

CME Exchange ADV Report - Monthly

November 2015

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	ADV NOV 2015	ADV NOV 2014	% CHG	ADV OCT 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	1,996,894	1,819,005.26	9.8%	2,044,690.09	-2.3%	2,343,079	2,636,641	-11.1%
1-MONTH EURODOLLAR	406	36.32	1017.3%	78.5	416.9%	247	79	212.7%
2YR BUNDLE	0	9.32	-100.0%	0	-	3	9	-69.9%
3YR BUNDLE	0	2.95	-100.0%	0	-	1	4	-81.1%
EURO 5YR BUNDLE	0	0	-	0	-	0	1	-70.4%
Interest Rate Options								
EURODOLLARS	408,919	208,704.84	95.9%	462,393.09	-11.6%	433,511	196,314	120.8%
EURO MIDCURVE	622,406	397,031.11	56.8%	612,249.86	1.7%	515,400	663,363	-22.3%
Equity Index Futures								
E-MINI S&P500	1,432,149	1,169,624.84	22.4%	1,648,369.41	-13.1%	1,673,123	1,686,588	-0.8%
S&P 500	6,814	8,037.63	-15.2%	6,696.91	1.8%	11,502	13,443	-14.4%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-98.1%
E-MINI MIDCAP	16,636	12,781.47	30.2%	18,276.68	-9.0%	20,663	20,975	-1.5%
S&P 400 MIDCAP	0	105.32	-100.0%	0	-	30	84	-64.4%
S&P 500 GROWTH	1	0.47	58.3%	0.36	106.3%	2	3	-52.9%
S&P 500/VALUE	110	0.32	34621.3%	0.36	30056.8%	11	6	68.6%
E-MINI RUSSELL 1000	38	0	-	6.95	442.1%	4	0	-
E-MINI NASDAQ 100	221,558	211,260.47	4.9%	262,823.77	-15.7%	264,108	299,539	-11.8%
NASDAQ	0	753.84	-100.0%	0	-	395	1,004	-60.7%
NIKKEI 225 (\$) STOCK	10,546	20,611.05	-48.8%	12,123.59	-13.0%	16,554	19,111	-13.4%
NIKKEI 225 (YEN) STOCK	44,104	57,352.42	-23.1%	50,210.23	-12.2%	52,426	48,353	8.4%
E-MINI RUSSELL 1000 VALUE	22	0	-	3.86	465.5%	2	0	-
IBOVESPA INDEX	14	13.53	4.2%	26.36	-46.5%	19	18	9.7%
E-MINI RUSSELL 1000 GROWTH	18	0	-	3.77	389.0%	2	0	-
E-MICRO NIFTY	0	0	-	0	-	4	0	-
S&P CONSUMER STAPLES SECT	131	152.74	-14.0%	85.64	53.4%	516	267	93.3%
FT-SE 100	69	0	-	53.68	28.0%	11	0	-
S&P MATERIALS SECTOR	151	167.53	-9.9%	111.18	35.7%	162	119	35.9%
S&P ENERGY SECTOR	494	471.05	4.9%	510.36	-3.1%	372	370	0.5%
S&P FINANCIAL SECTOR	205	50.37	307.3%	143.23	43.2%	218	159	37.3%
S&P UTILITIES SECTOR	481	520.21	-7.5%	391.41	22.9%	522	351	48.8%
S&P INDUSTRIAL SECTOR	192	121.63	57.8%	62.18	208.7%	165	148	11.6%
S&P TECHNOLOGY SECTOR	167	81.05	105.4%	260.86	-36.2%	219	164	33.7%
S&P HEALTH CARE SECTOR	494	227.53	117.2%	817.23	-39.5%	573	225	154.6%
S&P CONSUMER DSCRTNRY SE	329	82.26	300.4%	171.68	91.8%	475	146	225.4%
NASDAQ BIOTECH	3	13.16	-76.1%	0	-	7	2	202.0%

