

CME Exchange ADV Report - Monthly

January 2018

Page 1 of 6

	ADV JAN 2018	ADV JAN 2017	% CHG	ADV DEC 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Interest Rate Futures								
EURODOLLARS	3,319,541	3,127,143.25	6.2%	2,341,586.95	41.8%	3,319,541	3,127,143	6.2%
1-MONTH EURODOLLAR	94	166.7	-43.4%	587.35	-83.9%	94	167	-43.4%
Interest Rate Options								
EURODOLLARS	806,426	600,739.2	34.2%	537,791.25	50.0%	806,426	600,739	34.2%
EURO MIDCURVE	986,426	785,458.45	25.6%	593,562.6	66.2%	986,426	785,458	25.6%
Equity Index Futures								
E-MINI S&P500	1,388,258	1,433,141.1	-3.1%	1,530,198.05	-9.3%	1,388,258	1,433,141	-3.1%
S&P 500	4,465	5,524.05	-19.2%	9,727.15	-54.1%	4,465	5,524	-19.2%
E-MINI MIDCAP	15,090	17,807.65	-15.3%	22,858.45	-34.0%	15,090	17,808	-15.3%
S&P 500 GROWTH	0	0.4	-100.0%	1.7	-100.0%	0	0	-100.0%
S&P 500/VALUE	1,114	633.45	75.9%	824.6	35.1%	1,114	633	75.9%
E-MINI RUSSELL 2000	107,795	0	-	177,446.25	-39.3%	107,795	0	-
E-MINI RUSSELL 1000	566	29.15	1840.2%	1,197.75	-52.8%	566	29	1840.2%
E-MINI NASDAQ 100	333,353	181,327.75	83.8%	326,306.75	2.2%	333,353	181,328	83.8%
NIKKEI 225 (\$) STOCK	16,106	14,228.75	13.2%	17,417.4	-7.5%	16,106	14,229	13.2%
NIKKEI 225 (YEN) STOCK	40,918	55,115.8	-25.8%	37,687.85	8.6%	40,918	55,116	-25.8%
S&P MATERIALS SECTOR	709	224.65	215.4%	732.8	-3.3%	709	225	215.4%
S&P ENERGY SECTOR	811	466.9	73.6%	1,493.15	-45.7%	811	467	73.6%
S&P FINANCIAL SECTOR	1,035	675.1	53.4%	4,317.95	-76.0%	1,035	675	53.4%
S&P INDUSTRIAL SECTOR	421	239.45	75.7%	707.4	-40.5%	421	239	75.7%
S&P TECHNOLOGY SECTOR	610	184.8	230.2%	1,615.8	-62.2%	610	185	230.2%
S&P UTILITIES SECTOR	1,350	627.2	115.3%	3,235.6	-58.3%	1,350	627	115.3%
S&P HEALTH CARE SECTOR	386	469.9	-18.0%	1,045.5	-63.1%	386	470	-18.0%
S&P CONSUMER DSCRTNRY SE	672	468.5	43.5%	875.45	-23.2%	672	469	43.5%
E-MINI RUSSELL 1000 GROWTH	266	14.8	1700.2%	1,028.65	-74.1%	266	15	1700.2%
FT-SE 100	56	16.65	236.3%	56.3	-0.5%	56	17	236.3%
E-MINI RUSSELL 1000 VALUE	838	59.45	1309.0%	1,501.45	-44.2%	838	59	1309.0%
S&P CONSUMER STAPLES SECT	416	251.7	65.4%	2,322.7	-82.1%	416	252	65.4%
IBOVESPA INDEX	34	16.65	105.1%	65.5	-47.9%	34	17	105.1%
NASDAQ BIOTECH	48	9.6	404.0%	9.9	388.7%	48	10	404.0%
BITCOIN FUTURES	1,358	0	-	475.15	185.9%	1,358	0	-
E-mini FTSE China 50	63	111.95	-43.9%	121.1	-48.2%	63	112	-43.9%
E-mini FTSE 100 (USD)	57	1.2	4654.0%	47.9	19.1%	57	1	4654.0%
FTSE Emerging	11	1.35	690.1%	10.75	-0.8%	11	1	690.1%
E-MINI S&P REAL ESTATE SELE	174	34.4	406.9%	540.25	-67.7%	174	34	406.9%
NIFTY 50	1,714	162.8	952.6%	564.4	203.6%	1,714	163	952.6%

