

## CME Exchange ADV Report - Monthly

August 2018

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	ADV AUG 2018	ADV AUG 2017	% CHG	ADV JUL 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
<b>Interest Rate Futures</b>								
1-MONTH EURODOLLAR	3	97.26	-97.3%	53.52	-95.0%	187	268	-30.1%
EURODOLLARS	1,902,537	1,930,153.48	-1.4%	1,846,766.05	3.0%	2,996,231	2,598,040	15.3%
SOFR	6,092	0	-	3,422.57	78.0%	1,646	0	-
<b>Interest Rate Options</b>								
EURODOLLARS	528,761	324,278.65	63.1%	531,297.81	-0.5%	715,594	649,976	10.1%
EURO MIDCURVE	491,534	654,182.22	-24.9%	386,444.43	27.2%	719,491	727,447	-1.1%
<b>Equity Index Futures</b>								
BITCOIN FUTURES	5,518	0	-	6,163	-10.5%	3,540	0	-
E-mini FTSE 100 (USD)	30	1.52	1848.6%	42.14	-29.6%	68	1	9415.7%
E-mini FTSE China 50	40	76.13	-47.2%	34.05	18.0%	54	69	-21.9%
E-MINI MIDCAP	9,882	13,391.52	-26.2%	12,799.57	-22.8%	17,515	17,449	0.4%
E-MINI NASDAQ 100	330,116	325,716.83	1.4%	346,846.76	-4.8%	416,238	263,494	58.0%
E-MINI RUSSELL 1000	273	165.96	64.3%	393.05	-30.6%	638	76	735.9%
E-MINI RUSSELL 1000 GROWTH	281	448.13	-37.4%	357.52	-21.5%	512	102	401.0%
E-MINI RUSSELL 1000 VALUE	436	268.61	62.2%	512.57	-15.0%	685	123	456.7%
E-MINI RUSSELL 2000	96,246	19,743.78	387.5%	107,236.43	-10.2%	130,062	3,514	3601.0%
E-MINI S&P500	1,090,689	1,417,624	-23.1%	1,109,285.1	-1.7%	1,588,724	1,484,632	7.0%
E-MINI S&P REAL ESTATE SELE	275	179.7	52.8%	200.14	37.2%	351	249	41.2%
FT-SE 100	64	49.78	29.3%	48.1	33.8%	63	23	176.1%
FTSE Emerging	74	1.87	3872.0%	64.62	14.9%	22	1	1535.9%
IBOVESPA INDEX	68	45.52	49.0%	41.67	62.8%	56	31	79.3%
NASDAQ BIOTECH	0	4.35	-100.0%	0	-	32	13	149.3%
NIFTY 50	0	695.43	-100.0%	0	-	322	505	-36.2%
NIKKEI 225 (\$) STOCK	7,533	9,488.26	-20.6%	8,707.19	-13.5%	14,742	12,385	19.0%
NIKKEI 225 (YEN) STOCK	27,385	36,034.39	-24.0%	28,437.57	-3.7%	41,070	42,958	-4.4%
S&P 500	2,716	3,486.83	-22.1%	4,705.38	-42.3%	6,317	5,834	8.3%
S&P 500/GI	0	0.13	-66.6%	0	-	0	1	-64.2%
S&P 500/VALUE	320	947.52	-66.2%	291.14	9.9%	569	965	-41.0%
S&P CONSUMER DSCRTNRY SE	430	155.78	176.0%	412.29	4.3%	801	342	134.4%
S&P CONSUMER STAPLES SECT	537	222.26	141.7%	954.33	-43.7%	1,073	536	100.1%
S&P ENERGY SECTOR	1,412	576.22	145.1%	659.81	114.0%	1,553	718	116.4%
S&P FINANCIAL SECTOR	1,274	1,040	22.5%	1,700.29	-25.1%	2,208	1,265	74.6%
S&P HEALTH CARE SECTOR	592	558.78	5.9%	514.67	15.0%	714	743	-3.8%
S&P INDUSTRIAL SECTOR	832	676.48	23.0%	661.43	25.7%	703	400	75.9%
S&P MATERIALS SECTOR	356	176.52	101.4%	283	25.6%	472	352	34.0%
S&P TECHNOLOGY SECTOR	615	254.39	141.9%	885.86	-30.5%	1,143	420	171.8%
S&P UTILITIES SECTOR	1,453	514	182.6%	1,098.24	32.3%	1,769	1,085	63.1%
YEN DENOMINATED TOPIX	35	0	-	36.76	-5.6%	23	0	-

