

CME Exchange ADV Report - Monthly

November 2018

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	ADV NOV 2018	ADV NOV 2017	% CHG	ADV OCT 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	0	210.48	-100.0%	0	-	137	235	-41.9%
EURODOLLARS	2,807,013	2,361,894.24	18.8%	3,167,037.96	-11.4%	2,988,087	2,567,166	16.4%
SOFR	11,889	0	-	8,040.65	47.9%	3,450	0	-
SONIA	5,949	0	-	2,669.52	122.8%	803	0	-
Interest Rate Options								
EURODOLLARS	509,896	490,342.76	4.0%	734,913.96	-30.6%	688,289	617,623	11.4%
EURO MIDCURVE	780,560	858,275.52	-9.1%	716,681.04	8.9%	727,078	771,138	-5.7%
Equity Index Futures								
BITCOIN FUTURES	5,988	0	-	2,485.09	141.0%	3,635	0	-
E-mini FTSE 100 (USD)	62	52.05	19.5%	79.43	-21.7%	67	9	646.7%
E-mini FTSE China 50	24	209.71	-88.7%	42.87	-44.7%	48	84	-41.9%
E-MINI MIDCAP	17,287	13,453.19	28.5%	23,122.39	-25.2%	18,692	16,774	11.4%
E-MINI NASDAQ 100	623,524	308,652.9	102.0%	725,390.91	-14.0%	472,149	272,870	73.0%
E-MINI RUSSELL 1000	500	398.05	25.7%	594	-15.8%	672	195	245.3%
E-MINI RUSSELL 1000 GROWTH	542	381.71	42.1%	480.74	12.8%	527	172	205.8%
E-MINI RUSSELL 1000 VALUE	615	761.95	-19.3%	613.22	0.3%	712	354	100.8%
E-MINI RUSSELL 2000	149,070	107,264.9	39.0%	186,966.26	-20.3%	141,933	33,362	325.4%
E-MINI S&P500	1,769,201	1,317,244.57	34.3%	2,311,113.43	-23.4%	1,690,209	1,450,206	16.5%
E-MINI S&P REAL ESTATE SELE	375	77.62	382.6%	447.43	-16.3%	379	271	39.7%
FT-SE 100	56	55.86	-0.5%	60.43	-8.0%	60	29	105.2%
FTSE Emerging	142	12.67	1019.9%	35.52	299.4%	35	3	1007.4%
IBOVESPA INDEX	6	28.1	-76.9%	81.65	-92.1%	53	31	68.7%
NASDAQ BIOTECH	5	17.05	-72.1%	0	-	30	16	89.4%
NIFTY 50	0	684.24	-100.0%	0	-	235	569	-58.8%
NIKKEI 225 (\$) STOCK	12,946	20,242.71	-36.0%	17,485.57	-26.0%	14,821	13,103	13.1%
NIKKEI 225 (YEN) STOCK	40,881	54,793.62	-25.4%	56,816.22	-28.0%	42,457	43,714	-2.9%
S&P 500	4,691	3,726.71	25.9%	5,555.17	-15.6%	6,512	5,691	14.4%
S&P 500/GI	0	0.05	-100.0%	0	-	0	1	-71.0%
S&P 500/VALUE	838	581.52	44.2%	1,897.09	-55.8%	717	912	-21.4%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
S&P CONSUMER DSCRTNRY SE	1,124	188.29	496.7%	1,729.09	-35.0%	937	338	176.7%
S&P CONSUMER STAPLES SECT	713	322.86	120.9%	1,261.35	-43.5%	1,164	734	58.6%
S&P ENERGY SECTOR	1,855	384.86	382.1%	1,859.7	-0.2%	1,653	739	123.7%
S&P FINANCIAL SECTOR	2,247	699.38	221.2%	3,159.39	-28.9%	2,452	1,327	84.7%
S&P HEALTH CARE SECTOR	1,369	266.9	412.9%	1,189.3	15.1%	927	709	30.7%
S&P INDUSTRIAL SECTOR	959	356.9	168.8%	1,329.57	-27.8%	858	411	108.7%
S&P MATERIALS SECTOR	559	442.95	26.1%	896.91	-37.7%	596	406	46.6%
