

CME Exchange ADV Report - Monthly

May 2017

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	ADV MAY 2017	ADV MAY 2016	% CHG	ADV APR 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
EURODOLLARS	2,428,851	2,194,562.1	10.7%	2,703,637.89	-10.2%	2,887,643	2,529,921	14.1%
1-MONTH EURODOLLAR	466	172.38	170.2%	421.68	10.5%	255	61	317.8%
Interest Rate Options								
EURODOLLARS	665,832	643,404.14	3.5%	861,132.21	-22.7%	765,692	729,096	5.0%
EURO MIDCURVE	693,853	448,289	54.8%	930,557.63	-25.4%	824,774	577,813	42.7%
Equity Index Futures								
E-MINI S&P500	1,277,513	1,573,774.48	-18.8%	1,441,965.79	-11.4%	1,497,908	1,969,278	-23.9%
S&P 500	4,423	4,711.24	-6.1%	4,078.11	8.5%	6,210	8,687	-28.5%
E-MINI MIDCAP	14,014	16,563.29	-15.4%	17,226.47	-18.7%	17,863	22,125	-19.3%
S&P 500 GROWTH	0	0.48	-61.8%	0.16	15.1%	1	1	-44.3%
S&P 500/VALUE	691	622.33	11.1%	1,138.11	-39.3%	788	662	19.1%
E-MINI RUSSELL 1000	45	13.95	225.5%	46.05	-1.4%	51	32	61.4%
E-MINI NASDAQ 100	233,141	229,227.95	1.7%	230,363.58	1.2%	215,867	297,396	-27.4%
NIKKEI 225 (\$) STOCK	10,241	12,954.81	-20.9%	12,781.68	-19.9%	13,296	20,461	-35.0%
NIKKEI 225 (YEN) STOCK	39,131	45,352.19	-13.7%	43,642.84	-10.3%	45,203	68,022	-33.5%
S&P MATERIALS SECTOR	302	182	66.0%	149.05	102.7%	334	223	49.5%
S&P ENERGY SECTOR	504	264.76	90.3%	555.74	-9.3%	731	404	81.2%
S&P FINANCIAL SECTOR	771	222.05	247.2%	988.63	-22.0%	1,051	613	71.4%
S&P INDUSTRIAL SECTOR	365	128.29	184.8%	106.37	243.5%	319	283	12.6%
S&P TECHNOLOGY SECTOR	236	213.95	10.4%	159.26	48.4%	328	228	44.1%
S&P UTILITIES SECTOR	477	826.62	-42.2%	807.63	-40.9%	957	940	1.8%
S&P HEALTH CARE SECTOR	399	369.62	8.0%	343.74	16.2%	627	450	39.2%
S&P CONSUMER DSCRTNRY SE	257	301.38	-14.7%	126.53	103.2%	391	467	-16.3%
E-MINI RUSSELL 1000 GROWTH	42	4.67	805.8%	73	-42.1%	35	19	82.5%
FT-SE 100	78	46.95	65.1%	49.68	56.0%	78	78	-1.2%
E-MINI RUSSELL 1000 VALUE	81	4.67	1633.8%	91.95	-12.0%	103	37	180.8%
S&P CONSUMER STAPLES SECT	382	628.1	-39.2%	196.89	93.9%	469	1,117	-58.0%
IBOVESPA INDEX	30	44.67	-32.3%	36.95	-18.2%	34	32	7.1%
NASDAQ BIOTECH	0	0	-	0	-	8	0	-
E-MINI S&P REAL ESTATE SELE	95	0	-	278.42	-65.9%	197	0	-
NIFTY 50	706	401.38	75.9%	752.37	-6.1%	424	391	8.3%

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Equity Index Options								
E-MINI S&P500	208,979	250,423.24	-16.5%	159,051.47	31.4%	198,505	319,704	-37.9%
S&P 500	16,487	28,790.38	-42.7%	9,341.79	76.5%	14,720	38,606	-61.9%
E-MINI MIDCAP	0	0.19	-100.0%	0	-	0	0	-100.0%
E-MINI NASDAQ 100	9,479	10,554.67	-10.2%	6,633.63	42.9%	8,585	11,792	-27.2%
EOM S&P 500	5,052	6,268.38	-19.4%	8,754.53	-42.3%	8,247	7,381	11.7%
EOM EMINI S&P	74,058	62,700.19	18.1%	115,850.79	-36.1%	97,380	65,761	48.1%
EOW1 EMINI S&P 500	50,570	43,138.95	17.2%	68,960.21	-26.7%	57,447	42,313	35.8%
EOW2 EMINI S&P 500	52,109	46,607.43	11.8%	59,974.32	-13.1%	55,635	47,121	18.1%
EOW1 S&P 500	4,181	3,214.57	30.1%	5,113.53	-18.2%	3,875	2,464	57.3%
EOW2 S&P 500	7,764	7,080.33	9.7%	3,387.58	129.2%	7,598	5,282	43.9%
EOW4 EMINI S&P 500	49,762	43,183.57	15.2%	3,143	1483.3%	44,753	46,443	-3.6%
EOW3 EMINI S&P 500	147,674	57,266.71	157.9%	230,770.11	-36.0%	183,647	15,731	1067.4%
EOW3 S&P 500	12,849	5,949.14	116.0%	21,082.16	-39.1%	17,418	2,359	638.4%

