

CME Exchange ADV Report - Monthly

October 2017

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	ADV OCT 2017	ADV OCT 2016	% CHG	ADV SEP 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
EURODOLLARS	2,373,360	2,017,421.62	17.6%	2,736,548	-13.3%	2,587,694	2,420,693	6.9%
1-MONTH EURODOLLAR	95	18.62	410.5%	144.65	-34.3%	238	51	366.3%
Interest Rate Options								
EURODOLLARS	533,140	453,792.57	17.5%	572,439.75	-6.9%	630,351	677,828	-7.0%
EURO MIDCURVE	976,912	377,281.71	158.9%	820,299.05	19.1%	762,425	485,279	57.1%
Equity Index Futures								
E-MINI S&P500	1,111,107	1,549,152.67	-28.3%	1,673,645.7	-33.6%	1,463,502	1,896,575	-22.8%
S&P 500	2,980	4,813.38	-38.1%	9,541.4	-68.8%	5,888	8,759	-32.8%
E-MINI MIDCAP	10,419	16,030.1	-35.0%	21,583.7	-51.7%	17,106	21,499	-20.4%
S&P 500 GROWTH	1	0.57	43.2%	4.25	-80.7%	1	1	13.6%
S&P 500/VALUE	972	414.29	134.5%	746.9	30.1%	945	500	88.9%
E-MINI RUSSELL 2000	78,053	0	-	157,327.05	-50.4%	25,972	0	-
E-MINI RUSSELL 1000	246	6.24	3844.2%	918.25	-73.2%	174	20	781.2%
E-MINI NASDAQ 100	249,952	224,570.38	11.3%	339,267.6	-26.3%	269,292	266,081	1.2%
NIKKEI 225 (\$) STOCK	11,156	9,215.29	21.1%	13,779.2	-19.0%	12,389	17,563	-29.5%
NIKKEI 225 (YEN) STOCK	39,674	40,562.86	-2.2%	42,881.9	-7.5%	42,606	59,179	-28.0%
S&P MATERIALS SECTOR	307	214.9	42.7%	933.2	-67.1%	403	285	41.3%
S&P ENERGY SECTOR	308	477.43	-35.5%	1,765.85	-82.6%	774	505	53.5%
S&P FINANCIAL SECTOR	537	524.76	2.3%	3,379.85	-84.1%	1,390	585	137.6%
S&P INDUSTRIAL SECTOR	287	171.38	67.5%	702.2	-59.1%	417	408	2.1%
S&P TECHNOLOGY SECTOR	229	103.14	122.2%	1,129.05	-79.7%	468	305	53.2%
S&P UTILITIES SECTOR	517	735.86	-29.8%	3,803.2	-86.4%	1,284	1,162	10.5%
S&P HEALTH CARE SECTOR	242	270.29	-10.3%	1,406.4	-82.8%	753	526	43.3%
S&P CONSUMER DSCRTNRY SE	301	319.76	-5.9%	510.75	-41.1%	354	564	-37.4%
E-MINI RUSSELL 1000 GROWTH	224	0.76	29353.9%	482.95	-53.5%	151	13	1109.4%
FT-SE 100	36	26.38	37.7%	45.35	-19.9%	26	31	-14.1%
E-MINI RUSSELL 1000 VALUE	551	2.33	23504.9%	1,654.6	-66.7%	314	39	712.8%
S&P CONSUMER STAPLES SECT	514	508.95	1.0%	3,068.85	-83.2%	775	1,310	-40.8%
IBOVESPA INDEX	57	57.33	-0.7%	9.6	493.3%	32	34	-7.5%
NASDAQ BIOTECH	5	0.86	430.3%	48.85	-90.7%	15	2	733.1%
E-mini FTSE 100 (USD)	27	0	-	13.3	102.7%	5	2	162.5%
E-mini FTSE China 50	84	38.05	120.1%	72.45	15.6%	71	41	73.4%
FTSE Emerging	9	3.19	166.4%	2.05	314.6%	2	7	-68.0%
E-MINI S&P REAL ESTATE SELE	200	23.43	751.5%	741.05	-73.1%	290	7	3792.2%
NIFTY 50	642	633.05	1.4%	911.4	-29.6%	558	496	12.5%

