

CME Exchange ADV Report - Monthly

April 2018

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	ADV APR 2018	ADV APR 2017	% CHG	ADV MAR 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	61	421.68	-85.5%	264.38	-76.9%	177	197	-10.4%
EURODOLLARS	2,575,545	2,703,637.89	-4.7%	4,158,535.71	-38.1%	3,680,013	3,012,254	22.2%
Interest Rate Options								
EURODOLLARS	632,793	861,132.21	-26.5%	849,417.9	-25.5%	892,389	792,815	12.6%
EURO MIDCURVE	587,273	930,557.63	-36.9%	866,884.05	-32.3%	899,146	860,333	4.5%
Equity Index Futures								
BITCOIN FUTURES	3,745	0	-	2,578.1	45.3%	2,338	0	-
E-mini FTSE 100 (USD)	64	0.53	11969.9%	119.29	-46.7%	93	0	21937.2%
E-mini FTSE China 50	56	35.79	55.5%	45.9	21.3%	69	64	7.8%
E-MINI MIDCAP	15,841	17,226.47	-8.0%	28,131.38	-43.7%	20,375	18,909	7.8%
E-MINI NASDAQ 100	477,654	230,363.58	107.3%	583,035.76	-18.1%	480,182	211,175	127.4%
E-MINI RUSSELL 1000	429	46.05	830.7%	1,297.05	-67.0%	694	52	1226.5%
E-MINI RUSSELL 1000 GROWTH	902	73	1135.1%	774.19	16.5%	598	34	1684.5%
E-MINI RUSSELL 1000 VALUE	376	91.95	309.2%	1,251.19	-69.9%	749	110	583.9%
E-MINI RUSSELL 2000	105,968	0	-	183,587.62	-42.3%	138,395	0	-
E-MINI S&P500	1,699,729	1,441,965.79	17.9%	2,259,508.95	-24.8%	1,893,217	1,557,768	21.5%
E-MINI S&P REAL ESTATE SELE	418	278.42	50.0%	816.43	-48.8%	402	224	79.3%
FT-SE 100	74	13.37	455.0%	115.81	-35.9%	77	12	530.6%
FTSE Emerging	1	0	-	4.29	-72.2%	6	1	602.4%
IBOVESPA INDEX	89	36.95	140.1%	28.81	207.9%	67	35	91.6%
NASDAQ BIOTECH	0	0	-	98.86	-100.0%	38	10	263.6%
NIFTY 50	0	752.37	-100.0%	36.19	-100.0%	664	347	91.3%
NIKKEI 225 (\$) STOCK	11,569	12,781.68	-9.5%	25,255.67	-54.2%	20,259	14,126	43.4%
NIKKEI 225 (YEN) STOCK	36,051	43,642.84	-17.4%	61,149.81	-41.0%	51,732	46,853	10.4%
S&P 500	6,512	4,078.11	59.7%	11,226.9	-42.0%	7,801	6,696	16.5%
S&P 500/GI	0	0.16	-100.0%	1.24	-100.0%	0	1	-53.3%
S&P 500/VALUE	419	1,138.11	-63.2%	621.71	-32.6%	712	814	-12.6%
S&P CONSUMER DSCRTNRY SE	908	126.53	617.4%	1,367.9	-33.6%	960	427	124.9%
S&P CONSUMER STAPLES SECT	870	196.89	341.7%	2,713.62	-68.0%	1,293	492	162.6%
S&P ENERGY SECTOR	1,319	555.74	137.4%	1,861.38	-29.1%	1,236	793	55.9%
S&P FINANCIAL SECTOR	2,868	988.63	190.1%	4,471.05	-35.9%	2,441	1,127	116.5%
S&P HEALTH CARE SECTOR	519	343.74	50.9%	1,375.62	-62.3%	732	689	6.3%
S&P INDUSTRIAL SECTOR	862	106.37	710.6%	1,128.71	-23.6%	710	306	131.8%
S&P MATERIALS SECTOR	345	149.05	131.4%	737.81	-53.3%	540	343	57.5%
S&P TECHNOLOGY SECTOR	1,037	159.26	551.1%	2,344.76	-55.8%	1,241	354	250.9%
