

## CME Exchange ADV Report - Monthly

October 2016

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	ADV OCT 2016	ADV OCT 2015	% CHG	ADV SEP 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Interest Rate Futures</b>								
EURODOLLARS	2,017,422	2,044,690.09	-1.3%	2,361,246.62	-14.6%	2,420,693	2,319,815	4.3%
1-MONTH EURODOLLAR	19	78.5	-76.3%	27.95	-33.4%	51	251	-79.7%
EURO 5YR BUNDLE	0	0	-	0	-	0	0	-100.0%
2YR BUNDLE	0	0	-	0	-	0	2	-100.0%
3YR BUNDLE	0	0	-	0	-	0	1	-100.0%
<b>Interest Rate Options</b>								
EURODOLLARS	453,793	462,393.09	-1.9%	648,281.33	-30.0%	677,828	443,788	52.7%
EURO MIDCURVE	377,282	612,249.86	-38.4%	347,762.43	8.5%	485,279	519,266	-6.5%
<b>Equity Index Futures</b>								
E-MINI S&P500	1,549,153	1,648,369.41	-6.0%	2,368,042.48	-34.6%	1,896,575	1,698,827	11.6%
S&P 500	4,813	6,616.32	-27.2%	14,827.14	-67.5%	8,759	11,955	-26.7%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
E-MINI MIDCAP	16,030	18,276.68	-12.3%	29,834.67	-46.3%	21,499	21,269	1.1%
S&P 400 MIDCAP	0	0	-	0	-	0	27	-100.0%
S&P 500 GROWTH	1	0.36	57.2%	1.95	-70.7%	1	2	-33.9%
S&P 500/VALUE	414	0.36	113840.0%	169.19	144.9%	500	24	1973.5%
E-MINI RUSSELL 1000	6	6.95	-10.3%	11.57	-46.1%	20	12	71.8%
E-MINI NASDAQ 100	224,570	262,823.77	-14.6%	312,733.24	-28.2%	266,081	266,049	0.0%
NASDAQ	0	0	-	0	-	0	360	-100.0%
NIKKEI 225 (\$) STOCK	9,215	12,123.59	-24.0%	15,466.57	-40.4%	17,563	16,746	4.9%
NIKKEI 225 (YEN) STOCK	40,563	50,210.23	-19.2%	54,650.86	-25.8%	59,179	52,777	12.1%
DJ US REAL ESTATE	23	0	-	51.05	-54.1%	7	0	-
S&P MATERIALS SECTOR	215	111.18	93.3%	584.33	-63.2%	285	165	73.2%
S&P ENERGY SECTOR	477	510.36	-6.5%	918.62	-48.0%	505	375	34.6%
S&P FINANCIAL SECTOR	525	143.23	266.4%	1,012.48	-48.2%	585	252	132.4%
S&P INDUSTRIAL SECTOR	171	62.18	175.6%	1,207.43	-85.8%	408	171	138.8%
S&P TECHNOLOGY SECTOR	103	260.86	-60.5%	691.57	-85.1%	305	239	27.9%
S&P UTILITIES SECTOR	736	391.41	88.0%	1,260.14	-41.6%	1,162	547	112.6%
S&P HEALTH CARE SECTOR	270	817.23	-66.9%	633.57	-57.3%	526	571	-7.9%
S&P CONSUMER DSCRTNRY SE	320	171.68	86.3%	1,327.95	-75.9%	564	530	6.5%
E-MINI RUSSELL 1000 GROWTH	1	3.77	-79.8%	12.14	-93.7%	13	7	77.5%
FT-SE 100	68	53.68	26.0%	68.29	-1.0%	80	18	347.7%
E-MINI RUSSELL 1000 VALUE	2	3.86	-39.6%	86	-97.3%	39	7	464.7%
E-MICRO NIFTY	0	0	-	0	-	0	4	-100.0%
S&P CONSUMER STAPLES SECT	509	85.64	494.3%	1,871.29	-72.8%	1,310	610	114.6%
IBOVESPA INDEX	57	26.36	117.5%	24.71	132.0%	34	20	70.5%
NASDAQ BIOTECH	1	0	-	11.81	-92.7%	2	7	-72.7%
