

## CME Exchange ADV Report - Monthly

July 2018

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	ADV JUL 2018	ADV JUL 2017	% CHG	ADV JUN 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
<b>Interest Rate Futures</b>								
1-MONTH EURODOLLAR	54	105.25	-49.1%	376.52	-85.8%	216	295	-26.6%
EURODOLLARS	1,846,766	2,026,367.55	-8.9%	2,534,638.43	-27.1%	3,168,525	2,703,981	17.2%
SOFR	3,423	0	-	1,548.14	121.1%	945	0	-
<b>Interest Rate Options</b>								
EURODOLLARS	531,298	343,569.6	54.6%	581,469.67	-8.6%	745,027	701,638	6.2%
EURO MIDCURVE	386,444	495,869.85	-22.1%	645,336.52	-40.1%	755,402	739,069	2.2%
<b>Equity Index Futures</b>								
BITCOIN FUTURES	6,163	0	-	3,037	102.9%	3,229	0	-
E-mini FTSE 100 (USD)	42	0.95	4336.1%	44.52	-5.3%	74	1	12524.8%
E-mini FTSE China 50	34	83.1	-59.0%	41.24	-17.4%	56	68	-17.4%
E-MINI MIDCAP	12,800	12,323.5	3.9%	23,742.43	-46.1%	18,718	18,093	3.5%
E-MINI NASDAQ 100	346,847	276,433.5	25.5%	400,001.1	-13.3%	429,805	253,624	69.5%
E-MINI RUSSELL 1000	393	105	274.3%	1,451.9	-72.9%	696	62	1019.9%
E-MINI RUSSELL 1000 GROWTH	358	81.45	338.9%	841.76	-57.5%	548	47	1059.5%
E-MINI RUSSELL 1000 VALUE	513	117.35	336.8%	1,118.43	-54.2%	724	100	624.6%
E-MINI RUSSELL 2000	107,236	6,814.3	1473.7%	187,859.1	-42.9%	135,389	940	14304.6%
E-MINI S&P500	1,109,285	1,110,671.75	-0.1%	1,712,156.48	-35.2%	1,667,182	1,495,261	11.5%
E-MINI S&P REAL ESTATE SELE	200	195.25	2.5%	627.76	-68.1%	363	260	39.9%
FT-SE 100	48	42.4	13.4%	44.76	7.4%	63	18	238.9%
FTSE Emerging	65	0	-	3.1	1987.7%	14	1	997.3%
IBOVESPA INDEX	42	7.6	448.2%	46.29	-10.0%	54	29	87.0%
NASDAQ BIOTECH	0	2.5	-100.0%	105.9	-100.0%	37	14	161.1%
NIFTY 50	0	750.3	-100.0%	0	-	373	474	-21.4%
NIKKEI 225 (\$) STOCK	8,707	8,545.3	1.9%	12,887.14	-32.4%	15,877	12,844	23.6%
NIKKEI 225 (YEN) STOCK	28,438	33,197.65	-14.3%	36,501.38	-22.1%	43,226	44,056	-1.9%
S&P 500	4,705	2,613.3	80.1%	7,523.14	-37.5%	6,884	6,206	10.9%
S&P 500/GI	0	0.3	-100.0%	1.24	-100.0%	0	1	-64.1%
S&P 500/VALUE	291	1,276.7	-77.2%	656.67	-55.7%	608	968	-37.1%
S&P CONSUMER DSCRTNRY SE	412	222.35	85.4%	1,290.76	-68.1%	859	371	131.5%
S&P CONSUMER STAPLES SECT	954	257.8	270.2%	1,346.19	-29.1%	1,158	586	97.5%
S&P ENERGY SECTOR	660	545.4	21.0%	3,564.38	-81.5%	1,575	740	112.8%
S&P FINANCIAL SECTOR	1,700	1,043.1	63.0%	4,150.9	-59.0%	2,355	1,300	81.1%
S&P HEALTH CARE SECTOR	515	306.15	68.1%	1,089.33	-52.8%	733	772	-5.0%
S&P INDUSTRIAL SECTOR	661	238.9	176.9%	782	-15.4%	683	356	91.9%
S&P MATERIALS SECTOR	283	221.85	27.6%	782.9	-63.9%	490	380	29.0%