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Equity Index Options								
E-MINI S&P500	166,272	112,101.48	48.3%	229,253.6	-27.5%	196,957	231,670	-15.0%
S&P 500	12,540	6,669.05	88.0%	16,029.3	-21.8%	14,948	23,953	-37.6%
E-MINI MIDCAP	0	0	-	0	-	0	0	-100.0%
E-MINI RUSSELL 2000	563	0	-	153.15	267.4%	106	0	-
E-MINI NASDAQ 100	13,294	9,085.52	46.3%	11,537.3	15.2%	11,143	10,500	6.1%
EOM S&P 500	9,907	6,420.19	54.3%	10,939.9	-9.4%	8,728	8,270	5.5%
EOM EMINI S&P	89,209	64,548.33	38.2%	103,689.5	-14.0%	94,851	78,088	21.5%
EOW1 EMINI S&P 500	49,207	56,419.62	-12.8%	37,079.2	32.7%	50,280	47,418	6.0%
EOW2 EMINI S&P 500	41,646	53,109.76	-21.6%	30,640.8	35.9%	50,150	48,564	3.3%
EOW1 S&P 500	4,745	4,432.29	7.1%	3,691.65	28.5%	4,162	2,977	39.8%
EOW2 S&P 500	9,408	5,325.95	76.6%	6,828.2	37.8%	7,943	6,146	29.2%
EOW4 EMINI S&P 500	49,243	44,233.19	11.3%	49,349.15	-0.2%	45,921	53,316	-13.9%
EOW1 E-MINI RUSSELL 2000 WE	120	0	-	61.1	97.1%	23	0	-
EOW4 E-MINI RUSSELL 2000 WE	244	0	-	106.95	127.7%	40	0	-
EOW1 E-MINI RUSSELL 2000 WE	112	0	-	91.5	22.0%	24	0	-
EOW2 E-MINI RUSSELL 2000 WE	194	0	-	85.2	127.7%	32	0	-
EOM E-MINI RUSSELL 2000 END	76	0	-	384.9	-80.2%	55	0	-
EOW3 E-MINI RUSSELL 2000 WE	918	0	-	925.4	-0.8%	206	0	-
EOW3 EMINI S&P 500	158,666	209,428.52	-24.2%	126,206.65	25.7%	162,212	95,681	69.5%
EOW3 S&P 500	21,344	20,682	3.2%	18,007.5	18.5%	17,353	11,775	47.4%

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FX Futures								
AUSTRALIAN DOLLAR	102,298	88,794.33	15.2%	130,230.7	-21.4%	95,750	101,185	-5.4%
BRITISH POUND	116,861	129,278.86	-9.6%	170,334.15	-31.4%	119,721	113,998	5.0%
BRAZIL REAL	6,272	4,152.29	51.1%	5,411.6	15.9%	4,547	3,975	14.4%
CANADIAN DOLLAR	70,870	71,764.67	-1.2%	107,163.25	-33.9%	76,480	74,619	2.5%
E-MINI EURO FX	3,683	2,642.52	39.4%	6,724.15	-45.2%	4,505	3,569	26.2%
EURO FX	213,851	159,856.14	33.8%	296,484.05	-27.9%	220,953	189,194	16.8%
E-MINI JAPANESE YEN	471	878.95	-46.5%	895.45	-47.5%	1,422	1,553	-8.4%
JAPANESE YEN	155,699	111,578.9	39.5%	230,512.2	-32.5%	166,641	140,703	18.4%
MEXICAN PESO	53,209	52,029.19	2.3%	77,344.15	-31.2%	50,860	55,098	-7.7%
NEW ZEALND DOLLAR	26,675	22,596.62	18.0%	34,945.7	-23.7%	25,122	22,920	9.6%
NKR/USD CROSS RATE	63	52.81	18.9%	170.6	-63.2%	100	84	18.0%
RUSSIAN RUBLE	1,075	1,048.76	2.5%	3,891.45	-72.4%	2,398	1,743	37.6%
S.AFRICAN RAND	2,096	1,017.1	106.1%	4,337.55	-51.7%	2,677	850	214.8%
SWISS FRANC	25,069	21,638.67	15.9%	38,644.2	-35.1%	27,311	22,567	21.0%
AD/CD CROSS RATES	3	0.19	1641.8%	11	-69.8%	4	0	1452.1%
AD/JY CROSS RATES	118	93.62	26.0%	284	-58.5%	134	191	-29.9%
