

CME Exchange ADV Report - Monthly

February 2019

Page 1 of 5

	ADV FEB 2019	ADV FEB 2018	% CHG	ADV JAN 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	0	299.74	-99.9%	2.86	-90.8%	2	192	-99.2%
EURODOLLARS	2,427,846	4,770,265.58	-49.1%	2,915,814.9	-16.7%	2,684,030	4,008,635	-33.0%
SOFR	31,212	0	-	18,384.52	69.8%	24,478	0	-
SONIA	8,600	0	-	6,163.57	39.5%	7,321	0	-
Interest Rate Options								
EURODOLLARS	878,804	1,321,816.68	-33.5%	1,024,208.29	-14.2%	955,141	1,051,236	-9.1%
EURO MIDCURVE	697,796	1,183,037.63	-41.0%	739,810.81	-5.7%	719,854	1,079,817	-33.3%
Equity Index Futures								
BITCOIN FUTURES	5,274	1,601	229.4%	4,340.38	21.5%	4,784	1,474	224.6%
E-mini FTSE 100 (USD)	0	134.16	-100.0%	16	-100.0%	8	94	-91.0%
E-mini FTSE China 50	3	116.16	-97.6%	28	-90.0%	16	88	-81.8%
E-MINI MIDCAP	14,884	22,655.42	-34.3%	14,308.9	4.0%	14,582	18,683	-22.0%
E-MINI NASDAQ 100	405,691	531,579	-23.7%	516,481	-21.5%	463,856	427,510	8.5%
E-MINI RUSSELL 1000	143	462.16	-69.0%	148.1	-3.3%	146	516	-71.8%
E-MINI RUSSELL 1000 GROWTH	76	435.74	-82.5%	108.57	-29.7%	93	347	-73.1%
E-MINI RUSSELL 1000 VALUE	623	508.79	22.4%	1,076.33	-42.1%	861	681	26.3%
E-MINI RUSSELL 2000	104,884	158,105.79	-33.7%	138,764.71	-24.4%	122,672	131,693	-6.9%
E-MINI S&P500	1,341,631	2,260,334.58	-40.6%	1,618,258.14	-17.1%	1,486,860	1,802,494	-17.5%
E-MINI S&P REAL ESTATE SELE	310	180.11	72.4%	383.33	-19.0%	349	177	96.9%
FT-SE 100	0	62.11	-100.0%	17.71	-100.0%	9	59	-84.2%
FTSE Emerging	153	9.11	1582.7%	93.29	64.2%	122	10	1126.7%
IBOVESPA INDEX	69	120.53	-42.5%	24.71	180.3%	46	75	-39.0%
NASDAQ BIOTECH	4	0	-	0.19	2055.0%	2	25	-91.9%
NIFTY 50	0	931.47	-100.0%	0	-	0	1,342	-100.0%
NIKKEI 225 (\$) STOCK	8,637	28,930.58	-70.1%	10,159.76	-15.0%	9,437	22,198	-57.5%
NIKKEI 225 (YEN) STOCK	31,429	70,606.21	-55.5%	34,851.67	-9.8%	33,226	55,020	-39.6%
S&P 500	3,965	9,126	-56.5%	5,398.9	-26.6%	4,718	6,679	-29.4%
S&P 500/GI	0	0	-	0	-	0	0	-
S&P 500/VALUE	896	692	29.5%	1,741.86	-48.6%	1,340	914	46.7%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
S&P CONSUMER DSCRTNRY SE	338	886.89	-61.9%	842.29	-59.8%	603	774	-22.1%
S&P CONSUMER STAPLES SECT	1,018	1,159.89	-12.2%	729	39.6%	866	770	12.6%
S&P ENERGY SECTOR	456	921.89	-50.6%	1,084.29	-58.0%	786	864	-9.0%
S&P FINANCIAL SECTOR	588	1,277.58	-54.0%	1,284.43	-54.2%	954	1,150	-17.1%
S&P HEALTH CARE SECTOR	436	639.74	-31.9%	1,263.71	-65.5%	871	506	71.9%
S&P INDUSTRIAL SECTOR	442	400.79	10.3%	1,215.14	-63.6%	848	411	106.2%
S&P MATERIALS SECTOR	283	350.53	-19.4%	448.29	-37.0%	370	539	-31.4%
S&P TECHNOLOGY SECTOR	529	941.63	-43.8%	1,157.81	-54.3%	859	768	11.9%
S&P UTILITIES SECTOR	1,012	1,170.37	-13.5%	1,677.05	-39.6%	1,361	1,265	7.6%
YEN DENOMINATED TOPIX	509	32.26	1478.1%	54.95	826.5%	271	15	1666.4%

