

CME Exchange ADV Report - Monthly

March 2017

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	ADV MAR 2017	ADV MAR 2016	% CHG	ADV FEB 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
EURODOLLARS	3,171,078	2,448,068.55	29.5%	3,007,672.32	5.4%	3,106,830	2,598,997	19.5%
1-MONTH EURODOLLAR	92	35.86	155.6%	133.63	-31.4%	129	78	64.8%
Interest Rate Options								
EURODOLLARS	862,779	543,906.64	58.6%	841,988.58	2.5%	771,879	667,675	15.6%
EURO MIDCURVE	862,771	455,454.64	89.4%	865,973.05	-0.4%	838,813	557,656	50.4%
Equity Index Futures								
E-MINI S&P500	1,880,365	2,028,561.27	-7.3%	1,414,246.42	33.0%	1,593,256	1,875,709	-15.1%
S&P 500	11,088	15,128.64	-26.7%	5,228.63	112.1%	7,498	8,880	-15.6%
E-MINI MIDCAP	25,781	28,810.95	-10.5%	13,432.47	91.9%	19,425	21,451	-9.4%
S&P 500 GROWTH	2	2.59	-37.9%	0.37	336.7%	1	1	-27.1%
S&P 500/VALUE	784	358.18	118.9%	718.21	9.2%	715	530	34.8%
E-MINI RUSSELL 1000	90	25.82	249.3%	37.11	143.0%	54	21	162.1%
E-MINI NASDAQ 100	247,771	262,208.95	-5.5%	179,105.53	38.3%	205,295	260,913	-21.3%
NIKKEI 225 (\$) STOCK	15,660	17,890.05	-12.5%	13,506.11	15.9%	14,538	17,018	-14.6%
NIKKEI 225 (YEN) STOCK	45,302	59,139.73	-23.4%	43,241.42	4.8%	47,836	58,752	-18.6%
S&P MATERIALS SECTOR	692	348.27	98.7%	238	190.7%	402	340	18.2%
S&P ENERGY SECTOR	1,311	508.45	157.8%	746.11	75.7%	866	562	53.9%
S&P FINANCIAL SECTOR	2,045	1,453.36	40.7%	631.74	223.7%	1,170	692	69.0%
S&P INDUSTRIAL SECTOR	498	693.5	-28.2%	345.21	44.2%	368	530	-30.6%
S&P TECHNOLOGY SECTOR	702	426.09	64.8%	303.53	131.3%	413	323	27.9%
S&P UTILITIES SECTOR	1,935	2,031.45	-4.7%	823.84	134.9%	1,173	1,184	-1.0%
S&P HEALTH CARE SECTOR	1,237	663.18	86.6%	599.37	106.4%	794	583	36.3%
S&P CONSUMER DSCRTNRY SE	761	685.77	11.0%	279.42	172.4%	519	599	-13.3%
E-MINI RUSSELL 1000 GROWTH	29	26.45	9.0%	19.47	48.0%	21	14	58.2%
FT-SE 100	48	93.45	-48.5%	84.84	-43.2%	86	83	4.1%
E-MINI RUSSELL 1000 VALUE	197	29.23	574.5%	73.84	167.0%	115	42	172.2%
S&P CONSUMER STAPLES SECT	1,114	2,706.73	-58.8%	288.42	286.4%	583	1,253	-53.5%
IBOVESPA INDEX	29	29.86	-3.9%	59.32	-51.6%	34	35	-2.9%
NASDAQ BIOTECH	28	0	-	0	-	14	9	47.7%
E-MINI S&P REAL ESTATE SELE	351	0	-	217.84	61.0%	208	56	268.7%
NIFTY 50	264	345.73	-23.5%	235.68	12.2%	223	465	-52.0%

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Equity Index Options								
