

**CME Exchange ADV Report - Monthly**

July 2016

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	ADV JUL 2016	ADV JUL 2015	% CHG	ADV JUN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Interest Rate Futures</b>								
EURODOLLARS	2,476,994	2,078,058	19.2%	2,571,123.27	-3.7%	2,528,872	2,319,815	9.0%
1-MONTH EURODOLLAR	42	352.64	-88.0%	95.5	-55.5%	64	251	-74.6%
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%
<b>Interest Rate Options</b>								
EURODOLLARS	836,705	450,508.59	85.7%	648,976.5	28.9%	731,783	443,788	64.9%
EURO MIDCURVE	507,015	476,332.09	6.4%	482,282.45	5.1%	553,553	519,266	6.6%
<b>Equity Index Futures</b>								
E-MINI S&P500	1,558,618	1,499,551.91	3.9%	2,208,316.32	-29.4%	1,948,903	1,698,827	14.7%
S&P 500	5,312	5,959.73	-10.9%	15,660	-66.1%	9,558	12,028	-20.5%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
E-MINI MIDCAP	15,274	16,795.36	-9.1%	29,728.36	-48.6%	22,333	21,269	5.0%
S&P 400 MIDCAP	0	0	-	0	-	0	27	-100.0%
S&P 500 GROWTH	0	0.32	25.7%	2.23	-82.0%	1	2	-29.1%
S&P 500/VALUE	299	0.23	131488.2%	680.27	-56.0%	615	24	2447.5%
E-MINI RUSSELL 1000	5	0	-	16.59	-67.8%	26	12	122.6%
E-MINI NASDAQ 100	192,888	231,852.14	-16.8%	274,771.45	-29.8%	279,548	266,049	5.1%
NASDAQ	0	0	-	0	-	0	360	-100.0%
NIKKEI 225 (\$) STOCK	17,479	14,828.32	17.9%	21,863.77	-20.1%	20,262	16,746	21.0%
NIKKEI 225 (YEN) STOCK	55,568	43,225.14	28.6%	64,815.59	-14.3%	65,818	52,777	24.7%
S&P MATERIALS SECTOR	337	81.55	313.5%	398.91	-15.5%	266	165	61.5%
S&P ENERGY SECTOR	354	341	3.9%	688.32	-48.5%	440	375	17.4%
S&P FINANCIAL SECTOR	253	136.18	85.5%	798.95	-68.4%	592	252	135.1%
S&P INDUSTRIAL SECTOR	202	114.73	76.4%	998.41	-79.7%	381	171	122.7%
S&P TECHNOLOGY SECTOR	188	113.18	65.8%	804.18	-76.7%	310	239	29.7%
S&P UTILITIES SECTOR	756	285.5	164.8%	2,749.27	-72.5%	1,189	547	117.5%
S&P HEALTH CARE SECTOR	315	208.23	51.2%	1,454.18	-78.4%	584	571	2.2%
S&P CONSUMER DSCRTNRY SE	390	185.45	110.0%	1,112.55	-65.0%	554	530	4.6%
E-MINI RUSSELL 1000 GROWTH	6	0	-	7.45	-23.5%	16	7	122.9%
FT-SE 100	97	0	-	121.05	-19.7%	88	18	389.4%
E-MINI RUSSELL 1000 VALUE	7	0	-	95.09	-92.7%	42	7	508.0%
E-MICRO NIFTY	0	0	-	0	-	0	4	-100.0%
S&P CONSUMER STAPLES SECT	449	366.14	22.7%	3,684.82	-87.8%	1,415	610	131.8%
IBOVESPA INDEX	19	28.14	-32.1%	46.59	-59.0%	32	20	59.8%
NASDAQ BIOTECH	6	5.55	11.8%	0	-	1	7	-87.4%

