

CME Exchange ADV Report - Monthly

March 2018

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	ADV MAR 2018	ADV MAR 2017	% CHG	ADV FEB 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Interest Rate Futures								
EURODOLLARS	4,158,536	3,171,077.91	31.1%	4,770,265.58	-12.8%	4,060,240	3,106,830	30.7%
1-MONTH EURODOLLAR	264	91.65	188.5%	299.74	-11.8%	217	129	68.5%
Interest Rate Options								
EURODOLLARS	849,418	862,778.91	-1.5%	1,321,816.68	-35.7%	981,758	771,879	27.2%
EURO MIDCURVE	866,884	862,770.57	0.5%	1,183,037.63	-26.7%	1,006,512	838,813	20.0%
Equity Index Futures								
E-MINI S&P500	2,259,509	1,880,364.52	20.2%	2,260,334.58	0.0%	1,959,827	1,593,256	23.0%
S&P 500	11,227	11,088.17	1.3%	9,126	23.0%	8,245	7,498	10.0%
E-MINI MIDCAP	28,131	25,780.7	9.1%	22,655.42	24.2%	21,936	19,425	12.9%
S&P 500 GROWTH	1	1.61	-23.0%	0	-	0	1	-49.2%
S&P 500/VALUE	622	784	-20.7%	692	-10.2%	813	715	13.7%
E-MINI RUSSELL 2000	183,588	0	-	158,105.79	16.1%	149,558	0	-
E-MINI RUSSELL 1000	1,297	90.17	1338.4%	462.16	180.7%	785	54	1348.0%
E-MINI NASDAQ 100	583,036	247,771.04	135.3%	531,579	9.7%	481,052	205,295	134.3%
NIKKEI 225 (\$) STOCK	25,256	15,660.13	61.3%	28,930.58	-12.7%	23,250	14,538	59.9%
NIKKEI 225 (YEN) STOCK	61,150	45,301.65	35.0%	70,606.21	-13.4%	57,130	47,836	19.4%
S&P MATERIALS SECTOR	738	691.91	6.6%	350.53	110.5%	607	402	51.0%
S&P ENERGY SECTOR	1,861	1,310.83	42.0%	921.89	101.9%	1,207	866	39.5%
S&P FINANCIAL SECTOR	4,471	2,045.04	118.6%	1,277.58	250.0%	2,294	1,170	96.0%
S&P INDUSTRIAL SECTOR	1,129	497.96	126.7%	400.79	181.6%	658	368	79.0%
S&P TECHNOLOGY SECTOR	2,345	702.04	234.0%	941.63	149.0%	1,311	413	217.3%
S&P UTILITIES SECTOR	3,104	1,935.22	60.4%	1,170.37	165.3%	1,898	1,173	61.9%
S&P HEALTH CARE SECTOR	1,376	1,237.3	11.2%	639.74	115.0%	806	794	1.4%
S&P CONSUMER DSCRTNRY SE	1,368	761.26	79.7%	886.89	54.2%	979	519	88.5%
E-MINI RUSSELL 1000 GROWTH	774	28.83	2585.7%	435.74	77.7%	494	21	2204.4%
FT-SE 100	116	7.57	1430.8%	62.11	86.5%	78	12	557.6%
E-MINI RUSSELL 1000 VALUE	1,251	197.13	534.7%	508.79	145.9%	878	115	663.6%
S&P CONSUMER STAPLES SECT	2,714	1,114.39	143.5%	1,159.89	134.0%	1,439	583	146.8%
IBOVESPA INDEX	29	28.7	0.4%	120.53	-76.1%	59	34	73.2%
NASDAQ BIOTECH	99	28.17	250.9%	0	-	51	14	274.1%
YEN DENOMINATED TOPIX	19	0	-	32.26	-42.1%	16	0	-
BITCOIN FUTURES	2,578	0	-	1,601	61.0%	1,854	0	-
E-mini FTSE 100 (USD)	119	0	-	134.16	-11.1%	102	0	26376.8%
E-mini FTSE China 50	46	38.65	18.8%	116.16	-60.5%	74	73	1.2%
FTSE Emerging	4	1.96	119.0%	9.11	-52.9%	8	1	587.5%
E-MINI S&P REAL ESTATE SELE	816	350.7	132.8%	180.11	353.3%	397	208	91.0%
NIFTY 50	36	264.43	-86.3%	931.47	-96.1%	893	223	300.5%

