



CME Exchange Volume Report - Monthly

	VOLUME NOV 2016	VOLUME NOV 2015	% CHG	VOLUME OCT 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Interest Rate Futures								
EUROYEN	0	0	0.0%	0	-	0	0	0.0%
EURODOLLARS	84,793,091	39,937,870	112.3%	42,365,854	100.1%	593,138,679	541,251,213	9.6%
1-MONTH EURODOLLAR	2,171	8,115	-73.2%	391	455.2%	12,883	56,964	-77.4%
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%
3YR BUNDLE	0	0	0.0%	0	0.0%	0	168	-100.0%
Interest Rate Options								
EURODOLLARS	16,271,167	8,178,370	99.0%	9,529,644	70.7%	158,615,092	100,141,098	58.4%
EURO MIDCURVE	21,245,224	12,448,117	70.7%	7,922,916	168.1%	123,153,779	119,057,489	3.4%
Equity Index Futures								
E-MINI S&P500	38,249,951	28,642,976	33.5%	32,532,206	17.6%	436,530,741	386,491,406	12.9%
S&P 500	111,981	134,391	-16.7%	101,081	10.8%	1,951,437	2,642,428	-26.1%
S&P 600 SMALLCAP EMINI	0	1	-100.0%	0	0.0%	0	1	-100.0%
E-MINI MIDCAP	352,772	332,728	6.0%	336,632	4.8%	4,867,506	4,773,236	2.0%
S&P 400 MIDCAP	0	0	0.0%	0	0.0%	0	6,922	-100.0%
S&P 500 GROWTH	11	15	-26.7%	12	-8.3%	231	347	-33.4%
S&P 500/VALUE	9,892	2,193	351.1%	8,700	13.7%	114,964	2,487	4,522.6%
E-MINI RUSSELL 1000	75	754	-90.1%	131	-42.7%	4,229	910	364.7%
E-MINI NASDAQ 100	5,396,722	4,431,165	21.8%	4,715,978	14.4%	61,274,303	61,009,009	0.4%
NASDAQ	0	0	0.0%	0	0.0%	0	91,150	-100.0%
NIKKEI 225 (\$) STOCK	292,242	210,918	38.6%	193,521	51.0%	3,980,508	3,823,914	4.1%
NIKKEI 225 (YEN) STOCK	1,324,094	882,079	50.1%	851,820	55.4%	13,751,590	12,110,337	13.6%
DJ US REAL ESTATE	4,968	0	-	492	909.8%	6,535	0	-
NASDAQ BIOTECH	478	63	658.7%	18	2,555.6%	868	1,661	-47.7%
S&P MATERIALS SECTOR	13,552	3,018	349.0%	4,513	200.3%	73,397	37,358	96.5%
S&P UTILITIES SECTOR	23,443	9,623	143.6%	15,453	51.7%	267,509	120,632	121.8%
S&P HEALTH CARE SECTOR	19,886	9,882	101.2%	5,676	250.4%	130,281	132,448	-1.6%
S&P CONSUMER DSCRNTNRY SE	14,688	6,587	123.0%	6,715	118.7%	133,205	109,817	21.3%
S&P TECHNOLOGY SECTOR	5,034	3,330	51.2%	2,166	132.4%	69,187	50,615	36.7%
S&P CONSUMER STAPLES SECT	18,325	2,627	597.6%	10,688	71.5%	293,408	119,304	145.9%
S&P ENERGY SECTOR	17,384	9,886	75.8%	10,026	73.4%	123,338	85,877	43.6%
S&P FINANCIAL SECTOR	21,296	4,103	419.0%	11,020	93.2%	144,136	50,459	185.6%
S&P INDUSTRIAL SECTOR	26,933	3,839	601.6%	3,599	648.3%	112,635	38,079	195.8%
E-MICRO NIFTY	0	0	0.0%	0	0.0%	0	1,018	-100.0%
IBOVESPA INDEX	729	282	158.5%	1,204	-39.5%	7,931	4,455	78.0%
FT-SE 100	2,253	1,374	64.0%	1,420	58.7%	19,068	2,555	646.3%
NIFTY 50	11,098	1,894	486.0%	13,294	-16.5%	115,169	14,448	697.1%
E-MINI RUSSELL 1000 GROWTH	120	369	-67.5%	16	650.0%	2,746	455	503.5%
E-MINI RUSSELL 1000 VALUE	90	437	-79.4%	49	83.7%	8,194	525	1,460.8%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Exchange Volume Report - Monthly

