

CME Exchange ADV Report - Monthly

April 2017

Page 1 of 5

	ADV APR 2017	ADV APR 2016	% CHG	ADV MAR 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
EURODOLLARS	2,703,638	1,962,360.14	37.8%	3,171,077.91	-14.7%	3,012,254	2,598,997	15.9%
1-MONTH EURODOLLAR	422	5.48	7600.3%	91.65	360.1%	197	78	152.7%
Interest Rate Options								
EURODOLLARS	861,132	550,029.24	56.6%	862,778.91	-0.2%	792,815	667,675	18.7%
EURO MIDCURVE	930,558	353,121.9	163.5%	862,770.57	7.9%	860,333	557,656	54.3%
Equity Index Futures								
E-MINI S&P500	1,441,966	1,649,457.52	-12.6%	1,880,364.52	-23.3%	1,557,768	1,875,709	-17.0%
S&P 500	4,078	5,564.38	-26.7%	11,088.17	-63.2%	6,696	8,880	-24.6%
E-MINI MIDCAP	17,226	15,497.38	11.2%	25,780.7	-33.2%	18,909	21,451	-11.9%
S&P 500 GROWTH	0	0.62	-74.5%	1.61	-90.2%	1	1	-41.0%
S&P 500/VALUE	1,138	226.52	402.4%	784	45.2%	814	530	53.5%
E-MINI RUSSELL 1000	46	9.19	401.1%	90.17	-48.9%	52	21	152.9%
E-MINI NASDAQ 100	230,364	238,449.67	-3.4%	247,771.04	-7.0%	211,175	260,913	-19.1%
NIKKEI 225 (\$) STOCK	12,782	19,936.76	-35.9%	15,660.13	-18.4%	14,126	17,018	-17.0%
NIKKEI 225 (YEN) STOCK	43,643	66,569.76	-34.4%	45,301.65	-3.7%	46,853	58,752	-20.3%
S&P MATERIALS SECTOR	149	142	5.0%	691.91	-78.5%	343	340	0.7%
S&P ENERGY SECTOR	556	321.81	72.7%	1,310.83	-57.6%	793	562	41.0%
S&P FINANCIAL SECTOR	989	401.81	146.0%	2,045.04	-51.7%	1,127	692	62.9%
S&P INDUSTRIAL SECTOR	106	117.86	-9.7%	497.96	-78.6%	306	530	-42.1%
S&P TECHNOLOGY SECTOR	159	99.9	59.4%	702.04	-77.3%	354	323	9.4%
S&P UTILITIES SECTOR	808	388.19	108.1%	1,935.22	-58.3%	1,087	1,184	-8.2%
S&P HEALTH CARE SECTOR	344	329.14	4.4%	1,237.3	-72.2%	689	583	18.2%
S&P CONSUMER DSCRTNRY SE	127	177.14	-28.6%	761.26	-83.4%	427	599	-28.7%
E-MINI RUSSELL 1000 GROWTH	73	7.52	870.3%	28.83	153.2%	34	14	147.4%
FT-SE 100	50	64.43	-22.9%	48.17	3.1%	78	83	-6.3%
E-MINI RUSSELL 1000 VALUE	92	48.81	88.4%	197.13	-53.4%	110	42	159.4%
S&P CONSUMER STAPLES SECT	197	338.29	-41.8%	1,114.39	-82.3%	492	1,253	-60.7%
IBOVESPA INDEX	37	37.24	-0.8%	28.7	28.8%	35	35	-1.1%
NASDAQ BIOTECH	0	0	-	28.17	-100.0%	10	9	13.0%
NIFTY 50	752	333.05	125.9%	264.43	184.5%	347	465	-25.3%
E-MINI S&P REAL ESTATE SELE	278	0	-	350.7	-20.6%	224	56	298.0%