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Equity Index Options								
E-MINI S&P500	336,402	231,863.43	45.1%	535,010.68	-37.1%	371,947	206,879	79.8%
S&P 500	20,338	18,851.43	7.9%	23,868.89	-14.8%	19,589	15,740	24.4%
E-MINI RUSSELL 2000	1,205	0	-	1,369.42	-12.0%	963	0	-
E-MINI NASDAQ 100	11,095	9,579.83	15.8%	15,122.05	-26.6%	14,244	8,865	60.7%
EOM S&P 500	6,347	9,473.39	-33.0%	21,425.74	-70.4%	14,903	9,226	61.5%
EOM EMINI S&P	154,255	124,700.57	23.7%	216,429.42	-28.7%	172,777	99,994	72.8%
EOW1 EMINI S&P 500	47,850	58,052.43	-17.6%	66,836.42	-28.4%	60,438	56,360	7.2%
EOW2 EMINI S&P 500	49,824	50,106.3	-0.6%	133,710.68	-62.7%	79,557	55,556	43.2%
EOW1 S&P 500	1,170	3,383.83	-65.4%	3,024.16	-61.3%	3,302	3,387	-2.5%
EOW2 S&P 500	6,083	9,748.39	-37.6%	7,441.32	-18.3%	8,291	8,830	-6.1%
EOW4 EMINI S&P 500	80,286	65,542.09	22.5%	82,185.16	-2.3%	76,369	55,727	37.0%
EOW1 E-MINI RUSSELL 2000 WE	197	0	-	195.53	1.0%	183	0	-
EOW4 E-MINI RUSSELL 2000 WE	788	0	-	390.42	101.7%	481	0	-
EOW1 E-MINI RUSSELL 2000 WE	166	0	-	168.05	-1.0%	140	0	-
EOW2 E-MINI RUSSELL 2000 WE	359	0	-	403	-10.9%	305	0	-
EOM E-MINI RUSSELL 2000 END	693	0	-	447.11	55.0%	432	0	-
EOW3 E-MINI RUSSELL 2000 WE	2,100	0	-	1,267.21	65.7%	1,447	0	-
EOW3 EMINI S&P 500	157,079	166,563.78	-5.7%	322,127.89	-51.2%	236,370	181,971	29.9%
EOW3 S&P 500	6,814	17,782.65	-61.7%	23,711.21	-71.3%	22,481	17,917	25.5%

