

CME Exchange ADV Report - Monthly

August 2019

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	ADV AUG 2019	ADV AUG 2018	% CHG	ADV JUL 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	9	2.65	256.5%	0.05	20679.1%	2	187	-98.7%
EURODOLLARS	3,322,778	1,902,537.39	74.6%	2,558,454.77	29.9%	3,026,264	2,996,231	1.0%
SOFR	39,925	6,091.96	555.4%	37,122.18	7.6%	31,089	1,646	1789.1%
SONIA	8,226	0	-	13,289.41	-38.1%	8,645	0	-
Interest Rate Options								
EURODOLLARS	1,350,420	528,761.35	155.4%	1,093,278.09	23.5%	1,215,957	715,594	69.9%
EURO MIDCURVE	485,409	491,534.39	-1.2%	433,753.5	11.9%	685,059	719,491	-4.8%

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	ADV AUG 2019	ADV AUG 2018	% CHG	ADV JUL 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Equity Index Futures								
BITCOIN FUTURES	4,536	5,517.74	-17.8%	6,949.91	-34.7%	7,107	3,540	100.7%
E-MINI COM SERVICES SELECT	207	0	-	191.36	8.3%	269	0	-
E-mini FTSE 100 (USD)	0	29.65	-100.0%	0	-	2	68	-97.1%
E-mini FTSE China 50	0	40.17	-100.0%	0	-	4	54	-92.1%
E-MINI MIDCAP	14,917	9,881.57	51.0%	12,555.91	18.8%	15,838	17,515	-9.6%
E-MINI NASDAQ 100	608,959	330,116.3	84.5%	360,050.5	69.1%	482,796	416,238	16.0%
E-MINI RUSSELL 1000	148	272.65	-45.8%	92.73	59.4%	383	638	-40.0%
E-MINI RUSSELL 1000 GROWTH	196	280.74	-30.1%	39.36	398.8%	258	512	-49.6%
E-MINI RUSSELL 1000 VALUE	531	435.74	21.8%	125.36	323.4%	679	685	-0.9%
E-MINI RUSSELL 2000	159,671	96,246.22	65.9%	111,984.27	42.6%	143,617	130,062	10.4%
E-MINI S&P500	2,032,176	1,090,688.96	86.3%	1,157,956.05	75.5%	1,610,308	1,588,724	1.4%
E-MINI S&P REAL ESTATE SELE	150	274.65	-45.2%	152.68	-1.5%	206	351	-41.4%
FT-SE 100	0	64.35	-100.0%	0	-	2	63	-96.5%
FTSE Emerging	65	74.26	-12.2%	77.59	-15.9%	99	22	346.4%
IBOVESPA INDEX	41	67.83	-39.2%	15.36	168.3%	30	56	-46.1%
MICRO E-MINI NASDAQ 100	300,160	0	-	198,298.27	51.4%	101,128	0	-
MICRO E-MINI RUSSELL 2000	45,829	0	-	29,104.91	57.5%	15,282	0	-
MICRO E-MINI S&P500	434,248	0	-	207,425.86	109.4%	139,672	0	-
NASDAQ BIOTECH	9	0	-	16.23	-46.5%	14	32	-55.6%
NIFTY 50	0	0	-	0	-	0	322	-100.0%
NIKKEI 225 (\$) STOCK	12,979	7,533.17	72.3%	6,900.77	88.1%	10,613	14,742	-28.0%
NIKKEI 225 (YEN) STOCK	55,713	27,385.13	103.4%	32,357.68	72.2%	38,979	41,070	-5.1%
S&P 500	4,488	2,716.17	65.2%	2,533	77.2%	4,678	6,317	-25.9%
S&P 500 ANNUAL DIVIDEND IND	907	315.48	187.6%	934.14	-2.9%	1,113	565	96.9%
S&P 500/GI	0	0.04	-100.0%	0	-	0	0	-24.1%
S&P 500 QUARLY DIVIDEND IND	39	4.35	799.1%	2.73	1333.3%	9	3	157.9%
S&P 600 SMALLCAP EMINI	12	0	-	18.32	-35.7%	7	0	-
S&P CONSUMER DSCRTNRY SE	289	430	-32.7%	123.14	135.0%	416	801	-48.0%
S&P CONSUMER STAPLES SECT	368	537.22	-31.6%	506.36	-27.4%	905	1,073	-15.6%
S&P ENERGY SECTOR	505	1,412.22	-64.2%	353	43.2%	832	1,553	-46.4%
S&P FINANCIAL SECTOR	1,132	1,274.22	-11.2%	998.73	13.3%	1,539	2,208	-30.3%
S&P HEALTH CARE SECTOR	773	592	30.5%	490.64	57.4%	873	714	22.2%
S&P INDUSTRIAL SECTOR	450	831.74	-45.8%	224.45	100.7%	591	703	-15.9%
S&P MATERIALS SECTOR	393	355.52	10.6%	168.36	133.6%	501	472	6.1%
S&P TECHNOLOGY SECTOR	378	615.48	-38.5%	213.32	77.3%	691	1,143	-39.6%
S&P UTILITIES SECTOR	1,075	1,452.74	-26.0%	541.77	98.4%	1,422	1,769	-19.6%
S&P VALUE INDEX FUTURES	0	0	-	0	-	0	0	-13.8%
YEN DENOMINATED TOPIX	1,183	34.7	3309.5%	990.45	19.4%	899	23	3854.6%