CME Exchange ADV Report - Monthly

February 2019

Page 2 of 5

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Equity Index Options								
E-MINI NASDAQ 100	7,986	15,122.05	-47.2%	13,193.67	-39.5%	10,720	15,898	-32.6%
E-MINI RUSSELL 2000	897	1,369.42	-34.5%	199.43	349.6%	531	835	-36.5%
E-MINI S&P500	228,173	535,010.68	-57.4%	200,949.57	13.5%	213,881	390,608	-45.2%
EOM E-MINI RUSSELL 2000 END	189	447.11	-57.6%	122.38	54.7%	154	295	-47.7%
EOM EMINI S&P	72,360	216,429.42	-66.6%	91,103.33	-20.6%	82,200	182,502	-55.0%
EOM S&P 500	4,611	21,425.74	-78.5%	7,097.57	-35.0%	5,916	19,395	-69.5%
EOW1 E-MINI RUSSELL 2000 WE	29	168.05	-82.6%	19.33	51.1%	24	126	-81.0%
EOW1 E-MINI RUSSELL 2000 WE	46	195.53	-76.5%	19.43	136.8%	32	175	-81.7%
EOW1 EMINI S&P 500	30,262	66,836.42	-54.7%	54,400.24	-44.4%	42,934	67,047	-36.0%
EOW1 S&P 500	3,255	3,024.16	7.6%	5,045.1	-35.5%	4,195	4,421	-5.1%
EOW2 E-MINI RUSSELL 2000 WE	73	403	-82.0%	62.76	15.8%	67	277	-75.6%
EOW2 EMINI S&P 500	44,798	133,710.68	-66.5%	47,825.19	-6.3%	46,387	95,167	-51.3%
EOW2 S&P 500	6,543	7,441.32	-12.1%	9,520.14	-31.3%	8,106	9,450	-14.2%
EOW3 E-MINI RUSSELL 2000 WE	312	1,267.21	-75.4%	296.33	5.4%	304	1,104	-72.5%
EOW3 EMINI S&P 500	94,284	322,127.89	-70.7%	161,055.48	-41.5%	129,339	277,999	-53.5%
EOW3 S&P 500	8,226	23,711.21	-65.3%	10,573.62	-22.2%	9,458	30,706	-69.2%
EOW4 E-MINI RUSSELL 2000 WE	128	390.42	-67.3%	50.67	152.2%	87	320	-72.7%
EOW4 EMINI S&P 500	46,539	82,185.16	-43.4%	49,918.14	-6.8%	48,313	74,312	-35.0%
S&P 500	9,750	23,868.89	-59.2%	13,986.86	-30.3%	11,974	19,195	-37.6%