E-MINI S&P500	231,863	296,068.77	-21.7%	237,689.32	-2.5%	206,879	233,682	-11.5%
S&P 500	18,851	41,794.32	-54.9%	19,984.79	-5.7%	15,740	22,517	-30.1%
E-MINI MIDCAP	0	0.18	-100.0%	0	-	0	0	-100.0%
E-MINI NASDAQ 100	9,580	8,255	16.0%	8,294.42	15.5%	8,865	10,191	-13.0%
EOM S&P 500	9,473	8,036	17.9%	8,700.32	8.9%	9,226	8,213	12.3%
EOM EMINI S&P	124,701	49,165	153.6%	82,837.16	50.5%	99,994	82,929	20.6%
EOW1 EMINI S&P 500	58,052	45,654.5	27.2%	59,228.63	-2.0%	56,360	46,471	21.3%
EOW2 EMINI S&P 500	50,106	48,302	3.7%	58,816.05	-14.8%	55,556	51,559	7.8%
EOW1 S&P 500	3,384	2,131.68	58.7%	3,823.21	-11.5%	3,387	2,804	20.8%
EOW2 S&P 500	9,748	6,361.14	53.2%	9,775.95	-0.3%	8,830	6,110	44.5%
EOW4 EMINI S&P 500	65,542	31,605.27	107.4%	47,064.95	39.3%	55,727	51,285	8.7%
EOW3 EMINI S&P 500	166,564	1,809.68	9104.0%	182,596.47	-8.8%	181,971	107,592	69.1%
EOW3 S&P 500	17,783	1,889.14	841.3%	17,349.95	2.5%	17,917	12,525	43.1%

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FX Futures								
AUSTRALIAN DOLLAR	100,760	104,037.45	-3.2%	79,162.74	27.3%	90,670	100,411	-9.7%
BRITISH POUND	135,232	117,016.77	15.6%	103,953.21	30.1%	122,207	115,579	5.7%
BRAZIL REAL	3,699	5,970.09	-38.0%	4,847.89	-23.7%	4,285	3,988	7.5%
CANADIAN DOLLAR	75,047	79,458.82	-5.6%	57,571.32	30.4%	68,156	74,196	-8.1%
E-MINI EURO FX	4,449	4,404.95	1.0%	3,692.21	20.5%	4,205	3,767	11.6%
EURO FX	252,648	247,903.27	1.9%	193,002.26	30.9%	222,683	196,254	13.5%
E-MINI JAPANESE YEN	1,592	1,312.64	21.3%	1,292.58	23.2%	1,586	1,560	1.7%
JAPANESE YEN	175,837	137,378.32	28.0%	144,205.84	21.9%	171,422	145,194	18.1%
MEXICAN PESO	57,534	48,445.86	18.8%	37,750.11	52.4%	50,536	55,851	-9.5%
NEW ZEALND DOLLAR	27,739	22,470.91	23.4%	22,033.68	25.9%	25,712	23,565	9.1%
NKR/USD CROSS RATE	259	134.5	92.7%	42.63	507.9%	122	95	28.3%
RUSSIAN RUBLE	3,874	2,123.59	82.4%	1,120.68	245.6%	2,181	1,911	14.1%
S.AFRICAN RAND	3,940	929.27	324.0%	2,081.42	89.3%	2,661	961	176.8%
SWISS FRANC	26,020	24,146.82	7.8%	19,580.21	32.9%	23,303	23,686	-1.6%
AD/CD CROSS RATES	0	0.27	43.5%	0.05	643.9%	0	0	-11.7%
AD/JY CROSS RATES	213	193.59	10.2%	66.42	221.2%	127	207	-38.8%
AD/NE CROSS RATES	2	5.18	-67.3%	1.32	28.9%	1	3	-59.0%
BP/JY CROSS RATES	133	60.64	120.1%	65.79	102.8%	109	90	21.9%
BP/SF CROSS RATES	1	0.41	112.6%	0	-	0	2	-83.0%
CD/JY CROSS RATES	12	0.14	8697.7%	0	-	4	0	7436.0%