NIFTY 50	633	80.59	685.5%	1,094.24	-42.1%	496	73	578.3%

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<b>Equity Index Options</b>								
E-MINI S&P500	112,101	312,985.82	-64.2%	217,468.52	-48.5%	231,670	307,383	-24.6%
S&P 500	6,669	32,269.82	-79.3%	9,936.24	-32.9%	23,953	35,968	-33.4%
E-MINI MIDCAP	0	0.09	-100.0%	0.05	-100.0%	0	0	-44.6%
E-MINI NASDAQ 100	9,086	6,677.82	36.1%	10,806.29	-15.9%	10,500	6,069	73.0%
NASDAQ	0	0	-	0	-	0	0	-100.0%
EOM S&P 500	6,420	5,317.32	20.7%	11,068	-42.0%	8,270	5,061	63.4%
EOM EMINI S&P	64,548	57,295.36	12.7%	116,887	-44.8%	78,088	52,482	48.8%
EOW1 EMINI S&P 500	56,420	48,177	17.1%	51,493	9.6%	47,418	45,661	3.8%
EOW2 EMINI S&P 500	53,110	46,805.59	13.5%	57,948.67	-8.4%	48,564	49,638	-2.2%
EOW1 S&P 500	4,432	1,706.45	159.7%	3,207.95	38.2%	2,977	1,508	97.4%
EOW2 S&P 500	5,326	3,079.64	72.9%	7,372.1	-27.8%	6,146	3,764	63.3%
EOW4 EMINI S&P 500	44,233	53,191.09	-16.8%	76,438.67	-42.1%	53,316	46,423	14.8%
EOW3 S&P 500	20,682	0	-	15,197.71	36.1%	11,775	0	-
EOW3 EMINI S&P 500	209,429	0	-	172,260.62	21.6%	95,681	0	-
<b>FX Futures</b>								
AUSTRALIAN DOLLAR	88,794	79,659.32	11.5%	116,652.43	-23.9%	101,185	92,421	9.5%
BRITISH POUND	129,279	74,342.23	73.9%	121,899	6.1%	113,998	95,433	19.5%
BRAZIL REAL	4,152	1,982.68	109.4%	4,085.95	1.6%	3,975	2,781	42.9%
CANADIAN DOLLAR	71,765	58,350.59	23.0%	88,596.95	-19.0%	74,619	68,387	9.1%
E-MINI EURO FX	2,643	4,207.73	-37.2%	3,324.57	-20.5%	3,569	5,855	-39.1%
EURO FX	159,856	202,508.82	-21.1%	222,746.95	-28.2%	189,194	258,324	-26.8%
E-MINI JAPANESE YEN	879	578.14	52.0%	1,488.86	-41.0%	1,553	841	84.6%
JAPANESE YEN	111,579	135,681.82	-17.8%	155,346.76	-28.2%	140,703	143,006	-1.6%
MEXICAN PESO	52,029	38,489.68	35.2%	81,831.29	-36.4%	55,098	43,287	27.3%
NEW ZEALND DOLLAR	22,597	19,806.86	14.1%	34,611.48	-34.7%	22,920	19,921	15.1%
NKR/USD CROSS RATE	53	25.82	104.5%	194.19	-72.8%	84	57	48.5%
RUSSIAN RUBLE	1,049	745.14	40.7%	3,905.71	-73.1%	1,743	1,579	10.4%
S.AFRICAN RAND	1,017	572.86	77.5%	1,605.29	-36.6%	850	855	-0.6%
SWISS FRANC	21,639	17,350.05	24.7%	28,425.14	-23.9%	22,567	22,270	1.3%
AD/CD CROSS RATES	0	0.14	39.7%	0.62	-69.2%	0	1	-72.2%
AD/JY CROSS RATES	94	108.5	-13.7%	183.33	-48.9%	191	195	-1.8%
AD/NE CROSS RATES	0	1.55	-72.3%	1.95	-78.0%	3	2	43.6%
BP/JY CROSS RATES	56	29.82	87.2%	116.76	-52.2%	89	61	44.8%
BP/SF CROSS RATES	3	1	209.5%	2.38	30.0%	2	6	-68.1%
CD/JY CROSS RATES	0	0.77	-100.0%	0.05	-100.0%	0	1	-94.9%
