

CME Exchange ADV Report - Monthly

August 2017

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	ADV AUG 2017	ADV AUG 2016	% CHG	ADV JUL 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
EURODOLLARS	1,930,153	2,161,180.35	-10.7%	2,026,367.55	-4.7%	2,598,040	2,478,533	4.8%
1-MONTH EURODOLLAR	97	21.91	343.9%	105.25	-7.6%	268	58	362.0%
Interest Rate Options								
EURODOLLARS	324,279	569,213	-43.0%	343,569.6	-5.6%	649,976	709,526	-8.4%
EURO MIDCURVE	654,182	279,017.39	134.5%	495,869.85	31.9%	727,447	515,968	41.0%
Equity Index Futures								
E-MINI S&P500	1,417,624	1,453,421.7	-2.5%	1,110,671.75	27.6%	1,484,632	1,881,070	-21.1%
S&P 500	3,487	4,106.91	-15.1%	2,613.3	33.4%	5,834	8,494	-31.3%
E-MINI MIDCAP	13,392	13,618.17	-1.7%	12,323.5	8.7%	17,449	21,140	-17.5%
S&P 500 GROWTH	0	0.17	-25.0%	0.3	-56.5%	1	1	-12.0%
S&P 500/VALUE	948	160.26	491.2%	1,276.7	-25.8%	965	552	74.7%
E-MINI RUSSELL 2000	19,744	0	-	6,814.3	189.7%	3,514	0	-
E-MINI RUSSELL 1000	166	2.74	5958.8%	105	58.1%	76	23	239.3%
E-MINI NASDAQ 100	325,717	176,488.26	84.6%	276,433.5	17.8%	263,494	265,439	-0.7%
NIKKEI 225 (\$) STOCK	9,488	10,082.35	-5.9%	8,545.3	11.0%	12,385	18,869	-34.4%
NIKKEI 225 (YEN) STOCK	36,034	38,453.65	-6.3%	33,197.65	8.5%	42,958	62,071	-30.8%
S&P MATERIALS SECTOR	177	196.96	-10.4%	221.85	-20.4%	352	256	37.4%
S&P ENERGY SECTOR	576	558.26	3.2%	545.4	5.7%	718	456	57.3%
S&P FINANCIAL SECTOR	1,040	207.22	401.9%	1,043.1	-0.3%	1,265	539	134.6%
S&P INDUSTRIAL SECTOR	676	67.83	897.4%	238.9	183.2%	400	338	18.4%
S&P TECHNOLOGY SECTOR	254	110.04	131.2%	442.25	-42.5%	420	283	48.8%
S&P UTILITIES SECTOR	514	1,292	-60.2%	473.55	8.5%	1,085	1,203	-9.8%
S&P HEALTH CARE SECTOR	559	293.57	90.3%	306.15	82.5%	743	544	36.5%
S&P CONSUMER DSCRTRNY SE	156	154.78	0.6%	222.35	-29.9%	342	499	-31.6%
E-MINI RUSSELL 1000 GROWTH	448	3.43	12946.8%	81.45	450.2%	102	14	628.7%
FT-SE 100	129	55.13	134.5%	126.45	2.3%	94	83	12.9%
E-MINI RUSSELL 1000 VALUE	269	9.74	2658.0%	117.35	128.9%	123	37	230.7%
S&P CONSUMER STAPLES SECT	222	868.3	-74.4%	257.8	-13.8%	536	1,340	-60.0%
IBOVESPA INDEX	46	35.48	28.3%	7.6	499.0%	31	33	-4.8%
NASDAQ BIOTECH	4	0	-	2.5	73.9%	13	1	1651.6%
E-MINI S&P REAL ESTATE SELE	180	0.13	137703.4%	195.25	-8.0%	249	01389265.9%	
NIFTY 50	695	630.3	10.3%	750.3	-7.3%	505	404	25.0%

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Equity Index Options								
E-MINI S&P500	248,078	126,680.3	95.8%	116,852.1	112.3%	197,131	248,391	-20.6%
S&P 500	21,028	10,803.57	94.6%	7,396.35	184.3%	15,134	27,866	-45.7%
E-MINI MIDCAP	0	0.26	-100.0%	0	-	0	0	-100.0%
E-MINI RUSSELL 2000	292	0	-	109.4	167.2%	53	0	-
E-MINI NASDAQ 100	15,679	9,411.87	66.6%	13,848.3	13.2%	10,814	10,638	1.7%
EOM S&P 500	8,353	5,140	62.5%	8,195.2	1.9%	8,310	8,152	1.9%
EOM EMINI S&P	90,464	70,154.7	28.9%	67,557.9	33.9%	94,537	74,930	26.2%
EOW1 EMINI S&P 500	40,885	51,837.13	-21.1%	45,589.55	-10.3%	51,992	45,784	13.6%
