

CME Exchange ADV Report - Monthly

July 2017

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	ADV JUL 2017	ADV JUL 2016	% CHG	ADV JUN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
EURODOLLARS	2,026,368	2,476,994.1	-18.2%	2,460,119.32	-17.6%	2,703,981	2,528,872	6.9%
1-MONTH EURODOLLAR	105	42.45	147.9%	654.05	-83.9%	295	64	363.0%
Interest Rate Options								
EURODOLLARS	343,570	836,704.5	-58.9%	727,265.5	-52.8%	701,638	731,783	-4.1%
EURO MIDCURVE	495,870	507,015.25	-2.2%	558,900	-11.3%	739,069	553,553	33.5%
Equity Index Futures								
E-MINI S&P500	1,110,672	1,558,617.8	-28.7%	1,832,497.41	-39.4%	1,495,261	1,948,903	-23.3%
S&P 500	2,613	5,040.35	-48.2%	9,452.59	-72.4%	6,206	9,190	-32.5%
E-MINI MIDCAP	12,324	15,273.95	-19.3%	24,411.5	-49.5%	18,093	22,333	-19.0%
S&P 500 GROWTH	0	0.4	-25.0%	3.59	-91.6%	1	1	-11.7%
S&P 500/VALUE	1,277	299.1	326.8%	1,528.5	-16.5%	968	615	57.4%
E-MINI RUSSELL 2000	6,814	0	-	0	-	940	0	-
E-MINI RUSSELL 1000	105	5.35	1862.6%	76.05	38.1%	62	26	142.4%
E-MINI NASDAQ 100	276,434	192,887.75	43.3%	409,658.59	-32.5%	253,624	279,548	-9.3%
NIKKEI 225 (\$) STOCK	8,545	17,479.4	-51.1%	14,636.09	-41.6%	12,844	20,262	-36.6%
NIKKEI 225 (YEN) STOCK	33,198	55,567.75	-40.3%	48,553.86	-31.6%	44,056	65,818	-33.1%
S&P MATERIALS SECTOR	222	337.15	-34.2%	738.86	-70.0%	380	266	43.0%
S&P ENERGY SECTOR	545	354.2	54.0%	957.73	-43.1%	740	440	68.2%
S&P FINANCIAL SECTOR	1,043	252.65	312.9%	2,701	-61.4%	1,300	592	119.8%
S&P INDUSTRIAL SECTOR	239	202.4	18.0%	635.14	-62.4%	356	381	-6.5%
S&P TECHNOLOGY SECTOR	442	187.7	135.6%	1,004.55	-56.0%	447	310	44.2%
S&P UTILITIES SECTOR	474	756.1	-37.4%	2,838.27	-83.3%	1,176	1,189	-1.1%
S&P HEALTH CARE SECTOR	306	314.75	-2.7%	1,874.05	-83.7%	772	584	32.2%
S&P CONSUMER DSCRTNRY SE	222	389.5	-42.9%	414.55	-46.4%	371	554	-33.0%
E-MINI RUSSELL 1000 GROWTH	81	5.7	1328.9%	71.82	13.4%	47	16	201.2%
FT-SE 100	126	97.25	30.0%	103.32	22.4%	88	88	0.8%
E-MINI RUSSELL 1000 VALUE	117	6.95	1588.5%	67.55	73.7%	100	42	140.4%
S&P CONSUMER STAPLES SECT	258	449.35	-42.6%	1,433.45	-82.0%	586	1,415	-58.6%
IBOVESPA INDEX	8	19.1	-60.2%	24.05	-68.4%	29	32	-10.6%
NASDAQ BIOTECH	3	6.2	-59.7%	53.73	-95.3%	14	1	1570.9%
E-MINI S&P REAL ESTATE SELE	195	0	-	612.32	-68.1%	260	0	-
NIFTY 50	750	271.4	176.5%	460.14	63.1%	474	368	29.0%

