

CME Exchange ADV Report - Monthly

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	ADV JAN 2017	ADV JAN 2016	% CHG	ADV DEC 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
EURODOLLARS	3,127,143	3,196,325.16	-2.2%	2,943,269.38	6.2%	3,127,143	2,598,997	20.3%
1-MONTH EURODOLLAR	167	50.84	227.9%	324	-48.5%	167	78	113.4%
Interest Rate Options								
EURODOLLARS	600,739	1,190,002.11	-49.5%	458,997.29	30.9%	600,739	667,675	-10.0%
EURO MIDCURVE	785,458	961,616.37	-18.3%	827,400.71	-5.1%	785,458	557,656	40.9%
Equity Index Futures								
E-MINI S&P500	1,433,141	2,525,649.58	-43.3%	1,721,329.62	-16.7%	1,433,141	1,875,709	-23.6%
S&P 500	5,524	9,360.84	-41.0%	13,640	-59.5%	5,524	8,880	-37.8%
E-MINI MIDCAP	17,808	27,869.42	-36.1%	25,631	-30.5%	17,808	21,451	-17.0%
S&P 500 GROWTH	0	0.63	-36.7%	2.81	-85.8%	0	1	-65.2%
S&P 500/VALUE	633	1,253	-49.4%	891.19	-28.9%	633	530	19.4%
E-MINI RUSSELL 1000	29	81.11	-64.1%	46.86	-37.8%	29	21	40.9%
E-MINI NASDAQ 100	181,328	432,819.21	-58.1%	213,153.29	-14.9%	181,328	260,913	-30.5%
NIKKEI 225 (\$) STOCK	14,229	26,443.26	-46.2%	14,665.95	-3.0%	14,229	17,018	-16.4%
NIKKEI 225 (YEN) STOCK	55,116	89,513.32	-38.4%	50,182.95	9.8%	55,116	58,752	-6.2%
DJ US REAL ESTATE	34	0	-	365.62	-90.6%	34	56	-39.0%
S&P MATERIALS SECTOR	225	168.63	33.2%	587.9	-61.8%	225	340	-34.0%
S&P ENERGY SECTOR	467	529	-11.7%	876.62	-46.7%	467	562	-17.0%
S&P FINANCIAL SECTOR	675	453.21	49.0%	1,442.05	-53.2%	675	692	-2.5%
S&P INDUSTRIAL SECTOR	239	126.79	88.9%	991.29	-75.8%	239	530	-54.8%
S&P TECHNOLOGY SECTOR	185	254.11	-27.3%	582.14	-68.3%	185	323	-42.8%
S&P UTILITIES SECTOR	627	483.16	29.8%	1,471.05	-57.4%	627	1,184	-47.0%
S&P HEALTH CARE SECTOR	470	435.58	7.9%	786.81	-40.3%	470	583	-19.3%
S&P CONSUMER DSCRTNRY SE	469	785.47	-40.4%	844.48	-44.5%	469	599	-21.8%
E-MINI RUSSELL 1000 GROWTH	15	40	-63.0%	31.86	-53.5%	15	14	9.2%
FT-SE 100	131	124.95	5.0%	85.67	53.1%	131	83	58.4%
E-MINI RUSSELL 1000 VALUE	59	58.42	1.8%	116.48	-49.0%	59	42	40.8%
S&P CONSUMER STAPLES SECT	252	994.16	-74.7%	1,058.57	-76.2%	252	1,253	-79.9%
IBOVESPA INDEX	17	18.84	-11.6%	45.1	-63.1%	17	35	-52.7%
NASDAQ BIOTECH	10	0	-	68.76	-86.0%	10	9	4.6%
NIFTY 50	163	435.68	-62.6%	91.57	77.8%	163	465	-65.0%

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Equity Index Options								
E-MINI S&P500	148,878	436,382.63	-65.9%	228,688	-34.9%	148,878	233,682	-36.3%
S&P 500	8,130	50,990.26	-84.1%	12,799.14	-36.5%	8,130	22,517	-63.9%
E-MINI MIDCAP	0	0.05	-100.0%	0	-	0	0	-100.0%
E-MINI NASDAQ 100	8,585	18,148.05	-52.7%	7,745.52	10.8%	8,585	10,191	-15.8%
EOM S&P 500	9,440	6,638.63	42.2%	8,202.71	15.1%	9,440	8,213	14.9%
EOM EMINI S&P	87,881	79,719.89	10.2%	108,738.48	-19.2%	87,881	82,929	6.0%
EOW1 EMINI S&P 500	51,687	31,930.74	61.9%	34,022.43	51.9%	51,687	46,471	11.2%
EOW2 EMINI S&P 500	58,727	44,711.68	31.3%	42,225.71	39.1%	58,727	51,559	13.9%
EOW1 S&P 500	2,977	1,644.05	81.1%	1,768.19	68.4%	2,977	2,804	6.2%
