

CME Exchange ADV Report - Monthly

December 2016

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	ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
EURODOLLARS	2,943,269	2,075,541.5	41.8%	4,037,766.24	-27.1%	2,598,997	2,319,815	12.0%
1-MONTH EURODOLLAR	324	293.55	10.4%	103.38	213.4%	78	251	-68.8%
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	458,997	551,694	-16.8%	774,817.48	-40.8%	667,675	443,788	50.4%
EURO MIDCURVE	827,401	559,857.23	47.8%	1,011,677.33	-18.2%	557,656	519,266	7.4%
Equity Index Futures								
E-MINI S&P500	1,721,330	1,968,718.86	-12.6%	1,821,426.24	-5.5%	1,875,709	1,698,827	10.4%
S&P 500	13,640	17,372.55	-21.5%	5,332.43	155.8%	8,880	11,955	-25.7%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
E-MINI MIDCAP	25,631	27,627.14	-7.2%	16,798.67	52.6%	21,451	21,269	0.9%
S&P 400 MIDCAP	0	0	-	0	-	0	27	-100.0%
S&P 500 GROWTH	3	2.45	14.5%	0.52	436.4%	1	2	-27.4%
S&P 500/VALUE	891	164.45	441.9%	471.05	89.2%	530	24	2098.4%
E-MINI RUSSELL 1000	47	91.05	-48.5%	3.57	1212.0%	21	12	79.7%
E-MINI NASDAQ 100	213,153	286,421.5	-25.6%	256,986.76	-17.1%	260,913	266,049	-1.9%
NASDAQ	0	0	-	0	-	0	360	-100.0%
NIKKEI 225 (\$) STOCK	14,666	18,759.55	-21.8%	13,916.29	5.4%	17,018	16,746	1.6%
NIKKEI 225 (YEN) STOCK	50,183	56,463.82	-11.1%	63,052.1	-20.4%	58,752	52,777	11.3%
DJ US REAL ESTATE	366	0	-	236.57	54.5%	56	0	-
S&P MATERIALS SECTOR	588	193.82	203.3%	645.33	-8.9%	340	165	106.8%
S&P ENERGY SECTOR	877	406.45	115.7%	827.81	5.9%	562	375	50.1%
S&P FINANCIAL SECTOR	1,442	600.36	140.2%	1,014.1	42.2%	692	252	175.0%
S&P INDUSTRIAL SECTOR	991	234.36	323.0%	1,282.52	-22.7%	530	171	209.9%
S&P TECHNOLOGY SECTOR	582	446.95	30.2%	239.71	142.8%	323	239	35.2%
S&P UTILITIES SECTOR	1,471	803.82	83.0%	1,116.33	31.8%	1,184	547	116.6%
S&P HEALTH CARE SECTOR	787	546.45	44.0%	946.95	-16.9%	583	571	2.0%
S&P CONSUMER DSCRTNRY SE	844	1,102.14	-23.4%	699.43	20.7%	599	530	13.0%
E-MINI RUSSELL 1000 GROWTH	32	60.32	-47.2%	5.71	457.5%	14	7	92.4%
FT-SE 100	86	89.55	-4.3%	107.29	-20.2%	83	18	363.0%
E-MINI RUSSELL 1000 VALUE	116	54.73	112.8%	4.29	2617.8%	42	7	517.8%
E-MICRO NIFTY	0	0	-	0	-	0	4	-100.0%
S&P CONSUMER STAPLES SECT	1,059	1,595.41	-33.6%	872.62	21.3%	1,253	610	105.2%
IBOVESPA INDEX	45	28.86	56.2%	34.71	29.9%	35	20	75.1%
NASDAQ BIOTECH	69	2.86	2301.2%	22.76	202.1%	9	7	34.6%
NIFTY 50	92	183.5	-50.1%	528.48	-82.7%	465	73	536.0%

