

## CME Exchange ADV Report - Monthly

August 2017

Page 1 of 5

	ADV AUG 2017	ADV AUG 2016	% CHG	ADV JUL 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Interest Rate Futures</b>								
EURODOLLARS	1,930,153	2,161,180.35	-10.7%	2,026,367.55	-4.7%	2,598,040	2,478,533	4.8%
1-MONTH EURODOLLAR	97	21.91	343.9%	105.25	-7.6%	268	58	362.0%
<b>Interest Rate Options</b>								
EURODOLLARS	324,279	569,213	-43.0%	343,569.6	-5.6%	649,976	709,526	-8.4%
EURO MIDCURVE	654,182	279,017.39	134.5%	495,869.85	31.9%	727,447	515,968	41.0%
<b>Equity Index Futures</b>								
E-MINI S&P500	1,417,624	1,453,421.7	-2.5%	1,110,671.75	27.6%	1,484,632	1,881,070	-21.1%
S&P 500	3,487	4,106.91	-15.1%	2,613.3	33.4%	5,834	8,494	-31.3%
E-MINI MIDCAP	13,392	13,618.17	-1.7%	12,323.5	8.7%	17,449	21,140	-17.5%
S&P 500 GROWTH	0	0.17	-25.0%	0.3	-56.5%	1	1	-12.0%
S&P 500/VALUE	948	160.26	491.2%	1,276.7	-25.8%	965	552	74.7%
E-MINI RUSSELL 2000	19,744	0	-	6,814.3	189.7%	3,514	0	-
E-MINI RUSSELL 1000	166	2.74	5958.8%	105	58.1%	76	23	239.3%
E-MINI NASDAQ 100	325,717	176,488.26	84.6%	276,433.5	17.8%	263,494	265,439	-0.7%
NIKKEI 225 (\$) STOCK	9,488	10,082.35	-5.9%	8,545.3	11.0%	12,385	18,869	-34.4%
NIKKEI 225 (YEN) STOCK	36,034	38,453.65	-6.3%	33,197.65	8.5%	42,958	62,071	-30.8%
S&P MATERIALS SECTOR	177	196.96	-10.4%	221.85	-20.4%	352	256	37.4%
S&P ENERGY SECTOR	576	558.26	3.2%	545.4	5.7%	718	456	57.3%
S&P FINANCIAL SECTOR	1,040	207.22	401.9%	1,043.1	-0.3%	1,265	539	134.6%
S&P INDUSTRIAL SECTOR	676	67.83	897.4%	238.9	183.2%	400	338	18.4%
S&P TECHNOLOGY SECTOR	254	110.04	131.2%	442.25	-42.5%	420	283	48.8%
S&P UTILITIES SECTOR	514	1,292	-60.2%	473.55	8.5%	1,085	1,203	-9.8%
S&P HEALTH CARE SECTOR	559	293.57	90.3%	306.15	82.5%	743	544	36.5%
S&P CONSUMER DSCRTNRY SE	156	154.78	0.6%	222.35	-29.9%	342	499	-31.6%
E-MINI RUSSELL 1000 GROWTH	448	3.43	12946.8%	81.45	450.2%	102	14	628.7%
FT-SE 100	129	55.13	134.5%	126.45	2.3%	94	83	12.9%
E-MINI RUSSELL 1000 VALUE	269	9.74	2658.0%	117.35	128.9%	123	37	230.7%
S&P CONSUMER STAPLES SECT	222	868.3	-74.4%	257.8	-13.8%	536	1,340	-60.0%
IBOVESPA INDEX	46	35.48	28.3%	7.6	499.0%	31	33	-4.8%
NASDAQ BIOTECH	4	0	-	2.5	73.9%	13	1	1651.6%
E-MINI S&P REAL ESTATE SELE	180	0.13	137703.4%	195.25	-8.0%	249	01389	265.9%
NIFTY 50	695	630.3	10.3%	750.3	-7.3%	505	404	25.0%