EOW2 EMINI S&P 500	60,154	44,867.96	34.1%	41,794.1	43.9%	53,587	46,822	14.4%
EOW1 S&P 500	3,960	3,474.83	14.0%	6,303.45	-37.2%	4,142	2,767	49.7%
EOW2 S&P 500	8,571	5,977.22	43.4%	7,979.9	7.4%	7,884	6,095	29.4%
EOW4 EMINI S&P 500	55,436	45,802.83	21.0%	40,098.3	38.3%	45,078	51,561	-12.6%
EOM3 E-MINI S&P 500 END OF M	225	0	-	138.05	62.8%	47	0	-
EOW3 EMINI S&P 500	155,443	129,849.43	19.7%	147,922.8	5.1%	166,963	71,891	132.2%
EOW3 S&P 500	16,314	12,933.91	26.1%	19,326.75	-15.6%	16,753	10,234	63.7%

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FX Futures								
AUSTRALIAN DOLLAR	89,067	87,627.26	1.6%	96,734.65	-7.9%	90,788	100,800	-9.9%
BRITISH POUND	92,379	80,657.65	14.5%	99,595.9	-7.2%	114,070	111,100	2.7%
BRAZIL REAL	4,353	3,831.83	13.6%	4,328.25	0.6%	4,218	3,939	7.1%
CANADIAN DOLLAR	65,996	61,231.39	7.8%	82,096.4	-19.6%	73,562	73,228	0.5%
E-MINI EURO FX	4,228	2,111.83	100.2%	4,188.7	0.9%	4,349	3,715	17.1%
EURO FX	203,523	130,201.35	56.3%	222,489.3	-8.5%	212,891	188,668	12.8%
E-MINI JAPANESE YEN	1,010	1,181.96	-14.5%	1,574.7	-35.9%	1,609	1,645	-2.2%
JAPANESE YEN	147,759	96,775.3	52.7%	140,990.45	4.8%	160,470	142,513	12.6%
MEXICAN PESO	35,341	48,881.09	-27.7%	35,589.55	-0.7%	47,399	52,140	-9.1%
NEW ZEALND DOLLAR	22,319	19,618.83	13.8%	22,086.3	1.1%	23,749	21,499	10.5%
NKR/USD CROSS RATE	64	74.83	-15.1%	103.05	-38.4%	96	75	28.6%
RUSSIAN RUBLE	2,386	1,365.35	74.8%	1,452.45	64.3%	2,393	1,560	53.5%
S.AFRICAN RAND	2,282	926.96	146.2%	3,000.45	-23.9%	2,556	735	247.6%
SWISS FRANC	29,908	18,190.09	64.4%	30,168.2	-0.9%	26,256	21,950	19.6%
AD/CD CROSS RATES	0	0	-	7.85	-97.8%	3	0	1373.2%
AD/JY CROSS RATES	116	81.04	43.0%	114.25	1.5%	118	204	-42.2%
AD/NE CROSS RATES	4	1.52	188.6%	13.15	-66.6%	5	4	30.3%
BP/JY CROSS RATES	154	84.61	82.4%	107.9	43.0%	139	89	55.7%
BP/SF CROSS RATES	1	0.3	114.3%	2.65	-75.4%	4	2	93.7%
CD/JY CROSS RATES	13	0	-	3.3	295.3%	6	0	9783.9%
EC/AD CROSS RATES	45	40.57	11.5%	60.85	-25.7%	159	78	105.0%
EC/CD CROSS RATES	143	60.04	138.8%	175.6	-18.3%	195	110	76.8%
EC/NOK CROSS RATES	14	0	-	8	74.5%	5	0	12532.9%
EC/SEK CROSS RATES	19	1.35	1338.7%	37.75	-48.6%	26	11	138.3%
EFX/BP CROSS RATES	2,488	1,713.3	45.2%	2,601.2	-4.4%	3,341	3,590	-6.9%
EFX/JY CROSS RATES	3,247	822.61	294.7%	2,914.75	11.4%	3,142	2,006	56.6%
EFX/SF CROSS RATES	1,625	868.78	87.1%	2,330.9	-30.3%	1,811	1,663	8.9%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-
SKR/USD CROSS RATES	66	54.91	20.6%	60.15	10.1%	114	83	38.5%
POLISH ZLOTY (US)	3	101.61	-96.6%	5.7	-39.0%	18	50	-63.4%
POLISH ZLOTY (EC)	1	0.22	260.0%	1.5	-47.8%	2	118	-98.1%
SHEKEL	10	0	-	0	-	1	0	-
RMB USD	1	0.96	27.3%	0.9	35.3%	2	17	-90.3%
KOREAN WON	0	0.26	33.3%	0.3	15.9%	1	1	85.5%
TURKISH LIRA	91	0	-	23.2	291.5%	81	0	168937.5%
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	4,581	5,762.26	-20.5%	4,990.15	-8.2%	4,061	4,765	-14.8%
E-MICRO EUR/USD	12,255	8,017.7	52.8%	8,836.2	38.7%	12,092	13,545	-10.7%