S&P TECHNOLOGY SECTOR	2,524	350.48	620.1%	4,136.22	-39.0%	1,690	457	269.7%
S&P UTILITIES SECTOR	1,648	644.05	155.9%	2,333.52	-29.4%	1,945	1,226	58.6%
YEN DENOMINATED TOPIX	28	0	-	36.7	-22.5%	25	0	-

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Equity Index Options								
E-MINI NASDAQ 100	11,873	16,742.24	-29.1%	13,946.57	-14.9%	11,566	11,652	-0.7%
E-MINI RUSSELL 2000	529	912.05	-42.0%	726.13	-27.1%	617	179	244.9%
E-MINI S&P500	314,584	258,702.95	21.6%	319,261.3	-1.5%	280,497	202,571	38.5%
EOM E-MINI RUSSELL 2000 END	501	166.33	201.4%	307.09	63.3%	321	65	393.2%
EOM EMINI S&P	111,255	110,314.48	0.9%	172,315.7	-35.4%	124,983	96,257	29.8%
EOM S&P 500	7,487	13,238.29	-43.4%	7,090.96	5.6%	8,590	9,138	-6.0%
EOW1 E-MINI RUSSELL 2000 WE	81	78.14	3.7%	148.74	-45.5%	98	28	242.5%
EOW1 E-MINI RUSSELL 2000 WE	92	84	9.8%	137.17	-32.8%	121	29	321.7%
EOW1 EMINI S&P 500	55,438	59,372.14	-6.6%	68,052.26	-18.5%	53,394	51,106	4.5%
EOW1 S&P 500	1,640	5,143.24	-68.1%	4,731.57	-65.3%	3,813	4,251	-10.3%
EOW2 E-MINI RUSSELL 2000 WE	253	237	6.9%	263.04	-3.7%	238	50	372.9%
EOW2 EMINI S&P 500	62,388	57,853.86	7.8%	88,411.26	-29.4%	61,760	50,851	21.5%
EOW2 S&P 500	6,331	11,596.29	-45.4%	10,648.57	-40.5%	7,433	8,275	-10.2%
EOW3 E-MINI RUSSELL 2000 WE	666	573.52	16.0%	840.09	-20.8%	894	240	273.1%
EOW3 EMINI S&P 500	152,338	142,513.81	6.9%	275,216.13	-44.6%	174,289	160,422	8.6%
EOW3 S&P 500	8,320	16,204.62	-48.7%	10,628.22	-21.7%	12,804	17,249	-25.8%
EOW4 E-MINI RUSSELL 2000 WE	225	148.05	51.8%	314.78	-28.6%	250	50	399.4%
EOW4 EMINI S&P 500	47,175	42,520.71	10.9%	81,103.43	-41.8%	53,533	45,612	17.4%
S&P 500	19,478	20,746.9	-6.1%	14,174.43	37.4%	14,931	15,475	-3.5%

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FX Futures								
AD/CD CROSS RATES	0	0	-	0	-	0	4	-93.0%
AD/JY CROSS RATES	147	74.62	97.2%	136.65	7.7%	200	128	55.3%
AD/NE CROSS RATES	3	2.43	21.6%	1.48	99.7%	3	5	-27.6%
AUSTRALIAN DOLLAR	106,146	94,297.57	12.6%	96,753.22	9.7%	111,684	95,618	16.8%
BDI	0	0	-	0	-	0	27	-100.0%
BP/JY CROSS RATES	101	200.9	-49.9%	113.87	-11.6%	149	155	-4.1%
BP/SF CROSS RATES	8	8.33	-1.7%	14.22	-42.4%	17	4	320.7%
BRAZIL REAL	4,263	4,730.52	-9.9%	6,121.09	-30.3%	6,660	4,563	45.9%
BRITISH POUND	136,807	140,038.86	-2.3%	104,679.78	30.7%	128,810	121,568	6.0%
CANADIAN DOLLAR	73,561	67,637.52	8.8%	72,499.04	1.5%	82,038	75,676	8.4%
CD/JY CROSS RATES	0	0	-	4.35	-100.0%	6	6	-7.2%
CHINESE RENMINBI (CNH)	990	99.9	891.1%	793.48	24.8%	424	76	457.7%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	68	81.95	-17.0%	80.87	-15.9%	110	150	-26.4%