EC/AD CROSS RATES	442	94.91	365.6%	29	1423.7%	178	87	104.9%
EC/CD CROSS RATES	274	147.82	85.2%	82.68	231.1%	165	134	23.0%
EC/NOK CROSS RATES	2	0.09	1621.9%	2.16	-27.5%	2	0	4144.4%
EC/SEK CROSS RATES	42	32.41	30.0%	3.32	1170.6%	18	14	27.0%
EFX/BP CROSS RATES	5,324	6,132.09	-13.2%	1,769.63	200.9%	3,185	3,794	-16.0%
EFX/JY CROSS RATES	3,763	3,268.55	15.1%	1,708.37	120.3%	2,445	2,152	13.6%
EFX/SF CROSS RATES	3,203	2,314.82	38.4%	954.47	235.6%	1,785	1,896	-5.8%
SF/JY CROSS RATES	0	0	-	0	-	1	0	-
SKR/USD CROSS RATES	245	134.05	82.5%	45	443.8%	122	104	17.5%
POLISH ZLOTY (US)	54	21.64	148.4%	31.95	68.2%	42	91	-54.3%
POLISH ZLOTY (EC)	0	224.27	-99.8%	0.16	175.4%	1	79	-98.7%
RMB USD	3	45.64	-93.2%	1.89	62.9%	3	15	-83.0%
KOREAN WON	4	2.23	101.1%	1.68	165.9%	2	1	169.0%
TURKISH LIRA	119	0.09	130813.1%	4.95	2305.4%	63	2	3685.0%
E-MICRO USD/CHF	0	0.05	-100.0%	0	-	0	0	-100.0%
E-MICRO USD/JPY	0	0.09	-100.0%	0	-	0	0	-100.0%
E-MICRO AUD/USD	4,342	4,173.18	4.1%	4,360.89	-0.4%	4,224	4,835	-12.6%
E-MICRO EUR/USD	11,679	15,817.41	-26.2%	12,556.11	-7.0%	13,385	13,381	0.0%
E-MICRO GBP/USD	2,681	2,527.73	6.1%	2,956.68	-9.3%	3,155	4,121	-23.4%
E-MICRO USD/CAD	0	0.59	-100.0%	0	-	0	0	-100.0%
USDZAR	0	0	-	0	-	0	0	-100.0%
CHINESE RENMINBI (CNH)	65	78.41	-17.4%	92.74	-30.1%	86	84	2.8%
E-MICRO INR/USD	111	40.36	176.2%	81.32	37.1%	109	119	-8.4%
INDIAN RUPEE	1,601	443.36	261.0%	1,348.84	18.7%	1,367	636	114.9%
E-MICRO CAD/USD	735	896.41	-18.1%	623.05	17.9%	699	976	-28.4%
E-MICRO JPY/USD	1,906	1,116.23	70.7%	2,615.63	-27.1%	2,608	1,575	65.6%
MICRO CHF/USD	50	196.91	-74.5%	37.58	33.4%	44	87	-48.7%
E-MICRO USD/CNH	0	0.45	-100.0%	0	-	0	0	-100.0%
FCXRX	70	0	-	31.63	119.8%	68	54	26.2%

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FX Options								
AUSTRALIAN DOLLAR	2,006	6,552.95	-69.4%	2,295.47	-12.6%	2,157	5,883	-63.3%
BRITISH POUND	1,665	9,155.86	-81.8%	5,449.05	-69.5%	3,677	9,066	-59.4%
CANADIAN DOLLAR	1,216	6,443.23	-81.1%	1,955.58	-37.8%	1,756	5,775	-69.6%
EURO FX	8,404	39,909.68	-78.9%	12,540.42	-33.0%	10,442	30,210	-65.4%
JAPANESE YEN	4,066	12,847.18	-68.3%	8,758.58	-53.6%	6,070	13,575	-55.3%
MEXICAN PESO	52	62.82	-16.8%	203.84	-74.4%	274	202	35.7%
RUSSIAN RUBLE	0	0	-	0	-	0	5	-100.0%
SWISS FRANC	25	260.18	-90.5%	95.05	-74.0%	59	283	-79.0%
JAPANESE YEN (EU)	1	15.05	-96.5%	0.21	147.9%	2	24	-93.0%
