

CME Exchange ADV Report - Monthly

October 2015

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	ADV OCT 2015	ADV OCT 2014	% CHG	ADV SEP 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Interest Rate Futures								
EUROYEN	0	0	-	0	-	0	0	-100.0%
EURODOLLARS	2,044,690	3,774,920.78	-45.8%	2,273,851.48	-10.1%	2,375,893	2,636,641	-9.9%
1-MONTH EURODOLLAR	79	118.96	-34.0%	169.14	-53.6%	232	79	193.6%
3YR BUNDLE	0	19.17	-100.0%	0	-	1	4	-79.3%
2YR BUNDLE	0	32.83	-100.0%	0	-	3	9	-67.0%
EURO 5YR BUNDLE	0	0.43	-100.0%	0	-	0	1	-67.6%
Interest Rate Options								
EURODOLLARS	462,393	339,677.48	36.1%	533,159.95	-13.3%	435,842	196,314	122.0%
EURO MIDCURVE	612,250	891,224.26	-31.3%	433,302.24	41.3%	505,258	663,363	-23.8%
Equity Index Futures								
E-MINI S&P500	1,648,369	2,368,046.78	-30.4%	2,331,518.14	-29.3%	1,695,964	1,686,588	0.6%
S&P 500	6,697	9,970	-32.8%	22,338.48	-70.0%	11,946	13,443	-11.1%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
E-MINI MIDCAP	18,277	28,210	-35.2%	30,926.9	-40.9%	21,045	20,975	0.3%
S&P 400 MIDCAP	0	265.7	-100.0%	0	-	33	84	-61.0%
S&P 500 GROWTH	0	0.26	39.4%	4.52	-92.0%	2	3	-50.6%
S&P 500/VALUE	0	0.26	39.4%	2.29	-84.1%	1	6	-78.2%
E-MINI RUSSELL 1000	7	0	-	0.14	4766.7%	1	0	-
E-MINI NASDAQ 100	262,824	439,367.91	-40.2%	348,098.05	-24.5%	268,141	299,539	-10.5%
NASDAQ	0	912.87	-100.0%	0	-	432	1,004	-57.0%
NIKKEI 225 (\$) STOCK	12,124	24,062.61	-49.6%	24,888.81	-51.3%	17,123	19,111	-10.4%
NIKKEI 225 (YEN) STOCK	50,210	75,500	-33.5%	73,424.19	-31.6%	53,214	48,353	10.1%
S&P CONSUMER STAPLES SECT	86	171.26	-50.0%	1,688	-94.9%	553	267	106.9%
NASDAQ BIOTECH	0	0	-	16.19	-100.0%	8	2	218.1%
E-MINI RUSSELL 1000 VALUE	4	0	-	0.14	2603.7%	0	0	-
IBOVESPA INDEX	26	21.17	24.5%	20.33	29.7%	20	18	12.5%
FT-SE 100	54	0	-	0	-	6	0	-
S&P FINANCIAL SECTOR	143	125.7	13.9%	622.9	-77.0%	220	159	38.1%
S&P HEALTH CARE SECTOR	817	273.48	198.8%	820.57	-0.4%	581	225	157.9%
E-MINI RUSSELL 1000 GROWTH	4	0	-	0.14	2540.1%	0	0	-
S&P UTILITIES SECTOR	391	296.96	31.8%	784.05	-50.1%	526	351	49.9%
S&P CONSUMER DSCRTRNRY SE	172	192.22	-10.7%	1,168.76	-85.3%	489	146	234.9%
E-MICRO NIFTY	0	0	-	15.62	-100.0%	5	0	-
S&P INDUSTRIAL SECTOR	62	167.91	-63.0%	485.24	-87.2%	162	148	9.9%
S&P TECHNOLOGY SECTOR	261	97.65	167.1%	439.95	-40.7%	224	164	36.8%
S&P MATERIALS SECTOR	111	233.57	-52.4%	266.33	-58.3%	163	119	36.8%
S&P ENERGY SECTOR	510	469.22	8.8%	491.14	3.9%	360	370	-2.6%

