

CME Exchange ADV Report - Monthly

August 2016

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	ADV AUG 2016	ADV AUG 2015	% CHG	ADV JUL 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
EURODOLLARS	2,165,511	2,432,150.33	-11.0%	2,476,994.1	-12.6%	2,481,004	2,319,815	6.9%
1-MONTH EURODOLLAR	23	182.81	-87.5%	42.45	-46.1%	58	251	-76.8%
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	575,838	496,585.1	16.0%	836,704.5	-31.2%	711,239	443,788	60.3%
EURO MIDCURVE	275,258	487,859.33	-43.6%	507,015.25	-45.7%	516,892	519,266	-0.5%
Equity Index Futures								
E-MINI S&P500	1,433,497	2,205,932.38	-35.0%	1,558,617.8	-8.0%	1,881,006	1,698,827	10.7%
S&P 500	4,598	10,418.33	-55.9%	5,311.75	-13.4%	8,904	12,028	-26.0%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
E-MINI MIDCAP	13,453	23,745.81	-43.3%	15,273.95	-11.9%	21,164	21,269	-0.5%
S&P 400 MIDCAP	0	0	-	0	-	0	27	-100.0%
S&P 500 GROWTH	0	0.14	-68.2%	0.4	-88.6%	1	2	-38.0%
S&P 500/VALUE	168	0.1	175893.1%	299.1	-44.0%	556	24	2203.3%
E-MINI RUSSELL 1000	3	0	-	5.35	-46.5%	23	12	96.6%
E-MINI NASDAQ 100	175,463	353,910.19	-50.4%	192,887.75	-9.0%	265,836	266,049	-0.1%
NASDAQ	0	0	-	0	-	0	360	-100.0%
NIKKEI 225 (\$) STOCK	10,078	21,335.1	-52.8%	17,479.4	-42.3%	18,921	16,746	13.0%
NIKKEI 225 (YEN) STOCK	38,504	73,710.9	-47.8%	55,567.75	-30.7%	62,219	52,777	17.9%
DJ US REAL ESTATE	0	0	-	0	-	0	0	-
S&P MATERIALS SECTOR	198	84.62	133.9%	337.15	-41.3%	257	165	56.1%
S&P ENERGY SECTOR	553	513.67	7.6%	354.2	56.1%	455	375	21.4%
S&P FINANCIAL SECTOR	205	180.86	13.3%	252.65	-18.9%	541	252	114.9%
S&P INDUSTRIAL SECTOR	69	98.95	-29.9%	202.4	-65.8%	340	171	98.7%
S&P TECHNOLOGY SECTOR	111	135.1	-18.2%	187.7	-41.1%	284	239	18.7%
S&P UTILITIES SECTOR	1,329	553.52	140.1%	756.1	75.8%	1,208	547	120.9%
S&P HEALTH CARE SECTOR	302	371.05	-18.6%	314.75	-4.0%	547	571	-4.3%
S&P CONSUMER DSCRTNRY SE	157	424.33	-63.0%	389.5	-59.7%	502	530	-5.3%
E-MINI RUSSELL 1000 GROWTH	4	0	-	5.7	-37.0%	14	7	100.2%
FT-SE 100	56	0	-	97.25	-42.1%	83	18	366.4%
E-MINI RUSSELL 1000 VALUE	10	0	-	6.95	41.9%	37	7	446.9%
E-MICRO NIFTY	0	32.86	-100.0%	0	-	0	4	-100.0%
S&P CONSUMER STAPLES SECT	903	239.38	277.2%	449.35	101.0%	1,347	610	120.8%
IBOVESPA INDEX	35	23.86	47.5%	19.1	84.2%	33	20	61.8%
NASDAQ BIOTECH	0	7.14	-100.0%	6.2	-100.0%	1	7	-89.1%

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Equity Index Options								
