



## CME Exchange Volume Report - Monthly

|                              | VOLUME<br>JUL 2017 | VOLUME<br>JUL 2016 | % CHG    | VOLUME<br>JUN 2017 | % CHG  | VOLUME<br>Y.T.D 2017 | VOLUME<br>Y.T.D 2016 | % CHG    |
|------------------------------|--------------------|--------------------|----------|--------------------|--------|----------------------|----------------------|----------|
| <b>Interest Rate Futures</b> |                    |                    |          |                    |        |                      |                      |          |
| EURODOLLARS                  | 40,527,351         | 49,539,882         | -18.2%   | 54,122,625         | -25.1% | 392,077,253          | 366,686,407          | 6.9%     |
| 1-MONTH EURODOLLAR           | 2,105              | 849                | 147.9%   | 14,389             | -85.4% | 42,734               | 9,230                | 363.0%   |
| 2YR BUNDLE                   | 0                  | 0                  | 0.0%     | 0                  | -      | 0                    | 0                    | 0.0%     |
| 3YR BUNDLE                   | 0                  | 0                  | 0.0%     | 0                  | -      | 0                    | 0                    | 0.0%     |
| EURO 5YR BUNDLE              | 0                  | 0                  | 0.0%     | 0                  | -      | 0                    | 0                    | 0.0%     |
| <b>Interest Rate Options</b> |                    |                    |          |                    |        |                      |                      |          |
| EURODOLLARS                  | 6,871,392          | 16,734,090         | -58.9%   | 15,999,841         | -57.1% | 101,736,529          | 106,108,474          | -4.1%    |
| EURO MIDCURVE                | 9,917,397          | 10,140,305         | -2.2%    | 12,295,800         | -19.3% | 107,164,939          | 80,265,228           | 33.5%    |
| <b>Equity Index Futures</b>  |                    |                    |          |                    |        |                      |                      |          |
| E-MINI S&P500                | 22,213,435         | 31,172,356         | -28.7%   | 40,314,943         | -44.9% | 216,812,907          | 282,590,993          | -23.3%   |
| S&P 500                      | 52,266             | 100,807            | -48.2%   | 207,957            | -74.9% | 899,875              | 1,332,546            | -32.5%   |
| S&P 600 SMALLCAP EMINI       | 0                  | 0                  | 0.0%     | 0                  | -      | 0                    | 0                    | 0.0%     |
| E-MINI MIDCAP                | 246,470            | 305,479            | -19.3%   | 537,053            | -54.1% | 2,623,454            | 3,238,356            | -19.0%   |
| S&P 400 MIDCAP               | 0                  | 0                  | 0.0%     | 0                  | -      | 0                    | 0                    | 0.0%     |
| S&P 500 GROWTH               | 6                  | 8                  | -25.0%   | 79                 | -92.4% | 144                  | 163                  | -11.7%   |
| S&P 500/VALUE                | 25,534             | 5,982              | 326.8%   | 33,627             | -24.1% | 140,339              | 89,133               | 57.4%    |
| E-MINI RUSSELL 2000          | 136,286            | 0                  | -        | 0                  | -      | 136,286              | 0                    | -        |
| E-MINI RUSSELL 1000          | 2,100              | 107                | 1,862.6% | 1,673              | 25.5%  | 9,009                | 3,717                | 142.4%   |
| E-MINI NASDAQ 100            | 5,528,670          | 3,857,755          | 43.3%    | 9,012,489          | -38.7% | 36,775,473           | 40,534,975           | -9.3%    |
| NASDAQ                       | 0                  | 0                  | 0.0%     | 0                  | -      | 0                    | 0                    | 0.0%     |
| NIKKEI 225 (\$) STOCK        | 170,906            | 349,588            | -51.1%   | 321,994            | -46.9% | 1,862,430            | 2,938,053            | -36.6%   |
| NIKKEI 225 (YEN) STOCK       | 663,953            | 1,111,355          | -40.3%   | 1,068,185          | -37.8% | 6,388,080            | 9,543,574            | -33.1%   |
| NASDAQ BIOTECH               | 50                 | 124                | -59.7%   | 1,182              | -95.8% | 2,072                | 124                  | 1,571.0% |
| S&P MATERIALS SECTOR         | 4,437              | 6,743              | -34.2%   | 16,255             | -72.7% | 55,099               | 38,531               | 43.0%    |
