

CME Exchange ADV Report - Monthly

June 2018

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	ADV JUN 2018	ADV JUN 2017	% CHG	ADV MAY 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	377	654.05	-42.4%	364.73	3.2%	244	325	-25.1%
EURODOLLARS	2,534,638	2,460,119.32	3.0%	3,128,820.27	-19.0%	3,390,580	2,812,399	20.6%
SOFR	1,548	0	-	1,528.68	1.3%	529	0	-
Interest Rate Options								
EURODOLLARS	581,470	727,265.5	-20.0%	555,904.55	4.6%	780,933	758,929	2.9%
EURO MIDCURVE	645,337	558,900	15.5%	676,877.32	-4.7%	817,387	777,980	5.1%
Equity Index Futures								
BITCOIN FUTURES	3,037	0	-	3,930.64	-22.7%	2,736	0	-
E-mini FTSE 100 (USD)	45	1.45	2961.1%	63.59	-30.0%	79	1	14930.3%
E-mini FTSE China 50	41	74.27	-44.5%	42.95	-4.0%	60	65	-8.7%
E-MINI MIDCAP	23,742	24,411.5	-2.7%	13,395.36	77.2%	19,712	19,016	3.7%
E-MINI NASDAQ 100	400,001	409,658.59	-2.4%	349,673.36	14.4%	443,742	249,974	77.5%
E-MINI RUSSELL 1000	1,452	76.05	1809.3%	270.14	437.5%	747	55	1250.8%
E-MINI RUSSELL 1000 GROWTH	842	71.82	1072.1%	262.82	220.3%	580	42	1287.8%
E-MINI RUSSELL 1000 VALUE	1,118	67.55	1555.8%	454.95	145.8%	759	97	682.0%
E-MINI RUSSELL 2000	187,859	0	-	100,975.14	86.0%	140,119	0	-
E-MINI S&P500	1,712,156	1,832,497.41	-6.6%	1,314,296.14	30.3%	1,760,909	1,556,796	13.1%
E-MINI S&P REAL ESTATE SELE	628	612.32	2.5%	121.05	418.6%	391	270	44.8%
FT-SE 100	45	22.91	95.4%	38.41	16.5%	65	15	344.1%
FTSE Emerging	3	4.68	-33.9%	5	-38.1%	5	1	271.4%
IBOVESPA INDEX	46	24.05	92.5%	23.82	94.3%	56	32	73.6%
NASDAQ BIOTECH	106	53.73	97.1%	6	1665.1%	44	16	169.4%
NIFTY 50	0	460.14	-100.0%	0	-	436	430	1.3%
NIKKEI 225 (\$) STOCK	12,887	14,636.09	-11.9%	9,244.18	39.4%	17,082	13,532	26.2%
NIKKEI 225 (YEN) STOCK	36,501	48,553.86	-24.8%	32,057.05	13.9%	45,710	45,793	-0.2%
S&P 500	7,523	9,452.59	-20.4%	4,937.77	52.4%	7,250	6,781	6.9%
S&P 500/GI	1	3.59	-65.5%	0	-	0	1	-62.3%
S&P 500/VALUE	657	1,528.5	-57.0%	477.59	37.5%	662	918	-28.0%
S&P CONSUMER DSCRTNRY SE	1,291	414.55	211.4%	496.18	160.1%	934	395	136.5%
S&P CONSUMER STAPLES SECT	1,346	1,433.45	-6.1%	666.41	102.0%	1,192	639	86.6%
S&P ENERGY SECTOR	3,564	957.73	272.2%	1,811.27	96.8%	1,728	771	124.2%
S&P FINANCIAL SECTOR	4,151	2,701	53.7%	949.5	337.2%	2,466	1,342	83.8%
S&P HEALTH CARE SECTOR	1,089	1,874.05	-41.9%	607.82	79.2%	770	846	-9.0%
S&P INDUSTRIAL SECTOR	782	635.14	23.1%	506.68	54.3%	687	375	83.3%
S&P MATERIALS SECTOR	783	738.86	6.0%	223.64	250.1%	525	405	29.6%
S&P TECHNOLOGY SECTOR	1,784	1,004.55	77.6%	962.82	85.3%	1,283	447	186.7%
S&P UTILITIES SECTOR	3,633	2,838.27	28.0%	987.5	267.9%	1,940	1,288	50.6%
YEN DENOMINATED TOPIX	40	0	-	17	136.1%	18	0	-