EURO FX (EU)	5	122.36	-95.7%	1.53	247.5%	3	114	-97.1%
SWISS FRANC (EU)	0	0	-	0	-	0	0	-
CANADIAN DOLLAR (EU)	0	20.82	-98.1%	0.74	-46.9%	1	7	-90.8%
BRITISH POUND (EU)	7	75.91	-90.4%	20.47	-64.5%	10	37	-72.6%
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	5	-99.3%
CAD/USD PQO 2pm Fix	4,124	0	-	2,763	49.2%	3,675	694	429.7%
JPY/USD PQO 2pm Fix	13,065	0	-	7,139.11	83.0%	11,047	1,569	604.3%
CHF/USD PQO 2pm Fix	93	0	-	90.95	2.4%	111	52	112.5%
AUD/USD PQO 2pm Fix	4,976	0	-	2,698.26	84.4%	3,615	678	432.9%
EUR/USD PQO 2pm Fix	22,149	0	-	11,927.53	85.7%	17,221	2,925	488.8%
GBP/USD PQO 2pm Fix	7,742	0	-	4,583.89	68.9%	6,465	877	637.6%
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	67,486	53,972.18	25.0%	50,439.84	33.8%	61,474	52,075	18.1%
FEEDER CATTLE	13,211	11,145.59	18.5%	12,057.53	9.6%	11,885	10,071	18.0%
LEAN HOGS	41,877	36,227.55	15.6%	39,075.16	7.2%	41,176	36,488	12.8%
LUMBER	650	769.68	-15.6%	1,058.68	-38.6%	749	694	7.9%
MILK	1,468	887.86	65.4%	1,473.74	-0.4%	1,439	1,278	12.6%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	232	315.91	-26.5%	469.74	-50.5%	311	220	41.4%
BUTTER CS	182	149.95	21.1%	138	31.5%	148	155	-4.6%
CLASS IV MILK	75	9.45	694.2%	136.89	-45.1%	80	57	41.0%
DRY WHEY	118	31.91	269.0%	159.74	-26.3%	138	64	117.5%
GSCI EXCESS RETURN FUT	4,249	3,466.32	22.6%	121.58	3395.0%	1,639	1,368	19.8%
GOLDMAN SACHS	1,558	1,243.86	25.2%	1,745.68	-10.8%	1,705	1,429	19.4%
HOUSING INDEX	1	0.09	569.7%	0.42	44.6%	1	1	30.9%
HDD WEATHER	0	0	-	7.89	-100.0%	15	25	-37.8%
CDD WEATHER	1,087	0	-	0	-	403	13	2910.8%
HDD SEASONAL STRIP	0	0	-	0	-	0	1	-100.0%
CDD SEASONAL STRIP	11	34.09	-68.1%	0	-	4	6	-35.5%
HDD WEATHER EUROPEAN	0	4.55	-100.0%	5.26	-100.0%	6	3	150.1%
HDD EURO SEASONAL STRIP	0	2.27	-100.0%	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	689	546	26.2%	636.42	8.3%	597	468	27.6%
S&P GSCI ENHANCED ER SWAP	1,481	1,188.36	24.6%	0	-	549	462	18.9%
MALAYSIAN PALM SWAP	379	678.18	-44.1%	669.05	-43.3%	467	466	0.1%
USD CRUDE PALM OIL	23	0	-	2.11	973.9%	16	12	30.0%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	13,465	19,758.18	-31.9%	11,167.37	20.6%	12,606	16,004	-21.2%
FEEDER CATTLE	1,971	1,708.5	15.4%	1,044.68	88.7%	1,517	1,626	-6.7%
LEAN HOGS	8,665	5,831.18	48.6%	10,247.58	-15.4%	8,575	8,764	-2.2%
LUMBER	43	43.55	-0.6%	69.95	-38.1%	55	50	11.0%
MILK	2,015	1,003.86	100.7%	1,809.95	11.3%	1,874	1,522	23.1%
