

CME Exchange ADV Report - Monthly

November 2016

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	ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
EURODOLLARS	4,037,766	1,996,893.5	102.2%	2,017,421.62	100.1%	2,567,700	2,319,815	10.7%
1-MONTH EURODOLLAR	103	405.75	-74.5%	18.62	455.2%	56	251	-77.8%
EURO 5YR BUNDLE	0	0	-	0	-	0	0	-100.0%
2YR BUNDLE	0	0	-	0	-	0	2	-100.0%
3YR BUNDLE	0	0	-	0	-	0	1	-100.0%
Interest Rate Options								
EURODOLLARS	774,817	408,918.5	89.5%	453,792.57	70.7%	686,645	443,788	54.7%
EURO MIDCURVE	1,011,677	622,405.85	62.5%	377,281.71	168.1%	533,133	519,266	2.7%
Equity Index Futures								
E-MINI S&P500	1,821,426	1,432,148.8	27.2%	1,549,152.67	17.6%	1,889,743	1,698,827	11.2%
S&P 500	5,332	6,719.55	-20.6%	4,813.38	10.8%	8,448	11,955	-29.3%
S&P 600 SMALLCAP EMINI	0	0.05	-100.0%	0	-	0	0	-100.0%
E-MINI MIDCAP	16,799	16,636.4	1.0%	16,030.1	4.8%	21,071	21,269	-0.9%
S&P 400 MIDCAP	0	0	-	0	-	0	27	-100.0%
S&P 500 GROWTH	1	0.75	-30.2%	0.57	-8.3%	1	2	-36.9%
S&P 500/VALUE	471	109.65	329.6%	414.29	13.7%	498	24	1962.5%
E-MINI RUSSELL 1000	4	37.7	-90.5%	6.24	-42.7%	18	12	59.0%
E-MINI NASDAQ 100	256,987	221,558.25	16.0%	224,570.38	14.4%	265,255	266,049	-0.3%
NASDAQ	0	0	-	0	-	0	360	-100.0%
NIKKEI 225 (\$) STOCK	13,916	10,545.9	32.0%	9,215.29	51.0%	17,232	16,746	2.9%
NIKKEI 225 (YEN) STOCK	63,052	44,103.95	43.0%	40,562.86	55.4%	59,531	52,777	12.8%
DJ US REAL ESTATE	237	0	-	23.43	909.8%	28	0	-
S&P MATERIALS SECTOR	645	150.9	327.7%	214.9	200.3%	318	165	93.1%
S&P ENERGY SECTOR	828	494.3	67.5%	477.43	73.4%	534	375	42.5%
S&P FINANCIAL SECTOR	1,014	205.15	394.3%	524.76	93.2%	624	252	148.0%
S&P INDUSTRIAL SECTOR	1,283	191.95	568.2%	171.38	648.3%	488	171	185.3%
S&P TECHNOLOGY SECTOR	240	166.5	44.0%	103.14	132.4%	300	239	25.4%
S&P UTILITIES SECTOR	1,116	481.15	132.0%	735.86	51.7%	1,158	547	111.8%
S&P HEALTH CARE SECTOR	947	494.1	91.7%	270.29	250.4%	564	571	-1.2%
S&P CONSUMER DSCRTNRY SE	699	329.35	112.4%	319.76	118.7%	577	530	8.8%
E-MINI RUSSELL 1000 GROWTH	6	18.45	-69.0%	0.76	650.0%	12	7	68.8%
FT-SE 100	107	68.7	56.2%	67.62	58.7%	83	18	361.5%
E-MINI RUSSELL 1000 VALUE	4	21.85	-80.4%	2.33	83.7%	35	7	419.1%
E-MICRO NIFTY	0	0	-	0	-	0	4	-100.0%
S&P CONSUMER STAPLES SECT	873	131.35	564.3%	508.95	71.5%	1,270	610	108.1%
IBOVESPA INDEX	35	14.1	146.2%	57.33	-39.5%	34	20	70.7%
NASDAQ BIOTECH	23	3.15	622.6%	0.86	2555.7%	4	7	-44.9%