CME Exchange ADV Report - Monthly

February 2019

Page 3 of 5

	ADV FEB 2019	ADV FEB 2018	% CHG	ADV JAN 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
FX Futures								
AD/CD CROSS RATES	1	0.89	5.9%	0.81	17.0%	1	1	59.1%
AD/JY CROSS RATES	120	261.95	-54.1%	122.9	-2.3%	122	209	-41.8%
AD/NE CROSS RATES	0	4.16	-94.9%	0.14	47.3%	0	4	-95.3%
AUSTRALIAN DOLLAR	105,745	133,938.11	-21.0%	104,914.71	0.8%	105,309	127,192	-17.2%
BP/JY CROSS RATES	49	189.89	-74.1%	113.81	-56.8%	83	206	-59.6%
BP/SF CROSS RATES	7	11.11	-35.5%	29.33	-75.6%	19	11	63.8%
BRAZIL REAL	4,834	6,784.37	-28.8%	5,038.62	-4.1%	4,941	5,953	-17.0%
BRITISH POUND	113,344	144,172.84	-21.4%	113,687.24	-0.3%	113,524	141,743	-19.9%
CANADIAN DOLLAR	66,087	85,383.32	-22.6%	72,686	-9.1%	69,551	83,593	-16.8%
CD/JY CROSS RATES	0	2.11	-100.0%	0.1	-100.0%	0	11	-99.5%
CHINESE RENMINBI (CNH)	1,745	153.32	1038.0%	1,178.19	48.1%	1,447	112	1192.5%
CZECK KORUNA (EC)	0	0	-	0.19	-44.7%	0	0	-
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	106	51.63	105.6%	142.43	-25.5%	125	49	157.9%
EC/CD CROSS RATES	29	87.58	-66.8%	49.43	-41.1%	40	141	-71.9%
EC/NOK CROSS RATES	6	8.16	-27.7%	9.48	-37.8%	8	12	-37.6%
EC/SEK CROSS RATES	24	17.84	36.0%	12.67	91.6%	18	27	-32.1%
EFX/BP CROSS RATES	3,304	3,625.84	-8.9%	3,833.29	-13.8%	3,582	3,277	9.3%
EFX/JY CROSS RATES	1,538	4,530.89	-66.1%	2,091.14	-26.5%	1,828	3,804	-51.9%
EFX/SF CROSS RATES	912	1,443.63	-36.8%	1,180.1	-22.7%	1,053	1,255	-16.1%
E-MICRO AUD/USD	6,454	5,348.89	20.7%	6,347.43	1.7%	6,398	5,502	16.3%
E-MICRO CAD/USD	775	718.58	7.8%	703.86	10.0%	737	993	-25.7%
E-MICRO CHF/USD	96	64.37	49.2%	70.05	37.1%	82	71	16.5%
E-MICRO EUR/USD	10,727	20,207.53	-46.9%	14,567.95	-26.4%	12,744	20,842	-38.9%
E-MICRO GBP/USD	1,740	3,172.68	-45.2%	2,280.38	-23.7%	2,024	3,347	-39.5%
E-MICRO INR/USD	307	121.37	152.9%	262	17.2%	283	144	96.7%
E-MICRO JPY/USD	1,282	1,761.21	-27.2%	1,868.52	-31.4%	1,590	1,647	-3.5%
E-MINI EURO FX	3,761	4,725.84	-20.4%	4,000.14	-6.0%	3,886	5,832	-33.4%
E-MINI JAPANESE YEN	444	723.63	-38.6%	834	-46.8%	649	728	-10.8%
EURO FX	174,680	262,376.89	-33.4%	197,603.05	-11.6%	186,714	277,870	-32.8%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	0	-	0.19	-100.0%	0	0	-
INDIAN RUPEE	4,702	5,254.42	-10.5%	3,911.52	20.2%	4,287	5,416	-20.8%
JAPANESE YEN	105,964	181,993.53	-41.8%	127,464.67	-16.9%	117,252	173,438	-32.4%
KOREAN WON	15	16.89	-14.0%	46.57	-68.8%	31	22	42.3%
MEXICAN PESO	53,682	61,714.53	-13.0%	58,404.33	-8.1%	56,161	60,331	-6.9%
NEW ZEALND DOLLAR	26,604	34,468.42	-22.8%	30,115.95	-11.7%	28,448	35,502	-19.9%
NKR/USD CROSS RATE	108	121.37	-11.1%	113	-4.5%	111	150	-26.1%
POLISH ZLOTY (EC)	2	0.58	190.9%	3.86	-56.3%	3	1	232.4%
POLISH ZLOTY (US)	7	2.63	162.0%	3.71	85.6%	5	7	-26.1%
RMB USD	0	0.05	-100.0%	0.05	-100.0%	0	0	-92.9%
RUSSIAN RUBLE	2,193	2,874.37	-23.7%	2,793.48	-21.5%	2,508	2,032	23.4%
S.AFRICAN RAND	2,085	2,107.11	-1.0%	1,908.1	9.3%	1,992	1,967	1.3%
SF/JY CROSS RATES	0	0	-	0.24	-55.8%	0	5	-96.4%
SHEKEL	0	4	-100.0%	0	-	0	4	-100.0%
SKR/USD CROSS RATES	121	121.79	-0.8%	99.43	21.5%	110	133	-17.8%
SWISS FRANC	17,918	27,465.95	-34.8%	22,423.62	-20.1%	20,284	30,868	-34.3%
TURKISH LIRA	18	63.16	-71.4%	6.19	191.6%	12	67	-82.3%
USDZAR	0	0.21	-100.0%	0.95	-100.0%	1	0	400.0%