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	ADV JUN 2018	ADV JUN 2017	% CHG	ADV MAY 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Equity Index Options								
E-MINI NASDAQ 100	8,683	13,405.5	-35.2%	7,913.27	9.7%	11,860	9,433	25.7%
E-MINI RUSSELL 2000	393	0	-	506.95	-22.5%	666	0	-
E-MINI S&P500	219,293	210,414.5	4.2%	234,082.73	-6.3%	298,465	200,601	48.8%
EOM E-MINI RUSSELL 2000 END	281	0	-	168.73	66.6%	304	0	-
EOM EMINI S&P	110,668	110,016.91	0.6%	70,826.32	56.3%	130,510	99,604	31.0%
EOM S&P 500	9,529	8,663.32	10.0%	3,396.82	180.5%	10,165	8,321	22.2%
EOW1 E-MINI RUSSELL 2000 WE	101	0	-	72.45	39.9%	117	0	-
EOW1 E-MINI RUSSELL 2000 WE	88	0	-	173.77	-49.4%	159	0	-
EOW1 EMINI S&P 500	31,900	43,881.59	-27.3%	49,446.77	-35.5%	53,753	55,060	-2.4%
EOW1 S&P 500	2,025	3,614.27	-44.0%	4,310.95	-53.0%	3,306	3,829	-13.7%
EOW2 E-MINI RUSSELL 2000 WE	263	0	-	285.45	-7.9%	280	0	-
EOW2 EMINI S&P 500	31,811	47,851.64	-33.5%	45,261	-29.7%	65,714	54,265	21.1%
EOW2 S&P 500	6,397	8,418.36	-24.0%	5,589	14.5%	7,204	7,743	-7.0%
EOW3 E-MINI RUSSELL 2000 WE	848	0	-	741.09	14.4%	1,160	0	-
EOW3 EMINI S&P 500	96,288	118,203.41	-18.5%	100,945.73	-4.6%	186,428	172,129	8.3%
EOW3 S&P 500	4,447	11,757.45	-62.2%	8,966.95	-50.4%	15,993	16,422	-2.6%
EOW4 E-MINI RUSSELL 2000 WE	181	0	-	155.32	16.7%	323	0	-
EOW4 EMINI S&P 500	40,411	40,300.55	0.3%	35,878.18	12.6%	60,200	43,969	36.9%
S&P 500	16,201	17,948.09	-9.7%	10,482.18	54.6%	15,680	15,288	2.6%