EOW2 S&P 500	6,875	2,955.89	132.6%	5,454.33	26.1%	6,875	6,110	12.5%
EOW4 EMINI S&P 500	52,669	70,617.68	-25.4%	46,703.57	12.8%	52,669	51,285	2.7%
EOW3 S&P 500	18,609	0	-	13,660.86	36.2%	18,609	12,525	48.6%
EOW3 EMINI S&P 500	199,096	0	-	134,395.29	48.1%	199,096	107,592	85.0%

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FX Futures								
AUSTRALIAN DOLLAR	89,998	119,634.53	-24.8%	82,846.67	8.6%	89,998	100,411	-10.4%
BRITISH POUND	124,568	101,004	23.3%	119,418.19	4.3%	124,568	115,579	7.8%
BRAZIL REAL	4,424	2,955.95	49.7%	3,736.52	18.4%	4,424	3,988	10.9%
CANADIAN DOLLAR	70,288	94,461.68	-25.6%	67,292.43	4.5%	70,288	74,196	-5.3%
E-MINI EURO FX	4,411	5,825.47	-24.3%	5,173.29	-14.7%	4,411	3,767	17.1%
EURO FX	216,421	214,586.32	0.9%	244,203.86	-11.4%	216,421	196,254	10.3%
E-MINI JAPANESE YEN	1,857	2,183.84	-15.0%	1,483.9	25.1%	1,857	1,560	19.0%
JAPANESE YEN	192,200	191,461.68	0.4%	150,083.81	28.1%	192,200	145,194	32.4%
MEXICAN PESO	54,635	57,321.05	-4.7%	49,918.9	9.4%	54,635	55,851	-2.2%
NEW ZEALND DOLLAR	26,875	23,674.68	13.5%	26,514.86	1.4%	26,875	23,565	14.0%
NKR/USD CROSS RATE	39	32.42	19.4%	226.33	-82.9%	39	95	-59.2%
RUSSIAN RUBLE	1,242	1,774.74	-30.0%	3,948.71	-68.6%	1,242	1,911	-35.0%
S.AFRICAN RAND	1,741	609.47	185.6%	1,674.38	4.0%	1,741	961	81.0%
SWISS FRANC	23,716	21,398.42	10.8%	29,797.71	-20.4%	23,716	23,686	0.1%
AD/CD CROSS RATES	0	0.79	-68.3%	0.48	-47.5%	0	0	-8.7%
AD/JY CROSS RATES	84	450.37	-81.3%	395.43	-78.7%	84	207	-59.3%
AD/NE CROSS RATES	1	6.16	-91.9%	0.05	950.4%	1	3	-82.8%
BP/JY CROSS RATES	123	106.95	15.2%	110.71	11.3%	123	90	37.3%
BP/SF CROSS RATES	0	0.84	-100.0%	0.1	-100.0%	0	2	-100.0%
CD/JY CROSS RATES	0	0.11	-5.0%	0	-	0	0	68.1%
EC/AD CROSS RATES	17	129.89	-86.9%	164.1	-89.6%	17	87	-80.4%
EC/CD CROSS RATES	117	165.21	-29.2%	281.19	-58.4%	117	134	-12.6%
EC/NOK CROSS RATES	2	0.16	1103.3%	0.1	1895.8%	2	0	4247.8%
EC/SEK CROSS RATES	4	2.32	51.1%	35.57	-90.2%	4	14	-75.0%
EFX/BP CROSS RATES	2,070	4,248.05	-51.3%	4,553.38	-54.5%	2,070	3,794	-45.4%
EFX/JY CROSS RATES	1,628	2,114.84	-23.0%	3,596.43	-54.7%	1,628	2,152	-24.3%
EFX/SF CROSS RATES	943	1,607.05	-41.3%	2,891.81	-67.4%	943	1,896	-50.3%
SF/JY CROSS RATES	2	0	-	0	-	2	0	-
SKR/USD CROSS RATES	55	49.11	12.1%	268.1	-79.5%	55	104	-47.1%
POLISH ZLOTY (US)	37	30.63	22.3%	284.52	-86.8%	37	91	-59.1%
POLISH ZLOTY (EC)	3	268.26	-99.0%	2	27.5%	3	79	-96.8%
RMB USD	3	28.42	-90.9%	13.76	-81.1%	3	15	-82.8%
KOREAN WON	0	0.37	-72.9%	1.67	-94.0%	0	1	-87.8%
TURKISH LIRA	54	0	-	19.05	183.5%	54	2	3140.1%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-100.0%
E-MICRO USD/JPY	0	0	-	0	-	0	0	-100.0%
E-MICRO AUD/USD	3,959	4,633.63	-14.6%	3,331	18.9%	3,959	4,835	-18.1%
E-MICRO EUR/USD	16,135	22,778.53	-29.2%	14,479.48	11.4%	16,135	13,381	20.6%
E-MICRO GBP/USD	3,890	2,457.58	58.3%	3,006.95	29.4%	3,890	4,121	-5.6%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-100.0%
