

## CME Exchange ADV Report - Monthly

February 2018

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	ADV FEB 2018	ADV FEB 2017	% CHG	ADV JAN 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
<b>Interest Rate Futures</b>								
EURODOLLARS	4,770,266	3,007,672.32	58.6%	3,319,541.1	43.7%	4,008,635	3,068,939	30.6%
1-MONTH EURODOLLAR	300	133.63	124.3%	94.38	217.6%	192	151	27.4%
<b>Interest Rate Options</b>								
EURODOLLARS	1,321,817	841,988.58	57.0%	806,425.71	63.9%	1,051,236	718,271	46.4%
EURO MIDCURVE	1,183,038	865,973.05	36.6%	986,426.48	19.9%	1,079,817	824,684	30.9%
<b>Equity Index Futures</b>								
E-MINI S&P500	2,260,335	1,414,246.42	59.8%	1,388,257.9	62.8%	1,802,494	1,423,936	26.6%
S&P 500	9,126	5,228.63	74.5%	4,464.86	104.4%	6,679	5,380	24.1%
E-MINI MIDCAP	22,655	13,432.47	68.7%	15,089.52	50.1%	18,683	15,676	19.2%
S&P 500 GROWTH	0	0.37	-100.0%	0	-	0	0	-100.0%
S&P 500/VALUE	692	718.21	-3.6%	1,114.05	-37.9%	914	675	35.4%
E-MINI RUSSELL 2000	158,106	0	-	107,795.19	46.7%	131,693	0	-
E-MINI RUSSELL 1000	462	37.11	1145.5%	565.57	-18.3%	516	33	1463.8%
E-MINI NASDAQ 100	531,579	179,105.53	196.8%	333,352.76	59.5%	427,510	180,245	137.2%
NIKKEI 225 (\$) STOCK	28,931	13,506.11	114.2%	16,106.19	79.6%	22,198	13,877	60.0%
NIKKEI 225 (YEN) STOCK	70,606	43,241.42	63.3%	40,918.43	72.6%	55,020	49,331	11.5%
S&P MATERIALS SECTOR	351	238	47.3%	708.57	-50.5%	539	231	133.0%
S&P ENERGY SECTOR	922	746.11	23.6%	810.67	13.7%	864	603	43.2%
S&P FINANCIAL SECTOR	1,278	631.74	102.2%	1,035.38	23.4%	1,150	654	75.9%
S&P INDUSTRIAL SECTOR	401	345.21	16.1%	420.62	-4.7%	411	291	41.3%
S&P TECHNOLOGY SECTOR	942	303.53	210.2%	610.19	54.3%	768	243	216.4%
S&P UTILITIES SECTOR	1,170	823.84	42.1%	1,350.33	-13.3%	1,265	723	74.9%
S&P HEALTH CARE SECTOR	640	599.37	6.7%	385.52	65.9%	506	533	-5.0%
S&P CONSUMER DSCRTNRY SE	887	279.42	217.4%	672.33	31.9%	774	376	105.7%
E-MINI RUSSELL 1000 GROWTH	436	19.47	2137.6%	266.43	63.5%	347	17	1931.1%
FT-SE 100	62	12.26	406.4%	56	10.9%	59	15	305.8%
E-MINI RUSSELL 1000 VALUE	509	73.84	589.0%	837.67	-39.3%	681	66	925.3%
S&P CONSUMER STAPLES SECT	1,160	288.42	302.2%	416.33	178.6%	770	270	185.4%
IBOVESPA INDEX	121	59.32	103.2%	34.14	253.0%	75	37	100.8%
NASDAQ BIOTECH	0	0	-	48.38	-100.0%	25	5	415.9%
YEN DENOMINATED TOPIX	32	0	-	0	-	15	0	-
BITCOIN FUTURES	1,601	0	-	1,358.38	17.9%	1,474	0	-
E-mini FTSE China 50	116	72.58	60.0%	62.76	85.1%	88	93	-5.0%
E-mini FTSE 100 (USD)	134	0	-	57.05	135.2%	94	1	15121.8%
FTSE Emerging	9	0	-	10.67	-14.6%	10	1	1333.6%
E-MINI S&P REAL ESTATE SELE	180	217.84	-17.3%	174.38	3.3%	177	124	43.1%
NIFTY 50	931	235.68	295.2%	1,713.62	-45.6%	1,342	198	576.8%

