

CME Exchange ADV Report - Monthly

June 2016

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	ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
EURODOLLARS	2,571,123	2,501,009.86	2.8%	2,194,562.1	17.2%	2,537,172	2,319,815	9.4%
1-MONTH EURODOLLAR	96	353.09	-73.0%	172.38	-44.6%	67	251	-73.3%
EURO 5YR BUNDLE	0	0	-	0	-	0	0	-100.0%
2YR BUNDLE	0	1.14	-100.0%	0	-	0	2	-100.0%
3YR BUNDLE	0	1.14	-100.0%	0	-	0	1	-100.0%
Interest Rate Options								
EURODOLLARS	648,976	365,473.14	77.6%	643,404.14	0.9%	714,995	443,788	61.1%
EURO MIDCURVE	482,282	542,080.36	-11.0%	448,289	7.6%	560,999	519,266	8.0%
Equity Index Futures								
E-MINI S&P500	2,208,316	1,774,390.91	24.5%	1,573,774.48	40.3%	2,011,349	1,698,827	18.4%
S&P 500	15,660	20,700.86	-24.4%	5,112.62	206.3%	10,237	12,028	-14.9%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
E-MINI MIDCAP	29,728	25,213.5	17.9%	16,563.29	79.5%	23,463	21,269	10.3%
S&P 400 MIDCAP	0	32.23	-100.0%	0	-	0	27	-100.0%
S&P 500 GROWTH	2	3.77	-41.0%	0.48	367.7%	1	2	-21.8%
S&P 500/VALUE	680	4.5	15017.2%	622.33	9.3%	665	24	2656.7%
E-MINI RUSSELL 1000	17	0	-	13.95	18.9%	29	12	150.8%
E-MINI NASDAQ 100	274,771	251,927	9.1%	229,227.95	19.9%	293,414	266,049	10.3%
NASDAQ	0	561.23	-100.0%	0	-	0	360	-100.0%
NIKKEI 225 (\$) STOCK	21,864	21,295.64	2.7%	12,954.81	68.8%	20,708	16,746	23.7%
NIKKEI 225 (YEN) STOCK	64,816	56,945	13.8%	45,352.19	42.9%	67,458	52,777	27.8%
S&P MATERIALS SECTOR	399	159.36	150.3%	182	119.2%	254	165	54.6%
S&P ENERGY SECTOR	688	378.95	81.6%	264.76	160.0%	454	375	21.1%
S&P FINANCIAL SECTOR	799	419.32	90.5%	222.05	259.8%	646	252	156.7%
S&P INDUSTRIAL SECTOR	998	256.55	289.2%	128.29	678.3%	409	171	139.4%
S&P TECHNOLOGY SECTOR	804	490.18	64.1%	213.95	275.9%	329	239	37.9%
S&P UTILITIES SECTOR	2,749	481.36	471.1%	826.62	232.6%	1,258	547	130.2%
S&P HEALTH CARE SECTOR	1,454	802.36	81.2%	369.62	293.4%	627	571	9.8%
S&P CONSUMER DSCRTNRY SE	1,113	1,354.55	-17.9%	301.38	269.1%	581	530	9.6%
E-MINI RUSSELL 1000 GROWTH	7	0	-	4.67	59.7%	17	7	145.6%
FT-SE 100	121	0	-	46.95	157.8%	86	18	380.7%
E-MINI RUSSELL 1000 VALUE	95	0	-	4.67	1937.6%	47	7	589.0%
E-MICRO NIFTY	0	0	-	0	-	0	4	-100.0%
S&P CONSUMER STAPLES SECT	3,685	1,486.23	147.9%	628.1	486.7%	1,569	610	157.1%
IBOVESPA INDEX	47	19.55	138.4%	44.67	4.3%	34	20	70.2%
NASDAQ BIOTECH	0	23.82	-100.0%	0	-	0	7	-100.0%

