

CME Exchange ADV Report - Monthly
September 2017

	ADV SEP 2017	ADV SEP 2016	% CHG	ADV AUG 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
EURODOLLARS	2,736,548	2,361,246.62	15.9%	1,930,153.48	41.8%	2,612,775	2,465,501	6.0%
1-MONTH EURODOLLAR	145	27.95	417.5%	97.26	48.7%	255	55	366.2%
Interest Rate Options								
EURODOLLARS	572,440	648,281.33	-11.7%	324,278.65	76.5%	641,727	702,721	-8.7%
EURO MIDCURVE	820,299	347,762.43	135.9%	654,182.22	25.4%	737,325	497,279	48.3%
Equity Index Futures								
E-MINI S&P500	1,673,646	2,368,042.48	-29.3%	1,417,624	18.1%	1,504,740	1,935,178	-22.2%
S&P 500	9,541	14,827.14	-35.6%	3,486.83	173.6%	6,228	9,198	-32.3%
E-MINI MIDCAP	21,584	29,834.67	-27.7%	13,391.52	61.2%	17,889	22,106	-19.1%
S&P 500 GROWTH	4	1.95	117.7%	0.13	3159.2%	1	1	12.1%
S&P 500/VALUE	747	169.19	341.5%	947.52	-21.2%	942	510	84.7%
E-MINI RUSSELL 2000	157,327	0	-	19,743.78	696.8%	19,877	0	-
E-MINI RUSSELL 1000	918	11.57	7835.5%	165.96	453.3%	166	21	679.4%
E-MINI NASDAQ 100	339,268	312,733.24	8.5%	325,716.83	4.2%	271,555	270,694	0.3%
NIKKEI 225 (\$) STOCK	13,779	15,466.57	-10.9%	9,488.26	45.2%	12,533	18,491	-32.2%
NIKKEI 225 (YEN) STOCK	42,882	54,650.86	-21.5%	36,034.39	19.0%	42,950	61,247	-29.9%
S&P MATERIALS SECTOR	933	584.33	59.7%	176.52	428.7%	414	293	41.4%
S&P ENERGY SECTOR	1,766	918.62	92.2%	576.22	206.5%	829	508	63.3%
S&P FINANCIAL SECTOR	3,380	1,012.48	233.8%	1,040	225.0%	1,490	592	151.8%
S&P INDUSTRIAL SECTOR	702	1,207.43	-41.8%	676.48	3.8%	432	434	-0.6%
S&P TECHNOLOGY SECTOR	1,129	691.57	63.3%	254.39	343.8%	496	328	51.2%
S&P UTILITIES SECTOR	3,803	1,260.14	201.8%	514	639.9%	1,374	1,210	13.6%
S&P HEALTH CARE SECTOR	1,406	633.57	122.0%	558.78	151.7%	813	554	46.8%
S&P CONSUMER DSCRTNRY SE	511	1,327.95	-61.5%	155.78	227.9%	360	592	-39.2%
E-MINI RUSSELL 1000 GROWTH	483	12.14	3877.2%	448.13	7.8%	143	14	933.1%
FT-SE 100	45	21	116.0%	49.78	-8.9%	25	31	-19.1%
E-MINI RUSSELL 1000 VALUE	1,655	86	1824.0%	268.61	516.0%	286	43	570.9%
S&P CONSUMER STAPLES SECT	3,069	1,871.29	64.0%	222.26	1280.7%	806	1,399	-42.4%
IBOVESPA INDEX	10	24.71	-61.2%	45.52	-78.9%	29	32	-9.4%
NASDAQ BIOTECH	49	11.81	313.7%	4.35	1023.6%	17	2	751.0%
E-mini FTSE 100 (USD)	13	0	-	1.52	774.0%	2	2	4.0%
E-mini FTSE China 50	72	39.67	82.6%	76.13	-4.8%	69	41	68.5%
FTSE Emerging	2	7.62	-73.1%	1.87	9.6%	1	7	-80.1%
E-MINI S&P REAL ESTATE SELE	741	51.05	1351.7%	179.7	312.4%	301	6	5193.3%