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Equity Index Options								
E-MINI S&P500	116,852	102,349.2	14.2%	210,414.5	-44.5%	189,050	267,697	-29.4%
S&P 500	7,396	7,201.25	2.7%	17,948.09	-58.8%	14,199	30,572	-53.6%
E-MINI MIDCAP	0	0.05	-100.0%	0	-	0	0	-100.0%
E-MINI RUSSELL 2000	109	0	-	0	-	15	0	-
E-MINI NASDAQ 100	13,848	7,361.65	88.1%	13,405.5	3.3%	10,042	10,833	-7.3%
EOM S&P 500	8,195	13,949.45	-41.3%	8,663.32	-5.4%	8,303	8,629	-3.8%
EOM EMINI S&P	67,558	99,239	-31.9%	110,016.91	-38.6%	95,184	75,688	25.8%
EOW1 EMINI S&P 500	45,590	40,702.2	12.0%	43,881.59	3.9%	53,754	44,824	19.9%
EOW2 EMINI S&P 500	41,794	37,621.95	11.1%	47,851.64	-12.7%	52,545	47,132	11.5%
EOW1 S&P 500	6,303	2,779.6	126.8%	3,614.27	74.4%	4,171	2,654	57.1%
EOW2 S&P 500	7,980	5,531.45	44.3%	8,418.36	-5.2%	7,775	6,114	27.2%
EOW4 EMINI S&P 500	40,098	55,436.85	-27.7%	40,300.55	-0.5%	43,435	52,475	-17.2%
EOM3 E-MINI S&P 500 END OF M	138	0	-	0	-	19	0	-
EOW3 EMINI S&P 500	147,923	191,343.05	-22.7%	118,203.41	25.1%	168,790	62,697	169.2%
EOW3 S&P 500	19,327	23,052.55	-16.2%	11,757.45	64.4%	16,822	9,806	71.6%

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FX Futures								
AUSTRALIAN DOLLAR	96,735	87,162.95	11.0%	95,793.18	1.0%	91,061	102,889	-11.5%
BRITISH POUND	99,596	116,854	-14.8%	143,081.14	-30.4%	117,511	115,929	1.4%
BRAZIL REAL	4,328	3,165.8	36.7%	3,099.86	39.6%	4,196	3,956	6.1%
CANADIAN DOLLAR	82,096	62,022.6	32.4%	97,110.73	-15.5%	74,762	75,131	-0.5%
E-MINI EURO FX	4,189	3,057.9	37.0%	5,657.82	-26.0%	4,368	3,969	10.0%
EURO FX	222,489	136,711.95	62.7%	242,992.73	-8.4%	214,377	197,942	8.3%
E-MINI JAPANESE YEN	1,575	1,679.15	-6.2%	2,103.55	-25.1%	1,704	1,718	-0.8%
JAPANESE YEN	140,990	131,644.6	7.1%	171,250.95	-17.7%	162,486	149,768	8.5%
MEXICAN PESO	35,590	42,119.85	-15.5%	64,260.55	-44.6%	49,312	52,657	-6.4%
NEW ZEALND DOLLAR	22,086	20,291.15	8.8%	29,460.5	-25.0%	23,976	21,797	10.0%
NKR/USD CROSS RATE	103	32.45	217.6%	137	-24.8%	101	75	35.6%
RUSSIAN RUBLE	1,452	1,226.75	18.4%	4,630.05	-68.6%	2,395	1,590	50.6%
S.AFRICAN RAND	3,000	580.55	416.8%	3,180.41	-5.7%	2,599	705	268.8%
SWISS FRANC	30,168	16,404.35	83.9%	29,003.73	4.0%	25,677	22,547	13.9%
AD/CD CROSS RATES	8	0	-	16.41	-52.2%	4	0	1362.0%
AD/JY CROSS RATES	114	116.2	-1.7%	183.45	-37.7%	118	224	-47.1%
AD/NE CROSS RATES	13	2.75	378.2%	6.41	105.2%	5	4	21.5%
BP/JY CROSS RATES	108	176.4	-38.8%	231.77	-53.4%	136	90	51.7%
BP/SF CROSS RATES	3	9.1	-70.9%	3.27	-19.0%	4	2	93.2%
CD/JY CROSS RATES	3	0.05	6500.0%	0.09	3530.4%	5	0	6776.7%
EC/AD CROSS RATES	61	34.1	78.4%	406	-85.0%	177	84	112.2%
EC/CD CROSS RATES	176	69.35	153.2%	472.23	-62.8%	203	118	71.8%
EC/NOK CROSS RATES	8	0	-	7.82	2.3%	4	0	7953.2%
EC/SEK CROSS RATES	38	1.05	3495.2%	80.55	-53.1%	27	13	117.8%
EFX/BP CROSS RATES	2,601	1,766.85	47.2%	6,967.77	-62.7%	3,477	3,888	-10.6%
EFX/JY CROSS RATES	2,915	1,348.8	116.1%	6,112.14	-52.3%	3,126	2,194	42.5%
EFX/SF CROSS RATES	2,331	670.25	247.8%	2,365.82	-1.5%	1,840	1,789	2.9%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-
SKR/USD CROSS RATES	60	46.65	28.9%	235.91	-74.5%	122	87	40.3%
POLISH ZLOTY (US)	6	53.05	-89.3%	8.36	-31.8%	21	42	-50.7%
POLISH ZLOTY (EC)	2	0.05	2900.0%	2.64	-43.1%	2	136	-98.2%
RMB USD	1	1.85	-51.4%	1.91	-52.9%	2	19	-91.3%
KOREAN WON	0	0.1	200.0%	2.55	-88.2%	2	1	88.1%
TURKISH LIRA	23	0	-	204.55	-88.7%	79	0	143040.9%
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	4,990	6,252.7	-20.2%	3,796.5	31.4%	3,979	4,607	-13.6%
E-MICRO EUR/USD	8,836	12,246.55	-27.8%	11,061.95	-20.1%	12,066	14,422	-16.3%
E-MICRO GBP/USD	1,589	5,935.3	-73.2%	3,510.73	-54.7%	2,918	3,479	-16.1%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-100.0%
USDZAR	0	0.1	-100.0%	0	-	0	0	-100.0%
CHINESE RENMINBI (CNH)	34	32.95	3.9%	59.09	-42.0%	67	75	-10.3%
E-MICRO INR/USD	142	125.5	12.9%	127.45	11.1%	126	78	61.2%
INDIAN RUPEE	1,181	499.25	136.5%	1,425.64	-17.2%	1,459	596	144.9%
E-MICRO CAD/USD	1,271	1,080.55	17.7%	997.05	27.5%	871	988	-11.8%
E-MICRO JPY/USD	1,318	1,877.95	-29.8%	1,420.09	-7.2%	2,047	1,421	44.1%
MICRO CHF/USD	42	44.75	-6.6%	41.27	1.3%	45	98	-54.4%
E-MICRO USD/CNH	0	0	-	0	-	0	0	-100.0%
FCXRX	0	6.35	-100.0%	13.23	-100.0%	43	3	1422.7%

