

## CME Exchange ADV Report - Monthly

January 2016

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	ADV JAN 2016	ADV JAN 2015	% CHG	ADV DEC 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Interest Rate Futures</b>								
EURODOLLARS	3,196,325	3,027,883.45	5.6%	2,075,541.5	54.0%	3,196,325	2,319,815	37.8%
1-MONTH EURODOLLAR	51	171.45	-70.3%	293.55	-82.7%	51	251	-79.7%
3YR BUNDLE	0	1	-100.0%	0	-	0	1	-100.0%
2YR BUNDLE	0	14.75	-100.0%	0	-	0	2	-100.0%
EURO 5YR BUNDLE	0	1.4	-100.0%	0	-	0	0	-100.0%
<b>Interest Rate Options</b>								
EURODOLLARS	1,190,002	476,100.4	149.9%	551,694	115.7%	1,190,002	443,788	168.1%
EURO MIDCURVE	961,616	550,245.2	74.8%	559,857.23	71.8%	961,616	519,266	85.2%
<b>Equity Index Futures</b>								
E-MINI S&P500	2,525,650	1,918,089.05	31.7%	1,968,718.86	28.3%	2,525,650	1,698,827	48.7%
S&P 500	9,797	10,013.25	-2.2%	17,556.05	-44.2%	9,797	12,028	-18.6%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
E-MINI MIDCAP	27,869	20,745.45	34.3%	27,627.14	0.9%	27,869	21,269	31.0%
S&P 400 MIDCAP	0	47.35	-100.0%	0	-	0	27	-100.0%
S&P 500 GROWTH	1	0.35	80.5%	2.45	-74.3%	1	2	-60.2%
S&P 500/VALUE	1,253	0.75	166966.7%	164.45	661.9%	1,253	24	5092.6%
E-MINI RUSSELL 1000	81	0	-	91.05	-10.9%	81	12	604.4%
E-MINI NASDAQ 100	432,819	341,666.9	26.7%	286,421.5	51.1%	432,819	266,049	62.7%
NASDAQ	0	1,151.65	-100.0%	0	-	0	360	-100.0%
NIKKEI 225 (\$) STOCK	26,443	20,222.65	30.8%	18,759.55	41.0%	26,443	16,746	57.9%
NIKKEI 225 (YEN) STOCK	89,513	57,666.45	55.2%	56,463.82	58.5%	89,513	52,777	69.6%
E-MICRO NIFTY	0	0	-	0	-	0	4	-100.0%
NASDAQ BIOTECH	0	0	-	2.86	-100.0%	0	7	-100.0%
E-MINI RUSSELL 1000 GROWTH	40	0	-	60.32	-33.7%	40	7	467.9%
IBOVESPA INDEX	19	5.25	258.9%	28.86	-34.7%	19	20	-6.3%
S&P HEALTH CARE SECTOR	436	286.05	52.3%	546.45	-20.3%	436	571	-23.7%
S&P UTILITIES SECTOR	483	268.8	79.7%	803.82	-39.9%	483	547	-11.6%
S&P ENERGY SECTOR	529	157.2	236.5%	406.45	30.1%	529	375	41.1%
S&P TECHNOLOGY SECTOR	254	107.9	135.5%	446.95	-43.1%	254	239	6.4%
FT-SE 100	124	0	-	89.55	38.4%	124	18	592.7%
S&P CONSUMER DSCRTNRY SE	785	238.5	229.3%	1,102.14	-28.7%	785	530	48.2%
S&P FINANCIAL SECTOR	453	82.75	447.7%	600.36	-24.5%	453	252	80.1%
S&P CONSUMER STAPLES SECT	994	55.65	1686.4%	1,595.41	-37.7%	994	610	62.9%
E-MINI RUSSELL 1000 VALUE	58	0	-	54.73	6.7%	58	7	754.9%
ENERGY SECTOR	1	0	-	0	-	1	0	-
