

CME Exchange ADV Report - Monthly

May 2018

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	ADV MAY 2018	ADV MAY 2017	% CHG	ADV APR 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	365	465.77	-21.7%	61.05	497.4%	217	255	-14.9%
EURODOLLARS	3,128,820	2,428,851.18	28.8%	2,575,544.76	21.5%	3,563,415	2,887,643	23.4%
SOFR	1,529	0	-	0	-	323	0	-
Interest Rate Options								
EURODOLLARS	555,905	665,831.91	-16.5%	632,792.91	-12.2%	821,209	765,692	7.3%
EURO MIDCURVE	676,877	693,853.05	-2.4%	587,272.86	15.3%	852,128	824,774	3.3%
Equity Index Futures								
BITCOIN FUTURES	3,931	0	-	3,745.24	5.0%	2,675	0	-
E-mini FTSE 100 (USD)	64	0	-	63.52	0.1%	86	0	26072.1%
E-mini FTSE China 50	43	61.91	-30.6%	55.67	-22.8%	63	64	-0.1%
E-MINI MIDCAP	13,395	14,013.73	-4.4%	15,841.1	-15.4%	18,899	17,863	5.8%
E-MINI NASDAQ 100	349,673	233,141.45	50.0%	477,653.62	-26.8%	452,574	215,867	109.7%
E-MINI RUSSELL 1000	270	45.41	494.9%	428.62	-37.0%	604	51	1088.6%
E-MINI RUSSELL 1000 GROWTH	263	42.27	521.7%	901.62	-70.9%	527	35	1389.9%
E-MINI RUSSELL 1000 VALUE	455	80.91	462.3%	376.29	20.9%	687	103	564.2%
E-MINI RUSSELL 2000	100,975	0	-	105,968.14	-4.7%	130,479	0	-
E-MINI S&P500	1,314,296	1,277,513.23	2.9%	1,699,729	-22.7%	1,770,753	1,497,908	18.2%
E-MINI S&P REAL ESTATE SELE	121	94.95	27.5%	417.62	-71.0%	343	197	74.2%
FT-SE 100	38	15.14	153.8%	74.19	-48.2%	69	13	436.7%
FTSE Emerging	5	0.45	1000.1%	1.19	320.0%	6	1	651.3%
IBOVESPA INDEX	24	30.23	-21.2%	88.71	-73.2%	58	34	70.4%
NASDAQ BIOTECH	6	0	-	0	-	31	8	280.1%
NIFTY 50	0	706.14	-100.0%	0	-	524	424	23.5%
NIKKEI 225 (\$) STOCK	9,244	10,241.09	-9.7%	11,568.76	-20.1%	17,929	13,296	34.8%
NIKKEI 225 (YEN) STOCK	32,057	39,131.23	-18.1%	36,050.62	-11.1%	47,570	45,203	5.2%
S&P 500	4,938	4,423.41	11.6%	6,511.52	-24.2%	7,195	6,210	15.9%
S&P 500/GI	0	0.18	-100.0%	0	-	0	1	-56.4%
S&P 500/VALUE	478	691.23	-30.9%	419.14	13.9%	663	788	-15.9%
S&P CONSUMER DSCRTNRY SE	496	257.09	93.0%	907.67	-45.3%	862	391	120.7%
S&P CONSUMER STAPLES SECT	666	381.77	74.6%	869.62	-23.4%	1,160	469	147.6%
S&P ENERGY SECTOR	1,811	503.95	259.4%	1,319.38	37.3%	1,358	731	85.7%
S&P FINANCIAL SECTOR	950	770.91	23.2%	2,867.67	-66.9%	2,125	1,051	102.1%
S&P HEALTH CARE SECTOR	608	399.32	52.2%	518.57	17.2%	706	627	12.6%
S&P INDUSTRIAL SECTOR	507	365.41	38.7%	862.19	-41.2%	667	319	109.2%
S&P MATERIALS SECTOR	224	302.09	-26.0%	344.86	-35.2%	473	334	41.6%
S&P TECHNOLOGY SECTOR	963	236.27	307.5%	1,037	-7.2%	1,182	328	259.8%
