

CME Exchange ADV Report - Monthly

September 2018

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	ADV SEP 2018	ADV SEP 2017	% CHG	ADV AUG 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	6	144.65	-95.8%	2.65	128.2%	169	255	-33.7%
EURODOLLARS	2,899,158	2,736,548	5.9%	1,902,537.39	52.4%	2,986,420	2,612,775	14.3%
SOFR	4,616	0	-	6,091.96	-24.2%	1,946	0	-
Interest Rate Options								
EURODOLLARS	586,147	572,439.75	2.4%	528,761.35	10.9%	702,512	641,727	9.5%
EURO MIDCURVE	748,024	820,299.05	-8.8%	491,534.39	52.2%	722,375	737,325	-2.0%
Equity Index Futures								
BITCOIN FUTURES	3,264	0	-	5,517.74	-40.8%	3,512	0	-
E-mini FTSE 100 (USD)	48	13.3	263.3%	29.65	62.9%	66	2	3113.7%
E-mini FTSE China 50	35	72.45	-52.3%	40.17	-13.9%	52	69	-25.1%
E-MINI MIDCAP	25,347	21,583.7	17.4%	9,881.57	156.5%	18,307	17,889	2.3%
E-MINI NASDAQ 100	495,597	339,267.6	46.1%	330,116.3	50.1%	424,258	271,555	56.2%
E-MINI RUSSELL 1000	1,258	918.25	37.0%	272.65	361.4%	701	166	322.4%
E-MINI RUSSELL 1000 GROWTH	697	482.95	44.2%	280.74	148.1%	530	143	271.8%
E-MINI RUSSELL 1000 VALUE	1,178	1,654.6	-28.8%	435.74	170.5%	735	286	156.9%
E-MINI RUSSELL 2000	185,122	157,327.05	17.7%	96,246.22	92.3%	135,627	19,877	582.3%
E-MINI S&P500	1,753,962	1,673,645.7	4.8%	1,090,688.96	60.8%	1,605,424	1,504,740	6.7%
E-MINI S&P REAL ESTATE SELE	543	741.05	-26.7%	274.65	97.7%	371	301	23.1%
FT-SE 100	33	45.35	-26.4%	64.35	-48.1%	60	25	137.9%
FTSE Emerging	25	2.05	1137.5%	74.26	-65.8%	23	1	1473.9%
IBOVESPA INDEX	45	9.6	373.1%	67.83	-33.0%	55	29	89.9%
NASDAQ BIOTECH	69	48.85	41.4%	0	-	36	17	114.7%
NIFTY 50	0	911.4	-100.0%	0	-	290	548	-47.1%
NIKKEI 225 (\$) STOCK	14,379	13,779.2	4.4%	7,533.17	90.9%	14,705	12,533	17.3%
NIKKEI 225 (YEN) STOCK	39,149	42,881.9	-8.7%	27,385.13	43.0%	40,876	42,950	-4.8%
S&P 500	11,423	9,541.4	19.7%	2,716.17	320.6%	6,833	6,228	9.7%
S&P 500/GI	1	4.25	-75.2%	0.04	2319.8%	0	1	-68.5%
S&P 500/VALUE	473	746.9	-36.7%	319.83	47.8%	559	942	-40.6%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
S&P CONSUMER DSCRTNRY SE	979	510.75	91.7%	430	127.7%	819	360	127.7%
S&P CONSUMER STAPLES SECT	2,355	3,068.85	-23.3%	537.22	338.4%	1,203	806	49.3%
S&P ENERGY SECTOR	2,073	1,765.85	17.4%	1,412.22	46.8%	1,605	829	93.6%
S&P FINANCIAL SECTOR	3,985	3,379.85	17.9%	1,274.22	212.7%	2,388	1,490	60.3%
S&P HEALTH CARE SECTOR	2,011	1,406.4	43.0%	592	239.7%	845	813	3.9%
S&P INDUSTRIAL SECTOR	1,556	702.2	121.6%	831.74	87.1%	789	432	82.7%
S&P MATERIALS SECTOR	1,373	933.2	47.1%	355.52	286.1%	563	414	36.0%
S&P TECHNOLOGY SECTOR	2,680	1,129.05	137.4%	615.48	335.5%	1,298	496	161.8%
S&P UTILITIES SECTOR	3,366	3,803.2	-11.5%	1,452.74	131.7%	1,931	1,374	40.5%
YEN DENOMINATED TOPIX	24	0	-	34.7	-31.9%	23	0	-

