

# 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
<b>Interest Rate Futures</b>								
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%
<b>Interest Rate Options</b>								
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%
<b>Equity Index Futures</b>								
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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<b>Equity Index Options</b>								
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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<b>FX Futures</b>								
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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<b>FX Options</b>								
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%
<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
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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<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
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%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	21	0	-	5.05	311.7%	13	0	31935.0%
<b>TOTAL FUTURES GROUP</b>								
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%
<b>TOTAL FUTURES</b>	<b>5,490,297</b>	<b>6,491,688.5</b>	<b>-15.4%</b>	<b>5,809,245.9</b>	<b>-5.5%</b>	<b>5,653,860.77</b>	<b>5,736,033.02</b>	<b>-1.4%</b>
<b>TOTAL OPTIONS GROUP</b>								
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%
<b>TOTAL OPTIONS</b>	<b>2,530,183</b>	<b>2,272,672.8</b>	<b>11.3%</b>	<b>2,132,665.45</b>	<b>18.6%</b>	<b>2,326,328.03</b>	<b>1,962,022.7</b>	<b>18.6%</b>
<b>TOTAL COMBINED</b>								
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%
<b>GRAND TOTAL</b>	<b>8,020,481</b>	<b>8,764,361.3</b>	<b>-8.5%</b>	<b>7,941,911.35</b>	<b>1.0%</b>	<b>7,980,188.79</b>	<b>7,698,055.72</b>	<b>3.7%</b>

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.