,553,028.32	32.8%	3,390,829	2,232,969	51.9%
Metals Futures	362,024	363,977.55	-0.5%	237,211.86	52.6%	362,024	308,948	17.2%
Energy Futures	2,197,586	1,847,514.15	18.9%	1,758,634.91	25.0%	2,197,586	1,689,427	30.1%
FX Futures	879,115	892,283.35	-1.5%	807,326.68	8.9%	879,115	786,070	11.8%
Commodities and Alternative Invest	921,114	872,999.1	5.5%	850,093.32	8.4%	921,114	1,017,489	-9.5%
Ags Futures	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures	0	0.5	-36.8%	0.09	247.4%	0	0	9.5%
TOTAL FUTURES	13,911,979	12,510,831.05	11.2%	10,322,251.59	34.8%	13,911,979.37	11,220,214.88	24.0%
TOTAL OPTIONS GROUP								
Interest Rate Options	2,774,010	1,731,267.8	60.2%	1,576,540	76.0%	2,774,010	1,534,210	80.8%
Equity Index Options	744,964	610,437.6	22.0%	548,749.41	35.8%	744,964	554,506	34.3%
Metals Options	42,963	46,143.6	-6.9%	26,934.18	59.5%	42,963	35,518	21.0%
Energy Options	397,698	347,237.7	14.5%	295,189.64	34.7%	397,698	279,235	42.4%
FX Options	89,422	100,953.5	-11.4%	74,942.64	19.3%	89,422	83,161	7.5%
Commodities and Alternative Invest	214,681	272,138.15	-21.1%	191,272.91	12.2%	214,681	252,745	-15.1%
TOTAL OPTIONS	4,263,738	3,108,178.35	37.2%	2,713,628.77	57.1%	4,263,737.69	2,739,375.25	55.6%
TOTAL COMBINED								
Commodities and Alternative Invest	1,135,795	1,145,137.25	-0.8%	1,041,366.23	9.1%	1,135,795	1,270,234	-10.6%
FX	968,537	993,236.85	-2.5%	882,269.32	9.8%	968,537	869,232	11.4%
Equity Index	4,135,794	3,190,152.35	29.6%	3,101,777.73	33.3%	4,135,794	2,787,474	48.4%
Interest Rate	8,935,321	7,685,609.45	16.3%	5,692,496.41	57.0%	8,935,321	6,719,522	33.0%
Energy	2,595,283	2,194,751.85	18.2%	2,053,824.55	26.4%	2,595,283	1,968,661	31.8%
Metals	404,987	410,121.15	-1.3%	264,146.05	53.3%	404,987	344,466	17.6%
Ags	0	0	-	0	-	0	1	-100.0%
Foreign Exchange	0	0.5	-36.8%	0.09	247.4%	0	0	9.5%
GRAND TOTAL	18,175,717	15,619,009.4	16.4%	13,035,880.37	39.4%	18,175,717.05	13,959,590.14	30.2%

*** 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.