NIFTY 50	528	94.7	458.1%	633.05	-16.5%	499	73	582.4%

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Equity Index Options								
E-MINI S&P500	258,794	287,166.2	-9.9%	112,101.48	130.9%	234,136	307,383	-23.8%
S&P 500	17,872	30,637.1	-41.7%	6,669.05	168.0%	23,400	35,968	-34.9%
E-MINI MIDCAP	0	0.35	-100.0%	0	-	0	0	-49.7%
E-MINI NASDAQ 100	9,547	8,043.25	18.7%	9,085.52	5.1%	10,413	6,069	71.6%
NASDAQ	0	0	-	0	-	0	0	-100.0%
EOM S&P 500	7,647	5,028.35	52.1%	6,420.19	19.1%	8,213	5,061	62.3%
EOM EMINI S&P	105,532	32,845.35	221.3%	64,548.33	63.5%	80,583	52,482	53.5%
EOW1 EMINI S&P 500	49,447	50,832.85	-2.7%	56,419.62	-12.4%	47,603	45,661	4.3%
EOW2 EMINI S&P 500	90,841	47,743.15	90.3%	53,109.76	71.0%	52,407	49,638	5.6%
EOW1 S&P 500	2,106	2,273.3	-7.3%	4,432.29	-52.5%	2,898	1,508	92.2%
EOW2 S&P 500	6,409	4,363.2	46.9%	5,325.95	20.3%	6,170	3,764	63.9%
EOW4 EMINI S&P 500	35,553	31,615.35	12.5%	44,233.19	-19.6%	51,701	46,423	11.4%
EOW3 S&P 500	18,881	0	-	20,682	-8.7%	12,421	0	-
EOW3 EMINI S&P 500	199,899	0	-	209,428.52	-4.6%	105,156	0	-
FX Futures								
AUSTRALIAN DOLLAR	110,236	80,023.6	37.8%	88,794.33	24.1%	102,007	92,421	10.4%
BRITISH POUND	127,554	75,317.65	69.4%	129,278.86	-1.3%	115,230	95,433	20.7%
BRAZIL REAL	4,367	4,095.35	6.6%	4,152.29	5.2%	4,011	2,781	44.2%
CANADIAN DOLLAR	76,869	52,020.7	47.8%	71,764.67	7.1%	74,823	68,387	9.4%
E-MINI EURO FX	4,340	4,025.8	7.8%	2,642.52	64.3%	3,639	5,855	-37.9%
EURO FX	218,895	212,149.5	3.2%	159,856.14	36.9%	191,894	258,324	-25.7%
E-MINI JAPANESE YEN	1,710	448.35	281.3%	878.95	94.5%	1,567	841	86.3%
JAPANESE YEN	185,208	110,060.7	68.3%	111,578.9	66.0%	144,749	143,006	1.2%
MEXICAN PESO	69,307	33,944.6	104.2%	52,029.19	33.2%	56,390	43,287	30.3%
NEW ZEALND DOLLAR	27,069	17,206.4	57.3%	22,596.62	19.8%	23,297	19,921	16.9%
NKR/USD CROSS RATE	67	31.65	112.7%	52.81	27.5%	83	57	45.8%
RUSSIAN RUBLE	1,558	1,726.8	-9.8%	1,048.76	48.5%	1,726	1,579	9.3%
S.AFRICAN RAND	1,359	806.9	68.4%	1,017.1	33.6%	897	855	4.9%
SWISS FRANC	28,763	22,919.1	25.5%	21,638.67	32.9%	23,130	22,270	3.9%
AD/CD CROSS RATES	0	0.3	-20.6%	0.19	25.0%	0	1	-72.4%
AD/JY CROSS RATES	177	148.45	19.0%	93.62	88.7%	190	195	-2.5%
AD/NE CROSS RATES	1	0.45	16.4%	0.43	22.2%	3	2	32.5%
BP/JY CROSS RATES	81	44.1	84.8%	55.81	46.0%	88	61	43.7%
BP/SF CROSS RATES	2	0.15	1360.3%	3.1	-29.2%	2	6	-67.9%
CD/JY CROSS RATES	0	0	-	0	-	0	1	-93.7%