	VOLUME NOV 2016	VOLUME NOV 2015	% CHG	VOLUME OCT 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Equity Index Options								
E-MINI S&P500	5,434,665	5,743,324	-5.4%	2,354,131	130.9%	54,085,375	71,137,317	-24.0%
S&P 500	375,320	612,742	-38.7%	140,050	168.0%	5,405,511	8,234,422	-34.4%
E-MINI MIDCAP	0	7	-100.0%	0	0.0%	17	37	-54.1%
E-MINI NASDAQ 100	200,488	160,865	24.6%	190,796	5.1%	2,405,403	1,321,028	82.1%
NASDAQ	0	0	0.0%	0	0.0%	0	30	-100.0%
EOM S&P 500	160,586	100,567	59.7%	134,824	19.1%	1,897,310	1,178,713	61.0%
EOM EMINI S&P	2,216,164	656,907	237.4%	1,355,515	63.5%	18,614,562	11,993,806	55.2%
EOW1 S&P 500	44,233	45,466	-2.7%	93,078	-52.5%	669,450	374,674	78.7%
EOW1 EMINI S&P 500	1,038,385	1,016,657	2.1%	1,184,812	-12.4%	10,996,213	10,956,932	0.4%
EOW2 S&P 500	134,589	87,264	54.2%	111,845	20.3%	1,425,200	849,501	67.8%
EOW2 EMINI S&P 500	1,907,664	954,863	99.8%	1,115,305	71.0%	12,106,035	11,263,488	7.5%
EOW4 EMINI S&P 500	746,612	632,307	18.1%	928,897	-19.6%	11,943,035	10,779,172	10.8%
EOW3 S&P 500	396,502	0	-	434,322	-8.7%	2,869,345	0	-
EOW3 EMINI S&P 500	4,197,884	0	-	4,397,999	-4.6%	24,290,975	0	-
FX Futures								
AUSTRALIAN DOLLAR	2,314,964	1,600,472	44.6%	1,864,681	24.1%	23,563,726	21,554,837	9.3%
BRITISH POUND	2,678,638	1,506,353	77.8%	2,714,856	-1.3%	26,618,220	22,159,311	20.1%
BRAZIL REAL	91,708	81,907	12.0%	87,198	5.2%	926,435	638,044	45.2%
CANADIAN DOLLAR	1,614,240	1,040,414	55.2%	1,507,058	7.1%	17,284,165	15,671,694	10.3%
E-MINI EURO FX	91,149	80,516	13.2%	55,493	64.3%	840,569	1,352,276	-37.8%
EURO FX	4,596,785	4,242,990	8.3%	3,356,979	36.9%	44,327,628	59,278,115	-25.2%
E-MINI JAPANESE YEN	35,903	8,967	300.4%	18,458	94.5%	361,934	191,889	88.6%
JAPANESE YEN	3,889,372	2,201,214	76.7%	2,343,157	66.0%	33,437,028	33,104,698	1.0%
MEXICAN PESO	1,455,452	678,892	114.4%	1,092,613	33.2%	13,026,062	9,890,169	31.7%
NEW ZEALND DOLLAR	568,440	344,128	65.2%	474,529	19.8%	5,381,680	4,607,718	16.8%
NKR/USD CROSS RATE	1,414	633	123.4%	1,109	27.5%	19,145	11,632	64.6%
RUSSIAN RUBLE	32,710	34,536	-5.3%	22,024	48.5%	398,763	363,199	9.8%
S.AFRICAN RAND	28,537	16,138	76.8%	21,359	33.6%	207,121	177,356	16.8%
SWISS FRANC	604,025	458,382	31.8%	454,412	32.9%	5,343,031	5,026,580	6.3%
AD/CD CROSS RATES	5	6	-16.7%	4	25.0%	59	218	-72.9%
AD/JY CROSS RATES	3,709	2,969	24.9%	1,966	88.7%	43,835	44,038	-0.5%
AD/NE CROSS RATES	11	9	22.2%	9	22.2%	732	541	35.3%
BP/JY CROSS RATES	1,711	882	94.0%	1,172	46.0%	20,299	12,422	63.4%
BP/SF CROSS RATES	46	3	1,433.3%	65	-29.2%	477	1,488	-67.9%
CD/JY CROSS RATES	4	0	0.0%	0	0.0%	15	260	-94.2%
EC/AD CROSS RATES	925	796	16.2%	613	50.9%	18,482	19,997	-7.6%
EC/CD CROSS RATES	2,455	1,233	99.1%	1,727	42.2%	27,830	26,139	6.5%
EC/NOK CROSS RATES	0	4	-100.0%	0	0.0%	9	761	-98.8%
EC/SEK CROSS RATES	162	54	200.0%	108	50.0%	2,780	4,257	-34.7%
EFX/BP CROSS RATES	58,869	42,259	39.3%	72,858	-19.2%	860,394	651,830	32.0%
EFX/JY CROSS RATES	38,778	33,406	16.1%	24,603	57.6%	466,807	482,406	-3.2%
EFX/SF CROSS RATES	28,030	20,751	35.1%	48,807	-42.6%	416,994	337,447	23.6%
SF/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
SKR/USD CROSS RATES	999	892	12.0%	1,360	-26.5%	20,601	12,272	67.9%
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%