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Equity Index Options								
E-MINI S&P500	312,986	512,292.39	-38.9%	315,189.43	-0.7%	309,924	293,972	5.4%
S&P 500	32,270	65,985.78	-51.1%	32,980.57	-2.2%	36,122	34,317	5.3%
E-MINI MIDCAP	0	1.39	-93.5%	0	-	0	4	-96.1%
E-MINI NASDAQ 100	6,678	15,279.83	-56.3%	3,693.38	80.8%	5,498	12,516	-56.1%
NASDAQ	0	2.17	-100.0%	0	-	0	1	-85.6%
EOM S&P 500	5,317	5,509.3	-3.5%	5,566.05	-4.5%	5,110	4,063	25.8%
EOM EMINI S&P	57,295	75,321.26	-23.9%	51,154.67	12.0%	53,729	45,724	17.5%
EOW1 EMINI S&P 500	48,177	52,820.96	-8.8%	67,355.43	-28.5%	47,110	41,347	13.9%
EOW2 EMINI S&P 500	46,806	56,589.09	-17.3%	58,460.1	-19.9%	48,856	41,883	16.6%
EOW1 S&P 500	1,706	1,364	25.1%	1,788.9	-4.6%	1,560	2,106	-25.9%
EOW2 S&P 500	3,080	3,659.43	-15.8%	2,946	4.5%	3,612	3,702	-2.4%
EOW4 EMINI S&P 500	53,191	59,313.09	-10.3%	54,409.1	-2.2%	48,089	36,260	32.6%
FX Futures								
AUSTRALIAN DOLLAR	79,659	115,589.35	-31.1%	101,475.9	-21.5%	94,570	90,194	4.9%
BRITISH POUND	74,342	99,269.09	-25.1%	101,879.38	-27.0%	97,881	98,560	-0.7%
BRAZIL REAL	1,983	3,534.17	-43.9%	3,122.05	-36.5%	2,636	2,575	2.4%
CANADIAN DOLLAR	58,351	68,248.7	-14.5%	81,455.19	-28.4%	69,343	59,907	15.8%
E-MINI EURO FX	4,208	3,928.57	7.1%	5,422.1	-22.4%	6,027	3,631	66.0%
EURO FX	202,509	256,532.87	-21.1%	260,394.29	-22.2%	260,830	207,176	25.9%
E-MINI JAPANESE YEN	578	911.78	-36.6%	1,161.71	-50.2%	867	700	23.9%
JAPANESE YEN	135,682	205,580.04	-34.0%	186,983.52	-27.4%	146,462	152,063	-3.7%
MEXICAN PESO	38,490	50,123.74	-23.2%	54,331.52	-29.2%	43,655	41,603	4.9%
NEW ZEALND DOLLAR	19,807	25,795.3	-23.2%	21,065.48	-6.0%	20,207	16,302	24.0%
NKR/USD CROSS RATE	26	39.7	-35.0%	109.43	-76.4%	52	58	-10.3%
RUSSIAN RUBLE	745	2,191.52	-66.0%	1,397.95	-46.7%	1,558	1,478	5.4%
S.AFRICAN RAND	573	558.78	2.5%	1,628.57	-64.8%	764	485	57.5%
SWISS FRANC	17,350	44,636.39	-61.1%	20,646.81	-16.0%	21,650	38,250	-43.4%
AD/CD CROSS RATES	0	6.7	-98.0%	0.71	-80.9%	1	4	-75.2%
AD/JY CROSS RATES	109	496.04	-78.1%	274.62	-60.5%	195	279	-30.1%
AD/NE CROSS RATES	2	6.91	-77.6%	1.29	20.2%	3	9	-71.1%
BP/JY CROSS RATES	30	51.3	-41.9%	59.29	-49.7%	55	203	-73.1%
BP/SF CROSS RATES	1	11.04	-90.9%	2.62	-61.8%	7	19	-63.7%
CD/JY CROSS RATES	1	0.52	48.1%	3.71	-79.2%	1	5	-74.4%
EC/AD CROSS RATES	55	19.09	187.4%	280.95	-80.5%	91	64	42.6%
EC/CD CROSS RATES	46	168.52	-73.0%	169.57	-73.1%	118	161	-26.6%