CME Exchange ADV Report - Monthly

April 2017

Page 2 of 5

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Equity Index Options								
E-MINI S&P500	159,051	267,163.48	-40.5%	231,863.43	-31.4%	195,660	233,682	-16.3%
S&P 500	9,342	25,528.14	-63.4%	18,851.43	-50.4%	14,239	22,517	-36.8%
E-MINI MIDCAP	0	0	-	0	-	0	0	-100.0%
E-MINI NASDAQ 100	6,634	11,732.14	-43.5%	9,579.83	-30.8%	8,342	10,191	-18.1%
EOM S&P 500	8,755	9,136.57	-4.2%	9,473.39	-7.6%	9,115	8,213	11.0%
EOM EMINI S&P	115,851	92,505.95	25.2%	124,700.57	-7.1%	103,714	82,929	25.1%
EOW1 EMINI S&P 500	68,960	31,784.1	117.0%	58,052.43	18.8%	59,315	46,471	27.6%
EOW2 EMINI S&P 500	59,974	37,078.38	61.8%	50,106.3	19.7%	56,593	51,559	9.8%
EOW1 S&P 500	5,114	2,517.71	103.1%	3,383.83	51.1%	3,792	2,804	35.2%
EOW2 S&P 500	3,388	4,951.33	-31.6%	9,748.39	-65.2%	7,553	6,110	23.6%
EOW4 EMINI S&P 500	3,143	40,780.52	-92.3%	65,542.09	-95.2%	43,393	51,285	-15.4%
EOW3 S&P 500	21,082	2,706.24	679.0%	17,782.65	18.6%	18,659	12,525	49.0%
EOW3 EMINI S&P 500	230,770	17,779.33	1198.0%	166,563.78	38.5%	193,418	107,592	79.8%

