

## CME Exchange Volume Report - Monthly

	VOLUME OCT 2016	VOLUME OCT 2015	% CHG	VOLUME SEP 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Interest Rate Futures</b>								
EUROYEN	0	0	0.0%	0	-	0	0	0.0%
EURODOLLARS	42,365,854	44,983,182	-5.8%	49,586,179	-14.6%	508,345,588	501,313,343	1.4%
1-MONTH EURODOLLAR	391	1,727	-77.4%	587	-33.4%	10,712	48,849	-78.1%
3YR BUNDLE	0	0	0.0%	0	0.0%	0	168	-100.0%
2YR BUNDLE	0	0	0.0%	0	0.0%	0	595	-100.0%
EURO 5YR BUNDLE	0	0	0.0%	0	0.0%	0	38	-100.0%
<b>Interest Rate Options</b>								
EURODOLLARS	9,529,644	10,172,648	-6.3%	13,613,908	-30.0%	142,343,925	91,962,728	54.8%
EURO MIDCURVE	7,922,916	13,469,497	-41.2%	7,303,011	8.5%	101,908,555	106,609,372	-4.4%
<b>Equity Index Futures</b>								
E-MINI S&P500	32,532,206	36,264,127	-10.3%	49,728,892	-34.6%	398,280,790	357,848,430	11.3%
S&P 500	101,081	145,559	-30.6%	311,370	-67.5%	1,839,456	2,508,037	-26.7%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	0	0.0%
E-MINI MIDCAP	336,632	402,087	-16.3%	626,528	-46.3%	4,514,734	4,440,508	1.7%
S&P 400 MIDCAP	0	0	0.0%	0	0.0%	0	6,922	-100.0%
S&P 500 GROWTH	12	8	50.0%	41	-70.7%	220	332	-33.7%
S&P 500/VALUE	8,700	8	108,650.0%	3,553	144.9%	105,072	294	35,638.8%
E-MINI RUSSELL 1000	131	153	-14.4%	243	-46.1%	4,154	156	2,562.8%
E-MINI NASDAQ 100	4,715,978	5,782,123	-18.4%	6,567,398	-28.2%	55,877,581	56,577,844	-1.2%
NASDAQ	0	0	0.0%	0	0.0%	0	91,150	-100.0%
NIKKEI 225 (\$) STOCK	193,521	266,719	-27.4%	324,798	-40.4%	3,688,266	3,612,996	2.1%
NIKKEI 225 (YEN) STOCK	851,820	1,104,625	-22.9%	1,147,668	-25.8%	12,427,496	11,228,258	10.7%
DJ US REAL ESTATE	492	0	-	1,072	-54.1%	1,567	0	-
NASDAQ BIOTECH	18	0	0.0%	248	-92.7%	390	1,598	-75.6%
S&P MATERIALS SECTOR	4,513	2,446	84.5%	12,271	-63.2%	59,845	34,340	74.3%
S&P UTILITIES SECTOR	15,453	8,611	79.5%	26,463	-41.6%	244,066	111,009	119.9%
S&P HEALTH CARE SECTOR	5,676	17,979	-68.4%	13,305	-57.3%	110,395	122,566	-9.9%
S&P CONSUMER DSCRTNRY SE	6,715	3,777	77.8%	27,887	-75.9%	118,517	103,230	14.8%
S&P TECHNOLOGY SECTOR	2,166	5,739	-62.3%	14,523	-85.1%	64,153	47,285	35.7%
S&P CONSUMER STAPLES SECT	10,688	1,884	467.3%	39,297	-72.8%	275,083	116,677	135.8%
S&P ENERGY SECTOR	10,026	11,228	-10.7%	19,291	-48.0%	105,954	75,991	39.4%
S&P FINANCIAL SECTOR	11,020	3,151	249.7%	21,262	-48.2%	122,840	46,356	165.0%
S&P INDUSTRIAL SECTOR	3,599	1,368	163.1%	25,356	-85.8%	85,702	34,240	150.3%
E-MICRO NIFTY	0	0	0.0%	0	0.0%	0	1,018	-100.0%
IBOVESPA INDEX	1,204	580	107.6%	519	132.0%	7,202	4,173	72.6%
FT-SE 100	1,420	1,181	20.2%	1,434	-1.0%	16,815	1,181	1,323.8%
NIFTY 50	13,294	1,773	649.8%	22,979	-42.1%	104,071	12,554	729.0%
E-MINI RUSSELL 1000 VALUE	49	85	-42.4%	1,806	-97.3%	8,104	88	9,109.1%
E-MINI RUSSELL 1000 GROWTH	16	83	-80.7%	255	-93.7%	2,626	86	2,953.5%

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<b>Equity Index Options</b>								
