

CME Exchange ADV Report - Monthly

January 2019

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	ADV JAN 2019	ADV JAN 2018	% CHG	ADV DEC 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	3	94.38	-97.0%	29.75	-90.4%	3	94	-97.0%
EURODOLLARS	2,915,815	3,319,541.1	-12.2%	3,598,621.9	-19.0%	2,915,815	3,319,541	-12.2%
SOFR	18,385	0	-	14,808.2	24.2%	18,385	0	-
SONIA	6,164	0	-	5,614.35	9.8%	6,164	0	-
Interest Rate Options								
EURODOLLARS	1,024,208	806,425.71	27.0%	695,124.2	47.3%	1,024,208	806,426	27.0%
EURO MIDCURVE	739,811	986,426.48	-25.0%	723,416.35	2.3%	739,811	986,426	-25.0%
Equity Index Futures								
BITCOIN FUTURES	4,340	1,358.38	219.5%	4,002.75	8.4%	4,340	1,358	219.5%
E-mini FTSE 100 (USD)	16	57.05	-72.0%	37.4	-57.2%	16	57	-72.0%
E-mini FTSE China 50	28	62.76	-55.4%	51.9	-46.1%	28	63	-55.4%
E-MINI MIDCAP	14,309	15,089.52	-5.2%	30,727.65	-53.4%	14,309	15,090	-5.2%
E-MINI NASDAQ 100	516,481	333,352.76	54.9%	732,848.55	-29.5%	516,481	333,353	54.9%
E-MINI RUSSELL 1000	148	565.57	-73.8%	1,361.7	-89.1%	148	566	-73.8%
E-MINI RUSSELL 1000 GROWTH	109	266.43	-59.2%	547.45	-80.2%	109	266	-59.2%
E-MINI RUSSELL 1000 VALUE	1,076	837.67	28.5%	1,789.85	-39.9%	1,076	838	28.5%
E-MINI RUSSELL 2000	138,765	107,795.19	28.7%	244,830.1	-43.3%	138,765	107,795	28.7%
E-MINI S&P500	1,618,258	1,388,257.9	16.6%	2,653,534.75	-39.0%	1,618,258	1,388,258	16.6%
E-MINI S&P REAL ESTATE SELE	383	174.38	119.8%	1,424.7	-73.1%	383	174	119.8%
FT-SE 100	18	56	-68.4%	49.45	-64.2%	18	56	-68.4%
FTSE Emerging	93	10.67	774.6%	176.4	-47.1%	93	11	774.6%
IBOVESPA INDEX	25	34.14	-27.6%	37.45	-34.0%	25	34	-27.6%
NASDAQ BIOTECH	0	48.38	-99.6%	83.4	-99.8%	0	48	-99.6%
NIFTY 50	0	1,713.62	-100.0%	0	-	0	1,714	-100.0%
NIKKEI 225 (\$) STOCK	10,160	16,106.19	-36.9%	19,247.45	-47.2%	10,160	16,106	-36.9%
NIKKEI 225 (YEN) STOCK	34,852	40,918.43	-14.8%	58,108.8	-40.0%	34,852	40,918	-14.8%
S&P 500	5,399	4,464.86	20.9%	7,197.05	-25.0%	5,399	4,465	20.9%
S&P 500/GI	0	0	-	1	-100.0%	0	0	-
S&P 500/VALUE	1,742	1,114.05	56.4%	1,082.15	61.0%	1,742	1,114	56.4%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
S&P CONSUMER DSCRTNRY SE	842	672.33	25.3%	1,030.5	-18.3%	842	672	25.3%
S&P CONSUMER STAPLES SECT	729	416.33	75.1%	3,314.05	-78.0%	729	416	75.1%
S&P ENERGY SECTOR	1,084	810.67	33.8%	3,791.6	-71.4%	1,084	811	33.8%
S&P FINANCIAL SECTOR	1,284	1,035.38	24.1%	4,615.6	-72.2%	1,284	1,035	24.1%
S&P HEALTH CARE SECTOR	1,264	385.52	227.8%	4,463.25	-71.7%	1,264	386	227.8%
S&P INDUSTRIAL SECTOR	1,215	420.62	188.9%	3,833.25	-68.3%	1,215	421	188.9%
S&P MATERIALS SECTOR	448	708.57	-36.7%	1,507.95	-70.3%	448	709	-36.7%
S&P TECHNOLOGY SECTOR	1,158	610.19	89.7%	4,899.65	-76.4%	1,158	610	89.7%
S&P UTILITIES SECTOR	1,677	1,350.33	24.2%	3,354.9	-50.0%	1,677	1,350	24.2%
YEN DENOMINATED TOPIX	55	0	-	381.55	-85.6%	55	0	-