S&P UTILITIES SECTOR	988	477.41	106.8%	1,368.05	-27.8%	1,598	957	67.1%
YEN DENOMINATED TOPIX	17	0	-	2.48	586.5%	14	0	-

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Equity Index Options								
E-MINI NASDAQ 100	7,913	9,478.55	-16.5%	12,244.57	-35.4%	12,501	8,585	45.6%
E-MINI RUSSELL 2000	507	0	-	244	107.8%	721	0	-
E-MINI S&P500	234,083	208,978.59	12.0%	231,639.95	1.1%	314,452	198,505	58.4%
EOM E-MINI RUSSELL 2000 END	169	0	-	94.48	78.6%	308	0	-
EOM EMINI S&P	70,826	74,058.14	-4.4%	90,100.95	-21.4%	134,516	97,380	38.1%
EOM S&P 500	3,397	5,052.41	-32.8%	4,125.71	-17.7%	10,293	8,247	24.8%
EOW1 E-MINI RUSSELL 2000 WE	72	0	-	115.48	-37.3%	121	0	-
EOW1 E-MINI RUSSELL 2000 WE	174	0	-	143.24	21.3%	173	0	-
EOW1 EMINI S&P 500	49,447	50,570.32	-2.2%	60,698.9	-18.5%	58,166	57,447	1.3%
EOW1 S&P 500	4,311	4,181.45	3.1%	3,544.19	21.6%	3,564	3,875	-8.0%
EOW2 E-MINI RUSSELL 2000 WE	285	0	-	219.48	30.1%	284	0	-
EOW2 EMINI S&P 500	45,261	52,108.55	-13.1%	80,833.38	-44.0%	72,560	55,635	30.4%
EOW2 S&P 500	5,589	7,764.09	-28.0%	6,542.33	-14.6%	7,366	7,598	-3.1%
EOW3 E-MINI RUSSELL 2000 WE	741	0	-	1,076.86	-31.2%	1,223	0	-
EOW3 EMINI S&P 500	100,946	147,674.27	-31.6%	221,052	-54.3%	204,630	183,647	11.4%
EOW3 S&P 500	8,967	12,848.59	-30.2%	16,053.71	-44.1%	18,324	17,418	5.2%
EOW4 E-MINI RUSSELL 2000 WE	155	0	-	183.62	-15.4%	352	0	-
EOW4 EMINI S&P 500	35,878	49,761.82	-27.9%	58,502.19	-38.7%	64,196	44,753	43.4%
S&P 500	10,482	16,487.14	-36.4%	9,248.71	13.3%	15,574	14,720	5.8%

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FX Futures								
AD/CD CROSS RATES	1	0.09	550.1%	0.19	210.2%	0	0	67.9%
AD/JY CROSS RATES	137	66.91	104.9%	128.24	6.9%	183	105	73.4%
AD/NE CROSS RATES	2	11.77	-80.3%	2.95	-21.5%	4	4	3.6%
AUSTRALIAN DOLLAR	117,537	90,304.64	30.2%	92,204.19	27.5%	117,210	88,949	31.8%
BDI	0	24.95	-100.0%	0	-	0	58	-100.0%
BP/JY CROSS RATES	122	115.05	6.0%	141.76	-13.9%	175	121	44.1%
BP/SF CROSS RATES	24	7.45	218.9%	13.1	81.5%	16	5	254.6%
BRAZIL REAL	7,907	4,679	69.0%	7,256.9	9.0%	6,495	4,405	47.5%
BRITISH POUND	129,042	105,136.55	22.7%	107,456.24	20.1%	132,552	115,528	14.7%
CANADIAN DOLLAR	89,289	70,871.5	26.0%	72,889.52	22.5%	86,046	68,565	25.5%
CD/JY CROSS RATES	9	8.55	8.5%	10.38	-10.7%	9	6	54.0%
CHINESE RENMINBI (CNH)	107	85.82	24.2%	84.81	25.7%	114	75	51.5%
EC/AD CROSS RATES	37	121.77	-69.9%	33.52	9.4%	73	151	-51.9%
EC/CD CROSS RATES	93	151.77	-38.6%	95	-1.9%	175	151	16.2%