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Equity Index Options								
E-MINI NASDAQ 100	13,423	8,966.09	49.7%	8,039.77	67.0%	10,184	11,408	-10.7%
E-MINI RUSSELL 2000	1,137	636.39	78.6%	271.18	319.2%	650	609	6.7%
E-MINI S&P500	429,561	252,750.83	70.0%	172,071.27	149.6%	255,066	273,467	-6.7%
EOM E-MINI RUSSELL 2000 END	601	281.74	113.3%	332.95	80.5%	429	276	55.4%
EOM EMINI S&P	151,534	112,445.3	34.8%	68,978.59	119.7%	95,442	121,924	-21.7%
EOM S&P 500	5,348	6,778.57	-21.1%	5,111.86	4.6%	6,066	8,990	-32.5%
EOW1 E-MINI RUSSELL 2000 WE	51	32.7	56.1%	118.41	-56.9%	75	98	-23.6%
EOW1 E-MINI RUSSELL 2000 WE	115	48.65	136.8%	111	3.8%	92	131	-30.0%
EOW1 EMINI S&P 500	54,832	41,837.87	31.1%	46,157.64	18.8%	46,993	51,255	-8.3%
EOW1 S&P 500	3,155	3,550.52	-11.1%	3,790.64	-16.8%	3,196	3,876	-17.5%
EOW2 E-MINI RUSSELL 2000 WE	200	119.91	66.9%	589.95	-66.1%	236	241	-1.9%
EOW2 EMINI S&P 500	56,900	38,856.87	46.4%	36,176	57.3%	48,088	59,473	-19.1%
EOW2 S&P 500	5,430	8,071.48	-32.7%	5,519.32	-1.6%	5,832	7,558	-22.8%
EOW3 E-MINI RUSSELL 2000 WE	674	578.61	16.4%	686.41	-1.9%	548	1,005	-45.4%
EOW3 EMINI S&P 500	139,687	117,931.7	18.4%	110,217.27	26.7%	113,414	171,976	-34.1%
EOW3 S&P 500	5,031	10,293.26	-51.1%	7,556.91	-33.4%	6,269	14,489	-56.7%
EOW4 E-MINI RUSSELL 2000 WE	187	134.26	39.2%	172.64	8.3%	152	271	-44.1%
EOW4 EMINI S&P 500	59,804	43,124.35	38.7%	31,984.91	87.0%	40,881	56,193	-27.2%
S&P 500	13,202	12,455.7	6.0%	6,527.41	102.3%	11,092	14,308	-22.5%