| S&P UTILITIES SECTOR         | 9,471              | 15,122             | -37.4%   | 62,442             | -84.8% | 170,468              | 172,434              | -1.1%    |
| S&P HEALTH CARE SECTOR       | 6,123              | 6,295              | -2.7%    | 41,229             | -85.1% | 111,912              | 84,662               | 32.2%    |
| S&P CONSUMER DSCRTNRY SE     | 4,447              | 7,790              | -42.9%   | 9,120              | -51.2% | 53,815               | 80,355               | -33.0%   |
| S&P TECHNOLOGY SECTOR        | 8,845              | 3,754              | 135.6%   | 22,100             | -60.0% | 64,779               | 44,933               | 44.2%    |
| S&P CONSUMER STAPLES SECT    | 5,156              | 8,987              | -42.6%   | 31,536             | -83.7% | 84,977               | 205,127              | -58.6%   |
| S&P ENERGY SECTOR            | 10,908             | 7,084              | 54.0%    | 21,070             | -48.2% | 107,287              | 63,797               | 68.2%    |
| S&P FINANCIAL SECTOR         | 20,862             | 5,053              | 312.9%   | 59,422             | -64.9% | 188,569              | 85,792               | 119.8%   |
| S&P INDUSTRIAL SECTOR        | 4,778              | 4,048              | 18.0%    | 13,973             | -65.8% | 51,612               | 55,187               | -6.5%    |
| E-MICRO NIFTY                | 0                  | 0                  | 0.0%     | 0                  | -      | 0                    | 0                    | 0.0%     |
| IBOVESPA INDEX               | 152                | 382                | -60.2%   | 529                | -71.3% | 4,168                | 4,663                | -10.6%   |
| FT-SE 100                    | 2,529              | 1,945              | 30.0%    | 2,273              | 11.3%  | 12,794               | 12,693               | 0.8%     |
| E-MINI RUSSELL 1000 VALUE    | 2,347              | 139                | 1,588.5% | 1,486              | 57.9%  | 14,486               | 6,025                | 140.4%   |
| E-MINI S&P REAL ESTATE SELE  | 3,905              | 0                  | -        | 13,471             | -71.0% | 37,648               | 0                    | -        |
| NIFTY 50                     | 15,006             | 5,428              | 176.5%   | 10,123             | 48.2%  | 68,775               | 53,301               | 29.0%    |
| E-MINI RUSSELL 1000 GROWTH   | 1,629              | 114                | 1,328.9% | 1,580              | 3.1%   | 6,855                | 2,276                | 201.2%   |

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|                              | VOLUME<br>JUL 2017 | VOLUME<br>JUL 2016 | % CHG   | VOLUME<br>JUN 2017 | % CHG  | VOLUME<br>Y.T.D 2017 | VOLUME<br>Y.T.D 2016 | % CHG   |
|------------------------------|--------------------|--------------------|---------|--------------------|--------|----------------------|----------------------|---------|
| <b>Equity Index Options</b>  |                    |                    |         |                    |        |                      |                      |         |
| E-MINI S&P500                | 2,337,042          | 2,046,984          | 14.2%   | 4,629,119          | -49.5% | 27,412,187           | 38,816,093           | -29.4%  |
| S&P 500                      | 147,927            | 144,025            | 2.7%    | 394,858            | -62.5% | 2,058,895            | 4,432,998            | -53.6%  |
| E-MINI MIDCAP                | 0                  | 1                  | -100.0% | 0                  | 0.0%   | 0                    | 10                   | -100.0% |
| E-MINI RUSSELL 2000          | 2,188              | 0                  | -       | 0                  | -      | 2,188                | 0                    | -       |
| E-MINI NASDAQ 100            | 276,966            | 147,233            | 88.1%   | 294,921            | -6.1%  | 1,456,092            | 1,570,714            | -7.3%   |
| NASDAQ                       | 0                  | 0                  | 0.0%    | 0                  | -      | 0                    | 0                    | 0.0%    |
| EOM S&P 500                  | 163,904            | 278,989            | -41.3%  | 190,593            | -14.0% | 1,203,986            | 1,251,252            | -3.8%   |
| EOM EMINI S&P                | 1,351,158          | 1,984,780          | -31.9%  | 2,420,372          | -44.2% | 13,801,619           | 10,974,698           | 25.8%   |
| EOW1 S&P 500                 | 126,069            | 55,592             | 126.8%  | 79,514             | 58.5%  | 604,745              | 384,851              | 57.1%   |
| EOW1 EMINI S&P 500           | 911,791            | 814,044            | 12.0%   | 965,395            | -5.6%  | 7,794,272            | 6,499,409            | 19.9%   |