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Equity Index Options								
E-MINI S&P500	174,526	300,303.23	-41.9%	250,423.24	-30.3%	294,153	307,383	-4.3%
S&P 500	14,205	36,761.32	-61.4%	28,790.38	-50.7%	34,312	35,968	-4.6%
E-MINI MIDCAP	0	0.32	-100.0%	0.19	-100.0%	0	0	-50.8%
E-MINI NASDAQ 100	9,495	5,037.36	88.5%	10,554.67	-10.0%	11,388	6,069	87.6%
NASDAQ	0	0	-	0	-	0	0	-100.0%
EOM S&P 500	9,636	3,268.68	194.8%	6,268.38	53.7%	7,778	5,061	53.7%
EOM EMINI S&P	100,752	41,918.32	140.4%	62,700.19	60.7%	71,919	52,482	37.0%
EOW1 EMINI S&P 500	60,322	55,230.09	9.2%	43,138.95	39.8%	45,483	45,661	-0.4%
EOW2 EMINI S&P 500	55,830	48,851.18	14.3%	46,607.43	19.8%	48,654	49,638	-2.0%
EOW1 S&P 500	3,429	1,323.82	159.1%	3,214.57	6.7%	2,634	1,508	74.7%
EOW2 S&P 500	10,536	3,029.45	247.8%	7,080.33	48.8%	6,207	3,764	64.9%
EOW4 EMINI S&P 500	78,022	45,478.45	71.6%	43,183.57	80.7%	52,001	46,423	12.0%
EOW5 S&P 500	32,630	0	-	5,949.14	448.5%	7,687	0	-
EOW3 EMINI S&P 500	165,633	0	-	57,266.71	189.2%	42,114	0	-
FX Futures								
AUSTRALIAN DOLLAR	115,631	91,896.86	25.8%	103,068.67	12.2%	105,406	92,421	14.0%
BRITISH POUND	183,363	107,921.32	69.9%	93,012.43	97.1%	115,781	95,433	21.3%
BRAZIL REAL	3,720	1,669.77	122.8%	4,035.86	-7.8%	4,082	2,781	46.8%
CANADIAN DOLLAR	75,694	72,531.68	4.4%	70,306.76	7.7%	77,228	68,387	12.9%
E-MINI EURO FX	4,225	7,436.5	-43.2%	2,559.76	65.0%	4,115	5,855	-29.7%
EURO FX	227,092	317,310.45	-28.4%	152,028.19	49.4%	207,738	258,324	-19.6%
E-MINI JAPANESE YEN	1,713	1,020.05	67.9%	1,176.38	45.6%	1,724	841	105.0%
JAPANESE YEN	161,254	160,863.18	0.2%	101,994.19	58.1%	152,668	143,006	6.8%
MEXICAN PESO	56,095	48,639.82	15.3%	51,345.43	9.2%	54,343	43,287	25.5%
NEW ZEALND DOLLAR	27,136	23,880.32	13.6%	22,292.62	21.7%	22,039	19,921	10.6%
NKR/USD CROSS RATE	144	91.23	57.5%	64.57	122.6%	81	57	43.2%
RUSSIAN RUBLE	2,568	1,934.45	32.7%	913.71	181.0%	1,649	1,579	4.4%
S.AFRICAN RAND	1,084	1,434.36	-24.4%	666	62.8%	725	855	-15.3%
SWISS FRANC	29,573	23,325.32	26.8%	18,757.33	57.7%	23,530	22,270	5.7%
AD/CD CROSS RATES	0	0.59	-92.3%	0	-	0	1	-68.0%
AD/JY CROSS RATES	246	252.09	-2.4%	193.1	27.4%	241	195	23.8%
AD/NE CROSS RATES	5	1.45	265.6%	6.57	-19.1%	5	2	94.4%
BP/JY CROSS RATES	117	79.73	46.2%	35.48	228.6%	76	61	24.2%
BP/SF CROSS RATES	3	5.68	-39.2%	0.19	1713.4%	1	6	-84.2%
CD/JY CROSS RATES	0	1.36	-100.0%	0	-	0	1	-93.0%
EC/AD CROSS RATES	126	175.82	-28.1%	65.24	93.8%	91	98	-6.8%
EC/CD CROSS RATES	168	157.27	6.6%	65.38	156.4%	126	126	0.0%
EC/NOK CROSS RATES	0	0.77	-88.2%	0	-	0	3	-98.2%
EC/SEK CROSS RATES	33	44.23	-26.1%	8.48	285.6%	14	20	-28.0%
EFX/BP CROSS RATES	6,922	4,433.91	56.1%	2,010.52	244.3%	4,228	3,055	38.4%
EFX/JY CROSS RATES	3,554	3,227.45	10.1%	886.19	301.1%	2,329	2,195	6.1%
EFX/SF CROSS RATES	3,852	2,326.41	65.6%	757.05	408.8%	1,968	1,625	21.1%
SKR/USD CROSS RATES	206	114.82	79.5%	45.67	351.4%	93	61	53.5%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	113	1.14	9855.7%	6.57	1621.6%	41	33	22.0%
POLISH ZLOTY (EC)	55	0	-	105.9	-48.5%	158	26	517.4%
SHEKEL	0	0.14	-100.0%	0	-	0	0	-100.0%