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<b>Equity Index Options</b>								
E-MINI S&P500	535,011	237,689.32	125.1%	259,957.05	105.8%	390,608	192,145	103.3%
S&P 500	23,869	19,984.79	19.4%	14,966.71	59.5%	19,195	13,906	38.0%
E-MINI RUSSELL 2000	1,369	0	-	351.67	289.4%	835	0	-
E-MINI NASDAQ 100	15,122	8,294.42	82.3%	16,599.57	-8.9%	15,898	8,444	88.3%
EOM S&P 500	21,426	8,700.32	146.3%	17,557.81	22.0%	19,395	9,080	113.6%
EOM EMINI S&P	216,429	82,837.16	161.3%	151,805	42.6%	182,502	85,424	113.6%
EOW1 EMINI S&P 500	66,836	59,228.63	12.8%	67,237.62	-0.6%	67,047	55,361	21.1%
EOW2 EMINI S&P 500	133,711	58,816.05	127.3%	60,295.05	121.8%	95,167	58,771	61.9%
EOW1 S&P 500	3,024	3,823.21	-20.9%	5,684.67	-46.8%	4,421	3,389	30.4%
EOW2 S&P 500	7,441	9,775.95	-23.9%	11,268.05	-34.0%	9,450	8,288	14.0%
EOW4 EMINI S&P 500	82,185	47,064.95	74.6%	67,189.29	22.3%	74,312	49,939	48.8%
EOW1 E-MINI RUSSELL 2000 WE	196	0	-	156	25.3%	175	0	-
EOW4 E-MINI RUSSELL 2000 WE	390	0	-	255.62	52.7%	320	0	-
EOW1 E-MINI RUSSELL 2000 WE	168	0	-	88.19	90.6%	126	0	-
EOW2 E-MINI RUSSELL 2000 WE	403	0	-	162.86	147.5%	277	0	-
EOM E-MINI RUSSELL 2000 END	447	0	-	157.1	184.6%	295	0	-
EOW3 E-MINI RUSSELL 2000 WE	1,267	0	-	957.24	32.4%	1,104	0	-
EOW3 S&P 500	23,711	17,349.95	36.7%	37,034.62	-36.0%	30,706	17,996	70.6%
EOW3 EMINI S&P 500	322,128	182,596.47	76.4%	238,072.29	35.3%	277,999	191,058	45.5%