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Equity Index Options								
E-MINI S&P500	228,688	301,394.86	-24.1%	258,793.57	-11.6%	233,682	307,383	-24.0%
S&P 500	12,799	39,334.82	-67.5%	17,872.38	-28.4%	22,517	35,968	-37.4%
E-MINI MIDCAP	0	0	-	0	-	0	0	-53.9%
E-MINI NASDAQ 100	7,746	9,752.18	-20.6%	9,547.05	-18.9%	10,191	6,069	67.9%
NASDAQ	0	0	-	0	-	0	0	-100.0%
EOM S&P 500	8,203	4,629.32	77.2%	7,646.95	7.3%	8,213	5,061	62.3%
EOM EMINI S&P	108,738	58,365.05	86.3%	105,531.62	3.0%	82,929	52,482	58.0%
EOW1 EMINI S&P 500	34,022	27,059.41	25.7%	49,446.9	-31.2%	46,471	45,661	1.8%
EOW2 EMINI S&P 500	42,226	58,863.59	-28.3%	90,841.14	-53.5%	51,559	49,638	3.9%
EOW1 S&P 500	1,768	313	464.9%	2,106.33	-16.1%	2,804	1,508	85.9%
EOW2 S&P 500	5,454	4,671.55	16.8%	6,409	-14.9%	6,110	3,764	62.3%
EOW4 EMINI S&P 500	46,704	43,898.14	6.4%	35,552.95	31.4%	51,285	46,423	10.5%
EOW3 EMINI S&P 500	134,395	0	-	199,899.24	-32.8%	107,592	0	-
EOW3 S&P 500	13,661	0	-	18,881.05	-27.6%	12,525	0	-
FX Futures								
AUSTRALIAN DOLLAR	82,847	83,071.41	-0.3%	110,236.38	-24.8%	100,411	92,421	8.6%
BRITISH POUND	119,418	90,243.09	32.3%	127,554.19	-6.4%	115,579	95,433	21.1%
BRAZIL REAL	3,737	2,983.27	25.2%	4,367.05	-14.4%	3,988	2,781	43.4%
CANADIAN DOLLAR	67,292	74,099.18	-9.2%	76,868.57	-12.5%	74,196	68,387	8.5%
E-MINI EURO FX	5,173	5,868.86	-11.9%	4,340.43	19.2%	3,767	5,855	-35.7%
EURO FX	244,204	276,270.32	-11.6%	218,894.52	11.6%	196,254	258,324	-24.0%
E-MINI JAPANESE YEN	1,484	950.95	56.0%	1,709.67	-13.2%	1,560	841	85.4%
JAPANESE YEN	150,084	139,807.64	7.4%	185,208.19	-19.0%	145,194	143,006	1.5%
MEXICAN PESO	49,919	48,245.41	3.5%	69,307.24	-28.0%	55,851	43,287	29.0%
NEW ZEALND DOLLAR	26,515	19,649.27	34.9%	27,068.57	-2.0%	23,565	19,921	18.3%
NKR/USD CROSS RATE	226	124.95	81.1%	67.33	236.1%	95	57	66.8%
RUSSIAN RUBLE	3,949	1,653.23	138.8%	1,557.62	153.5%	1,911	1,579	21.0%
S.AFRICAN RAND	1,674	1,772.45	-5.5%	1,358.9	23.2%	961	855	12.4%
SWISS FRANC	29,798	27,628.77	7.9%	28,763.1	3.6%	23,686	22,270	6.4%
AD/CD CROSS RATES	0	0.73	-34.5%	0.24	100.0%	0	1	-70.4%
AD/JY CROSS RATES	395	236.55	67.2%	176.62	123.9%	207	195	6.3%
AD/NE CROSS RATES	0	2.91	-98.4%	0.52	-90.9%	3	2	21.6%
BP/JY CROSS RATES	111	138.45	-20.0%	81.48	35.9%	90	61	46.8%
BP/SF CROSS RATES	0	6.41	-98.5%	2.19	-95.7%	2	6	-70.5%
CD/JY CROSS RATES	0	0.05	-100.0%	0.19	-100.0%	0	1	-94.2%
