

## CME Exchange ADV Report - Monthly

June 2017

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	ADV JUN 2017	ADV JUN 2016	% CHG	ADV MAY 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Interest Rate Futures</b>								
EURODOLLARS	2,460,119	2,571,123.27	-4.3%	2,428,851.18	1.3%	2,812,399	2,537,172	10.8%
1-MONTH EURODOLLAR	654	95.5	584.9%	465.77	40.4%	325	67	384.8%
<b>Interest Rate Options</b>								
EURODOLLARS	727,266	648,976.5	12.1%	665,831.91	9.2%	758,929	714,995	6.1%
EURO MIDCURVE	558,900	482,282.45	15.9%	693,853.05	-19.4%	777,980	560,999	38.7%
<b>Equity Index Futures</b>								
E-MINI S&P500	1,832,497	2,208,316.32	-17.0%	1,277,513.23	43.4%	1,556,796	2,011,349	-22.6%
S&P 500	9,453	15,316.27	-38.3%	4,423.41	113.7%	6,781	9,854	-31.2%
E-MINI MIDCAP	24,412	29,728.36	-17.9%	14,013.73	74.2%	19,016	23,463	-19.0%
S&P 500 GROWTH	4	2.23	61.2%	0.18	1875.2%	1	1	-11.0%
S&P 500/VALUE	1,529	680.27	124.7%	691.23	121.1%	918	665	38.1%
E-MINI RUSSELL 1000	76	16.59	358.4%	45.41	67.5%	55	29	91.4%
E-MINI NASDAQ 100	409,659	274,771.45	49.1%	233,141.45	75.7%	249,974	293,414	-14.8%
NIKKEI 225 (\$)	14,636	21,863.77	-33.1%	10,241.09	42.9%	13,532	20,708	-34.7%
NIKKEI 225 (YEN) STOCK	48,554	64,815.59	-25.1%	39,131.23	24.1%	45,793	67,458	-32.1%
S&P MATERIALS SECTOR	739	398.91	85.2%	302.09	144.6%	405	254	59.4%
S&P ENERGY SECTOR	958	688.32	39.1%	503.95	90.0%	771	454	69.9%
S&P FINANCIAL SECTOR	2,701	798.95	238.1%	770.91	250.4%	1,342	646	107.7%
S&P INDUSTRIAL SECTOR	635	998.41	-36.4%	365.41	73.8%	375	409	-8.4%
S&P TECHNOLOGY SECTOR	1,005	804.18	24.9%	236.27	325.2%	447	329	35.8%
S&P UTILITIES SECTOR	2,838	2,749.27	3.2%	477.41	494.5%	1,288	1,258	2.3%
S&P HEALTH CARE SECTOR	1,874	1,454.18	28.9%	399.32	369.3%	846	627	35.0%
S&P CONSUMER DSCRTNRY SE	415	1,112.55	-62.7%	257.09	61.2%	395	581	-32.0%
E-MINI RUSSELL 1000 GROWTH	72	7.45	863.4%	42.27	69.9%	42	17	141.7%
FT-SE 100	103	121.05	-14.6%	77.5	33.3%	82	86	-4.5%
E-MINI RUSSELL 1000 VALUE	68	95.09	-29.0%	80.91	-16.5%	97	47	106.2%
S&P CONSUMER STAPLES SECT	1,433	3,684.82	-61.1%	381.77	275.5%	639	1,569	-59.3%
IBOVESPA INDEX	24	46.59	-48.4%	30.23	-20.5%	32	34	-6.2%
NASDAQ BIOTECH	54	0	-	0	-	16	0	-
E-MINI S&P REAL ESTATE SELE	612	0	-	94.95	544.9%	270	0	-
NIFTY 50	460	343.73	33.9%	706.14	-34.8%	430	383	12.3%

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<b>Equity Index Options</b>								
E-MINI S&P500	210,415	174,525.77	20.6%	208,978.59	0.7%	200,601	294,153	-31.8%
S&P 500	17,948	14,205.18	26.3%	16,487.14	8.9%	15,288	34,312	-55.4%
E-MINI MIDCAP	0	0	-	0	-	0	0	-100.0%
E-MINI NASDAQ 100	13,406	9,495	41.2%	9,478.55	41.4%	9,433	11,388	-17.2%
EOM S&P 500	8,663	9,635.86	-10.1%	5,052.41	71.5%	8,321	7,778	7.0%
EOM EMINI S&P	110,017	100,751.86	9.2%	74,058.14	48.6%	99,604	71,919	38.5%
EOW1 EMINI S&P 500	43,882	60,322.41	-27.3%	50,570.32	-13.2%	55,060	45,483	21.1%
EOW2 EMINI S&P 500	47,852	55,829.73	-14.3%	52,108.55	-8.2%	54,265	48,654	11.5%
EOW1 S&P 500	3,614	3,429.36	5.4%	4,181.45	-13.6%	3,829	2,634	45.4%
EOW2 S&P 500	8,418	10,535.73	-20.1%	7,764.09	8.4%	7,743	6,207	24.7%
EOW4 EMINI S&P 500	40,301	78,021.73	-48.3%	49,761.82	-19.0%	43,969	52,001	-15.4%
EOW3 EMINI S&P 500	118,203	165,632.86	-28.6%	147,674.27	-20.0%	172,129	42,114	308.7%
EOW3 S&P 500	11,757	32,630.41	-64.0%	12,848.59	-8.5%	16,422	7,687	113.6%