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FX Options								
AUSTRALIAN DOLLAR	0	5,379.7	-100.0%	621.32	-100.0%	1,467	6,881	-78.7%
BRITISH POUND	0	9,335.45	-100.0%	4,223.23	-100.0%	3,285	10,263	-68.0%
CANADIAN DOLLAR	0	5,643.3	-100.0%	494.18	-100.0%	1,317	7,391	-82.2%
EURO FX	0	24,223.2	-100.0%	3,080.55	-100.0%	9,099	36,628	-75.2%
JAPANESE YEN	0	16,653	-100.0%	2,119.86	-100.0%	3,975	16,143	-75.4%
MEXICAN PESO	22	137.95	-83.8%	73.86	-69.7%	144	119	21.1%
RUSSIAN RUBLE	0	0	-	0	-	0	9	-100.0%
SWISS FRANC	0	299.25	-100.0%	17.41	-100.0%	39	340	-88.4%
JAPANESE YEN (EU)	2	45.45	-95.6%	0.14	1366.3%	1	40	-96.9%
EURO FX (EU)	1	194.55	-99.7%	1.95	-66.7%	2	191	-98.8%
SWISS FRANC (EU)	0	0	-	0.14	-100.0%	0	0	-
CANADIAN DOLLAR (EU)	1	5.5	-89.1%	0.36	65.0%	1	12	-94.5%
BRITISH POUND (EU)	14	66.45	-79.1%	4.36	218.5%	9	62	-85.3%
AUSTRALIAN DLR (EU)	0	4	-100.0%	0	-	0	8	-99.8%
JPY/USD PQO 2pm Fix	15,214	0	-	13,796.05	10.3%	11,605	0	-
CHF/USD PQO 2pm Fix	171	0	-	78.45	118.2%	110	0	-
AUD/USD PQO 2pm Fix	10,114	0	-	6,126.82	65.1%	4,916	0	-
EUR/USD PQO 2pm Fix	43,290	0	-	29,258.09	48.0%	24,460	0	-
GBP/USD PQO 2pm Fix	10,049	0	-	14,535.95	-30.9%	8,091	0	-
CAD/USD PQO 2pm Fix	11,817	0	-	8,051.32	46.8%	5,677	0	-
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	74,353	53,524.85	38.9%	54,597.77	36.2%	68,447	51,309	33.4%
FEEDER CATTLE	15,006	9,576.55	56.7%	11,701.95	28.2%	13,707	9,635	42.3%
LEAN HOGS	49,062	41,326.6	18.7%	50,912.09	-3.6%	43,840	35,778	22.5%
LUMBER	717	545.55	31.4%	697.55	2.7%	790	699	13.1%
MILK	1,278	901.5	41.8%	1,162.45	10.0%	1,317	1,195	10.2%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	137	149	-8.3%	250.5	-45.4%	233	243	-4.2%
BUTTER CS	160	99.75	60.6%	121.91	31.4%	145	142	2.2%
CLASS IV MILK	26	51.25	-48.8%	32.73	-19.8%	52	48	8.9%
DRY WHEY	44	37.75	17.5%	60.91	-27.2%	95	54	76.9%
GSCI EXCESS RETURN FUT	153	174.9	-12.3%	4,723.91	-96.8%	1,457	1,151	26.5%
GOLDMAN SACHS	1,797	1,366.25	31.5%	1,578.09	13.8%	1,674	1,323	26.5%
HOUSING INDEX	0	0.45	-33.3%	0.59	-49.2%	1	0	30.1%
HDD WEATHER	0	0	-	0	-	7	3	122.0%
CDD WEATHER	43	92.5	-54.1%	13.64	211.7%	181	20	821.1%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	5	-100.0%	0	-	8	11	-30.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	3	4	-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	387	292.45	32.4%	367.27	5.4%	477	528	-9.7%
S&P GSCI ENHANCED ER SWAP	0	0	-	1,548.45	-100.0%	470	361	30.3%
MALAYSIAN PALM SWAP	283	379.8	-25.5%	511.64	-44.7%	479	467	2.5%
USD CRUDE PALM OIL	3	0	-	0	-	10	0	-

