

CME Exchange ADV Report - Monthly

December 2017

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	ADV DEC 2017	ADV DEC 2016	% CHG	ADV NOV 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
EURODOLLARS	2,341,587	2,943,269.38	-20.4%	2,361,894.24	-0.9%	2,549,192	2,598,997	-1.9%
1-MONTH EURODOLLAR	587	324	81.3%	210.48	179.1%	263	78	237.2%
Interest Rate Options								
EURODOLLARS	537,791	458,997.29	17.2%	490,342.76	9.7%	611,262	667,675	-8.4%
EURO MIDCURVE	593,563	827,400.71	-28.3%	858,275.52	-30.8%	756,989	557,656	35.7%
Equity Index Futures								
E-MINI S&P500	1,530,198	1,721,329.62	-11.1%	1,317,244.57	16.2%	1,456,580	1,875,709	-22.3%
S&P 500	9,727	13,640	-28.7%	3,726.71	161.0%	6,013	8,880	-32.3%
E-MINI MIDCAP	22,858	25,631	-10.8%	13,453.19	69.9%	17,259	21,451	-19.5%
S&P 500 GROWTH	2	2.81	-39.5%	0.05	3471.4%	1	1	-1.3%
S&P 500/VALUE	825	891.19	-7.5%	581.52	41.8%	905	530	70.6%
E-MINI RUSSELL 2000	177,446	0	-	107,264.9	65.4%	44,843	0	-
E-MINI RUSSELL 1000	1,198	46.86	2456.2%	398.05	200.9%	275	21	1227.3%
E-MINI NASDAQ 100	326,307	213,153.29	53.1%	308,652.9	5.7%	277,128	260,913	6.2%
NIKKEI 225 (\$) STOCK	17,417	14,665.95	18.8%	20,242.71	-14.0%	13,447	17,018	-21.0%
NIKKEI 225 (YEN) STOCK	37,688	50,182.95	-24.9%	54,793.62	-31.2%	43,234	58,752	-26.4%
S&P MATERIALS SECTOR	733	587.9	24.6%	442.95	65.4%	432	340	27.1%
S&P ENERGY SECTOR	1,493	876.62	70.3%	384.86	288.0%	799	562	42.1%
S&P FINANCIAL SECTOR	4,318	1,442.05	199.4%	699.38	517.4%	1,566	692	126.2%
S&P INDUSTRIAL SECTOR	707	991.29	-28.6%	356.9	98.2%	435	530	-17.9%
S&P TECHNOLOGY SECTOR	1,616	582.14	177.6%	350.48	361.0%	550	323	70.1%
S&P UTILITIES SECTOR	3,236	1,471.05	120.0%	644.05	402.4%	1,386	1,184	17.1%
S&P HEALTH CARE SECTOR	1,046	786.81	32.9%	266.9	291.7%	736	583	26.3%
S&P CONSUMER DSCRTNRY SE	875	844.48	3.7%	188.29	365.0%	381	599	-36.3%
E-MINI RUSSELL 1000 GROWTH	1,029	31.86	3129.0%	381.71	169.5%	240	14	1674.2%
FT-SE 100	56	28	101.1%	55.86	0.8%	31	30	3.0%
E-MINI RUSSELL 1000 VALUE	1,501	116.48	1189.1%	761.95	97.1%	446	42	955.9%
S&P CONSUMER STAPLES SECT	2,323	1,058.57	119.4%	322.86	619.4%	861	1,253	-31.3%
IBOVESPA INDEX	66	45.1	45.2%	28.1	133.1%	34	35	-3.2%
NASDAQ BIOTECH	10	68.76	-85.6%	17.05	-41.9%	15	9	65.2%
NIFTY 50	564	91.57	516.3%	684.24	-17.5%	569	465	22.4%
E-MINI S&P REAL ESTATE SELE	540	365.62	47.8%	77.62	596.0%	293	56	418.7%
FTSE Emerging	11	1.81	494.1%	12.67	-15.1%	4	6	-38.3%
E-mini FTSE 100 (USD)	48	0	-	52.05	-8.0%	12	1	711.2%
E-mini FTSE China 50	121	55.86	116.8%	209.71	-42.3%	87	45	92.3%