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FX Futures								
AUSTRALIAN DOLLAR	122,862	100,759.52	21.9%	133,938.11	-8.3%	125,701	90,670	38.6%
BRITISH POUND	143,816	135,232.13	6.3%	144,172.84	-0.2%	142,457	122,207	16.6%
BRAZIL REAL	5,286	3,699.04	42.9%	6,784.37	-22.1%	5,724	4,285	33.6%
CANADIAN DOLLAR	100,476	75,047.26	33.9%	85,383.32	17.7%	89,405	68,156	31.2%
E-MINI EURO FX	4,746	4,448.87	6.7%	4,725.84	0.4%	5,458	4,205	29.8%
EURO FX	301,725	252,648.35	19.4%	262,376.89	15.0%	286,082	222,683	28.5%
E-MINI JAPANESE YEN	591	1,592.17	-62.9%	723.63	-18.4%	680	1,586	-57.1%
JAPANESE YEN	170,198	175,836.96	-3.2%	181,993.53	-6.5%	172,323	171,422	0.5%
MEXICAN PESO	78,068	57,534.17	35.7%	61,714.53	26.5%	66,437	50,536	31.5%
NEW ZEALND DOLLAR	30,411	27,738.61	9.6%	34,468.42	-11.8%	33,749	25,712	31.3%
NKR/USD CROSS RATE	319	259.17	23.2%	121.37	163.1%	208	122	71.0%
RUSSIAN RUBLE	5,688	3,873.57	46.8%	2,874.37	97.9%	3,291	2,181	50.9%
S.AFRICAN RAND	2,700	3,939.91	-31.5%	2,107.11	28.1%	2,219	2,661	-16.6%
SWISS FRANC	31,010	26,019.57	19.2%	27,465.95	12.9%	30,917	23,303	32.7%
AD/CD CROSS RATES	0	0.39	-100.0%	0.89	-100.0%	0	0	49.1%
AD/JY CROSS RATES	234	213.35	9.8%	261.95	-10.5%	218	127	71.8%
AD/NE CROSS RATES	6	1.7	251.0%	4.16	43.2%	4	1	275.0%
BP/JY CROSS RATES	204	133.43	52.8%	189.89	7.4%	205	109	87.5%
BP/SF CROSS RATES	21	0.87	2271.1%	11.11	85.7%	15	0	4432.9%
CD/JY CROSS RATES	5	12	-59.5%	2.11	130.7%	9	4	98.2%
EC/AD CROSS RATES	195	441.87	-55.9%	51.63	277.3%	99	178	-44.5%
EC/CD CROSS RATES	407	273.78	48.6%	87.58	364.4%	233	165	41.4%
EC/NOK CROSS RATES	20	1.57	1199.1%	8.16	149.2%	15	2	717.5%
EC/SEK CROSS RATES	88	42.13	107.7%	17.84	390.5%	48	18	168.2%
EFX/BP CROSS RATES	6,816	5,324.48	28.0%	3,625.84	88.0%	4,495	3,185	41.1%
EFX/JY CROSS RATES	5,929	3,763.09	57.6%	4,530.89	30.9%	4,536	2,445	85.5%
EFX/SF CROSS RATES	2,141	3,202.91	-33.1%	1,443.63	48.3%	1,560	1,785	-12.6%
SF/JY CROSS RATES	0	0	-	0	-	3	1	509.9%
SKR/USD CROSS RATES	353	244.7	44.3%	121.79	189.9%	209	122	70.8%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-
POLISH ZLOTY (US)	6	53.74	-88.0%	2.63	144.3%	7	42	-83.6%
POLISH ZLOTY (EC)	0	0.43	9.5%	0.58	-17.7%	1	1	-30.1%
SHEKEL	72	0	-	4	1703.6%	27	0	-
RMB USD	0	3.09	-98.5%	0.05	-9.5%	0	3	-90.4%
KOREAN WON	7	4.48	66.9%	16.89	-55.7%	17	2	670.1%
TURKISH LIRA	740	119	521.7%	63.16	1071.4%	299	63	373.2%
E-MICRO AUD/USD	4,501	4,342.22	3.7%	5,348.89	-15.9%	5,158	4,224	22.1%
E-MICRO EUR/USD	17,846	11,679.43	52.8%	20,207.53	-11.7%	19,811	13,385	48.0%
E-MICRO GBP/USD	2,633	2,680.7	-1.8%	3,172.68	-17.0%	3,101	3,155	-1.7%
USDZAR	0	0	-	0.21	-77.4%	0	0	-
CHINESE RENMINBI (CNH)	155	64.78	138.5%	153.32	0.8%	127	86	47.2%
E-MICRO INR/USD	185	111.48	66.1%	121.37	52.5%	158	109	45.2%
INDIAN RUPEE	3,067	1,600.61	91.6%	5,254.42	-41.6%	4,607	1,367	237.1%
E-MICRO CAD/USD	1,027	734.57	39.8%	718.58	42.9%	1,004	699	43.7%
E-MICRO JPY/USD	1,946	1,905.91	2.1%	1,761.21	10.5%	1,750	2,608	-32.9%
BDI	0	69.52	-100.0%	0	-	0	68	-100.0%
E-MICRO CHF/USD	63	50.13	25.6%	64.37	-2.2%	68	44	53.3%

