

## 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
<b>Interest Rate Futures</b>								
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%
<b>Interest Rate Options</b>								
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%
<b>Equity Index Futures</b>								
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 DSCRTNRY 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%

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

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

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

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<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
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%
<b>Foreign Exchange Futures</b>								
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
<b>TOTAL FUTURES GROUP</b>								
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%
<b>TOTAL FUTURES</b>	<b>152,032,618</b>	<b>89,727,227</b>	<b>69.4%</b>	<b>98,031,157</b>	<b>55.1%</b>	<b>1,320,982,992</b>	<b>1,218,979,393</b>	<b>8.4%</b>
<b>TOTAL OPTIONS GROUP</b>								
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%
<b>TOTAL OPTIONS</b>	<b>56,630,639</b>	<b>32,887,859</b>	<b>72.2%</b>	<b>31,848,332</b>	<b>77.8%</b>	<b>452,028,339</b>	<b>373,667,514</b>	<b>21.0%</b>
<b>TOTAL COMBINED</b>								
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%
<b>GRAND TOTAL</b>	<b>208,663,257</b>	<b>122,615,086</b>	<b>70.2%</b>	<b>129,879,489</b>	<b>60.7%</b>	<b>1,773,011,331</b>	<b>1,592,646,907</b>	<b>11.3%</b>