CME Exchange ADV Report - Monthly
 January 2018

	ADV JAN 2018	ADV JAN 2017	% CHG	ADV DEC 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Equity Index Options								
E-MINI S&P500	259,957	148,878.15	74.6%	213,085.55	22.0%	259,957	148,878	74.6%
S&P 500	14,967	8,130.25	84.1%	15,937.55	-6.1%	14,967	8,130	84.1%
E-MINI RUSSELL 2000	352	0	-	327.15	7.5%	352	0	-
E-MINI NASDAQ 100	16,600	8,585.4	93.3%	9,092.4	82.6%	16,600	8,585	93.3%
EOM S&P 500	17,558	9,440.3	86.0%	11,851.3	48.2%	17,558	9,440	86.0%
EOM EMINI S&P	151,805	87,881.3	72.7%	127,777.95	18.8%	151,805	87,881	72.7%
EOW1 EMINI S&P 500	67,238	51,687.25	30.1%	43,187.25	55.7%	67,238	51,687	30.1%
EOW2 EMINI S&P 500	60,295	58,727.4	2.7%	45,163	33.5%	60,295	58,727	2.7%
EOW1 S&P 500	5,685	2,977.2	90.9%	5,499.25	3.4%	5,685	2,977	90.9%
EOW2 S&P 500	11,268	6,875.2	63.9%	9,273.4	21.5%	11,268	6,875	63.9%
EOW4 EMINI S&P 500	67,189	52,668.7	27.6%	44,900.6	49.6%	67,189	52,669	27.6%
EOW1 E-MINI RUSSELL 2000 WE	156	0	-	36.25	330.3%	156	0	-
EOW4 E-MINI RUSSELL 2000 WE	256	0	-	251.55	1.6%	256	0	-
EOW1 E-MINI RUSSELL 2000 WE	88	0	-	42.2	109.0%	88	0	-
EOW2 E-MINI RUSSELL 2000 WE	163	0	-	117.6	38.5%	163	0	-
EOM E-MINI RUSSELL 2000 END	157	0	-	351.55	-55.3%	157	0	-
EOW3 E-MINI RUSSELL 2000 WE	957	0	-	482.85	98.2%	957	0	-
EOW3 S&P 500	37,035	18,609.15	99.0%	15,503.85	138.9%	37,035	18,609	99.0%
EOW3 EMINI S&P 500	238,072	199,095.65	19.6%	113,146.35	110.4%	238,072	199,096	19.6%

