

CME Exchange ADV Report - Monthly

November 2017

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	ADV NOV 2017	ADV NOV 2016	% CHG	ADV OCT 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
EURODOLLARS	2,361,894	4,037,766.24	-41.5%	2,373,360.18	-0.5%	2,567,166	2,567,700	0.0%
1-MONTH EURODOLLAR	210	103.38	103.6%	95.05	121.4%	235	56	322.1%
Interest Rate Options								
EURODOLLARS	490,343	774,817.48	-36.7%	533,139.91	-8.0%	617,623	686,645	-10.1%
EURO MIDCURVE	858,276	1,011,677.33	-15.2%	976,912.09	-12.1%	771,138	533,133	44.6%
Equity Index Futures								
E-MINI S&P500	1,317,245	1,821,426.24	-27.7%	1,111,106.64	18.6%	1,450,206	1,889,743	-23.3%
S&P 500	3,727	5,332.43	-30.1%	2,979.95	25.1%	5,691	8,448	-32.6%
E-MINI MIDCAP	13,453	16,798.67	-19.9%	10,419.14	29.1%	16,774	21,071	-20.4%
S&P 500 GROWTH	0	0.52	-90.9%	0.82	-94.2%	1	1	8.7%
S&P 500/VALUE	582	471.05	23.5%	971.64	-40.2%	912	498	83.2%
E-MINI RUSSELL 2000	107,265	0	-	78,053.45	37.4%	33,362	0	-
E-MINI RUSSELL 1000	398	3.57	11045.4%	246.05	61.8%	195	18	963.2%
E-MINI NASDAQ 100	308,653	256,986.76	20.1%	249,951.68	23.5%	272,870	265,255	2.9%
NIKKEI 225 (\$) STOCK	20,243	13,916.29	45.5%	11,156.41	81.4%	13,103	17,232	-24.0%
NIKKEI 225 (YEN) STOCK	54,794	63,052.1	-13.1%	39,673.59	38.1%	43,714	59,531	-26.6%
S&P MATERIALS SECTOR	443	645.33	-31.4%	306.73	44.4%	406	318	27.9%
S&P ENERGY SECTOR	385	827.81	-53.5%	308.14	24.9%	739	534	38.4%
S&P FINANCIAL SECTOR	699	1,014.1	-31.0%	537.05	30.2%	1,327	624	112.7%
S&P INDUSTRIAL SECTOR	357	1,282.52	-72.2%	287	24.4%	411	488	-15.6%
S&P TECHNOLOGY SECTOR	350	239.71	46.2%	229.23	52.9%	457	300	52.7%
S&P UTILITIES SECTOR	644	1,116.33	-42.3%	516.73	24.6%	1,226	1,158	5.9%
S&P HEALTH CARE SECTOR	267	946.95	-71.8%	242.41	10.1%	709	564	25.8%
S&P CONSUMER DSCRTNRY SE	188	699.43	-73.1%	301	-37.4%	338	577	-41.3%
E-MINI RUSSELL 1000 GROWTH	382	5.71	6580.0%	224.41	70.1%	172	12	1348.4%
FT-SE 100	56	28.9	93.2%	36.32	53.8%	29	30	-4.8%
E-MINI RUSSELL 1000 VALUE	762	4.29	17678.9%	550.77	38.3%	354	35	899.2%
S&P CONSUMER STAPLES SECT	323	872.62	-63.0%	514.14	-37.2%	734	1,270	-42.2%
IBOVESPA INDEX	28	34.71	-19.1%	56.95	-50.7%	31	34	-8.6%
NASDAQ BIOTECH	17	22.76	-25.1%	4.55	275.0%	16	4	315.5%
E-mini FTSE 100 (USD)	52	0.1	54571.8%	26.95	93.1%	9	2	452.5%
E-mini FTSE China 50	210	75.29	178.6%	83.73	150.5%	84	44	89.8%
FTSE Emerging	13	3	322.2%	8.5	49.0%	3	6	-51.4%
E-MINI S&P REAL ESTATE SELE	78	236.57	-67.2%	199.5	-61.1%	271	28	858.2%
NIFTY 50	684	528.48	29.5%	641.95	6.6%	569	499	14.2%