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<b>FX Futures</b>								
AUSTRALIAN DOLLAR	133,938	79,162.74	69.2%	121,088.19	10.6%	127,192	84,719	50.1%
BRITISH POUND	144,173	103,953.21	38.7%	139,545	3.3%	141,743	114,525	23.8%
BRAZIL REAL	6,784	4,847.89	39.9%	5,201.1	30.4%	5,953	4,630	28.6%
CANADIAN DOLLAR	85,383	57,571.32	48.3%	81,973.81	4.2%	83,593	64,093	30.4%
E-MINI EURO FX	4,726	3,692.21	28.0%	6,833.67	-30.8%	5,832	4,061	43.6%
EURO FX	262,377	193,002.26	35.9%	291,887.14	-10.1%	277,870	205,012	35.5%
E-MINI JAPANESE YEN	724	1,292.58	-44.0%	731	-1.0%	728	1,582	-54.0%
JAPANESE YEN	181,994	144,205.84	26.2%	165,697.1	9.8%	173,438	168,818	2.7%
MEXICAN PESO	61,715	37,750.11	63.5%	59,078.43	4.5%	60,331	46,409	30.0%
NEW ZEALND DOLLAR	34,468	22,033.68	56.4%	36,436.48	-5.4%	35,502	24,516	44.8%
NKR/USD CROSS RATE	121	42.63	184.7%	175.33	-30.8%	150	41	268.6%
RUSSIAN RUBLE	2,874	1,120.68	156.5%	1,270.33	126.3%	2,032	1,183	71.8%
S.AFRICAN RAND	2,107	2,081.42	1.2%	1,839.71	14.5%	1,967	1,907	3.1%
SWISS FRANC	27,466	19,580.21	40.3%	33,945.38	-19.1%	30,868	21,701	42.2%
AD/CD CROSS RATES	1	0.05	1601.0%	0.24	275.8%	1	0	257.6%
AD/JY CROSS RATES	262	66.42	294.4%	161	62.7%	209	76	176.4%
AD/NE CROSS RATES	4	1.32	216.0%	3.29	26.5%	4	1	312.3%
BP/JY CROSS RATES	190	65.79	188.6%	220.43	-13.9%	206	95	116.2%
BP/SF CROSS RATES	11	0	-	11.81	-6.0%	11	0	-
CD/JY CROSS RATES	2	0	-	19.05	-88.9%	11	0	21342.5%
EC/AD CROSS RATES	52	29	78.0%	45.76	12.8%	49	23	112.3%
EC/CD CROSS RATES	88	82.68	5.9%	190.24	-54.0%	141	100	41.1%
EC/NOK CROSS RATES	8	2.16	278.0%	16.33	-50.1%	12	2	514.6%
EC/SEK CROSS RATES	18	3.32	438.1%	34.81	-48.7%	27	3	684.4%
EFX/BP CROSS RATES	3,626	1,769.63	104.9%	2,960.86	22.5%	3,277	1,924	70.4%
EFX/JY CROSS RATES	4,531	1,708.37	165.2%	3,146.48	44.0%	3,804	1,667	128.2%
EFX/SF CROSS RATES	1,444	954.47	51.2%	1,085.19	33.0%	1,255	949	32.4%
SF/JY CROSS RATES	0	0	-	9.14	-100.0%	5	1	485.0%
SKR/USD CROSS RATES	122	45	170.6%	143.81	-15.3%	133	50	165.9%
HUNGARIAN FORINT (EC)	0	0	-	0.86	-100.0%	0	0	-
POLISH ZLOTY (US)	3	31.95	-91.8%	11.1	-76.3%	7	35	-79.7%
POLISH ZLOTY (EC)	1	0.16	266.6%	1.1	-47.1%	1	1	-38.6%
SHEKEL	4	0	-	3.24	23.5%	4	0	-
RMB USD	0	1.89	-97.2%	0.62	-91.5%	0	2	-84.5%
KOREAN WON	17	1.68	903.1%	26.67	-36.6%	22	1	2426.4%
TURKISH LIRA	63	4.95	1176.6%	70.1	-9.9%	67	30	121.9%
E-MICRO AUD/USD	5,349	4,360.89	22.7%	5,641	-5.2%	5,502	4,155	32.4%
E-MICRO EUR/USD	20,208	12,556.11	60.9%	21,416.29	-5.6%	20,842	14,392	44.8%
E-MICRO GBP/USD	3,173	2,956.68	7.3%	3,504	-9.5%	3,347	3,435	-2.6%
USDZAR	0	0	-	0	-	0	0	-
CHINESE RENMINBI (CNH)	153	92.74	65.3%	74.57	105.6%	112	99	13.7%
E-MICRO INR/USD	121	81.32	49.3%	164.57	-26.3%	144	107	34.0%
INDIAN RUPEE	5,254	1,348.84	289.6%	5,561.62	-5.5%	5,416	1,229	340.8%
E-MICRO CAD/USD	719	623.05	15.3%	1,240.9	-42.1%	993	678	46.4%
E-MICRO JPY/USD	1,761	2,615.63	-32.7%	1,543.33	14.1%	1,647	3,022	-45.5%
BDI	0	31.63	-100.0%	0	-	0	67	-100.0%
E-MICRO CHF/USD	64	37.58	71.3%	76.52	-15.9%	71	41	72.5%