EC/CD CROSS RATES	37	111.52	-66.5%	55.78	-33.1%	159	209	-24.0%
EC/NOK CROSS RATES	8	36.48	-77.4%	10.22	-19.4%	18	13	43.2%
EC/SEK CROSS RATES	5	58.33	-91.0%	5.96	-12.1%	35	38	-9.1%
EFX/BP CROSS RATES	2,975	3,353.95	-11.3%	2,713.13	9.6%	4,011	3,751	6.9%
EFX/JY CROSS RATES	2,058	2,682.14	-23.3%	2,874.78	-28.4%	3,970	3,266	21.6%
EFX/SF CROSS RATES	1,000	821.86	21.6%	1,241.78	-19.5%	1,427	1,738	-17.9%
E-MICRO AUD/USD	5,859	3,981.9	47.2%	4,820.91	21.5%	5,180	4,097	26.4%
E-MICRO CAD/USD	745	840.48	-11.3%	627.74	18.7%	817	965	-15.3%
E-MICRO CHF/USD	71	64.1	10.0%	64.91	8.6%	70	48	47.0%
E-MICRO EUR/USD	15,459	10,846.29	42.5%	15,119.74	2.2%	17,402	11,991	45.1%
E-MICRO GBP/USD	2,543	2,648.62	-4.0%	1,199.48	112.0%	2,195	2,737	-19.8%
E-MICRO INR/USD	285	163	75.1%	340.52	-16.2%	236	126	87.1%
E-MICRO JPY/USD	1,151	1,802.14	-36.1%	1,359.57	-15.3%	1,427	1,851	-22.9%
E-MINI EURO FX	4,040	4,274.19	-5.5%	4,164.13	-3.0%	4,837	4,484	7.9%
E-MINI JAPANESE YEN	447	519.81	-14.1%	634.17	-29.6%	609	1,340	-54.5%
EURO FX	220,319	218,745.33	0.7%	235,608.3	-6.5%	273,411	220,752	23.9%
HUNGARIAN FORINT (EC)	2	0	-	1.74	9.5%	0	0	-
HUNGARIAN FORINT (US)	7	0	-	3.22	125.0%	3	0	-
INDIAN RUPEE	4,730	3,326.43	42.2%	5,488.83	-13.8%	4,357	1,852	135.2%
JAPANESE YEN	128,929	166,488.71	-22.6%	157,567.09	-18.2%	145,146	166,627	-12.9%
KOREAN WON	44	7.14	517.3%	42.48	3.8%	26	2	1183.2%
MEXICAN PESO	62,032	48,836.62	27.0%	65,541.26	-5.4%	67,675	50,676	33.5%
NEW ZEALND DOLLAR	29,754	24,700.1	20.5%	22,032.22	35.0%	29,933	25,083	19.3%
NKR/USD CROSS RATE	140	76.57	82.4%	326.13	-57.2%	251	98	157.7%
POLISH ZLOTY (EC)	1	0.9	15.8%	0.52	100.8%	1	2	-49.1%
POLISH ZLOTY (US)	3	14.9	-82.7%	7.39	-65.2%	5	16	-70.4%
RMB USD	2	0.05	3901.7%	0.09	2089.4%	0	1	-79.8%
RUSSIAN RUBLE	2,345	2,654.19	-11.6%	1,864.48	25.8%	2,808	2,421	16.0%
S.AFRICAN RAND	1,936	1,867.95	3.7%	1,534.04	26.2%	2,240	2,604	-14.0%
SF/JY CROSS RATES	0	0	-	0	-	1	0	519.4%
SHEKEL	0	1.67	-100.0%	0.57	-100.0%	11	2	434.7%
SKR/USD CROSS RATES	140	71.43	96.5%	317.52	-55.8%	239	122	95.8%
SWISS FRANC	23,029	25,104.24	-8.3%	24,541.83	-6.2%	28,488	27,111	5.1%
TURKISH LIRA	15	17.62	-16.2%	55.57	-73.4%	158	82	92.2%
USDZAR	0	0	-	0.43	-100.0%	0	0	-

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FX Options								
AUD/USD PQO 2pm Fix	7,105	4,804.57	47.9%	5,646	25.8%	6,306	5,355	17.8%
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	0	0	-	0	-	0	921	-100.0%
BRITISH POUND	0	0	-	0	-	0	2,062	-100.0%