CME Exchange ADV Report - Monthly

April 2017

Page 3 of 5

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FX Futures								
AUSTRALIAN DOLLAR	81,763	96,264.05	-15.1%	100,759.52	-18.9%	88,581	100,411	-11.8%
BRITISH POUND	105,767	93,666.1	12.9%	135,232.13	-21.8%	118,350	115,579	2.4%
BRAZIL REAL	4,478	4,037.38	10.9%	3,699.04	21.0%	4,330	3,988	8.6%
CANADIAN DOLLAR	67,227	70,562.05	-4.7%	75,047.26	-10.4%	67,938	74,196	-8.4%
E-MINI EURO FX	3,867	3,390.05	14.1%	4,448.87	-13.1%	4,125	3,767	9.5%
EURO FX	176,498	175,622.29	0.5%	252,648.35	-30.1%	211,850	196,254	7.9%
E-MINI JAPANESE YEN	1,374	1,836.14	-25.1%	1,592.17	-13.7%	1,536	1,560	-1.5%
JAPANESE YEN	157,334	130,323.24	20.7%	175,836.96	-10.5%	168,117	145,194	15.8%
MEXICAN PESO	44,283	54,624.43	-18.9%	57,534.17	-23.0%	49,069	55,851	-12.1%
NEW ZEALND DOLLAR	16,839	18,831.57	-10.6%	27,738.61	-39.3%	23,630	23,565	0.3%
NKR/USD CROSS RATE	42	45.57	-7.7%	259.17	-83.8%	103	95	8.6%
RUSSIAN RUBLE	1,797	1,067.29	68.4%	3,873.57	-53.6%	2,091	1,911	9.4%
S.AFRICAN RAND	2,426	522.38	364.3%	3,939.91	-38.4%	2,606	961	171.0%
SWISS FRANC	20,622	19,013.14	8.5%	26,019.57	-20.7%	22,674	23,686	-4.3%
AD/CD CROSS RATES	0	0.29	10.5%	0.39	-19.3%	0	0	-5.3%
AD/JY CROSS RATES	80	162.29	-50.7%	213.35	-62.5%	116	207	-44.1%
AD/NE CROSS RATES	2	1.38	37.2%	1.7	11.7%	1	3	-53.3%
BP/JY CROSS RATES	167	60.86	175.2%	133.43	25.5%	123	90	37.0%
BP/SF CROSS RATES	15	0.57	2552.8%	0.87	1643.1%	4	2	100.0%
CD/JY CROSS RATES	8	0	-	12	-32.5%	5	0	8863.5%
EC/AD CROSS RATES	95	84.24	13.3%	441.87	-78.4%	159	87	82.6%
EC/CD CROSS RATES	106	76.48	38.1%	273.78	-61.4%	151	134	12.6%
EC/NOK CROSS RATES	1	0	-	1.57	-63.0%	2	0	3459.7%
EC/SEK CROSS RATES	7	4.33	53.0%	42.13	-84.3%	15	14	8.3%
EFX/BP CROSS RATES	2,654	2,535.71	4.7%	5,324.48	-50.2%	3,060	3,794	-19.3%
EFX/JY CROSS RATES	2,888	1,715.19	68.4%	3,763.09	-23.3%	2,549	2,152	18.4%
EFX/SF CROSS RATES	1,397	1,411.43	-1.0%	3,202.91	-56.4%	1,694	1,896	-10.6%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-
SKR/USD CROSS RATES	78	60.67	28.1%	244.7	-68.2%	112	104	7.5%
POLISH ZLOTY (US)	2	36.43	-94.2%	53.74	-96.1%	32	91	-64.5%
POLISH ZLOTY (EC)	4	225.95	-98.3%	0.43	759.4%	2	79	-97.9%
RMB USD	0	1.57	-93.3%	3.09	-96.6%	2	15	-86.8%
KOREAN WON	1	0.05	1116.2%	4.48	-87.1%	2	1	122.4%
TURKISH LIRA	105	0.14	73083.3%	119	-12.1%	73	2	4269.1%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-100.0%
E-MICRO USD/JPY	0	0.1	-100.0%	0	-	0	0	-100.0%
E-MICRO AUD/USD	3,160	4,165.14	-24.1%	4,342.22	-27.2%	3,975	4,835	-17.8%
E-MICRO EUR/USD	12,350	13,103.76	-5.8%	11,679.43	5.7%	13,142	13,381	-1.8%
E-MICRO GBP/USD	3,105	2,367.67	31.1%	2,680.7	15.8%	3,143	4,121	-23.7%
E-MICRO USD/CAD	0	0.33	-100.0%	0	-	0	0	-100.0%
USDZAR	0	0	-	0	-	0	0	-100.0%
CHINESE RENMINBI (CNH)	28	81.52	-65.9%	64.78	-57.1%	72	84	-13.6%
E-MICRO INR/USD	141	52.19	170.5%	111.48	26.6%	117	119	-2.0%
INDIAN RUPEE	1,375	462.57	197.2%	1,600.61	-14.1%	1,369	636	115.2%
E-MICRO CAD/USD	896	1,027.71	-12.8%	734.57	21.9%	745	976	-23.7%
E-MICRO JPY/USD	2,198	1,449.19	51.7%	1,905.91	15.3%	2,512	1,575	59.5%
MICRO CHF/USD	44	63.67	-30.6%	50.13	-11.8%	44	87	-48.8%
E-MICRO USD/CNH	0	0.57	-100.0%	0	-	0	0	-100.0%
FCXRX	63	0.19	33081.4%	69.52	-9.1%	67	54	24.2%

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CME Exchange ADV Report - Monthly