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<b>FX Futures</b>								
AUSTRALIAN DOLLAR	95,793	115,630.73	-17.2%	90,304.64	6.1%	90,153	105,406	-14.5%
BRITISH POUND	143,081	183,362.95	-22.0%	105,136.55	36.1%	120,377	115,781	4.0%
BRAZIL REAL	3,100	3,720.45	-16.7%	4,679	-33.7%	4,175	4,082	2.3%
CANADIAN DOLLAR	97,111	75,694.45	28.3%	70,871.5	37.0%	73,589	77,228	-4.7%
E-MINI EURO FX	5,658	4,224.59	33.9%	4,133.18	36.9%	4,396	4,115	6.8%
EURO FX	242,993	227,091.55	7.0%	187,690.64	29.5%	213,079	207,738	2.6%
E-MINI JAPANESE YEN	2,104	1,712.86	22.8%	2,038.5	3.2%	1,724	1,724	0.0%
JAPANESE YEN	171,251	161,254.09	6.2%	152,530.27	12.3%	165,926	152,668	8.7%
MEXICAN PESO	64,261	56,094.68	14.6%	47,732.23	34.6%	51,508	54,343	-5.2%
NEW ZEALND DOLLAR	29,461	27,135.95	8.6%	21,480.05	37.2%	24,278	22,039	10.2%
NKR/USD CROSS RATE	137	143.73	-4.7%	57	140.4%	101	81	24.0%
RUSSIAN RUBLE	4,630	2,567.59	80.3%	2,133.23	117.0%	2,545	1,649	54.4%
S.AFRICAN RAND	3,180	1,084	193.4%	1,627.86	95.4%	2,535	725	249.8%
SWISS FRANC	29,004	29,573.23	-1.9%	29,320.14	-1.1%	24,958	23,530	6.1%
AD/CD CROSS RATES	16	0.05	35964.0%	0.09	17951.8%	3	0	937.8%
AD/JY CROSS RATES	183	246.09	-25.5%	66.91	174.2%	119	241	-50.6%
AD/NE CROSS RATES	6	5.32	20.5%	11.77	-45.6%	4	5	-12.2%
BP/JY CROSS RATES	232	116.59	98.8%	115.05	101.5%	141	76	85.4%
BP/SF CROSS RATES	3	3.45	-5.3%	7.45	-56.1%	4	1	328.3%
CD/JY CROSS RATES	0	0	-	8.55	-98.9%	5	0	6811.1%
EC/AD CROSS RATES	406	126.41	221.2%	121.77	233.4%	196	91	114.2%
EC/CD CROSS RATES	472	167.64	181.7%	151.77	211.1%	208	126	64.6%
EC/NOK CROSS RATES	8	0.09	8500.9%	4.82	62.3%	3	0	5671.4%
EC/SEK CROSS RATES	81	32.68	146.5%	9.5	747.8%	26	14	78.4%
EFX/BP CROSS RATES	6,968	6,922.14	0.7%	2,313.82	201.1%	3,617	4,228	-14.4%
EFX/JY CROSS RATES	6,112	3,554.36	72.0%	2,454.82	149.0%	3,159	2,329	35.7%
EFX/SF CROSS RATES	2,366	3,851.82	-38.6%	1,406.5	68.2%	1,762	1,968	-10.5%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-
SKR/USD CROSS RATES	236	206.14	14.4%	101.91	131.5%	132	93	41.2%
POLISH ZLOTY (US)	8	113.14	-92.6%	4.41	89.7%	23	41	-42.7%
POLISH ZLOTY (EC)	3	54.5	-95.2%	5.91	-55.4%	3	158	-98.4%
RMB USD	2	22.36	-91.5%	0.95	100.0%	2	22	-91.8%
KOREAN WON	3	1.95	30.2%	0.55	366.6%	2	1	86.2%
TURKISH LIRA	205	0	-	27.05	656.3%	88	0	137312.5%
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	3,797	4,990.59	-23.9%	3,257.73	16.5%	3,817	4,343	-12.1%
E-MICRO EUR/USD	11,062	12,284.23	-9.9%	12,044.55	-8.2%	12,583	14,770	-14.8%
E-MICRO GBP/USD	3,511	5,400.68	-35.0%	2,703.36	29.9%	3,131	3,086	1.5%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-100.0%
USDZAR	0	0	-	0	-	0	0	-100.0%
CHINESE RENMINBI (CNH)	59	82.45	-28.3%	85.82	-31.1%	72	81	-11.2%
E-MICRO INR/USD	127	198.41	-35.8%	142.5	-10.6%	123	70	75.0%
INDIAN RUPEE	1,426	941.05	51.5%	2,081.32	-31.5%	1,504	611	146.0%
E-MICRO CAD/USD	997	993.5	0.4%	844.18	18.1%	807	973	-17.0%
E-MICRO JPY/USD	1,420	1,518.36	-6.5%	1,622.86	-12.5%	2,163	1,348	60.5%
MICRO CHF/USD	41	100.64	-59.0%	53.45	-22.8%	45	107	-57.6%
E-MICRO USD/CNH	0	0.05	-100.0%	0	-	0	0	-100.0%
FCXRX	13	10.32	28.2%	24.95	-47.0%	50	2	2106.0%