CME Exchange ADV Report - Monthly

January 2018

Page 3 of 6

	ADV JAN 2018	ADV JAN 2017	% CHG	ADV DEC 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
FX Futures								
AUSTRALIAN DOLLAR	121,088	89,998.05	34.5%	98,319.6	23.2%	121,088	89,998	34.5%
BRITISH POUND	139,545	124,568.05	12.0%	154,283.05	-9.6%	139,545	124,568	12.0%
BRAZIL REAL	5,201	4,423.8	17.6%	4,656.1	11.7%	5,201	4,424	17.6%
CANADIAN DOLLAR	81,974	70,287.65	16.6%	87,063.75	-5.8%	81,974	70,288	16.6%
E-MINI EURO FX	6,834	4,410.75	54.9%	5,334.4	28.1%	6,834	4,411	54.9%
EURO FX	291,887	216,420.6	34.9%	273,104.65	6.9%	291,887	216,421	34.9%
E-MINI JAPANESE YEN	731	1,857.05	-60.6%	432.65	69.0%	731	1,857	-60.6%
JAPANESE YEN	165,697	192,200.15	-13.8%	156,630.7	5.8%	165,697	192,200	-13.8%
MEXICAN PESO	59,078	54,634.65	8.1%	68,799.4	-14.1%	59,078	54,635	8.1%
NEW ZEALND DOLLAR	36,436	26,875	35.6%	27,920.55	30.5%	36,436	26,875	35.6%
NKR/USD CROSS RATE	175	38.7	353.1%	157.65	11.2%	175	39	353.1%
RUSSIAN RUBLE	1,270	1,241.5	2.3%	7,068.9	-82.0%	1,270	1,242	2.3%
S.AFRICAN RAND	1,840	1,740.65	5.7%	3,507	-47.5%	1,840	1,741	5.7%
SWISS FRANC	33,945	23,716.35	43.1%	35,776.4	-5.1%	33,945	23,716	43.1%
AD/CD CROSS RATES	0	0.25	-4.8%	0	-	0	0	-4.8%
AD/JY CROSS RATES	161	84.3	91.0%	192	-16.1%	161	84	91.0%
AD/NE CROSS RATES	3	0.5	557.1%	3.3	-0.4%	3	1	557.1%
BP/JY CROSS RATES	220	123.25	78.8%	257.35	-14.3%	220	123	78.8%
BP/SF CROSS RATES	12	0	-	9.55	23.7%	12	0	-
CD/JY CROSS RATES	19	0.1	18947.6%	0	-	19	0	18947.6%
EC/AD CROSS RATES	46	17.05	168.4%	315.2	-85.5%	46	17	168.4%
EC/CD CROSS RATES	190	117	62.6%	460.15	-58.7%	190	117	62.6%
EC/NOK CROSS RATES	16	1.9	759.6%	12.65	29.1%	16	2	759.6%
EC/SEK CROSS RATES	35	3.5	894.6%	79.5	-56.2%	35	4	894.6%
EFX/BP CROSS RATES	2,961	2,069.7	43.1%	8,121.9	-63.5%	2,961	2,070	43.1%
EFX/JY CROSS RATES	3,146	1,628.2	93.2%	6,130.35	-48.7%	3,146	1,628	93.2%
EFX/SF CROSS RATES	1,085	942.85	15.1%	3,153.35	-65.6%	1,085	943	15.1%
SF/JY CROSS RATES	9	1.6	471.4%	0	-	9	2	471.4%
SKR/USD CROSS RATES	144	55.05	161.2%	351	-59.0%	144	55	161.2%
HUNGARIAN FORINT (EC)	1	0	-	0	-	1	0	-
POLISH ZLOTY (US)	11	37.45	-70.4%	20.55	-46.0%	11	37	-70.4%
POLISH ZLOTY (EC)	1	2.55	-57.1%	1.85	-40.8%	1	3	-57.1%
SHEKEL	3	0	-	49.1	-93.4%	3	0	-
RMB USD	1	2.6	-76.2%	1.2	-48.4%	1	3	-76.2%
KOREAN WON	27	0.1	26566.7%	16.15	65.1%	27	0	26566.7%
TURKISH LIRA	70	54	29.8%	438.6	-84.0%	70	54	29.8%
E-MICRO AUD/USD	5,641	3,959.25	42.5%	3,281.65	71.9%	5,641	3,959	42.5%
E-MICRO EUR/USD	21,416	16,135.3	32.7%	10,875.5	96.9%	21,416	16,135	32.7%
E-MICRO GBP/USD	3,504	3,889.85	-9.9%	2,473.6	41.7%	3,504	3,890	-9.9%
USDZAR	0	0	-	0.05	-100.0%	0	0	-
CHINESE RENMINBI (CNH)	75	104	-28.3%	112.35	-33.6%	75	104	-28.3%
E-MICRO INR/USD	165	132.3	24.4%	99.25	65.8%	165	132	24.4%
INDIAN RUPEE	5,562	1,114.65	399.0%	2,226.5	149.8%	5,562	1,115	399.0%
E-MICRO CAD/USD	1,241	730.7	69.8%	1,075.25	15.4%	1,241	731	69.8%
E-MICRO JPY/USD	1,543	3,409	-54.7%	1,126.05	37.1%	1,543	3,409	-54.7%
BDI	0	100.1	-100.0%	0	-	0	100	-100.0%
E-MICRO CHF/USD	77	44.3	72.7%	46.8	63.5%	77	44	72.7%