EC/AD CROSS RATES	44	39.8	10.7%	29.19	50.9%	80	98	-18.4%
EC/CD CROSS RATES	117	61.65	89.6%	82.24	42.2%	120	126	-4.5%
EC/NOK CROSS RATES	0	0.2	-100.0%	0	-	0	3	-98.7%
EC/SEK CROSS RATES	8	2.7	185.7%	5.14	50.0%	12	20	-39.8%
EFX/BP CROSS RATES	2,803	2,112.95	32.7%	3,469.43	-19.2%	3,725	3,055	21.9%
EFX/JY CROSS RATES	1,847	1,670.3	10.6%	1,171.57	57.6%	2,021	2,195	-7.9%
EFX/SF CROSS RATES	1,335	1,037.55	28.6%	2,324.14	-42.6%	1,805	1,625	11.1%
SKR/USD CROSS RATES	48	44.6	6.7%	64.76	-26.5%	89	61	46.5%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	149	10.85	1270.2%	100.62	47.8%	74	33	121.8%
POLISH ZLOTY (EC)	2	0	-	1.52	31.3%	86	26	235.6%
SHEKEL	0	0	-	0	-	0	0	-100.0%

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FX Futures								
RMB USD	9	9.6	-7.7%	2.33	279.6%	15	21	-26.5%
KOREAN WON	0	1.75	-86.4%	0	-	1	3	-76.9%
TURKISH LIRA	0	0.1	42.9%	0.43	-66.7%	0	0	-82.6%
E-MICRO USD/CHF	0	0.1	-100.0%	0	-	0	0	-87.9%
TURKISH LIRA (EU)	0	0	-	0	-	0	0	-100.0%
E-MICRO USD/JPY	0	0.05	-100.0%	0	-	0	0	-96.1%
E-MICRO AUD/USD	5,988	2,188.65	173.6%	4,791.71	25.0%	4,971	2,579	92.8%
E-MICRO EUR/USD	15,389	12,549.05	22.6%	10,032	53.4%	13,281	17,098	-22.3%
E-MICRO GBP/USD	6,400	1,422.35	350.0%	6,590.9	-2.9%	4,223	1,929	118.9%
E-MICRO USD/CAD	0	0	-	0	-	0	0	100.8%
USDZAR	2	2	-4.8%	0	-	0	2	-91.3%
CHINESE RENMINBI (CNH)	161	110.35	46.1%	73	120.8%	77	52	47.6%
E-MICRO INR/USD	274	2.95	9197.8%	91.48	199.8%	115	10	1033.6%
INDIAN RUPEE	1,167	452.65	157.9%	504.86	131.2%	628	515	21.8%
E-MICRO CAD/USD	989	474.9	108.4%	1,092.67	-9.4%	1,006	625	61.0%
E-MICRO JPY/USD	2,781	350	694.6%	983.57	182.7%	1,497	594	151.9%
MICRO CHF/USD	81	84.35	-3.6%	77.43	5.0%	89	111	-20.1%
E-MICRO USD/CNH	0	0.7	-100.0%	0	-	0	1	-81.8%
FCXRX	390	0	-	143.71	171.2%	54	0	-
FX Options								
AUSTRALIAN DOLLAR	4,373	5,586.25	-21.7%	4,372.43	0.0%	6,232	6,066	2.7%
BRITISH POUND	7,063	8,233.75	-14.2%	11,748.19	-39.9%	9,642	10,158	-5.1%
CANADIAN DOLLAR	2,471	4,329.75	-42.9%	3,844.19	-35.7%	6,121	5,563	10.0%
EURO FX	28,709	43,383.2	-33.8%	20,943.62	37.1%	31,442	48,879	-35.7%
JAPANESE YEN	13,336	9,628.25	38.5%	9,989.43	33.5%	14,445	11,451	26.1%
MEXICAN PESO	576	60.85	846.2%	399.71	44.0%	216	70	210.3%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	-100.0%
RUSSIAN RUBLE	0	0	-	0	-	6	2	176.9%
SWISS FRANC	322	1,245.35	-74.1%	195.71	64.5%	298	676	-55.9%
JAPANESE YEN (EU)	2	10.9	-83.4%	0	-	26	18	44.0%