NIFTY 50	911	1,094.24	-16.7%	695.43	31.1%	548	480	14.1%

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Equity Index Options								
E-MINI S&P500	229,254	217,468.52	5.4%	248,078.13	-7.6%	200,548	244,955	-18.1%
S&P 500	16,029	9,936.24	61.3%	21,027.87	-23.8%	15,229	25,874	-41.1%
E-MINI MIDCAP	0	0.05	-100.0%	0	-	0	0	-100.0%
E-MINI RUSSELL 2000	538	0	-	292.35	84.0%	105	0	-
E-MINI NASDAQ 100	11,537	10,806.29	6.8%	15,678.96	-26.4%	10,891	10,657	2.2%
EOM S&P 500	10,940	11,068	-1.2%	8,352.61	31.0%	8,590	8,476	1.3%
EOM EMINI S&P	103,690	116,887	-11.3%	90,464.35	14.6%	95,511	79,592	20.0%
EOW1 EMINI S&P 500	37,079	51,493	-28.0%	40,885.48	-9.3%	50,405	46,418	8.6%
EOW2 EMINI S&P 500	30,641	57,948.67	-47.1%	60,154.3	-49.1%	51,146	48,059	6.4%
EOW1 S&P 500	3,692	3,207.95	15.1%	3,960.09	-6.8%	4,094	2,816	45.4%
EOW2 S&P 500	6,828	7,372.1	-7.4%	8,570.87	-20.3%	7,772	6,237	24.6%
EOW4 EMINI S&P 500	49,349	76,438.67	-35.4%	55,436	-11.0%	45,533	54,326	-16.2%
E-mini Russell 2000	153	0	-	29.7	413.9%	25	0	-
E-mini Russell 2000	1,032	0	-	175.17	489.3%	140	0	-
EOM3 E-MINI S&P 500 END OF M	85	0	-	19.91	327.9%	13	0	-
EOW3 EMINI S&P 500	126,207	172,260.62	-26.7%	155,443.3	-18.8%	162,627	83,043	95.8%
EOW3 S&P 500	18,008	15,197.71	18.5%	16,313.7	10.4%	16,886	10,786	56.6%

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FX Futures								
AUSTRALIAN DOLLAR	130,231	116,652.43	11.6%	89,067.43	46.2%	94,984	102,561	-7.4%
BRITISH POUND	170,334	121,899	39.7%	92,379.04	84.4%	120,056	112,300	6.9%
BRAZIL REAL	5,412	4,085.95	32.4%	4,353	24.3%	4,345	3,955	9.8%
CANADIAN DOLLAR	107,163	88,596.95	21.0%	65,996.43	62.4%	77,137	74,936	2.9%
E-MINI EURO FX	6,724	3,324.57	102.3%	4,227.87	59.0%	4,601	3,672	25.3%
EURO FX	296,484	222,746.95	33.1%	203,523.22	45.7%	221,784	192,454	15.2%
E-MINI JAPANESE YEN	895	1,488.86	-39.9%	1,010.04	-11.3%	1,533	1,627	-5.8%
JAPANESE YEN	230,512	155,346.76	48.4%	147,758.57	56.0%	167,921	143,939	16.7%
MEXICAN PESO	77,344	81,831.29	-5.5%	35,341.39	118.8%	50,585	55,439	-8.8%
NEW ZEALND DOLLAR	34,946	34,611.48	1.0%	22,318.57	56.6%	24,940	22,956	8.6%
NKR/USD CROSS RATE	171	194.19	-12.1%	63.52	168.6%	104	88	18.2%
RUSSIAN RUBLE	3,891	3,905.71	-0.4%	2,386	63.1%	2,553	1,820	40.2%
S.AFRICAN RAND	4,338	1,605.29	170.2%	2,282.04	90.1%	2,745	832	230.0%
SWISS FRANC	38,644	28,425.14	36.0%	29,908.09	29.2%	27,574	22,670	21.6%
AD/CD CROSS RATES	11	0.62	1677.1%	0.17	6225.5%	4	0	1437.8%