USDZAR	0	0	-	0	-	0	0	-100.0%
CHINESE RENMINBI (CNH)	104	144.58	-28.1%	153.05	-32.0%	104	84	24.3%
E-MICRO INR/USD	132	5.11	2491.4%	157	-15.7%	132	119	11.3%
INDIAN RUPEE	1,115	650.26	71.4%	728.62	53.0%	1,115	636	75.3%
E-MICRO CAD/USD	731	952.05	-23.3%	647.05	12.9%	731	976	-25.1%
E-MICRO JPY/USD	3,409	1,247.58	173.2%	2,437.38	39.9%	3,409	1,575	116.4%
MICRO CHF/USD	44	110.26	-59.8%	62.57	-29.2%	44	87	-48.8%
E-MICRO USD/CNH	0	1.68	-100.0%	0	-	0	0	-100.0%
FCXRX	100	0	-	49.19	103.5%	100	54	86.4%

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FX Options								
AUSTRALIAN DOLLAR	2,197	8,335.95	-73.6%	2,039.81	7.7%	2,197	5,883	-62.6%
BRITISH POUND	4,308	10,869.9	-60.4%	2,730.38	57.8%	4,308	9,066	-52.5%
CANADIAN DOLLAR	2,186	12,467.26	-82.5%	1,970.62	11.0%	2,186	5,775	-62.1%
EURO FX	10,793	39,140.84	-72.4%	16,666.14	-35.2%	10,793	30,210	-64.3%
JAPANESE YEN	5,822	17,454.05	-66.6%	4,005.81	45.3%	5,822	13,575	-57.1%
MEXICAN PESO	596	140.79	323.5%	47.95	1143.5%	596	202	195.0%
RUSSIAN RUBLE	0	9.11	-100.0%	0	-	0	5	-100.0%
SWISS FRANC	65	498.63	-86.9%	118.24	-44.9%	65	283	-77.0%
JAPANESE YEN (EU)	4	34.37	-87.1%	9	-50.6%	4	24	-81.7%
EURO FX (EU)	3	312.47	-99.1%	4.33	-36.5%	3	114	-97.6%
CANADIAN DOLLAR (EU)	1	30	-97.0%	0.33	170.0%	1	7	-87.5%
BRITISH POUND (EU)	3	106.79	-96.8%	5.05	-31.7%	3	37	-90.6%
AUSTRALIAN DLR (EU)	0	21.74	-99.5%	0	-	0	5	-97.8%
JPY/USD PQO 2pm Fix	12,440	0	-	8,539.52	45.7%	12,440	1,569	693.1%
GBP/USD PQO 2pm Fix	6,784	0	-	3,765.71	80.2%	6,784	877	674.0%
CAD/USD PQO 2pm Fix	4,026	0	-	3,270.95	23.1%	4,026	694	480.3%
CHF/USD PQO 2pm Fix	150	0	-	249.71	-40.1%	150	52	187.2%
EUR/USD PQO 2pm Fix	16,583	0	-	15,975.19	3.8%	16,583	2,925	467.0%
AUD/USD PQO 2pm Fix	2,920	0	-	3,168.24	-7.8%	2,920	678	330.5%
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	65,043	59,349.37	9.6%	50,983.52	27.6%	65,043	52,075	24.9%
FEEDER CATTLE	10,195	9,920.89	2.8%	9,576.38	6.5%	10,195	10,071	1.2%
LEAN HOGS	42,365	35,011.68	21.0%	39,706.48	6.7%	42,365	36,488	16.1%
LUMBER	570	702.11	-18.8%	611.38	-6.8%	570	694	-17.9%
MILK	1,372	1,093.11	25.5%	1,792.52	-23.5%	1,372	1,278	7.4%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	250	370.63	-32.7%	157.57	58.4%	250	220	13.6%
BUTTER CS	120	162.37	-26.3%	131.86	-9.3%	120	155	-23.0%
CLASS IV MILK	32	51.68	-38.7%	75.24	-57.9%	32	57	-44.1%
DRY WHEY	142	88.63	60.2%	88.33	60.8%	142	64	123.1%
GSCI EXCESS RETURN FUT	80	129.05	-38.4%	4,319.67	-98.2%	80	1,368	-94.2%
GOLDMAN SACHS	1,837	1,513.74	21.3%	1,643.71	11.7%	1,837	1,429	28.6%
HOUSING INDEX	1	0.47	163.9%	0.33	275.0%	1	1	115.8%
HDD WEATHER	40	14.53	175.4%	128.57	-68.9%	40	25	62.5%
CDD WEATHER	0	0	-	0	-	0	13	-100.0%
HDD SEASONAL STRIP	0	0	-	0	-	0	1	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	0	6	-100.0%
HDD WEATHER EUROPEAN	15	0	-	0	-	15	3	481.6%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	1	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	1	-100.0%