S&P MATERIALS SECTOR	169	187.3	-10.0%	193.82	-13.0%	169	165	2.5%
S&P INDUSTRIAL SECTOR	127	147.85	-14.2%	234.36	-45.9%	127	171	-25.8%

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<b>Equity Index Options</b>								
E-MINI S&P500	436,383	346,496.75	25.9%	301,394.86	44.8%	436,383	307,383	42.0%
S&P 500	50,990	37,784	35.0%	39,334.82	29.6%	50,990	35,968	41.8%
E-MINI MIDCAP	0	0.5	-89.5%	0	-	0	0	-64.0%
E-MINI NASDAQ 100	18,148	7,962	127.9%	9,752.18	86.1%	18,148	6,069	199.0%
NASDAQ	0	1	-100.0%	0	-	0	0	-100.0%
EOM S&P 500	6,639	6,406.05	3.6%	4,629.32	43.4%	6,639	5,061	31.2%
EOM EMINI S&P	79,720	64,472.95	23.6%	58,365.05	36.6%	79,720	52,482	51.9%
EOW1 EMINI S&P 500	31,931	43,492.8	-26.6%	27,059.41	18.0%	31,931	45,661	-30.1%
EOW2 EMINI S&P 500	44,712	43,242.85	3.4%	58,863.59	-24.0%	44,712	49,638	-9.9%
EOW1 S&P 500	1,644	1,768.8	-7.1%	313	425.3%	1,644	1,508	9.0%
EOW2 S&P 500	2,956	4,106.4	-28.0%	4,671.55	-36.7%	2,956	3,764	-21.5%
EOW4 EMINI S&P 500	70,618	53,899.35	31.0%	43,898.14	60.9%	70,618	46,423	52.1%

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<b>FX Futures</b>								
AUSTRALIAN DOLLAR	119,635	94,678	26.4%	83,071.41	44.0%	119,635	92,421	29.4%
BRITISH POUND	101,004	101,227.9	-0.2%	90,243.09	11.9%	101,004	95,433	5.8%
BRAZIL REAL	2,956	2,801.05	5.5%	2,983.27	-0.9%	2,956	2,781	6.3%
CANADIAN DOLLAR	94,462	68,584.85	37.7%	74,099.18	27.5%	94,462	68,387	38.1%
E-MINI EURO FX	5,825	6,983.8	-16.6%	5,868.86	-0.7%	5,825	5,855	-0.5%
EURO FX	214,586	278,015.75	-22.8%	276,270.32	-22.3%	214,586	258,324	-16.9%
E-MINI JAPANESE YEN	2,184	1,367.35	59.7%	950.95	129.6%	2,184	841	159.6%
JAPANESE YEN	191,462	202,095.5	-5.3%	139,807.64	36.9%	191,462	143,006	33.9%
MEXICAN PESO	57,321	41,102.3	39.5%	48,245.41	18.8%	57,321	43,287	32.4%
NEW ZEALND DOLLAR	23,675	21,513.3	10.0%	19,649.27	20.5%	23,675	19,921	18.8%
NKR/USD CROSS RATE	32	41.15	-21.2%	124.95	-74.1%	32	57	-43.0%
RUSSIAN RUBLE	1,775	704.1	152.1%	1,653.23	7.3%	1,775	1,579	12.4%
S.AFRICAN RAND	609	359.55	69.5%	1,772.45	-65.6%	609	855	-28.7%
SWISS FRANC	21,398	37,598.9	-43.1%	27,628.77	-22.6%	21,398	22,270	-3.9%
AD/CD CROSS RATES	1	2.25	-64.9%	0.73	8.6%	1	1	-14.6%
AD/JY CROSS RATES	450	186.3	141.7%	236.55	90.4%	450	195	131.4%
AD/NE CROSS RATES	6	3.45	78.5%	2.91	111.7%	6	2	157.5%
BP/JY CROSS RATES	107	39.6	170.1%	138.45	-22.8%	107	61	74.9%
BP/SF CROSS RATES	1	20.05	-95.8%	6.41	-86.9%	1	6	-86.9%