**CME Exchange ADV Report - Monthly**

August 2017

Page 2 of 5

	ADV AUG 2017	ADV AUG 2016	% CHG	ADV JUL 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Equity Index Options</b>								
E-MINI S&P500	248,078	126,680.3	95.8%	116,852.1	112.3%	197,131	248,391	-20.6%
S&P 500	21,028	10,803.57	94.6%	7,396.35	184.3%	15,134	27,866	-45.7%
E-MINI MIDCAP	0	0.26	-100.0%	0	-	0	0	-100.0%
E-MINI RUSSELL 2000	292	0	-	109.4	167.2%	53	0	-
E-MINI NASDAQ 100	15,679	9,411.87	66.6%	13,848.3	13.2%	10,814	10,638	1.7%
EOM S&P 500	8,353	5,140	62.5%	8,195.2	1.9%	8,310	8,152	1.9%
EOM EMINI S&P	90,464	70,154.7	28.9%	67,557.9	33.9%	94,537	74,930	26.2%
EOW1 EMINI S&P 500	40,885	51,837.13	-21.1%	45,589.55	-10.3%	51,992	45,784	13.6%
EOW2 EMINI S&P 500	60,154	44,867.96	34.1%	41,794.1	43.9%	53,587	46,822	14.4%
EOW1 S&P 500	3,960	3,474.83	14.0%	6,303.45	-37.2%	4,142	2,767	49.7%
EOW2 S&P 500	8,571	5,977.22	43.4%	7,979.9	7.4%	7,884	6,095	29.4%
EOW4 EMINI S&P 500	55,436	45,802.83	21.0%	40,098.3	38.3%	45,078	51,561	-12.6%
EOM3 E-MINI S&P 500 END OF M	225	0	-	138.05	62.8%	47	0	-
EOW3 EMINI S&P 500	155,443	129,849.43	19.7%	147,922.8	5.1%	166,963	71,891	132.2%
EOW3 S&P 500	16,314	12,933.91	26.1%	19,326.75	-15.6%	16,753	10,234	63.7%