EC/NOK CROSS RATES	14	4.82	192.5%	14.38	-2.0%	15	2	556.1%
EC/SEK CROSS RATES	8	9.5	-12.9%	6.67	24.1%	31	14	122.6%
EFX/BP CROSS RATES	2,547	2,313.82	10.1%	2,712.86	-6.1%	3,723	2,901	28.3%
EFX/JY CROSS RATES	4,637	2,454.82	88.9%	2,233.71	107.6%	4,092	2,529	61.8%
EFX/SF CROSS RATES	1,575	1,406.5	12.0%	705.29	123.3%	1,391	1,632	-14.8%
E-MICRO AUD/USD	4,899	3,257.73	50.4%	4,042.43	21.2%	4,878	3,822	27.6%
E-MICRO CAD/USD	714	844.18	-15.5%	658.81	8.3%	873	766	13.9%
E-MICRO CHF/USD	65	53.45	22.3%	48.86	33.8%	64	46	37.4%
E-MICRO EUR/USD	21,774	12,044.55	80.8%	16,988.81	28.2%	19,656	12,908	52.3%
E-MICRO GBP/USD	1,631	2,703.36	-39.7%	2,145.81	-24.0%	2,597	3,049	-14.8%
E-MICRO INR/USD	259	142.5	82.0%	157.95	64.2%	180	122	47.1%
E-MICRO JPY/USD	1,412	1,622.86	-13.0%	1,572.67	-10.2%	1,643	2,322	-29.3%
E-MINI EURO FX	5,560	4,133.18	34.5%	3,011.71	84.6%	4,986	4,127	20.8%
E-MINI JAPANESE YEN	530	2,038.5	-74.0%	479.33	10.5%	608	1,644	-63.0%
EURO FX	332,369	187,690.64	77.1%	210,007.33	58.3%	280,513	206,690	35.7%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-
INDIAN RUPEE	4,747	2,081.32	128.1%	3,298.9	43.9%	4,373	1,521	187.5%
JAPANESE YEN	147,643	152,530.27	-3.2%	123,844.95	19.2%	157,313	164,788	-4.5%
KOREAN WON	5	0.55	849.9%	7.1	-27.0%	13	2	705.3%
MEXICAN PESO	75,790	47,732.23	58.8%	57,030.57	32.9%	66,516	48,784	36.3%
NEW ZEALND DOLLAR	35,817	21,480.05	66.7%	27,856.81	28.6%	32,997	23,171	42.4%
NKR/USD CROSS RATE	207	57	263.1%	165.71	24.9%	199	93	113.9%
POLISH ZLOTY (EC)	1	5.91	-87.7%	0.19	281.8%	1	3	-76.1%
POLISH ZLOTY (US)	4	4.41	-16.5%	3.24	13.7%	5	26	-79.4%
RMB USD	0	0.95	-95.2%	0	-	0	2	-91.3%
RUSSIAN RUBLE	2,072	2,133.23	-2.9%	4,211.76	-50.8%	3,219	2,100	53.3%
S.AFRICAN RAND	2,336	1,627.86	43.5%	1,660.9	40.7%	2,131	2,397	-11.1%
SF/JY CROSS RATES	0	0	-	0	-	2	0	494.2%
SHEKEL	2	0	-	3	-39.4%	17	0	-
SKR/USD CROSS RATES	182	101.91	78.8%	167.48	8.8%	195	110	77.6%
SWISS FRANC	28,470	29,320.14	-2.9%	24,016.38	18.5%	29,006	24,094	20.4%
TURKISH LIRA	88	27.05	224.9%	22.05	298.5%	198	63	214.3%
USDZAR	0	0	-	0	-	0	0	-

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FX Options								
AUD/USD PQO 2pm Fix	5,545	3,928.86	41.1%	5,877.52	-5.6%	6,552	3,648	79.6%
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	0	1,998.91	-100.0%	0	-	0	1,932	-100.0%
BRITISH POUND	0	4,636.73	-100.0%	0	-	0	3,722	-100.0%
BRITISH POUND (EU)	5	5.77	-12.6%	0.14	3430.8%	2	9	-76.2%