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CME Exchange ADV Report - Monthly

February 2019

Page 4 of 5

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FX Options								
AUD/USD PQO 2pm Fix	4,361	7,614.16	-42.7%	5,040.14	-13.5%	4,718	7,811	-39.6%
BRITISH POUND (EU)	0	3.26	-100.0%	0	-	0	3	-100.0%
CAD/USD PQO 2pm Fix	4,755	8,836.47	-46.2%	5,018.95	-5.3%	4,894	8,994	-45.6%
CANADIAN DOLLAR (EU)	0	2.63	-100.0%	0	-	0	2	-100.0%
CHF/USD PQO 2pm Fix	96	51.47	86.0%	94.95	0.8%	95	98	-2.3%
EFX/BP CROSS RATES	1	0	-	1.43	-7.9%	1	0	-
EFX/JY CROSS RATES	0	75.53	-100.0%	0	-	0	72	-100.0%
EURO FX (EU)	0	0.26	-100.0%	0	-	0	0	-100.0%
EUR/USD PQO 2pm Fix	23,896	44,485.84	-46.3%	26,827.71	-10.9%	25,435	49,110	-48.2%
GBP/USD PQO 2pm Fix	8,765	13,857.11	-36.7%	11,219	-21.9%	10,053	14,525	-30.8%
JAPANESE YEN (EU)	0	0	-	0	-	0	0	-
JPY/USD PQO 2pm Fix	8,617	15,561.89	-44.6%	8,768.1	-1.7%	8,696	14,536	-40.2%
MEXICAN PESO	94	42.37	121.0%	67.1	39.6%	80	46	72.0%
NEW ZEALND DOLLAR	84	0	-	22.81	269.9%	52	0	-
Foreign Exchange Futures								
CHILEAN PESO	0	168.84	-100.0%	0	-	0	167	-100.0%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	45	52.21	-14.2%	24.81	80.5%	34	29	17.0%
Ag Products Futures								
BUTTER CS	158	340.58	-53.5%	226.76	-30.2%	194	302	-35.6%
CASH-SETTLED CHEESE	623	425.21	46.6%	737	-15.4%	683	561	21.8%
CATTLE	59,984	56,768.11	5.7%	78,930.05	-24.0%	69,931	64,301	8.8%
CDD SEASONAL STRIP	5	0	-	0	-	3	0	-
CDD WEATHER	0	0	-	0	-	0	0	-
CLASS IV MILK	71	48.26	47.4%	230.48	-69.1%	155	36	332.4%
DRY WHEY	84	76.21	10.0%	85.24	-1.6%	85	79	7.0%
FEEDER CATTLE	13,960	15,245.37	-8.4%	12,375.81	12.8%	13,128	13,568	-3.2%
GOLDMAN SACHS	1,658	1,523.84	8.8%	1,496.67	10.8%	1,573	1,492	5.5%
GSCI EXCESS RETURN FUT	111	234.47	-52.6%	185.62	-40.2%	150	185	-18.7%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	53	19.21	174.0%	52.38	0.5%	53	13	315.8%
HDD WEATHER EUROPEAN	0	0	-	95.24	-100.0%	50	0	-
HOGS	51,725	49,286.79	4.9%	52,971	-2.4%	52,379	48,222	8.6%
HOUSING INDEX	0	0.16	-33.4%	0.14	-26.3%	0	0	-58.3%
LUMBER	768	1,117.11	-31.3%	688.76	11.5%	726	923	-21.3%
MALAYSIAN PALM SWAP	118	102.11	15.5%	80.95	45.6%	99	172	-42.7%
MILK	1,318	983.26	34.1%	1,316.1	0.2%	1,317	1,057	24.6%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	304	250.05	21.4%	426.43	-28.8%	368	251	46.9%
S&P GSCI ENHANCED ER SWAP	0	592.95	-100.0%	349.81	-100.0%	184	282	-34.8%
USD CRUDE PALM OIL	39	6.32	525.0%	162.95	-75.8%	104	19	448.9%