E-MINI S&P500	126,539	431,579.86	-70.7%	102,349.2	23.6%	249,101	307,383	-19.0%
S&P 500	10,555	53,276.43	-80.2%	7,201.25	46.6%	27,935	35,968	-22.3%
E-MINI MIDCAP	0	0	-	0.05	445.4%	0	0	-34.5%
E-MINI NASDAQ 100	9,476	7,217.62	31.3%	7,361.65	28.7%	10,654	6,069	75.5%
NASDAQ	0	0	-	0	-	0	0	-100.0%
EOM S&P 500	5,129	6,111.33	-16.1%	13,949.45	-63.2%	8,168	5,061	61.4%
EOM EMINI S&P	66,646	61,553.29	8.3%	99,239	-32.8%	74,497	52,482	41.9%
EOW1 EMINI S&P 500	47,840	59,529.86	-19.6%	40,702.2	17.5%	45,221	45,661	-1.0%
EOW2 EMINI S&P 500	42,476	58,279.9	-27.1%	37,621.95	12.9%	46,519	49,638	-6.3%
EOW1 S&P 500	3,458	1,585.67	118.1%	2,779.6	24.4%	2,760	1,508	83.0%
EOW2 S&P 500	5,942	4,639.33	28.1%	5,531.45	7.4%	6,091	3,764	61.8%
EOW4 EMINI S&P 500	47,336	89,957.19	-47.4%	55,436.85	-14.6%	51,798	46,423	11.6%
EOW3 S&P 500	12,935	0	-	23,052.55	-43.9%	10,218	0	-
EOW3 EMINI S&P 500	131,114	0	-	191,343.05	-31.5%	71,710	0	-
FX Futures								
AUSTRALIAN DOLLAR	86,865	97,151.29	-10.6%	87,162.95	-0.3%	100,778	92,421	9.0%
BRITISH POUND	79,882	97,565.1	-18.1%	116,854	-31.6%	111,180	95,433	16.5%
BRAZIL REAL	3,881	3,712.43	4.5%	3,165.8	22.6%	3,946	2,781	41.9%
CANADIAN DOLLAR	60,670	70,336.95	-13.7%	62,022.6	-2.2%	73,226	68,387	7.1%
E-MINI EURO FX	2,102	5,456.67	-61.5%	3,057.9	-31.3%	3,723	5,855	-36.4%
EURO FX	129,183	249,789.76	-48.3%	136,711.95	-5.5%	188,884	258,324	-26.9%
E-MINI JAPANESE YEN	1,180	1,027.57	14.8%	1,679.15	-29.7%	1,647	841	95.8%
JAPANESE YEN	96,075	162,391	-40.8%	131,644.6	-27.0%	142,695	143,006	-0.2%
MEXICAN PESO	48,483	44,397.67	9.2%	42,119.85	15.1%	52,107	43,287	20.4%
NEW ZEALND DOLLAR	19,462	19,665.19	-1.0%	20,291.15	-4.1%	21,490	19,921	7.9%
NKR/USD CROSS RATE	77	28.05	176.2%	32.45	138.7%	75	57	32.0%
RUSSIAN RUBLE	1,382	1,784.43	-22.6%	1,226.75	12.6%	1,563	1,579	-1.0%
S.AFRICAN RAND	922	554	66.4%	580.55	58.8%	733	855	-14.2%
SWISS FRANC	18,026	20,617.1	-12.6%	16,404.35	9.9%	21,951	22,270	-1.4%
AD/CD CROSS RATES	0	1.05	-100.0%	0	-	0	1	-76.0%
AD/JY CROSS RATES	83	249.05	-66.7%	116.2	-28.6%	205	195	5.4%
AD/NE CROSS RATES	2	4.67	-65.9%	2.75	-42.1%	4	2	68.0%
BP/JY CROSS RATES	85	36.95	129.7%	176.4	-51.9%	89	61	45.8%
BP/SF CROSS RATES	0	2.29	-86.1%	9.1	-96.5%	2	6	-70.6%
CD/JY CROSS RATES	0	0.38	-100.0%	0.05	-100.0%	0	1	-94.2%
EC/AD CROSS RATES	42	33.76	23.2%	34.1	22.0%	78	98	-20.4%