S&P TECHNOLOGY SECTOR	886	442.25	100.3%	1,784.29	-50.4%	1,226	447	174.4%
S&P UTILITIES SECTOR	1,098	473.55	131.9%	3,632.86	-69.8%	1,819	1,176	54.7%
YEN DENOMINATED TOPIX	37	0	-	40.14	-8.4%	21	0	-

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<b>Equity Index Options</b>								
E-MINI NASDAQ 100	11,396	13,848.3	-17.7%	8,682.57	31.2%	11,793	10,042	17.4%
E-MINI RUSSELL 2000	240	92.85	158.8%	392.81	-38.8%	605	13	4622.0%
E-MINI S&P500	147,353	116,852.1	26.1%	219,292.95	-32.8%	276,730	189,050	46.4%
EOM E-MINI RUSSELL 2000 END	104	16.55	530.7%	281.05	-62.9%	275	2	11942.4%
EOM EMINI S&P	81,196	67,557.9	20.2%	110,668.43	-26.6%	123,417	95,184	29.7%
EOM S&P 500	4,422	8,195.2	-46.0%	9,528.95	-53.6%	9,338	8,303	12.5%
EOW1 E-MINI RUSSELL 2000 WE	54	14.15	279.9%	101.38	-47.0%	108	2	5450.1%
EOW1 E-MINI RUSSELL 2000 WE	60	33.6	77.9%	87.86	-32.0%	144	5	3013.8%
EOW1 EMINI S&P 500	46,702	45,589.55	2.4%	31,900.19	46.4%	52,739	53,754	-1.9%
EOW1 S&P 500	7,627	6,303.45	21.0%	2,025.14	276.6%	3,927	4,171	-5.8%
EOW2 E-MINI RUSSELL 2000 WE	139	11.9	1064.5%	262.76	-47.3%	260	2	15730.5%
EOW2 EMINI S&P 500	44,901	41,794.1	7.4%	31,810.9	41.2%	62,721	52,545	19.4%
EOW2 S&P 500	9,103	7,979.9	14.1%	6,396.86	42.3%	7,477	7,775	-3.8%
EOW3 E-MINI RUSSELL 2000 WE	551	53.35	931.9%	848.1	-35.1%	1,072	7	14473.0%
EOW3 EMINI S&P 500	145,142	147,922.8	-1.9%	96,287.57	50.7%	180,490	168,790	6.9%
EOW3 S&P 500	10,135	19,326.75	-47.6%	4,446.67	127.9%	15,150	16,822	-9.9%
EOW4 E-MINI RUSSELL 2000 WE	111	25.05	341.6%	181.29	-39.0%	293	3	8370.3%
EOW4 EMINI S&P 500	46,652	40,098.3	16.3%	40,410.71	15.4%	58,251	43,435	34.1%
S&P 500	8,174	7,396.35	10.5%	16,201.19	-49.5%	14,600	14,199	2.8%

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<b>FX Futures</b>								
AD/CD CROSS RATES	0	7.85	-99.4%	0.33	-85.7%	0	4	-91.4%
AD/JY CROSS RATES	253	114.25	121.9%	236.05	7.4%	200	118	69.3%
AD/NE CROSS RATES	4	13.15	-66.3%	3.14	40.9%	4	5	-30.0%
AUSTRALIAN DOLLAR	94,031	96,734.65	-2.8%	117,874.38	-20.2%	113,972	91,061	25.2%
BDI	0	0	-	0	-	0	43	-100.0%
BP/JY CROSS RATES	118	107.9	9.6%	128.9	-8.3%	160	136	17.5%
BP/SF CROSS RATES	23	2.65	771.5%	13.29	73.8%	17	4	308.2%
BRAZIL REAL	5,659	4,328.25	30.7%	8,825.05	-35.9%	6,710	4,196	59.9%
BRITISH POUND	119,113	99,595.9	19.6%	143,984	-17.3%	132,263	117,511	12.6%
CANADIAN DOLLAR	67,157	82,096.4	-18.2%	101,594	-33.9%	85,565	74,762	14.4%
CD/JY CROSS RATES	0	3.3	-94.2%	0.67	-71.4%	7	5	41.8%
CHINESE RENMINBI (CNH)	141	34.25	312.7%	134.1	5.4%	121	67	79.9%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-
CZECK KORUNA (US)	1	0	-	0	-	0	0	-