AD/JY CROSS RATES	284	183.33	54.9%	115.91	145.0%	136	202	-32.8%
AD/NE CROSS RATES	2	1.95	-0.1%	4.39	-55.6%	5	4	28.9%
BP/JY CROSS RATES	253	116.76	116.8%	154.3	64.0%	151	92	63.7%
BP/SF CROSS RATES	4	2.38	78.5%	0.65	551.6%	4	2	91.4%
CD/JY CROSS RATES	25	0.05	52631.1%	13.04	92.4%	8	0	13517.7%
EC/AD CROSS RATES	202	185.71	8.7%	45.22	346.5%	164	90	82.6%
EC/CD CROSS RATES	454	244	86.1%	143.39	216.7%	223	125	77.8%
EC/NOK CROSS RATES	26	0.1	27263.4%	13.96	86.7%	7	0	15611.6%
EC/SEK CROSS RATES	117	31.38	273.3%	19.39	504.1%	36	13	170.5%
EFX/BP CROSS RATES	8,635	5,975	44.5%	2,487.74	247.1%	3,904	3,855	1.3%
EFX/JY CROSS RATES	5,812	3,163	83.7%	3,246.83	79.0%	3,426	2,135	60.5%
EFX/SF CROSS RATES	2,837	2,893.43	-2.0%	1,625.17	74.6%	1,920	1,800	6.7%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-
SKR/USD CROSS RATES	296	207.9	42.6%	66.22	347.6%	134	97	38.6%
POLISH ZLOTY (US)	8	160.05	-94.8%	3.48	140.1%	17	63	-72.2%
POLISH ZLOTY (EC)	1	0.33	50.0%	0.78	-36.1%	2	105	-98.1%
SHEKEL	1	0	-	9.91	-89.4%	1	0	-
RMB USD	2	23	-90.0%	1.22	88.9%	2	17	-90.3%
KOREAN WON	2	2.05	17.2%	0.35	590.1%	1	1	67.4%
TURKISH LIRA	240	0	-	90.83	163.9%	98	0	229978.3%
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	4,942	5,788.1	-14.6%	4,580.96	7.9%	4,155	4,878	-14.8%
E-MICRO EUR/USD	13,988	12,307.9	13.7%	12,254.78	14.1%	12,294	13,408	-8.3%
E-MICRO GBP/USD	3,087	4,530.81	-31.9%	1,592.83	93.8%	2,774	3,718	-25.4%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-100.0%
USDZAR	0	0	-	0	-	0	0	-100.0%
CHINESE RENMINBI (CNH)	134	58.57	129.5%	61.04	120.2%	74	69	7.3%
E-MICRO INR/USD	143	229.52	-37.6%	95.52	49.9%	124	100	23.2%
INDIAN RUPEE	2,871	614.95	366.8%	1,545	85.8%	1,620	581	178.8%
E-MICRO CAD/USD	1,753	1,185.62	47.8%	1,075.65	62.9%	990	998	-0.8%
E-MICRO JPY/USD	1,588	1,525.9	4.1%	1,342.65	18.3%	1,912	1,411	35.5%
MICRO CHF/USD	52	76.67	-32.3%	44.48	16.7%	46	91	-49.8%
E-MICRO USD/CNH	0	0	-	0	-	0	0	-100.0%
FCXRX	0	39.38	-100.0%	0	-	33	7	384.6%

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FX Options								
AUSTRALIAN DOLLAR	0	6,797.29	-100.0%	0	-	1,131	6,645	-83.0%
BRITISH POUND	0	7,806.9	-100.0%	0	-	2,533	9,694	-73.9%
CANADIAN DOLLAR	0	5,362.52	-100.0%	0	-	1,016	6,780	-85.0%
EURO FX	0	20,317.52	-100.0%	0	-	7,018	32,912	-78.7%
JAPANESE YEN	0	11,093.48	-100.0%	0	-	3,066	15,064	-79.6%
MEXICAN PESO	6	391.9	-98.5%	10.22	-41.3%	113	156	-27.5%
RUSSIAN RUBLE	0	0	-	0	-	0	7	-100.0%
SWISS FRANC	0	212.67	-100.0%	0	-	30	307	-90.1%