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FX Futures								
RMB USD	22	4.68	377.7%	3.52	534.6%	22	21	5.7%
KOREAN WON	2	3.64	-46.3%	0.05	4006.1%	1	3	-71.2%
TURKISH LIRA	0	0.45	-100.0%	0.14	-100.0%	0	0	-87.2%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-77.5%
TURKISH LIRA (EU)	0	0	-	0	-	0	0	-100.0%
E-MICRO USD/JPY	0	1.82	-100.0%	0	-	0	0	-92.8%
E-MICRO AUD/USD	4,991	2,342.36	113.1%	4,045.48	23.4%	4,343	2,579	68.4%
E-MICRO EUR/USD	12,284	21,036.73	-41.6%	8,981.33	36.8%	14,770	17,098	-13.6%
E-MICRO GBP/USD	5,401	2,190.05	146.6%	2,344.76	130.3%	3,086	1,929	60.0%
E-MICRO USD/CAD	0	0	-	0	-	0	0	271.3%
USDZAR	0	0.09	-100.0%	0	-	0	2	-98.6%
CHINESE RENMINBI (CNH)	82	9.32	784.9%	39.33	109.6%	81	52	55.4%
E-MICRO INR/USD	198	5.68	3392.0%	86.9	128.3%	70	10	590.4%
INDIAN RUPEE	941	466.36	101.8%	646.1	45.7%	611	515	18.6%
E-MICRO CAD/USD	994	448.14	121.7%	1,138.62	-12.7%	973	625	55.7%
E-MICRO JPY/USD	1,518	570.64	166.1%	997.05	52.3%	1,348	594	126.8%
MICRO CHF/USD	101	87.77	14.7%	66.86	50.5%	107	111	-3.7%
E-MICRO USD/CNH	0	0.59	-92.3%	0	-	0	1	-66.4%
FCRXRX	10	0	-	2.48	316.7%	2	0	-
FX Options								
AUSTRALIAN DOLLAR	7,363	4,766.27	54.5%	8,232.14	-10.6%	7,121	6,066	17.4%
BRITISH POUND	9,296	8,961.68	3.7%	10,214.14	-9.0%	10,412	10,158	2.5%
CANADIAN DOLLAR	5,701	4,128.45	38.1%	6,446.1	-11.6%	7,671	5,563	37.9%
EURO FX	39,194	56,778.82	-31.0%	30,480.14	28.6%	38,613	48,879	-21.0%
JAPANESE YEN	16,984	12,073.82	40.7%	14,047.43	20.9%	16,061	11,451	40.3%
MEXICAN PESO	147	44.36	231.3%	72.71	102.1%	116	70	66.3%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	-100.0%
RUSSIAN RUBLE	0	0	-	0	-	11	2	411.8%
SWISS FRANC	241	346.05	-30.5%	344.62	-30.2%	346	676	-48.8%
JAPANESE YEN (EU)	55	21.45	158.3%	46.14	20.1%	39	18	119.4%
EURO FX (EU)	253	281.64	-10.2%	125.57	101.5%	191	237	-19.4%
CANADIAN DOLLAR (EU)	2	0	-	3.71	-36.4%	13	6	111.3%
BRITISH POUND (EU)	32	13.73	133.8%	31	3.5%	61	30	101.2%
AUSTRALIAN DLR (EU)	0	7.45	-100.0%	3.52	-100.0%	8	5	63.7%