## CME Exchange ADV Report - Monthly

August 2017

Page 3 of 5

	ADV AUG 2017	ADV AUG 2016	% CHG	ADV JUL 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>FX Futures</b>								
AUSTRALIAN DOLLAR	89,067	87,627.26	1.6%	96,734.65	-7.9%	90,788	100,800	-9.9%
BRITISH POUND	92,379	80,657.65	14.5%	99,595.9	-7.2%	114,070	111,100	2.7%
BRAZIL REAL	4,353	3,831.83	13.6%	4,328.25	0.6%	4,218	3,939	7.1%
CANADIAN DOLLAR	65,996	61,231.39	7.8%	82,096.4	-19.6%	73,562	73,228	0.5%
E-MINI EURO FX	4,228	2,111.83	100.2%	4,188.7	0.9%	4,349	3,715	17.1%
EURO FX	203,523	130,201.35	56.3%	222,489.3	-8.5%	212,891	188,668	12.8%
E-MINI JAPANESE YEN	1,010	1,181.96	-14.5%	1,574.7	-35.9%	1,609	1,645	-2.2%
JAPANESE YEN	147,759	96,775.3	52.7%	140,990.45	4.8%	160,470	142,513	12.6%
MEXICAN PESO	35,341	48,881.09	-27.7%	35,589.55	-0.7%	47,399	52,140	-9.1%
NEW ZEALND DOLLAR	22,319	19,618.83	13.8%	22,086.3	1.1%	23,749	21,499	10.5%
NKR/USD CROSS RATE	64	74.83	-15.1%	103.05	-38.4%	96	75	28.6%
RUSSIAN RUBLE	2,386	1,365.35	74.8%	1,452.45	64.3%	2,393	1,560	53.5%
S.AFRICAN RAND	2,282	926.96	146.2%	3,000.45	-23.9%	2,556	735	247.6%
SWISS FRANC	29,908	18,190.09	64.4%	30,168.2	-0.9%	26,256	21,950	19.6%
AD/CD CROSS RATES	0	0	-	7.85	-97.8%	3	0	1373.2%
AD/JY CROSS RATES	116	81.04	43.0%	114.25	1.5%	118	204	-42.2%
AD/NE CROSS RATES	4	1.52	188.6%	13.15	-66.6%	5	4	30.3%
BP/JY CROSS RATES	154	84.61	82.4%	107.9	43.0%	139	89	55.7%
BP/SF CROSS RATES	1	0.3	114.3%	2.65	-75.4%	4	2	93.7%
CD/JY CROSS RATES	13	0	-	3.3	295.3%	6	0	9783.9%
EC/AD CROSS RATES	45	40.57	11.5%	60.85	-25.7%	159	78	105.0%
EC/CD CROSS RATES	143	60.04	138.8%	175.6	-18.3%	195	110	76.8%
EC/NOK CROSS RATES	14	0	-	8	74.5%	5	0	12532.9%
EC/SEK CROSS RATES	19	1.35	1338.7%	37.75	-48.6%	26	11	138.3%
EFX/BP CROSS RATES	2,488	1,713.3	45.2%	2,601.2	-4.4%	3,341	3,590	-6.9%
EFX/JY CROSS RATES	3,247	822.61	294.7%	2,914.75	11.4%	3,142	2,006	56.6%
EFX/SF CROSS RATES	1,625	868.78	87.1%	2,330.9	-30.3%	1,811	1,663	8.9%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-
SKR/USD CROSS RATES	66	54.91	20.6%	60.15	10.1%	114	83	38.5%
POLISH ZLOTY (US)	3	101.61	-96.6%	5.7	-39.0%	18	50	-63.4%
POLISH ZLOTY (EC)	1	0.22	260.0%	1.5	-47.8%	2	118	-98.1%
SHEKEL	10	0	-	0	-	1	0	-
RMB USD	1	0.96	27.3%	0.9	35.3%	2	17	-90.3%
KOREAN WON	0	0.26	33.3%	0.3	15.9%	1	1	85.5%
TURKISH LIRA	91	0	-	23.2	291.5%	81	0	168937.5%
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	4,581	5,762.26	-20.5%	4,990.15	-8.2%	4,061	4,765	-14.8%
E-MICRO EUR/USD	12,255	8,017.7	52.8%	8,836.2	38.7%	12,092	13,545	-10.7%
E-MICRO GBP/USD	1,593	4,481.52	-64.5%	1,588.9	0.2%	2,737	3,616	-24.3%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-100.0%
USDZAR	0	0	-	0	-	0	0	-100.0%
CHINESE RENMINBI (CNH)	61	38.39	59.0%	34.25	78.2%	66	70	-5.0%
E-MICRO INR/USD	96	124.57	-23.3%	141.65	-32.6%	121	84	44.1%
INDIAN RUPEE	1,545	456.83	238.2%	1,180.75	30.8%	1,471	577	155.0%
E-MICRO CAD/USD	1,076	894.22	20.3%	1,271.45	-15.4%	899	975	-7.8%
E-MICRO JPY/USD	1,343	1,246.39	7.7%	1,318.35	1.8%	1,950	1,397	39.6%
MICRO CHF/USD	44	55.91	-20.5%	41.8	6.4%	45	93	-51.6%
E-MICRO USD/CNH	0	0	-	0	-	0	0	-100.0%
FCXRX	0	2.52	-100.0%	0	-	37	3	1234.0%

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.