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<b>Equity Index Options</b>								
E-MINI NASDAQ 100	8,966	15,678.96	-42.8%	11,395.62	-21.3%	11,408	10,814	5.5%
E-MINI RUSSELL 2000	636	213.3	198.3%	240.33	164.8%	609	40	1412.9%
E-MINI S&P500	252,751	248,078.13	1.9%	147,353.29	71.5%	273,467	197,131	38.7%
EOM E-MINI RUSSELL 2000 END	282	79.04	256.4%	104.38	169.9%	276	13	2056.4%
EOM EMINI S&P	112,445	90,464.35	24.3%	81,195.71	38.5%	121,924	94,537	29.0%
EOM S&P 500	6,779	8,352.61	-18.8%	4,421.57	53.3%	8,990	8,310	8.2%
EOW1 E-MINI RUSSELL 2000 WE	33	15.91	105.5%	53.76	-39.2%	98	4	2437.6%
EOW1 E-MINI RUSSELL 2000 WE	49	13.78	253.0%	59.76	-18.6%	131	6	2130.2%
EOW1 EMINI S&P 500	41,838	40,885.48	2.3%	46,702.19	-10.4%	51,255	51,992	-1.4%
EOW1 S&P 500	3,551	3,960.09	-10.3%	7,627.33	-53.5%	3,876	4,142	-6.4%
EOW2 E-MINI RUSSELL 2000 WE	120	19.91	502.2%	138.57	-13.5%	241	4	5712.5%
EOW2 EMINI S&P 500	38,857	60,154.3	-35.4%	44,901.48	-13.5%	59,473	53,587	11.0%
EOW2 S&P 500	8,071	8,570.87	-5.8%	9,102.76	-11.3%	7,558	7,884	-4.1%
EOW3 E-MINI RUSSELL 2000 WE	579	155.52	272.0%	550.52	5.1%	1,005	28	3536.3%
EOW3 EMINI S&P 500	117,932	155,443.3	-24.1%	145,142.29	-18.7%	171,976	166,963	3.0%
EOW3 S&P 500	10,293	16,313.7	-36.9%	10,134.71	1.6%	14,489	16,753	-13.5%
EOW4 E-MINI RUSSELL 2000 WE	134	19.65	583.2%	110.62	21.4%	271	6	4679.2%
EOW4 EMINI S&P 500	43,124	55,436	-22.2%	46,651.95	-7.6%	56,193	45,078	24.7%
S&P 500	12,456	21,027.87	-40.8%	8,174.43	52.4%	14,308	15,134	-5.5%