CME Exchange Volume Report - Monthly

	VOLUME NOV 2016	VOLUME NOV 2015	% CHG	VOLUME OCT 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
FX Futures								
POLISH ZLOTY (US)	3,122	217	1,338.7%	2,113	47.8%	17,078	5,820	193.4%
POLISH ZLOTY (EC)	42	0	0.0%	32	31.3%	19,864	78	25,366.7%
SHEKEL	0	0	0.0%	0	0.0%	0	22	-100.0%
RMB USD	186	192	-3.1%	49	279.6%	3,514	4,811	-27.0%
KOREAN WON	5	35	-85.7%	0	0.0%	172	420	-59.0%
TURKISH LIRA	3	2	50.0%	9	-66.7%	20	122	-83.6%
TURKISH LIRA (EU)	0	0	0.0%	0	0.0%	0	10	-100.0%
E-MICRO EUR/USD	323,163	250,981	28.8%	210,672	53.4%	3,067,884	3,974,638	-22.8%
E-MICRO GBP/USD	134,410	28,447	372.5%	138,409	-2.9%	975,460	456,295	113.8%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	22	12	83.3%
E-MICRO USD/CHF	0	2	-100.0%	0	0.0%	1	5	-80.0%
E-MICRO USD/JPY	0	1	-100.0%	0	0.0%	4	103	-96.1%
E-MICRO AUD/USD	125,748	43,773	187.3%	100,626	25.0%	1,148,407	601,426	90.9%
MICRO CHF/USD	1,707	1,687	1.2%	1,626	5.0%	20,500	25,725	-20.3%
INDIAN RUPEE	24,514	9,053	170.8%	10,602	131.2%	144,954	123,335	17.5%
E-MICRO USD/CNH	0	14	-100.0%	0	0.0%	61	324	-81.2%
E-MICRO JPY/USD	58,401	7,000	734.3%	20,655	182.7%	345,773	141,437	144.5%
E-MICRO INR/USD	5,760	59	9,662.7%	1,921	199.8%	26,663	2,504	964.8%
FCXRX	8,186	0	-	3,018	171.2%	12,499	0	-
CHINESE RENMINBI (CNH)	3,385	2,207	53.4%	1,533	120.8%	17,877	11,365	57.3%
USDZAR	40	40	0.0%	0	0.0%	46	549	-91.6%
E-MICRO CAD/USD	20,779	9,498	118.8%	22,946	-9.4%	232,407	144,025	61.4%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	-	0	0	0.0%
FX Options								
AUSTRALIAN DOLLAR	91,841	111,725	-17.8%	91,821	0.0%	1,439,641	1,432,972	0.5%
BRITISH POUND	148,318	164,675	-9.9%	246,712	-39.9%	2,227,229	2,415,616	-7.8%
BRAZIL REAL	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR	51,890	86,595	-40.1%	80,728	-35.7%	1,414,005	1,259,384	12.3%
EURO FX	602,890	867,664	-30.5%	439,816	37.1%	7,263,035	11,369,220	-36.1%
JAPANESE YEN	280,065	192,565	45.4%	209,778	33.5%	3,336,853	2,666,271	25.2%
MEXICAN PESO	12,091	1,217	893.5%	8,394	44.0%	49,926	15,757	216.8%
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	6,761	24,907	-72.9%	4,110	64.5%	68,806	161,797	-57.5%
JAPANESE YEN (EU)	38	218	-82.6%	0	0.0%	5,937	4,335	37.0%
EURO FX (EU)	110	4,477	-97.5%	84	31.0%	28,573	56,291	-49.2%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	7	66	-89.4%	15	-53.3%	1,811	1,439	25.9%
BRITISH POUND (EU)	13	335	-96.1%	69	-81.2%	9,164	6,536	40.2%
AUSTRALIAN DLR (EU)	0	72	-100.0%	0	0.0%	1,146	1,267	-9.6%
EUR/USD PQO 2pm Fix	249,923	0	-	102,096	144.8%	401,576	0	-
JPY/USD PQO 2pm Fix	148,436	0	-	37,031	300.8%	215,952	0	-
AUD/USD PQO 2pm Fix	64,980	0	-	24,941	160.5%	104,397	0	-
CHF/USD PQO 2pm Fix	5,420	0	-	1,418	282.2%	7,877	0	-
CAD/USD PQO 2pm Fix	49,668	0	-	33,984	46.2%	106,167	0	-
GBP/USD PQO 2pm Fix	60,050	0	-	56,548	6.2%	141,809	0	-