| EOW2 S&P 500                 | 159,598            | 110,629            | 44.3%   | 185,204            | -13.8% | 1,127,436            | 886,476              | 27.2%   |
| EOW2 EMINI S&P 500           | 835,882            | 752,439            | 11.1%   | 1,052,736          | -20.6% | 7,619,016            | 6,834,181            | 11.5%   |
| EOW4 EMINI S&P 500           | 801,966            | 1,108,737          | -27.7%  | 886,612            | -9.5%  | 6,298,131            | 7,608,849            | -17.2%  |
| EOM3 E-MINI S&P 500 END OF M | 2,761              | 0                  | -       | 0                  | -      | 2,761                | 0                    | -       |
| EOW3 EMINI S&P 500           | 2,958,456          | 3,826,861          | -22.7%  | 2,600,475          | 13.8%  | 24,474,610           | 9,091,082            | 169.2%  |
| EOW3 S&P 500                 | 386,535            | 461,051            | -16.2%  | 258,664            | 49.4%  | 2,439,262            | 1,421,889            | 71.6%   |



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|------------------------|--------------------|--------------------|----------|--------------------|----------|----------------------|----------------------|------------|
| <b>FX Futures</b>      |                    |                    |          |                    |          |                      |                      |            |
| AUSTRALIAN DOLLAR      | 1,934,693          | 1,743,259          | 11.0%    | 2,107,450          | -8.2%    | 13,203,872           | 14,918,953           | -11.5%     |
| BRITISH POUND          | 1,991,918          | 2,337,080          | -14.8%   | 3,147,785          | -36.7%   | 17,039,086           | 16,809,721           | 1.4%       |
| BRAZIL REAL            | 86,565             | 63,316             | 36.7%    | 68,197             | 26.9%    | 608,439              | 573,592              | 6.1%       |
| CANADIAN DOLLAR        | 1,641,928          | 1,240,452          | 32.4%    | 2,136,436          | -23.1%   | 10,840,543           | 10,894,009           | -0.5%      |
| E-MINI EURO FX         | 83,774             | 61,158             | 37.0%    | 124,472            | -32.7%   | 633,336              | 575,539              | 10.0%      |
| EURO FX                | 4,449,786          | 2,734,239          | 62.7%    | 5,345,840          | -16.8%   | 31,084,651           | 28,701,547           | 8.3%       |
| E-MINI JAPANESE YEN    | 31,494             | 33,583             | -6.2%    | 46,278             | -31.9%   | 247,054              | 249,122              | -0.8%      |
| JAPANESE YEN           | 2,819,809          | 2,632,892          | 7.1%     | 3,767,521          | -25.2%   | 23,560,509           | 21,716,385           | 8.5%       |
| MEXICAN PESO           | 711,791            | 842,397            | -15.5%   | 1,413,732          | -49.7%   | 7,150,249            | 7,635,275            | -6.4%      |
| NEW ZEALND DOLLAR      | 441,726            | 405,823            | 8.8%     | 648,131            | -31.8%   | 3,476,486            | 3,160,637            | 10.0%      |
| NKR/USD CROSS RATE     | 2,061              | 649                | 217.6%   | 3,014              | -31.6%   | 14,673               | 10,823               | 35.6%      |
| RUSSIAN RUBLE          | 29,049             | 24,535             | 18.4%    | 101,861            | -71.5%   | 347,207              | 230,606              | 50.6%      |
| S.AFRICAN RAND         | 60,009             | 11,611             | 416.8%   | 69,969             | -14.2%   | 376,855              | 102,194              | 268.8%     |
| SWISS FRANC            | 603,364            | 328,087            | 83.9%    | 638,082            | -5.4%    | 3,723,102            | 3,269,294            | 13.9%      |
| AD/CD CROSS RATES      | 157                | 0                  | 0.0%     | 361                | -56.5%   | 541                  | 37                   | 1,362.2%   |
| AD/JY CROSS RATES      | 2,285              | 2,324              | -1.7%    | 4,036              | -43.4%   | 17,167               | 32,446               | -47.1%     |
| AD/NE CROSS RATES      | 263                | 55                 | 378.2%   | 141                | 86.5%    | 773                  | 636                  | 21.5%      |
| BP/JY CROSS RATES      | 2,158              | 3,528              | -38.8%   | 5,099              | -57.7%   | 19,754               | 13,018               | 51.7%      |
| BP/SF CROSS RATES      | 53                 | 182                | -70.9%   | 72                 | -26.4%   | 597                  | 309                  | 93.2%      |