E-MINI S&P500	2,354,131	6,885,688	-65.8%	4,566,839	-48.5%	48,650,710	65,393,993	-25.6%
S&P 500	140,050	709,936	-80.3%	208,661	-32.9%	5,030,191	7,621,680	-34.0%
E-MINI MIDCAP	0	2	-100.0%	1	-100.0%	17	30	-43.3%
E-MINI NASDAQ 100	190,796	146,912	29.9%	226,932	-15.9%	2,204,915	1,160,163	90.1%
NASDAQ	0	0	0.0%	0	0.0%	0	30	-100.0%
EOM S&P 500	134,824	116,981	15.3%	232,428	-42.0%	1,736,724	1,078,146	61.1%
EOM EMINI S&P	1,355,515	1,260,498	7.5%	2,454,627	-44.8%	16,398,398	11,336,899	44.6%
EOW1 S&P 500	93,078	37,542	147.9%	67,367	38.2%	625,217	329,208	89.9%
EOW1 EMINI S&P 500	1,184,812	1,059,894	11.8%	1,081,353	9.6%	9,957,828	9,940,275	0.2%
EOW2 S&P 500	111,845	67,752	65.1%	154,814	-27.8%	1,290,611	762,237	69.3%
EOW2 EMINI S&P 500	1,115,305	1,029,723	8.3%	1,216,922	-8.4%	10,198,371	10,308,625	-1.1%
EOW4 EMINI S&P 500	928,897	1,170,204	-20.6%	1,605,212	-42.1%	11,196,423	10,146,865	10.3%
EOW3 EMINI S&P 500	4,397,999	0	-	3,617,473	21.6%	20,093,091	0	-
EOW3 S&P 500	434,322	0	-	319,152	36.1%	2,472,843	0	-
<b>FX Futures</b>								
AUSTRALIAN DOLLAR	1,864,681	1,752,505	6.4%	2,449,701	-23.9%	21,248,762	19,954,365	6.5%
BRITISH POUND	2,714,856	1,635,529	66.0%	2,559,879	6.1%	23,939,582	20,652,958	15.9%
BRAZIL REAL	87,198	43,619	99.9%	85,805	1.6%	834,727	556,137	50.1%
CANADIAN DOLLAR	1,507,058	1,283,713	17.4%	1,860,536	-19.0%	15,669,925	14,631,280	7.1%
E-MINI EURO FX	55,493	92,570	-40.1%	69,816	-20.5%	749,420	1,271,760	-41.1%
EURO FX	3,356,979	4,455,194	-24.7%	4,677,686	-28.2%	39,730,843	55,035,125	-27.8%
E-MINI JAPANESE YEN	18,458	12,719	45.1%	31,266	-41.0%	326,031	182,922	78.2%
JAPANESE YEN	2,343,157	2,985,000	-21.5%	3,262,282	-28.2%	29,547,656	30,903,484	-4.4%
MEXICAN PESO	1,092,613	846,773	29.0%	1,718,457	-36.4%	11,570,610	9,211,277	25.6%
NEW ZEALND DOLLAR	474,529	435,751	8.9%	726,841	-34.7%	4,813,240	4,263,590	12.9%
NKR/USD CROSS RATE	1,109	568	95.2%	4,078	-72.8%	17,731	10,999	61.2%
RUSSIAN RUBLE	22,024	16,393	34.4%	82,020	-73.1%	366,053	328,663	11.4%
S.AFRICAN RAND	21,359	12,603	69.5%	33,711	-36.6%	178,584	161,218	10.8%
SWISS FRANC	454,412	381,701	19.0%	596,928	-23.9%	4,739,006	4,568,198	3.7%
AD/CD CROSS RATES	4	3	33.3%	13	-69.2%	54	212	-74.5%
AD/JY CROSS RATES	1,966	2,387	-17.6%	3,850	-48.9%	40,126	41,069	-2.3%
AD/NE CROSS RATES	9	34	-73.5%	41	-78.0%	721	532	35.5%
BP/JY CROSS RATES	1,172	656	78.7%	2,452	-52.2%	18,588	11,540	61.1%
BP/SF CROSS RATES	65	22	195.5%	50	30.0%	431	1,485	-71.0%
CD/JY CROSS RATES	0	17	-100.0%	1	-100.0%	11	260	-95.8%
EC/AD CROSS RATES	613	1,207	-49.2%	3,900	-84.3%	17,557	19,201	-8.6%
EC/CD CROSS RATES	1,727	1,002	72.4%	5,124	-66.3%	25,375	24,906	1.9%
EC/NOK CROSS RATES	0	0	0.0%	2	-100.0%	9	757	-98.8%
EC/SEK CROSS RATES	108	88	22.7%	659	-83.6%	2,618	4,203	-37.7%
EFX/BP CROSS RATES	72,858	45,642	59.6%	125,475	-41.9%	801,525	609,571	31.5%