BITCOIN FUTURES	475	0	-	0	-	38	0	-

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Equity Index Options								
E-MINI S&P500	213,086	228,688	-6.8%	258,702.95	-17.6%	203,408	233,682	-13.0%
S&P 500	15,938	12,799.14	24.5%	20,746.9	-23.2%	15,512	22,517	-31.1%
E-MINI MIDCAP	0	0	-	0	-	0	0	-100.0%
E-MINI RUSSELL 2000	327	0	-	912.05	-64.1%	191	0	-
E-MINI NASDAQ 100	9,092	7,745.52	17.4%	16,742.24	-45.7%	11,448	10,191	12.3%
EOM S&P 500	11,851	8,202.71	44.5%	13,238.29	-10.5%	9,354	8,213	13.9%
EOM EMINI S&P	127,778	108,738.48	17.5%	110,314.48	15.8%	98,768	82,929	19.1%
EOW1 EMINI S&P 500	43,187	34,022.43	26.9%	59,372.14	-27.3%	50,475	46,471	8.6%
EOW2 EMINI S&P 500	45,163	42,225.71	7.0%	57,853.86	-21.9%	50,398	51,559	-2.3%
EOW1 S&P 500	5,499	1,768.19	211.0%	5,143.24	6.9%	4,351	2,804	55.2%
EOW2 S&P 500	9,273	5,454.33	70.0%	11,596.29	-20.0%	8,355	6,110	36.7%
EOW4 EMINI S&P 500	44,901	46,703.57	-3.9%	42,520.71	5.6%	45,556	51,285	-11.2%
EOW3 S&P 500	15,504	13,660.86	13.5%	16,204.62	-4.3%	17,110	12,525	36.6%
EOW3 EMINI S&P 500	113,146	134,395.29	-15.8%	142,513.81	-20.6%	156,655	107,592	45.6%
EOW3 E-MINI RUSSELL 2000 WE	483	0	-	573.52	-15.8%	259	0	-
EOM E-MINI RUSSELL 2000 END	352	0	-	166.33	111.4%	88	0	-
EOW2 E-MINI RUSSELL 2000 WE	118	0	-	237	-50.4%	56	0	-
EOW4 E-MINI RUSSELL 2000 WE	252	0	-	148.05	69.9%	66	0	-
EOW1 E-MINI RUSSELL 2000 WE	42	0	-	78.14	-46.0%	30	0	-
EOW1 E-MINI RUSSELL 2000 WE	36	0	-	84	-56.8%	29	0	-

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FX Futures								
AUSTRALIAN DOLLAR	98,320	82,846.67	18.7%	94,297.57	4.3%	95,834	100,411	-4.6%
BRITISH POUND	154,283	119,418.19	29.2%	140,038.86	10.2%	124,175	115,579	7.4%
BRAZIL REAL	4,656	3,736.52	24.6%	4,730.52	-1.6%	4,571	3,988	14.6%
CANADIAN DOLLAR	87,064	67,292.43	29.4%	67,637.52	28.7%	76,584	74,196	3.2%
E-MINI EURO FX	5,334	5,173.29	3.1%	4,274.19	24.8%	4,552	3,767	20.8%
EURO FX	273,105	244,203.86	11.8%	218,745.33	24.9%	224,924	196,254	14.6%
E-MINI JAPANESE YEN	433	1,483.9	-70.8%	519.81	-16.8%	1,267	1,560	-18.8%
JAPANESE YEN	156,631	150,083.81	4.4%	166,488.71	-5.9%	165,830	145,194	14.2%
MEXICAN PESO	68,799	49,918.9	37.8%	48,836.62	40.9%	52,120	55,851	-6.7%
NEW ZEALND DOLLAR	27,921	26,514.86	5.3%	24,700.1	13.0%	25,310	23,565	7.4%
NKR/USD CROSS RATE	158	226.33	-30.3%	76.57	105.9%	102	95	7.9%
RUSSIAN RUBLE	7,069	3,948.71	79.0%	2,654.19	166.3%	2,792	1,911	46.0%
S.AFRICAN RAND	3,507	1,674.38	109.5%	1,867.95	87.7%	2,676	961	178.3%
SWISS FRANC	35,776	29,797.71	20.1%	25,104.24	42.5%	27,801	23,686	17.4%