EC/AD CROSS RATES	29	54.86	-46.8%	185.71	-84.3%	84	98	-14.7%
EC/CD CROSS RATES	82	45.55	80.6%	244	-66.3%	121	126	-4.2%
EC/NOK CROSS RATES	0	0	-	0.1	-100.0%	0	3	-98.6%
EC/SEK CROSS RATES	5	4	28.6%	31.38	-83.6%	12	20	-37.7%
EFX/BP CROSS RATES	3,469	2,074.64	67.2%	5,975	-41.9%	3,817	3,055	24.9%
EFX/JY CROSS RATES	1,172	1,774.23	-34.0%	3,163	-63.0%	2,038	2,195	-7.1%
EFX/SF CROSS RATES	2,324	956.45	143.0%	2,893.43	-19.7%	1,852	1,625	14.0%
SKR/USD CROSS RATES	65	30.91	109.5%	207.9	-68.9%	93	61	53.4%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	101	10.55	854.1%	160.05	-37.1%	66	33	99.4%
POLISH ZLOTY (EC)	2	0.09	1576.3%	0.33	357.2%	94	26	268.4%
SHEKEL	0	0.05	-100.0%	0	-	0	0	-100.0%

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<b>FX Futures</b>								
RMB USD	2	17	-86.3%	23	-89.9%	16	21	-23.5%
KOREAN WON	0	0.14	-100.0%	2.05	-100.0%	1	3	-75.3%
TURKISH LIRA	0	0.23	88.6%	0	-	0	0	-83.8%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-86.5%
TURKISH LIRA (EU)	0	0.05	-100.0%	0	-	0	0	-100.0%
E-MICRO USD/JPY	0	0	-	0	-	0	0	-95.7%
E-MICRO AUD/USD	4,792	2,791	71.7%	5,788.1	-17.2%	4,870	2,579	88.8%
E-MICRO EUR/USD	10,032	15,653.55	-35.9%	12,307.9	-18.5%	13,070	17,098	-23.6%
E-MICRO GBP/USD	6,591	1,810.82	264.0%	4,530.81	45.5%	4,005	1,929	107.6%
E-MICRO USD/CAD	0	0	-	0	-	0	0	121.1%
USDZAR	0	1.32	-100.0%	0	-	0	2	-98.8%
CHINESE RENMINBI (CNH)	73	65.68	11.1%	58.57	24.6%	69	52	31.6%
E-MICRO INR/USD	91	7.14	1181.8%	229.52	-60.1%	100	10	877.6%
INDIAN RUPEE	505	474.18	6.5%	614.95	-17.9%	574	515	11.3%
E-MICRO CAD/USD	1,093	749.82	45.7%	1,185.62	-7.8%	1,008	625	61.3%
E-MICRO JPY/USD	984	420.77	133.8%	1,525.9	-35.5%	1,368	594	130.3%
MICRO CHF/USD	77	126.59	-38.8%	76.67	1.0%	89	111	-19.5%
E-MICRO USD/CNH	0	0.68	-100.0%	0	-	0	1	-80.0%
FCXRX	144	0	-	39.38	264.9%	21	0	-
<b>FX Options</b>								
AUSTRALIAN DOLLAR	4,372	5,350.09	-18.3%	6,797.29	-35.7%	6,418	6,066	5.8%
BRITISH POUND	11,748	6,985.59	68.2%	7,806.9	50.5%	9,900	10,158	-2.5%
CANADIAN DOLLAR	3,844	5,182.14	-25.8%	5,362.52	-28.3%	6,486	5,563	16.6%
EURO FX	20,944	39,762.82	-47.3%	20,317.52	3.1%	31,715	48,879	-35.1%
JAPANESE YEN	9,989	13,416.91	-25.5%	11,093.48	-10.0%	14,556	11,451	27.1%
MEXICAN PESO	400	95.23	319.7%	391.9	2.0%	180	70	158.6%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	-100.0%
RUSSIAN RUBLE	0	0	-	0	-	7	2	204.6%
SWISS FRANC	196	523.64	-62.6%	212.67	-8.0%	295	676	-56.3%
JAPANESE YEN (EU)	0	24.32	-100.0%	0.05	-100.0%	28	18	57.4%
EURO FX (EU)	4	147.95	-97.3%	3.14	27.3%	136	237	-42.7%