EURO FX (EU)	5	223.85	-97.7%	4	31.0%	124	237	-47.7%
CANADIAN DOLLAR (EU)	0	3.3	-89.9%	0.71	-53.3%	8	6	24.9%
BRITISH POUND (EU)	1	16.75	-96.3%	3.29	-81.2%	40	30	30.6%
AUSTRALIAN DLR (EU)	0	3.6	-100.0%	0	-	5	5	-2.8%
AUD/USD PQO 2pm Fix	3,094	0	-	1,187.67	160.5%	452	0	-
CHF/USD PQO 2pm Fix	258	0	-	67.52	282.2%	34	0	-
EUR/USD PQO 2pm Fix	11,901	0	-	4,861.71	144.8%	1,738	0	-
CAD/USD PQO 2pm Fix	2,365	0	-	1,618.29	46.2%	460	0	-
GBP/USD PQO 2pm Fix	2,860	0	-	2,692.76	6.2%	614	0	-
JPY/USD PQO 2pm Fix	7,068	0	-	1,763.38	300.8%	935	0	-

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	ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	59,881	60,695.65	-1.3%	48,963.38	22.3%	52,174	53,126	-1.8%
FEEDER CATTLE	9,108	9,611.2	-5.2%	11,965.43	-23.9%	10,116	9,854	2.7%
LEAN HOGS	43,590	41,833.95	4.2%	36,318.57	20.0%	36,196	37,849	-4.4%
LUMBER	646	573.75	12.7%	786.19	-17.8%	702	796	-11.8%
MILK	1,340	1,124.4	19.1%	1,149.57	16.5%	1,231	1,089	13.0%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	196	262.95	-25.5%	258.67	-24.3%	225	200	12.4%
BUTTER CS	136	104.25	30.7%	250.71	-45.7%	158	122	29.0%
CLASS IV MILK	68	33.65	100.7%	90.38	-25.3%	55	48	15.4%
DRY WHEY	87	98.5	-12.0%	86.67	0.1%	61	85	-27.7%
GSCI EXCESS RETURN FUT	19	44.55	-57.7%	81.71	-76.9%	1,100	1,004	9.5%
GOLDMAN SACHS	1,829	1,445.9	26.5%	1,594.86	14.7%	1,409	1,401	0.5%
HOUSING INDEX	2	0.85	157.7%	0.67	228.6%	1	0	63.6%
HDD WEATHER	76	73.75	3.4%	48.81	56.2%	15	33	-54.5%
CDD WEATHER	0	0	-	0	-	15	24	-38.3%
HDD SEASONAL STRIP	0	11.25	-100.0%	16.67	-100.0%	2	4	-59.7%
CDD SEASONAL STRIP	0	0	-	0	-	7	6	22.9%
HDD WEATHER EUROPEAN	0	2.5	-100.0%	2.38	-100.0%	3	0	1324.1%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
HDD EURO SEASONAL STRIP	0	0	-	2.38	-100.0%	1	0	119.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	1	0	-
PALM OIL	0	10	-100.0%	0	-	0	1	-100.0%
CASH-SETTLED CHEESE	350	590.6	-40.7%	404.71	-13.5%	476	486	-2.2%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	357	413	-13.7%
MALAYSIAN PALM SWAP	331	217	52.6%	639.81	-48.2%	450	215	109.2%
USD CRUDE PALM OIL	0	0	-	55.24	-100.0%	11	0	-
Commodities and Alternative Investments								
Options								
LIVE CATTLE	12,290	21,355.4	-42.5%	13,773.67	-10.8%	16,403	15,709	4.4%
FEEDER CATTLE	1,487	1,607.85	-7.5%	1,807.43	-17.7%	1,658	1,728	-4.0%
LEAN HOGS	7,367	15,059.35	-51.1%	10,616.48	-30.6%	8,703	11,216	-22.4%
LUMBER	53	38.6	37.9%	80	-33.5%	50	53	-5.4%