| CD/JY CROSS RATES      | 66                 | 1                  | 6,500.0% | 2                  | 3,200.0% | 688                  | 10                   | 6,780.0%   |
| EC/AD CROSS RATES      | 1,217              | 682                | 78.4%    | 8,932              | -86.4%   | 25,697               | 12,111               | 112.2%     |
| EC/CD CROSS RATES      | 3,512              | 1,387              | 153.2%   | 10,389             | -66.2%   | 29,454               | 17,143               | 71.8%      |
| EC/NOK CROSS RATES     | 160                | 0                  | 0.0%     | 172                | -7.0%    | 564                  | 7                    | 7,957.1%   |
| EC/SEK CROSS RATES     | 755                | 21                 | 3,495.2% | 1,772              | -57.4%   | 3,964                | 1,820                | 117.8%     |
| EFX/BP CROSS RATES     | 52,024             | 35,337             | 47.2%    | 153,291            | -66.1%   | 504,119              | 563,786              | -10.6%     |
| EFX/JY CROSS RATES     | 58,295             | 26,976             | 116.1%   | 134,467            | -56.6%   | 453,205              | 318,083              | 42.5%      |
| EFX/SF CROSS RATES     | 46,618             | 13,405             | 247.8%   | 52,048             | -10.4%   | 266,813              | 259,413              | 2.9%       |
| SF/JY CROSS RATES      | 0                  | 0                  | -        | 0                  | 0.0%     | 32                   | 0                    | -          |
| SKR/USD CROSS RATES    | 1,203              | 933                | 28.9%    | 5,190              | -76.8%   | 17,696               | 12,613               | 40.3%      |
| HUNGARIAN FORINT (US)  | 0                  | 0                  | 0.0%     | 0                  | -        | 0                    | 0                    | 0.0%       |
| POLISH ZLOTY (US)      | 114                | 1,061              | -89.3%   | 184                | -38.0%   | 3,027                | 6,145                | -50.7%     |
| POLISH ZLOTY (EC)      | 30                 | 1                  | 2,900.0% | 58                 | -48.3%   | 353                  | 19,778               | -98.2%     |
| SHEKEL                 | 0                  | 0                  | 0.0%     | 0                  | -        | 0                    | 0                    | 0.0%       |
| RMB USD                | 18                 | 37                 | -51.4%   | 42                 | -57.1%   | 242                  | 2,774                | -91.3%     |
| KOREAN WON             | 6                  | 2                  | 200.0%   | 56                 | -89.3%   | 222                  | 118                  | 88.1%      |
| TURKISH LIRA           | 464                | 0                  | 0.0%     | 4,500              | -89.7%   | 11,457               | 8                    | 143,112.5% |
| TURKISH LIRA (EU)      | 0                  | 0                  | 0.0%     | 0                  | -        | 0                    | 0                    | 0.0%       |
| E-MICRO EUR/USD        | 176,724            | 244,931            | -27.8%   | 243,363            | -27.4%   | 1,749,607            | 2,091,176            | -16.3%     |
| E-MICRO GBP/USD        | 31,778             | 118,706            | -73.2%   | 77,236             | -58.9%   | 423,106              | 504,419              | -16.1%     |
| E-MICRO USD/CAD        | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 22                   | -100.0%    |
| E-MICRO USD/CHF        | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 1                    | -100.0%    |
| E-MICRO USD/JPY        | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 4                    | -100.0%    |
| E-MICRO AUD/USD        | 99,803             | 125,054            | -20.2%   | 83,523             | 19.5%    | 576,948              | 667,951              | -13.6%     |
| MICRO CHF/USD          | 836                | 895                | -6.6%    | 908                | -7.9%    | 6,513                | 14,271               | -54.4%     |
| INDIAN RUPEE           | 23,615             | 9,985              | 136.5%   | 31,364             | -24.7%   | 211,625              | 86,417               | 144.9%     |
| E-MICRO USD/CNH        | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 61                   | -100.0%    |
| E-MICRO CAD/USD        | 25,429             | 21,611             | 17.7%    | 21,935             | 15.9%    | 126,303              | 143,217              | -11.8%     |
| FCXR                   | 0                  | 127                | -100.0%  | 291                | -100.0%  | 6,243                | 410                  | 1,422.7%   |