CAD/USD PQO 2pm Fix	8,151	4,832.18	68.7%	7,955.1	2.5%	8,438	3,978	112.1%
CANADIAN DOLLAR	0	2,160.27	-100.0%	0	-	0	1,748	-100.0%
CANADIAN DOLLAR (EU)	0	1.45	-100.0%	0	-	1	1	-20.0%
CHF/USD PQO 2pm Fix	220	113.77	93.6%	164.1	34.3%	127	105	21.7%
EFX/JY CROSS RATES	0	0	-	0	-	28	0	-
EURO FX	0	15,284.68	-100.0%	0	-	0	12,151	-100.0%
EURO FX (EU)	0	2.77	-88.5%	0	-	0	3	-90.4%
EUR/USD PQO 2pm Fix	46,001	21,623.27	112.7%	28,024.38	64.1%	41,062	19,779	107.6%
GBP/USD PQO 2pm Fix	10,650	6,394.18	66.6%	10,017.1	6.3%	12,122	6,334	91.4%
JAPANESE YEN	0	3,936.32	-100.0%	0	-	0	5,143	-100.0%
JAPANESE YEN (EU)	0	0.18	-100.0%	0	-	0	1	-100.0%
JPY/USD PQO 2pm Fix	11,811	8,580.27	37.7%	12,300.38	-4.0%	13,362	10,436	28.0%
MEXICAN PESO	95	48.05	96.9%	249.19	-62.0%	102	183	-44.3%
SWISS FRANC	0	53.73	-100.0%	0	-	0	52	-100.0%
SWISS FRANC (EU)	0	0.27	-100.0%	0	-	0	0	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	38	12.68	197.1%	81.38	-53.7%	123	17	605.7%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	82	0	-	26.67	206.5%	37	0	-

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Ag Products Futures								
BUTTER CS	173	149.18	15.8%	156.95	10.1%	215	147	46.2%
CASH-SETTLED CHEESE	397	346.77	14.5%	381	4.2%	440	518	-15.1%
CATTLE	76,382	98,396.5	-22.4%	61,652.38	23.9%	68,931	70,259	-1.9%
CDD SEASONAL STRIP	2	0	-	0	-	0	11	-95.5%
CDD WEATHER	48	4.55	950.0%	52.38	-8.9%	21	244	-91.5%
CLASS IV MILK	21	40.82	-49.3%	26.19	-21.0%	28	61	-53.4%
DRY WHEY	60	63.82	-6.6%	43.33	37.5%	58	112	-48.0%
FEEDER CATTLE	12,250	15,334.55	-20.1%	16,178.19	-24.3%	14,343	13,883	3.3%
GOLDMAN SACHS	1,531	1,540.73	-0.7%	1,465.81	4.4%	1,523	1,670	-8.8%
GSCI EXCESS RETURN FUT	56	47.82	16.1%	77	-27.9%	1,234	1,012	21.9%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	5	9	-47.4%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	4	-100.0%
HOGS	56,186	46,005.27	22.1%	45,837.57	22.6%	50,745	41,316	22.8%
HOUSING INDEX	0	0.55	-41.7%	0.43	-25.8%	0	1	-41.8%
LUMBER	1,010	759.36	33.0%	1,073.57	-6.0%	933	824	13.2%
MALAYSIAN PALM SWAP	126	629.09	-79.9%	178.1	-29.0%	166	510	-67.6%
MILK	974	1,380.5	-29.5%	905.71	7.5%	963	1,358	-29.1%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	191	180.77	5.6%	337.38	-43.4%	259	248	4.4%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	181	331	-45.4%
USD CRUDE PALM OIL	40	9.09	340.0%	15.24	162.5%	23	14	61.9%
Ag Products Options								
BUTTER CS	234	62.73	273.3%	246.48	-5.0%	177	60	198.2%
CASH-SETTLED CHEESE	358	435.5	-17.9%	403.1	-11.3%	446	388	14.8%