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Equity Index Options								
E-MINI NASDAQ 100	9,745	11,537.3	-15.5%	8,966.09	8.7%	11,240	10,891	3.2%
E-MINI RUSSELL 2000	659	153.15	330.0%	636.39	3.5%	614	52	1074.9%
E-MINI S&P500	258,435	229,253.6	12.7%	252,750.83	2.2%	271,947	200,548	35.6%
EOM E-MINI RUSSELL 2000 END	536	384.9	39.2%	281.74	90.2%	302	52	476.8%
EOM EMINI S&P	110,066	103,689.5	6.1%	112,445.3	-2.1%	120,725	95,511	26.4%
EOM S&P 500	8,060	10,939.9	-26.3%	6,778.57	18.9%	8,896	8,590	3.6%
EOW1 E-MINI RUSSELL 2000 WE	49	91.5	-46.4%	32.7	49.9%	93	13	605.8%
EOW1 E-MINI RUSSELL 2000 WE	41	61.1	-32.8%	48.65	-15.6%	122	12	938.8%
EOW1 EMINI S&P 500	52,413	37,079.2	41.4%	41,837.87	25.3%	51,372	50,405	1.9%
EOW1 S&P 500	4,544	3,691.65	23.1%	3,550.52	28.0%	3,944	4,094	-3.7%
EOW2 E-MINI RUSSELL 2000 WE	171	85.2	100.1%	119.91	42.2%	234	13	1730.6%
EOW2 EMINI S&P 500	49,152	30,640.8	60.4%	38,856.87	26.5%	58,430	51,146	14.2%
EOW2 S&P 500	3,656	6,828.2	-46.5%	8,071.48	-54.7%	7,163	7,772	-7.8%
EOW3 E-MINI RUSSELL 2000 WE	228	925.4	-75.4%	578.61	-60.6%	927	123	652.4%
EOW3 EMINI S&P 500	96,948	126,206.65	-23.2%	117,931.7	-17.8%	164,393	162,627	1.1%
EOW3 S&P 500	5,402	18,007.5	-70.0%	10,293.26	-47.5%	13,571	16,886	-19.6%
EOW4 E-MINI RUSSELL 2000 WE	11	106.95	-90.1%	134.26	-92.1%	245	16	1388.3%
EOW4 EMINI S&P 500	3,534	49,349.15	-92.8%	43,124.35	-91.8%	50,871	45,533	11.7%
S&P 500	16,356	16,029.3	2.0%	12,455.7	31.3%	14,515	15,229	-4.7%