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<b>FX Futures</b>								
AD/CD CROSS RATES	0	0.17	125.0%	0.05	722.1%	0	3	-89.8%
AD/JY CROSS RATES	196	115.91	68.8%	253.48	-22.8%	200	118	69.3%
AD/NE CROSS RATES	5	4.39	18.8%	4.43	17.8%	4	5	-24.4%
AUSTRALIAN DOLLAR	106,135	89,067.43	19.2%	94,031.43	12.9%	112,905	90,788	24.4%
BDI	0	0	-	0	-	0	37	-100.0%
BP/JY CROSS RATES	138	154.3	-10.6%	118.24	16.7%	157	139	13.2%
BP/SF CROSS RATES	20	0.65	2939.9%	23.1	-14.2%	17	4	372.7%
BRAZIL REAL	7,770	4,353	78.5%	5,659.14	37.3%	6,854	4,218	62.5%
BRITISH POUND	100,807	92,379.04	9.1%	119,113.43	-15.4%	127,982	114,070	12.2%
CANADIAN DOLLAR	71,274	65,996.43	8.0%	67,157.24	6.1%	83,620	73,562	13.7%
CD/JY CROSS RATES	13	13.04	2.3%	0.19	6906.7%	8	6	29.7%
CHINESE RENMINBI (CNH)	893	61.04	1362.3%	141.33	531.6%	226	66	240.6%
CZECK KORUNA (EC)	0	0	-	0.1	-100.0%	0	0	-
CZECK KORUNA (US)	2	0	-	1.43	27.8%	0	0	-
EC/AD CROSS RATES	98	45.22	116.4%	52.95	84.8%	94	159	-40.8%
EC/CD CROSS RATES	52	143.39	-63.8%	49.52	4.9%	166	195	-14.8%
EC/NOK CROSS RATES	22	13.96	55.1%	14.67	47.6%	18	5	235.3%
EC/SEK CROSS RATES	14	19.39	-25.3%	14.62	-1.0%	37	26	39.5%
EFX/BP CROSS RATES	2,369	2,487.74	-4.8%	2,752.52	-13.9%	3,854	3,341	15.3%
EFX/JY CROSS RATES	2,810	3,246.83	-13.5%	1,910.52	47.1%	4,032	3,142	28.3%
EFX/SF CROSS RATES	1,085	1,625.17	-33.2%	772.86	40.4%	1,348	1,811	-25.6%
E-MICRO AUD/USD	6,498	4,580.96	41.9%	4,725.95	37.5%	5,008	4,061	23.3%
E-MICRO CAD/USD	817	1,075.65	-24.1%	679.05	20.3%	862	899	-4.1%
E-MICRO CHF/USD	74	44.48	67.4%	63.14	17.9%	67	45	49.0%
E-MICRO EUR/USD	14,035	12,254.78	14.5%	11,697	20.0%	17,943	12,092	48.4%
E-MICRO GBP/USD	1,568	1,592.83	-1.5%	1,607.95	-2.5%	2,260	2,737	-17.4%
E-MICRO INR/USD	268	95.52	180.8%	203.33	31.9%	207	121	70.5%
E-MICRO JPY/USD	1,210	1,342.65	-9.9%	1,201.14	0.8%	1,493	1,950	-23.4%
E-MINI EURO FX	3,730	4,227.87	-11.8%	3,312.52	12.6%	4,902	4,349	12.7%
E-MINI JAPANESE YEN	538	1,010.04	-46.7%	726.76	-25.9%	643	1,609	-60.1%
EURO FX	261,289	203,523.22	28.4%	215,581.1	21.2%	279,110	212,891	31.1%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-
HUNGARIAN FORINT (US)	18	0	-	1.48	1095.8%	3	0	-
INDIAN RUPEE	3,200	1,545	107.1%	3,105.24	3.0%	4,116	1,471	179.8%
JAPANESE YEN	109,665	147,758.57	-25.8%	132,185.52	-17.0%	146,488	160,470	-8.7%
KOREAN WON	17	0.35	4737.8%	41.71	-59.7%	18	1	1232.0%
MEXICAN PESO	58,448	35,341.39	65.4%	60,118.1	-2.8%	67,217	47,399	41.8%
NEW ZEALND DOLLAR	25,207	22,318.57	12.9%	25,252.19	-0.2%	30,740	23,749	29.4%
NKR/USD CROSS RATE	244	63.52	283.6%	165.1	47.6%	218	96	127.4%
POLISH ZLOTY (EC)	3	0.78	255.6%	0.43	549.2%	1	2	-60.3%
POLISH ZLOTY (US)	5	3.48	31.2%	1.43	219.6%	5	18	-75.1%
RMB USD	0	1.22	-82.1%	0.05	356.7%	0	2	-91.5%
RUSSIAN RUBLE	1,989	2,386	-16.6%	1,107.86	79.6%	2,765	2,393	15.5%
S.AFRICAN RAND	2,829	2,282.04	24.0%	1,797.33	57.4%	2,270	2,556	-11.2%
SF/JY CROSS RATES	0	0	-	0	-	1	0	496.4%
SHEKEL	1	9.91	-89.5%	1.14	-8.7%	15	1	1026.7%
SKR/USD CROSS RATES	185	66.22	179.8%	141.71	30.8%	208	114	82.3%
SWISS FRANC	27,539	29,908.09	-7.9%	23,937.24	15.0%	28,711	26,256	9.3%
TURKISH LIRA	43	90.83	-53.0%	41.81	2.0%	205	81	154.3%
USDZAR	0	0	-	0	-	0	0	-