CD/JY CROSS RATES	0	0.75	-86.0%	0.05	131.4%	0	1	-89.8%
EC/AD CROSS RATES	130	30.55	325.2%	218.64	-40.6%	130	98	32.5%
EC/CD CROSS RATES	165	174.55	-5.4%	262.05	-37.0%	165	126	31.0%
EC/NOK CROSS RATES	0	0	-	0.36	-56.6%	0	3	-94.8%
EC/SEK CROSS RATES	2	2.35	-1.5%	36.45	-93.6%	2	20	-88.4%
EFX/BP CROSS RATES	4,248	3,417.9	24.3%	5,506.27	-22.9%	4,248	3,055	39.0%
EFX/JY CROSS RATES	2,115	2,824.25	-25.1%	3,312.68	-36.2%	2,115	2,195	-3.6%
EFX/SF CROSS RATES	1,607	3,209	-49.9%	3,352.32	-52.1%	1,607	1,625	-1.1%
SKR/USD CROSS RATES	49	28.3	73.5%	142.09	-65.4%	49	61	-19.3%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	31	164.85	-81.4%	118.82	-74.2%	31	33	-8.1%
POLISH ZLOTY (EC)	268	0	-	291.14	-7.9%	268	26	946.9%
SHEKEL	0	0.1	-100.0%	0	-	0	0	-100.0%
RMB USD	28	8.85	221.1%	19.45	46.1%	28	21	37.3%
KOREAN WON	0	0.65	-43.3%	17.95	-97.9%	0	3	-88.6%
TURKISH LIRA	0	0.6	-100.0%	0.18	-100.0%	0	0	-100.0%
E-MICRO USD/CHF	0	0	-	0.18	-100.0%	0	0	-100.0%
TURKISH LIRA (EU)	0	0.2	-100.0%	0	-	0	0	-100.0%
E-MICRO USD/JPY	0	0.05	-100.0%	0.45	-100.0%	0	0	-100.0%
E-MICRO AUD/USD	4,634	3,210.15	44.3%	2,320.14	99.7%	4,634	2,579	79.7%
E-MICRO EUR/USD	22,779	17,390.5	31.0%	15,962.23	42.7%	22,779	17,098	33.2%
E-MICRO GBP/USD	2,458	1,863.05	31.9%	1,443.41	70.3%	2,458	1,929	27.4%
E-MICRO USD/CAD	0	0.1	-100.0%	0	-	0	0	-100.0%
USDZAR	0	0	-	1.41	-100.0%	0	2	-100.0%
INDIAN RUPEE	650	322.55	101.6%	320.95	102.6%	650	515	26.2%
E-MICRO JPY/USD	1,248	1,271.2	-1.9%	405.36	207.8%	1,248	594	109.9%
CHINESE RENMINBI (CNH)	145	25.35	470.3%	86.45	67.2%	145	52	175.7%
E-MICRO CAD/USD	952	688.7	38.2%	640.14	48.7%	952	625	52.3%
E-MICRO INR/USD	5	27.65	-81.5%	3.27	56.0%	5	10	-49.9%
MICRO CHF/USD	110	293.9	-62.5%	108.41	1.7%	110	111	-0.8%
E-MICRO USD/CNH	2	2.1	-19.8%	1.95	-13.8%	2	1	16.1%

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<b>FX Options</b>								
AUSTRALIAN DOLLAR	8,336	6,269.6	33.0%	4,622.73	80.3%	8,336	6,066	37.4%
BRITISH POUND	10,870	10,742.7	1.2%	7,021.77	54.8%	10,870	10,158	7.0%
CANADIAN DOLLAR	12,467	6,107.25	104.1%	6,734.32	85.1%	12,467	5,563	124.1%
EURO FX	39,141	64,172.65	-39.0%	45,320.05	-13.6%	39,141	48,879	-19.9%
JAPANESE YEN	17,454	11,212.35	55.7%	10,491.95	66.4%	17,454	11,451	52.4%
MEXICAN PESO	141	50.95	176.3%	84.86	65.9%	141	70	102.1%
NEW ZEALND DOLLAR	0	0.5	-100.0%	0	-	0	0	-100.0%
RUSSIAN RUBLE	9	0	-	15.59	-41.6%	9	2	324.3%