EC/NOK CROSS RATES	0	0	-	0.95	-100.0%	4	5	-24.5%
EC/SEK CROSS RATES	4	72.35	-94.5%	61.24	-93.5%	20	36	-44.1%
EFX/BP CROSS RATES	2,075	2,510.74	-17.4%	4,208.05	-50.7%	2,889	2,948	-2.0%
EFX/JY CROSS RATES	1,774	2,472.87	-28.3%	3,078.38	-42.4%	2,128	2,218	-4.1%
EFX/SF CROSS RATES	956	1,530.96	-37.5%	2,072.48	-53.8%	1,501	1,823	-17.6%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-100.0%
SKR/USD CROSS RATES	31	33.83	-8.6%	96.76	-68.1%	54	48	11.7%
CZECK KORUNA (US)	0	0.22	-100.0%	0	-	0	0	-100.0%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	2	-99.6%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	3	-100.0%
POLISH ZLOTY (US)	11	23	-54.2%	15.48	-31.9%	27	97	-72.7%

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FX Futures								
POLISH ZLOTY (EC)	0	0	-	0.57	-84.1%	0	143	-99.7%
SHEKEL	0	0	-	0.29	-84.1%	0	24	-99.6%
RMB USD	17	7.61	123.4%	30.38	-44.0%	22	16	36.0%
KOREAN WON	0	0.7	-80.4%	3.81	-96.4%	2	9	-80.0%
TURKISH LIRA	0	0.3	-25.3%	0	-	1	80	-99.3%
E-MICRO USD/CHF	0	0.09	-100.0%	0	-	0	0	-40.3%
TURKISH LIRA (EU)	0	0.09	-47.7%	0.1	-52.2%	0	57	-99.9%
E-MICRO USD/JPY	0	0.91	-100.0%	1.24	-100.0%	0	0	2.4%
E-MICRO AUD/USD	2,791	3,433.7	-18.7%	3,219.05	-13.3%	2,643	2,060	28.3%
E-MICRO EUR/USD	15,654	9,343.57	67.5%	18,247.14	-14.2%	17,648	7,815	125.8%
E-MICRO GBP/USD	1,811	1,229.35	47.3%	2,057.86	-12.0%	2,028	1,438	41.1%
E-MICRO USD/CAD	0	0	-	0	-	0	0	620.3%
E-MICRO USD/CNH	1	0.78	-12.9%	0.19	257.9%	1	1	24.7%
E-MICRO CAD/USD	750	995.13	-24.7%	739.9	1.3%	638	704	-9.5%
CHINESE RENMINBI (CNH)	66	7.26	804.6%	99.62	-34.1%	43	26	69.7%
INDIAN RUPEE	474	52.96	795.4%	608.71	-22.1%	542	44	1140.2%
E-MICRO INR/USD	7	246.3	-97.1%	5.33	33.8%	12	159	-92.7%
USDZAR	1	3.7	-64.3%	0.57	130.7%	2	6	-58.8%
EURO QUARTERLY VARIANCE F	0	0	-	0	-	0	0	-
E-MICRO JPY/USD	421	855.65	-50.8%	919.81	-54.3%	637	651	-2.1%
MICRO CHF/USD	127	176.78	-28.4%	120.81	4.8%	114	192	-40.7%
FX Options								
AUSTRALIAN DOLLAR	5,350	6,412.78	-16.6%	7,005.05	-23.6%	6,262	6,204	0.9%
BRITISH POUND	6,986	11,347.3	-38.4%	8,458.81	-17.4%	10,668	12,037	-11.4%
BRAZIL REAL	0	0	-	0	-	0	0	-100.0%
CANADIAN DOLLAR	5,182	6,347.3	-18.4%	5,230.43	-0.9%	5,558	5,556	0.0%
EURO FX	39,763	42,488.57	-6.4%	32,856.9	21.0%	49,770	30,281	64.4%
JAPANESE YEN	13,417	14,633	-8.3%	13,875.9	-3.3%	11,724	11,942	-1.8%
MEXICAN PESO	95	29.96	217.9%	36.62	160.0%	69	39	77.0%
NEW ZEALND DOLLAR	0	0.65	-100.0%	0	-	0	3	-97.9%