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FX Futures								
AD/CD CROSS RATES	0	0.39	-7.1%	0.23	60.0%	1	0	110.1%
AD/JY CROSS RATES	148	195.65	-24.3%	80.14	84.9%	148	200	-26.1%
AD/NE CROSS RATES	10	5.22	84.7%	10.68	-9.8%	6	4	44.5%
AUSTRALIAN DOLLAR	85,562	106,134.61	-19.4%	85,287.14	0.3%	100,876	112,905	-10.7%
BP/JY CROSS RATES	191	137.96	38.3%	152.45	25.1%	138	157	-12.4%
BP/SF CROSS RATES	11	19.83	-44.7%	38.5	-71.5%	21	17	22.4%
BRAZIL REAL	11,997	7,770.09	54.4%	5,374.59	123.2%	7,331	6,854	7.0%
BRITISH POUND	106,424	100,807.04	5.6%	94,633.14	12.5%	112,994	127,982	-11.7%
CANADIAN DOLLAR	75,073	71,274.3	5.3%	63,253.27	18.7%	76,815	83,620	-8.1%
CD/JY CROSS RATES	0	13.35	-99.7%	0.27	-83.3%	1	8	-90.2%
CHINESE RENMINBI (CNH)	1,707	892.61	91.3%	1,224.55	39.4%	1,310	226	480.2%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	807.6%
CZECK KORUNA (US)	0	1.83	-100.0%	0	-	0	0	-100.0%
EC/AD CROSS RATES	135	97.87	37.8%	158.64	-15.0%	240	94	154.2%
EC/CD CROSS RATES	74	51.96	43.3%	72.45	2.8%	140	166	-15.8%
EC/NOK CROSS RATES	33	21.65	51.6%	16.82	95.1%	29	18	65.1%
EC/SEK CROSS RATES	12	14.48	-18.1%	18.59	-36.2%	35	37	-4.6%
EFX/BP CROSS RATES	3,527	2,369.17	48.9%	3,629.59	-2.8%	4,350	3,854	12.9%
EFX/JY CROSS RATES	3,005	2,809.87	6.9%	1,864.77	61.1%	3,130	4,032	-22.4%
EFX/SF CROSS RATES	1,449	1,085.22	33.5%	1,261.82	14.8%	1,628	1,348	20.8%
E-MICRO AUD/USD	4,549	6,498.22	-30.0%	4,446.68	2.3%	5,318	5,008	6.2%
E-MICRO CAD/USD	867	816.96	6.2%	802.91	8.0%	820	862	-4.8%
E-MICRO CHF/USD	277	74.43	271.5%	195.09	41.8%	131	67	96.5%
E-MICRO EUR/USD	9,915	14,035.22	-29.4%	10,200.73	-2.8%	11,655	17,943	-35.0%
E-MICRO GBP/USD	2,101	1,568.22	34.0%	1,858.18	13.1%	2,042	2,260	-9.7%
E-MICRO INR/USD	301	268.26	12.2%	266.36	13.0%	239	207	15.5%
E-MICRO JPY/USD	1,979	1,210.17	63.5%	1,137	74.0%	1,408	1,493	-5.7%
E-MINI EURO FX	3,862	3,730.43	3.5%	3,826.82	0.9%	4,595	4,902	-6.3%
E-MINI JAPANESE YEN	1,962	538.3	264.6%	1,096.95	78.9%	776	643	20.8%
EURO FX	181,319	261,288.87	-30.6%	172,075.05	5.4%	203,463	279,110	-27.1%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	17.65	-100.0%	0	-	0	3	-98.2%
INDIAN RUPEE	4,496	3,199.61	40.5%	2,676.32	68.0%	3,408	4,116	-17.2%
JAPANESE YEN	153,533	109,664.65	40.0%	98,564.5	55.8%	128,838	146,488	-12.0%
KOREAN WON	36	16.83	112.1%	17.41	105.0%	34	18	87.5%
MEXICAN PESO	53,447	58,447.96	-8.6%	39,607.36	34.9%	60,526	67,217	-10.0%
NEW ZEALND DOLLAR	23,902	25,206.57	-5.2%	22,657.55	5.5%	27,487	30,740	-10.6%
NKR/USD CROSS RATE	284	243.7	16.4%	214.59	32.2%	245	218	12.2%
POLISH ZLOTY (EC)	1	2.78	-78.8%	0.5	18.2%	3	1	218.1%
POLISH ZLOTY (US)	3	4.57	-25.3%	5.55	-38.5%	6	5	21.6%
RMB USD	0	0.22	-79.1%	0	-	0	0	-73.8%
RUSSIAN RUBLE	3,428	1,989.39	72.3%	2,322.41	47.6%	3,745	2,765	35.4%
S.AFRICAN RAND	3,992	2,828.78	41.1%	2,632.55	51.6%	2,452	2,270	8.0%
SF/JY CROSS RATES	0	0	-	0	-	0	1	-96.3%
SHEKEL	0	1.04	-100.0%	0	-	0	15	-100.0%
SKR/USD CROSS RATES	119	185.3	-36.1%	109.09	8.6%	154	208	-26.0%
SWISS FRANC	28,355	27,538.91	3.0%	21,071.68	34.6%	26,412	28,711	-8.0%
TURKISH LIRA	8	42.65	-82.1%	6.41	19.1%	49	205	-76.1%
USDZAR	0	0	-	0	-	0	0	302.0%