JAPANESE YEN (EU)	0	0.05	-100.0%	0	-	1	31	-96.9%
EURO FX (EU)	0	3.14	-88.9%	3.91	-91.1%	2	150	-98.4%
SWISS FRANC (EU)	0	0	-	0.04	-100.0%	0	0	-
CANADIAN DOLLAR (EU)	0	0.14	-100.0%	0.57	-100.0%	1	9	-93.8%
BRITISH POUND (EU)	44	0.76	5681.6%	19.26	128.7%	14	48	-70.7%
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	6	-99.8%
CAD/USD PQO 2pm Fix	12,685	1,043.81	1115.2%	7,317.52	73.3%	6,624	119	5460.1%
JPY/USD PQO 2pm Fix	18,583	1,426.29	1202.9%	14,855.3	25.1%	12,745	161	7801.6%
CHF/USD PQO 2pm Fix	141	46.05	207.2%	165.17	-14.4%	120	5	2083.2%
AUD/USD PQO 2pm Fix	7,527	665.71	1030.7%	6,359.83	18.4%	5,370	77	6911.2%
EUR/USD PQO 2pm Fix	44,218	2,291.33	1829.8%	46,678.7	-5.3%	29,280	262	11066.9%
GBP/USD PQO 2pm Fix	17,897	1,162.38	1439.7%	10,242.48	74.7%	9,397	133	6945.0%
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	68,220	63,608.14	7.3%	50,252.83	35.8%	66,197	51,674	28.1%
FEEDER CATTLE	15,966	11,833.67	34.9%	16,661.13	-4.2%	14,308	10,023	42.8%
LEAN HOGS	56,204	40,465.67	38.9%	42,435.09	32.4%	44,984	35,360	27.2%
LUMBER	802	636.81	25.9%	681.91	17.5%	778	699	11.3%
MILK	1,122	1,337.57	-16.1%	1,369.3	-18.1%	1,303	1,228	6.1%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	242	134.33	80.4%	242.04	0.1%	235	225	4.5%
BUTTER CS	184	171.76	6.9%	177.65	3.4%	153	150	2.4%
CLASS IV MILK	27	73.71	-63.2%	48.7	-44.3%	49	50	-1.7%
DRY WHEY	63	54.29	15.5%	52.65	19.1%	86	56	54.9%
GSCI EXCESS RETURN FUT	5,465	3,852.95	41.8%	35.87	15136.4%	1,710	1,333	28.2%
GOLDMAN SACHS	1,624	1,523.48	6.6%	1,390.52	16.8%	1,634	1,342	21.8%
HOUSING INDEX	1	0.52	110.0%	0.78	40.5%	1	0	55.2%
HDD WEATHER	10	21.43	-53.3%	0	-	6	5	31.7%
CDD WEATHER	0	2.38	-100.0%	0	-	140	18	681.9%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	0	-	0	-	6	8	-29.8%
HDD WEATHER EUROPEAN	0	0	-	0	-	2	3	-33.0%
HDD EURO SEASONAL STRIP	0	4.76	-100.0%	0	-	0	1	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	1	-100.0%
PALM OIL	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	478	397.76	20.2%	445.7	7.3%	474	497	-4.8%
S&P GSCI ENHANCED ER SWAP	1,703	1,433.57	18.8%	0	-	544	436	24.7%
MALAYSIAN PALM SWAP	624	395.24	58.0%	225.74	176.6%	464	442	4.9%
USD CRUDE PALM OIL	0	57.14	-100.0%	0	-	8	7	14.5%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	9,951	15,767.33	-36.9%	9,744	2.1%	11,643	17,152	-32.1%
FEEDER CATTLE	1,788	1,820.57	-1.8%	1,790.57	-0.1%	1,657	1,661	-0.2%
LEAN HOGS	14,186	14,923.33	-4.9%	13,849	2.4%	10,237	8,639	18.5%