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FX Futures								
AUSTRALIAN DOLLAR	90,305	103,068.67	-12.4%	81,763.42	10.4%	88,949	103,222	-13.8%
BRITISH POUND	105,137	93,012.43	13.0%	105,766.74	-0.6%	115,528	101,346	14.0%
BRAZIL REAL	4,679	4,035.86	15.9%	4,477.63	4.5%	4,405	4,159	5.9%
CANADIAN DOLLAR	70,872	70,306.76	0.8%	67,226.89	5.4%	68,565	77,556	-11.6%
E-MINI EURO FX	4,133	2,559.76	61.5%	3,866.79	6.9%	4,127	4,092	0.9%
EURO FX	187,691	152,028.19	23.5%	176,498.11	6.3%	206,690	203,605	1.5%
E-MINI JAPANESE YEN	2,039	1,176.38	73.3%	1,374.47	48.3%	1,644	1,727	-4.8%
JAPANESE YEN	152,530	101,994.19	49.5%	157,334.16	-3.1%	164,788	150,834	9.3%
MEXICAN PESO	47,732	51,345.43	-7.0%	44,283.47	7.8%	48,784	53,969	-9.6%
NEW ZEALND DOLLAR	21,480	22,292.62	-3.6%	16,838.95	27.6%	23,171	20,950	10.6%
NKR/USD CROSS RATE	57	64.57	-11.7%	42.05	35.5%	93	68	36.9%
RUSSIAN RUBLE	2,133	913.71	133.5%	1,797.42	18.7%	2,100	1,452	44.6%
S.AFRICAN RAND	1,628	666	144.4%	2,425.58	-32.9%	2,397	648	269.9%
SWISS FRANC	29,320	18,757.33	56.3%	20,621.68	42.2%	24,094	22,239	8.3%
AD/CD CROSS RATES	0	0	-	0.32	-71.2%	0	0	-36.1%
AD/JY CROSS RATES	67	193.1	-65.3%	79.95	-16.3%	105	240	-56.1%
AD/NE CROSS RATES	12	6.57	79.2%	1.89	521.3%	4	5	-20.5%
BP/JY CROSS RATES	115	35.48	224.3%	167.47	-31.3%	121	67	80.5%
BP/SF CROSS RATES	7	0.19	3813.1%	15.16	-50.8%	5	0	825.6%
CD/JY CROSS RATES	9	0	-	8.11	5.4%	6	0	6787.2%
EC/AD CROSS RATES	122	65.24	86.7%	95.47	27.5%	151	84	79.8%
EC/CD CROSS RATES	152	65.38	132.1%	105.58	43.8%	151	117	28.9%
EC/NOK CROSS RATES	5	0	-	0.58	732.3%	2	0	4544.1%
EC/SEK CROSS RATES	10	8.48	12.1%	6.63	43.3%	14	10	33.1%
EFX/BP CROSS RATES	2,314	2,010.52	15.1%	2,653.68	-12.8%	2,901	3,652	-20.6%
EFX/JY CROSS RATES	2,455	886.19	177.0%	2,887.53	-15.0%	2,529	2,067	22.3%
EFX/SF CROSS RATES	1,407	757.05	85.8%	1,397.11	0.7%	1,632	1,566	4.3%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-
SKR/USD CROSS RATES	102	45.67	123.2%	77.74	31.1%	110	69	58.2%
POLISH ZLOTY (US)	4	6.57	-32.9%	2.11	109.4%	26	25	5.2%
POLISH ZLOTY (EC)	6	105.9	-94.4%	3.74	58.1%	3	180	-98.6%
RMB USD	1	3.52	-72.9%	0.11	806.5%	2	22	-91.9%
KOREAN WON	1	0.05	1046.0%	0.58	-5.8%	2	1	119.2%
TURKISH LIRA	27	0.14	18826.1%	104.58	-74.1%	63	0	81135.6%
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	3,258	4,045.48	-19.5%	3,159.95	3.1%	3,822	4,205	-9.1%
E-MICRO EUR/USD	12,045	8,981.33	34.1%	12,349.53	-2.5%	12,908	15,301	-15.6%
E-MICRO GBP/USD	2,703	2,344.76	15.3%	3,104.63	-12.9%	3,049	2,591	17.7%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-100.0%
USDZAR	0	0	-	0	-	0	0	-100.0%
CHINESE RENMINBI (CNH)	86	39.33	118.2%	27.79	208.8%	75	81	-7.5%
E-MICRO INR/USD	143	86.9	64.0%	141.16	1.0%	122	43	184.3%
INDIAN RUPEE	2,081	646.1	222.1%	1,374.84	51.4%	1,521	541	181.1%
E-MICRO CAD/USD	844	1,138.62	-25.9%	895.79	-5.8%	766	968	-20.9%
E-MICRO JPY/USD	1,623	997.05	62.8%	2,198.37	-26.2%	2,322	1,311	77.1%
MICRO CHF/USD	53	66.86	-20.0%	44.21	20.9%	46	108	-57.3%
E-MICRO USD/CNH	0	0	-	0	-	0	1	-100.0%
FCXRX	25	2.48	907.8%	63.21	-60.5%	58	1	10528.4%