| E-MICRO INR/USD        | 2,833              | 2,510              | 12.9%    | 2,804              | 1.0%     | 18,209               | 11,297               | 61.2%      |
| CHINESE RENMINBI (CNH) | 685                | 659                | 3.9%     | 1,300              | -47.3%   | 9,733                | 10,846               | -10.3%     |
| E-MICRO JPY/USD        | 26,367             | 37,559             | -29.8%   | 31,242             | -15.6%   | 296,794              | 206,006              | 44.1%      |
| USDZAR                 | 0                  | 2                  | -100.0%  | 0                  | 0.0%     | 0                    | 6                    | -100.0%    |

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|--|--------------------|--------------------|---------|--------------------|----------|----------------------|----------------------|---------|
| <b>FX Options</b>                              |                    |                    |         |                    |          |                      |                      |         |
| AUSTRALIAN DOLLAR                              | 0                  | 107,594            | -100.0% | 13,669             | -100.0%  | 212,674              | 997,736              | -78.7%  |
| BRITISH POUND                                  | 0                  | 186,709            | -100.0% | 92,911             | -100.0%  | 476,257              | 1,488,201            | -68.0%  |
| CANADIAN DOLLAR                                | 0                  | 112,866            | -100.0% | 10,872             | -100.0%  | 190,922              | 1,071,756            | -82.2%  |
| EURO FX  | 0                  | 484,464            | -100.0% | 67,772             | -100.0%  | 1,319,366            | 5,311,132            | -75.2%  |
| JAPANESE YEN                                   | 0                  | 333,060            | -100.0% | 46,637             | -100.0%  | 576,337              | 2,340,678            | -75.4%  |
| MEXICAN PESO                                   | 448                | 2,759              | -83.8%  | 1,625              | -72.4%   | 20,885               | 17,240               | 21.1%   |
| NEW ZEALND DOLLAR                              | 0                  | 0                  | 0.0%    | 0                  | -        | 0                    | 0                    | 0.0%    |
| RUSSIAN RUBLE                                  | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 1,373                | -100.0% |
| SWISS FRANC                                    | 0                  | 5,985              | -100.0% | 383                | -100.0%  | 5,710                | 49,262               | -88.4%  |
| JAPANESE YEN (EU)                              | 40                 | 909                | -95.6%  | 3                  | 1,233.3% | 180                  | 5,803                | -96.9%  |
| EURO FX (EU)                                   | 13                 | 3,891              | -99.7%  | 43                 | -69.8%   | 346                  | 27,727               | -98.8%  |
| SWISS FRANC (EU)                               | 0                  | 0                  | -       | 3                  | -100.0%  | 14                   | 0                    | -       |
| CANADIAN DOLLAR (EU)                           | 12                 | 110                | -89.1%  | 8                  | 50.0%    | 98                   | 1,768                | -94.5%  |
| BRITISH POUND (EU)                             | 278                | 1,329              | -79.1%  | 96                 | 189.6%   | 1,322                | 8,966                | -85.3%  |
| AUSTRALIAN DLR (EU)                            | 0                  | 80                 | -100.0% | 0                  | 0.0%     | 2                    | 1,124                | -99.8%  |
| CHF/USD PQO 2pm Fix                            | 3,423              | 0                  | -       | 1,726              | 98.3%    | 15,936               | 0                    | -       |
| GBP/USD PQO 2pm Fix                            | 200,987            | 0                  | -       | 319,791            | -37.2%   | 1,173,196            | 0                    | -       |
| AUD/USD PQO 2pm Fix                            | 202,270            | 0                  | -       | 134,790            | 50.1%    | 712,758              | 0                    | -       |
| EUR/USD PQO 2pm Fix                            | 865,807            | 0                  | -       | 643,678            | 34.5%    | 3,546,742            | 0                    | -       |
| JPY/USD PQO 2pm Fix                            | 304,275            | 0                  | -       | 303,513            | 0.3%     | 1,682,721            | 0                    | -       |