CME Exchange Volume Report - Monthly

	VOLUME NOV 2016	VOLUME NOV 2015	% CHG	VOLUME OCT 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,257,505	1,213,913	3.6%	1,028,231	22.3%	12,052,130	12,267,048	-1.8%
FEEDER CATTLE	191,263	192,224	-0.5%	251,274	-23.9%	2,336,851	2,262,310	3.3%
LEAN HOGS	915,391	836,679	9.4%	762,690	20.0%	8,361,164	9,008,205	-7.2%
LUMBER	13,574	11,475	18.3%	16,510	-17.8%	162,143	185,287	-12.5%
MILK	28,134	22,488	25.1%	24,141	16.5%	284,316	250,321	13.6%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,114	5,259	-21.8%	5,432	-24.3%	52,066	44,540	16.9%
BUTTER CS	2,861	2,085	37.2%	5,265	-45.7%	36,401	28,048	29.8%
CLASS IV MILK	1,418	673	110.7%	1,898	-25.3%	12,722	10,084	26.2%
DRY WHEY	1,821	1,970	-7.6%	1,820	0.1%	14,187	18,624	-23.8%
GSCI EXCESS RETURN FUT	396	891	-55.6%	1,716	-76.9%	254,109	190,467	33.4%
GOLDMAN SACHS	38,412	28,918	32.8%	33,492	14.7%	325,469	321,017	1.4%
HDD WEATHER	1,601	1,475	8.5%	1,025	56.2%	3,504	8,002	-56.2%
CDD WEATHER	0	0	0.0%	0	0.0%	3,375	5,992	-43.7%
HDD SEASONAL STRIP	0	225	-100.0%	350	-100.0%	350	952	-63.2%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	1,575	1,404	12.2%
HDD WEATHER EUROPEAN	0	50	-100.0%	50	-100.0%	650	50	1,200.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	50	-100.0%	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	46	17	170.6%	14	228.6%	139	83	67.5%
USD CRUDE PALM OIL	0	0	-	1,160	-100.0%	2,480	0	-
CASH-SETTLED CHEESE	7,355	11,812	-37.7%	8,499	-13.5%	109,855	104,731	4.9%
OTC SP GSCI ER SWAP	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	82,393	78,432	5.1%
PALM OIL	0	200	-100.0%	0	0.0%	0	200	-100.0%
MALAYSIAN PALM SWAP	6,956	4,340	60.3%	13,436	-48.2%	103,948	47,972	116.7%