E-MICRO GBP/USD	1,593	4,481.52	-64.5%	1,588.9	0.2%	2,737	3,616	-24.3%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-100.0%
USDZAR	0	0	-	0	-	0	0	-100.0%
CHINESE RENMINBI (CNH)	61	38.39	59.0%	34.25	78.2%	66	70	-5.0%
E-MICRO INR/USD	96	124.57	-23.3%	141.65	-32.6%	121	84	44.1%
INDIAN RUPEE	1,545	456.83	238.2%	1,180.75	30.8%	1,471	577	155.0%
E-MICRO CAD/USD	1,076	894.22	20.3%	1,271.45	-15.4%	899	975	-7.8%
E-MICRO JPY/USD	1,343	1,246.39	7.7%	1,318.35	1.8%	1,950	1,397	39.6%
MICRO CHF/USD	44	55.91	-20.5%	41.8	6.4%	45	93	-51.6%
E-MICRO USD/CNH	0	0	-	0	-	0	0	-100.0%
FCXRX	0	2.52	-100.0%	0	-	37	3	1234.0%

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FX Options								
AUSTRALIAN DOLLAR	0	5,021.74	-100.0%	0	-	1,266	6,626	-80.9%
BRITISH POUND	0	7,828.39	-100.0%	0	-	2,835	9,930	-71.5%
CANADIAN DOLLAR	0	4,218.17	-100.0%	0	-	1,136	6,957	-83.7%
EURO FX	0	20,979.52	-100.0%	0	-	7,853	34,486	-77.2%
JAPANESE YEN	0	11,885.61	-100.0%	0	-	3,431	15,560	-78.0%
MEXICAN PESO	10	172.65	-94.1%	22.4	-54.4%	126	126	-0.4%
RUSSIAN RUBLE	0	0	-	0	-	0	8	-100.0%
SWISS FRANC	0	182.91	-100.0%	0	-	34	318	-89.3%
JAPANESE YEN (EU)	0	4.13	-100.0%	2	-100.0%	1	35	-96.9%
EURO FX (EU)	4	25.48	-84.6%	0.65	502.0%	3	169	-98.5%
SWISS FRANC (EU)	0	0	-	0	-	0	0	-
CANADIAN DOLLAR (EU)	1	0.78	-27.8%	0.6	-5.8%	1	11	-93.8%
BRITISH POUND (EU)	19	4.35	343.0%	13.9	38.6%	11	54	-80.5%
AUSTRALIAN DLR (EU)	0	0.96	-100.0%	0	-	0	7	-99.8%
CAD/USD PQO 2pm Fix	7,318	25.87	28186.3%	11,817.05	-38.1%	5,902	4	166547.8%
JPY/USD PQO 2pm Fix	14,855	23.17	64003.3%	15,213.75	-2.4%	12,050	3	379713.3%
CHF/USD PQO 2pm Fix	165	3.13	5176.4%	171.15	-3.5%	117	0	27307.9%
AUD/USD PQO 2pm Fix	6,360	21.57	29391.2%	10,113.5	-37.1%	5,113	3	173085.4%
EUR/USD PQO 2pm Fix	46,679	62.57	74508.1%	43,290.35	7.8%	27,502	9	320987.4%
GBP/USD PQO 2pm Fix	10,242	34.83	29310.4%	10,049.35	1.9%	8,386	5	175778.9%
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	50,253	43,081.13	16.6%	74,353.15	-32.4%	65,956	50,182	31.4%
FEEDER CATTLE	16,661	10,816.52	54.0%	15,006.05	11.0%	14,111	9,796	44.0%
LEAN HOGS	42,435	28,064.26	51.2%	49,062.05	-13.5%	43,648	34,722	25.7%
LUMBER	682	756.39	-9.8%	716.65	-4.8%	775	706	9.7%
MILK	1,369	1,332.78	2.7%	1,278.2	7.1%	1,324	1,214	9.1%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	242	192.83	25.5%	136.65	77.1%	234	236	-0.9%
BUTTER CS	178	177.04	0.3%	160.15	10.9%	150	147	1.9%
CLASS IV MILK	49	40.74	19.5%	26.25	85.5%	52	47	10.2%
DRY WHEY	53	70.3	-25.1%	44.35	18.7%	89	56	59.4%
GSCI EXCESS RETURN FUT	36	179.35	-80.0%	153.45	-76.6%	1,262	1,018	24.0%
GOLDMAN SACHS	1,391	1,295.52	7.3%	1,796.65	-22.6%	1,635	1,319	24.0%
HOUSING INDEX	1	0.22	259.9%	0.3	160.9%	1	0	47.0%
HDD WEATHER	0	0	-	0	-	6	3	122.0%
CDD WEATHER	0	20.65	-100.0%	42.5	-100.0%	156	20	689.5%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	0	-	0	-	7	9	-30.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	2	4	-33.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	1	-100.0%
