

CME Exchange ADV Report - Monthly

February 2017

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	ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
EURODOLLARS	3,007,672	2,934,938	2.5%	3,127,143.25	-3.8%	3,068,939	2,598,997	18.1%
1-MONTH EURODOLLAR	134	39.5	238.3%	166.7	-19.8%	151	78	92.8%
Interest Rate Options								
EURODOLLARS	841,989	772,940.7	8.9%	600,739.2	40.2%	718,271	667,675	7.6%
EURO MIDCURVE	865,973	719,718.35	20.3%	785,458.45	10.3%	824,684	557,656	47.9%
Equity Index Futures								
E-MINI S&P500	1,414,246	2,126,605.8	-33.5%	1,433,141.1	-1.3%	1,423,936	1,875,709	-24.1%
S&P 500	5,229	8,415.35	-37.9%	5,524.05	-5.3%	5,380	8,880	-39.4%
E-MINI MIDCAP	13,432	22,110.95	-39.2%	17,807.65	-24.6%	15,676	21,451	-26.9%
S&P 500 GROWTH	0	0.7	-47.4%	0.4	-7.9%	0	1	-66.6%
S&P 500/VALUE	718	933.6	-23.1%	633.45	13.4%	675	530	27.2%
E-MINI RUSSELL 1000	37	32.5	14.2%	29.15	27.3%	33	21	59.6%
E-MINI NASDAQ 100	179,106	340,917.8	-47.5%	181,327.75	-1.2%	180,245	260,913	-30.9%
NIKKEI 225 (\$) STOCK	13,506	26,036.8	-48.1%	14,228.75	-5.1%	13,877	17,018	-18.5%
NIKKEI 225 (YEN) STOCK	43,241	82,704.4	-47.7%	55,115.8	-21.5%	49,331	58,752	-16.0%
DJ US REAL ESTATE	218	0	-	34.4	533.3%	124	56	119.4%
S&P MATERIALS SECTOR	238	267.1	-10.9%	224.65	5.9%	231	340	-32.1%
S&P ENERGY SECTOR	746	400.75	86.2%	466.9	59.8%	603	562	7.2%
S&P FINANCIAL SECTOR	632	473.8	33.3%	675.1	-6.4%	654	692	-5.5%
S&P INDUSTRIAL SECTOR	345	316.95	8.9%	239.45	44.2%	291	530	-45.1%
S&P TECHNOLOGY SECTOR	304	134.7	125.3%	184.8	64.2%	243	323	-24.9%
S&P UTILITIES SECTOR	824	872.25	-5.5%	627.2	31.4%	723	1,184	-38.9%
S&P HEALTH CARE SECTOR	599	441.75	35.7%	469.9	27.6%	533	583	-8.5%
S&P CONSUMER DSCRTNRY SE	279	401.45	-30.4%	468.5	-40.4%	376	599	-37.2%
E-MINI RUSSELL 1000 GROWTH	19	20	-2.6%	14.8	31.6%	17	14	26.0%
FT-SE 100	85	65.8	28.9%	131.15	-35.3%	109	83	31.1%
E-MINI RUSSELL 1000 VALUE	74	45.9	60.9%	59.45	24.2%	66	42	57.4%
S&P CONSUMER STAPLES SECT	288	817.15	-64.7%	251.7	14.6%	270	1,253	-78.5%
IBOVESPA INDEX	59	26.05	127.7%	16.65	256.3%	37	35	6.3%
NASDAQ BIOTECH	0	0	-	9.6	-100.0%	5	9	-46.3%
NIFTY 50	236	450.2	-47.6%	162.8	44.8%	198	465	-57.3%

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Equity Index Options								
E-MINI S&P500	237,689	362,771.9	-34.5%	148,878.15	59.7%	192,145	233,682	-17.8%
S&P 500	19,985	47,374	-57.8%	8,130.25	145.8%	13,906	22,517	-38.2%
E-MINI MIDCAP	0	0	-	0	-	0	0	-100.0%
E-MINI NASDAQ 100	8,294	11,007.25	-24.6%	8,585.4	-3.4%	8,444	10,191	-17.1%
EOM S&P 500	8,700	6,692.2	30.0%	9,440.3	-7.8%	9,080	8,213	10.6%
EOM EMINI S&P	82,837	45,887	80.5%	87,881.3	-5.7%	85,424	82,929	3.0%
EOW1 EMINI S&P 500	59,229	58,690.25	0.9%	51,687.25	14.6%	55,361	46,471	19.1%
EOW2 EMINI S&P 500	58,816	59,196	-0.6%	58,727.4	0.2%	58,771	51,559	14.0%
EOW1 S&P 500	3,823	2,765.05	38.3%	2,977.2	28.4%	3,389	2,804	20.9%
EOW2 S&P 500	9,776	4,764.45	105.2%	6,875.2	42.2%	8,288	6,110	35.7%
EOW4 EMINI S&P 500	47,065	49,166.8	-4.3%	52,668.7	-10.6%	49,939	51,285	-2.6%
EOW3 S&P 500	17,350	982.25	1666.3%	18,609.15	-6.8%	17,996	12,525	43.7%
EOW3 EMINI S&P 500	182,596	225.9	80730.7%	199,095.65	-8.3%	191,058	107,592	77.6%