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FX Options								
AUSTRALIAN DOLLAR	1,999	8,232.14	-75.7%	1,122.32	78.1%	1,932	7,069	-72.7%
BRITISH POUND	4,637	10,214.14	-54.6%	2,808.05	65.1%	3,722	10,650	-65.1%
CANADIAN DOLLAR	2,160	6,446.1	-66.5%	1,245.37	73.5%	1,748	8,092	-78.4%
EURO FX	15,285	30,480.14	-49.9%	14,100.37	8.4%	12,151	38,489	-68.4%
JAPANESE YEN	3,936	14,047.43	-72.0%	3,512.21	12.1%	5,143	15,864	-67.6%
MEXICAN PESO	48	72.71	-33.9%	39.68	21.1%	183	109	67.2%
RUSSIAN RUBLE	0	0	-	0	-	0	13	-100.0%
SWISS FRANC	54	344.62	-84.4%	24.63	118.1%	52	369	-86.0%
JAPANESE YEN (EU)	0	46.14	-99.6%	1.47	-87.7%	1	36	-96.3%
EURO FX (EU)	3	125.57	-97.8%	1.21	129.1%	3	177	-98.4%
SWISS FRANC (EU)	0	0	-	0.21	29.5%	0	0	-
CANADIAN DOLLAR (EU)	1	3.71	-60.8%	0.26	452.6%	1	16	-95.1%
BRITISH POUND (EU)	6	31	-81.4%	10.32	-44.0%	9	67	-86.3%
AUSTRALIAN DLR (EU)	0	3.52	-100.0%	0	-	0	10	-99.8%
CHF/USD PQO 2pm Fix	114	0	-	74.89	51.9%	105	0	-
AUD/USD PQO 2pm Fix	3,929	0	-	3,428.37	14.6%	3,648	0	-
EUR/USD PQO 2pm Fix	21,623	0	-	25,991.79	-16.8%	19,779	0	-
CAD/USD PQO 2pm Fix	4,832	0	-	3,978.47	21.5%	3,978	0	-
JPY/USD PQO 2pm Fix	8,580	0	-	10,591	-19.0%	10,436	0	-
GBP/USD PQO 2pm Fix	6,394	0	-	5,837.47	9.5%	6,334	0	-
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	98,397	58,801.95	67.3%	66,343	48.3%	70,259	53,561	31.2%
FEEDER CATTLE	15,335	8,690.43	76.5%	18,720.47	-18.1%	13,883	10,209	36.0%
LEAN HOGS	46,005	34,594.19	33.0%	36,343.84	26.6%	41,316	33,238	24.3%
LUMBER	759	616.81	23.1%	1,142.37	-33.5%	824	714	15.4%
MILK	1,381	1,301.05	6.1%	1,066.47	29.4%	1,358	1,076	26.2%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	181	216.81	-16.6%	120.53	50.0%	248	271	-8.7%
BUTTER CS	149	101.86	46.5%	141.21	5.6%	147	156	-5.7%
CLASS IV MILK	41	54.9	-25.7%	22.68	79.9%	61	39	54.7%
DRY WHEY	64	60.43	5.6%	82.42	-22.6%	112	56	101.3%
GSCI EXCESS RETURN FUT	48	112.1	-57.3%	83.37	-42.6%	1,012	807	25.5%
GOLDMAN SACHS	1,541	1,306.48	17.9%	1,704.84	-9.6%	1,670	1,340	24.6%
HOUSING INDEX	1	0.76	-28.4%	0.21	159.2%	1	0	23.5%
HDD WEATHER	0	0	-	0	-	9	4	122.0%
CDD WEATHER	5	16.67	-72.7%	0	-	244	4	5477.9%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	9.52	-100.0%	44.74	-100.0%	11	13	-15.4%
HDD WEATHER EUROPEAN	0	0	-	0	-	4	6	-33.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	2	-100.0%
PALM OIL	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	347	584.86	-40.7%	459.84	-24.6%	518	537	-3.5%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	331	254	30.3%
MALAYSIAN PALM SWAP	629	378.1	66.4%	516.63	21.8%	510	451	13.1%
USD CRUDE PALM OIL	9	0	-	12.63	-28.0%	14	0	-