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<b>Equity Index Options</b>								
E-MINI S&P500	102,349	307,813.91	-66.7%	174,525.77	-41.4%	267,697	307,383	-12.9%
S&P 500	7,201	47,134.82	-84.7%	14,205.18	-49.3%	30,572	35,968	-15.0%
E-MINI MIDCAP	0	0.05	9.9%	0	-	0	0	-52.8%
E-MINI NASDAQ 100	7,362	4,530.18	62.5%	9,495	-22.5%	10,833	6,069	78.5%
NASDAQ	0	0	-	0	-	0	0	-100.0%
EOM S&P 500	13,949	7,167.64	94.6%	9,635.86	44.8%	8,629	5,061	70.5%
EOM EMINI S&P	99,239	73,644.73	34.8%	100,751.86	-1.5%	75,688	52,482	44.2%
EOW1 EMINI S&P 500	40,702	33,898.68	20.1%	60,322.41	-32.5%	44,824	45,661	-1.8%
EOW2 EMINI S&P 500	37,622	57,712.64	-34.8%	55,829.73	-32.6%	47,132	49,638	-5.0%
EOW1 S&P 500	2,780	1,503.27	84.9%	3,429.36	-18.9%	2,654	1,508	76.0%
EOW2 S&P 500	5,531	3,564.09	55.2%	10,535.73	-47.5%	6,114	3,764	62.4%
EOW4 EMINI S&P 500	55,437	48,154.55	15.1%	78,021.73	-28.9%	52,475	46,423	13.0%
EOW3 S&P 500	23,053	0	-	32,630.41	-29.4%	9,806	0	-
EOW3 EMINI S&P 500	191,343	0	-	165,632.86	15.5%	62,697	0	-
<b>FX Futures</b>								
AUSTRALIAN DOLLAR	87,163	86,268.77	1.0%	115,630.73	-24.6%	102,889	92,421	11.3%
BRITISH POUND	116,854	79,308.41	47.3%	183,362.95	-36.3%	115,929	95,433	21.5%
BRAZIL REAL	3,166	2,386.36	32.7%	3,720.45	-14.9%	3,956	2,781	42.2%
CANADIAN DOLLAR	62,023	65,775.82	-5.7%	75,694.45	-18.1%	75,131	68,387	9.9%
E-MINI EURO FX	3,058	4,761.95	-35.8%	4,224.59	-27.6%	3,969	5,855	-32.2%
EURO FX	136,712	212,092.82	-35.5%	227,091.55	-39.8%	197,942	258,324	-23.4%
E-MINI JAPANESE YEN	1,679	623	169.5%	1,712.86	-2.0%	1,718	841	104.3%
JAPANESE YEN	131,645	101,637.05	29.5%	161,254.09	-18.4%	149,768	143,006	4.7%
MEXICAN PESO	42,120	38,910.95	8.2%	56,094.68	-24.9%	52,657	43,287	21.6%
NEW ZEALND DOLLAR	20,291	20,997	-3.4%	27,135.95	-25.2%	21,797	19,921	9.4%
NKR/USD CROSS RATE	32	17.23	88.4%	143.73	-77.4%	75	57	31.3%
RUSSIAN RUBLE	1,227	1,245.36	-1.5%	2,567.59	-52.2%	1,590	1,579	0.7%
S.AFRICAN RAND	581	456.91	27.1%	1,084	-46.4%	705	855	-17.6%
SWISS FRANC	16,404	17,263.23	-5.0%	29,573.23	-44.5%	22,547	22,270	1.2%
AD/CD CROSS RATES	0	0.41	-100.0%	0.05	-100.0%	0	1	-72.4%
AD/JY CROSS RATES	116	231.36	-49.8%	246.09	-52.8%	224	195	15.0%
AD/NE CROSS RATES	3	1.23	124.1%	5.32	-48.3%	4	2	83.4%
BP/JY CROSS RATES	176	25.86	582.0%	116.59	51.3%	90	61	46.8%
BP/SF CROSS RATES	9	10.82	-15.9%	3.45	163.4%	2	6	-66.9%
CD/JY CROSS RATES	0	1.05	-95.2%	0	-	0	1	-93.3%
EC/AD CROSS RATES	34	30.82	10.6%	126.41	-73.0%	84	98	-14.8%
EC/CD CROSS RATES	69	39.91	73.8%	167.64	-58.6%	118	126	-6.2%
EC/NOK CROSS RATES	0	0	-	0.09	-100.0%	0	3	-98.4%
EC/SEK CROSS RATES	1	22.09	-95.2%	32.68	-96.8%	13	20	-37.2%
EFX/BP CROSS RATES	1,767	1,920.18	-8.0%	6,922.14	-74.5%	3,888	3,055	27.3%
EFX/JY CROSS RATES	1,349	1,682.5	-19.8%	3,554.36	-62.1%	2,194	2,195	-0.1%
EFX/SF CROSS RATES	670	1,099.64	-39.0%	3,851.82	-82.6%	1,789	1,625	10.1%
SKR/USD CROSS RATES	47	27	72.8%	206.14	-77.4%	87	61	42.9%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	53	6.18	758.2%	113.14	-53.1%	42	33	27.1%
POLISH ZLOTY (EC)	0	0	-	54.5	-99.9%	136	26	432.3%
SHEKEL	0	0	-	0	-	0	0	-100.0%