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Equity Index Options								
E-MINI S&P500	258,703	258,793.57	0.0%	166,272.5	55.6%	202,571	234,136	-13.5%
S&P 500	20,747	17,872.38	16.1%	12,540.05	65.4%	15,475	23,400	-33.9%
E-MINI MIDCAP	0	0	-	0	-	0	0	-100.0%
E-MINI RUSSELL 2000	912	0	-	562.73	62.1%	179	0	-
E-MINI NASDAQ 100	16,742	9,547.05	75.4%	13,294.5	25.9%	11,652	10,413	11.9%
EOM S&P 500	13,238	7,646.95	73.1%	9,906.82	33.6%	9,138	8,213	11.3%
EOM EMINI S&P	110,314	105,531.62	4.5%	89,209	23.7%	96,257	80,583	19.5%
EOW1 EMINI S&P 500	59,372	49,446.9	20.1%	49,206.86	20.7%	51,106	47,603	7.4%
EOW2 EMINI S&P 500	57,854	90,841.14	-36.3%	41,645.73	38.9%	50,851	52,407	-3.0%
EOW1 S&P 500	5,143	2,106.33	144.2%	4,745.27	8.4%	4,251	2,898	46.7%
EOW2 S&P 500	11,596	6,409	80.9%	9,407.55	23.3%	8,275	6,170	34.1%
EOW4 EMINI S&P 500	42,521	35,552.95	19.6%	49,243.18	-13.7%	45,612	51,701	-11.8%
EOW1 E-MINI RUSSELL 2000 WE	84	0	-	120.45	-30.3%	29	0	-
EOW4 E-MINI RUSSELL 2000 WE	148	0	-	243.5	-39.2%	50	0	-
EOW1 E-MINI RUSSELL 2000 WE	78	0	-	111.64	-30.0%	28	0	-
EOW2 E-MINI RUSSELL 2000 WE	237	0	-	194	22.2%	50	0	-
EOM E-MINI RUSSELL 2000 END	166	0	-	76.27	118.1%	65	0	-
EOW3 E-MINI RUSSELL 2000 WE	574	0	-	917.55	-37.5%	240	0	-
EOW3 EMINI S&P 500	142,514	199,899.24	-28.7%	158,665.77	-10.2%	160,422	105,156	52.6%
EOW3 S&P 500	16,205	18,881.05	-14.2%	21,344.23	-24.1%	17,249	12,421	38.9%

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FX Futures								
AUSTRALIAN DOLLAR	94,298	110,236.38	-14.5%	102,298.36	-7.8%	95,618	102,007	-6.3%
BRITISH POUND	140,039	127,554.19	9.8%	116,860.59	19.8%	121,568	115,230	5.5%
BRAZIL REAL	4,731	4,367.05	8.3%	6,272.23	-24.6%	4,563	4,011	13.8%
CANADIAN DOLLAR	67,638	76,868.57	-12.0%	70,869.77	-4.6%	75,676	74,823	1.1%
E-MINI EURO FX	4,274	4,340.43	-1.5%	3,682.55	16.1%	4,484	3,639	23.2%
EURO FX	218,745	218,894.52	-0.1%	213,851.05	2.3%	220,752	191,894	15.0%
E-MINI JAPANESE YEN	520	1,709.67	-69.6%	470.5	10.5%	1,340	1,567	-14.5%
JAPANESE YEN	166,489	185,208.19	-10.1%	155,698.73	6.9%	166,627	144,749	15.1%
MEXICAN PESO	48,837	69,307.24	-29.5%	53,209.09	-8.2%	50,676	56,390	-10.1%
NEW ZEALND DOLLAR	24,700	27,068.57	-8.7%	26,674.91	-7.4%	25,083	23,297	7.7%
NKR/USD CROSS RATE	77	67.33	13.7%	62.77	22.0%	98	83	17.7%
RUSSIAN RUBLE	2,654	1,557.62	70.4%	1,074.91	146.9%	2,421	1,726	40.3%
S.AFRICAN RAND	1,868	1,358.9	37.5%	2,095.82	-10.9%	2,604	897	190.4%
SWISS FRANC	25,104	28,763.1	-12.7%	25,069.18	0.1%	27,111	23,130	17.2%
AD/CD CROSS RATES	0	0.24	-100.0%	3.32	-100.0%	4	0	1320.4%
AD/JY CROSS RATES	75	176.62	-57.8%	118	-36.8%	128	190	-32.3%