AD/CD CROSS RATES	0	0.48	-100.0%	0	-	3	0	1119.4%
AD/JY CROSS RATES	192	395.43	-51.4%	74.62	157.3%	134	207	-35.5%
AD/NE CROSS RATES	3	0.05	6832.8%	2.43	35.9%	5	3	58.9%
BP/JY CROSS RATES	257	110.71	132.4%	200.9	28.1%	163	90	81.9%
BP/SF CROSS RATES	10	0.1	9931.5%	8.33	14.6%	4	2	131.2%
CD/JY CROSS RATES	0	0	-	0	-	6	0	9877.0%
EC/AD CROSS RATES	315	164.1	92.1%	81.95	284.6%	163	87	87.2%
EC/CD CROSS RATES	460	281.19	63.6%	111.52	312.6%	229	134	71.2%
EC/NOK CROSS RATES	13	0.1	13187.8%	36.48	-65.3%	13	0	28608.9%
EC/SEK CROSS RATES	80	35.57	123.5%	58.33	36.3%	42	14	197.6%
EFX/BP CROSS RATES	8,122	4,553.38	78.4%	3,353.95	142.2%	4,100	3,794	8.1%
EFX/JY CROSS RATES	6,130	3,596.43	70.5%	2,682.14	128.6%	3,494	2,152	62.4%
EFX/SF CROSS RATES	3,153	2,891.81	9.0%	821.86	283.7%	1,851	1,896	-2.4%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-
SKR/USD CROSS RATES	351	268.1	30.9%	71.43	391.4%	140	104	34.7%
POLISH ZLOTY (US)	21	284.52	-92.8%	14.9	37.9%	16	91	-82.4%
POLISH ZLOTY (EC)	2	2	-7.5%	0.9	104.5%	2	79	-97.8%
SHEKEL	49	0	-	1.67	2845.9%	6	0	-
RMB USD	1	13.76	-91.3%	0.05	2421.0%	1	15	-90.9%
KOREAN WON	16	1.67	869.0%	7.14	126.1%	3	1	281.2%
TURKISH LIRA	439	19.05	2202.7%	17.62	2389.4%	111	2	6548.6%
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	3,282	3,331	-1.5%	3,981.9	-17.6%	4,032	4,835	-16.6%
E-MICRO EUR/USD	10,876	14,479.48	-24.9%	10,846.29	0.3%	11,902	13,381	-11.1%
E-MICRO GBP/USD	2,474	3,006.95	-17.7%	2,648.62	-6.6%	2,716	4,121	-34.1%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-100.0%
USDZAR	0	0	-	0	-	0	0	-97.8%
CHINESE RENMINBI (CNH)	112	153.05	-26.6%	99.9	12.5%	79	84	-5.6%
E-MICRO INR/USD	99	157	-36.8%	163	-39.1%	124	119	4.2%
INDIAN RUPEE	2,227	728.62	205.6%	3,326.43	-33.1%	1,882	636	195.9%
E-MICRO CAD/USD	1,075	647.05	66.2%	840.48	27.9%	973	976	-0.3%
E-MICRO JPY/USD	1,126	2,437.38	-53.8%	1,802.14	-37.5%	1,793	1,575	13.8%
E-MICRO USD/CNH	0	0	-	0	-	0	0	-100.0%
E-MICRO CHF/USD	47	62.57	-25.2%	64.1	-27.0%	48	87	-45.0%
BDI	0	49.19	-100.0%	0	-	25	54	-53.7%

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FX Options								
AUSTRALIAN DOLLAR	0	2,039.81	-100.0%	0	-	847	5,883	-85.6%
BRITISH POUND	0	2,730.38	-100.0%	0	-	1,897	9,066	-79.1%
CANADIAN DOLLAR	0	1,970.62	-100.0%	0	-	761	5,775	-86.8%
EURO FX	0	16,666.14	-100.0%	0	-	5,256	30,210	-82.6%
JAPANESE YEN	0	4,005.81	-100.0%	0	-	2,296	13,575	-83.1%
MEXICAN PESO	41	47.95	-14.5%	99.33	-58.7%	151	202	-25.2%
RUSSIAN RUBLE	0	0	-	0	-	0	5	-100.0%
SWISS FRANC	0	118.24	-100.0%	0	-	23	283	-92.0%