SWISS FRANC	499	1,906.25	-73.8%	420.05	18.7%	499	676	-26.2%
JAPANESE YEN (EU)	34	33	4.1%	8.18	320.1%	34	18	92.6%
EURO FX (EU)	312	378.95	-17.5%	163.09	91.6%	312	237	32.0%
CANADIAN DOLLAR (EU)	30	26.15	14.7%	6.77	343.0%	30	6	378.0%
BRITISH POUND (EU)	107	48.55	120.0%	52.18	104.6%	107	30	251.6%
AUSTRALIAN DLR (EU)	22	4.6	372.5%	1.09	1892.6%	22	5	326.0%
<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
LIVE CATTLE	59,349	64,108.95	-7.4%	53,358.45	11.2%	59,349	53,126	11.7%
FEEDER CATTLE	9,921	11,912.8	-16.7%	10,488.23	-5.4%	9,921	9,854	0.7%
LEAN HOGS	35,012	44,152.45	-20.7%	25,803.5	35.7%	35,012	37,849	-7.5%
LUMBER	702	687.2	2.2%	730.23	-3.9%	702	796	-11.8%
MILK	1,093	1,522.4	-28.2%	1,146.27	-4.6%	1,093	1,089	0.4%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	371	141.6	161.7%	280.64	32.1%	371	200	84.9%
BUTTER CS	162	118.25	37.3%	129.45	25.4%	162	122	33.0%
CLASS IV MILK	52	44.45	16.3%	90.32	-42.8%	52	48	8.3%
DRY WHEY	89	129.1	-31.3%	129.91	-31.8%	89	85	4.4%
GSCI EXCESS RETURN FUT	129	113.85	13.4%	2,893.09	-95.5%	129	1,004	-87.2%
GOLDMAN SACHS	1,514	1,534	-1.3%	1,524.95	-0.7%	1,514	1,401	8.0%
HOUSING INDEX	0	0.4	18.4%	0.45	4.2%	0	0	28.8%
HDD WEATHER	15	37.5	-61.3%	19.32	-24.8%	15	33	-56.4%
CDD WEATHER	0	0	-	0	-	0	24	-100.0%
HDD SEASONAL STRIP	0	2.5	-100.0%	0	-	0	4	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	0	6	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	0	-100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
CASH-SETTLED CHEESE	561	665.15	-15.6%	830.41	-32.4%	561	486	15.4%
S&P GSCI ENHANCED ER SWAP	0	0	-	1,188.36	-100.0%	0	413	-100.0%
MALAYSIAN PALM SWAP	253	174	45.2%	292.73	-13.7%	253	215	17.5%

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<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
LIVE CATTLE	20,515	19,172.05	7.0%	21,568.86	-4.9%	20,515	15,709	30.6%
FEEDER CATTLE	1,793	2,329.55	-23.0%	2,071.59	-13.4%	1,793	1,728	3.8%
LEAN HOGS	8,735	11,828.5	-26.2%	10,396.32	-16.0%	8,735	11,216	-22.1%
LUMBER	55	54.65	1.3%	43.86	26.2%	55	53	5.3%
MILK	1,119	1,225.05	-8.6%	1,026.68	9.0%	1,119	1,049	6.7%
MLK MID	3	1.1	215.8%	2.82	23.3%	3	2	64.9%
NFD MILK	388	80.75	380.4%	197.18	96.7%	388	182	112.9%
BUTTER CS	112	69.5	60.6%	26.59	319.8%	112	48	131.1%
CLASS IV MILK	22	34.85	-38.2%	27.14	-20.7%	22	33	-35.5%
DRY WHEY	1	22.75	-95.4%	4.77	-77.9%	1	12	-91.0%
HDD WEATHER	0	80	-100.0%	0	-	0	11	-100.0%