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FX Futures								
AD/CD CROSS RATES	0	11	-99.5%	0.39	-86.6%	0	4	-92.5%
AD/JY CROSS RATES	331	284	16.6%	195.65	69.2%	213	136	57.0%
AD/NE CROSS RATES	2	1.95	-8.2%	5.22	-65.7%	4	5	-23.4%
AUSTRALIAN DOLLAR	125,021	130,230.7	-4.0%	106,134.61	17.8%	114,130	94,984	20.2%
BDI	0	0	-	0	-	0	33	-100.0%
BP/JY CROSS RATES	171	253.1	-32.4%	137.96	24.0%	158	151	5.0%
BP/SF CROSS RATES	23	4.25	449.8%	19.83	17.9%	18	4	381.2%
BRAZIL REAL	8,234	5,411.6	52.1%	7,770.09	6.0%	6,994	4,345	61.0%
BRITISH POUND	156,546	170,334.15	-8.1%	100,807.04	55.3%	130,869	120,056	9.0%
CANADIAN DOLLAR	88,880	107,163.25	-17.1%	71,274.3	24.7%	84,152	77,137	9.1%
CD/JY CROSS RATES	0	25.1	-100.0%	13.35	-100.0%	7	8	-13.5%
CHINESE RENMINBI (CNH)	1,119	134.4	732.6%	892.61	25.4%	316	74	329.8%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-
CZECK KORUNA (US)	0	0	-	1.83	-100.0%	0	0	-
EC/AD CROSS RATES	334	201.9	65.6%	97.87	241.6%	119	164	-27.6%
EC/CD CROSS RATES	356	454.05	-21.6%	51.96	585.1%	185	223	-16.8%
EC/NOK CROSS RATES	41	26.05	56.0%	21.65	87.7%	20	7	167.2%
EC/SEK CROSS RATES	87	117.15	-25.6%	14.48	502.0%	42	36	16.1%
EFX/BP CROSS RATES	8,131	8,635.1	-5.8%	2,369.17	243.2%	4,286	3,904	9.8%
EFX/JY CROSS RATES	6,854	5,811.9	17.9%	2,809.87	143.9%	4,317	3,426	26.0%
EFX/SF CROSS RATES	2,832	2,836.75	-0.2%	1,085.22	161.0%	1,498	1,920	-22.0%
E-MICRO AUD/USD	6,399	4,941.6	29.5%	6,498.22	-1.5%	5,148	4,155	23.9%
E-MICRO CAD/USD	722	1,752.5	-58.8%	816.96	-11.7%	848	990	-14.3%
E-MICRO CHF/USD	105	51.9	102.3%	74.43	41.1%	71	46	55.0%
E-MICRO EUR/USD	17,498	13,988	25.1%	14,035.22	24.7%	17,898	12,294	45.6%
E-MICRO GBP/USD	2,439	3,086.85	-21.0%	1,568.22	55.5%	2,278	2,774	-17.9%
E-MICRO INR/USD	309	143.15	115.5%	268.26	15.0%	217	124	75.6%
E-MICRO JPY/USD	1,221	1,588.15	-23.1%	1,210.17	0.9%	1,466	1,912	-23.3%
E-MINI EURO FX	5,961	6,724.15	-11.4%	3,730.43	59.8%	5,009	4,601	8.9%
E-MINI JAPANESE YEN	464	895.45	-48.2%	538.3	-13.8%	625	1,533	-59.3%
EURO FX	327,163	296,484.05	10.3%	261,288.87	25.2%	283,967	221,784	28.0%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-
HUNGARIAN FORINT (US)	3	0	-	17.65	-80.3%	3	0	-
INDIAN RUPEE	4,718	2,870.55	64.4%	3,199.61	47.5%	4,177	1,620	157.8%
JAPANESE YEN	136,101	230,512.2	-41.0%	109,664.65	24.1%	145,438	167,921	-13.4%
KOREAN WON	52	2.4	2053.5%	16.83	207.2%	22	1	1361.8%
MEXICAN PESO	80,570	77,344.15	4.2%	58,447.96	37.8%	68,567	50,585	35.5%
NEW ZEALAND DOLLAR	32,521	34,945.7	-6.9%	25,206.57	29.0%	30,920	24,940	24.0%
NKR/USD CROSS RATE	577	170.6	238.5%	243.7	136.9%	255	104	145.0%
POLISH ZLOTY (EC)	1	0.5	173.7%	2.78	-50.8%	1	2	-54.3%
POLISH ZLOTY (US)	4	8.35	-50.2%	4.57	-8.9%	5	17	-73.9%
RMB USD	0	2.3	-100.0%	0.22	-100.0%	0	2	-92.7%
RUSSIAN RUBLE	4,839	3,891.45	24.3%	1,989.39	143.2%	2,975	2,553	16.5%
S.AFRICAN RAND	3,163	4,337.55	-27.1%	2,828.78	11.8%	2,361	2,745	-14.0%
SF/JY CROSS RATES	0	0	-	0	-	1	0	521.9%
SHEKEL	1	1.05	-34.8%	1.04	-34.4%	14	1	942.9%
SKR/USD CROSS RATES	522	296.4	76.1%	185.3	181.7%	240	134	79.6%
SWISS FRANC	37,321	38,644.2	-3.4%	27,538.91	35.5%	29,581	27,574	7.3%
TURKISH LIRA	27	239.7	-88.6%	42.65	-36.0%	187	98	91.8%
USDZAR	0	0	-	0	-	0	0	-