S&P UTILITIES SECTOR	1,368	807.63	69.4%	3,104.43	-55.9%	1,762	1,087	62.1%
YEN DENOMINATED TOPIX	2	0	-	18.67	-86.7%	13	0	-

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Equity Index Options								
E-MINI NASDAQ 100	12,245	6,633.63	84.6%	11,095.1	10.4%	13,732	8,342	64.6%
E-MINI RUSSELL 2000	244	0	-	1,205.48	-79.8%	779	0	-
E-MINI S&P500	231,640	159,051.47	45.6%	336,402.48	-31.1%	336,015	195,660	71.7%
EOM E-MINI RUSSELL 2000 END	94	0	-	692.95	-86.4%	345	0	-
EOM EMINI S&P	90,101	115,850.79	-22.2%	154,254.62	-41.6%	151,604	103,714	46.2%
EOM S&P 500	4,126	8,754.53	-52.9%	6,346.95	-35.0%	12,143	9,115	33.2%
EOW1 E-MINI RUSSELL 2000 WE	115	0	-	166.33	-30.6%	134	0	-
EOW1 E-MINI RUSSELL 2000 WE	143	0	-	197.48	-27.5%	173	0	-
EOW1 EMINI S&P 500	60,699	68,960.21	-12.0%	47,849.62	26.9%	60,505	59,315	2.0%
EOW1 S&P 500	3,544	5,113.53	-30.7%	1,170.1	202.9%	3,364	3,792	-11.3%
EOW2 E-MINI RUSSELL 2000 WE	219	0	-	359.19	-38.9%	283	0	-
EOW2 EMINI S&P 500	80,833	59,974.32	34.8%	49,824.19	62.2%	79,884	56,593	41.2%
EOW2 S&P 500	6,542	3,387.58	93.1%	6,083.05	7.6%	7,843	7,553	3.8%
EOW3 E-MINI RUSSELL 2000 WE	1,077	0	-	2,099.9	-48.7%	1,352	0	-
EOW3 EMINI S&P 500	221,052	230,770.11	-4.2%	157,078.62	40.7%	232,447	193,418	20.2%
EOW3 S&P 500	16,054	21,082.16	-23.9%	6,814.1	135.6%	20,835	18,659	11.7%
EOW4 E-MINI RUSSELL 2000 WE	184	0	-	787.62	-76.7%	405	0	-
EOW4 EMINI S&P 500	58,502	3,143	1761.3%	80,285.81	-27.1%	71,793	43,393	65.5%
S&P 500	9,249	9,341.79	-1.0%	20,337.71	-54.5%	16,941	14,239	19.0%

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	ADV APR 2018	ADV APR 2017	% CHG	ADV MAR 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
FX Futures								
AD/CD CROSS RATES	0	0.32	-39.7%	0	-	0	0	22.3%
AD/JY CROSS RATES	128	79.95	60.4%	234.33	-45.3%	195	116	68.3%
AD/NE CROSS RATES	3	1.89	55.8%	5.95	-50.4%	4	1	200.8%
AUSTRALIAN DOLLAR	92,204	81,763.42	12.8%	122,862.1	-25.0%	117,123	88,581	32.2%
BDI	0	63.21	-100.0%	0	-	0	67	-100.0%
BP/JY CROSS RATES	142	167.47	-15.4%	203.86	-30.5%	189	123	53.6%
BP/SF CROSS RATES	13	15.16	-13.6%	20.62	-36.5%	14	4	274.3%
BRAZIL REAL	7,257	4,477.63	62.1%	5,286.24	37.3%	6,116	4,330	41.2%
BRITISH POUND	107,456	105,766.74	1.6%	143,816.19	-25.3%	133,493	118,350	12.8%
CANADIAN DOLLAR	72,890	67,226.89	8.4%	100,475.62	-27.5%	85,176	67,938	25.4%
CD/JY CROSS RATES	10	8.11	28.1%	4.86	113.7%	9	5	73.8%
CHINESE RENMINBI (CNH)	85	27.79	205.2%	154.52	-45.1%	116	72	60.2%
EC/AD CROSS RATES	34	95.47	-64.9%	194.81	-82.8%	82	159	-48.3%