AD/NE CROSS RATES	2	0.52	363.7%	5.91	-58.9%	5	3	49.5%
BP/JY CROSS RATES	201	81.48	146.6%	147.73	36.0%	155	88	76.5%
BP/SF CROSS RATES	8	2.19	280.4%	1.82	358.3%	4	2	91.2%
CD/JY CROSS RATES	0	0.19	-100.0%	0	-	6	0	9838.7%
EC/AD CROSS RATES	82	44.05	86.1%	94.86	-13.6%	150	80	87.1%
EC/CD CROSS RATES	112	116.9	-4.6%	188.32	-40.8%	209	120	73.6%
EC/NOK CROSS RATES	36	0	-	32.91	10.8%	13	0	32045.6%
EC/SEK CROSS RATES	58	7.71	656.2%	40.36	44.5%	38	12	218.9%
EFX/BP CROSS RATES	3,354	2,803.29	19.6%	2,822.5	18.8%	3,751	3,725	0.7%
EFX/JY CROSS RATES	2,682	1,846.57	45.2%	2,452.5	9.4%	3,266	2,021	61.6%
EFX/SF CROSS RATES	822	1,334.76	-38.4%	1,058.68	-22.4%	1,738	1,805	-3.7%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-
SKR/USD CROSS RATES	71	47.57	50.2%	69.73	2.4%	122	89	36.8%
POLISH ZLOTY (US)	15	148.67	-90.0%	2.18	583.1%	16	74	-78.7%
POLISH ZLOTY (EC)	1	2	-54.8%	0.32	184.3%	2	86	-98.0%
SHEKEL	2	0	-	9.18	-81.8%	2	0	-
RMB USD	0	8.86	-99.5%	0.18	-73.8%	1	15	-90.9%
KOREAN WON	7	0.24	2900.0%	1.59	349.0%	2	1	169.2%
TURKISH LIRA	18	0.14	12229.6%	15	17.5%	82	0	95188.1%
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	3,982	5,988	-33.5%	3,715.32	7.2%	4,097	4,971	-17.6%
E-MICRO EUR/USD	10,846	15,388.71	-29.5%	10,493.55	3.4%	11,991	13,281	-9.7%
E-MICRO GBP/USD	2,649	6,400.48	-58.6%	2,505.91	5.7%	2,737	4,223	-35.2%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-100.0%
USDZAR	0	1.9	-100.0%	0	-	0	0	-100.0%
CHINESE RENMINBI (CNH)	100	161.19	-38.0%	75.27	32.7%	76	77	-1.7%
E-MICRO INR/USD	163	274.29	-40.6%	109.64	48.7%	126	115	9.2%
INDIAN RUPEE	3,326	1,167.33	185.0%	2,428.73	37.0%	1,852	628	195.2%
E-MICRO CAD/USD	840	989.48	-15.1%	866.95	-3.1%	965	1,006	-4.1%
E-MICRO JPY/USD	1,802	2,781	-35.2%	1,375.64	31.0%	1,851	1,497	23.6%
MICRO CHF/USD	64	81.29	-21.1%	49.82	28.7%	48	89	-46.3%
E-MICRO USD/CNH	0	0	-	0	-	0	0	-100.0%
FCRXR	0	389.81	-100.0%	0	-	27	54	-50.1%

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FX Options								
AUSTRALIAN DOLLAR	0	4,373.38	-100.0%	0	-	921	6,232	-85.2%
BRITISH POUND	0	7,062.76	-100.0%	0	-	2,062	9,642	-78.6%
CANADIAN DOLLAR	0	2,470.95	-100.0%	0	-	827	6,121	-86.5%
EURO FX	0	28,709.05	-100.0%	0	-	5,712	31,442	-81.8%
JAPANESE YEN	0	13,336.43	-100.0%	0	-	2,495	14,445	-82.7%
MEXICAN PESO	99	575.76	-82.7%	627.36	-84.2%	161	216	-25.6%
RUSSIAN RUBLE	0	0	-	0	-	0	6	-100.0%
SWISS FRANC	0	321.95	-100.0%	0	-	25	298	-91.7%
JAPANESE YEN (EU)	0	1.81	-94.7%	0	-	1	26	-96.9%
EURO FX (EU)	1	5.24	-85.5%	2.09	-63.6%	2	124	-98.2%
SWISS FRANC (EU)	0	0	-	0	-	0	0	-