| CAD/USD PQO 2pm Fix                            | 236,341            | 0                  | -       | 177,129            | 33.4%    | 823,233              | 0                    | -       |
| <b>Commodities and Alternative Investments</b> |                    |                    |         |                    |          |                      |                      |         |
| <b>Futures</b>                                 |                    |                    |         |                    |          |                      |                      |         |
| LIVE CATTLE                                    | 1,487,063          | 1,070,497          | 38.9%   | 1,201,151          | 23.8%    | 9,924,859            | 7,439,757            | 33.4%   |
| FEEDER CATTLE                                  | 300,121            | 191,531            | 56.7%   | 257,443            | 16.6%    | 1,987,466            | 1,397,027            | 42.3%   |
| LEAN HOGS                                      | 981,241            | 826,532            | 18.7%   | 1,120,066          | -12.4%   | 6,356,855            | 5,187,826            | 22.5%   |
| LUMBER   | 14,333             | 10,911             | 31.4%   | 15,346             | -6.6%    | 114,547              | 101,289              | 13.1%   |
| MILK   | 25,564             | 18,030             | 41.8%   | 25,574             | 0.0%     | 190,986              | 173,298              | 10.2%   |
| MLK MID  | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| NFD MILK                                       | 2,733              | 2,980              | -8.3%   | 5,511              | -50.4%   | 33,772               | 35,264               | -4.2%   |
| BUTTER CS                                      | 3,203              | 1,995              | 60.6%   | 2,682              | 19.4%    | 21,040               | 20,596               | 2.2%    |
| CLASS IV MILK                                  | 525                | 1,025              | -48.8%  | 720                | -27.1%   | 7,536                | 6,921                | 8.9%    |
| DRY WHEY                                       | 887                | 755                | 17.5%   | 1,340              | -33.8%   | 13,780               | 7,789                | 76.9%   |
| GSCI EXCESS RETURN FUT                         | 3,069              | 3,498              | -12.3%  | 103,926            | -97.0%   | 211,261              | 166,960              | 26.5%   |
| GOLDMAN SACHS                                  | 35,933             | 27,325             | 31.5%   | 34,718             | 3.5%     | 242,667              | 191,775              | 26.5%   |
| HDD WEATHER                                    | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 950                  | 428                  | 122.0%  |
| CDD WEATHER                                    | 850                | 1,850              | -54.1%  | 300                | 183.3%   | 26,250               | 2,850                | 821.1%  |
| HDD SEASONAL STRIP                             | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| CDD SEASONAL STRIP                             | 0                  | 100                | -100.0% | 0                  | 0.0%     | 1,100                | 1,575                | -30.2%  |
| HDD WEATHER EUROPEAN                           | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 400                  | 600                  | -33.3%  |
| CAT WEATHER EUROPEAN                           | 0                  | 0                  | 0.0%    | 0                  | -        | 0                    | 0                    | 0.0%    |
| HDD EURO SEASONAL STRIP                        | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 50                   | -100.0% |
| CAT EURO SEASONAL STRIP                        | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 250                  | -100.0% |
| HOUSING INDEX                                  | 6                  | 9                  | -33.3%  | 13                 | -53.8%   | 82                   | 63                   | 30.2%   |
| USD CRUDE PALM OIL                             | 60                 | 0                  | -       | 0                  | 0.0%     | 1,504                | 0                    | -       |
| CASH-SETTLED CHEESE                            | 7,744              | 5,849              | 32.4%   | 8,080              | -4.2%    | 69,204               | 76,610               | -9.7%   |
| S&P GSCI ENHANCED ER SWAP                      | 0                  | 0                  | 0.0%    | 34,066             | -100.0%  | 68,132               | 52,288               | 30.3%   |