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<b>FX Options</b>								
AUSTRALIAN DOLLAR	621	7,363.14	-91.6%	1,998.91	-68.9%	1,701	7,121	-76.1%
BRITISH POUND	4,223	9,295.91	-54.6%	4,636.73	-8.9%	3,810	10,412	-63.4%
CANADIAN DOLLAR	494	5,700.5	-91.3%	2,160.27	-77.1%	1,527	7,671	-80.1%
EURO FX	3,081	39,194.41	-92.1%	15,284.68	-79.8%	10,555	38,613	-72.7%
JAPANESE YEN	2,120	16,984	-87.5%	3,936.32	-46.1%	4,611	16,061	-71.3%
MEXICAN PESO	74	146.95	-49.7%	48.05	53.7%	163	116	41.1%
RUSSIAN RUBLE	0	0	-	0	-	0	11	-100.0%
SWISS FRANC	17	240.5	-92.8%	53.73	-67.6%	46	346	-86.8%
JAPANESE YEN (EU)	0	55.41	-99.8%	0.18	-25.0%	1	39	-97.1%
EURO FX (EU)	2	253.05	-99.2%	2.77	-29.5%	3	191	-98.6%
SWISS FRANC (EU)	0	0	-	0.27	-50.0%	0	0	-
CANADIAN DOLLAR (EU)	0	2.36	-84.6%	1.45	-75.0%	1	13	-94.8%
BRITISH POUND (EU)	4	32.09	-86.4%	5.77	-24.4%	8	61	-86.3%
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	8	-99.8%
JPY/USD PQO 2pm Fix	13,796	0	-	8,580.27	60.8%	11,028	0	-
CHF/USD PQO 2pm Fix	78	0	-	113.77	-31.0%	100	0	-
AUD/USD PQO 2pm Fix	6,127	0	-	3,928.86	55.9%	4,084	0	-
EUR/USD PQO 2pm Fix	29,258	0	-	21,623.27	35.3%	21,447	0	-
CAD/USD PQO 2pm Fix	8,051	0	-	4,832.18	66.6%	4,695	0	-
GBP/USD PQO 2pm Fix	14,536	0	-	6,394.18	127.3%	7,778	0	-
<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
LIVE CATTLE	54,598	38,748.59	40.9%	98,396.5	-44.5%	67,502	50,954	32.5%
FEEDER CATTLE	11,702	6,999.45	67.2%	15,334.55	-23.7%	13,499	9,644	40.0%
LEAN HOGS	50,912	42,627.09	19.4%	46,005.27	10.7%	43,005	34,890	23.3%
LUMBER	698	763.91	-8.7%	759.36	-8.1%	802	723	10.9%
MILK	1,162	2,020.77	-42.5%	1,380.5	-15.8%	1,323	1,242	6.5%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	251	197.09	27.1%	180.77	38.6%	248	258	-3.9%
BUTTER CS	122	115.09	5.9%	149.18	-18.3%	143	149	-4.1%
CLASS IV MILK	33	83.14	-60.6%	40.82	-19.8%	56	47	18.9%
DRY WHEY	61	58.86	3.5%	63.82	-4.6%	103	56	83.3%
GSCI EXCESS RETURN FUT	4,724	3,652.32	29.3%	47.82	9778.9%	1,666	1,308	27.4%
GOLDMAN SACHS	1,578	1,201.55	31.3%	1,540.73	2.4%	1,654	1,316	25.7%
HOUSING INDEX	1	0.14	333.2%	0.55	8.3%	1	0	40.7%
HDD WEATHER	0	0	-	0	-	8	3	122.0%
CDD WEATHER	14	25	-45.5%	4.55	200.0%	203	8	2440.0%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	7.95	-100.0%	0	-	9	12	-25.4%
HDD WEATHER EUROPEAN	0	0	-	0	-	3	5	-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	367	702.77	-47.7%	346.77	5.9%	492	566	-13.1%
S&P GSCI ENHANCED ER SWAP	1,548	1,188.36	30.3%	0	-	545	418	30.3%
MALAYSIAN PALM SWAP	512	621.82	-17.7%	629.09	-18.7%	511	481	6.1%
USD CRUDE PALM OIL	0	0	-	9.09	-100.0%	12	0	-