EFX/JY CROSS RATES	24,603	39,033	-37.0%	66,423	-63.0%	428,029	449,000	-4.7%
EFX/SF CROSS RATES	48,807	21,042	132.0%	60,762	-19.7%	388,964	316,696	22.8%
SF/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
SKR/USD CROSS RATES	1,360	680	100.0%	4,366	-68.9%	19,602	11,380	72.2%
CZECK KORUNA (US)	0	0	0.0%	0	-	0	0	0.0%
CZECK KORUNA (EC)	0	0	0.0%	0	-	0	0	0.0%
HUNGARIAN FORINT (US)	0	0	0.0%	0	0.0%	0	2	-100.0%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	-	0	0	0.0%

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<b>FX Futures</b>								
POLISH ZLOTY (US)	2,113	232	810.8%	3,361	-37.1%	13,956	5,603	149.1%
POLISH ZLOTY (EC)	32	2	1,500.0%	7	357.1%	19,822	78	25,312.8%
SHEKEL	0	1	-100.0%	0	0.0%	0	22	-100.0%
RMB USD	49	374	-86.9%	483	-89.9%	3,328	4,619	-27.9%
KOREAN WON	0	3	-100.0%	43	-100.0%	167	385	-56.6%
TURKISH LIRA	9	5	80.0%	0	0.0%	17	120	-85.8%
TURKISH LIRA (EU)	0	1	-100.0%	0	0.0%	0	10	-100.0%
E-MICRO EUR/USD	210,672	344,378	-38.8%	258,466	-18.5%	2,744,721	3,723,657	-26.3%
E-MICRO GBP/USD	138,409	39,838	247.4%	95,147	45.5%	841,050	427,848	96.6%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	22	12	83.3%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	1	3	-66.7%
E-MICRO USD/JPY	0	0	0.0%	0	0.0%	4	102	-96.1%
E-MICRO AUD/USD	100,626	61,402	63.9%	121,550	-17.2%	1,022,659	557,653	83.4%
MICRO CHF/USD	1,626	2,785	-41.6%	1,610	1.0%	18,793	24,038	-21.8%
INDIAN RUPEE	10,602	10,432	1.6%	12,914	-17.9%	120,440	114,282	5.4%
CHINESE RENMINBI (CNH)	1,533	1,445	6.1%	1,230	24.6%	14,492	9,158	58.2%
FCXR	3,018	0	-	827	264.9%	4,313	0	-
E-MICRO JPY/USD	20,655	9,257	123.1%	32,044	-35.5%	287,372	134,437	113.8%
E-MICRO CAD/USD	22,946	16,496	39.1%	24,898	-7.8%	211,628	134,527	57.3%
E-MICRO INR/USD	1,921	157	1,123.6%	4,820	-60.1%	20,903	2,445	754.9%
USDZAR	0	29	-100.0%	0	0.0%	6	509	-98.8%
E-MICRO USD/CNH	0	15	-100.0%	0	0.0%	61	310	-80.3%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	-	0	0	0.0%
<b>FX Options</b>								
AUSTRALIAN DOLLAR	91,821	117,702	-22.0%	142,743	-35.7%	1,347,800	1,321,247	2.0%
BRITISH POUND	246,712	153,683	60.5%	163,945	50.5%	2,078,911	2,250,941	-7.6%
BRAZIL REAL	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR	80,728	114,007	-29.2%	112,613	-28.3%	1,362,115	1,172,789	16.1%
EURO FX	439,816	874,782	-49.7%	426,668	3.1%	6,660,145	10,501,556	-36.6%
JAPANESE YEN	209,778	295,172	-28.9%	232,963	-10.0%	3,056,788	2,473,706	23.6%
MEXICAN PESO	8,394	2,095	300.7%	8,230	2.0%	37,835	14,540	160.2%
NEW ZEALND DOLLAR	0	0	0.0%	0	0.0%	0	13	-100.0%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	1,373	200	586.5%
SWISS FRANC	4,110	11,520	-64.3%	4,466	-8.0%	62,045	136,890	-54.7%
JAPANESE YEN (EU)	0	535	-100.0%	1	-100.0%	5,899	4,117	43.3%
EURO FX (EU)	84	3,255	-97.4%	66	27.3%	28,463	51,814	-45.1%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	15	7	114.3%	3	400.0%	1,804	1,373	31.4%