CME Exchange ADV Report - Monthly

January 2018

Page 4 of 6

	ADV JAN 2018	ADV JAN 2017	% CHG	ADV DEC 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
FX Options								
AUSTRALIAN DOLLAR	0	2,197.35	-100.0%	0	-	0	2,197	-100.0%
BRITISH POUND	0	4,308.35	-100.0%	0	-	0	4,308	-100.0%
CANADIAN DOLLAR	0	2,186.45	-100.0%	0	-	0	2,186	-100.0%
EURO FX	0	10,792.8	-100.0%	0	-	0	10,793	-100.0%
JAPANESE YEN	0	5,821.5	-100.0%	0	-	0	5,822	-100.0%
MEXICAN PESO	50	596.3	-91.6%	41	21.8%	50	596	-91.6%
SWISS FRANC	0	65.1	-100.0%	0	-	0	65	-100.0%
EFX/JY CROSS RATES	68	0	-	0	-	68	0	-
JAPANESE YEN (EU)	0	4.45	-100.0%	0	-	0	4	-100.0%
EURO FX (EU)	1	2.75	-81.0%	0.2	161.9%	1	3	-81.0%
SWISS FRANC (EU)	0	0	-	0	-	0	0	-
CANADIAN DOLLAR (EU)	1	0.9	-36.5%	0.5	14.3%	1	1	-36.5%
BRITISH POUND (EU)	2	3.45	-37.9%	9	-76.2%	2	3	-37.9%
AUSTRALIAN DLR (EU)	0	0.1	-100.0%	0	-	0	0	-100.0%
GBP/USD PQO 2pm Fix	15,130	6,784.15	123.0%	11,004.55	37.5%	15,130	6,784	123.0%
JPY/USD PQO 2pm Fix	13,607	12,439.95	9.4%	8,991.9	51.3%	13,607	12,440	9.4%
AUD/USD PQO 2pm Fix	7,990	2,920.35	173.6%	3,735.15	113.9%	7,990	2,920	173.6%
EUR/USD PQO 2pm Fix	53,294	16,582.85	221.4%	30,706.7	73.6%	53,294	16,583	221.4%
CAD/USD PQO 2pm Fix	9,136	4,026.25	126.9%	8,494.5	7.6%	9,136	4,026	126.9%
CHF/USD PQO 2pm Fix	139	149.55	-6.9%	77.5	79.6%	139	150	-6.9%
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	71,116	65,043.35	9.3%	49,521.95	43.6%	71,116	65,043	9.3%
FEEDER CATTLE	12,050	10,195.45	18.2%	13,744.95	-12.3%	12,050	10,195	18.2%
LEAN HOGS	47,258	42,364.9	11.5%	36,562.5	29.3%	47,258	42,365	11.5%
LUMBER	747	570	31.1%	919.3	-18.7%	747	570	31.1%
MILK	1,124	1,371.95	-18.1%	1,270.1	-11.5%	1,124	1,372	-18.1%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	251	249.6	0.5%	265.75	-5.6%	251	250	0.5%
BUTTER CS	267	119.65	122.8%	201.25	32.5%	267	120	122.8%
CLASS IV MILK	25	31.7	-22.6%	16.15	51.9%	25	32	-22.6%
DRY WHEY	82	142	-42.6%	81.45	0.1%	82	142	-42.6%
GSCI EXCESS RETURN FUT	140	79.5	75.9%	5,698.25	-97.5%	140	80	75.9%
GOLDMAN SACHS	1,462	1,836.55	-20.4%	1,411.4	3.6%	1,462	1,837	-20.4%
HOUSING INDEX	0	1.25	-65.7%	0.15	185.7%	0	1	-65.7%
HDD WEATHER	7	40	-83.3%	376.95	-98.2%	7	40	-83.3%
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	15	-100.0%	0	-	0	15	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	684	453.7	50.7%	643.25	6.3%	684	454	50.7%
S&P GSCI ENHANCED ER SWAP	0	0	-	1,502.8	-100.0%	0	0	-
MALAYSIAN PALM SWAP	235	374.6	-37.2%	202	16.5%	235	375	-37.2%
USD CRUDE PALM OIL	30	22.2	37.3%	65.5	-53.5%	30	22	37.3%