BRITISH POUND (EU)	0	8.48	-98.9%	0.09	9.4%	1	19	-93.7%
CAD/USD PQO 2pm Fix	5,733	6,731.19	-14.8%	7,295.7	-21.4%	7,605	6,802	11.8%
CANADIAN DOLLAR	0	0	-	0	-	0	827	-100.0%
CANADIAN DOLLAR (EU)	0	1.19	-100.0%	0	-	0	1	-53.9%
CHF/USD PQO 2pm Fix	41	119.24	-66.0%	122.61	-66.9%	128	161	-20.5%
EFX/JY GROSS RATES	0	0	-	0	-	12	0	-
EURO FX	0	0	-	0	-	0	5,712	-100.0%
EURO FX (EU)	0	0.76	-100.0%	0	-	0	2	-88.4%
EUR/USD PQO 2pm Fix	29,176	39,611.19	-26.3%	29,069.87	0.4%	35,207	31,122	13.1%
GBP/USD PQO 2pm Fix	17,824	18,769	-5.0%	15,224.83	17.1%	13,134	10,749	22.2%
JAPANESE YEN	0	0	-	0	-	0	2,495	-100.0%
JAPANESE YEN (EU)	0	0.1	-100.0%	0	-	0	1	-100.0%
JPY/USD PQO 2pm Fix	11,588	13,226.52	-12.4%	13,748.09	-15.7%	12,449	12,701	-2.0%
MEXICAN PESO	77	99.33	-22.4%	108.65	-29.0%	98	161	-39.1%
NEW ZEALND DOLLAR	48	0	-	0.7	6862.1%	4	0	-
SWISS FRANC	0	0	-	0	-	0	25	-100.0%
SWISS FRANC (EU)	0	0	-	0	-	0	0	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	130	180.95	-28.2%	170.74	-23.9%	104	133	-21.7%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	23	30.19	-24.4%	55.39	-58.8%	43	3	1459.6%

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Ag Products Futures								
BUTTER CS	242	183.95	31.8%	212.91	13.9%	207	157	32.0%
CASH-SETTLED CHEESE	639	733.71	-12.8%	774.52	-17.4%	523	500	4.7%
CATTLE	69,854	71,504.81	-2.3%	60,755.26	15.0%	66,030	65,692	0.5%
CDD SEASONAL STRIP	0	0	-	0	-	3	5	-45.7%
CDD WEATHER	0	0	-	0	-	9	114	-91.8%
CLASS IV MILK	101	19.86	410.8%	44.78	126.5%	37	44	-16.5%
DRY WHEY	48	87.81	-45.3%	116.13	-58.6%	66	83	-20.2%
FEEDER CATTLE	10,770	11,814.33	-8.8%	14,416.87	-25.3%	14,213	14,143	0.5%
GOLDMAN SACHS	1,510	1,598.14	-5.5%	1,381.13	9.4%	1,494	1,624	-8.0%
GSCI EXCESS RETURN FUT	187	94.29	98.5%	70.3	166.3%	1,525	1,401	8.8%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	202	11.9	1600.0%	10.87	1761.9%	61	7	726.1%
HDD WEATHER EUROPEAN	286	0	-	0	-	103	2	5874.1%
HOGS	60,344	52,296.19	15.4%	49,597	21.7%	55,166	45,501	21.2%
HOUSING INDEX	1	0.1	450.2%	0.96	-45.2%	0	1	-25.1%
LUMBER	677	892.33	-24.1%	892.7	-24.1%	884	808	9.3%
MALAYSIAN PALM SWAP	34	265.71	-87.1%	46.96	-27.0%	192	438	-56.0%
MILK	1,476	1,300.14	13.5%	1,564.91	-5.7%	1,179	1,275	-7.5%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	275	187.14	47.2%	169.22	62.8%	240	238	0.9%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	146	451	-67.7%
USD CRUDE PALM OIL	23	75.24	-69.6%	33.91	-32.6%	34	22	55.5%
Ag Products Options								
BUTTER CS	174	144.95	19.7%	130.17	33.3%	191	90	113.0%
CASH-SETTLED CHEESE	382	636.71	-40.0%	566.35	-32.5%	476	448	6.2%