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Equity Index Options								
E-MINI S&P500	287,166	258,772.32	11.0%	312,985.82	-8.2%	307,954	293,972	4.8%
S&P 500	30,637	34,178.63	-10.4%	32,269.82	-5.1%	35,647	34,317	3.9%
E-MINI MIDCAP	0	0.95	-63.1%	0.09	285.0%	0	4	-95.6%
E-MINI NASDAQ 100	8,043	8,902.53	-9.7%	6,677.82	20.4%	5,719	12,516	-54.3%
NASDAQ	0	1.16	-100.0%	0	-	0	1	-86.9%
EOM S&P 500	5,028	4,553.05	10.4%	5,317.32	-5.4%	5,103	4,063	25.6%
EOM EMINI S&P	32,845	53,047.47	-38.1%	57,295.36	-42.7%	51,921	45,724	13.6%
EOW1 EMINI S&P 500	50,833	55,119.32	-7.8%	48,177	5.5%	47,433	41,347	14.7%
EOW2 EMINI S&P 500	47,743	33,462.89	42.7%	46,805.59	2.0%	48,760	41,883	16.4%
EOW1 S&P 500	2,273	3,510.58	-35.2%	1,706.45	33.2%	1,622	2,106	-23.0%
EOW2 S&P 500	4,363	1,555.53	180.5%	3,079.64	41.7%	3,677	3,702	-0.7%
EOW4 EMINI S&P 500	31,615	1,829	1628.6%	53,191.09	-40.6%	46,663	36,260	28.7%
FX Futures								
AUSTRALIAN DOLLAR	80,024	109,058.63	-26.6%	79,659.32	0.5%	93,311	90,194	3.5%
BRITISH POUND	75,318	91,612.47	-17.8%	74,342.23	1.3%	95,928	98,560	-2.7%
BRAZIL REAL	4,095	6,664.74	-38.6%	1,982.68	106.6%	2,762	2,575	7.3%
CANADIAN DOLLAR	52,021	62,716.53	-17.1%	58,350.59	-10.8%	67,843	59,907	13.2%
E-MINI EURO FX	4,026	4,007.53	0.5%	4,207.73	-4.3%	5,854	3,631	61.2%
EURO FX	212,150	240,257.58	-11.7%	202,508.82	4.8%	256,615	207,176	23.9%
E-MINI JAPANESE YEN	448	914.68	-51.0%	578.14	-22.4%	831	700	18.7%
JAPANESE YEN	110,061	199,541.68	-44.8%	135,681.82	-18.9%	143,310	152,063	-5.8%
MEXICAN PESO	33,945	35,938.32	-5.5%	38,489.68	-11.8%	42,815	41,603	2.9%
NEW ZEALND DOLLAR	17,206	24,431.32	-29.6%	19,806.86	-13.1%	19,947	16,302	22.4%
NKR/USD CROSS RATE	32	41.53	-23.8%	25.82	22.6%	50	58	-13.4%
RUSSIAN RUBLE	1,727	2,051.47	-15.8%	745.14	131.7%	1,572	1,478	6.4%
S.AFRICAN RAND	807	419.74	92.2%	572.86	40.9%	768	485	58.3%
SWISS FRANC	22,919	43,915.95	-47.8%	17,350.05	32.1%	21,760	38,250	-43.1%
AD/CD CROSS RATES	0	4.16	-92.8%	0.14	119.9%	1	4	-76.7%
AD/JY CROSS RATES	148	304.37	-51.2%	108.5	36.8%	191	279	-31.6%
AD/NE CROSS RATES	0	5.47	-91.8%	1.55	-70.9%	2	9	-73.2%
BP/JY CROSS RATES	44	97.11	-54.6%	29.82	47.9%	54	203	-73.5%
BP/SF CROSS RATES	0	20	-99.3%	1	-85.0%	6	19	-66.8%
CD/JY CROSS RATES	0	0.42	-100.0%	0.77	-100.0%	1	5	-76.6%
EC/AD CROSS RATES	40	44.89	-11.3%	54.86	-27.5%	87	64	35.7%
EC/CD CROSS RATES	62	93.05	-33.7%	45.55	35.4%	113	161	-29.6%
EC/NOK CROSS RATES	0	0	-	0	-	3	5	-30.7%
EC/SEK CROSS RATES	3	0.37	632.9%	4	-32.5%	18	36	-48.2%
EFX/BP CROSS RATES	2,113	2,256.53	-6.4%	2,074.64	1.8%	2,822	2,948	-4.3%
EFX/JY CROSS RATES	1,670	2,342.79	-28.7%	1,774.23	-5.9%	2,088	2,218	-5.9%
EFX/SF CROSS RATES	1,038	2,016.11	-48.5%	956.45	8.5%	1,461	1,823	-19.9%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-100.0%
SKR/USD CROSS RATES	45	33.16	34.5%	30.91	44.3%	53	48	10.1%
CZECK KORUNA (US)	0	0.05	-100.0%	0	-	0	0	-100.0%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	0.11	-100.0%	0	-	0	2	-99.6%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	3	-100.0%
POLISH ZLOTY (US)	11	97.63	-88.9%	10.55	2.9%	25	97	-74.1%