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FX Options								
AUSTRALIAN DOLLAR	0	2,006.26	-100.0%	0	-	0	2,157	-100.0%
BRITISH POUND	0	1,664.61	-100.0%	0	-	0	3,677	-100.0%
CANADIAN DOLLAR	0	1,216.39	-100.0%	0	-	0	1,756	-100.0%
EURO FX	0	8,404.35	-100.0%	0	-	0	10,442	-100.0%
JAPANESE YEN	0	4,066.35	-100.0%	0	-	0	6,070	-100.0%
MEXICAN PESO	68	52.26	29.3%	42.37	59.5%	54	274	-80.4%
SWISS FRANC	0	24.74	-100.0%	0	-	0	59	-100.0%
EFX/JY CROSS RATES	0	0	-	75.53	-100.0%	47	0	-
JAPANESE YEN (EU)	0	0.52	-100.0%	0	-	0	2	-100.0%
EURO FX (EU)	0	5.3	-95.5%	0.26	-9.5%	0	3	-89.6%
SWISS FRANC (EU)	0	0.04	-100.0%	0	-	0	0	-100.0%
CANADIAN DOLLAR (EU)	0	0.39	-87.8%	2.63	-98.2%	1	1	56.2%
BRITISH POUND (EU)	0	7.26	-95.4%	3.26	-89.8%	2	10	-81.5%
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	0	-100.0%
GBP/USD PQO 2pm Fix	11,194	7,741.61	44.6%	13,857.11	-19.2%	13,378	6,465	106.9%
JPY/USD PQO 2pm Fix	13,815	13,065.04	5.7%	15,561.89	-11.2%	14,288	11,047	29.3%
AUD/USD PQO 2pm Fix	5,883	4,976.09	18.2%	7,614.16	-22.7%	7,147	3,615	97.7%
EUR/USD PQO 2pm Fix	33,594	22,148.74	51.7%	44,485.84	-24.5%	43,769	17,221	154.2%
CAD/USD PQO 2pm Fix	8,161	4,123.57	97.9%	8,836.47	-7.6%	8,707	3,675	136.9%
CHF/USD PQO 2pm Fix	50	93.13	-45.9%	51.47	-2.1%	81	111	-26.5%
Foreign Exchange Futures								
CHILEAN PESO	169	13.35	1162.9%	168.84	-0.2%	167	13	1191.4%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	16	0	-	52.21	-69.6%	25	0	-

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Ag Products Futures								
LIVE CATTLE	77,223	67,486.13	14.4%	56,768.11	36.0%	68,749	61,474	11.8%
FEEDER CATTLE	16,177	13,210.91	22.5%	15,245.37	6.1%	14,466	11,885	21.7%
LEAN HOGS	54,758	41,877.09	30.8%	49,286.79	11.1%	50,472	41,176	22.6%
LUMBER	731	649.65	12.5%	1,117.11	-34.6%	857	749	14.4%
MILK	829	1,468.43	-43.5%	983.26	-15.6%	979	1,439	-32.0%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	267	232.35	14.8%	250.05	6.6%	256	311	-17.6%
BUTTER CS	153	181.52	-15.8%	340.58	-55.1%	250	148	69.0%
CLASS IV MILK	25	75.09	-66.8%	48.26	-48.3%	32	80	-59.9%
DRY WHEY	32	117.74	-72.4%	76.21	-57.4%	63	138	-54.5%
GSCI EXCESS RETURN FUT	5,626	4,249.13	32.4%	234.47	2299.6%	2,058	1,639	25.6%
GOLDMAN SACHS	1,633	1,557.78	4.8%	1,523.84	7.1%	1,540	1,705	-9.7%
HOUSING INDEX	0	0.61	-29.6%	0.16	171.4%	0	1	-54.6%
HDD WEATHER	0	0	-	19.21	-100.0%	8	15	-46.0%
CDD WEATHER	0	1,086.96	-100.0%	0	-	0	403	-100.0%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	10.87	-100.0%	0	-	0	4	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	6	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	313	689.04	-54.5%	425.21	-26.3%	476	597	-20.3%
S&P GSCI ENHANCED ER SWAP	358	1,481.13	-75.8%	592.95	-39.6%	308	549	-43.9%
MALAYSIAN PALM SWAP	182	379.13	-52.0%	102.11	78.2%	175	467	-62.4%
USD CRUDE PALM OIL	19	22.61	-15.8%	6.32	201.6%	19	16	17.4%