AD/NE CROSS RATES	6	0.43	1278.7%	1.95	203.0%	5	3	44.7%
BP/JY CROSS RATES	148	55.81	164.7%	253.1	-41.6%	151	89	70.1%
BP/SF CROSS RATES	2	3.1	-41.3%	4.25	-57.2%	4	2	71.0%
CD/JY CROSS RATES	0	0	-	25.1	-100.0%	7	0	13440.5%
EC/AD CROSS RATES	95	29.19	225.0%	201.9	-53.0%	156	84	87.2%
EC/CD CROSS RATES	188	82.24	129.0%	454.05	-58.5%	219	121	81.2%
EC/NOK CROSS RATES	33	0	-	26.05	26.3%	10	0	23542.9%
EC/SEK CROSS RATES	40	5.14	684.8%	117.15	-65.5%	36	12	191.9%
EFX/BP CROSS RATES	2,823	3,469.43	-18.6%	8,635.1	-67.3%	3,791	3,817	-0.7%
EFX/JY CROSS RATES	2,453	1,171.57	109.3%	5,811.9	-57.8%	3,324	2,038	63.1%
EFX/SF CROSS RATES	1,059	2,324.14	-54.4%	2,836.75	-62.7%	1,830	1,852	-1.2%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-
SKR/USD CROSS RATES	70	64.76	7.7%	296.4	-76.5%	127	93	36.1%
POLISH ZLOTY (US)	2	100.62	-97.8%	8.35	-73.9%	16	66	-76.2%
POLISH ZLOTY (EC)	0	1.52	-79.1%	0.5	-36.4%	2	94	-98.0%
SHEKEL	9	0	-	1.05	774.5%	2	0	-
RMB USD	0	2.33	-92.2%	2.3	-92.1%	2	16	-90.4%
KOREAN WON	2	0	-	2.4	-33.7%	1	1	87.4%
TURKISH LIRA	15	0.43	3399.8%	239.7	-93.7%	89	0	109794.6%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-100.0%
E-MICRO USD/JPY	0	0	-	0	-	0	0	-100.0%
E-MICRO AUD/USD	3,715	4,791.71	-22.5%	4,941.6	-24.8%	4,109	4,870	-15.6%
E-MICRO EUR/USD	10,494	10,032	4.6%	13,988	-25.0%	12,105	13,070	-7.4%
E-MICRO GBP/USD	2,506	6,590.9	-62.0%	3,086.85	-18.8%	2,746	4,005	-31.4%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-100.0%
USDZAR	0	0	-	0	-	0	0	-100.0%
CHINESE RENMINBI (CNH)	75	73	3.1%	134.4	-44.0%	74	69	6.8%
E-MICRO INR/USD	110	91.48	19.9%	143.15	-23.4%	122	100	22.9%
INDIAN RUPEE	2,429	504.86	381.1%	2,870.55	-15.4%	1,705	574	197.2%
E-MICRO CAD/USD	867	1,092.67	-20.7%	1,752.5	-50.5%	977	1,008	-3.1%
E-MICRO JPY/USD	1,376	983.57	39.9%	1,588.15	-13.4%	1,856	1,368	35.6%
MICRO CHF/USD	50	77.43	-35.7%	51.9	-4.0%	46	89	-48.5%
E-MICRO USD/CNH	0	0	-	0	-	0	0	-100.0%
FCXRX	0	143.71	-100.0%	0	-	30	21	44.7%

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FX Options								
AUSTRALIAN DOLLAR	0	4,372.43	-100.0%	0	-	1,013	6,418	-84.2%
BRITISH POUND	0	11,748.19	-100.0%	0	-	2,268	9,900	-77.1%
CANADIAN DOLLAR	0	3,844.19	-100.0%	0	-	909	6,486	-86.0%
EURO FX	0	20,943.62	-100.0%	0	-	6,283	31,715	-80.2%
JAPANESE YEN	0	9,989.43	-100.0%	0	-	2,744	14,556	-81.1%
MEXICAN PESO	627	399.71	57.0%	6	10356.1%	167	180	-7.4%
RUSSIAN RUBLE	0	0	-	0	-	0	7	-100.0%
SWISS FRANC	0	195.71	-100.0%	0	-	27	295	-90.8%
JAPANESE YEN (EU)	0	0	-	0	-	1	28	-96.9%
EURO FX (EU)	2	4	-47.7%	0.35	497.4%	2	136	-98.3%