CDD WEATHER	0	0	-	0	-	0	1	-100.0%
HDD SEASONAL STRIP	0	25	-100.0%	0	-	0	68	-100.0%
CDD SEASONAL STRIP	0	25	-100.0%	0	-	0	265	-100.0%
HDD WEATHER EUROPEAN	0	25	-100.0%	0	-	0	12	-100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
HDD EURO SEASONAL STRIP	0	200	-100.0%	0	-	0	30	-100.0%
LV CATL CSO	0	1.5	-100.0%	0	-	0	0	-100.0%
CASH-SETTLED CHEESE	287	322.25	-10.8%	548.45	-47.6%	287	316	-9.1%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	0.5	-36.8%	0.09	247.4%	0	0	9.5%
<b>Ags Futures</b>								
PALM OIL	0	0	-	0	-	0	1	-100.0%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	3,196,376	3,028,072.05	5.6%	2,075,835.05	54.0%	3,196,376	2,320,069	37.8%
Equity Index Futures	3,117,898	2,371,141.1	31.5%	2,381,970.95	30.9%	3,117,898	2,071,641	50.5%
FX Futures	879,115	892,283.35	-1.5%	807,326.68	8.9%	879,115	786,070	11.8%
Commodities and Alternative Invest	109,222	125,344.6	-12.9%	98,906.32	10.4%	109,222	106,757	2.3%
Foreign Exchange Futures	0	0.5	-36.8%	0.09	247.4%	0	0	9.5%
Ags Futures	0	0	-	0	-	0	1	-100.0%
<b>TOTAL FUTURES</b>	<b>7,302,612</b>	<b>6,416,841.6</b>	<b>13.8%</b>	<b>5,364,039.09</b>	<b>36.1%</b>	<b>7,302,611.9</b>	<b>5,284,538.55</b>	<b>38.2%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	2,151,618	1,026,345.6	109.6%	1,111,551.23	93.6%	2,151,618	963,054	123.4%
Equity Index Options	743,740	609,633.45	22.0%	548,281.91	35.6%	743,740	553,958	34.3%
FX Options	89,422	100,953.5	-11.4%	74,942.64	19.3%	89,422	83,161	7.5%
Commodities and Alternative Invest	33,031	35,497.5	-6.9%	35,914.27	-8.0%	33,031	30,746	7.4%
<b>TOTAL OPTIONS</b>	<b>3,017,811</b>	<b>1,772,430.05</b>	<b>70.3%</b>	<b>1,770,690.05</b>	<b>70.4%</b>	<b>3,017,811.32</b>	<b>1,630,919.74</b>	<b>85.0%</b>

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<b>TOTAL COMBINED</b>								
Interest Rate	5,347,994	4,054,417.65	31.9%	3,187,386.27	67.8%	5,347,994	3,283,123	62.9%
Equity Index	3,861,638	2,980,774.55	29.6%	2,930,252.86	31.8%	3,861,638	2,625,599	47.1%
FX	968,537	993,236.85	-2.5%	882,269.32	9.8%	968,537	869,232	11.4%
Commodities and Alternative Invest	142,254	160,842.1	-11.6%	134,820.59	5.5%	142,254	137,504	3.5%
Foreign Exchange	0	0.5	-36.8%	0.09	247.4%	0	0	9.5%
Ags	0	0	-	0	-	0	1	-100.0%
<b>GRAND TOTAL</b>	<b>10,320,423</b>	<b>8,189,271.65</b>	<b>26.0%</b>	<b>7,134,729.14</b>	<b>44.7%</b>	<b>10,320,423.21</b>	<b>6,915,458.29</b>	<b>49.2%</b>