EC/CD CROSS RATES	95	105.58	-10.0%	406.71	-76.6%	198	151	31.0%
EC/NOK CROSS RATES	14	0.58	2384.2%	20.33	-29.3%	15	2	861.9%
EC/SEK CROSS RATES	7	6.63	0.5%	87.52	-92.4%	37	15	145.2%
EFX/BP CROSS RATES	2,713	2,653.68	2.2%	6,815.81	-60.2%	4,039	3,060	32.0%
EFX/JY CROSS RATES	2,234	2,887.53	-22.6%	5,929.05	-62.3%	3,946	2,549	54.8%
EFX/SF CROSS RATES	705	1,397.11	-49.5%	2,141.19	-67.1%	1,341	1,694	-20.8%
E-MICRO AUD/USD	4,042	3,159.95	27.9%	4,500.95	-10.2%	4,872	3,975	22.6%
E-MICRO CAD/USD	659	895.79	-26.5%	1,026.57	-35.8%	916	745	22.9%
E-MICRO CHF/USD	49	44.21	10.5%	62.95	-22.4%	63	44	42.4%
E-MICRO EUR/USD	16,989	12,349.53	37.6%	17,845.9	-4.8%	19,088	13,142	45.2%
E-MICRO GBP/USD	2,146	3,104.63	-30.9%	2,633.05	-18.5%	2,856	3,143	-9.1%
E-MICRO INR/USD	158	141.16	11.9%	185.14	-14.7%	158	117	35.7%
E-MICRO JPY/USD	1,573	2,198.37	-28.5%	1,946.33	-19.2%	1,705	2,512	-32.1%
E-MINI EURO FX	3,012	3,866.79	-22.1%	4,745.95	-36.5%	4,832	4,125	17.1%
E-MINI JAPANESE YEN	479	1,374.47	-65.1%	590.71	-18.9%	629	1,536	-59.1%
EURO FX	210,007	176,498.11	19.0%	301,725.29	-30.4%	266,600	211,850	25.8%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-
INDIAN RUPEE	3,299	1,374.84	139.9%	3,067.1	7.6%	4,272	1,369	212.2%
JAPANESE YEN	123,845	157,334.16	-21.3%	170,198.24	-27.2%	159,908	168,117	-4.9%
KOREAN WON	7	0.58	1125.6%	7.48	-5.1%	14	2	692.3%
MEXICAN PESO	57,031	44,283.47	28.8%	78,067.71	-26.9%	64,028	49,069	30.5%
NEW ZEALND DOLLAR	27,857	16,838.95	65.4%	30,410.62	-8.4%	32,240	23,630	36.4%
NKR/USD CROSS RATE	166	42.05	294.1%	319.38	-48.1%	197	103	91.5%
POLISH ZLOTY (EC)	0	3.74	-94.9%	0.48	-60.0%	1	2	-64.9%
POLISH ZLOTY (US)	3	2.11	53.8%	6.43	-49.6%	6	32	-81.8%
RMB USD	0	0.11	-100.0%	0.05	-100.0%	0	2	-90.8%
RUSSIAN RUBLE	4,212	1,797.42	134.3%	5,688.19	-26.0%	3,527	2,091	68.7%
S.AFRICAN RAND	1,661	2,425.58	-31.5%	2,700.05	-38.5%	2,076	2,606	-20.3%
SF/JY CROSS RATES	0	0	-	0	-	2	0	492.6%
SHEKEL	3	0	-	72.14	-95.8%	21	0	-
SKR/USD CROSS RATES	167	77.74	115.4%	353.05	-52.6%	198	112	77.3%
SWISS FRANC	24,016	20,621.68	16.5%	31,010.14	-22.6%	29,150	22,674	28.6%
TURKISH LIRA	22	104.58	-78.9%	739.86	-97.0%	228	73	212.7%
USDZAR	0	0	-	0.05	-100.0%	0	0	-

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FX Options								
AUD/USD PQO 2pm Fix	5,878	3,428.37	71.4%	5,882.81	-0.1%	6,822	3,571	91.0%
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	0	1,122.32	-100.0%	0	-	0	1,914	-100.0%
BRITISH POUND	0	2,808.05	-100.0%	0	-	0	3,473	-100.0%