RUSSIAN RUBLE	0	0	-	0	-	1	29	-96.7%
SWISS FRANC	524	1,180.7	-55.7%	359.29	45.7%	649	1,178	-44.9%
JAPANESE YEN (EU)	24	17.78	36.8%	34.24	-29.0%	20	46	-57.9%
EURO FX (EU)	148	404.39	-63.4%	103.9	42.4%	246	360	-31.8%
SWISS FRANC (EU)	0	0	-	0	-	0	7	-100.0%
CANADIAN DOLLAR (EU)	0	22.17	-98.6%	0.48	-33.2%	7	25	-74.0%
BRITISH POUND (EU)	35	29.57	17.2%	9.57	261.9%	29	39	-23.8%
AUSTRALIAN DLR (EU)	2	6.74	-74.4%	9.33	-81.5%	6	13	-56.6%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	55,567	46,154.26	20.4%	64,008.33	-13.2%	52,385	53,965	-2.9%
FEEDER CATTLE	11,008	9,791.22	12.4%	10,562.95	4.2%	9,811	8,398	16.8%
LEAN HOGS	32,613	29,310.48	11.3%	35,490.95	-8.1%	38,728	42,289	-8.4%
LUMBER	957	716.57	33.6%	742.48	28.9%	824	637	29.3%
MILK	820	1,444.91	-43.2%	950.38	-13.7%	1,080	1,423	-24.1%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	246	110.91	121.3%	228.24	7.6%	186	113	64.8%
BUTTER CS	70	150.26	-53.5%	96.52	-27.6%	123	139	-11.3%
CLASS IV MILK	37	45.57	-17.9%	80.52	-53.5%	45	97	-54.0%
DRY WHEY	86	120.91	-29.1%	67.67	26.7%	79	71	11.8%
GSCI EXCESS RETURN FUT	20	14.78	31.9%	2,847.71	-99.3%	898	801	12.2%
GOLDMAN SACHS	1,284	888	44.6%	1,558.43	-17.6%	1,384	1,088	27.2%
HOUSING INDEX	0	0.74	-44.7%	0.14	186.5%	0	1	-40.7%
HDD WEATHER	7	4.48	52.3%	201.19	-96.6%	31	28	10.7%
CDD WEATHER	0	0	-	9.52	-100.0%	28	29	-3.4%
HDD SEASONAL STRIP	13	0	-	7.14	75.0%	3	3	8.5%
CDD SEASONAL STRIP	0	0	-	0	-	7	0	1576.9%
HDD WEATHER EUROPEAN	0	10.87	-100.0%	0	-	0	7	-100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	2	-100.0%
HDD EURO SEASONAL STRIP	0	163.04	-100.0%	0	-	0	25	-98.1%
WKLY AVG TEMP	0	0	-	0	-	0	3	-100.0%
CASH-SETTLED CHEESE	338	388.39	-13.0%	472.95	-28.6%	440	319	37.8%
S&P GSCI ENHANCED ER SWAP	0	0	-	1,244.95	-100.0%	372	320	16.2%
OTC SP GSCI ER SWAP	0	0	-	0	-	0	8	-100.0%
MALAYSIAN PALM SWAP	220	226.96	-3.0%	290.29	-24.1%	207	171	21.1%
Commodities and Alternative Investments								
Options								
LIVE CATTLE	18,541	15,614.96	18.7%	21,279	-12.9%	14,563	16,037	-9.2%
FEEDER CATTLE	1,667	2,133.22	-21.9%	2,014.14	-17.2%	1,704	1,490	14.4%
LEAN HOGS	9,631	8,061	19.5%	10,009.1	-3.8%	10,937	12,332	-11.3%
LUMBER	45	59.52	-25.1%	45.62	-2.3%	55	55	-0.5%
MILK	797	1,483.22	-46.3%	848.43	-6.1%	1,062	1,436	-26.0%
MLK MID	3	6.78	-59.1%	3.95	-29.8%	2	5	-62.5%
NFD MILK	346	95.09	263.6%	143.24	141.4%	178	65	175.2%
BUTTER CS	14	85.65	-84.1%	41.43	-67.1%	54	48	13.6%