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<b>FX Options</b>								
AUD/USD PQO 2pm Fix	5,820	6,359.83	-8.5%	4,907.43	18.6%	6,196	5,113	21.2%
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	0	0	-	0	-	0	1,266	-100.0%
BRITISH POUND	0	0	-	0	-	0	2,835	-100.0%
BRITISH POUND (EU)	1	19.26	-95.9%	0.62	26.4%	2	11	-84.7%
CAD/USD PQO 2pm Fix	5,707	7,317.52	-22.0%	5,886.33	-3.0%	7,801	5,902	32.2%
CANADIAN DOLLAR	0	0	-	0	-	0	1,136	-100.0%
CANADIAN DOLLAR (EU)	0	0.57	-100.0%	0	-	0	1	-43.6%
CHF/USD PQO 2pm Fix	102	165.17	-38.5%	169.1	-39.9%	145	117	23.7%
EFX/JY CROSS RATES	0	0	-	0	-	17	0	-
EURO FX	0	0	-	0	-	0	7,853	-100.0%
EURO FX (EU)	1	3.91	-77.8%	0.24	265.2%	0	3	-87.2%
EUR/USD PQO 2pm Fix	33,739	46,678.7	-27.7%	25,037	34.8%	37,413	27,502	36.0%
GBP/USD PQO 2pm Fix	13,319	10,242.48	30.0%	10,758.24	23.8%	11,982	8,386	42.9%
JAPANESE YEN	0	0	-	0	-	0	3,431	-100.0%
JAPANESE YEN (EU)	0	0	-	0	-	0	1	-100.0%
JPY/USD PQO 2pm Fix	11,115	14,855.3	-25.2%	13,416.19	-17.2%	12,715	12,050	5.5%
MEXICAN PESO	33	10.22	225.1%	110.1	-69.8%	98	126	-21.6%
SWISS FRANC	0	0	-	0	-	0	34	-100.0%
SWISS FRANC (EU)	0	0.04	-100.0%	0	-	0	0	-100.0%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	85	238.35	-64.2%	28.24	201.8%	93	101	-7.8%
<b>Foreign Exchange Options</b>								
AUD/USD PQO 2pm Fix	77	0	-	11.38	580.8%	41	0	-

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<b>Ag Products Futures</b>								
BUTTER CS	142	177.65	-19.8%	166.52	-14.4%	202	150	34.9%
CASH-SETTLED CHEESE	443	445.7	-0.6%	504.57	-12.2%	482	473	2.0%
CATTLE	52,413	50,252.83	4.3%	70,327.48	-25.5%	65,216	65,956	-1.1%
CDD SEASONAL STRIP	0	0	-	0	-	4	7	-45.8%
CDD WEATHER	0	0	-	0	-	13	156	-91.9%
CLASS IV MILK	26	48.7	-46.0%	27.48	-4.3%	29	52	-44.7%
DRY WHEY	54	52.65	2.2%	50.24	7.1%	60	89	-32.6%
FEEDER CATTLE	16,191	16,661.13	-2.8%	16,098.24	0.6%	14,475	14,111	2.6%
GOLDMAN SACHS	1,322	1,390.52	-4.9%	1,502.9	-12.0%	1,501	1,635	-8.2%
GSCI EXCESS RETURN FUT	126	35.87	252.0%	39.29	221.4%	1,439	1,262	14.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	3	6	-47.2%
HDD WEATHER EUROPEAN	783	0	-	0	-	107	2	4373.5%
HOGS	56,887	42,435.09	34.1%	59,566.29	-4.5%	54,138	43,648	24.0%
HOUSING INDEX	0	0.78	-55.6%	0.24	46.1%	0	1	-35.4%
LUMBER	869	681.91	27.4%	749.1	16.0%	922	775	19.0%
MALAYSIAN PALM SWAP	155	225.74	-31.4%	254.48	-39.2%	222	445	-50.1%
MILK	1,210	1,369.3	-11.6%	1,120.86	7.9%	1,093	1,324	-17.5%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	208	242.04	-14.0%	288.05	-27.8%	248	234	6.1%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	156	406	-61.6%
USD CRUDE PALM OIL	32	0	-	112.86	-71.9%	36	9	300.5%