BRITISH POUND (EU)	0	10.32	-98.6%	0.33	-57.1%	1	10	-85.9%
CAD/USD PQO 2pm Fix	7,955	3,978.47	100.0%	8,161.43	-2.5%	8,515	3,746	127.3%
CANADIAN DOLLAR	0	1,245.37	-100.0%	0	-	0	1,636	-100.0%
CANADIAN DOLLAR (EU)	0	0.26	-100.0%	0.05	-100.0%	1	1	35.3%
CHF/USD PQO 2pm Fix	164	74.89	119.1%	50.38	225.7%	103	102	0.2%
EFX/JY CROSS RATES	0	0	-	0	-	35	0	-
EURO FX	0	14,100.37	-100.0%	0	-	0	11,300	-100.0%
EURO FX (EU)	0	1.21	-100.0%	0.24	-100.0%	0	3	-90.9%
EUR/USD PQO 2pm Fix	28,024	25,991.79	7.8%	33,593.86	-16.6%	39,737	19,278	106.1%
GBP/USD PQO 2pm Fix	10,017	5,837.47	71.6%	11,193.86	-10.5%	12,518	6,318	98.1%
JAPANESE YEN	0	3,512.21	-100.0%	0	-	0	5,470	-100.0%
JAPANESE YEN (EU)	0	1.47	-100.0%	0	-	0	2	-100.0%
JPY/USD PQO 2pm Fix	12,300	10,591	16.1%	13,814.67	-11.0%	13,779	10,940	25.9%
MEXICAN PESO	249	39.68	527.9%	67.57	268.8%	104	219	-52.7%
SWISS FRANC	0	24.63	-100.0%	0	-	0	51	-100.0%
SWISS FRANC (EU)	0	0.21	-100.0%	0	-	0	0	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	81	37.16	119.0%	168.57	-51.7%	145	19	679.8%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	27	0	-	15.86	68.2%	25	0	-

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Ag Products Futures								
BUTTER CS	157	141.21	11.1%	152.81	2.7%	227	147	54.5%
CASH-SETTLED CHEESE	381	459.84	-17.1%	313.24	21.6%	451	565	-20.1%
CATTLE	61,652	66,343	-7.1%	77,223	-20.2%	66,932	62,616	6.9%
CDD SEASONAL STRIP	0	44.74	-100.0%	0	-	0	14	-100.0%
CDD WEATHER	52	0	-	0	-	13	309	-95.7%
CLASS IV MILK	26	22.68	15.5%	24.95	5.0%	31	67	-54.1%
DRY WHEY	43	82.42	-47.4%	32.48	33.4%	58	125	-53.7%
FEEDER CATTLE	16,178	18,720.47	-13.6%	16,176.9	0.0%	14,904	13,488	10.5%
GOLDMAN SACHS	1,466	1,704.84	-14.0%	1,632.62	-10.2%	1,521	1,705	-10.8%
GSCI EXCESS RETURN FUT	77	83.37	-7.6%	5,626.38	-98.6%	1,551	1,274	21.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	6	12	-47.5%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	5	-100.0%
HOGS	45,838	36,343.84	26.1%	54,757.67	-16.3%	49,285	40,042	23.1%
HOUSING INDEX	0	0.21	103.6%	0.43	0.0%	0	1	-41.9%
LUMBER	1,074	1,142.37	-6.0%	731.14	46.8%	912	842	8.4%
MALAYSIAN PALM SWAP	178	516.63	-65.5%	181.9	-2.1%	176	478	-63.2%
MILK	906	1,066.47	-15.1%	829.48	9.2%	960	1,352	-29.0%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	337	120.53	179.9%	266.67	26.5%	277	266	4.1%
S&P GSCI ENHANCED ER SWAP	0	0	-	358.29	-100.0%	229	421	-45.5%
USD CRUDE PALM OIL	15	12.63	20.6%	19.05	-20.0%	18	15	17.5%
Ag Products Options								
BUTTER CS	246	52.79	366.9%	82.71	198.0%	162	59	176.7%