LUMBER	60	64.1	-7.0%	44.35	34.4%	54	46	17.1%
MILK	1,508	2,050.95	-26.5%	1,606.13	-6.1%	1,687	1,394	21.0%
MLK MID	1	3.19	-60.8%	0	-	3	3	-1.9%
NFD MILK	179	93.29	92.0%	132.09	35.6%	194	153	27.1%
BUTTER CS	170	50.52	237.3%	94.52	80.3%	79	59	34.8%
CLASS IV MILK	74	97.1	-23.7%	76.65	-3.4%	83	52	59.3%
DRY WHEY	16	1.43	1013.0%	3.09	415.1%	20	4	359.2%
HOUSING INDEX	0	0	-	0.43	-19.5%	0	0	134.6%
HDD WEATHER	0	0	-	0	-	7	0	-
CDD WEATHER	0	0	-	0	-	250	5	4625.0%
HDD SEASONAL STRIP	150	238.1	-37.0%	326.09	-54.0%	56	26	111.1%
CDD SEASONAL STRIP	0	0	-	0	-	15	155	-90.4%
HDD WEATHER EUROPEAN	0	0	-	0	-	8	29	-72.6%
HDD EURO SEASONAL STRIP	0	119.05	-100.0%	0	-	0	13	-100.0%
LV CATL CSO	33	0.29	11310.6%	0	-	10	1	642.0%
CASH-SETTLED CHEESE	832	349.38	138.3%	286.3	190.7%	384	345	11.2%
Foreign Exchange Futures								
CHILEAN PESO	317	0	-	238.35	33.1%	124	0	235058.8%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,736,693	2,361,274.57	15.9%	1,930,250.74	41.8%	2,613,030	2,465,556	6.0%
Equity Index Futures	2,280,377	2,806,593.29	-18.7%	1,832,544.7	24.4%	1,885,316	2,324,011	-18.9%
FX Futures	1,154,859	904,263.05	27.7%	731,251.09	57.9%	835,125	773,112	8.0%
Commodities and Alternative Invest	152,736	126,005.19	21.2%	114,019.91	34.0%	133,080	103,558	28.5%
Foreign Exchange Futures	317	0	-	238.35	33.1%	124	0	235058.8%
TOTAL FUTURES	6,324,982	6,198,136.1	2.0%	4,608,304.78	37.3%	5,466,675.04	5,666,236.6	-3.5%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,392,739	996,043.76	39.8%	978,460.87	42.3%	1,379,052	1,200,000	14.9%
Equity Index Options	645,061	750,084.81	-14.0%	724,882.78	-11.0%	669,514	621,237	7.8%
FX Options	101,102	58,621.95	72.5%	85,653	18.0%	78,462	72,567	8.1%
Commodities and Alternative Invest	28,950	35,578.62	-18.6%	27,953.22	3.6%	26,386	29,738	-11.3%
TOTAL OPTIONS	2,167,852	1,840,329.14	17.8%	1,816,949.87	19.3%	2,153,413.89	1,923,541.63	12.0%
TOTAL COMBINED								
Interest Rate	4,129,431	3,357,318.33	23.0%	2,908,711.61	42.0%	3,992,082	3,665,555	8.9%
Equity Index	2,925,438	3,556,678.09	-17.7%	2,557,427.48	14.4%	2,554,830	2,945,248	-13.3%
FX	1,255,962	962,885	30.4%	816,904.09	53.7%	913,586	845,679	8.0%
Commodities and Alternative Invest	181,686	161,583.81	12.4%	141,973.13	28.0%	159,466	133,295	19.6%
Foreign Exchange	317	0	-	238.35	33.1%	124	0	235058.8%
GRAND TOTAL	8,492,834	8,038,465.24	5.7%	6,425,254.65	32.2%	7,620,088.94	7,589,778.23	0.4%