EC/CD CROSS RATES	62	93.81	-33.8%	69.35	-10.4%	111	126	-12.1%
EC/NOK CROSS RATES	0	0	-	0	-	0	3	-98.6%
EC/SEK CROSS RATES	1	12.95	-93.3%	1.05	-17.8%	11	20	-44.9%
EFX/BP CROSS RATES	1,686	2,424.1	-30.5%	1,766.85	-4.6%	3,598	3,055	17.8%
EFX/JY CROSS RATES	822	1,926.38	-57.3%	1,348.8	-39.1%	2,013	2,195	-8.3%
EFX/SF CROSS RATES	864	1,305.57	-33.9%	670.25	28.8%	1,667	1,625	2.6%
SKR/USD CROSS RATES	53	38.71	37.8%	46.65	14.4%	83	61	35.6%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	96	6.43	1392.6%	53.05	80.9%	49	33	48.3%
POLISH ZLOTY (EC)	0	0.19	19.3%	0.05	354.6%	118	26	362.3%
SHEKEL	0	0	-	0	-	0	0	-100.0%

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FX Futures								
RMB USD	1	52.14	-98.3%	1.85	-53.3%	17	21	-19.2%
KOREAN WON	0	6.14	-95.6%	0.1	172.7%	1	3	-77.0%
TURKISH LIRA	0	0.14	-100.0%	0	-	0	0	-90.4%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-83.1%
TURKISH LIRA (EU)	0	0.05	-100.0%	0	-	0	0	-100.0%
E-MICRO USD/JPY	0	0.24	-100.0%	0	-	0	0	-94.6%
E-MICRO AUD/USD	5,807	2,808.86	106.7%	6,252.7	-7.1%	4,765	2,579	84.8%
E-MICRO EUR/USD	8,044	17,965.71	-55.2%	12,246.55	-34.3%	13,582	17,098	-20.6%
E-MICRO GBP/USD	4,515	2,285.14	97.6%	5,935.3	-23.9%	3,615	1,929	87.4%
E-MICRO USD/CAD	0	0	-	0	-	0	0	177.8%
USDZAR	0	4.9	-100.0%	0.1	-100.0%	0	2	-98.4%
CHINESE RENMINBI (CNH)	36	74.48	-52.1%	32.95	8.3%	70	52	32.8%
E-MICRO INR/USD	128	5.38	2269.4%	125.5	1.6%	84	10	729.4%
INDIAN RUPEE	464	619.05	-25.0%	499.25	-7.1%	579	515	12.3%
E-MICRO CAD/USD	898	702.9	27.7%	1,080.55	-16.9%	976	625	56.2%
E-MICRO JPY/USD	1,249	853.33	46.3%	1,877.95	-33.5%	1,398	594	135.2%
MICRO CHF/USD	56	97	-42.8%	44.75	24.0%	93	111	-16.5%
E-MICRO USD/CNH	0	0.1	-100.0%	0	-	0	1	-74.8%
FCXRX	3	0	-	6.35	-59.9%	3	0	-
FX Options								
AUSTRALIAN DOLLAR	5,110	5,697.57	-10.3%	5,379.7	-5.0%	6,648	6,066	9.6%
BRITISH POUND	7,882	9,149	-13.8%	9,335.45	-15.6%	9,950	10,158	-2.1%
CANADIAN DOLLAR	4,127	7,393.1	-44.2%	5,643.3	-26.9%	6,961	5,563	25.1%
EURO FX	20,956	45,179.43	-53.6%	24,223.2	-13.5%	34,564	48,879	-29.3%
JAPANESE YEN	11,884	14,471.67	-17.9%	16,653	-28.6%	15,582	11,451	36.1%
MEXICAN PESO	176	75.52	132.6%	137.95	27.3%	126	70	81.4%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	-100.0%
RUSSIAN RUBLE	0	0	-	0	-	8	2	283.1%
SWISS FRANC	179	321.71	-44.5%	299.25	-40.3%	319	676	-52.9%
JAPANESE YEN (EU)	4	15.38	-72.2%	45.45	-90.6%	35	18	97.9%