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<b>FX Options</b>								
AUSTRALIAN DOLLAR	0	2,295.47	-100.0%	0	-	0	2,245	-100.0%
BRITISH POUND	0	5,449.05	-100.0%	0	-	0	4,864	-100.0%
CANADIAN DOLLAR	0	1,955.58	-100.0%	0	-	0	2,074	-100.0%
EURO FX	0	12,540.42	-100.0%	0	-	0	11,644	-100.0%
JAPANESE YEN	0	8,758.58	-100.0%	0	-	0	7,252	-100.0%
MEXICAN PESO	42	203.84	-79.2%	49.95	-15.2%	46	405	-88.6%
SWISS FRANC	0	95.05	-100.0%	0	-	0	80	-100.0%
EFX/JY CROSS RATES	76	0	-	68.33	10.5%	72	0	-
JAPANESE YEN (EU)	0	0.21	-100.0%	0	-	0	2	-100.0%
EURO FX (EU)	0	1.53	-82.8%	0.52	-49.8%	0	2	-81.4%
SWISS FRANC (EU)	0	0	-	0	-	0	0	-
CANADIAN DOLLAR (EU)	3	0.74	257.2%	0.57	360.6%	2	1	88.9%
BRITISH POUND (EU)	3	20.47	-84.1%	2.14	52.3%	3	12	-77.2%
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	0	-100.0%
AUD/USD PQO 2pm Fix	7,614	2,698.26	182.2%	7,989.62	-4.7%	7,811	2,812	177.8%
GBP/USD PQO 2pm Fix	13,857	4,583.89	202.3%	15,129.71	-8.4%	14,525	5,712	154.3%
JPY/USD PQO 2pm Fix	15,562	7,139.11	118.0%	13,607.33	14.4%	14,536	9,857	47.5%
EUR/USD PQO 2pm Fix	44,486	11,927.53	273.0%	53,294.38	-16.5%	49,110	14,315	243.1%
CAD/USD PQO 2pm Fix	8,836	2,763	219.8%	9,136.24	-3.3%	8,994	3,411	163.7%
CHF/USD PQO 2pm Fix	51	90.95	-43.4%	139.19	-63.0%	98	121	-19.4%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	169	20.79	712.2%	164.52	2.6%	167	13	1209.8%
<b>Foreign Exchange Options</b>								
AUD/USD PQO 2pm Fix	52	0	-	8.62	505.8%	29	0	-

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<b>Ag Products Futures</b>								
LIVE CATTLE	56,768	50,439.84	12.5%	71,116.19	-20.2%	64,301	57,929	11.0%
FEEDER CATTLE	15,245	12,057.53	26.4%	12,049.52	26.5%	13,568	11,103	22.2%
LEAN HOGS	49,287	39,075.16	26.1%	47,257.86	4.3%	48,222	40,762	18.3%
LUMBER	1,117	1,058.68	5.5%	747.14	49.5%	923	808	14.2%
MILK	983	1,473.74	-33.3%	1,124.29	-12.5%	1,057	1,422	-25.6%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	250	469.74	-46.8%	250.95	-0.4%	251	357	-29.8%
BUTTER CS	341	138	146.8%	266.62	27.7%	302	129	134.7%
CLASS IV MILK	48	136.89	-64.7%	24.52	96.8%	36	83	-56.8%
DRY WHEY	76	159.74	-52.3%	81.57	-6.6%	79	151	-47.5%
GSCI EXCESS RETURN FUT	234	121.58	92.9%	139.86	67.7%	185	100	84.8%
GOLDMAN SACHS	1,524	1,745.68	-12.7%	1,462.38	4.2%	1,492	1,792	-16.8%
HOUSING INDEX	0	0.42	-62.5%	0.43	-63.2%	0	1	-64.5%
HDD WEATHER	19	7.89	143.3%	6.67	188.2%	13	24	-48.2%
CDD WEATHER	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER EUROPEAN	0	5.26	-100.0%	0	-	0	10	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	425	636.42	-33.2%	683.81	-37.8%	561	543	3.4%
S&P GSCI ENHANCED ER SWAP	593	0	-	0	-	282	0	-
MALAYSIAN PALM SWAP	102	669.05	-84.7%	235.24	-56.6%	172	518	-66.8%
USD CRUDE PALM OIL	6	2.11	200.0%	30.48	-79.3%	19	12	53.1%