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FX Futures								
AUSTRALIAN DOLLAR	79,163	94,197.55	-16.0%	89,998.05	-12.0%	84,719	100,411	-15.6%
BRITISH POUND	103,953	101,248.1	2.7%	124,568.05	-16.5%	114,525	115,579	-0.9%
BRAZIL REAL	4,848	3,569.15	35.8%	4,423.8	9.6%	4,630	3,988	16.1%
CANADIAN DOLLAR	57,571	74,358.4	-22.6%	70,287.65	-18.1%	64,093	74,196	-13.6%
E-MINI EURO FX	3,692	4,445.05	-16.9%	4,410.75	-16.3%	4,061	3,767	7.8%
EURO FX	193,002	227,981.1	-15.3%	216,420.6	-10.8%	205,012	196,254	4.5%
E-MINI JAPANESE YEN	1,293	2,211.1	-41.5%	1,857.05	-30.4%	1,582	1,560	1.4%
JAPANESE YEN	144,206	199,857.1	-27.8%	192,200.15	-25.0%	168,818	145,194	16.3%
MEXICAN PESO	37,750	58,925.95	-35.9%	54,634.65	-30.9%	46,409	55,851	-16.9%
NEW ZEALND DOLLAR	22,034	17,501.8	25.9%	26,875	-18.0%	24,516	23,565	4.0%
NKR/USD CROSS RATE	43	56.2	-24.1%	38.7	10.2%	41	95	-57.2%
RUSSIAN RUBLE	1,121	1,377.2	-18.6%	1,241.5	-9.7%	1,183	1,911	-38.1%
S.AFRICAN RAND	2,081	487.75	326.7%	1,740.65	19.6%	1,907	961	98.3%
SWISS FRANC	19,580	27,980.8	-30.0%	23,716.35	-17.4%	21,701	23,686	-8.4%
AD/CD CROSS RATES	0	0.45	-88.3%	0.25	-79.0%	0	0	-43.8%
AD/JY CROSS RATES	66	221.45	-70.0%	84.3	-21.2%	76	207	-63.5%
AD/NE CROSS RATES	1	3.3	-60.1%	0.5	163.2%	1	3	-69.1%
BP/JY CROSS RATES	66	76.8	-14.3%	123.25	-46.6%	95	90	6.1%
BP/SF CROSS RATES	0	0.5	-100.0%	0	-	0	2	-100.0%
CD/JY CROSS RATES	0	0.2	-100.0%	0.1	-100.0%	0	0	-13.8%
EC/AD CROSS RATES	29	47.65	-39.1%	17.05	70.1%	23	87	-73.7%
EC/CD CROSS RATES	83	134.9	-38.7%	117	-29.3%	100	134	-25.1%
EC/NOK CROSS RATES	2	0	-	1.9	13.6%	2	0	4535.2%
EC/SEK CROSS RATES	3	2.7	22.8%	3.5	-5.3%	3	14	-75.6%
EFX/BP CROSS RATES	1,770	3,253.6	-45.6%	2,069.7	-14.5%	1,924	3,794	-49.3%
EFX/JY CROSS RATES	1,708	2,309.6	-26.0%	1,628.2	4.9%	1,667	2,152	-22.5%
EFX/SF CROSS RATES	954	1,713.5	-44.3%	942.85	1.2%	949	1,896	-50.0%
SF/JY CROSS RATES	0	0	-	1.6	-100.0%	1	0	-
SKR/USD CROSS RATES	45	51.5	-12.6%	55.05	-18.3%	50	104	-51.8%
POLISH ZLOTY (US)	32	31.7	0.8%	37.45	-14.7%	35	91	-62.0%
POLISH ZLOTY (EC)	0	78.9	-99.8%	2.55	-93.8%	1	79	-98.2%
RMB USD	2	29.7	-93.6%	2.6	-27.1%	2	15	-85.0%
KOREAN WON	2	0.75	124.6%	0.1	1584.2%	1	1	6.1%
TURKISH LIRA	5	0	-	54	-90.8%	30	2	1706.2%
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	4,361	4,041.6	7.9%	3,959.25	10.1%	4,155	4,835	-14.1%
E-MICRO EUR/USD	12,556	16,571.5	-24.2%	16,135.3	-22.2%	14,392	13,381	7.6%
E-MICRO GBP/USD	2,957	3,281.65	-9.9%	3,889.85	-24.0%	3,435	4,121	-16.6%
E-MICRO USD/CAD	0	0.1	-100.0%	0	-	0	0	-100.0%
USDZAR	0	0.2	-100.0%	0	-	0	0	-100.0%
CHINESE RENMINBI (CNH)	93	68.15	36.1%	104	-10.8%	99	84	17.7%
E-MICRO INR/USD	81	25.8	215.2%	132.3	-38.5%	107	119	-9.6%
INDIAN RUPEE	1,349	516.9	160.9%	1,114.65	21.0%	1,229	636	93.2%
E-MICRO CAD/USD	623	822.3	-24.2%	730.7	-14.7%	678	976	-30.5%
E-MICRO JPY/USD	2,616	1,770.55	47.7%	3,409	-23.3%	3,022	1,575	91.9%
MICRO CHF/USD	38	99.7	-62.3%	44.3	-15.2%	41	87	-52.6%
E-MICRO USD/CNH	0	0.3	-100.0%	0	-	0	0	-100.0%
FCXRX	32	0	-	100.1	-68.4%	67	54	24.3%