PALM OIL	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	454	561.26	-19.2%	383.05	18.4%	454	468	-3.0%
S&P GSCI ENHANCED ER SWAP	0	0	-	1,622.19	-100.0%	0	462	-100.0%
MALAYSIAN PALM SWAP	375	252.63	48.3%	642.48	-41.7%	375	466	-19.6%
USD CRUDE PALM OIL	22	0	-	31.43	-29.4%	22	12	78.2%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	12,985	20,515.26	-36.7%	11,608.48	11.9%	12,985	16,004	-18.9%
FEEDER CATTLE	1,445	1,793.21	-19.4%	1,265.14	14.2%	1,445	1,626	-11.1%
LEAN HOGS	6,883	8,735.16	-21.2%	9,437.1	-27.1%	6,883	8,764	-21.5%
LUMBER	55	55.37	-1.0%	48.86	12.2%	55	50	10.3%
MILK	1,773	1,119.26	58.4%	2,566	-30.9%	1,773	1,522	16.5%
MLK MID	10	3.47	182.1%	8.29	18.3%	10	4	167.3%
NFD MILK	247	387.95	-36.3%	38.81	536.3%	247	137	80.9%
BUTTER CS	106	111.63	-5.4%	105	0.6%	106	63	67.9%
CLASS IV MILK	48	21.53	123.4%	89.43	-46.2%	48	55	-12.6%
DRY WHEY	33	1.05	3039.8%	13.95	136.9%	33	5	528.6%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
HDD WEATHER	13	0	-	47.62	-73.7%	13	8	57.5%
CDD WEATHER	0	0	-	0	-	0	4	-100.0%
HDD SEASONAL STRIP	0	0	-	33.33	-100.0%	0	80	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	0	116	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	22	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	10	-100.0%
LV CATL CSO	18	0	-	27.67	-33.3%	18	3	446.3%
CASH-SETTLED CHEESE	414	287.47	44.0%	454.52	-8.9%	414	364	13.8%
Foreign Exchange Futures								
CHILEAN PESO	5	0.32	1499.1%	0	-	5	0	12620.4%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,127,310	3,196,376	-2.2%	2,943,593.38	6.2%	3,127,310	2,599,075	20.3%
Equity Index Futures	1,711,845	3,117,898.37	-45.1%	2,048,989.62	-16.5%	1,711,845	2,250,045	-23.9%
FX Futures	847,174	879,115.05	-3.6%	823,990.29	2.8%	847,174	781,555	8.4%
Commodities and Alternative Invest	122,911	109,222.16	12.5%	111,894.71	9.8%	122,911	105,357	16.7%
Foreign Exchange Futures	5	0.32	1499.1%	0	-	5	0	12620.4%
TOTAL FUTURES	5,809,246	7,302,611.9	-20.4%	5,928,468	-2.0%	5,809,245.9	5,736,033.02	1.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,386,198	2,151,618.47	-35.6%	1,286,398	7.8%	1,386,198	1,225,330	13.1%
Equity Index Options	653,556	743,739.58	-12.1%	644,404.24	1.4%	653,556	635,877	2.8%
FX Options	68,883	89,421.9	-23.0%	62,567	10.1%	68,883	71,981	-4.3%
Commodities and Alternative Invest	24,029	33,031.37	-27.3%	25,744.19	-6.7%	24,029	28,835	-16.7%
TOTAL OPTIONS	2,132,665	3,017,811.32	-29.3%	2,019,113.43	5.6%	2,132,665.45	1,962,022.7	8.7%
TOTAL COMBINED								
Interest Rate	4,513,508	5,347,994.47	-15.6%	4,229,991.38	6.7%	4,513,508	3,824,406	18.0%
Equity Index	2,365,401	3,861,637.95	-38.7%	2,693,393.86	-12.2%	2,365,401	2,885,922	-18.0%
FX	916,057	968,536.95	-5.4%	886,557.29	3.3%	916,057	853,536	7.3%
Commodities and Alternative Invest	146,941	142,253.53	3.3%	137,638.9	6.8%	146,941	134,192	9.5%
Foreign Exchange	5	0.32	1499.1%	0	-	5	0	12620.4%
GRAND TOTAL	7,941,911	#####	-23.0%	7,947,581.43	-0.1%	7,941,911.35	7,698,055.72	3.2%