CME Exchange Volume Report - Monthly

	VOLUME NOV 2016	VOLUME NOV 2015	% CHG	VOLUME OCT 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Options								
LIVE CATTLE	258,087	427,108	-39.6%	289,247	-10.8%	3,789,112	3,499,809	8.3%
FEEDER CATTLE	31,235	32,157	-2.9%	37,956	-17.7%	383,070	391,627	-2.2%
LEAN HOGS	154,717	301,187	-48.6%	222,946	-30.6%	2,010,367	2,608,920	-22.9%
LUMBER	1,118	772	44.8%	1,680	-33.5%	11,496	12,340	-6.8%
MILK	32,165	18,661	72.4%	33,918	-5.2%	329,586	242,827	35.7%
MLK MID	168	48	250.0%	43	290.7%	750	471	59.2%
NFD MILK	1,337	4,120	-67.5%	3,403	-60.7%	33,583	41,774	-19.6%
BUTTER CS	1,259	201	526.4%	1,295	-2.8%	13,646	11,635	17.3%
CLASS IV MILK	1,073	390	175.1%	1,091	-1.6%	11,995	7,849	52.8%
DRY WHEY	75	20	275.0%	121	-38.0%	1,032	2,868	-64.0%
HDD WEATHER	0	0	0.0%	1,000	-100.0%	1,000	2,800	-64.3%
CDD WEATHER	0	0	0.0%	0	0.0%	1,000	150	566.7%
HDD SEASONAL STRIP	1,000	100	900.0%	13,500	-92.6%	19,500	17,100	14.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	29,250	67,000	-56.3%
HDD WEATHER EUROPEAN	0	0	0.0%	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	0	0.0%	0	0.0%	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%	5	0.0%	270	81	233.3%
SBIN HURR	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	6,416	11,123	-42.3%	10,448	-38.6%	82,085	67,958	20.8%
SNOWFALL	0	0	0.0%	0	-	0	0	0.0%
Foreign Exchange Futures								
CHILEAN PESO	0	0	0.0%	0	0.0%	10	71	-85.9%



CME Exchange Volume Report - Monthly

	VOLUME NOV 2016	VOLUME NOV 2015	% CHG	VOLUME OCT 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	84,795,262	39,945,985	112.3%	42,366,245	100.1%	593,151,562	541,308,978	9.6%
Equity Index Futures	45,918,017	34,694,534	32.3%	38,826,430	18.3%	523,983,116	471,721,853	11.1%
FX Futures	18,848,492	12,752,014	47.8%	14,681,429	28.4%	179,648,027	181,114,622	-0.8%
Commodities and Alternative Invest	2,470,847	2,334,694	5.8%	2,157,053	14.5%	24,200,277	24,833,869	-2.6%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	10	71	-85.9%
TOTAL FUTURES	152,032,618	89,727,227	69.4%	98,031,157	55.1%	1,320,982,992	1,218,979,393	8.4%
TOTAL OPTIONS GROUP								
Equity Index Options	16,853,092	10,010,969	68.3%	12,441,574	35.5%	146,708,431	128,089,120	14.5%
Interest Rate Options	37,516,391	20,626,487	81.9%	17,452,560	115.0%	281,768,871	219,198,587	28.5%
FX Options	1,772,501	1,454,516	21.9%	1,337,545	32.5%	16,825,277	19,391,098	-13.2%
Commodities and Alternative Invest	488,655	795,887	-38.6%	616,653	-20.8%	6,725,760	6,988,709	-3.8%
TOTAL OPTIONS	56,630,639	32,887,859	72.2%	31,848,332	77.8%	452,028,339	373,667,514	21.0%
TOTAL COMBINED								
Interest Rate	122,311,653	60,572,472	101.9%	59,818,805	104.5%	874,920,433	760,507,565	15.0%
Equity Index	62,771,109	44,705,503	40.4%	51,268,004	22.4%	670,691,547	599,810,973	11.8%
FX	20,620,993	14,206,530	45.2%	16,018,974	28.7%	196,473,304	200,505,720	-2.0%
Commodities and Alternative Invest	2,959,502	3,130,581	-5.5%	2,773,706	6.7%	30,926,037	31,822,578	-2.8%
Foreign Exchange	0	0	0.0%	0	0.0%	10	71	-85.9%
GRAND TOTAL	208,663,257	122,615,086	70.2%	129,879,489	60.7%	1,773,011,331	1,592,646,907	11.3%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.