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FX Futures								
POLISH ZLOTY (EC)	0	5.26	-100.0%	0.09	-100.0%	0	143	-99.8%
SHEKEL	0	0.21	-100.0%	0.05	-100.0%	0	24	-99.6%
RMB USD	10	22.37	-57.1%	17	-43.5%	21	16	29.4%
KOREAN WON	2	0.11	1561.9%	0.14	1183.0%	2	9	-80.1%
TURKISH LIRA	0	0.26	-62.0%	0.23	-56.0%	1	80	-99.3%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-9.2%
TURKISH LIRA (EU)	0	0.16	-100.0%	0.05	-100.0%	0	57	-99.9%
E-MICRO USD/JPY	0	0.53	-90.5%	0	-	0	0	-5.6%
E-MICRO AUD/USD	2,189	2,649.68	-17.4%	2,791	-21.6%	2,604	2,060	26.4%
E-MICRO EUR/USD	12,549	8,654.37	45.0%	15,653.55	-19.8%	17,206	7,815	120.2%
E-MICRO GBP/USD	1,422	1,447	-1.7%	1,810.82	-21.5%	1,975	1,438	37.4%
E-MICRO USD/CAD	0	0	-	0	-	0	0	557.0%
EURO QUARTERLY VARIANCE F	0	0	-	0	-	0	0	-
MICRO CHF/USD	84	132.47	-36.3%	126.59	-33.4%	111	192	-42.0%
E-MICRO CAD/USD	475	555.95	-14.6%	749.82	-36.7%	623	704	-11.5%
E-MICRO JPY/USD	350	701.26	-50.1%	420.77	-16.8%	612	651	-6.0%
USDZAR	2	0.42	374.9%	1.32	51.7%	2	6	-59.4%
CHINESE RENMINBI (CNH)	110	21.63	410.1%	65.68	68.0%	49	26	92.3%
E-MICRO INR/USD	3	123.84	-97.6%	7.14	-58.7%	11	159	-93.2%
INDIAN RUPEE	453	35.95	1159.2%	474.18	-4.5%	534	44	1122.6%
E-MICRO USD/CNH	1	5.53	-87.3%	0.68	2.7%	1	1	19.0%
FX Options								
AUSTRALIAN DOLLAR	5,586	7,527.89	-25.8%	5,350.09	4.4%	6,203	6,204	0.0%
BRITISH POUND	8,234	10,960.32	-24.9%	6,985.59	17.9%	10,457	12,037	-13.1%
BRAZIL REAL	0	0	-	0	-	0	0	-100.0%
CANADIAN DOLLAR	4,330	5,127.11	-15.6%	5,182.14	-16.4%	5,452	5,556	-1.9%
EURO FX	43,383	40,040.37	8.3%	39,762.82	9.1%	49,217	30,281	62.5%
JAPANESE YEN	9,628	17,451.58	-44.8%	13,416.91	-28.2%	11,542	11,942	-3.3%
MEXICAN PESO	61	110.26	-44.8%	95.23	-36.1%	68	39	75.2%
NEW ZEALND DOLLAR	0	0.26	-100.0%	0	-	0	3	-98.1%
RUSSIAN RUBLE	0	0	-	0	-	1	29	-97.0%
SWISS FRANC	1,245	1,497.58	-16.8%	523.64	137.8%	700	1,178	-40.6%
JAPANESE YEN (EU)	11	65.53	-83.4%	24.32	-55.2%	19	46	-59.5%
EURO FX (EU)	224	635.32	-64.8%	147.95	51.3%	244	360	-32.3%
SWISS FRANC (EU)	0	0.63	-100.0%	0	-	0	7	-100.0%
CANADIAN DOLLAR (EU)	3	53.32	-93.8%	0.32	937.1%	6	25	-75.1%
BRITISH POUND (EU)	17	48.26	-65.3%	34.64	-51.6%	28	39	-26.6%
AUSTRALIAN DLR (EU)	4	30.63	-88.2%	1.73	108.4%	5	13	-58.0%