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FX Futures								
AD/CD CROSS RATES	0	16.41	-98.0%	0.59	-43.6%	0	3	-88.0%
AD/JY CROSS RATES	236	183.45	28.7%	137.09	72.2%	192	119	60.9%
AD/NE CROSS RATES	3	6.41	-51.0%	2.32	35.6%	4	4	-11.4%
AUSTRALIAN DOLLAR	117,874	95,793.18	23.1%	117,536.95	0.3%	117,322	90,153	30.1%
BDI	0	13.23	-100.0%	0	-	0	50	-100.0%
BP/JY CROSS RATES	129	231.77	-44.4%	122	5.7%	167	141	18.7%
BP/SF CROSS RATES	13	3.27	306.0%	23.77	-44.1%	16	4	261.9%
BRAZIL REAL	8,825	3,099.86	184.7%	7,907.45	11.6%	6,887	4,175	64.9%
BRITISH POUND	143,984	143,081.14	0.6%	129,041.86	11.6%	134,472	120,377	11.7%
CANADIAN DOLLAR	101,594	97,110.73	4.6%	89,289.18	13.8%	88,658	73,589	20.5%
CD/JY CROSS RATES	1	0.09	633.4%	9.27	-92.8%	8	5	57.2%
CHINESE RENMINBI (CNH)	134	59.09	126.9%	106.59	25.8%	117	72	62.1%
EC/AD CROSS RATES	239	406	-41.1%	36.68	552.5%	101	196	-48.7%
EC/CD CROSS RATES	361	472.23	-23.6%	93.23	287.1%	207	208	-0.5%
EC/NOK CROSS RATES	31	7.82	291.0%	14.09	117.0%	17	3	439.4%
EC/SEK CROSS RATES	110	80.55	37.0%	8.27	1233.7%	44	26	72.9%
EFX/BP CROSS RATES	7,229	6,967.77	3.7%	2,546.95	183.8%	4,312	3,617	19.2%
EFX/JY CROSS RATES	7,193	6,112.14	17.7%	4,637.32	55.1%	4,613	3,159	46.0%
EFX/SF CROSS RATES	1,998	2,365.82	-15.6%	1,575.09	26.8%	1,493	1,762	-15.3%
E-MICRO AUD/USD	4,301	3,796.5	13.3%	4,898.82	-12.2%	4,781	3,817	25.2%
E-MICRO CAD/USD	1,040	997.05	4.3%	713.5	45.8%	901	807	11.7%
E-MICRO CHF/USD	78	41.27	89.7%	65.36	19.8%	66	45	45.5%
E-MICRO EUR/USD	19,987	11,061.95	80.7%	21,774.23	-8.2%	19,712	12,583	56.7%
E-MICRO GBP/USD	2,000	3,510.73	-43.0%	1,630.64	22.6%	2,497	3,131	-20.2%
E-MICRO INR/USD	280	127.45	119.6%	259.36	7.9%	196	123	59.7%
E-MICRO JPY/USD	1,356	1,420.09	-4.5%	1,411.95	-4.0%	1,594	2,163	-26.3%
E-MINI EURO FX	7,357	5,657.82	30.0%	5,559.68	32.3%	5,384	4,396	22.5%
E-MINI JAPANESE YEN	844	2,103.55	-59.9%	529.5	59.5%	648	1,724	-62.4%
EURO FX	355,213	242,992.73	46.2%	332,369.45	6.9%	293,062	213,079	37.5%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-
INDIAN RUPEE	4,858	1,425.64	240.8%	4,747.14	2.3%	4,454	1,504	196.1%
JAPANESE YEN	147,511	171,250.95	-13.9%	147,643.45	-0.1%	155,666	165,926	-6.2%
KOREAN WON	25	2.55	869.0%	5.18	376.0%	15	2	742.1%
MEXICAN PESO	87,392	64,260.55	36.0%	75,790	15.3%	70,023	51,508	35.9%
NEW ZEALND DOLLAR	31,113	29,460.5	5.6%	35,817.27	-13.1%	32,680	24,278	34.6%
NKR/USD CROSS RATE	339	137	147.1%	206.95	63.6%	223	101	120.7%
POLISH ZLOTY (EC)	1	2.64	-80.1%	0.73	-28.0%	1	3	-76.8%
POLISH ZLOTY (US)	4	8.36	-57.3%	3.68	-3.0%	5	23	-78.0%
RMB USD	0	1.91	-97.5%	0.05	4.6%	0	2	-92.4%
RUSSIAN RUBLE	3,023	4,630.05	-34.7%	2,072.18	45.9%	3,186	2,545	25.2%
S.AFRICAN RAND	2,821	3,180.41	-11.3%	2,336.14	20.8%	2,247	2,535	-11.3%
SF/JY CROSS RATES	0	0	-	0	-	2	0	500.0%
SHEKEL	37	0	-	1.82	1927.1%	20	0	-
SKR/USD CROSS RATES	368	235.91	55.9%	182.23	101.8%	224	132	69.8%
SWISS FRANC	33,307	29,003.73	14.8%	28,469.95	17.0%	29,728	24,958	19.1%
TURKISH LIRA	580	204.55	183.7%	87.86	560.5%	262	88	198.3%
USDZAR	0	0	-	0	-	0	0	-