SWISS FRANC (EU)	0	0	-	0	-	0	0	-
CANADIAN DOLLAR (EU)	0	0.71	-100.0%	0	-	1	9	-93.8%
BRITISH POUND (EU)	73	3.29	2120.4%	44.05	65.6%	20	44	-53.5%
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	5	-99.8%
OTC CADUSD SUB	2	0	-	0	-	0	0	-
JAPANESE YEN VOL	8	0	-	0	-	1	0	-
OTC GBPUSD SUB	10	0	-	0	-	1	0	-
OTC AUDUSD SUB	6	0	-	0	-	1	0	-
EURO FX VOL	40	0	-	0	-	4	0	-
CANADIAN DOLLAR VOL	14	0	-	0	-	1	0	-
CAD/USD PQO 2pm Fix	8,384	1,618.29	418.1%	12,684.5	-33.9%	6,808	269	2430.4%
JPY/USD PQO 2pm Fix	11,818	1,763.38	570.2%	18,583	-36.4%	12,648	322	3834.0%
CHF/USD PQO 2pm Fix	553	67.52	718.4%	141.45	290.7%	165	12	1313.1%
AUD/USD PQO 2pm Fix	5,745	1,187.67	383.7%	7,527.1	-23.7%	5,409	188	2781.9%
EUR/USD PQO 2pm Fix	38,717	4,861.71	696.4%	44,218.45	-12.4%	30,269	722	4091.5%
GBP/USD PQO 2pm Fix	14,628	2,692.76	443.2%	17,897.45	-18.3%	9,945	389	2454.5%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	55,823	48,963.38	14.0%	68,220	-18.2%	65,110	51,403	26.7%
FEEDER CATTLE	14,947	11,965.43	24.9%	15,965.95	-6.4%	14,375	10,217	40.7%
LEAN HOGS	43,437	36,318.57	19.6%	56,204.25	-22.7%	44,822	35,456	26.4%
LUMBER	987	786.19	25.5%	801.5	23.1%	800	707	13.1%
MILK	1,009	1,149.57	-12.2%	1,121.9	-10.0%	1,272	1,220	4.3%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	316	258.67	22.0%	242.4	30.2%	243	228	6.6%
BUTTER CS	165	250.71	-34.1%	183.65	-10.0%	154	160	-3.3%
CLASS IV MILK	23	90.38	-74.4%	27.1	-14.6%	46	54	-14.1%
DRY WHEY	49	86.67	-44.0%	62.7	-22.6%	82	59	40.0%
GSCI EXCESS RETURN FUT	16	81.71	-80.7%	5,465.25	-99.7%	1,532	1,208	26.8%
GOLDMAN SACHS	1,568	1,594.86	-1.7%	1,624.3	-3.5%	1,627	1,367	19.0%
HOUSING INDEX	0	0.67	-38.6%	1.1	-62.8%	1	0	40.9%
HDD WEATHER	14	48.81	-72.1%	10	36.4%	7	9	-23.8%
CDD WEATHER	0	0	-	0	-	125	16	677.8%
HDD SEASONAL STRIP	0	16.67	-100.0%	0	-	0	2	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	5	8	-30.2%
HDD WEATHER EUROPEAN	0	2.38	-100.0%	0	-	2	3	-38.5%
HDD EURO SEASONAL STRIP	0	2.38	-100.0%	0	-	0	1	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	1	-100.0%
PALM OIL	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	504	404.71	24.4%	478.25	5.3%	477	488	-2.3%
S&P GSCI ENHANCED ER SWAP	91	0	-	1,703.3	-94.6%	496	392	26.5%
MALAYSIAN PALM SWAP	378	639.81	-40.9%	624.4	-39.5%	455	462	-1.5%
USD CRUDE PALM OIL	93	55.24	67.9%	0	-	17	12	42.9%
Commodities and Alternative Investments								
Options								
LIVE CATTLE	12,518	13,773.67	-9.1%	9,951.3	25.8%	11,734	16,814	-30.2%
FEEDER CATTLE	1,740	1,807.43	-3.8%	1,788.1	-2.7%	1,666	1,675	-0.6%