EC/AD CROSS RATES	53	60.85	-13.0%	239.33	-77.9%	94	177	-47.1%
EC/CD CROSS RATES	50	175.6	-71.8%	360.86	-86.3%	184	203	-9.4%
EC/NOK CROSS RATES	15	8	83.3%	30.57	-52.0%	17	4	337.9%
EC/SEK CROSS RATES	15	37.75	-61.3%	110.33	-86.8%	40	27	46.7%
EFX/BP CROSS RATES	2,753	2,601.2	5.8%	7,228.52	-61.9%	4,088	3,477	17.6%
EFX/JY CROSS RATES	1,911	2,914.75	-34.5%	7,192.95	-73.4%	4,224	3,126	35.2%
EFX/SF CROSS RATES	773	2,330.9	-66.8%	1,997.86	-61.3%	1,389	1,840	-24.5%
E-MICRO AUD/USD	4,726	4,990.15	-5.3%	4,301.14	9.9%	4,773	3,979	20.0%
E-MICRO CAD/USD	679	1,271.45	-46.6%	1,040.33	-34.7%	869	871	-0.2%
E-MICRO CHF/USD	63	41.8	51.1%	78.29	-19.3%	66	45	46.2%
E-MICRO EUR/USD	11,697	8,836.2	32.4%	19,987.33	-41.5%	18,559	12,066	53.8%
E-MICRO GBP/USD	1,608	1,588.9	1.2%	1,999.57	-19.6%	2,369	2,918	-18.8%
E-MICRO INR/USD	203	141.65	43.5%	279.86	-27.3%	197	126	57.2%
E-MICRO JPY/USD	1,201	1,318.35	-8.9%	1,355.81	-11.4%	1,538	2,047	-24.9%
E-MINI EURO FX	3,313	4,188.7	-20.9%	7,357.05	-55.0%	5,086	4,368	16.4%
E-MINI JAPANESE YEN	727	1,574.7	-53.8%	844.48	-13.9%	659	1,704	-61.3%
EURO FX	215,581	222,489.3	-3.1%	355,212.95	-39.3%	281,918	214,377	31.5%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-
HUNGARIAN FORINT (US)	1	0	-	0	-	0	0	-
INDIAN RUPEE	3,105	1,180.75	163.0%	4,857.9	-36.1%	4,260	1,459	191.9%
JAPANESE YEN	132,186	140,990.45	-6.2%	147,511.05	-10.4%	152,289	162,486	-6.3%
KOREAN WON	42	0.3	13804.8%	24.67	69.1%	18	2	1105.6%
MEXICAN PESO	60,118	35,589.55	68.9%	87,392.29	-31.2%	68,599	49,312	39.1%
NEW ZEALND DOLLAR	25,252	22,086.3	14.3%	31,113.43	-18.8%	31,612	23,976	31.8%
NKR/USD CROSS RATE	165	103.05	60.2%	338.52	-51.2%	214	101	111.9%
POLISH ZLOTY (EC)	0	1.5	-71.4%	0.52	-18.2%	1	2	-76.4%
POLISH ZLOTY (US)	1	5.7	-74.9%	3.57	-60.0%	5	21	-78.0%
RMB USD	0	0.9	-94.7%	0.05	0.0%	0	2	-92.6%
RUSSIAN RUBLE	1,108	1,452.45	-23.7%	3,023.29	-63.4%	2,887	2,395	20.6%
S.AFRICAN RAND	1,797	3,000.45	-40.1%	2,821.43	-36.3%	2,182	2,599	-16.0%
SF/JY CROSS RATES	0	0	-	0	-	1	0	495.9%
SHEKEL	1	0	-	36.86	-96.9%	18	0	-
SKR/USD CROSS RATES	142	60.15	135.6%	367.81	-61.5%	212	122	73.8%
SWISS FRANC	23,937	30,168.2	-20.7%	33,306.62	-28.1%	28,895	25,677	12.5%
TURKISH LIRA	42	23.2	80.2%	580.33	-92.8%	231	79	191.9%
USDZAR	0	0	-	0	-	0	0	-

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<b>FX Options</b>								
AUD/USD PQO 2pm Fix	4,907	10,113.5	-51.5%	6,130.71	-20.0%	6,255	4,916	27.2%
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	0	0	-	0	-	0	1,467	-100.0%
BRITISH POUND	0	0	-	0	-	0	3,285	-100.0%
BRITISH POUND (EU)	1	13.9	-95.5%	0.62	0.0%	2	9	-80.9%