April 2017

Page 4 of 5

	ADV APR 2017	ADV APR 2016	% CHG	ADV MAR 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
FX Options								
AUSTRALIAN DOLLAR	1,122	6,230.81	-82.0%	2,006.26	-44.1%	1,914	5,883	-67.5%
BRITISH POUND	2,808	10,506.29	-73.3%	1,664.61	68.7%	3,473	9,066	-61.7%
CANADIAN DOLLAR	1,245	6,035.14	-79.4%	1,216.39	2.4%	1,636	5,775	-71.7%
EURO FX	14,100	30,284.52	-53.4%	8,404.35	67.8%	11,300	30,210	-62.6%
JAPANESE YEN	3,512	15,933.81	-78.0%	4,066.35	-13.6%	5,470	13,575	-59.7%
MEXICAN PESO	40	93.29	-57.5%	52.26	-24.1%	219	202	8.5%
RUSSIAN RUBLE	0	16.95	-100.0%	0	-	0	5	-100.0%
SWISS FRANC	25	303.19	-91.9%	24.74	-0.4%	51	283	-81.9%
JAPANESE YEN (EU)	1	27.48	-94.6%	0.52	182.4%	2	24	-93.2%
EURO FX (EU)	1	130.57	-99.1%	5.3	-77.2%	3	114	-97.5%
SWISS FRANC (EU)	0	0	-	0.04	384.1%	0	0	-
CANADIAN DOLLAR (EU)	0	1.05	-74.9%	0.39	-32.7%	1	7	-92.1%
BRITISH POUND (EU)	10	52.05	-80.2%	7.26	42.1%	10	37	-72.4%
AUSTRALIAN DLR (EU)	0	2.52	-100.0%	0	-	0	5	-99.5%
JPY/USD PQO 2pm Fix	10,591	0	-	13,065.04	-18.9%	10,940	1,569	597.5%
GBP/USD PQO 2pm Fix	5,837	0	-	7,741.61	-24.6%	6,318	877	620.8%
AUD/USD PQO 2pm Fix	3,428	0	-	4,976.09	-31.1%	3,571	678	426.5%
CHF/USD PQO 2pm Fix	75	0	-	93.13	-19.6%	102	52	96.4%
EUR/USD PQO 2pm Fix	25,992	0	-	22,148.74	17.4%	19,278	2,925	559.1%
CAD/USD PQO 2pm Fix	3,978	0	-	4,123.57	-3.5%	3,746	694	439.9%
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	66,343	48,129.33	37.8%	67,486.13	-1.7%	62,616	52,075	20.2%
FEEDER CATTLE	18,720	11,156.81	67.8%	13,210.91	41.7%	13,488	10,071	33.9%
LEAN HOGS	36,344	28,064.9	29.5%	41,877.09	-13.2%	40,042	36,488	9.7%
LUMBER	1,142	758.62	50.6%	649.65	75.8%	842	694	21.2%
MILK	1,066	1,076.81	-1.0%	1,468.43	-27.4%	1,352	1,278	5.8%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	121	194.86	-38.1%	232.35	-48.1%	266	220	21.1%
BUTTER CS	141	151.81	-7.0%	181.52	-22.2%	147	155	-5.7%
CLASS IV MILK	23	69.71	-67.5%	75.09	-69.8%	67	57	17.3%
DRY WHEY	82	34.81	136.8%	117.74	-30.0%	125	64	96.8%
GSCI EXCESS RETURN FUT	83	67.57	23.4%	4,249.13	-98.0%	1,274	1,368	-6.9%
GOLDMAN SACHS	1,705	1,314.19	29.7%	1,557.78	9.4%	1,705	1,429	19.4%
HOUSING INDEX	0	0.76	-72.4%	0.61	-65.4%	1	1	8.7%
HDD WEATHER	0	0	-	0	-	12	25	-52.4%
CDD WEATHER	0	4.76	-100.0%	1,086.96	-100.0%	309	13	2204.5%
HDD SEASONAL STRIP	0	0	-	0	-	0	1	-100.0%
CDD SEASONAL STRIP	45	16.67	168.4%	10.87	311.6%	14	6	117.3%
HDD WEATHER EUROPEAN	0	0	-	0	-	5	3	91.5%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	1	-100.0%
CAT EURO SEASONAL STRIP	0	11.9	-100.0%	0	-	0	1	-100.0%
PALM OIL	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	460	415.81	10.6%	689.04	-33.3%	565	468	20.7%
S&P GSCI ENHANCED ER SWAP	0	0	-	1,481.13	-100.0%	421	462	-9.0%
MALAYSIAN PALM SWAP	517	485.71	6.4%	379.13	36.3%	478	466	2.6%
USD CRUDE PALM OIL	13	0	-	22.61	-44.1%	15	12	23.3%

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CME Exchange ADV Report - Monthly