JAPANESE YEN (EU)	0	9	-100.0%	0.1	-100.0%	1	24	-97.0%
EURO FX (EU)	0	4.33	-95.4%	0.76	-73.7%	2	114	-98.2%
SWISS FRANC (EU)	0	0	-	0	-	0	0	-
CANADIAN DOLLAR (EU)	1	0.33	50.0%	1.19	-58.0%	1	7	-91.9%
BRITISH POUND (EU)	9	5.05	78.3%	8.48	6.2%	18	37	-50.1%
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	5	-99.8%
AUD/USD PQO 2pm Fix	3,735	3,168.24	17.9%	4,804.57	-22.3%	5,226	678	670.5%
GBP/USD PQO 2pm Fix	11,005	3,765.71	192.2%	18,769	-41.4%	10,769	877	1128.6%
CHF/USD PQO 2pm Fix	78	249.71	-69.0%	119.24	-35.0%	154	52	196.7%
CAD/USD PQO 2pm Fix	8,494	3,270.95	159.7%	6,731.19	26.2%	6,937	694	899.8%
JPY/USD PQO 2pm Fix	8,992	8,539.52	5.3%	13,226.52	-32.0%	12,406	1,569	690.9%
EUR/USD PQO 2pm Fix	30,707	15,975.19	92.2%	39,611.19	-22.5%	31,089	2,925	962.9%
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	49,522	50,983.52	-2.9%	71,504.81	-30.7%	64,403	52,075	23.7%
FEEDER CATTLE	13,745	9,576.38	43.5%	11,814.33	16.3%	14,111	10,071	40.1%
LEAN HOGS	36,563	39,706.48	-7.9%	52,296.19	-30.1%	44,789	36,488	22.7%
LUMBER	919	611.38	50.4%	892.33	3.0%	817	694	17.7%
MILK	1,270	1,792.52	-29.1%	1,300.14	-2.3%	1,274	1,278	-0.3%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	266	157.57	68.7%	187.14	42.0%	241	220	9.5%
BUTTER CS	201	131.86	52.6%	183.95	9.4%	161	155	3.4%
CLASS IV MILK	16	75.24	-78.5%	19.86	-18.7%	42	57	-26.7%
DRY WHEY	81	88.33	-7.8%	87.81	-7.2%	83	64	30.1%
GSCI EXCESS RETURN FUT	5,698	4,319.67	31.9%	94.29	5943.6%	1,744	1,368	27.4%
GOLDMAN SACHS	1,411	1,643.71	-14.1%	1,598.14	-11.7%	1,607	1,429	12.5%
HOUSING INDEX	0	0.33	-55.0%	0.1	57.6%	1	1	-6.5%
HDD WEATHER	377	128.57	193.2%	11.9	3066.4%	37	25	49.5%
CDD WEATHER	0	0	-	0	-	105	13	680.9%
HDD SEASONAL STRIP	0	0	-	0	-	0	1	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	4	6	-29.9%
HDD WEATHER EUROPEAN	0	0	-	0	-	2	3	-38.2%
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	643	383.05	67.9%	733.71	-12.3%	511	468	9.3%
S&P GSCI ENHANCED ER SWAP	1,503	1,622.19	-7.4%	0	-	535	462	15.7%
MALAYSIAN PALM SWAP	202	642.48	-68.6%	265.71	-24.0%	419	466	-10.1%
USD CRUDE PALM OIL	66	31.43	108.4%	75.24	-12.9%	26	12	105.7%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	9,560	11,608.48	-17.6%	11,714.9	-18.4%	11,559	16,004	-27.8%
FEEDER CATTLE	1,722	1,265.14	36.1%	1,348.95	27.7%	1,644	1,626	1.1%
LEAN HOGS	6,948	9,437.1	-26.4%	10,370.81	-33.0%	10,107	8,764	15.3%
LUMBER	80	48.86	64.7%	129.29	-37.8%	65	50	30.0%
MILK	1,424	2,566	-44.5%	1,993.24	-28.6%	1,678	1,522	10.3%
MLK MID	4	8.29	-52.9%	6.76	-42.3%	3	4	-9.4%