CAD/USD PQO 2pm Fix	5,886	11,817.05	-50.2%	8,853.71	-33.5%	8,131	5,677	43.2%
CANADIAN DOLLAR	0	0	-	0	-	0	1,317	-100.0%
CANADIAN DOLLAR (EU)	0	0.6	-100.0%	0	-	0	1	-36.2%
CHF/USD PQO 2pm Fix	169	171.15	-1.2%	258	-34.5%	152	110	38.5%
EFX/JY CROSS RATES	0	0	-	0	-	20	0	-
EURO FX	0	0	-	0	-	0	9,099	-100.0%
EURO FX (EU)	0	0.65	-63.4%	0.14	66.7%	0	2	-89.7%
EUR/USD PQO 2pm Fix	25,037	43,290.35	-42.2%	35,746.05	-30.0%	37,992	24,460	55.3%
GBP/USD PQO 2pm Fix	10,758	10,049.35	7.1%	11,045.24	-2.6%	11,771	8,091	45.5%
JAPANESE YEN	0	0	-	0	-	0	3,975	-100.0%
JAPANESE YEN (EU)	0	2	-100.0%	0	-	0	1	-100.0%
JPY/USD PQO 2pm Fix	13,416	15,213.75	-11.8%	10,556.19	27.1%	12,967	11,605	11.7%
MEXICAN PESO	110	22.4	391.5%	142.05	-22.5%	109	144	-24.5%
SWISS FRANC	0	0	-	0	-	0	39	-100.0%
SWISS FRANC (EU)	0	0	-	0	-	0	0	-100.0%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	28	249.7	-88.7%	24.14	17.0%	95	80	18.9%
<b>Foreign Exchange Options</b>								
AUD/USD PQO 2pm Fix	11	0	-	49.57	-77.0%	35	0	-

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<b>Ag Products Futures</b>								
BUTTER CS	167	160.15	4.0%	235.29	-29.2%	211	145	45.5%
CASH-SETTLED CHEESE	505	387.2	30.3%	713.57	-29.3%	489	477	2.4%
CATTLE	70,327	74,353.15	-5.4%	55,729.76	26.2%	67,233	68,447	-1.8%
CDD SEASONAL STRIP	0	0	-	26.19	-100.0%	4	8	-45.8%
CDD WEATHER	0	42.5	-100.0%	0	-	15	181	-91.9%
CLASS IV MILK	27	26.25	4.7%	32.14	-14.5%	29	52	-44.5%
DRY WHEY	50	44.35	13.3%	86.1	-41.6%	61	95	-35.7%
FEEDER CATTLE	16,098	15,006.05	7.3%	11,623.48	38.5%	14,204	13,707	3.6%
GOLDMAN SACHS	1,503	1,796.65	-16.3%	1,584.57	-5.2%	1,529	1,674	-8.6%
GSCI EXCESS RETURN FUT	39	153.45	-74.4%	5,290.52	-99.3%	1,646	1,457	13.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	3	7	-47.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	3	-100.0%
HOGS	59,566	49,062.05	21.4%	62,501.81	-4.7%	53,705	43,840	22.5%
HOUSING INDEX	0	0.3	-20.6%	0.71	-66.7%	0	1	-31.0%
LUMBER	749	716.65	4.5%	1,101.33	-32.0%	931	790	17.8%
MALAYSIAN PALM SWAP	254	283	-10.1%	539.52	-52.8%	232	479	-51.6%
MILK	1,121	1,278.2	-12.3%	1,576.95	-28.9%	1,074	1,317	-18.5%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	288	136.65	110.8%	201.52	42.9%	255	233	9.4%
S&P GSCI ENHANCED ER SWAP	0	0	-	358.29	-100.0%	180	470	-61.6%
USD CRUDE PALM OIL	113	3	3661.9%	28.57	295.0%	37	10	252.0%
<b>Ag Products Options</b>								
BUTTER CS	132	89.3	48.1%	289.43	-54.3%	187	64	191.8%
CASH-SETTLED CHEESE	447	278.05	60.9%	693.05	-35.5%	481	337	42.7%
CATTLE	9,771	8,950.85	9.2%	8,711.9	12.2%	12,394	12,177	1.8%
CDD SEASONAL STRIP	0	0	-	4.76	-100.0%	5	19	-75.2%