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	ADV NOV 2015	ADV NOV 2014	% CHG	ADV OCT 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	60,696	50,658	19.8%	55,566.5	9.2%	53,104	53,965	-1.6%
FEEDER CATTLE	9,611	6,782.63	41.7%	11,008.32	-12.7%	9,794	8,398	16.6%
LEAN HOGS	41,834	37,262.32	12.3%	32,612.73	28.3%	38,997	42,289	-7.8%
LUMBER	574	471.53	21.7%	957.32	-40.1%	802	637	25.9%
MILK	1,124	1,340.21	-16.1%	820.41	37.1%	1,084	1,423	-23.9%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	263	124.11	111.9%	245.5	7.1%	193	113	70.7%
BUTTER CS	104	123.05	-15.3%	69.91	49.1%	121	139	-12.5%
CLASS IV MILK	34	37.47	-10.2%	37.41	-10.0%	44	97	-55.0%
DRY WHEY	99	105.42	-6.6%	85.73	14.9%	81	71	14.2%
GSCI EXCESS RETURN FUT	45	26.84	66.0%	19.5	128.5%	825	801	2.9%
GOLDMAN SACHS	1,446	1,216.47	18.9%	1,283.77	12.6%	1,390	1,088	27.7%
HOUSING INDEX	1	0.47	79.5%	0.41	107.8%	0	1	-31.9%
HDD WEATHER	74	56.58	30.3%	6.82	981.6%	35	28	24.0%
CDD WEATHER	0	0	-	0	-	26	29	-11.7%
HDD SEASONAL STRIP	11	5.26	113.7%	12.5	-10.0%	4	3	29.8%
CDD SEASONAL STRIP	0	0	-	0	-	6	0	1431.8%
HDD WEATHER EUROPEAN	3	13.16	-81.0%	0	-	0	7	-96.9%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	2	-100.0%
HDD EURO SEASONAL STRIP	0	65.79	-100.0%	0	-	0	25	-98.3%
WKLY AVG TEMP	0	0	-	0	-	0	3	-100.0%
CASH-SETTLED CHEESE	591	538.53	9.7%	337.73	74.9%	453	319	41.9%
MALAYSIAN PALM SWAP	217	254.74	-14.8%	220.18	-1.4%	208	171	21.6%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	340	320	6.2%
OTC SP GSCI ER SWAP	0	0	-	0	-	0	8	-100.0%