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FX Options								
AUSTRALIAN DOLLAR	2,295	6,094.15	-62.3%	2,197.35	4.5%	2,245	5,883	-61.8%
BRITISH POUND	5,449	12,694.8	-57.1%	4,308.35	26.5%	4,864	9,066	-46.3%
CANADIAN DOLLAR	1,956	9,637.2	-79.7%	2,186.45	-10.6%	2,074	5,775	-64.1%
EURO FX	12,540	53,332.2	-76.5%	10,792.8	16.2%	11,644	30,210	-61.5%
JAPANESE YEN	8,759	19,504.95	-55.1%	5,821.5	50.5%	7,252	13,575	-46.6%
MEXICAN PESO	204	185.25	10.0%	596.3	-65.8%	405	202	100.4%
RUSSIAN RUBLE	0	42.2	-100.0%	0	-	0	5	-100.0%
SWISS FRANC	95	459.2	-79.3%	65.1	46.0%	80	283	-71.8%
JAPANESE YEN (EU)	0	57.25	-99.6%	4.45	-95.3%	2	24	-90.2%
EURO FX (EU)	2	213.05	-99.3%	2.75	-44.5%	2	114	-98.1%
CANADIAN DOLLAR (EU)	1	23.9	-96.9%	0.9	-18.1%	1	7	-88.6%
BRITISH POUND (EU)	20	74.4	-72.5%	3.45	493.4%	12	37	-68.1%
AUSTRALIAN DLR (EU)	0	25.2	-100.0%	0.1	-100.0%	0	5	-98.9%
JPY/USD PQO 2pm Fix	7,139	0	-	12,439.95	-42.6%	9,857	1,569	528.4%
GBP/USD PQO 2pm Fix	4,584	0	-	6,784.15	-32.4%	5,712	877	551.7%
CAD/USD PQO 2pm Fix	2,763	0	-	4,026.25	-31.4%	3,411	694	391.6%
AUD/USD PQO 2pm Fix	2,698	0	-	2,920.35	-7.6%	2,812	678	314.6%
CHF/USD PQO 2pm Fix	91	0	-	149.55	-39.2%	121	52	132.4%
EUR/USD PQO 2pm Fix	11,928	0	-	16,582.85	-28.1%	14,315	2,925	389.4%
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	50,440	47,810.4	5.5%	65,043.35	-22.5%	57,929	52,075	11.2%
FEEDER CATTLE	12,058	10,050.8	20.0%	10,195.45	18.3%	11,103	10,071	10.2%
LEAN HOGS	39,075	32,271.45	21.1%	42,364.9	-7.8%	40,762	36,488	11.7%
LUMBER	1,059	720.75	46.9%	570	85.7%	808	694	16.4%
MILK	1,474	1,028.7	43.3%	1,371.95	7.4%	1,422	1,278	11.3%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	470	265.55	76.9%	249.6	88.2%	357	220	62.4%
BUTTER CS	138	217.9	-36.7%	119.65	15.3%	129	155	-17.3%
CLASS IV MILK	137	13	953.0%	31.7	331.8%	83	57	46.2%
DRY WHEY	160	67.65	136.1%	142	12.5%	151	64	136.6%
GSCI EXCESS RETURN FUT	122	31.35	287.8%	79.5	52.9%	100	1,368	-92.7%
GOLDMAN SACHS	1,746	1,342.8	30.0%	1,836.55	-4.9%	1,792	1,429	25.5%
HOUSING INDEX	0	0.4	5.3%	1.25	-66.3%	1	1	46.1%
HDD WEATHER	8	7.6	3.9%	40	-80.3%	24	25	-1.1%
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	5	25	-78.9%	15	-64.9%	10	3	297.6%
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	636	580.5	9.6%	453.7	40.3%	543	468	16.0%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	0	462	-100.0%
MALAYSIAN PALM SWAP	669	432.2	54.8%	374.6	78.6%	518	466	11.2%
USD CRUDE PALM OIL	2	0	-	22.2	-90.5%	12	12	-0.4%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	11,167	18,147.75	-38.5%	12,985.35	-14.0%	12,100	16,004	-24.4%