CANADIAN DOLLAR (EU)	1	0.33	257.2%	0	-	1	8	-92.5%
BRITISH POUND (EU)	8	0.62	1269.3%	72.95	-88.4%	19	40	-51.7%
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	5	-99.8%
OTC GBPUSD SUB	408	0	-	10.45	3801.3%	38	0	-
JAPANESE YEN VOL	451	0	-	7.95	5567.9%	42	0	-
OTC AUDUSD SUB	89	0	-	6.23	1330.7%	9	0	-
EURO FX VOL	1,423	0	-	40.27	3433.2%	133	0	-
OTC CADUSD SUB	24	0	-	2.27	966.5%	2	0	-
CANADIAN DOLLAR VOL	207	0	-	13.59	1422.0%	20	0	-
CAD/USD PQO 2pm Fix	6,524	2,365.14	175.9%	8,383.55	-22.2%	6,782	460	1375.7%
JPY/USD PQO 2pm Fix	12,776	7,068.38	80.7%	11,818.09	8.1%	12,659	935	1254.2%
CHF/USD PQO 2pm Fix	119	258.1	-53.8%	552.59	-78.4%	161	34	372.6%
AUD/USD PQO 2pm Fix	4,715	3,094.29	52.4%	5,745.27	-17.9%	5,346	452	1083.0%
EUR/USD PQO 2pm Fix	38,188	11,901.1	220.9%	38,716.86	-1.4%	30,989	1,738	1682.6%
GBP/USD PQO 2pm Fix	18,337	2,859.52	541.3%	14,627.5	25.4%	10,708	614	1644.3%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	71,505	59,881.19	19.4%	55,822.55	28.1%	65,692	52,174	25.9%
FEEDER CATTLE	11,814	9,107.76	29.7%	14,947.36	-21.0%	14,143	10,116	39.8%
LEAN HOGS	52,296	43,590.05	20.0%	43,436.55	20.4%	45,501	36,196	25.7%
LUMBER	892	646.38	38.1%	986.95	-9.6%	808	702	15.2%
MILK	1,300	1,339.71	-3.0%	1,009.32	28.8%	1,275	1,231	3.6%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	187	195.9	-4.5%	315.59	-40.7%	238	225	5.8%
BUTTER CS	184	136.24	35.0%	165.27	11.3%	157	158	-0.3%
CLASS IV MILK	20	67.52	-70.6%	23.14	-14.2%	44	55	-20.4%
DRY WHEY	88	86.71	1.3%	48.55	80.9%	83	61	35.0%
GSCI EXCESS RETURN FUT	94	18.86	400.0%	15.77	497.8%	1,401	1,100	27.4%
GOLDMAN SACHS	1,598	1,829.14	-12.6%	1,568.18	1.9%	1,624	1,409	15.3%
HOUSING INDEX	0	2.19	-95.7%	0.41	-76.7%	1	1	-4.3%
HDD WEATHER	12	76.24	-84.4%	13.64	-12.7%	7	15	-51.5%
CDD WEATHER	0	0	-	0	-	114	15	677.8%
HDD SEASONAL STRIP	0	0	-	0	-	0	2	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	5	7	-30.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	2	3	-38.5%
HDD EURO SEASONAL STRIP	0	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	734	350.24	109.5%	503.5	45.7%	500	476	5.1%
S&P GSCI ENHANCED ER SWAP	0	0	-	91.14	-100.0%	451	357	26.5%
MALAYSIAN PALM SWAP	266	331.24	-19.8%	378	-29.7%	438	450	-2.8%
USD CRUDE PALM OIL	75	0	-	92.73	-18.9%	22	11	106.6%
Commodities and Alternative Investments								
Options								
LIVE CATTLE	11,715	12,289.86	-4.7%	12,518.09	-6.4%	11,732	16,403	-28.5%
FEEDER CATTLE	1,349	1,487.38	-9.3%	1,739.59	-22.5%	1,637	1,658	-1.3%
LEAN HOGS	10,371	7,367.48	40.8%	11,622.5	-10.8%	10,381	8,703	19.3%