CATTLE	13,928	13,748.77	1.3%	14,374.95	-3.1%	13,668	13,203	3.5%
CDD SEASONAL STRIP	27	0	-	0	-	6	27	-78.8%
CDD WEATHER	0	0	-	0	-	0	456	-100.0%
CLASS IV MILK	42	114.23	-63.0%	45.14	-6.4%	45	84	-46.5%
DRY WHEY	31	18	70.5%	10.76	185.1%	23	22	3.6%
FEEDER CATTLE	1,222	1,840.23	-33.6%	1,626.52	-24.9%	1,637	1,774	-7.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	0	12	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	15	-100.0%
HOGS	7,202	9,511.36	-24.3%	10,040.67	-28.3%	8,882	8,862	0.2%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
LUMBER	115	53.41	115.2%	90.9	26.5%	97	60	60.0%
LV CATL CSO	4	4.64	-18.6%	0.48	692.3%	1	11	-91.2%
MILK	1,660	1,856.59	-10.6%	1,344.33	23.5%	1,365	1,817	-24.9%
MLK MID OPTIONS	3	5.73	-46.0%	4.14	-25.4%	3	4	-39.5%
NFD MILK	165	177.95	-7.2%	437.81	-62.3%	265	226	17.6%

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TOTAL FUTURES GROUP								
Interest Rate Futures	3,130,714	2,429,316.95	28.9%	2,575,605.81	21.6%	3,563,955	2,887,898	23.4%
Equity Index Futures	1,837,505	1,583,927.18	16.0%	2,369,992.05	-22.5%	2,461,881	1,803,274	36.5%
FX Futures	1,019,666	749,409.09	36.1%	767,392.48	32.9%	964,485	787,850	22.4%
Foreign Exchange Futures	38	12.68	197.1%	81.38	-53.7%	123	17	605.7%
Ag Products Futures	149,445	164,889.36	-9.4%	128,381.24	16.4%	140,068	132,531	5.7%
TOTAL FUTURES	6,137,367	4,927,555.27	24.6%	5,841,452.95	5.1%	7,130,510.79	5,611,570.74	27.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,232,782	1,359,684.95	-9.3%	1,220,065.76	1.0%	1,673,337	1,590,466	5.2%
Equity Index Options	579,204	638,963.91	-9.4%	796,663.76	-27.3%	919,325	697,811	31.7%
FX Options	82,479	73,601.68	12.1%	64,587.9	27.7%	81,796	69,225	18.2%
Foreign Exchange Options	82	0	-	26.67	206.5%	37	0	-
Ag Products Options	24,992	27,829.14	-10.2%	28,625.29	-12.7%	26,614	27,022	-1.5%
TOTAL OPTIONS	1,919,538	2,100,079.68	-8.6%	2,109,969.38	-9.0%	2,701,108.92	2,384,523.8	13.3%
TOTAL COMBINED								
Interest Rate	4,363,496	3,789,001.91	15.2%	3,795,671.57	15.0%	5,237,292	4,478,365	16.9%
Equity Index	2,416,708	2,222,891.09	8.7%	3,166,655.81	-23.7%	3,381,205	2,501,085	35.2%
FX	1,102,144	823,010.77	33.9%	831,980.38	32.5%	1,046,281	857,075	22.1%
Foreign Exchange	119	12.68	841.6%	108.05	10.5%	160	17	819.8%
Ag Products	174,437	192,718.5	-9.5%	157,006.52	11.1%	166,682	159,553	4.5%
GRAND TOTAL	8,056,905	7,027,634.95	14.6%	7,951,422.33	1.3%	9,831,619.71	7,996,094.53	23.0%