CASH-SETTLED CHEESE	403	368.42	9.4%	273.1	47.6%	469	375	25.0%
CATTLE	14,375	14,516.84	-1.0%	15,751.38	-8.7%	13,598	13,054	4.2%
CDD SEASONAL STRIP	0	94.74	-100.0%	0	-	0	35	-100.0%
CDD WEATHER	0	0	-	0	-	0	580	-100.0%
CLASS IV MILK	45	88.95	-49.2%	13.76	228.0%	46	76	-39.8%
DRY WHEY	11	31.89	-66.3%	16.86	-36.2%	21	23	-10.3%
FEEDER CATTLE	1,627	2,532.63	-35.8%	2,164.62	-24.9%	1,748	1,756	-0.4%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	0	15	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	19	-100.0%
HOGS	10,041	9,046	11.0%	10,641.86	-5.6%	9,333	8,686	7.5%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
LUMBER	91	85.95	5.8%	73.86	23.1%	92	62	47.2%
LV CATL CSO	0	10.53	-95.5%	0.24	100.0%	0	13	-98.1%
MILK	1,344	1,585.95	-15.2%	1,075.57	25.0%	1,285	1,806	-28.8%
MLK MID OPTIONS	4	1	314.3%	1.86	123.1%	3	4	-36.9%
NFD MILK	438	111.68	292.0%	287.9	52.1%	292	238	22.4%

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TOTAL FUTURES GROUP								
Interest Rate Futures	2,575,606	2,704,059.58	-4.8%	4,158,800.1	-38.1%	3,680,190	3,012,451	22.2%
Equity Index Futures	2,369,992	1,755,959	35.0%	3,178,809.1	-25.4%	2,629,396	1,862,850	41.1%
FX Futures	767,392	715,285.16	7.3%	1,046,563.52	-26.7%	949,680	798,290	19.0%
Foreign Exchange Futures	81	37.16	119.0%	168.57	-51.7%	145	19	679.8%
Ag Products Futures	128,381	126,805.26	1.2%	158,327	-18.9%	137,552	123,742	11.2%
TOTAL FUTURES	5,841,453	5,302,146.16	10.2%	8,542,668.29	-31.6%	7,396,963.98	5,797,352.72	27.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,220,066	1,791,689.84	-31.9%	1,716,301.95	-28.9%	1,791,535	1,653,148	8.4%
Equity Index Options	796,664	692,063.11	15.1%	883,051.29	-9.8%	1,010,577	713,794	41.6%
FX Options	64,588	72,768.11	-11.2%	72,765.19	-11.2%	81,613	68,036	20.0%
Foreign Exchange Options	27	0	-	15.86	68.2%	25	0	-
Ag Products Options	28,625	28,527.37	0.3%	30,383.71	-5.8%	27,049	26,803	0.9%
TOTAL OPTIONS	2,109,969	2,585,048.42	-18.4%	2,702,518	-21.9%	2,910,798.73	2,461,780.22	18.2%
TOTAL COMBINED								
Interest Rate	3,795,672	4,495,749.42	-15.6%	5,875,102.05	-35.4%	5,471,725	4,665,599	17.3%
Equity Index	3,166,656	2,448,022.11	29.4%	4,061,860.38	-22.0%	3,639,973	2,576,644	41.3%
FX	831,980	788,053.26	5.6%	1,119,328.71	-25.7%	1,031,293	866,326	19.0%
Foreign Exchange	108	37.16	190.8%	184.43	-41.4%	170	19	815.0%
Ag Products	157,007	155,332.63	1.1%	188,710.71	-16.8%	164,601	150,545	9.3%
GRAND TOTAL	7,951,422	7,887,194.58	0.8%	11,245,186.29	-29.3%	10,307,762.71	8,259,132.94	24.8%