## CME Exchange ADV Report - Monthly

August 2017

Page 4 of 5

	ADV AUG 2017	ADV AUG 2016	% CHG	ADV JUL 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>FX Options</b>								
AUSTRALIAN DOLLAR	0	5,021.74	-100.0%	0	-	1,266	6,626	-80.9%
BRITISH POUND	0	7,828.39	-100.0%	0	-	2,835	9,930	-71.5%
CANADIAN DOLLAR	0	4,218.17	-100.0%	0	-	1,136	6,957	-83.7%
EURO FX	0	20,979.52	-100.0%	0	-	7,853	34,486	-77.2%
JAPANESE YEN	0	11,885.61	-100.0%	0	-	3,431	15,560	-78.0%
MEXICAN PESO	10	172.65	-94.1%	22.4	-54.4%	126	126	-0.4%
RUSSIAN RUBLE	0	0	-	0	-	0	8	-100.0%
SWISS FRANC	0	182.91	-100.0%	0	-	34	318	-89.3%
JAPANESE YEN (EU)	0	4.13	-100.0%	2	-100.0%	1	35	-96.9%
EURO FX (EU)	4	25.48	-84.6%	0.65	502.0%	3	169	-98.5%
SWISS FRANC (EU)	0	0	-	0	-	0	0	-
CANADIAN DOLLAR (EU)	1	0.78	-27.8%	0.6	-5.8%	1	11	-93.8%
BRITISH POUND (EU)	19	4.35	343.0%	13.9	38.6%	11	54	-80.5%
AUSTRALIAN DLR (EU)	0	0.96	-100.0%	0	-	0	7	-99.8%
CAD/USD PQO 2pm Fix	7,318	25.87	28186.3%	11,817.05	-38.1%	5,902	4	166547.8%
JPY/USD PQO 2pm Fix	14,855	23.17	64003.3%	15,213.75	-2.4%	12,050	3	379713.3%
CHF/USD PQO 2pm Fix	165	3.13	5176.4%	171.15	-3.5%	117	0	27307.9%
AUD/USD PQO 2pm Fix	6,360	21.57	29391.2%	10,113.5	-37.1%	5,113	3	173085.4%
EUR/USD PQO 2pm Fix	46,679	62.57	74508.1%	43,290.35	7.8%	27,502	9	320987.4%
GBP/USD PQO 2pm Fix	10,242	34.83	29310.4%	10,049.35	1.9%	8,386	5	175778.9%
<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
LIVE CATTLE	50,253	43,081.13	16.6%	74,353.15	-32.4%	65,956	50,182	31.4%
FEEDER CATTLE	16,661	10,816.52	54.0%	15,006.05	11.0%	14,111	9,796	44.0%
LEAN HOGS	42,435	28,064.26	51.2%	49,062.05	-13.5%	43,648	34,722	25.7%
LUMBER	682	756.39	-9.8%	716.65	-4.8%	775	706	9.7%
MILK	1,369	1,332.78	2.7%	1,278.2	7.1%	1,324	1,214	9.1%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	242	192.83	25.5%	136.65	77.1%	234	236	-0.9%
BUTTER CS	178	177.04	0.3%	160.15	10.9%	150	147	1.9%
CLASS IV MILK	49	40.74	19.5%	26.25	85.5%	52	47	10.2%
DRY WHEY	53	70.3	-25.1%	44.35	18.7%	89	56	59.4%
GSCI EXCESS RETURN FUT	36	179.35	-80.0%	153.45	-76.6%	1,262	1,018	24.0%
GOLDMAN SACHS	1,391	1,295.52	7.3%	1,796.65	-22.6%	1,635	1,319	24.0%
HOUSING INDEX	1	0.22	259.9%	0.3	160.9%	1	0	47.0%
HDD WEATHER	0	0	-	0	-	6	3	122.0%
CDD WEATHER	0	20.65	-100.0%	42.5	-100.0%	156	20	689.5%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	0	-	0	-	7	9	-30.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	2	4	-33.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	1	-100.0%
PALM OIL	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	446	392.96	13.4%	387.2	15.1%	473	510	-7.2%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	406	311	30.3%
MALAYSIAN PALM SWAP	226	325.04	-30.6%	283	-20.2%	445	448	-0.8%
USD CRUDE PALM OIL	0	5.22	-100.0%	3	-100.0%	9	1	1153.3%

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.