CANADIAN DOLLAR (EU)	1	0.32	124.5%	0.14	400.2%	9	6	36.9%
BRITISH POUND (EU)	3	34.64	-90.5%	0.76	331.3%	44	30	43.5%
AUSTRALIAN DLR (EU)	0	1.73	-100.0%	0	-	5	5	6.9%
AUD/USD PQO 2pm Fix	1,188	0	-	665.71	78.4%	188	0	-
CHF/USD PQO 2pm Fix	68	0	-	46.05	46.6%	12	0	-
EUR/USD PQO 2pm Fix	4,862	0	-	2,291.33	112.2%	722	0	-
CAD/USD PQO 2pm Fix	1,618	0	-	1,043.81	55.0%	269	0	-
GBP/USD PQO 2pm Fix	2,693	0	-	1,162.38	131.7%	389	0	-
JPY/USD PQO 2pm Fix	1,763	0	-	1,426.29	23.6%	322	0	-

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<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
LIVE CATTLE	48,963	55,566.5	-11.9%	63,608.14	-23.0%	51,403	53,126	-3.2%
FEEDER CATTLE	11,965	11,008.32	8.7%	11,833.67	1.1%	10,217	9,854	3.7%
LEAN HOGS	36,319	32,612.73	11.4%	40,465.67	-10.2%	35,456	37,849	-6.3%
LUMBER	786	957.32	-17.9%	636.81	23.5%	707	796	-11.1%
MILK	1,150	820.41	40.1%	1,337.57	-14.1%	1,220	1,089	12.0%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	259	245.5	5.4%	134.33	92.6%	228	200	13.9%
BUTTER CS	251	69.91	258.6%	171.76	46.0%	160	122	30.8%
CLASS IV MILK	90	37.41	141.6%	73.71	22.6%	54	48	12.8%
DRY WHEY	87	85.73	1.1%	54.29	59.6%	59	85	-30.6%
GSCI EXCESS RETURN FUT	82	19.5	319.0%	3,852.95	-97.9%	1,208	1,004	20.3%
GOLDMAN SACHS	1,595	1,283.77	24.2%	1,523.48	4.7%	1,367	1,401	-2.5%
HOUSING INDEX	1	0.41	62.9%	0.52	27.3%	0	0	20.4%
HDD WEATHER	49	6.82	615.9%	21.43	127.8%	9	33	-72.8%
CDD WEATHER	0	0	-	2.38	-100.0%	16	24	-32.1%
HDD SEASONAL STRIP	17	12.5	33.3%	0	-	2	4	-55.7%
CDD SEASONAL STRIP	0	0	-	0	-	8	6	35.2%
HDD WEATHER EUROPEAN	2	0	-	0	-	3	0	1466.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
HDD EURO SEASONAL STRIP	2	0	-	4.76	-50.0%	1	0	140.9%
CAT EURO SEASONAL STRIP	0	0	-	0	-	1	0	-
PALM OIL	0	0	-	0	-	0	1	-100.0%
CASH-SETTLED CHEESE	405	337.73	19.8%	397.76	1.7%	488	486	0.4%
S&P GSCI ENHANCED ER SWAP	0	0	-	1,433.57	-100.0%	392	413	-5.1%
MALAYSIAN PALM SWAP	640	220.18	190.6%	395.24	61.9%	462	215	114.8%
USD CRUDE PALM OIL	55	0	-	57.14	-3.3%	12	0	-
<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
LIVE CATTLE	13,774	18,540.95	-25.7%	15,767.33	-12.6%	16,814	15,709	7.0%
FEEDER CATTLE	1,807	1,666.73	8.4%	1,820.57	-0.7%	1,675	1,728	-3.0%
LEAN HOGS	10,616	9,630.77	10.2%	14,923.33	-28.9%	8,836	11,216	-21.2%
LUMBER	80	44.59	79.4%	64.1	24.8%	49	53	-6.0%
MILK	1,615	796.59	102.8%	2,050.95	-21.2%	1,416	1,049	35.0%
MLK MID	2	2.77	-26.2%	3.19	-35.8%	3	2	31.6%
NFD MILK	162	345.73	-53.1%	93.29	73.7%	154	182	-15.8%