MLK MID	3	1.77	69.2%	2.37	26.7%	5	4	36.4%
NFD MILK	190	109.91	72.8%	415	-54.2%	277	137	103.1%
BUTTER CS	35	37.82	-6.9%	43.42	-18.9%	60	63	-3.9%
CLASS IV MILK	58	14.95	285.5%	115.05	-49.9%	72	55	31.1%
DRY WHEY	19	2.95	529.8%	10.32	80.4%	21	5	294.2%
HOUSING INDEX	0	0	-	0.95	-72.5%	0	0	442.2%
HDD WEATHER	0	0	-	52.63	-100.0%	20	8	154.0%
CDD WEATHER	2,043	0	-	0	-	758	4	19003.0%
HDD SEASONAL STRIP	0	0	-	0	-	0	80	-100.0%
CDD SEASONAL STRIP	43	613.64	-92.9%	0	-	16	116	-86.1%
HDD WEATHER EUROPEAN	0	0	-	78.95	-100.0%	24	22	10.9%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	10	-100.0%
LV CATL CSO	3	0	-	22.47	-88.6%	14	3	308.4%
CASH-SETTLED CHEESE	281	292.27	-3.8%	456.16	-38.3%	378	364	3.9%
Foreign Exchange Futures								
CHILEAN PESO	13	0.18	7242.0%	20.79	-35.8%	13	0	32523.9%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,171,170	2,448,104.41	29.5%	3,007,805.95	5.4%	3,106,958	2,599,075	19.5%
Equity Index Futures	2,238,084	2,422,167.73	-7.6%	1,674,462.89	33.7%	1,895,607	2,250,045	-15.8%
FX Futures	905,706	833,703.27	8.6%	699,810.11	29.4%	823,728	781,555	5.4%
Commodities and Alternative Invest	134,776	110,673.82	21.8%	108,197.74	24.6%	122,804	105,357	16.6%
Foreign Exchange Futures	13	0.18	7242.0%	20.79	-35.8%	13	0	32523.9%
TOTAL FUTURES	6,449,749	5,814,649.41	10.9%	5,490,297.47	17.5%	5,949,109.56	5,736,033.02	3.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,725,549	999,361.27	72.7%	1,707,961.63	1.0%	1,610,691	1,225,330	31.4%
Equity Index Options	765,648	541,072.68	41.5%	736,161.21	4.0%	720,453	635,877	13.3%
FX Options	69,597	75,466.05	-7.8%	60,523.68	15.0%	66,586	71,981	-7.5%
Commodities and Alternative Invest	28,836	29,418.59	-2.0%	25,536.84	12.9%	26,274	28,835	-8.9%
TOTAL OPTIONS	2,589,630	1,645,318.59	57.4%	2,530,183.37	2.3%	2,424,004.48	1,962,022.7	23.5%
TOTAL COMBINED								
Interest Rate	4,896,719	3,447,465.68	42.0%	4,715,767.58	3.8%	4,717,650	3,824,406	23.4%
Equity Index	3,003,732	2,963,240.41	1.4%	2,410,624.11	24.6%	2,616,060	2,885,922	-9.4%
FX	975,302	909,169.32	7.3%	760,333.79	28.3%	890,313	853,536	4.3%
Commodities and Alternative Invest	163,612	140,092.41	16.8%	133,734.58	22.3%	149,078	134,192	11.1%
Foreign Exchange	13	0.18	7242.0%	20.79	-35.8%	13	0	32523.9%
GRAND TOTAL	9,039,379	7,459,968	21.2%	8,020,480.84	12.7%	8,373,114.05	7,698,055.72	8.8%