## CME Exchange ADV Report - Monthly

August 2017

Page 5 of 5

	ADV AUG 2017	ADV AUG 2016	% CHG	ADV JUL 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
LIVE CATTLE	9,744	13,155.96	-25.9%	8,950.85	8.9%	11,844	17,325	-31.6%
FEEDER CATTLE	1,791	1,708.3	4.8%	1,163.1	53.9%	1,641	1,641	0.0%
LEAN HOGS	13,849	7,858.35	76.2%	9,453.55	46.5%	9,766	7,853	24.4%
LUMBER	44	41.3	7.4%	37.2	19.2%	53	44	21.6%
MILK	1,606	1,562.3	2.8%	1,655.75	-3.0%	1,708	1,312	30.2%
MLK MID	0	8.39	-100.0%	0.8	-100.0%	3	3	6.1%
NFD MILK	132	100.48	31.5%	116.7	13.2%	196	160	22.3%
BUTTER CS	95	48.17	96.2%	89.3	5.8%	68	60	14.3%
CLASS IV MILK	77	56.91	34.7%	47.1	62.7%	84	46	80.9%
DRY WHEY	3	6.04	-48.9%	47.85	-93.5%	21	5	334.4%
HOUSING INDEX	0	0	-	0	-	0	0	94.5%
HDD WEATHER	0	0	-	0	-	7	0	-
CDD WEATHER	0	21.74	-100.0%	0	-	280	6	4600.0%
HDD SEASONAL STRIP	326	0	-	0	-	45	0	-
CDD SEASONAL STRIP	0	0	-	0	-	17	174	-90.4%
HDD WEATHER EUROPEAN	0	0	-	0	-	9	33	-72.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
LV CATL CSO	0	0.22	-100.0%	0.5	-100.0%	8	2	398.8%
CASH-SETTLED CHEESE	286	380.57	-24.8%	278.05	3.0%	330	345	-4.1%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	238	0	-	249.7	-4.5%	101	0	170378.2%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	1,930,251	2,161,202.26	-10.7%	2,026,472.8	-4.7%	2,598,308	2,478,591	4.8%
Equity Index Futures	1,832,545	1,700,817.39	7.7%	1,457,013.55	25.8%	1,838,285	2,263,689	-18.8%
FX Futures	731,251	577,588.09	26.6%	772,271.75	-5.3%	797,061	756,718	5.3%
Commodities and Alternative Invest	114,020	86,750.96	31.4%	143,449.6	-20.5%	130,740	100,752	29.8%
Foreign Exchange Futures	238	0	-	249.7	-4.5%	101	0	170378.2%
<b>TOTAL FUTURES</b>	<b>4,608,305</b>	<b>4,526,358.7</b>	<b>1.8%</b>	<b>4,399,457.4</b>	<b>4.7%</b>	<b>5,364,495.62</b>	<b>5,599,749.16</b>	<b>-4.2%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	978,461	848,230.39	15.4%	839,439.45	16.6%	1,377,423	1,225,494	12.4%
Equity Index Options	724,883	516,934	40.2%	523,112.15	38.6%	672,426	605,131	11.1%
FX Options	85,653	50,495.83	69.6%	90,694.7	-5.6%	75,766	74,311	2.0%
Commodities and Alternative Invest	27,953	24,948.74	12.0%	21,840.75	28.0%	26,080	29,008	-10.1%
<b>TOTAL OPTIONS</b>	<b>1,816,950</b>	<b>1,440,608.96</b>	<b>26.1%</b>	<b>1,475,087.05</b>	<b>23.2%</b>	<b>2,151,695.1</b>	<b>1,933,943.19</b>	<b>11.3%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	2,908,712	3,009,432.65	-3.3%	2,865,912.25	1.5%	3,975,731	3,704,085	7.3%
Equity Index	2,557,427	2,217,751.39	15.3%	1,980,125.7	29.2%	2,510,710	2,868,820	-12.5%
FX	816,904	628,083.91	30.1%	862,966.45	-5.3%	872,827	831,028	5.0%
Commodities and Alternative Invest	141,973	111,699.7	27.1%	165,290.35	-14.1%	156,820	129,759	20.9%
Foreign Exchange	238	0	-	249.7	-4.5%	101	0	170378.2%
<b>GRAND TOTAL</b>	<b>6,425,255</b>	<b>5,966,967.65</b>	<b>7.7%</b>	<b>5,874,544.45</b>	<b>9.4%</b>	<b>7,516,190.72</b>	<b>7,533,692.35</b>	<b>-0.2%</b>