### Ag Products Options

BUTTER CS	164	94.52	73.7%	132.29	24.1%	184	68	169.5%
CASH-SETTLED CHEESE	407	286.3	42.1%	447.33	-9.0%	471	330	42.6%
CATTLE	6,731	9,744	-30.9%	9,770.52	-31.1%	11,623	11,844	-1.9%
CDD SEASONAL STRIP	0	0	-	0	-	4	17	-75.1%
CDD WEATHER	0	0	-	0	-	0	280	-100.0%
CLASS IV MILK	98	76.65	27.6%	69.24	41.2%	54	84	-35.2%
DRY WHEY	41	3.09	1216.9%	23.48	73.2%	30	21	43.9%
FEEDER CATTLE	1,306	1,790.57	-27.0%	1,270.24	2.8%	1,439	1,641	-12.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	326.09	-100.0%	142.86	-100.0%	18	45	-60.2%
HDD WEATHER	0	0	-	0	-	0	7	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	9	-100.0%
HOGS	16,824	13,849	21.5%	14,794.33	13.7%	11,025	9,766	12.9%
HOUSING INDEX	0	0.43	-100.0%	0	-	0	0	-100.0%
LUMBER	53	44.35	18.9%	43.95	20.0%	84	53	58.0%
LV CATL CSO	0	0	-	0.24	-100.0%	1	8	-91.1%
MILK	2,101	1,606.13	30.8%	1,720.33	22.1%	1,607	1,708	-5.9%
MLK MID OPTIONS	3	0	-	2	50.0%	2	3	-20.2%
NFD MILK	143	132.09	8.5%	200	-28.3%	240	196	22.5%

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<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	1,908,632	1,930,250.74	-1.1%	1,850,242.14	3.2%	2,998,064	2,598,308	15.4%
Equity Index Futures	1,579,481	1,832,544.7	-13.8%	1,633,372.67	-3.3%	2,232,040	1,838,285	21.4%
FX Futures	813,123	731,251.09	11.2%	779,767.52	4.3%	937,000	797,061	17.6%
Foreign Exchange Futures	85	238.35	-64.2%	28.24	201.8%	93	101	-7.8%
Ag Products Futures	130,860	114,019.91	14.8%	150,808.57	-13.2%	140,344	130,740	7.3%
<b>TOTAL FUTURES</b>	<b>4,432,181</b>	<b>4,608,304.78</b>	<b>-3.8%</b>	<b>4,414,219.14</b>	<b>0.4%</b>	<b>6,307,540.19</b>	<b>5,364,495.62</b>	<b>17.6%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	1,020,296	978,460.87	4.3%	917,742.24	11.2%	1,435,085	1,377,423	4.2%
Equity Index Options	658,895	724,882.78	-9.1%	564,061.29	16.8%	797,548	672,426	18.6%
FX Options	69,836	85,653	-18.5%	60,285.24	15.8%	76,369	75,766	0.8%
Foreign Exchange Options	77	0	-	11.38	580.8%	41	0	-
Ag Products Options	27,870	27,953.22	-0.3%	28,616.81	-2.6%	26,783	26,080	2.7%
<b>TOTAL OPTIONS</b>	<b>1,776,974</b>	<b>1,816,949.87</b>	<b>-2.2%</b>	<b>1,570,716.95</b>	<b>13.1%</b>	<b>2,335,826.14</b>	<b>2,151,695.1</b>	<b>8.6%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	2,928,928	2,908,711.61	0.7%	2,767,984.38	5.8%	4,433,149	3,975,731	11.5%
Equity Index	2,238,376	2,557,427.48	-12.5%	2,197,433.95	1.9%	3,029,588	2,510,710	20.7%
FX	882,959	816,904.09	8.1%	840,052.76	5.1%	1,013,369	872,827	16.1%
Foreign Exchange	163	238.35	-31.7%	39.62	310.6%	134	101	32.6%
Ag Products	158,730	141,973.13	11.8%	179,425.38	-11.5%	167,127	156,820	6.6%
<b>GRAND TOTAL</b>	<b>6,209,155</b>	<b>6,425,254.65</b>	<b>-3.4%</b>	<b>5,984,936.1</b>	<b>3.7%</b>	<b>8,643,366.33</b>	<b>7,516,190.72</b>	<b>15.0%</b>