MILK	1,532	933.05	64.2%	1,615.14	-5.2%	1,427	1,049	36.0%
MLK MID	8	2.4	233.3%	2.05	290.7%	3	2	54.1%
NFD MILK	64	206	-69.1%	162.05	-60.7%	145	182	-20.2%
BUTTER CS	60	10.05	496.5%	61.67	-2.8%	59	48	22.3%
CLASS IV MILK	51	19.5	162.0%	51.95	-1.6%	52	33	55.5%
DRY WHEY	4	1	257.2%	5.76	-38.0%	4	12	-62.0%
HOUSING INDEX	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	47.62	-100.0%	4	11	-60.9%
CDD WEATHER	0	0	-	0	-	4	1	630.1%
HDD SEASONAL STRIP	48	5	852.4%	642.86	-92.6%	84	68	24.9%
CDD SEASONAL STRIP	0	0	-	0	-	127	265	-52.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	24	12	100.8%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	11	30	-63.5%
LV CATL CSO	0	0	-	0.24	0.0%	1	0	265.1%
CASH-SETTLED CHEESE	306	556.15	-45.1%	497.52	-38.6%	355	316	12.3%

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Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	0	0	-85.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,037,870	1,997,299.25	102.2%	2,017,440.24	100.1%	2,567,756	2,320,069	10.7%
Equity Index Futures	2,186,572	1,734,726.7	26.0%	1,848,877.62	18.3%	2,268,323	2,071,641	9.5%
FX Futures	897,547	637,600.7	40.8%	699,115.67	28.4%	777,697	786,070	-1.1%
Commodities and Alternative Invest	117,659	116,734.7	0.8%	102,716.81	14.5%	104,763	106,758	-1.9%
Foreign Exchange Futures	0	0	-	0	-	0	0	-85.0%
TOTAL FUTURES	7,239,648	4,486,361.35	61.4%	4,668,150.33	55.1%	5,718,538.93	5,284,538.55	8.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,786,495	1,031,324.35	73.2%	831,074.29	115.0%	1,219,779	963,054	26.7%
Equity Index Options	802,528	500,548.45	60.3%	592,455.91	35.5%	635,101	553,958	14.6%
FX Options	84,405	72,725.8	16.1%	63,692.62	32.5%	72,837	83,161	-12.4%
Commodities and Alternative Invest	23,269	39,794.35	-41.5%	29,364.43	-20.8%	29,116	30,746	-5.3%
TOTAL OPTIONS	2,696,697	1,644,392.95	64.0%	1,516,587.24	77.8%	1,956,832.64	1,630,919.74	20.0%
TOTAL COMBINED								
Interest Rate	5,824,364	3,028,623.6	92.3%	2,848,514.52	104.5%	3,787,534	3,283,123	15.4%
Equity Index	2,989,100	2,235,275.15	33.7%	2,441,333.52	22.4%	2,903,424	2,625,599	10.6%
FX	981,952	710,326.5	38.2%	762,808.29	28.7%	850,534	869,232	-2.2%
Commodities and Alternative Invest	140,929	156,529.05	-10.0%	132,081.24	6.7%	133,879	137,504	-2.6%
Foreign Exchange	0	0	-	0	-	0	0	-85.0%
GRAND TOTAL	9,936,346	6,130,754.3	62.1%	6,184,737.57	60.7%	7,675,371.56	6,915,458.29	11.0%