EC/AD CROSS RATES	164	218.64	-24.9%	44.05	272.5%	87	98	-11.3%
EC/CD CROSS RATES	281	262.05	7.3%	116.9	140.5%	134	126	6.2%
EC/NOK CROSS RATES	0	0.36	-73.8%	0	-	0	3	-98.6%
EC/SEK CROSS RATES	36	36.45	-2.4%	7.71	361.1%	14	20	-30.0%
EFX/BP CROSS RATES	4,553	5,506.27	-17.3%	2,803.29	62.4%	3,794	3,055	24.2%
EFX/JY CROSS RATES	3,596	3,312.68	8.6%	1,846.57	94.8%	2,152	2,195	-1.9%
EFX/SF CROSS RATES	2,892	3,352.32	-13.7%	1,334.76	116.7%	1,896	1,625	16.6%
SKR/USD CROSS RATES	268	142.09	88.7%	47.57	463.6%	104	61	71.0%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	285	118.82	139.5%	148.67	91.4%	91	33	174.4%
POLISH ZLOTY (EC)	2	291.14	-99.3%	2	0.0%	79	26	208.3%
SHEKEL	0	0	-	0	-	0	0	-100.0%

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FX Futures								
RMB USD	14	19.45	-29.3%	8.86	55.4%	15	21	-27.1%
KOREAN WON	2	17.95	-90.7%	0.24	600.0%	1	3	-74.5%
TURKISH LIRA	19	0.18	10377.2%	0.14	13229.3%	2	0	234.6%
E-MICRO USD/CHF	0	0.18	-100.0%	0	-	0	0	-88.8%
TURKISH LIRA (EU)	0	0	-	0	-	0	0	-100.0%
E-MICRO USD/JPY	0	0.45	-100.0%	0	-	0	0	-96.4%
E-MICRO AUD/USD	3,331	2,320.14	43.6%	5,988	-44.4%	4,835	2,579	87.5%
E-MICRO EUR/USD	14,479	15,962.23	-9.3%	15,388.71	-5.9%	13,381	17,098	-21.7%
E-MICRO GBP/USD	3,007	1,443.41	108.3%	6,400.48	-53.0%	4,121	1,929	113.7%
E-MICRO USD/CAD	0	0	-	0	-	0	0	84.2%
USDZAR	0	1.41	-100.0%	1.9	-100.0%	0	2	-92.0%
CHINESE RENMINBI (CNH)	153	86.45	77.0%	161.19	-5.1%	84	52	59.6%
E-MICRO INR/USD	157	3.27	4697.3%	274.29	-42.8%	119	10	1067.7%
INDIAN RUPEE	729	320.95	127.0%	1,167.33	-37.6%	636	515	23.4%
E-MICRO CAD/USD	647	640.14	1.1%	989.48	-34.6%	976	625	56.2%
E-MICRO JPY/USD	2,437	405.36	501.3%	2,781	-12.4%	1,575	594	165.1%
MICRO CHF/USD	63	108.41	-42.3%	81.29	-23.0%	87	111	-22.1%
E-MICRO USD/CNH	0	1.95	-100.0%	0	-	0	1	-83.3%
FCXRX	49	0	-	389.81	-87.4%	54	0	-
FX Options								
AUSTRALIAN DOLLAR	2,040	4,622.73	-55.9%	4,373.38	-53.4%	5,883	6,066	-3.0%
BRITISH POUND	2,730	7,021.77	-61.1%	7,062.76	-61.3%	9,066	10,158	-10.8%
CANADIAN DOLLAR	1,971	6,734.32	-70.7%	2,470.95	-20.2%	5,775	5,563	3.8%
EURO FX	16,666	45,320.05	-63.2%	28,709.05	-41.9%	30,210	48,879	-38.2%
JAPANESE YEN	4,006	10,491.95	-61.8%	13,336.43	-70.0%	13,575	11,451	18.6%
MEXICAN PESO	48	84.86	-43.5%	575.76	-91.7%	202	70	190.1%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	-100.0%
RUSSIAN RUBLE	0	15.59	-100.0%	0	-	5	2	153.9%