EURO FX (EU)	27	150.24	-82.3%	194.55	-86.3%	170	237	-28.4%
CANADIAN DOLLAR (EU)	1	4.48	-81.7%	5.5	-85.1%	11	6	70.4%
BRITISH POUND (EU)	4	48.81	-91.2%	66.45	-93.5%	54	30	78.6%
AUSTRALIAN DLR (EU)	1	3.19	-68.7%	4	-75.0%	7	5	34.5%
OTC USDJPY SUB	16	0	-	0	-	2	0	-
OTC GBPUSD SUB	30	0	-	0	-	4	0	-
OTC EURUSD SUB	52	0	-	0	-	7	0	-
OTC AUDUSD SUB	21	0	-	0	-	3	0	-
OTC USDCAD SUB	26	0	-	0	-	3	0	-
OTC USDCHF SUB	2	0	-	0	-	0	0	-

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	ADV AUG 2016	ADV AUG 2015	% CHG	ADV JUL 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	41,966	42,931.76	-2.2%	53,524.85	-21.6%	50,078	53,126	-5.7%
FEEDER CATTLE	10,598	10,291.38	3.0%	9,576.55	10.7%	9,762	9,854	-0.9%
LEAN HOGS	27,923	30,513.76	-8.5%	41,326.6	-32.4%	34,743	37,849	-8.2%
LUMBER	758	976.62	-22.4%	545.55	39.0%	706	796	-11.2%
MILK	1,308	782	67.3%	901.5	45.1%	1,210	1,089	11.1%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	196	199.86	-2.0%	149	31.4%	237	200	18.2%
BUTTER CS	180	122.9	46.6%	99.75	80.7%	147	122	20.4%
CLASS IV MILK	41	26.52	52.9%	51.25	-20.9%	47	48	-1.9%
DRY WHEY	64	101.71	-37.1%	37.75	69.4%	55	85	-35.1%
GSCI EXCESS RETURN FUT	188	50.29	272.9%	174.9	7.2%	1,024	1,004	2.0%
GOLDMAN SACHS	1,330	1,610.14	-17.4%	1,366.25	-2.6%	1,324	1,401	-5.6%
HOUSING INDEX	0	0.24	-4.5%	0.45	-49.5%	0	0	10.7%
HDD WEATHER	0	0	-	0	-	3	33	-92.3%
CDD WEATHER	22	43.33	-50.2%	92.5	-76.7%	20	24	-15.9%
HDD SEASONAL STRIP	0	2.38	-100.0%	0	-	0	4	-100.0%
CDD SEASONAL STRIP	0	0	-	5	-100.0%	9	6	70.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	4	0	1718.2%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-24.3%
CAT EURO SEASONAL STRIP	0	0	-	0	-	1	0	-
PALM OIL	0	0	-	0	-	0	1	-100.0%
CASH-SETTLED CHEESE	386	344.52	12.1%	292.45	32.1%	510	486	4.8%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	313	413	-24.3%
MALAYSIAN PALM SWAP	340	227.62	49.3%	379.8	-10.5%	451	215	109.5%
USD CRUDE PALM OIL	5	0	-	0	-	1	0	-
Commodities and Alternative Investments								
Options								
LIVE CATTLE	13,067	13,643.86	-4.2%	12,837.15	1.8%	17,339	15,709	10.4%
FEEDER CATTLE	1,709	1,782	-4.1%	1,589.2	7.5%	1,640	1,728	-5.1%
LEAN HOGS	7,795	10,269.52	-24.1%	10,714.8	-27.2%	7,845	11,216	-30.1%
LUMBER	41	65.24	-37.2%	44.5	-7.9%	44	53	-16.8%
MILK	1,531	959.81	59.5%	1,187.95	28.8%	1,306	1,049	24.5%