April 2017

Page 5 of 5

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	14,517	20,013.24	-27.5%	13,465.17	7.8%	13,054	16,004	-18.4%
FEEDER CATTLE	2,533	1,989.62	27.3%	1,971.3	28.5%	1,756	1,626	8.0%
LEAN HOGS	9,046	6,649.38	36.0%	8,665.48	4.4%	8,686	8,764	-0.9%
LUMBER	86	42.81	100.8%	43.3	98.5%	62	50	25.6%
MILK	1,586	977.81	62.2%	2,014.83	-21.3%	1,806	1,522	18.7%
MLK MID	1	0.29	250.0%	3	-66.7%	4	4	10.8%
NFD MILK	112	141.43	-21.0%	189.91	-41.2%	238	137	74.7%
BUTTER CS	53	53.76	-1.8%	35.22	49.9%	59	63	-6.8%
CLASS IV MILK	89	18.95	369.3%	57.65	54.3%	76	55	38.2%
DRY WHEY	32	10.76	196.4%	18.61	71.4%	23	5	344.0%
HOUSING INDEX	0	0.86	-100.0%	0.26	-100.0%	0	0	315.0%
HDD WEATHER	0	0	-	0	-	15	8	94.4%
CDD WEATHER	0	0	-	2,043.48	-100.0%	580	4	14522.1%
HDD SEASONAL STRIP	0	0	-	0	-	0	80	-100.0%
CDD SEASONAL STRIP	95	666.67	-85.8%	43.48	117.9%	35	116	-70.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	19	22	-15.2%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	10	-100.0%
LV CATL CSO	11	0	-	2.57	310.4%	13	3	285.7%
CASH-SETTLED CHEESE	368	233.48	57.8%	281.26	31.0%	375	364	3.3%
Foreign Exchange Futures								
CHILEAN PESO	37	0	-	13.35	178.4%	19	0	46825.9%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,704,060	1,962,365.62	37.8%	3,171,169.57	-14.7%	3,012,451	2,599,075	15.9%
Equity Index Futures	1,755,959	1,998,519	-12.1%	2,238,084.09	-21.5%	1,862,850	2,250,045	-17.2%
FX Futures	715,285	698,957.86	2.3%	905,705.65	-21.0%	798,290	781,555	2.1%
Commodities and Alternative Invest	126,805	91,955.05	37.9%	134,776.17	-5.9%	123,742	105,357	17.5%
Foreign Exchange Futures	37	0	-	13.35	178.4%	19	0	46825.9%
TOTAL FUTURES	5,302,146	4,751,797.52	11.6%	6,449,748.83	-17.8%	5,797,352.72	5,736,033.02	1.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,791,690	903,151.14	98.4%	1,725,549.48	3.8%	1,653,148	1,225,330	34.9%
Equity Index Options	692,063	543,663.9	27.3%	765,648.13	-9.6%	713,794	635,877	12.3%
FX Options	72,768	69,617.67	4.5%	69,596.65	4.6%	68,036	71,981	-5.5%
Commodities and Alternative Invest	28,527	30,799.05	-7.4%	28,835.52	-1.1%	26,803	28,835	-7.0%
TOTAL OPTIONS	2,585,048	1,547,231.76	67.1%	2,589,629.78	-0.2%	2,461,780.22	1,962,022.7	25.5%
TOTAL COMBINED								
Interest Rate	4,495,749	2,865,516.76	56.9%	4,896,719.04	-8.2%	4,665,599	3,824,406	22.0%
Equity Index	2,448,022	2,542,182.9	-3.7%	3,003,732.22	-18.5%	2,576,644	2,885,922	-10.7%
FX	788,053	768,575.52	2.5%	975,302.3	-19.2%	866,326	853,536	1.5%
Commodities and Alternative Invest	155,333	122,754.09	26.5%	163,611.7	-5.1%	150,545	134,192	12.2%
Foreign Exchange	37	0	-	13.35	178.4%	19	0	46825.9%
GRAND TOTAL	7,887,195	6,299,029.29	25.2%	9,039,378.61	-12.7%	8,259,132.94	7,698,055.72	7.3%