SWISS FRANC	118	420.05	-71.9%	321.95	-63.3%	283	676	-58.2%
JAPANESE YEN (EU)	9	8.18	10.0%	1.81	397.4%	24	18	36.2%
EURO FX (EU)	4	163.09	-97.3%	5.24	-17.3%	114	237	-51.9%
CANADIAN DOLLAR (EU)	0	6.77	-95.1%	0.33	0.0%	7	6	14.9%
BRITISH POUND (EU)	5	52.18	-90.3%	0.62	715.4%	37	30	21.1%
AUSTRALIAN DLR (EU)	0	1.09	-100.0%	0	-	5	5	-10.9%
CHF/USD PQO 2pm Fix	250	0	-	258.1	-3.2%	52	0	-
AUD/USD PQO 2pm Fix	3,168	0	-	3,094.29	2.4%	678	0	-
EUR/USD PQO 2pm Fix	15,975	0	-	11,901.1	34.2%	2,925	0	-
GBP/USD PQO 2pm Fix	3,766	0	-	2,859.52	31.7%	877	0	-
JPY/USD PQO 2pm Fix	8,540	0	-	7,068.38	20.8%	1,569	0	-
CAD/USD PQO 2pm Fix	3,271	0	-	2,365.14	38.3%	694	0	-

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	50,984	53,358.45	-4.5%	59,881.19	-14.9%	52,075	53,126	-2.0%
FEEDER CATTLE	9,576	10,488.23	-8.7%	9,107.76	5.1%	10,071	9,854	2.2%
LEAN HOGS	39,706	25,803.5	53.9%	43,590.05	-8.9%	36,488	37,849	-3.6%
LUMBER	611	730.23	-16.3%	646.38	-5.4%	694	796	-12.8%
MILK	1,793	1,146.27	56.4%	1,339.71	33.8%	1,278	1,089	17.3%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	158	280.64	-43.9%	195.9	-19.6%	220	200	9.6%
BUTTER CS	132	129.45	1.9%	136.24	-3.2%	155	122	27.3%
CLASS IV MILK	75	90.32	-16.7%	67.52	11.4%	57	48	19.0%
DRY WHEY	88	129.91	-32.0%	86.71	1.9%	64	85	-25.0%
GSCI EXCESS RETURN FUT	4,320	2,893.09	49.3%	18.86	22807.4%	1,368	1,004	36.2%
GOLDMAN SACHS	1,644	1,524.95	7.8%	1,829.14	-10.1%	1,429	1,401	1.9%
HOUSING INDEX	0	0.45	-26.7%	2.19	-84.8%	1	0	57.5%
HDD WEATHER	129	19.32	565.5%	76.24	68.6%	25	33	-26.1%
CDD WEATHER	0	0	-	0	-	13	24	-43.5%
HDD SEASONAL STRIP	0	0	-	0	-	1	4	-63.1%
CDD SEASONAL STRIP	0	0	-	0	-	6	6	12.6%
HDD WEATHER EUROPEAN	0	0	-	0	-	3	0	1205.3%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-	1	0	100.8%
CAT EURO SEASONAL STRIP	0	0	-	0	-	1	0	-
PALM OIL	0	0	-	0	-	0	1	-100.0%
CASH-SETTLED CHEESE	383	830.41	-53.9%	350.24	9.4%	468	486	-3.8%
S&P GSCI ENHANCED ER SWAP	1,622	1,188.36	36.5%	0	-	462	413	11.8%
MALAYSIAN PALM SWAP	642	292.73	119.5%	331.24	94.0%	466	215	116.7%
USD CRUDE PALM OIL	31	0	-	0	-	12	0	-
Commodities and Alternative Investments								
Options								
LIVE CATTLE	11,608	21,568.86	-46.2%	12,289.86	-5.5%	16,004	15,709	1.9%
FEEDER CATTLE	1,265	2,071.59	-38.9%	1,487.38	-14.9%	1,626	1,728	-5.9%
LEAN HOGS	9,437	10,396.32	-9.2%	7,367.48	28.1%	8,764	11,216	-21.9%
LUMBER	49	43.86	11.4%	53.24	-8.2%	50	53	-5.5%