LEAN HOGS	11,623	10,616.48	9.5%	14,186.35	-18.1%	10,382	8,836	17.5%
LUMBER	80	80	0.3%	59.6	34.7%	57	49	14.6%
MILK	1,535	1,615.14	-5.0%	1,508.3	1.7%	1,671	1,416	18.0%
MLK MID	4	2.05	95.4%	1.25	220.0%	3	3	5.5%
NFD MILK	320	162.05	97.7%	179.1	78.8%	207	154	34.9%
BUTTER CS	127	61.67	105.9%	170.4	-25.5%	84	59	42.6%
CLASS IV MILK	85	51.95	62.7%	74.05	14.2%	83	52	59.7%
DRY WHEY	66	5.76	1051.0%	15.9	317.1%	25	5	451.5%
HOUSING INDEX	0	0	-	0.35	-100.0%	0	0	133.4%
HDD WEATHER	0	47.62	-100.0%	0	-	6	5	25.0%
CDD WEATHER	0	0	-	0	-	224	5	4600.0%
HDD SEASONAL STRIP	45	642.86	-92.9%	150	-69.7%	55	88	-37.8%
CDD SEASONAL STRIP	0	0	-	0	-	13	139	-90.4%
HDD WEATHER EUROPEAN	0	0	-	0	-	7	26	-72.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	12	-100.0%
LV CATL CSO	2	0.24	911.8%	32.6	-92.6%	9	1	644.1%
CASH-SETTLED CHEESE	813	497.52	63.5%	832.4	-2.3%	429	360	19.0%

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Foreign Exchange Futures								
CHILEAN PESO	158	0	-	317.3	-50.1%	128	0	268707.4%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,373,455	2,017,440.24	17.6%	2,736,692.65	-13.3%	2,587,932	2,420,744	6.9%
Equity Index Futures	1,509,635	1,848,877.62	-18.3%	2,280,376.9	-33.8%	1,845,959	2,276,498	-18.9%
FX Futures	806,876	699,115.67	15.4%	1,154,859.3	-30.1%	832,165	765,712	8.7%
Commodities and Alternative Invest	119,419	102,716.81	16.3%	152,736.05	-21.8%	131,649	103,473	27.2%
Foreign Exchange Futures	158	0	-	317.3	-50.1%	128	0	268707.4%
TOTAL FUTURES	4,809,544	4,668,150.33	3.0%	6,324,982.2	-24.0%	5,397,832.74	5,566,427.97	-3.0%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,510,052	831,074.29	81.7%	1,392,738.8	8.4%	1,392,776	1,163,107	19.7%
Equity Index Options	627,708	592,455.91	6.0%	645,060.95	-2.7%	665,135	618,359	7.6%
FX Options	80,627	63,692.62	26.6%	101,102.35	-20.3%	78,688	71,680	9.8%
Commodities and Alternative Invest	28,958	29,364.43	-1.4%	28,949.7	0.0%	26,655	29,701	-10.3%
TOTAL OPTIONS	2,247,345	1,516,587.24	48.2%	2,167,851.8	3.7%	2,163,254.27	1,882,846.19	14.9%
TOTAL COMBINED								
Interest Rate	3,883,507	2,848,514.52	36.3%	4,129,431.45	-6.0%	3,980,708	3,583,851	11.1%
Equity Index	2,137,343	2,441,333.52	-12.5%	2,925,437.85	-26.9%	2,511,094	2,894,857	-13.3%
FX	887,503	762,808.29	16.3%	1,255,961.65	-29.3%	910,854	837,392	8.8%
Commodities and Alternative Invest	148,377	132,081.24	12.3%	181,685.75	-18.3%	158,304	133,174	18.9%
Foreign Exchange	158	0	-	317.3	-50.1%	128	0	268707.4%
GRAND TOTAL	7,056,889	6,184,737.57	14.1%	8,492,834	-16.9%	7,561,087.01	7,449,274.16	1.5%