CLASS IV MILK	66	46.7	41.4%	68.14	-3.1%	35	82	-57.0%
DRY WHEY	1	8.52	-85.6%	6.29	-80.5%	13	18	-24.8%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
HDD WEATHER	0	10.87	-100.0%	0	-	13	24	-45.4%
CDD WEATHER	0	0	-	0	-	1	9	-92.2%
HDD SEASONAL STRIP	386	263.04	46.9%	261.9	47.5%	81	95	-15.3%
CDD SEASONAL STRIP	0	0	-	0	-	318	137	132.1%
HDD WEATHER EUROPEAN	91	21.74	318.2%	0	-	14	7	99.1%
CAT WEATHER EUROPEAN	0	0	-	0	-	14	30	-52.2%
HDD EURO SEASONAL STRIP	45	869.57	-94.8%	0	-	36	138	-74.3%
LV CATL CSO	0	0	-	0	-	0	2	-83.1%
SBIN HURR	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	298	222.3	34.3%	304.29	-1.9%	269	155	73.7%
SNOWFALL	0	0	-	0	-	0	1	-100.0%

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Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	0	0	112.0%
Ags Futures								
PALM OIL	0	0	-	0	-	0	1	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,044,769	3,775,092.17	-45.8%	2,274,020.62	-10.1%	2,376,128	2,636,733	-9.9%
Equity Index Futures	2,001,150	2,948,385.52	-32.1%	2,838,020.9	-29.5%	2,071,220	2,091,075	-0.9%
FX Futures	661,514	900,698.96	-26.6%	877,455.38	-24.6%	797,927	734,329	8.7%
Commodities and Alternative Invest	103,285	89,542.35	15.3%	118,860.38	-13.1%	106,631	109,938	-3.0%
Foreign Exchange Futures	0	0	-	0	-	0	0	112.0%
Ags Futures	0	0	-	0	-	0	1	-100.0%
TOTAL FUTURES	4,810,717	7,713,719	-37.6%	6,108,357.29	-21.2%	5,351,906	5,572,075.01	-4.0%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,074,643	1,230,901.74	-12.7%	966,462.19	11.2%	941,100	859,677	9.5%
Equity Index Options	567,506	848,138.7	-33.1%	593,543.62	-4.4%	559,612	515,895	8.5%
FX Options	71,525	82,920.91	-13.7%	67,980.52	5.2%	85,007	67,760	25.5%
Commodities and Alternative Invest	31,930	28,982.17	10.2%	35,025.52	-8.8%	29,350	32,167	-8.8%
TOTAL OPTIONS	1,745,605	2,190,943.52	-20.3%	1,663,011.86	5.0%	1,615,069.45	1,475,500.22	9.5%
TOTAL COMBINED								
Interest Rate	3,119,412	5,005,993.91	-37.7%	3,240,482.81	-3.7%	3,317,228	3,496,410	-5.1%
Equity Index	2,568,656	3,796,524.22	-32.3%	3,431,564.52	-25.1%	2,630,832	2,606,970	0.9%
FX	733,039	983,619.87	-25.5%	945,435.9	-22.5%	882,935	802,089	10.1%
Commodities and Alternative Invest	135,215	118,524.52	14.1%	153,885.9	-12.1%	135,981	142,105	-4.3%
Foreign Exchange	0	0	-	0	-	0	0	112.0%
Ags	0	0	-	0	-	0	1	-100.0%
GRAND TOTAL	6,556,322	9,904,662.52	-33.8%	7,771,369.14	-15.6%	6,966,975.46	7,047,575.23	-1.1%