| PALM OIL                                       | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| MALAYSIAN PALM SWAP                            | 5,660              | 7,596              | -25.5%  | 11,256             | -49.7%   | 69,496               | 67,780               | 2.5%    |

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**CME Exchange Volume Report - Monthly**

|  | VOLUME<br>JUL 2017 | VOLUME<br>JUL 2016 | % CHG    | VOLUME<br>JUN 2017 | % CHG   | VOLUME<br>Y.T.D 2017 | VOLUME<br>Y.T.D 2016 | % CHG      |
|--|--------------------|--------------------|----------|--------------------|---------|----------------------|----------------------|------------|
| <b>Commodities and Alternative Investments</b> |                    |                    |          |                    |         |                      |                      |            |
| <b>Options</b>                                 |                    |                    |          |                    |         |                      |                      |            |
| LIVE CATTLE                                    | 179,017            | 256,743            | -30.3%   | 226,756            | -21.1%  | 1,765,652            | 2,608,077            | -32.3%     |
| FEEDER CATTLE                                  | 23,262             | 31,784             | -26.8%   | 28,622             | -18.7%  | 234,567              | 236,356              | -0.8%      |
| LEAN HOGS                                      | 189,071            | 214,296            | -11.8%   | 220,357            | -14.2%  | 1,322,230            | 1,138,572            | 16.1%      |
| LUMBER   | 744                | 890                | -16.4%   | 944                | -21.2%  | 7,917                | 6,402                | 23.7%      |
| MILK   | 33,115             | 23,759             | 39.4%    | 29,742             | 11.3%   | 250,021              | 184,500              | 35.5%      |
| MLK MID  | 16                 | 60                 | -73.3%   | 30                 | -46.7%  | 501                  | 279                  | 79.6%      |
| NFD MILK                                       | 2,334              | 1,557              | 49.9%    | 4,270              | -45.3%  | 29,833               | 24,573               | 21.4%      |
| BUTTER CS                                      | 1,786              | 1,025              | 74.2%    | 1,379              | 29.5%   | 9,295                | 8,923                | 4.2%       |
| CLASS IV MILK                                  | 942                | 2,704              | -65.2%   | 2,717              | -65.3%  | 12,336               | 6,483                | 90.3%      |
| DRY WHEY                                       | 957                | 38                 | 2,418.4% | 186                | 414.5%  | 3,430                | 667                  | 414.2%     |
| HDD WEATHER                                    | 0                  | 0                  | 0.0%     | 0                  | 0.0%    | 1,250                | 0                    | 0.0%       |
| CDD WEATHER                                    | 0                  | 500                | -100.0%  | 0                  | 0.0%    | 47,000               | 500                  | 9,300.0%   |
| HDD SEASONAL STRIP                             | 0                  | 0                  | 0.0%     | 0                  | 0.0%    | 0                    | 0                    | 0.0%       |
| CDD SEASONAL STRIP                             | 0                  | 0                  | 0.0%     | 0                  | 0.0%    | 2,800                | 29,250               | -90.4%     |
| HDD WEATHER EUROPEAN                           | 0                  | 0                  | 0.0%     | 0                  | 0.0%    | 1,500                | 5,500                | -72.7%     |
| CAT WEATHER EUROPEAN                           | 0                  | 0                  | 0.0%     | 0                  | -       | 0                    | 0                    | 0.0%       |
| HDD EURO SEASONAL STRIP                        | 0                  | 0                  | 0.0%     | 0                  | 0.0%    | 0                    | 0                    | 0.0%       |
| HOUSING INDEX                                  | 0                  | 0                  | 0.0%     | 1                  | -100.0% | 25                   | 18                   | 38.9%      |
| LV CATL CSO                                    | 10                 | 0                  | 0.0%     | 100                | -90.0%  | 1,267                | 249                  | 408.8%     |
| CASH-SETTLED CHEESE                            | 5,561              | 6,116              | -9.1%    | 3,380              | 64.5%   | 48,937               | 49,131               | -0.4%      |