PALM OIL	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	446	392.96	13.4%	387.2	15.1%	473	510	-7.2%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	406	311	30.3%
MALAYSIAN PALM SWAP	226	325.04	-30.6%	283	-20.2%	445	448	-0.8%
USD CRUDE PALM OIL	0	5.22	-100.0%	3	-100.0%	9	1	1153.3%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	9,744	13,155.96	-25.9%	8,950.85	8.9%	11,844	17,325	-31.6%
FEEDER CATTLE	1,791	1,708.3	4.8%	1,163.1	53.9%	1,641	1,641	0.0%
LEAN HOGS	13,849	7,858.35	76.2%	9,453.55	46.5%	9,766	7,853	24.4%
LUMBER	44	41.3	7.4%	37.2	19.2%	53	44	21.6%
MILK	1,606	1,562.3	2.8%	1,655.75	-3.0%	1,708	1,312	30.2%
MLK MID	0	8.39	-100.0%	0.8	-100.0%	3	3	6.1%
NFD MILK	132	100.48	31.5%	116.7	13.2%	196	160	22.3%
BUTTER CS	95	48.17	96.2%	89.3	5.8%	68	60	14.3%
CLASS IV MILK	77	56.91	34.7%	47.1	62.7%	84	46	80.9%
DRY WHEY	3	6.04	-48.9%	47.85	-93.5%	21	5	334.4%
HOUSING INDEX	0	0	-	0	-	0	0	94.5%
HDD WEATHER	0	0	-	0	-	7	0	-
CDD WEATHER	0	21.74	-100.0%	0	-	280	6	4600.0%
HDD SEASONAL STRIP	326	0	-	0	-	45	0	-
CDD SEASONAL STRIP	0	0	-	0	-	17	174	-90.4%
HDD WEATHER EUROPEAN	0	0	-	0	-	9	33	-72.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
LV CATL CSO	0	0.22	-100.0%	0.5	-100.0%	8	2	398.8%
CASH-SETTLED CHEESE	286	380.57	-24.8%	278.05	3.0%	330	345	-4.1%
Foreign Exchange Futures								
CHILEAN PESO	238	0	-	249.7	-4.5%	101	0	170378.2%
TOTAL FUTURES GROUP								
Interest Rate Futures	1,930,251	2,161,202.26	-10.7%	2,026,472.8	-4.7%	2,598,308	2,478,591	4.8%
Equity Index Futures	1,832,545	1,700,817.39	7.7%	1,457,013.55	25.8%	1,838,285	2,263,689	-18.8%
FX Futures	731,251	577,588.09	26.6%	772,271.75	-5.3%	797,061	756,718	5.3%
Commodities and Alternative Invest	114,020	86,750.96	31.4%	143,449.6	-20.5%	130,740	100,752	29.8%
Foreign Exchange Futures	238	0	-	249.7	-4.5%	101	0	170378.2%
TOTAL FUTURES	4,608,305	4,526,358.7	1.8%	4,399,457.4	4.7%	5,364,495.62	5,599,749.16	-4.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	978,461	848,230.39	15.4%	839,439.45	16.6%	1,377,423	1,225,494	12.4%
Equity Index Options	724,883	516,934	40.2%	523,112.15	38.6%	672,426	605,131	11.1%
FX Options	85,653	50,495.83	69.6%	90,694.7	-5.6%	75,766	74,311	2.0%
Commodities and Alternative Invest	27,953	24,948.74	12.0%	21,840.75	28.0%	26,080	29,008	-10.1%
TOTAL OPTIONS	1,816,950	1,440,608.96	26.1%	1,475,087.05	23.2%	2,151,695.1	1,933,943.19	11.3%
TOTAL COMBINED								
Interest Rate	2,908,712	3,009,432.65	-3.3%	2,865,912.25	1.5%	3,975,731	3,704,085	7.3%
Equity Index	2,557,427	2,217,751.39	15.3%	1,980,125.7	29.2%	2,510,710	2,868,820	-12.5%
FX	816,904	628,083.91	30.1%	862,966.45	-5.3%	872,827	831,028	5.0%
Commodities and Alternative Invest	141,973	111,699.7	27.1%	165,290.35	-14.1%	156,820	129,759	20.9%
Foreign Exchange	238	0	-	249.7	-4.5%	101	0	170378.2%
GRAND TOTAL	6,425,255	5,966,967.65	7.7%	5,874,544.45	9.4%	7,516,190.72	7,533,692.35	-0.2%