**Ag Products Options**

LIVE CATTLE	11,691	11,167.37	4.7%	12,391.81	-5.7%	12,059	12,100	-0.3%
FEEDER CATTLE	1,380	1,044.68	32.1%	1,785.05	-22.7%	1,593	1,250	27.4%
LEAN HOGS	9,831	10,247.58	-4.1%	6,866.14	43.2%	8,275	8,522	-2.9%
LUMBER	105	69.95	50.0%	99	6.0%	102	62	63.7%
MILK	1,192	1,809.95	-34.2%	1,520.9	-21.6%	1,365	1,791	-23.8%
MLK MID	2	2.37	2.2%	1.81	33.8%	2	6	-66.0%
NFD MILK	252	415	-39.4%	186.57	34.8%	217	329	-33.9%
BUTTER CS	218	43.42	401.0%	107.57	102.2%	160	75	112.2%
CLASS IV MILK	83	115.05	-28.2%	45.14	82.9%	63	81	-22.0%
DRY WHEY	14	10.32	35.7%	41.52	-66.3%	28	22	29.5%
HOUSING INDEX	0	0.95	-100.0%	0	-	0	0	-100.0%
HDD WEATHER	0	52.63	-100.0%	0	-	0	32	-100.0%
CDD WEATHER	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER EUROPEAN	0	78.95	-100.0%	0	-	0	38	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
LV CATL CSO	0	22.47	-98.8%	0	-	0	20	-99.4%
CASH-SETTLED CHEESE	320	456.16	-29.9%	866.86	-63.1%	607	435	39.7%

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<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	4,770,565	3,007,805.95	58.6%	3,319,635.48	43.7%	4,008,827	3,069,090	30.6%
Equity Index Futures	3,094,372	1,674,462.89	84.8%	1,918,693.9	61.3%	2,477,141	1,693,633	46.3%
FX Futures	996,098	699,810.11	42.3%	993,087.57	0.3%	994,517	775,382	28.3%
Foreign Exchange Futures	169	20.79	712.2%	164.52	2.6%	167	13	1209.8%
Ag Products Futures	127,020	108,197.74	17.4%	135,477.52	-6.2%	131,460	115,743	13.6%
<b>TOTAL FUTURES</b>	<b>8,988,224</b>	<b>5,490,297.47</b>	<b>63.7%</b>	<b>6,367,059</b>	<b>41.2%</b>	<b>7,612,112.5</b>	<b>5,653,860.77</b>	<b>34.6%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	2,504,854	1,707,961.63	46.7%	1,792,852.19	39.7%	2,131,053	1,542,954	38.1%
Equity Index Options	1,455,134	736,161.21	97.7%	949,796.38	53.2%	1,189,832	693,800	71.5%
FX Options	90,531	60,523.68	49.6%	99,418	-8.9%	95,197	64,810	46.9%
Foreign Exchange Options	52	0	-	8.62	505.8%	29	0	-
Ag Products Options	25,087	25,536.84	-1.8%	23,912.38	4.9%	24,470	24,764	-1.2%
<b>TOTAL OPTIONS</b>	<b>4,075,659</b>	<b>2,530,183.37</b>	<b>61.1%</b>	<b>2,865,987.57</b>	<b>42.2%</b>	<b>3,440,581.53</b>	<b>2,326,328.03</b>	<b>47.9%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	7,275,420	4,715,767.58	54.3%	5,112,487.67	42.3%	6,139,880	4,612,045	33.1%
Equity Index	4,549,507	2,410,624.11	88.7%	2,868,490.29	58.6%	3,666,973	2,387,433	53.6%
FX	1,086,629	760,333.79	42.9%	1,092,505.57	-0.5%	1,089,714	840,192	29.7%
Foreign Exchange	221	20.79	963.3%	173.14	27.7%	196	13	1440.3%
Ag Products	152,107	133,734.58	13.7%	159,389.91	-4.6%	155,931	140,507	11.0%
<b>GRAND TOTAL</b>	<b>13,063,883</b>	<b>8,020,480.84</b>	<b>62.9%</b>	<b>9,233,046.57</b>	<b>41.5%</b>	<b>11,052,694.03</b>	<b>7,980,188.79</b>	<b>38.5%</b>