| <b>Foreign Exchange Futures</b>                |                    |                    |          |                    |         |                      |                      |            |
| CHILEAN PESO                                   | 4,994              | 0                  | 0.0%     | 4,777              | 4.5%    | 11,559               | 10                   | 115,490.0% |



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|                                    | VOLUME<br>JUL 2017 | VOLUME<br>JUL 2016 | % CHG         | VOLUME<br>JUN 2017 | % CHG         | VOLUME<br>Y.T.D 2017 | VOLUME<br>Y.T.D 2016 | % CHG        |
|------------------------------------|--------------------|--------------------|---------------|--------------------|---------------|----------------------|----------------------|--------------|
| <b>TOTAL FUTURES GROUP</b>         |                    |                    |               |                    |               |                      |                      |              |
| Interest Rate Futures              | 40,529,456         | 49,540,731         | -18.2%        | 54,137,014         | -25.1%        | 392,119,987          | 366,695,637          | 6.9%         |
| Equity Index Futures               | 29,140,271         | 36,976,445         | -21.2%        | 51,805,791         | -43.8%        | 266,683,313          | 341,181,410          | -21.8%       |
| FX Futures                         | 15,445,435         | 13,107,052         | 17.8%         | 20,493,546         | -24.6%        | 117,087,508          | 113,844,056          | 2.8%         |
| Commodities and Alternative Invest | 2,868,992          | 2,170,483          | 32.2%         | 2,822,192          | 1.7%          | 19,341,887           | 14,930,996           | 29.5%        |
| Foreign Exchange Futures           | 4,994              | 0                  | 0.0%          | 4,777              | 4.5%          | 11,559               | 10                   | 115,490.0%   |
| <b>TOTAL FUTURES</b>               | <b>87,989,148</b>  | <b>101,794,711</b> | <b>-13.6%</b> | <b>129,263,320</b> | <b>-31.9%</b> | <b>795,244,254</b>   | <b>836,652,109</b>   | <b>-4.9%</b> |
| <b>TOTAL OPTIONS GROUP</b>         |                    |                    |               |                    |               |                      |                      |              |
| Equity Index Options               | 10,462,243         | 11,731,365         | -10.8%        | 13,958,463         | -25.0%        | 96,295,200           | 89,772,502           | 7.3%         |
| Interest Rate Options              | 16,788,789         | 26,874,395         | -37.5%        | 28,295,641         | -40.7%        | 208,901,468          | 186,373,702          | 12.1%        |
| FX Options                         | 1,813,894          | 1,239,756          | 46.3%         | 1,814,649          | 0.0%          | 10,758,699           | 11,322,766           | -5.0%        |
| Commodities and Alternative Invest | 436,815            | 539,472            | -19.0%        | 518,484            | -15.8%        | 3,738,561            | 4,299,480            | -13.0%       |
| <b>TOTAL OPTIONS</b>               | <b>29,501,741</b>  | <b>40,384,988</b>  | <b>-26.9%</b> | <b>44,587,237</b>  | <b>-33.8%</b> | <b>319,693,928</b>   | <b>291,768,450</b>   | <b>9.6%</b>  |
| <b>TOTAL COMBINED</b>              |                    |                    |               |                    |               |                      |                      |              |
| Interest Rate                      | 57,318,245         | 76,415,126         | -25.0%        | 82,432,655         | -30.5%        | 601,021,455          | 553,069,339          | 8.7%         |
| Equity Index                       | 39,602,514         | 48,707,810         | -18.7%        | 65,764,254         | -39.8%        | 362,978,513          | 430,953,912          | -15.8%       |
| FX                                 | 17,259,329         | 14,346,808         | 20.3%         | 22,308,195         | -22.6%        | 127,846,207          | 125,166,822          | 2.1%         |
| Commodities and Alternative Invest | 3,305,807          | 2,709,955          | 22.0%         | 3,340,676          | -1.0%         | 23,080,448           | 19,230,476           | 20.0%        |
| Foreign Exchange                   | 4,994              | 0                  | 0.0%          | 4,777              | 4.5%          | 11,559               | 10                   | 115,490.0%   |
| <b>GRAND TOTAL</b>                 | <b>117,490,889</b> | <b>142,179,699</b> | <b>-17.4%</b> | <b>173,850,557</b> | <b>-32.4%</b> | <b>1,114,938,182</b> | <b>1,128,420,559</b> | <b>-1.2%</b> |

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