Ag Products Options

LIVE CATTLE	15,751	13,465.17	17.0%	11,690.89	34.7%	13,330	12,606	5.7%
FEEDER CATTLE	2,165	1,971.3	9.8%	1,380.21	56.8%	1,790	1,517	17.9%
LEAN HOGS	10,642	8,665.48	22.8%	9,831.32	8.2%	9,090	8,575	6.0%
LUMBER	74	43.3	70.6%	104.89	-29.6%	92	55	67.1%
MILK	1,076	2,014.83	-46.6%	1,191.84	-9.8%	1,265	1,874	-32.5%
MLK MID	2	3	-38.1%	2.42	-23.3%	2	5	-59.7%
NFD MILK	288	189.91	51.6%	251.58	14.4%	242	277	-12.8%
BUTTER CS	83	35.22	134.9%	217.53	-62.0%	133	60	120.5%
CLASS IV MILK	14	57.65	-76.1%	82.58	-83.3%	46	72	-36.3%
DRY WHEY	17	18.61	-9.4%	14	20.4%	24	21	18.0%
HOUSING INDEX	0	0.26	-100.0%	0	-	0	0	-100.0%
HDD WEATHER	0	0	-	0	-	0	20	-100.0%
CDD WEATHER	0	2,043.48	-100.0%	0	-	0	758	-100.0%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	43.48	-100.0%	0	-	0	16	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	24	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
LV CATL CSO	0	2.57	-90.7%	0.26	-9.5%	0	14	-98.8%
CASH-SETTLED CHEESE	273	281.26	-2.9%	319.63	-14.6%	492	378	30.3%

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TOTAL FUTURES GROUP								
Interest Rate Futures	4,158,800	3,171,169.57	31.1%	4,770,565.32	-12.8%	4,060,457	3,106,958	30.7%
Equity Index Futures	3,178,809	2,238,084.09	42.0%	3,094,372.47	2.7%	2,718,699	1,895,607	43.4%
FX Futures	1,046,564	905,705.65	15.6%	996,097.63	5.1%	1,012,435	823,728	22.9%
Foreign Exchange Futures	169	13.35	1162.9%	168.84	-0.2%	167	13	1191.4%
Ag Products Futures	158,327	134,776.17	17.5%	127,020	24.6%	140,709	122,804	14.6%
TOTAL FUTURES	8,542,668	6,449,748.83	32.4%	8,988,224.26	-5.0%	7,932,467.77	5,949,109.56	33.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,716,302	1,725,549.48	-0.5%	2,504,854.32	-31.5%	1,988,270	1,610,691	23.4%
Equity Index Options	883,051	765,648.13	15.3%	1,455,134.37	-39.3%	1,084,219	720,453	50.5%
FX Options	72,765	69,596.65	4.6%	90,531	-19.6%	87,474	66,586	31.4%
Foreign Exchange Options	16	0	-	52.21	-69.6%	25	0	-
Ag Products Options	30,384	28,835.52	5.4%	25,087.16	21.1%	26,506	26,274	0.9%
TOTAL OPTIONS	2,702,518	2,589,629.78	4.4%	4,075,659.05	-33.7%	3,186,494.08	2,424,004.48	31.5%
TOTAL COMBINED								
Interest Rate	5,875,102	4,896,719.04	20.0%	7,275,419.63	-19.2%	6,048,727	4,717,650	28.2%
Equity Index	4,061,860	3,003,732.22	35.2%	4,549,506.84	-10.7%	3,802,918	2,616,060	45.4%
FX	1,119,329	975,302.3	14.8%	1,086,628.63	3.0%	1,099,909	890,313	23.5%
Foreign Exchange	184	13.35	1281.7%	221.05	-16.6%	192	13	1382.1%
Ag Products	188,711	163,611.7	15.3%	152,107.16	24.1%	167,216	149,078	12.2%
GRAND TOTAL	11,245,186	9,039,378.61	24.4%	13,063,883.32	-13.9%	#####	8,373,114.05	32.8%