CDD WEATHER	0	0	-	0	-	0	324	-100.0%
CLASS IV MILK	69	47.1	47.0%	38.48	80.0%	48	85	-44.1%
DRY WHEY	23	47.85	-50.9%	59.38	-60.5%	28	24	19.7%
FEEDER CATTLE	1,270	1,163.1	9.2%	776.52	63.6%	1,460	1,618	-9.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	143	0	-	0	-	21	0	-
HDD WEATHER	0	0	-	0	-	0	9	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	10	-100.0%
HOGS	14,794	9,453.55	56.5%	11,511.67	28.5%	10,111	9,119	10.9%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
LUMBER	44	37.2	18.2%	95.76	-54.1%	89	55	63.0%
LV CATL CSO	0	0.5	-52.4%	0.24	0.0%	1	9	-91.1%
MILK	1,720	1,655.75	3.9%	2,155.62	-20.2%	1,530	1,724	-11.3%
MLK MID OPTIONS	2	0.8	150.0%	0.62	223.1%	2	3	-34.0%
NFD MILK	200	116.7	71.4%	258.33	-22.6%	255	206	23.8%

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<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	1,850,242	2,026,472.8	-8.7%	2,536,563.1	-27.1%	3,169,686	2,704,276	17.2%
Equity Index Futures	1,633,373	1,457,013.55	12.1%	2,407,155.1	-32.1%	2,334,840	1,839,195	26.9%
FX Futures	779,768	772,271.75	1.0%	1,093,789.48	-28.7%	956,514	807,500	18.5%
Foreign Exchange Futures	28	249.7	-88.7%	24.14	17.0%	95	80	18.9%
Ag Products Futures	150,809	143,449.6	5.1%	141,630.33	6.5%	141,838	133,392	6.3%
<b>TOTAL FUTURES</b>	<b>4,414,219</b>	<b>4,399,457.4</b>	<b>0.3%</b>	<b>6,179,162.14</b>	<b>-28.6%</b>	<b>6,602,973.49</b>	<b>5,484,443.13</b>	<b>20.4%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	917,742	839,439.45	9.3%	1,226,806.19	-25.2%	1,500,429	1,440,707	4.1%
Equity Index Options	564,061	523,112.15	7.8%	579,807.38	-2.7%	819,391	664,105	23.4%
FX Options	60,285	90,694.7	-33.5%	72,732.71	-17.1%	77,399	74,198	4.3%
Foreign Exchange Options	11	0	-	49.57	-77.0%	35	0	-
Ag Products Options	28,617	21,840.75	31.0%	24,595.76	16.3%	26,612	25,783	3.2%
<b>TOTAL OPTIONS</b>	<b>1,570,717</b>	<b>1,475,087.05</b>	<b>6.5%</b>	<b>1,903,991.62</b>	<b>-17.5%</b>	<b>2,423,864.44</b>	<b>2,204,792.61</b>	<b>9.9%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	2,767,984	2,865,912.25	-3.4%	3,763,369.29	-26.4%	4,670,115	4,144,982	12.7%
Equity Index	2,197,434	1,980,125.7	11.0%	2,986,962.48	-26.4%	3,154,231	2,503,300	26.0%
FX	840,053	862,966.45	-2.7%	1,166,522.19	-28.0%	1,033,913	881,698	17.3%
Foreign Exchange	40	249.7	-84.1%	73.71	-46.3%	130	80	63.1%
Ag Products	179,425	165,290.35	8.6%	166,226.1	7.9%	168,449	159,176	5.8%
<b>GRAND TOTAL</b>	<b>5,984,936</b>	<b>5,874,544.45</b>	<b>1.9%</b>	<b>8,083,153.76</b>	<b>-26.0%</b>	<b>9,026,837.92</b>	<b>7,689,235.75</b>	<b>17.4%</b>