BRITISH POUND (EU)	69	762	-90.9%	16	331.3%	9,151	6,201	47.6%
AUSTRALIAN DLR (EU)	0	38	-100.0%	0	0.0%	1,146	1,195	-4.1%
EUR/USD PQO 2pm Fix	102,096	0	-	48,118	112.2%	151,653	0	-
GBP/USD PQO 2pm Fix	56,548	0	-	24,410	131.7%	81,759	0	-
AUD/USD PQO 2pm Fix	24,941	0	-	13,980	78.4%	39,417	0	-
CAD/USD PQO 2pm Fix	33,984	0	-	21,920	55.0%	56,499	0	-
CHF/USD PQO 2pm Fix	1,418	0	-	967	46.6%	2,457	0	-
JPY/USD PQO 2pm Fix	37,031	0	-	29,952	23.6%	67,516	0	-

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<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
LIVE CATTLE	1,028,231	1,222,463	-15.9%	1,335,771	-23.0%	10,794,625	11,053,135	-2.3%
FEEDER CATTLE	251,274	242,183	3.8%	248,507	1.1%	2,145,588	2,070,086	3.6%
LEAN HOGS	762,690	717,480	6.3%	849,779	-10.2%	7,445,773	8,171,526	-8.9%
LUMBER	16,510	21,061	-21.6%	13,373	23.5%	148,569	173,812	-14.5%
MILK	24,141	18,049	33.8%	28,089	-14.1%	256,182	227,833	12.4%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,432	5,401	0.6%	2,821	92.6%	47,952	39,281	22.1%
BUTTER CS	5,265	1,538	242.3%	3,607	46.0%	33,540	25,963	29.2%
CLASS IV MILK	1,898	823	130.6%	1,548	22.6%	11,304	9,411	20.1%
DRY WHEY	1,820	1,886	-3.5%	1,140	59.6%	12,366	16,654	-25.7%
GSCI EXCESS RETURN FUT	1,716	429	300.0%	80,912	-97.9%	253,713	189,576	33.8%
GOLDMAN SACHS	33,492	28,243	18.6%	31,993	4.7%	287,057	292,099	-1.7%
HDD WEATHER	1,025	150	583.3%	450	127.8%	1,903	6,527	-70.8%
CDD WEATHER	0	0	0.0%	50	-100.0%	3,375	5,992	-43.7%
HDD SEASONAL STRIP	350	275	27.3%	0	0.0%	350	727	-51.9%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	1,575	1,404	12.2%
HDD WEATHER EUROPEAN	50	0	0.0%	0	0.0%	650	0	0.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
HDD EURO SEASONAL STRIP	50	0	0.0%	100	-50.0%	200	100	100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	250	0	-
WKLY AVG TEMP	0	0	0.0%	0	-	0	0	0.0%
HOUSING INDEX	14	9	55.6%	11	27.3%	93	66	40.9%
USD CRUDE PALM OIL	1,160	0	-	1,200	-3.3%	2,480	0	-
CASH-SETTLED CHEESE	8,499	7,430	14.4%	8,353	1.7%	102,500	92,919	10.3%
OTC SP GSCI ER SWAP	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	30,105	-100.0%	82,393	78,432	5.1%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	13,436	4,844	177.4%	8,300	61.9%	96,992	43,632	122.3%

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<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
LIVE CATTLE	289,247	407,901	-29.1%	331,114	-12.6%	3,531,025	3,072,701	14.9%
FEEDER CATTLE	37,956	36,668	3.5%	38,232	-0.7%	351,835	359,470	-2.1%
LEAN HOGS	222,946	211,877	5.2%	313,390	-28.9%	1,855,650	2,307,733	-19.6%
LUMBER	1,680	981	71.3%	1,346	24.8%	10,378	11,568	-10.3%
MILK	33,918	17,525	93.5%	43,070	-21.2%	297,421	224,166	32.7%
MLK MID	43	61	-29.5%	67	-35.8%	582	423	37.6%
NFD MILK	3,403	7,606	-55.3%	1,959	73.7%	32,246	37,654	-14.4%