BUTTER CS	62	13.64	352.2%	50.52	22.1%	59	48	22.1%
CLASS IV MILK	52	66.05	-21.3%	97.1	-46.5%	52	33	55.8%
DRY WHEY	6	1.23	369.5%	1.43	303.3%	5	12	-61.2%
HOUSING INDEX	0	0	-	0	-	0	0	-
HDD WEATHER	48	0	-	0	-	5	11	-57.0%
CDD WEATHER	0	0	-	0	-	5	1	703.2%
HDD SEASONAL STRIP	643	386.36	66.4%	238.1	170.0%	88	68	30.3%
CDD SEASONAL STRIP	0	0	-	0	-	139	265	-47.4%
HDD WEATHER EUROPEAN	0	90.91	-100.0%	0	-	26	12	120.9%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
HDD EURO SEASONAL STRIP	0	45.45	-100.0%	119.05	-100.0%	12	30	-59.8%
LV CATL CSO	0	0	-	0.29	-16.7%	1	0	294.1%
CASH-SETTLED CHEESE	498	298.45	66.7%	349.38	42.4%	360	316	13.9%

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<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	0.32	-100.0%	0	-	0	0	-83.5%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	2,017,440	2,044,768.59	-1.3%	2,361,274.57	-14.6%	2,420,744	2,320,069	4.3%
Equity Index Futures	1,848,878	2,001,149.73	-7.6%	2,806,593.29	-34.1%	2,276,498	2,071,641	9.9%
FX Futures	699,116	661,513.77	5.7%	904,263.05	-22.7%	765,712	786,070	-2.6%
Commodities and Alternative Invest	102,717	103,284.73	-0.5%	126,005.19	-18.5%	103,473	106,758	-3.1%
Foreign Exchange Futures	0	0.32	-100.0%	0	-	0	0	-83.5%
<b>TOTAL FUTURES</b>	<b>4,668,150</b>	<b>4,810,717.14</b>	<b>-3.0%</b>	<b>6,198,136.1</b>	<b>-24.7%</b>	<b>5,566,427.97</b>	<b>5,284,538.55</b>	<b>5.3%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	831,074	1,074,642.95	-22.7%	996,043.76	-16.6%	1,163,107	963,054	20.8%
Equity Index Options	592,456	567,506	4.4%	750,084.81	-21.0%	618,359	553,958	11.6%
FX Options	63,693	71,525.36	-11.0%	58,621.95	8.6%	71,680	83,161	-13.8%
Commodities and Alternative Invest	29,364	31,930.23	-8.0%	35,578.62	-17.5%	29,701	30,746	-3.4%
<b>TOTAL OPTIONS</b>	<b>1,516,587</b>	<b>1,745,604.55</b>	<b>-13.1%</b>	<b>1,840,329.14</b>	<b>-17.6%</b>	<b>1,882,846.19</b>	<b>1,630,919.74</b>	<b>15.4%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	2,848,515	3,119,411.55	-8.7%	3,357,318.33	-15.2%	3,583,851	3,283,123	9.2%
Equity Index	2,441,334	2,568,655.73	-5.0%	3,556,678.09	-31.4%	2,894,857	2,625,599	10.3%
FX	762,808	733,039.14	4.1%	962,885	-20.8%	837,392	869,232	-3.7%
Commodities and Alternative Invest	132,081	135,214.95	-2.3%	161,583.81	-18.3%	133,174	137,504	-3.1%
Foreign Exchange	0	0.32	-100.0%	0	-	0	0	-83.5%
<b>GRAND TOTAL</b>	<b>6,184,738</b>	<b>6,556,321.68</b>	<b>-5.7%</b>	<b>8,038,465.24</b>	<b>-23.1%</b>	<b>7,449,274.16</b>	<b>6,915,458.29</b>	<b>7.7%</b>