FEEDER CATTLE	1,045	1,395.9	-25.2%	1,444.5	-27.7%	1,250	1,626	-23.1%
LEAN HOGS	10,248	6,508.2	57.5%	6,883.4	48.9%	8,522	8,764	-2.8%
LUMBER	70	51	37.2%	54.8	27.6%	62	50	25.1%
MILK	1,810	1,149.9	57.4%	1,772.8	2.1%	1,791	1,522	17.7%
MLK MID	2	0.9	163.2%	9.8	-75.8%	6	4	68.5%
NFD MILK	415	167.25	148.1%	246.95	68.1%	329	137	140.9%
BUTTER CS	43	98.9	-56.1%	105.6	-58.9%	75	63	19.7%
CLASS IV MILK	115	10.65	980.3%	48.1	139.2%	81	55	46.6%
DRY WHEY	10	6.15	67.7%	33.05	-68.8%	22	5	317.9%
HOUSING INDEX	1	0	-	0	-	0	0	546.4%
HDD WEATHER	53	0	-	12.5	321.1%	32	8	303.8%
CDD WEATHER	0	0	-	0	-	0	4	-100.0%
HDD SEASONAL STRIP	0	0	-	0	-	0	80	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	0	116	-100.0%
HDD WEATHER EUROPEAN	79	275	-71.3%	0	-	38	22	76.2%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	10	-100.0%
LV CATL CSO	22	1.25	1697.9%	18.45	21.8%	20	3	504.4%
CASH-SETTLED CHEESE	456	334.1	36.5%	413.95	10.2%	435	364	19.5%
Foreign Exchange Futures								
CHILEAN PESO	21	0	-	5.05	311.7%	13	0	31935.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,007,806	2,934,977.5	2.5%	3,127,309.95	-3.8%	3,069,090	2,599,075	18.1%
Equity Index Futures	1,674,463	2,612,491.75	-35.9%	1,711,845.15	-2.2%	1,693,633	2,250,045	-24.7%
FX Futures	699,810	849,353.2	-17.6%	847,174.35	-17.4%	775,382	781,555	-0.8%
Commodities and Alternative Invest	108,198	94,866.05	14.1%	122,911.4	-12.0%	115,743	105,357	9.9%
Foreign Exchange Futures	21	0	-	5.05	311.7%	13	0	31935.0%
TOTAL FUTURES	5,490,297	6,491,688.5	-15.4%	5,809,245.9	-5.5%	5,653,860.77	5,736,033.02	-1.4%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,707,962	1,492,659.05	14.4%	1,386,197.65	23.2%	1,542,954	1,225,330	25.9%
Equity Index Options	736,161	649,523.05	13.3%	653,555.95	12.6%	693,800	635,877	9.1%
FX Options	60,524	102,343.75	-40.9%	68,882.6	-12.1%	64,810	71,981	-10.0%
Commodities and Alternative Invest	25,537	28,146.95	-9.3%	24,029.25	6.3%	24,764	28,835	-14.1%
TOTAL OPTIONS	2,530,183	2,272,672.8	11.3%	2,132,665.45	18.6%	2,326,328.03	1,962,022.7	18.6%
TOTAL COMBINED								
Interest Rate	4,715,768	4,427,636.55	6.5%	4,513,507.6	4.5%	4,612,045	3,824,406	20.6%
Equity Index	2,410,624	3,262,014.8	-26.1%	2,365,401.1	1.9%	2,387,433	2,885,922	-17.3%
FX	760,334	951,696.95	-20.1%	916,056.95	-17.0%	840,192	853,536	-1.6%
Commodities and Alternative Invest	133,735	123,013	8.7%	146,940.65	-9.0%	140,507	134,192	4.7%
Foreign Exchange	21	0	-	5.05	311.7%	13	0	31935.0%
GRAND TOTAL	8,020,481	8,764,361.3	-8.5%	7,941,911.35	1.0%	7,980,188.79	7,698,055.72	3.7%

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