CATTLE	7,729	11,714.9	-34.0%	7,615.91	1.5%	10,758	11,732	-8.3%
CDD SEASONAL STRIP	0	0	-	0	-	3	12	-75.1%
CDD WEATHER	0	0	-	0	-	0	203	-100.0%
CLASS IV MILK	78	90.29	-13.9%	29.61	162.6%	54	84	-35.0%
DRY WHEY	4	64.57	-93.5%	24.65	-83.0%	28	29	-1.4%
FEEDER CATTLE	1,176	1,348.95	-12.8%	1,133.48	3.8%	1,372	1,637	-16.2%
HDD EURO SEASONAL STRIP	24	119.05	-80.0%	0	-	2	11	-80.1%
HDD SEASONAL STRIP	0	214.29	-100.0%	0	-	39	69	-44.0%
HDD WEATHER	5	0	-	10.87	-56.2%	2	5	-72.1%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	6	-100.0%
HOGS	10,829	10,370.81	4.4%	11,661.09	-7.1%	11,257	10,381	8.4%
HOUSING INDEX	0	0.19	-100.0%	0	-	0	0	-100.0%
LUMBER	73	129.29	-43.5%	102.48	-28.8%	84	63	32.8%
LV CATL CSO	1	0	-	0.87	-23.3%	1	9	-84.0%
MILK	1,779	1,993.24	-10.7%	1,814.7	-2.0%	1,671	1,700	-1.7%
MLK MID OPTIONS	0	6.76	-95.1%	1.65	-79.8%	2	3	-39.5%
NFD MILK	333	223.67	48.7%	199.26	66.9%	244	209	17.1%

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TOTAL FUTURES GROUP								
Interest Rate Futures	2,824,851	2,362,104.71	19.6%	3,177,748.13	-11.1%	2,992,477	2,567,402	16.6%
Equity Index Futures	2,639,779	1,832,295.86	44.1%	3,351,199.17	-21.2%	2,406,188	1,844,717	30.4%
FX Futures	832,207	831,291.29	0.1%	831,364.56	0.1%	927,251	832,086	11.4%
Foreign Exchange Futures	130	180.95	-28.2%	170.74	-23.9%	104	133	-21.7%
Ag Products Futures	146,671	141,065.67	4.0%	130,088.43	12.7%	142,114	132,505	7.3%
TOTAL FUTURES	6,443,639	5,166,938.48	24.7%	7,490,571.04	-14.0%	6,468,134.46	5,376,842.35	20.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,290,456	1,348,618.29	-4.3%	1,451,595	-11.1%	1,415,367	1,388,762	1.9%
Equity Index Options	800,655	757,148.62	5.7%	1,068,317.43	-25.1%	810,133	673,500	20.3%
FX Options	71,592	83,371.57	-14.1%	71,216.52	0.5%	74,945	79,114	-5.3%
Foreign Exchange Options	23	30.19	-24.4%	55.39	-58.8%	43	3	1459.6%
Ag Products Options	22,586	27,057.67	-16.5%	23,291.09	-3.0%	26,185	26,692	-1.9%
TOTAL OPTIONS	2,185,312	2,216,226.33	-1.4%	2,614,475.43	-16.4%	2,326,672.11	2,168,069.94	7.3%
TOTAL COMBINED								
Interest Rate	4,115,306	3,710,723	10.9%	4,629,343.13	-11.1%	4,407,844	3,956,164	11.4%
Equity Index	3,440,434	2,589,444.48	32.9%	4,419,516.61	-22.2%	3,216,321	2,518,216	27.7%
FX	903,799	914,662.86	-1.2%	902,581.09	0.1%	1,002,196	911,200	10.0%
Foreign Exchange	153	211.14	-27.7%	226.13	-32.5%	147	136	8.3%
Ag Products	169,258	168,123.33	0.7%	153,379.52	10.4%	168,299	159,197	5.7%
GRAND TOTAL	8,628,950	7,383,164.81	16.9%	10,105,046.48	-14.6%	8,794,806.56	7,544,912.29	16.6%