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FX Options								
AUD/USD PQO 2pm Fix	4,280	5,819.57	-26.5%	3,214.86	33.1%	4,651	6,196	-24.9%
BRAZIL REAL	3	0	-	1.05	147.8%	1	0	-
BRITISH POUND (EU)	0	0.78	-100.0%	0	-	0	2	-100.0%
CAD/USD PQO 2pm Fix	4,161	5,706.96	-27.1%	3,100.82	34.2%	4,752	7,801	-39.1%
CANADIAN DOLLAR (EU)	0	0	-	0	-	0	0	-100.0%
CHF/USD PQO 2pm Fix	137	101.65	35.3%	118.41	16.1%	140	145	-3.6%
EFX/BP CROSS RATES	0	0	-	0	-	0	0	-
EFX/JY CROSS RATES	0	0	-	0	-	0	17	-100.0%
EURO FX (EU)	0	0.87	-100.0%	0	-	0	0	-100.0%
EUR/USD PQO 2pm Fix	27,239	33,739.3	-19.3%	25,362.59	7.4%	26,225	37,413	-29.9%
GBP/USD PQO 2pm Fix	4,660	13,318.96	-65.0%	6,586.86	-29.3%	7,776	11,982	-35.1%
JAPANESE YEN (EU)	0	0	-	0	-	0	0	-
JPY/USD PQO 2pm Fix	12,479	11,114.65	12.3%	7,510.64	66.1%	10,206	12,715	-19.7%
MEXICAN PESO	150	33.22	351.8%	54.32	176.3%	87	98	-11.5%
NEW ZEALND DOLLAR	24	0	-	23.77	2.7%	22	0	-
Foreign Exchange Futures								
CHILEAN PESO	0	85.22	-100.0%	0	-	2	93	-97.4%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	26	77.48	-66.9%	25.14	2.0%	39	41	-5.5%