CME Exchange ADV Report - Monthly

January 2018

Page 5 of 6

	ADV JAN 2018	ADV JAN 2017	% CHG	ADV DEC 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Commodities and Alternative Investments								
Options								
LIVE CATTLE	12,392	12,985.35	-4.6%	9,559.95	29.6%	12,392	12,985	-4.6%
FEEDER CATTLE	1,785	1,444.5	23.6%	1,722.1	3.7%	1,785	1,445	23.6%
LEAN HOGS	6,866	6,883.4	-0.3%	6,948.05	-1.2%	6,866	6,883	-0.3%
LUMBER	99	54.8	80.7%	80.45	23.1%	99	55	80.7%
MILK	1,521	1,772.8	-14.2%	1,423.85	6.8%	1,521	1,773	-14.2%
MLK MID	2	9.8	-81.5%	3.9	-53.6%	2	10	-81.5%
NFD MILK	187	246.95	-24.4%	243.6	-23.4%	187	247	-24.4%
BUTTER CS	108	105.6	1.9%	113.65	-5.3%	108	106	1.9%
CLASS IV MILK	45	48.1	-6.1%	49.25	-8.3%	45	48	-6.1%
DRY WHEY	42	33.05	25.6%	42.35	-2.0%	42	33	25.6%
HOUSING INDEX	0	0	-	0	-	0	0	-
HDD WEATHER	0	12.5	-100.0%	0	-	0	13	-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	0	-	0	-	0	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
LV CATL CSO	0	18.45	-100.0%	0	-	0	18	-100.0%
CASH-SETTLED CHEESE	867	413.95	109.4%	807.3	7.4%	867	414	109.4%
Foreign Exchange Futures								
CHILEAN PESO	165	5.05	3157.9%	204.05	-19.4%	165	5	3157.9%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	9	0	-	6.9	24.9%	9	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	3,319,635	3,127,309.95	6.1%	2,342,174.3	41.7%	3,319,635	3,127,310	6.1%
Equity Index Futures	1,918,694	1,711,845.15	12.1%	2,144,433.65	-10.5%	1,918,694	1,711,845	12.1%
FX Futures	993,088	847,174.35	17.2%	963,985.55	3.0%	993,088	847,174	17.2%
Commodities and Alternative Invest	135,478	122,911.4	10.2%	112,483.7	20.4%	135,478	122,911	10.2%
Foreign Exchange Futures	165	5.05	3157.9%	204.05	-19.4%	165	5	3157.9%
TOTAL FUTURES	6,367,059	5,809,245.9	9.6%	5,563,281.25	14.4%	6,367,059	5,809,245.9	9.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,792,852	1,386,197.65	29.3%	1,131,353.85	58.5%	1,792,852	1,386,198	29.3%
Equity Index Options	949,796	653,555.95	45.3%	656,027.6	44.8%	949,796	653,556	45.3%
FX Options	99,418	68,882.6	44.3%	63,061	57.7%	99,418	68,883	44.3%
Commodities and Alternative Invest	23,912	24,029.25	-0.5%	20,994.45	13.9%	23,912	24,029	-0.5%
Foreign Exchange Options	9	0	-	6.9	24.9%	9	0	-
TOTAL OPTIONS	2,865,988	2,132,665.45	34.4%	1,871,443.8	53.1%	2,865,987.57	2,132,665.45	34.4%

CME Exchange ADV Report - Monthly

January 2018

Page 6 of 6

	ADV JAN 2018	ADV JAN 2017	% CHG	ADV DEC 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
TOTAL COMBINED								
Interest Rate	5,112,488	4,513,507.6	13.3%	3,473,528.15	47.2%	5,112,488	4,513,508	13.3%
Equity Index	2,868,490	2,365,401.1	21.3%	2,800,461.25	2.4%	2,868,490	2,365,401	21.3%
FX	1,092,506	916,056.95	19.3%	1,027,046.55	6.4%	1,092,506	916,057	19.3%
Commodities and Alternative Invest	159,390	146,940.65	8.5%	133,478.15	19.4%	159,390	146,941	8.5%
Foreign Exchange	173	5.05	3328.6%	210.95	-17.9%	173	5	3328.6%
GRAND TOTAL	9,233,047	7,941,911.35	16.3%	7,434,725.05	24.2%	9,233,046.57	7,941,911.35	16.3%