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	13,749	21,963.86	-37.4%	14,516.84	-5.3%	13,203	20,087	-34.3%
FEEDER CATTLE	1,840	1,589.05	15.8%	2,532.63	-27.3%	1,774	1,696	4.6%
LEAN HOGS	9,511	8,603.1	10.6%	9,046	5.1%	8,862	7,230	22.6%
LUMBER	53	42.1	26.9%	85.95	-37.9%	60	47	29.4%
MILK	1,857	1,460.71	27.1%	1,585.95	17.1%	1,817	1,141	59.2%
MLK MID	6	0.19	2906.5%	1	472.7%	4	1	242.1%
NFD MILK	178	222.48	-20.0%	111.68	59.3%	226	202	11.8%
BUTTER CS	63	42.95	46.0%	52.79	18.8%	60	68	-12.0%
CLASS IV MILK	114	13.81	727.2%	88.95	28.4%	84	16	429.4%
DRY WHEY	18	9.14	96.9%	31.89	-43.6%	22	6	265.3%
HOUSING INDEX	0	0	-	0	-	0	0	33.4%
HDD WEATHER	0	0	-	0	-	12	0	-
CDD WEATHER	0	0	-	0	-	456	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	47.62	-100.0%	94.74	-100.0%	27	277	-90.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	15	53	-72.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
LV CATL CSO	5	10.38	-55.3%	10.53	-56.0%	11	2	376.1%
CASH-SETTLED CHEESE	436	438.86	-0.8%	368.42	18.2%	388	317	22.3%
Foreign Exchange Futures								
CHILEAN PESO	13	0	-	37.16	-65.9%	17	0	17777.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,429,317	2,194,734.48	10.7%	2,704,059.58	-10.2%	2,887,898	2,529,981	14.1%
Equity Index Futures	1,583,927	1,886,859.81	-16.1%	1,755,959	-9.8%	1,803,274	2,391,947	-24.6%
FX Futures	749,409	644,760.86	16.2%	715,285.16	4.8%	787,850	779,124	1.1%
Commodities and Alternative Invest	164,889	106,846.9	54.3%	126,805.26	30.0%	132,531	102,740	29.0%
Foreign Exchange Futures	13	0	-	37.16	-65.9%	17	0	17777.7%
TOTAL FUTURES	4,927,555	4,833,202.05	2.0%	5,302,146.16	-7.1%	5,611,570.74	5,803,792.95	-3.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,359,685	1,091,693.14	24.5%	1,791,689.84	-24.1%	1,590,466	1,306,909	21.7%
Equity Index Options	638,964	565,177.76	13.1%	692,063.11	-7.7%	697,811	604,959	15.3%
FX Options	73,602	70,047.24	5.1%	72,768.11	1.1%	69,225	80,962	-14.5%
Commodities and Alternative Invest	27,829	34,444.24	-19.2%	28,527.37	-2.4%	27,022	31,144	-13.2%
TOTAL OPTIONS	2,100,080	1,761,362.38	19.2%	2,585,048.42	-18.8%	2,384,523.8	2,023,974.34	17.8%
TOTAL COMBINED								
Interest Rate	3,789,002	3,286,427.62	15.3%	4,495,749.42	-15.7%	4,478,365	3,836,890	16.7%
Equity Index	2,222,891	2,452,037.57	-9.3%	2,448,022.11	-9.2%	2,501,085	2,996,906	-16.5%
FX	823,011	714,808.1	15.1%	788,053.26	4.4%	857,075	860,087	-0.4%
Commodities and Alternative Invest	192,719	141,291.14	36.4%	155,332.63	24.1%	159,553	133,884	19.2%
Foreign Exchange	13	0	-	37.16	-65.9%	17	0	17777.7%
GRAND TOTAL	7,027,635	6,594,564.43	6.6%	7,887,194.58	-10.9%	7,996,094.53	7,827,767.29	2.2%