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FX Options								
AUD/USD PQO 2pm Fix	7,204	7,527.1	-4.3%	5,819.57	23.8%	6,298	5,370	17.3%
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	0	0	-	0	-	0	1,131	-100.0%
BRITISH POUND	0	0	-	0	-	0	2,533	-100.0%
BRITISH POUND (EU)	0	44.05	-99.6%	0.78	-79.8%	1	14	-89.6%
CAD/USD PQO 2pm Fix	8,312	12,684.5	-34.5%	5,706.96	45.6%	7,852	6,624	18.6%
CANADIAN DOLLAR	0	0	-	0	-	0	1,016	-100.0%
CANADIAN DOLLAR (EU)	0	0	-	0	-	0	1	-43.2%
CHF/USD PQO 2pm Fix	78	141.45	-44.6%	101.65	-23.0%	139	120	15.4%
EFX/JY CROSS RATES	0	0	-	0	-	15	0	-
EURO FX	0	0	-	0	-	0	7,018	-100.0%
EURO FX (EU)	0	0.35	-54.9%	0.87	-81.8%	0	2	-86.7%
EUR/USD PQO 2pm Fix	29,677	44,218.45	-32.9%	33,739.3	-12.0%	36,632	29,280	25.1%
GBP/USD PQO 2pm Fix	15,661	17,897.45	-12.5%	13,318.96	17.6%	12,354	9,397	31.5%
JAPANESE YEN	0	0	-	0	-	0	3,066	-100.0%
JAPANESE YEN (EU)	0	0	-	0	-	0	1	-100.0%
JPY/USD PQO 2pm Fix	9,461	18,583	-49.1%	11,114.65	-14.9%	12,386	12,745	-2.8%
MEXICAN PESO	102	6	1593.0%	33.22	205.8%	99	113	-12.5%
SWISS FRANC	0	0	-	0	-	0	30	-100.0%
SWISS FRANC (EU)	0	0	-	0	-	0	0	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	88	317.3	-72.3%	85.22	3.2%	93	124	-25.3%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	66	0	-	77.48	-15.0%	44	0	-

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Ag Products Futures								
BUTTER CS	213	183.65	16.2%	142.48	49.8%	203	153	32.5%
CASH-SETTLED CHEESE	456	478.25	-4.7%	443	2.9%	480	474	1.3%
CATTLE	75,431	68,220	10.6%	52,412.65	43.9%	66,248	66,197	0.1%
CDD SEASONAL STRIP	0	0	-	0	-	3	6	-45.5%
CDD WEATHER	0	0	-	0	-	11	140	-91.8%
CLASS IV MILK	27	27.1	-0.8%	26.3	2.2%	28	49	-42.1%
DRY WHEY	80	62.7	27.3%	53.83	48.3%	62	86	-28.1%
FEEDER CATTLE	15,444	15,965.95	-3.3%	16,190.52	-4.6%	14,573	14,308	1.8%
GOLDMAN SACHS	1,552	1,624.3	-4.4%	1,321.83	17.4%	1,506	1,634	-7.8%
GSCI EXCESS RETURN FUT	5,525	5,465.25	1.1%	126.26	4275.7%	1,852	1,710	8.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	3	0	-	0	-	0	0	-
HDD WEATHER	479	10	4689.5%	0	-	51	6	735.2%
HDD WEATHER EUROPEAN	0	0	-	782.61	-100.0%	96	2	4399.9%
HOGS	65,325	56,204.25	16.2%	56,886.83	14.8%	55,268	44,984	22.9%
HOUSING INDEX	0	1.1	-90.4%	0.35	-69.7%	0	1	-45.1%
LUMBER	759	801.5	-5.3%	868.83	-12.6%	906	778	16.4%
MALAYSIAN PALM SWAP	282	624.4	-54.8%	154.78	82.3%	228	464	-50.9%
MILK	1,158	1,121.9	3.2%	1,209.96	-4.3%	1,099	1,303	-15.6%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	218	242.4	-10.0%	208.04	4.8%	245	235	4.4%
S&P GSCI ENHANCED ER SWAP	396	1,703.3	-76.8%	0	-	180	544	-66.9%
USD CRUDE PALM OIL	36	0	-	31.74	12.8%	36	8	348.1%