Commodities and Alternative Investments

Options								
LIVE CATTLE	21,355	13,179.74	62.0%	18,540.95	15.2%	15,151	16,037	-5.5%
FEEDER CATTLE	1,608	1,568.58	2.5%	1,666.73	-3.5%	1,695	1,490	13.8%
LEAN HOGS	15,059	9,548.58	57.7%	9,630.77	56.4%	11,294	12,332	-8.4%
LUMBER	39	37.42	3.2%	44.59	-13.4%	53	55	-3.1%
MILK	933	1,661.84	-43.9%	796.59	17.1%	1,051	1,436	-26.8%
MLK MID	2	9.79	-75.5%	2.77	-13.4%	2	5	-61.9%
NFD MILK	206	98.63	108.9%	345.73	-40.4%	181	65	178.9%
BUTTER CS	10	70.21	-85.7%	13.64	-26.3%	50	48	5.6%
CLASS IV MILK	20	18.79	3.8%	66.05	-70.5%	34	82	-58.7%
DRY WHEY	1	9.16	-89.1%	1.23	-18.5%	12	18	-30.8%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
HDD WEATHER	0	31.58	-100.0%	0	-	12	24	-50.1%
CDD WEATHER	0	0	-	0	-	1	9	-92.9%
HDD SEASONAL STRIP	5	100	-95.0%	386.36	-98.7%	74	95	-22.1%
CDD SEASONAL STRIP	0	0	-	0	-	290	137	112.0%
HDD WEATHER EUROPEAN	0	26.32	-100.0%	90.91	-100.0%	13	7	81.8%
CAT WEATHER EUROPEAN	0	0	-	0	-	13	30	-56.4%
HDD EURO SEASONAL STRIP	0	131.58	-100.0%	45.45	-100.0%	32	138	-76.5%
LV CATL CSO	0	2.11	-100.0%	0	-	0	2	-84.6%
SBIN HURR	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	556	349.42	59.2%	298.45	86.3%	294	155	89.7%
SNOWFALL	0	0	-	0	-	0	1	-100.0%

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Ags Futures								
PALM OIL	10	6.32	58.3%	0	-	1	1	-9.1%
Foreign Exchange Futures								
CHILEAN PESO	0	0.53	-100.0%	0.32	-100.0%	0	0	93.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	1,997,299	1,819,053.84	9.8%	2,044,768.59	-2.3%	2,343,329	2,636,733	-11.1%
Equity Index Futures	1,734,727	1,482,428.89	17.0%	2,001,149.73	-13.3%	2,042,086	2,091,075	-2.3%
FX Futures	637,601	843,245.37	-24.4%	661,513.77	-3.6%	784,046	734,329	6.8%
Commodities and Alternative Invest	116,725	99,082.58	17.8%	103,284.73	13.0%	107,505	109,938	-2.2%
Ags Futures	10	6.32	58.3%	0	-	1	1	-9.1%
Foreign Exchange Futures	0	0.53	-100.0%	0.32	-100.0%	0	0	93.7%
TOTAL FUTURES	4,486,361	4,243,817.53	5.7%	4,810,717.14	-6.7%	5,276,967.07	5,572,075.01	-5.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,031,324	605,735.95	70.3%	1,074,642.95	-4.0%	948,912	859,677	10.4%
Equity Index Options	500,548	454,933.42	10.0%	567,506	-11.8%	554,498	515,895	7.5%
FX Options	72,726	83,549.05	-13.0%	71,525.36	1.7%	83,944	67,760	23.9%
Commodities and Alternative Invest	39,794	26,843.74	48.2%	31,930.23	24.6%	30,254	32,167	-5.9%
TOTAL OPTIONS	1,644,393	1,171,062.16	40.4%	1,745,604.55	-5.8%	1,617,608.29	1,475,500.22	9.6%
TOTAL COMBINED								
Interest Rate	3,028,624	2,424,789.79	24.9%	3,119,411.55	-2.9%	3,292,241	3,496,410	-5.8%
Equity Index	2,235,275	1,937,362.32	15.4%	2,568,655.73	-13.0%	2,596,584	2,606,970	-0.4%
FX	710,327	926,794.42	-23.4%	733,039.14	-3.1%	867,990	802,089	8.2%
Commodities and Alternative Invest	156,519	125,926.32	24.3%	135,214.95	15.8%	137,759	142,105	-3.1%
Ags	10	6.32	58.3%	0	-	1	1	-9.1%
Foreign Exchange	0	0.53	-100.0%	0.32	-100.0%	0	0	93.7%
GRAND TOTAL	6,130,754	5,414,879.68	13.2%	6,556,321.68	-6.5%	6,894,575.36	7,047,575.23	-2.2%