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<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
LIVE CATTLE	10,307	12,835.91	-19.7%	13,748.77	-25.0%	12,693	18,811	-32.5%
FEEDER CATTLE	1,301	1,356.55	-4.1%	1,840.23	-29.3%	1,690	1,637	3.3%
LEAN HOGS	10,016	8,161.64	22.7%	9,511.36	5.3%	9,065	7,394	22.6%
LUMBER	43	31.77	35.1%	53.41	-19.7%	57	44	30.1%
MILK	1,352	1,962.86	-31.1%	1,856.59	-27.2%	1,735	1,286	34.9%
MLK MID	1	3.91	-65.1%	5.73	-76.2%	4	2	121.5%
NFD MILK	194	101.82	90.6%	177.95	9.1%	220	184	19.5%
BUTTER CS	63	42.55	47.3%	62.73	-0.1%	60	63	-4.9%
CLASS IV MILK	124	97.27	27.0%	114.23	8.1%	91	30	201.5%
DRY WHEY	8	0.14	6098.3%	18	-53.0%	20	5	293.2%
HOUSING INDEX	0	0	-	0	-	0	0	38.9%
HDD WEATHER	0	0	-	0	-	10	0	-
CDD WEATHER	0	0	-	0	-	376	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	34.09	-100.0%	0	-	22	234	-90.4%
HDD WEATHER EUROPEAN	0	0	-	0	-	12	44	-72.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
LV CATL CSO	5	0.27	1566.9%	4.64	-2.0%	10	2	404.8%
CASH-SETTLED CHEESE	154	469.18	-67.3%	435.5	-64.7%	347	344	0.8%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	217	0	-	12.68	1612.2%	53	0	65550.0%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	2,460,773	2,571,218.77	-4.3%	2,429,316.95	1.3%	2,812,724	2,537,239	10.9%
Equity Index Futures	2,354,809	2,628,814.36	-10.4%	1,583,927.18	48.7%	1,900,344	2,433,636	-21.9%
FX Futures	931,525	931,235.86	0.0%	749,409.09	24.3%	813,137	805,896	0.9%
Commodities and Alternative Invest	128,281	99,013.91	29.6%	164,889.36	-22.2%	131,783	102,084	29.1%
Foreign Exchange Futures	217	0	-	12.68	1612.2%	53	0	65550.0%
<b>TOTAL FUTURES</b>	<b>5,875,605</b>	<b>6,230,282.91</b>	<b>-5.7%</b>	<b>4,927,555.27</b>	<b>19.2%</b>	<b>5,658,040.85</b>	<b>5,878,855.18</b>	<b>-3.8%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	1,286,166	1,131,258.95	13.7%	1,359,684.95	-5.4%	1,536,909	1,275,994	20.4%
Equity Index Options	634,476	715,015.91	-11.3%	638,963.91	-0.7%	686,664	624,329	10.0%
FX Options	82,484	79,268.32	4.1%	73,601.68	12.1%	71,558	80,664	-11.3%
Commodities and Alternative Invest	23,567	25,097.95	-6.1%	27,829.14	-15.3%	26,414	30,080	-12.2%
<b>TOTAL OPTIONS</b>	<b>2,026,693</b>	<b>1,950,641.14</b>	<b>3.9%</b>	<b>2,100,079.68</b>	<b>-3.5%</b>	<b>2,321,545.5</b>	<b>2,011,067.7</b>	<b>15.4%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	3,746,939	3,702,477.73	1.2%	3,789,001.91	-1.1%	4,349,634	3,813,234	14.1%
Equity Index	2,989,284	3,343,830.27	-10.6%	2,222,891.09	34.5%	2,587,008	3,057,965	-15.4%
FX	1,014,009	1,010,504.18	0.3%	823,010.77	23.2%	884,695	886,560	-0.2%
Commodities and Alternative Invest	151,849	124,111.86	22.3%	192,718.5	-21.2%	158,197	132,164	19.7%
Foreign Exchange	217	0	-	12.68	1612.2%	53	0	65550.0%
<b>GRAND TOTAL</b>	<b>7,902,298</b>	<b>8,180,924.05</b>	<b>-3.4%</b>	<b>7,027,634.95</b>	<b>12.4%</b>	<b>7,979,586.35</b>	<b>7,889,922.88</b>	<b>1.1%</b>