MLK MID	9	2.43	261.2%	3	192.4%	3	2	34.2%
NFD MILK	99	143.05	-31.1%	77.85	26.5%	160	182	-12.1%
BUTTER CS	44	75.19	-42.1%	51.25	-15.1%	59	48	22.5%
CLASS IV MILK	59	1.57	3628.6%	135.2	-56.7%	47	33	39.4%
DRY WHEY	6	2.95	114.0%	1.9	232.5%	5	12	-58.9%
HOUSING INDEX	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	0	11	-100.0%
CDD WEATHER	23	0	-	25	-9.1%	6	1	910.0%
HDD SEASONAL STRIP	0	47.62	-100.0%	0	-	0	68	-100.0%
CDD SEASONAL STRIP	0	47.62	-100.0%	0	-	175	265	-33.9%
HDD WEATHER EUROPEAN	0	0	-	0	-	33	12	177.7%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
HDD EURO SEASONAL STRIP	0	119.05	-100.0%	0	-	0	30	-100.0%
LV CATL CSO	0	0.1	138.8%	0	-	2	0	375.0%
CASH-SETTLED CHEESE	346	149.76	131.2%	305.8	13.2%	340	316	7.4%

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Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	0	0	-79.2%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,165,534	2,432,333.14	-11.0%	2,477,036.55	-12.6%	2,481,062	2,320,069	6.9%
Equity Index Futures	1,679,695	2,691,718.29	-37.6%	1,848,822.25	-9.1%	2,264,277	2,071,641	9.3%
FX Futures	573,182	806,089.05	-28.9%	655,352.6	-12.5%	757,210	786,070	-3.7%
Commodities and Alternative Invest	85,305	88,225.05	-3.3%	108,524.15	-21.4%	100,645	106,758	-5.7%
Foreign Exchange Futures	0	0	-	0	-	0	0	-79.2%
TOTAL FUTURES	4,503,717	6,018,365.52	-25.2%	5,089,735.55	-11.5%	5,603,193.86	5,284,538.55	6.0%
TOTAL OPTIONS GROUP								
Interest Rate Options	851,096	984,444.43	-13.5%	1,343,719.75	-36.7%	1,228,131	963,054	27.5%
Equity Index Options	509,447	773,730.48	-34.2%	586,568.25	-13.1%	604,673	553,958	9.2%
FX Options	50,498	82,510.1	-38.8%	61,987.8	-18.5%	74,453	83,161	-10.5%
Commodities and Alternative Invest	24,727	27,309.76	-9.5%	26,973.6	-8.3%	29,003	30,746	-5.7%
TOTAL OPTIONS	1,435,769	1,867,994.76	-23.1%	2,019,249.4	-28.9%	1,936,259.63	1,630,919.74	18.7%
TOTAL COMBINED								
Interest Rate	3,016,629	3,416,777.57	-11.7%	3,820,756.3	-21.0%	3,709,193	3,283,123	13.0%
Equity Index	2,189,143	3,465,448.76	-36.8%	2,435,390.5	-10.1%	2,868,949	2,625,599	9.3%
FX	623,681	888,599.14	-29.8%	717,340.4	-13.1%	831,663	869,232	-4.3%
Commodities and Alternative Invest	110,032	115,534.81	-4.8%	135,497.75	-18.8%	129,648	137,504	-5.7%
Foreign Exchange	0	0	-	0	-	0	0	-79.2%
GRAND TOTAL	5,939,485	7,886,360.29	-24.7%	7,108,984.95	-16.5%	7,539,453.49	6,915,458.29	9.0%