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	8,951	12,837.15	-30.3%	10,307.09	-13.2%	12,177	17,987	-32.3%
FEEDER CATTLE	1,163	1,589.2	-26.8%	1,301	-10.6%	1,618	1,630	-0.8%
LEAN HOGS	9,454	10,714.8	-11.8%	10,016.23	-5.6%	9,119	7,852	16.1%
LUMBER	37	44.5	-16.4%	42.91	-13.3%	55	44	23.7%
MILK	1,656	1,187.95	39.4%	1,351.91	22.5%	1,724	1,272	35.5%
MLK MID	1	3	-73.3%	1.36	-41.3%	3	2	79.6%
NFD MILK	117	77.85	49.9%	194.09	-39.9%	206	169	21.4%
BUTTER CS	89	51.25	74.2%	62.68	42.5%	64	62	4.2%
CLASS IV MILK	47	135.2	-65.2%	123.5	-61.9%	85	45	90.3%
DRY WHEY	48	1.9	2418.4%	8.45	466.0%	24	5	414.2%
HOUSING INDEX	0	0	-	0.05	-100.0%	0	0	38.9%
HDD WEATHER	0	0	-	0	-	9	0	-
CDD WEATHER	0	25	-100.0%	0	-	324	3	9299.9%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	0	-	0	-	19	202	-90.4%
HDD WEATHER EUROPEAN	0	0	-	0	-	10	38	-72.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
LV CATL CSO	1	0	-	4.55	-89.0%	9	2	408.8%
CASH-SETTLED CHEESE	278	305.8	-9.1%	153.64	81.0%	337	339	-0.4%
Foreign Exchange Futures								
CHILEAN PESO	250	0	-	217.14	15.0%	80	0	115432.2%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,026,473	2,477,036.55	-18.2%	2,460,773.36	-17.6%	2,704,276	2,528,935	6.9%
Equity Index Futures	1,457,014	1,848,822.25	-21.2%	2,354,808.68	-38.1%	1,839,195	2,352,972	-21.8%
FX Futures	772,272	655,352.6	17.8%	931,524.82	-17.1%	807,500	785,131	2.8%
Commodities and Alternative Invest	143,450	108,524.15	32.2%	128,281.45	11.8%	133,392	102,972	29.5%
Foreign Exchange Futures	250	0	-	217.14	15.0%	80	0	115432.2%
TOTAL FUTURES	4,399,457	5,089,735.55	-13.6%	5,875,605.45	-25.1%	5,484,443.13	5,770,011.1	-4.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	839,439	1,343,719.75	-37.5%	1,286,165.5	-34.7%	1,440,707	1,285,336	12.1%
Equity Index Options	523,112	586,568.25	-10.8%	634,475.59	-17.6%	664,105	619,121	7.3%
FX Options	90,695	61,987.8	46.3%	82,484.05	10.0%	74,198	78,088	-5.0%
Commodities and Alternative Invest	21,841	26,973.6	-19.0%	23,567.45	-7.3%	25,783	29,652	-13.0%
TOTAL OPTIONS	1,475,087	2,019,249.4	-26.9%	2,026,692.59	-27.2%	2,204,792.61	2,012,196.21	9.6%
TOTAL COMBINED								
Interest Rate	2,865,912	3,820,756.3	-25.0%	3,746,938.86	-23.5%	4,144,982	3,814,271	8.7%
Equity Index	1,980,126	2,435,390.5	-18.7%	2,989,284.27	-33.8%	2,503,300	2,972,092	-15.8%
FX	862,966	717,340.4	20.3%	1,014,008.86	-14.9%	881,698	863,219	2.1%
Commodities and Alternative Invest	165,290	135,497.75	22.0%	151,848.91	8.9%	159,176	132,624	20.0%
Foreign Exchange	250	0	-	217.14	15.0%	80	0	115432.2%
GRAND TOTAL	5,874,544	7,108,984.95	-17.4%	7,902,298.05	-25.7%	7,689,235.75	7,782,207.3	-1.2%