BUTTER CS	1,295	300	331.7%	1,061	22.1%	12,387	11,434	8.3%
CLASS IV MILK	1,091	1,453	-24.9%	2,039	-46.5%	10,922	7,459	46.4%
DRY WHEY	121	27	348.1%	30	303.3%	957	2,848	-66.4%
HDD WEATHER	1,000	0	0.0%	0	0.0%	1,000	2,800	-64.3%
CDD WEATHER	0	0	0.0%	0	0.0%	1,000	150	566.7%
HDD SEASONAL STRIP	13,500	8,500	58.8%	5,000	170.0%	18,500	17,000	8.8%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	29,250	67,000	-56.3%
HDD WEATHER EUROPEAN	0	2,000	-100.0%	0	0.0%	5,500	3,000	83.3%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	3,000	-100.0%
HDD EURO SEASONAL STRIP	0	1,000	-100.0%	2,500	-100.0%	2,500	7,500	-66.7%
HOUSING INDEX	0	0	0.0%	0	0.0%	18	0	0.0%
LV CATL CSO	5	0	0.0%	6	-16.7%	265	81	227.2%
SBIN HURR	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	10,448	6,566	59.1%	7,337	42.4%	75,669	56,835	33.1%
SNOWFALL	0	0	0.0%	0	-	0	0	0.0%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	7	-100.0%	0	0.0%	10	71	-85.9%

## CME Exchange Volume Report - Monthly

	VOLUME OCT 2016	VOLUME OCT 2015	% CHG	VOLUME SEP 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	42,366,245	44,984,909	-5.8%	49,586,766	-14.6%	508,356,300	501,362,993	1.4%
Equity Index Futures	38,826,430	44,025,294	-11.8%	58,938,459	-34.1%	478,065,099	437,027,319	9.4%
FX Futures	14,681,429	14,553,303	0.9%	18,989,524	-22.7%	160,799,535	168,362,608	-4.5%
Commodities and Alternative Invest	2,157,053	2,272,264	-5.1%	2,646,109	-18.5%	21,729,430	22,499,175	-3.4%
Foreign Exchange Futures	0	7	-100.0%	0	0.0%	10	71	-85.9%
<b>TOTAL FUTURES</b>	<b>98,031,157</b>	<b>105,835,777</b>	<b>-7.4%</b>	<b>130,160,858</b>	<b>-24.7%</b>	<b>1,168,950,374</b>	<b>1,129,252,166</b>	<b>3.5%</b>
<b>TOTAL OPTIONS GROUP</b>								
Equity Index Options	12,441,574	12,485,132	-0.3%	15,751,781	-21.0%	129,855,339	118,078,151	10.0%
Interest Rate Options	17,452,560	23,642,145	-26.2%	20,916,919	-16.6%	244,252,480	198,572,100	23.0%
FX Options	1,337,545	1,573,558	-15.0%	1,231,061	8.6%	15,052,776	17,936,582	-16.1%
Commodities and Alternative Invest	616,653	702,465	-12.2%	747,151	-17.5%	6,237,105	6,192,822	0.7%
<b>TOTAL OPTIONS</b>	<b>31,848,332</b>	<b>38,403,300</b>	<b>-17.1%</b>	<b>38,646,912</b>	<b>-17.6%</b>	<b>395,397,700</b>	<b>340,779,655</b>	<b>16.0%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	59,818,805	68,627,054	-12.8%	70,503,685	-15.2%	752,608,780	699,935,093	7.5%
Equity Index	51,268,004	56,510,426	-9.3%	74,690,240	-31.4%	607,920,438	555,105,470	9.5%
FX	16,018,974	16,126,861	-0.7%	20,220,585	-20.8%	175,852,311	186,299,190	-5.6%
Commodities and Alternative Invest	2,773,706	2,974,729	-6.8%	3,393,260	-18.3%	27,966,535	28,691,997	-2.5%
Foreign Exchange	0	7	-100.0%	0	0.0%	10	71	-85.9%
<b>GRAND TOTAL</b>	<b>129,879,489</b>	<b>144,239,077</b>	<b>-10.0%</b>	<b>168,807,770</b>	<b>-23.1%</b>	<b>1,564,348,074</b>	<b>1,470,031,821</b>	<b>6.4%</b>