LUMBER	129	53.24	142.8%	80.27	61.1%	63	50	27.1%
MILK	1,993	1,531.67	30.1%	1,534.68	29.9%	1,700	1,427	19.2%
MLK MID	7	8	-15.5%	4	69.0%	3	3	0.8%
NFD MILK	224	63.67	251.3%	320.32	-30.2%	209	145	43.5%
BUTTER CS	145	59.95	141.8%	126.95	14.2%	90	59	51.8%
CLASS IV MILK	90	51.1	76.7%	84.55	6.8%	84	52	61.2%
DRY WHEY	65	3.57	1708.0%	66.32	-2.6%	29	4	542.8%
HOUSING INDEX	0	0	-	0	-	0	0	155.6%
HDD WEATHER	0	0	-	0	-	5	4	25.0%
CDD WEATHER	0	0	-	0	-	203	4	4600.0%
HDD SEASONAL STRIP	214	47.62	350.0%	45.45	371.4%	69	84	-17.9%
CDD SEASONAL STRIP	0	0	-	0	-	12	127	-90.4%
HDD WEATHER EUROPEAN	0	0	-	0	-	6	24	-72.7%
HDD EURO SEASONAL STRIP	119	0	-	0	-	11	11	0.0%
LV CATL CSO	0	0.24	-100.0%	2.41	-100.0%	9	1	630.3%
CASH-SETTLED CHEESE	637	305.52	108.4%	813.23	-21.7%	448	355	26.0%

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Foreign Exchange Futures								
CHILEAN PESO	181	0	-	158.32	14.3%	133	0	306529.6%
Foreign Exchange Options								
OTC AUDUSD SUB	30	0	-	0	-	3	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	2,362,105	4,037,869.62	-41.5%	2,373,455.23	-0.5%	2,567,402	2,567,756	0.0%
Equity Index Futures	1,832,296	2,186,572.24	-16.2%	1,509,635.41	21.4%	1,844,717	2,268,323	-18.7%
FX Futures	831,291	897,547.24	-7.4%	806,876.36	3.0%	832,086	777,697	7.0%
Commodities and Alternative Invest	141,066	117,659.38	19.9%	119,418.64	18.1%	132,505	104,763	26.5%
Foreign Exchange Futures	181	0	-	158.32	14.3%	133	0	306529.6%
TOTAL FUTURES	5,166,938	7,239,648.48	-28.6%	4,809,543.96	7.4%	5,376,842.35	5,718,538.93	-6.0%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,348,618	1,786,494.81	-24.5%	1,510,052	-10.7%	1,388,762	1,219,779	13.9%
Equity Index Options	757,149	802,528.19	-5.7%	627,707.59	20.6%	673,500	635,101	6.0%
FX Options	83,372	84,404.81	-1.2%	80,627.05	3.4%	79,114	72,837	8.6%
Commodities and Alternative Invest	27,058	23,269.29	16.3%	28,958.36	-6.6%	26,692	29,116	-8.3%
Foreign Exchange Options	30	0	-	0	-	3	0	-
TOTAL OPTIONS	2,216,226	2,696,697.1	-17.8%	2,247,345	-1.4%	2,168,069.94	1,956,832.64	10.8%
TOTAL COMBINED								
Interest Rate	3,710,723	5,824,364.43	-36.3%	3,883,507.23	-4.4%	3,956,164	3,787,534	4.5%
Equity Index	2,589,444	2,989,100.43	-13.4%	2,137,343	21.2%	2,518,216	2,903,424	-13.3%
FX	914,663	981,952.05	-6.9%	887,503.41	3.1%	911,200	850,534	7.1%
Commodities and Alternative Invest	168,123	140,928.67	19.3%	148,377	13.3%	159,197	133,879	18.9%
Foreign Exchange	211	0	-	158.32	33.4%	136	0	312868.1%
GRAND TOTAL	7,383,165	9,936,345.57	-25.7%	7,056,888.96	4.6%	7,544,912.29	7,675,371.56	-1.7%