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FX Options								
AUD/USD PQO 2pm Fix	6,131	6,126.82	0.1%	5,545.45	10.6%	6,481	4,084	58.7%
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	0	621.32	-100.0%	0	-	0	1,701	-100.0%
BRITISH POUND	0	4,223.23	-100.0%	0	-	0	3,810	-100.0%
BRITISH POUND (EU)	1	4.36	-85.8%	5.05	-87.7%	2	8	-76.9%
CAD/USD PQO 2pm Fix	8,854	8,051.32	10.0%	8,151.36	8.6%	8,508	4,695	81.2%
CANADIAN DOLLAR	0	494.18	-100.0%	0	-	0	1,527	-100.0%
CANADIAN DOLLAR (EU)	0	0.36	-100.0%	0	-	1	1	-26.7%
CHF/USD PQO 2pm Fix	258	78.45	228.9%	220.32	17.1%	149	100	49.2%
EFX/JY CROSS RATES	0	0	-	0	-	23	0	-
EURO FX	0	3,080.55	-100.0%	0	-	0	10,555	-100.0%
EURO FX (EU)	0	1.95	-92.7%	0.32	-55.1%	0	3	-90.7%
EUR/USD PQO 2pm Fix	35,746	29,258.09	22.2%	46,000.59	-22.3%	40,169	21,447	87.3%
GBP/USD PQO 2pm Fix	11,045	14,535.95	-24.0%	10,649.59	3.7%	11,941	7,778	53.5%
JAPANESE YEN	0	2,119.86	-100.0%	0	-	0	4,611	-100.0%
JAPANESE YEN (EU)	0	0.14	-100.0%	0	-	0	1	-100.0%
JPY/USD PQO 2pm Fix	10,556	13,796.05	-23.5%	11,811.27	-10.6%	12,891	11,028	16.9%
MEXICAN PESO	142	73.86	92.3%	94.59	50.2%	109	163	-33.6%
SWISS FRANC	0	17.41	-100.0%	0	-	0	46	-100.0%
SWISS FRANC (EU)	0	0.14	-100.0%	0	-	0	0	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	24	217.14	-88.9%	37.68	-35.9%	106	53	101.8%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	50	0	-	81.73	-39.3%	39	0	-

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Ag Products Futures								
BUTTER CS	235	121.91	93.0%	172.77	36.2%	219	143	53.1%
CASH-SETTLED CHEESE	714	367.27	94.3%	396.91	79.8%	486	492	-1.2%
CATTLE	55,730	54,597.77	2.1%	76,382.09	-27.0%	66,713	67,502	-1.2%
CDD SEASONAL STRIP	26	0	-	2.27	1052.4%	5	9	-45.5%
CDD WEATHER	0	13.64	-100.0%	47.73	-100.0%	17	203	-91.5%
CLASS IV MILK	32	32.73	-1.8%	20.68	55.4%	29	56	-48.1%
DRY WHEY	86	60.91	41.4%	59.59	44.5%	63	103	-38.9%
FEEDER CATTLE	11,623	11,701.95	-0.7%	12,250.41	-5.1%	13,886	13,499	2.9%
GOLDMAN SACHS	1,585	1,578.09	0.4%	1,530.59	3.5%	1,533	1,654	-7.3%
GSCI EXCESS RETURN FUT	5,291	4,723.91	12.0%	55.5	9432.5%	1,916	1,666	15.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	4	8	-46.8%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	3	-100.0%
HOGS	62,502	50,912.09	22.8%	56,185.55	11.2%	52,720	43,005	22.6%
HOUSING INDEX	1	0.59	20.9%	0.32	124.5%	0	1	-31.6%
LUMBER	1,101	697.55	57.9%	1,009.59	9.1%	961	802	19.9%
MALAYSIAN PALM SWAP	540	511.64	5.5%	126.36	327.0%	228	511	-55.3%
MILK	1,577	1,162.45	35.7%	973.86	61.9%	1,066	1,323	-19.4%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	202	250.5	-19.6%	190.86	5.6%	249	248	0.3%
S&P GSCI ENHANCED ER SWAP	358	1,548.45	-76.9%	0	-	211	545	-61.4%
USD CRUDE PALM OIL	29	0	-	40	-28.6%	24	12	105.0%