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Ag Products Futures								
BUTTER CS	222	142.48	56.0%	259.14	-14.2%	197	202	-2.4%
CASH-SETTLED CHEESE	405	443	-8.6%	590.05	-31.4%	534	482	10.8%
CATTLE	60,847	52,412.65	16.1%	60,070.45	1.3%	68,871	65,216	5.6%
CAT WEATHER EUROPEAN	0	0	-	0	-	19	0	-
CDD SEASONAL STRIP	0	0	-	0	-	3	4	-24.6%
CDD WEATHER	9	0	-	72.73	-87.5%	53	13	319.9%
CLASS IV MILK	131	26.3	399.1%	61.82	112.4%	119	29	317.6%
DRY WHEY	33	53.83	-38.0%	41.27	-19.2%	59	60	-1.3%
FEEDER CATTLE	16,541	16,190.52	2.2%	13,867.77	19.3%	15,163	14,475	4.8%
GOLDMAN SACHS	1,222	1,321.83	-7.6%	1,249.23	-2.2%	1,356	1,501	-9.7%
GSCI EXCESS RETURN FUT	368	126.26	191.6%	17.27	2031.6%	1,349	1,439	-6.3%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	13	3	318.3%
HDD WEATHER EUROPEAN	0	782.61	-100.0%	0	-	18	107	-83.2%
HOGS	55,307	56,886.83	-2.8%	71,385.73	-22.5%	64,310	54,138	18.8%
HOUSING INDEX	0	0.35	30.7%	0.45	0.0%	1	0	40.9%
LUMBER	615	868.83	-29.2%	567.18	8.4%	677	922	-26.6%
MALAYSIAN PALM SWAP	333	154.78	115.0%	417.27	-20.3%	190	222	-14.3%
MILK	1,120	1,209.96	-7.5%	1,188.82	-5.8%	1,187	1,093	8.6%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	280	208.04	34.3%	244.23	14.4%	311	248	25.3%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	133	156	-14.4%
USD CRUDE PALM OIL	45	31.74	40.3%	22.27	100.0%	56	36	54.8%
Ag Products Options								
BUTTER CS	74	164.22	-55.1%	103.5	-28.7%	165	184	-10.4%
CASH-SETTLED CHEESE	330	406.91	-18.8%	394.18	-16.2%	464	471	-1.5%
CATTLE	9,657	6,730.52	43.5%	6,006	60.8%	9,439	11,623	-18.8%
CAT WEATHER EUROPEAN	0	0	-	0	-	12	0	-
CDD SEASONAL STRIP	0	0	-	0	-	30	4	618.5%
CLASS IV MILK	136	97.78	39.2%	161.77	-15.9%	191	54	251.7%
DRY WHEY	1	40.65	-97.1%	14.77	-92.0%	39	30	29.7%
FEEDER CATTLE	1,551	1,306.3	18.7%	1,323.41	17.2%	1,544	1,439	7.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	18	-100.0%
HDD WEATHER	0	0	-	0	-	0	0	-
HOGS	16,684	16,824.04	-0.8%	19,560.09	-14.7%	17,917	11,025	62.5%
HOUSING INDEX	0	0	-	0	-	0	0	-
LUMBER	66	52.74	25.1%	91.09	-27.5%	90	84	7.0%
LV CATL CSO	0	0	-	0	-	3	1	326.4%
MILK	1,613	2,100.87	-23.2%	1,845.59	-12.6%	1,791	1,607	11.4%
MLK MID OPTIONS	0	3	-93.9%	0.95	-80.9%	1	2	-46.5%
NFD MILK	180	143.3	25.4%	231.18	-22.3%	318	240	32.8%

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TOTAL FUTURES GROUP								
Interest Rate Futures	3,370,938	1,908,632	76.6%	2,608,866.41	29.2%	3,066,001	2,998,064	2.3%
Equity Index Futures	3,682,529	1,579,481	133.1%	2,132,393.23	72.7%	2,581,763	2,232,040	15.7%
FX Futures	768,093	813,122.78	-5.5%	642,869.32	19.5%	792,999	937,000	-15.4%
Foreign Exchange Futures	0	85.22	-100.0%	0	-	2	93	-97.4%
Ag Products Futures	137,476	130,860	5.1%	150,055.68	-8.4%	154,618	140,344	10.2%
TOTAL FUTURES	7,959,037	4,432,181	79.6%	5,534,184.64	43.8%	6,595,382.95	6,307,540.19	4.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,835,829	1,020,295.74	79.9%	1,527,031.59	20.2%	1,901,016	1,435,085	32.5%
Equity Index Options	940,872	658,894.78	42.8%	504,414.14	86.5%	644,703	797,548	-19.2%
FX Options	53,133	69,835.96	-23.9%	45,973.32	15.6%	53,860	76,369	-29.5%
Foreign Exchange Options	26	77.48	-66.9%	25.14	2.0%	39	41	-5.5%
Ag Products Options	30,291	27,870.35	8.7%	29,732.55	1.9%	32,004	26,783	19.5%
TOTAL OPTIONS	2,860,151	1,776,974.31	61.0%	2,107,176.73	35.7%	2,631,622.01	2,335,826.14	12.7%
TOTAL COMBINED								
Interest Rate	5,206,767	2,928,927.74	77.8%	4,135,898	25.9%	4,967,016	4,433,149	12.0%
Equity Index	4,623,401	2,238,375.78	106.6%	2,636,807.36	75.3%	3,226,466	3,029,588	6.5%
FX	821,226	882,958.74	-7.0%	688,842.64	19.2%	846,859	1,013,369	-16.4%
Foreign Exchange	26	162.7	-84.2%	25.14	2.0%	41	134	-69.4%
Ag Products	167,768	158,730.35	5.7%	179,788.23	-6.7%	186,623	167,127	11.7%
GRAND TOTAL	10,819,187	6,209,155.31	74.2%	7,641,361.36	41.6%	9,227,004.96	8,643,366.33	6.8%