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<b>FX Futures</b>								
RMB USD	2	33.45	-94.5%	22.36	-91.7%	19	21	-7.6%
KOREAN WON	0	0.41	-75.6%	1.95	-94.9%	1	3	-74.7%
TURKISH LIRA	0	0.18	-100.0%	0	-	0	0	-88.9%
E-MICRO USD/CHF	0	0.09	-100.0%	0	-	0	0	-80.6%
TURKISH LIRA (EU)	0	0	-	0	-	0	0	-100.0%
E-MICRO USD/JPY	0	0	-	0	-	0	0	-93.8%
E-MICRO AUD/USD	6,253	2,808.73	122.6%	4,990.59	25.3%	4,607	2,579	78.6%
E-MICRO EUR/USD	12,247	16,792.27	-27.1%	12,284.23	-0.3%	14,422	17,098	-15.7%
E-MICRO GBP/USD	5,935	2,028.64	192.6%	5,400.68	9.9%	3,479	1,929	80.3%
E-MICRO USD/CAD	0	0.09	-100.0%	0	-	0	0	220.0%
USDZAR	0	3.14	-96.8%	0	-	0	2	-98.2%
CHINESE RENMINBI (CNH)	33	31.23	5.5%	82.45	-60.0%	75	52	42.6%
E-MICRO INR/USD	126	3.55	3439.7%	198.41	-36.7%	78	10	665.2%
INDIAN RUPEE	499	389.86	28.1%	941.05	-46.9%	596	515	15.6%
E-MICRO CAD/USD	1,081	477.82	126.1%	993.5	8.8%	988	625	58.0%
E-MICRO JPY/USD	1,878	344.64	444.9%	1,518.36	23.7%	1,421	594	139.1%
MICRO CHF/USD	45	95	-52.9%	100.64	-55.5%	98	111	-11.4%
E-MICRO USD/CNH	0	0.68	-100.0%	0.05	-100.0%	0	1	-71.0%
FCXRX	6	0	-	10.32	-38.5%	3	0	-
<b>FX Options</b>								
AUSTRALIAN DOLLAR	5,380	7,211.23	-25.4%	7,363.14	-26.9%	6,881	6,066	13.4%
BRITISH POUND	9,335	6,786.41	37.6%	9,295.91	0.4%	10,263	10,158	1.0%
CANADIAN DOLLAR	5,643	6,399.05	-11.8%	5,700.5	-1.0%	7,391	5,563	32.9%
EURO FX	24,223	38,337.23	-36.8%	39,194.41	-38.2%	36,628	48,879	-25.1%
JAPANESE YEN	16,653	10,167.59	63.8%	16,984	-1.9%	16,143	11,451	41.0%
MEXICAN PESO	138	79.36	73.8%	146.95	-6.1%	119	70	70.7%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	-100.0%
RUSSIAN RUBLE	0	9.09	-100.0%	0	-	9	2	341.2%
SWISS FRANC	299	414.95	-27.9%	240.5	24.4%	340	676	-49.7%
JAPANESE YEN (EU)	45	23.5	93.4%	55.41	-18.0%	40	18	124.3%
EURO FX (EU)	195	169.36	14.9%	253.05	-23.1%	191	237	-19.2%
CANADIAN DOLLAR (EU)	6	6.23	-11.7%	2.36	132.7%	12	6	94.3%
BRITISH POUND (EU)	66	6.55	915.2%	32.09	107.1%	62	30	103.6%
AUSTRALIAN DLR (EU)	4	9.55	-58.1%	0	-	8	5	51.9%