Ag Products Options

BUTTER CS	346	170.4	103.1%	164.22	110.8%	200	79	153.2%
CASH-SETTLED CHEESE	507	832.4	-39.1%	406.91	24.6%	475	384	23.7%
CATTLE	10,210	9,951.3	2.6%	6,730.52	51.7%	11,481	11,643	-1.4%
CDD SEASONAL STRIP	0	0	-	0	-	4	15	-75.0%
CDD WEATHER	0	0	-	0	-	0	250	-100.0%
CLASS IV MILK	58	74.05	-21.5%	97.78	-40.5%	55	83	-33.9%
DRY WHEY	45	15.9	180.7%	40.65	9.8%	31	20	54.9%
FEEDER CATTLE	1,284	1,788.1	-28.2%	1,306.3	-1.7%	1,424	1,657	-14.1%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	316	150	110.5%	0	-	48	56	-14.3%
HDD WEATHER	0	0	-	0	-	0	7	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	8	-100.0%
HOGS	13,314	14,186.35	-6.1%	16,824.04	-20.9%	11,256	10,237	10.0%
HOUSING INDEX	0	0.35	-100.0%	0	-	0	0	-100.0%
LUMBER	73	59.6	22.7%	52.74	38.6%	83	54	54.0%
LV CATL CSO	9	32.6	-72.7%	0	-	2	10	-85.3%
MILK	1,939	1,508.3	28.5%	2,100.87	-7.7%	1,641	1,687	-2.7%
MLK MID OPTIONS	1	1.25	-49.5%	3	-78.9%	2	3	-21.3%
NFD MILK	244	179.1	36.5%	143.3	70.6%	240	194	23.8%

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TOTAL FUTURES GROUP								
Interest Rate Futures	2,903,780	2,736,692.65	6.1%	1,908,632	52.1%	2,988,535	2,613,030	14.4%
Equity Index Futures	2,553,050	2,280,376.9	12.0%	1,579,481	61.6%	2,264,482	1,885,316	20.1%
FX Futures	1,061,664	1,154,859.3	-8.1%	813,122.78	30.6%	949,599	835,125	13.7%
Foreign Exchange Futures	88	317.3	-72.3%	85.22	3.2%	93	124	-25.3%
Ag Products Futures	167,384	152,736.05	9.6%	130,860	27.9%	143,076	133,080	7.5%
TOTAL FUTURES	6,685,966	6,324,982.2	5.7%	4,432,181	50.9%	6,345,785.35	5,466,675.04	16.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,334,171	1,392,738.8	-4.2%	1,020,295.74	30.8%	1,424,886	1,379,052	3.3%
Equity Index Options	620,004	645,060.95	-3.9%	658,894.78	-5.9%	779,605	669,514	16.4%
FX Options	70,496	101,102.35	-30.3%	69,835.96	0.9%	75,776	78,462	-3.4%
Foreign Exchange Options	66	0	-	77.48	-15.0%	44	0	-
Ag Products Options	28,345	28,949.7	-2.1%	27,870.35	1.7%	26,941	26,386	2.1%
TOTAL OPTIONS	2,053,083	2,167,851.8	-5.3%	1,776,974.31	15.5%	2,307,251.06	2,153,413.89	7.1%
TOTAL COMBINED								
Interest Rate	4,237,951	4,129,431.45	2.6%	2,928,927.74	44.7%	4,413,421	3,992,082	10.6%
Equity Index	3,173,055	2,925,437.85	8.5%	2,238,375.78	41.8%	3,044,087	2,554,830	19.2%
FX	1,132,160	1,255,961.65	-9.9%	882,958.74	28.2%	1,025,374	913,586	12.2%
Foreign Exchange	154	317.3	-51.5%	162.7	-5.4%	136	124	9.7%
Ag Products	195,729	181,685.75	7.7%	158,730.35	23.3%	170,017	159,466	6.6%
GRAND TOTAL	8,739,049	8,492,834	2.9%	6,209,155.31	40.7%	8,653,036.41	7,620,088.94	13.6%