MILK	2,566	1,026.68	149.9%	1,531.67	67.5%	1,522	1,049	45.1%
MLK MID	8	2.82	194.0%	8	3.6%	4	2	74.0%
NFD MILK	39	197.18	-80.3%	63.67	-39.0%	137	182	-25.1%
BUTTER CS	105	26.59	294.9%	59.95	75.1%	63	48	30.2%
CLASS IV MILK	89	27.14	229.6%	51.1	75.0%	55	33	64.9%
DRY WHEY	14	4.77	192.3%	3.57	290.7%	5	12	-55.3%
HOUSING INDEX	0	0	-	0	-	0	0	-
HDD WEATHER	48	0	-	0	-	8	11	-28.3%
CDD WEATHER	0	0	-	0	-	4	1	569.3%
HDD SEASONAL STRIP	33	0	-	47.62	-30.0%	80	68	18.6%
CDD SEASONAL STRIP	0	0	-	0	-	116	265	-56.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	22	12	84.1%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	10	30	-66.5%
LV CATL CSO	28	0	-	0.24	11519.7%	3	0	954.7%
CASH-SETTLED CHEESE	455	548.45	-17.1%	305.52	48.8%	364	316	15.0%

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Foreign Exchange Futures								
CHILEAN PESO	0	0.09	-100.0%	0	-	0	0	-86.2%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,943,593	2,075,835.05	41.8%	4,037,869.62	-27.1%	2,599,075	2,320,069	12.0%
Equity Index Futures	2,048,990	2,381,970.95	-14.0%	2,186,572.24	-6.3%	2,250,045	2,071,641	8.6%
FX Futures	823,990	807,326.68	2.1%	897,547.24	-8.2%	781,555	786,070	-0.6%
Commodities and Alternative Invest	111,895	98,906.32	13.1%	117,659.38	-4.9%	105,357	106,758	-1.3%
Foreign Exchange Futures	0	0.09	-100.0%	0	-	0	0	-86.2%
TOTAL FUTURES	5,928,468	5,364,039.09	10.5%	7,239,648.48	-18.1%	5,736,033.02	5,284,538.55	8.5%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,286,398	1,111,551.23	15.7%	1,786,494.81	-28.0%	1,225,330	963,054	27.2%
Equity Index Options	644,404	548,281.91	17.5%	802,528.19	-19.7%	635,877	553,958	14.8%
FX Options	62,567	74,942.64	-16.5%	84,404.81	-25.9%	71,981	83,161	-13.4%
Commodities and Alternative Invest	25,744	35,914.27	-28.3%	23,269.29	10.6%	28,835	30,746	-6.2%
TOTAL OPTIONS	2,019,113	1,770,690.05	14.0%	2,696,697.1	-25.1%	1,962,022.7	1,630,919.74	20.3%
TOTAL COMBINED								
Interest Rate	4,229,991	3,187,386.27	32.7%	5,824,364.43	-27.4%	3,824,406	3,283,123	16.5%
Equity Index	2,693,394	2,930,252.86	-8.1%	2,989,100.43	-9.9%	2,885,922	2,625,599	9.9%
FX	886,557	882,269.32	0.5%	981,952.05	-9.7%	853,536	869,232	-1.8%
Commodities and Alternative Invest	137,639	134,820.59	2.1%	140,928.67	-2.3%	134,192	137,504	-2.4%
Foreign Exchange	0	0.09	-100.0%	0	-	0	0	-86.2%
GRAND TOTAL	7,947,581	7,134,729.14	11.4%	9,936,345.57	-20.0%	7,698,055.72	6,915,458.29	11.3%