

## CME Exchange ADV Report - Monthly

May 2016

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	ADV MAY 2016	ADV MAY 2015	% CHG	ADV APR 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Interest Rate Futures</b>								
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%
<b>Interest Rate Options</b>								
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%
<b>Equity Index Futures</b>								
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%

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<b>Equity Index Options</b>								
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	-
<b>FX Futures</b>								
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%

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<b>FX Futures</b>								
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%
FCRXR	2	0	-	0.19	1199.8%	1	0	-
<b>FX Options</b>								
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%

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<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
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%
<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
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%

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<b>Ags Futures</b>								
PALM OIL	0	0	-	0	-	0	1	-100.0%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	2.7	-100.0%	0	-	0	0	-66.3%
<b>TOTAL FUTURES GROUP</b>								
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%
<b>TOTAL FUTURES</b>	<b>4,833,202</b>	<b>4,705,780.95</b>	<b>2.7%</b>	<b>4,751,797.52</b>	<b>1.7%</b>	<b>5,803,792.95</b>	<b>5,284,538.55</b>	<b>9.8%</b>
<b>TOTAL OPTIONS GROUP</b>								
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%
<b>TOTAL OPTIONS</b>	<b>1,761,362</b>	<b>1,339,794.95</b>	<b>31.5%</b>	<b>1,547,231.76</b>	<b>13.8%</b>	<b>2,023,974.34</b>	<b>1,630,919.74</b>	<b>24.1%</b>
<b>TOTAL COMBINED</b>								
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%
<b>GRAND TOTAL</b>	<b>6,594,564</b>	<b>6,045,575.9</b>	<b>9.1%</b>	<b>6,299,029.29</b>	<b>4.7%</b>	<b>7,827,767.29</b>	<b>6,915,458.29</b>	<b>13.2%</b>