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CME Exchange ADV Report - Monthly

February 2019

Page 5 of 5

	ADV FEB 2019	ADV FEB 2018	% CHG	ADV JAN 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Ag Products Options								
BUTTER CS	131	217.53	-39.8%	332.86	-60.7%	237	160	48.3%
CASH-SETTLED CHEESE	603	319.63	88.6%	676.38	-10.9%	641	607	5.7%
CATTLE	8,553	11,690.89	-26.8%	7,781.38	9.9%	8,148	12,059	-32.4%
CDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CLASS IV MILK	199	82.58	141.0%	282.33	-29.5%	243	63	285.8%
DRY WHEY	39	14	180.8%	35.1	12.0%	37	28	30.4%
FEEDER CATTLE	931	1,380.21	-32.5%	1,233.81	-24.5%	1,090	1,593	-31.6%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	0	0	-
HOGS	12,190	9,831.32	24.0%	12,004.19	1.6%	12,093	8,275	46.1%
HOUSING INDEX	0	0	-	0	-	0	0	-
LUMBER	62	104.89	-40.7%	109.9	-43.4%	87	102	-14.3%
LV CATL CSO	2	0.26	599.9%	16.38	-88.8%	9	0	7480.0%
MILK	1,662	1,191.84	39.4%	2,207.76	-24.7%	1,948	1,365	42.8%
MLK MID OPTIONS	1	2.42	-71.7%	2.62	-73.9%	2	2	-19.0%
NFD MILK	347	251.58	37.8%	799.81	-56.6%	585	217	168.9%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,467,658	4,770,565.32	-48.3%	2,940,365.86	-16.1%	2,715,830	4,008,827	-32.3%
Equity Index Futures	1,924,285	3,094,372.47	-37.8%	2,355,958.52	-18.3%	2,150,913	2,477,141	-13.2%
FX Futures	711,535	996,097.63	-28.6%	780,923.81	-8.9%	747,964	994,517	-24.8%
Foreign Exchange Futures	0	168.84	-100.0%	0	-	0	167	-100.0%
Ag Products Futures	130,980	127,020	3.1%	150,411.38	-12.9%	141,181	131,460	7.4%
TOTAL FUTURES	5,234,458	8,988,224.26	-41.8%	6,227,659.57	-15.9%	5,755,888.75	7,612,112.5	-24.4%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,576,600	2,504,854.32	-37.1%	1,764,019.09	-10.6%	1,674,995	2,131,053	-21.4%
Equity Index Options	558,460	1,455,134.37	-61.6%	665,439.24	-16.1%	614,624	1,189,832	-48.3%
FX Options	50,669	90,531	-44.0%	57,060.19	-11.2%	54,025	95,197	-43.2%
Foreign Exchange Options	45	52.21	-14.2%	24.81	80.5%	34	29	17.0%
Ag Products Options	24,720	25,087.16	-1.5%	25,482.52	-3.0%	25,120	24,470	2.7%
TOTAL OPTIONS	2,210,495	4,075,659.05	-45.8%	2,512,025.86	-12.0%	2,368,798.63	3,440,581.53	-31.2%
TOTAL COMBINED								
Interest Rate	4,044,259	7,275,419.63	-44.4%	4,704,384.95	-14.0%	4,390,825	6,139,880	-28.5%
Equity Index	2,482,745	4,549,506.84	-45.4%	3,021,397.76	-17.8%	2,765,538	3,666,973	-24.6%
FX	762,204	1,086,628.63	-29.9%	837,984	-9.0%	801,989	1,089,714	-26.4%
Foreign Exchange	45	221.05	-79.7%	24.81	80.5%	34	196	-82.5%
Ag Products	155,700	152,107.16	2.4%	175,893.9	-11.5%	166,302	155,931	6.7%
GRAND TOTAL	7,444,953	13,063,883.32	-43.0%	8,739,685.43	-14.8%	8,124,687.38	11,052,694.03	-26.5%