Ag Products Options

BUTTER CS	289	62.68	361.7%	234.18	23.6%	196	60	226.7%
CASH-SETTLED CHEESE	693	153.64	351.1%	357.64	93.8%	487	347	40.4%
CATTLE	8,712	10,307.09	-15.5%	13,928.09	-37.5%	12,835	12,693	1.1%
CDD SEASONAL STRIP	5	0	-	27.27	-82.5%	6	22	-75.0%
CDD WEATHER	0	0	-	0	-	0	376	-100.0%
CLASS IV MILK	38	123.5	-68.8%	42.27	-9.0%	44	91	-51.8%
DRY WHEY	59	8.45	602.4%	30.68	93.5%	29	20	47.2%
FEEDER CATTLE	777	1,301	-40.3%	1,222.27	-36.5%	1,492	1,690	-11.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	0	10	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
HOGS	11,512	10,016.23	14.9%	7,202.14	59.8%	9,324	9,065	2.9%
HOUSING INDEX	0	0.05	-100.0%	0	-	0	0	-100.0%
LUMBER	96	42.91	123.2%	114.95	-16.7%	97	57	68.3%
LV CATL CSO	0	4.55	-94.8%	3.77	-93.7%	1	10	-91.4%
MILK	2,156	1,351.91	59.5%	1,660.45	29.8%	1,498	1,735	-13.7%
MLK MID OPTIONS	1	1.36	-54.6%	3.09	-80.0%	2	4	-40.0%
NFD MILK	258	194.09	33.1%	165.18	56.4%	264	220	20.0%

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TOTAL FUTURES GROUP								
Interest Rate Futures	2,536,563	2,460,773.36	3.1%	3,130,713.68	-19.0%	3,391,353	2,812,724	20.6%
Equity Index Futures	2,407,155	2,354,808.68	2.2%	1,837,504.77	31.0%	2,452,687	1,900,344	29.1%
FX Futures	1,093,789	931,524.82	17.4%	1,019,665.86	7.3%	986,208	813,137	21.3%
Foreign Exchange Futures	24	217.14	-88.9%	37.68	-35.9%	106	53	101.8%
Ag Products Futures	141,630	128,281.45	10.4%	149,445.09	-5.2%	140,330	131,783	6.5%
TOTAL FUTURES	6,179,162	5,875,605.45	5.2%	6,137,367.09	0.7%	6,970,684.22	5,658,040.85	23.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,226,806	1,286,165.5	-4.6%	1,232,781.86	-0.5%	1,598,320	1,536,909	4.0%
Equity Index Options	579,807	634,475.59	-8.6%	579,203.68	0.1%	862,286	686,664	25.6%
FX Options	72,733	82,484.05	-11.8%	82,478.55	-11.8%	80,274	71,558	12.2%
Foreign Exchange Options	50	0	-	81.73	-39.3%	39	0	-
Ag Products Options	24,596	23,567.45	4.4%	24,992	-1.6%	26,275	26,414	-0.5%
TOTAL OPTIONS	1,903,992	2,026,692.59	-6.1%	1,919,537.82	-0.8%	2,567,193.22	2,321,545.5	10.6%
TOTAL COMBINED								
Interest Rate	3,763,369	3,746,938.86	0.4%	4,363,495.55	-13.8%	4,989,673	4,349,634	14.7%
Equity Index	2,986,962	2,989,284.27	-0.1%	2,416,708.45	23.6%	3,314,973	2,587,008	28.1%
FX	1,166,522	1,014,008.86	15.0%	1,102,144.41	5.8%	1,066,482	884,695	20.5%
Foreign Exchange	74	217.14	-66.1%	119.41	-38.3%	145	53	176.5%
Ag Products	166,226	151,848.91	9.5%	174,437.09	-4.7%	166,605	158,197	5.3%
GRAND TOTAL	8,083,154	7,902,298.05	2.3%	8,056,904.91	0.3%	9,537,877.43	7,979,586.35	19.5%