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<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
LIVE CATTLE	53,525	53,023	0.9%	38,748.59	38.1%	51,309	53,126	-3.4%
FEEDER CATTLE	9,577	9,714.05	-1.4%	6,999.45	36.8%	9,635	9,854	-2.2%
LEAN HOGS	41,327	44,144.05	-6.4%	42,627.09	-3.1%	35,778	37,849	-5.5%
LUMBER	546	647.86	-15.8%	763.91	-28.6%	699	796	-12.2%
MILK	902	1,087.27	-17.1%	2,020.77	-55.4%	1,195	1,089	9.7%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	149	263.82	-43.5%	197.09	-24.4%	243	200	21.3%
BUTTER CS	100	168.68	-40.9%	115.09	-13.3%	142	122	16.3%
CLASS IV MILK	51	84.09	-39.1%	83.14	-38.4%	48	48	0.0%
DRY WHEY	38	79.59	-52.6%	58.86	-35.9%	54	85	-36.7%
GSCI EXCESS RETURN FUT	175	21	732.9%	3,652.32	-95.2%	1,151	1,004	14.6%
GOLDMAN SACHS	1,366	1,285.73	6.3%	1,201.55	13.7%	1,323	1,401	-5.6%
HOUSING INDEX	0	0.23	98.0%	0.14	229.9%	0	0	18.2%
HDD WEATHER	0	0	-	0	-	3	33	-91.1%
CDD WEATHER	93	26.45	249.7%	25	270.0%	20	24	-17.0%
HDD SEASONAL STRIP	0	2.27	-100.0%	0	-	0	4	-100.0%
CDD SEASONAL STRIP	5	6.82	-26.7%	7.95	-37.1%	11	6	95.7%
HDD WEATHER EUROPEAN	0	0	-	0	-	4	0	1994.1%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-12.8%
CAT EURO SEASONAL STRIP	0	0	-	0	-	2	0	-
PALM OIL	0	0	-	0	-	0	1	-100.0%
CASH-SETTLED CHEESE	292	545.82	-46.4%	702.77	-58.4%	528	486	8.7%
S&P GSCI ENHANCED ER SWAP	0	0	-	1,188.36	-100.0%	361	413	-12.8%
MALAYSIAN PALM SWAP	380	124.18	205.8%	621.82	-38.9%	467	215	117.3%
<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
LIVE CATTLE	12,837	12,189.41	5.3%	12,835.91	0.0%	17,987	15,709	14.5%
FEEDER CATTLE	1,589	1,789.82	-11.2%	1,356.55	17.2%	1,630	1,728	-5.7%
LEAN HOGS	10,715	11,605.41	-7.7%	8,161.64	31.3%	7,852	11,216	-30.0%
LUMBER	45	68.18	-34.7%	31.77	40.1%	44	53	-16.0%
MILK	1,188	1,118.77	6.2%	1,962.86	-39.5%	1,272	1,049	21.3%
MLK MID	3	2.32	29.4%	3.91	-23.3%	2	2	-8.7%
NFD MILK	78	312.86	-75.1%	101.82	-23.5%	169	182	-7.0%
BUTTER CS	51	72.32	-29.1%	42.55	20.5%	62	48	27.4%
CLASS IV MILK	135	17.23	684.8%	97.27	39.0%	45	33	33.9%
DRY WHEY	2	4.32	-56.0%	0.14	1293.0%	5	12	-60.9%
HOUSING INDEX	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	0	11	-100.0%
CDD WEATHER	25	0	-	0	-	3	1	481.6%
HDD SEASONAL STRIP	0	0	-	0	-	0	68	-100.0%
CDD SEASONAL STRIP	0	0	-	34.09	-100.0%	202	265	-23.8%
HDD WEATHER EUROPEAN	0	0	-	0	-	38	12	219.9%
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	0.55	-100.0%	0.27	-100.0%	2	0	436.3%
CASH-SETTLED CHEESE	306	408.77	-25.2%	469.18	-34.8%	339	316	7.1%

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<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	0	-	0	-	0	0	-76.1%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	2,477,037	2,078,410.64	19.2%	2,571,218.77	-3.7%	2,528,935	2,320,069	9.0%
Equity Index Futures	1,848,822	1,814,078.77	1.9%	2,628,814.36	-29.7%	2,352,972	2,071,641	13.6%
FX Futures	655,353	659,853.68	-0.7%	931,235.86	-29.6%	785,131	786,070	-0.1%
Commodities and Alternative Invest	108,524	111,224.91	-2.4%	99,013.91	9.6%	102,972	106,758	-3.5%
Foreign Exchange Futures	0	0	-	0	-	0	0	-76.1%
<b>TOTAL FUTURES</b>	<b>5,089,736</b>	<b>4,663,568</b>	<b>9.1%</b>	<b>6,230,282.91</b>	<b>-18.3%</b>	<b>5,770,011.1</b>	<b>5,284,538.55</b>	<b>9.2%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	1,343,720	926,840.68	45.0%	1,131,258.95	18.8%	1,285,336	963,054	33.5%
Equity Index Options	586,568	585,124.55	0.2%	715,015.91	-18.0%	619,121	553,958	11.8%
FX Options	61,988	69,620.09	-11.0%	79,268.32	-21.8%	78,088	83,161	-6.1%
Commodities and Alternative Invest	26,974	27,589.95	-2.2%	25,097.95	7.5%	29,652	30,746	-3.6%
<b>TOTAL OPTIONS</b>	<b>2,019,249</b>	<b>1,609,175.27</b>	<b>25.5%</b>	<b>1,950,641.14</b>	<b>3.5%</b>	<b>2,012,196.21</b>	<b>1,630,919.74</b>	<b>23.4%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	3,820,756	3,005,251.32	27.1%	3,702,477.73	3.2%	3,814,271	3,283,123	16.2%
Equity Index	2,435,391	2,399,203.32	1.5%	3,343,830.27	-27.2%	2,972,092	2,625,599	13.2%
FX	717,340	729,473.77	-1.7%	1,010,504.18	-29.0%	863,219	869,232	-0.7%
Commodities and Alternative Invest	135,498	138,814.86	-2.4%	124,111.86	9.2%	132,624	137,504	-3.5%
Foreign Exchange	0	0	-	0	-	0	0	-76.1%
<b>GRAND TOTAL</b>	<b>7,108,985</b>	<b>6,272,743.27</b>	<b>13.3%</b>	<b>8,180,924.05</b>	<b>-13.1%</b>	<b>7,782,207.3</b>	<b>6,915,458.29</b>	<b>12.5%</b>