NFD MILK	244	38.81	527.7%	223.67	8.9%	211	137	54.9%
BUTTER CS	114	105	8.2%	144.95	-21.6%	92	63	45.6%
CLASS IV MILK	49	89.43	-44.9%	90.29	-45.5%	81	55	47.1%
DRY WHEY	42	13.95	203.5%	64.57	-34.4%	30	5	466.9%
HOUSING INDEX	0	0	-	0.19	-100.0%	0	0	156.7%
HDD WEATHER	0	47.62	-100.0%	0	-	5	8	-37.3%
CDD WEATHER	0	0	-	0	-	187	4	4618.7%
HDD SEASONAL STRIP	0	33.33	-100.0%	214.29	-100.0%	64	80	-20.5%
CDD SEASONAL STRIP	0	0	-	0	-	11	116	-90.4%
HDD WEATHER EUROPEAN	0	0	-	0	-	6	22	-72.6%
HDD EURO SEASONAL STRIP	0	0	-	119.05	-100.0%	10	10	0.4%
LV CATL CSO	0	27.67	-100.0%	0	-	8	3	132.7%
CASH-SETTLED CHEESE	807	454.52	77.6%	636.71	26.8%	476	364	31.0%
Foreign Exchange Futures								
CHILEAN PESO	204	0	-	180.95	12.8%	138	0	348641.1%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	7	0	-	30.19	-77.1%	3	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	2,342,174	2,943,593.38	-20.4%	2,362,104.71	-0.8%	2,549,455	2,599,075	-1.9%
Equity Index Futures	2,144,434	2,048,989.62	4.7%	1,832,295.86	17.0%	1,868,599	2,250,045	-17.0%
FX Futures	963,986	823,990.29	17.0%	831,291.29	16.0%	842,596	781,555	7.8%
Commodities and Alternative Invest	112,484	111,894.71	0.5%	141,065.67	-20.3%	130,910	105,357	24.3%
Foreign Exchange Futures	204	0	-	180.95	12.8%	138	0	348641.1%
TOTAL FUTURES	5,563,281	5,928,468	-6.2%	5,166,938.48	7.7%	5,391,698.04	5,736,033.02	-6.0%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,131,354	1,286,398	-12.1%	1,348,618.29	-16.1%	1,368,251	1,225,330	11.7%
Equity Index Options	656,028	644,404.24	1.8%	757,148.62	-13.4%	672,107	635,877	5.7%
FX Options	63,061	62,567	0.8%	83,371.57	-24.4%	77,835	71,981	8.1%
Commodities and Alternative Invest	20,994	25,744.19	-18.4%	27,057.67	-22.4%	26,238	28,835	-9.0%
Foreign Exchange Options	7	0	-	30.19	-77.1%	3	0	-
TOTAL OPTIONS	1,871,444	2,019,113.43	-7.3%	2,216,226.33	-15.6%	2,144,434.39	1,962,022.7	9.3%

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	ADV DEC 2017	ADV DEC 2016	% CHG	ADV NOV 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
TOTAL COMBINED								
Interest Rate	3,473,528	4,229,991.38	-17.9%	3,710,723	-6.4%	3,917,707	3,824,406	2.4%
Equity Index	2,800,461	2,693,393.86	4.0%	2,589,444.48	8.1%	2,540,706	2,885,922	-12.0%
FX	1,027,047	886,557.29	15.8%	914,662.86	12.3%	920,431	853,536	7.8%
Commodities and Alternative Invest	133,478	137,638.9	-3.0%	168,123.33	-20.6%	157,147	134,192	17.1%
Foreign Exchange	211	0	-	211.14	-0.1%	142	0	356388.4%
GRAND TOTAL	7,434,725	7,947,581.43	-6.5%	7,383,164.81	0.7%	7,536,132.43	7,698,055.72	-2.1%