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	ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	38,749	43,423.36	-10.8%	58,801.95	-34.1%	50,954	53,126	-4.1%
FEEDER CATTLE	6,999	7,138.36	-1.9%	8,690.43	-19.5%	9,644	9,854	-2.1%
LEAN HOGS	42,627	43,731.82	-2.5%	34,594.19	23.2%	34,890	37,849	-7.8%
LUMBER	764	880.64	-13.3%	616.81	23.8%	723	796	-9.2%
MILK	2,021	984.05	105.4%	1,301.05	55.3%	1,242	1,089	14.1%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	197	168.14	17.2%	216.81	-9.1%	258	200	28.8%
BUTTER CS	115	117.45	-2.0%	101.86	13.0%	149	122	21.9%
CLASS IV MILK	83	42.91	93.8%	54.9	51.4%	47	48	-1.1%
DRY WHEY	59	66.45	-11.4%	60.43	-2.6%	56	85	-33.7%
GSCI EXCESS RETURN FUT	3,652	2,518.36	45.0%	112.1	3158.2%	1,308	1,004	30.2%
GOLDMAN SACHS	1,202	1,218.95	-1.4%	1,306.48	-8.0%	1,316	1,401	-6.1%
HOUSING INDEX	0	0.09	49.9%	0.76	-82.1%	0	0	17.5%
HDD WEATHER	0	2.27	-100.0%	0	-	3	33	-89.7%
CDD WEATHER	25	38.64	-35.3%	16.67	50.0%	8	24	-66.2%
HDD SEASONAL STRIP	0	4.55	-100.0%	0	-	0	4	-100.0%
CDD SEASONAL STRIP	8	4.55	75.0%	9.52	-16.5%	12	6	112.6%
HDD WEATHER EUROPEAN	0	0	-	0	-	5	0	2329.1%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
HDD EURO SEASONAL STRIP	0	4.55	-100.0%	0	-	0	0	1.2%
CAT EURO SEASONAL STRIP	0	0	-	0	-	2	0	-
PALM OIL	0	0	-	0	-	0	1	-100.0%
CASH-SETTLED CHEESE	703	540.73	30.0%	584.86	20.2%	566	486	16.4%
S&P GSCI ENHANCED ER SWAP	1,188	1,188.36	0.0%	0	-	418	413	1.2%
MALAYSIAN PALM SWAP	622	134.55	362.2%	378.1	64.5%	481	215	123.9%
Commodities and Alternative Investments								
Options								
LIVE CATTLE	12,836	11,292.14	13.7%	21,963.86	-41.6%	18,811	15,709	19.7%
FEEDER CATTLE	1,357	1,357.27	-0.1%	1,589.05	-14.6%	1,637	1,728	-5.3%
LEAN HOGS	8,162	11,448.95	-28.7%	8,603.1	-5.1%	7,394	11,216	-34.1%
LUMBER	32	47.86	-33.6%	42.1	-24.5%	44	53	-16.1%
MILK	1,963	928.32	111.4%	1,460.71	34.4%	1,286	1,049	22.6%
MLK MID	4	0.73	437.5%	0.19	1952.0%	2	2	-16.8%
NFD MILK	102	154.05	-33.9%	222.48	-54.2%	184	182	1.0%
BUTTER CS	43	55.36	-23.2%	42.95	-0.9%	63	48	30.8%
CLASS IV MILK	97	65.09	49.4%	13.81	604.4%	30	33	-9.4%
DRY WHEY	0	12.64	-98.9%	9.14	-98.5%	5	12	-57.2%
HOUSING INDEX	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	0	11	-100.0%
CDD WEATHER	0	6.82	-100.0%	0	-	0	1	-100.0%
HDD SEASONAL STRIP	0	0	-	0	-	0	68	-100.0%
CDD SEASONAL STRIP	34	90.91	-62.5%	47.62	-28.4%	234	265	-11.6%
HDD WEATHER EUROPEAN	0	0	-	0	-	44	12	271.1%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	30	-100.0%
LV CATL CSO	0	0.45	-40.0%	10.38	-97.4%	2	0	522.1%
CASH-SETTLED CHEESE	469	300.23	56.3%	438.86	6.9%	344	316	8.8%

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Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	0	0	-72.3%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,571,219	2,501,365.23	2.8%	2,194,734.48	17.2%	2,537,239	2,320,069	9.4%
Equity Index Futures	2,628,814	2,156,946.86	21.9%	1,886,859.81	39.3%	2,433,636	2,071,641	17.5%
FX Futures	931,236	897,946.5	3.7%	644,760.86	44.4%	805,896	786,070	2.5%
Commodities and Alternative Invest	99,014	102,208.77	-3.1%	106,846.9	-7.3%	102,084	106,758	-4.4%
Foreign Exchange Futures	0	0	-	0	-	0	0	-72.3%
TOTAL FUTURES	6,230,283	5,658,467.36	10.1%	4,833,202.05	28.9%	5,878,855.18	5,284,538.55	11.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,131,259	907,553.5	24.6%	1,091,693.14	3.6%	1,275,994	963,054	32.5%
Equity Index Options	715,016	541,202.23	32.1%	565,177.76	26.5%	624,329	553,958	12.7%
FX Options	79,268	87,423.73	-9.3%	70,047.24	13.2%	80,664	83,161	-3.0%
Commodities and Alternative Invest	25,098	25,760.82	-2.6%	34,444.24	-27.1%	30,080	30,746	-2.2%
TOTAL OPTIONS	1,950,641	1,561,940.27	24.9%	1,761,362.38	10.7%	2,011,067.7	1,630,919.74	23.3%
TOTAL COMBINED								
Interest Rate	3,702,478	3,408,918.73	8.6%	3,286,427.62	12.7%	3,813,234	3,283,123	16.1%
Equity Index	3,343,830	2,698,149.09	23.9%	2,452,037.57	36.4%	3,057,965	2,625,599	16.5%
FX	1,010,504	985,370.23	2.6%	714,808.1	41.4%	886,560	869,232	2.0%
Commodities and Alternative Invest	124,112	127,969.59	-3.0%	141,291.14	-12.2%	132,164	137,504	-3.9%
Foreign Exchange	0	0	-	0	-	0	0	-72.3%
GRAND TOTAL	8,180,924	7,220,407.64	13.3%	6,594,564.43	24.1%	7,889,922.88	6,915,458.29	14.1%