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Equity Index Options								
E-MINI NASDAQ 100	13,194	16,599.57	-20.5%	9,757.6	35.2%	13,194	16,600	-20.5%
E-MINI RUSSELL 2000	199	351.67	-43.3%	515.95	-61.3%	199	352	-43.3%
E-MINI S&P500	200,950	259,957.05	-22.7%	414,467	-51.5%	200,950	259,957	-22.7%
EOM E-MINI RUSSELL 2000 END	122	157.1	-22.1%	150.95	-18.9%	122	157	-22.1%
EOM EMINI S&P	91,103	151,805	-40.0%	109,905	-17.1%	91,103	151,805	-40.0%
EOM S&P 500	7,098	17,557.81	-59.6%	8,903.15	-20.3%	7,098	17,558	-59.6%
EOW1 E-MINI RUSSELL 2000 WE	19	88.19	-78.1%	64.6	-70.1%	19	88	-78.1%
EOW1 E-MINI RUSSELL 2000 WE	19	156	-87.5%	91.75	-78.8%	19	156	-87.5%
EOW1 EMINI S&P 500	54,400	67,237.62	-19.1%	84,102.85	-35.3%	54,400	67,238	-19.1%
EOW1 S&P 500	5,045	5,684.67	-11.3%	6,597.3	-23.5%	5,045	5,685	-11.3%
EOW2 E-MINI RUSSELL 2000 WE	63	162.86	-61.5%	225.2	-72.1%	63	163	-61.5%
EOW2 EMINI S&P 500	47,825	60,295.05	-20.7%	75,186.2	-36.4%	47,825	60,295	-20.7%
EOW2 S&P 500	9,520	11,268.05	-15.5%	14,520.35	-34.4%	9,520	11,268	-15.5%
EOW3 E-MINI RUSSELL 2000 WE	296	957.24	-69.0%	346.3	-14.4%	296	957	-69.0%
EOW3 EMINI S&P 500	161,055	238,072.29	-32.4%	142,533.4	13.0%	161,055	238,072	-32.4%
EOW3 S&P 500	10,574	37,034.62	-71.4%	5,546.85	90.6%	10,574	37,035	-71.4%
EOW4 E-MINI RUSSELL 2000 WE	51	255.62	-80.2%	142.65	-64.5%	51	256	-80.2%
EOW4 EMINI S&P 500	49,918	67,189.29	-25.7%	74,532.1	-33.0%	49,918	67,189	-25.7%
S&P 500	13,987	14,966.71	-6.5%	25,510	-45.2%	13,987	14,967	-6.5%

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	ADV JAN 2019	ADV JAN 2018	% CHG	ADV DEC 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
FX Futures								
AD/CD CROSS RATES	1	0.24	240.0%	0.05	1519.0%	1	0	240.0%
AD/JY CROSS RATES	123	161	-23.7%	198.9	-38.2%	123	161	-23.7%
AD/NE CROSS RATES	0	3.29	-95.7%	11.55	-98.8%	0	3	-95.7%
AUSTRALIAN DOLLAR	104,915	121,088.19	-13.4%	107,588.05	-2.5%	104,915	121,088	-13.4%
BP/JY CROSS RATES	114	220.43	-48.4%	147.3	-22.7%	114	220	-48.4%
BP/SF CROSS RATES	29	11.81	148.4%	6.45	354.8%	29	12	148.4%
BRAZIL REAL	5,039	5,201.1	-3.1%	3,973.25	26.8%	5,039	5,201	-3.1%
BRITISH POUND	113,687	139,545	-18.5%	127,754	-11.0%	113,687	139,545	-18.5%
CANADIAN DOLLAR	72,686	81,973.81	-11.3%	99,326.55	-26.8%	72,686	81,974	-11.3%
CD/JY CROSS RATES	0	19.05	-99.5%	5	-98.1%	0	19	-99.5%
CHINESE RENMINBI (CNH)	1,178	74.57	1479.9%	947.65	24.3%	1,178	75	1479.9%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-
CZECK KORUNA (US)	0	0	-	0.15	-100.0%	0	0	-
EC/AD CROSS RATES	142	45.76	211.2%	377.35	-62.3%	142	46	211.2%
EC/CD CROSS RATES	49	190.24	-74.0%	413.1	-88.0%	49	190	-74.0%
EC/NOK CROSS RATES	9	16.33	-42.0%	13.75	-31.1%	9	16	-42.0%
EC/SEK CROSS RATES	13	34.81	-63.6%	98.4	-87.1%	13	35	-63.6%
EFX/BP CROSS RATES	3,833	2,960.86	29.5%	6,711.55	-42.9%	3,833	2,961	29.5%
EFX/JY CROSS RATES	2,091	3,146.48	-33.5%	6,183.2	-66.2%	2,091	3,146	-33.5%
EFX/SF CROSS RATES	1,180	1,085.19	8.7%	2,329.85	-49.3%	1,180	1,085	8.7%
E-MICRO AUD/USD	6,347	5,641	12.5%	5,561.05	14.1%	6,347	5,641	12.5%
E-MICRO CAD/USD	704	1,240.9	-43.3%	864.7	-18.6%	704	1,241	-43.3%
E-MICRO CHF/USD	70	76.52	-8.5%	100.45	-30.3%	70	77	-8.5%
E-MICRO EUR/USD	14,568	21,416.29	-32.0%	14,291.65	1.9%	14,568	21,416	-32.0%
E-MICRO GBP/USD	2,280	3,504	-34.9%	1,820.85	25.2%	2,280	3,504	-34.9%
E-MICRO INR/USD	262	164.57	59.2%	405.45	-35.4%	262	165	59.2%
E-MICRO JPY/USD	1,869	1,543.33	21.1%	1,293	44.5%	1,869	1,543	21.1%
E-MINI EURO FX	4,000	6,833.67	-41.5%	5,114.6	-21.8%	4,000	6,834	-41.5%
E-MINI JAPANESE YEN	834	731	14.1%	1,099.35	-24.1%	834	731	14.1%
EURO FX	197,603	291,887.14	-32.3%	267,686.2	-26.2%	197,603	291,887	-32.3%
HUNGARIAN FORINT (EC)	0	0.86	-100.0%	0	-	0	1	-100.0%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-
INDIAN RUPEE	3,912	5,561.62	-29.7%	3,918.3	-0.2%	3,912	5,562	-29.7%
JAPANESE YEN	127,465	165,697.1	-23.1%	165,267.5	-22.9%	127,465	165,697	-23.1%
KOREAN WON	47	26.67	74.6%	43.95	6.0%	47	27	74.6%
MEXICAN PESO	58,404	59,078.43	-1.1%	69,028.45	-15.4%	58,404	59,078	-1.1%
NEW ZEALND DOLLAR	30,116	36,436.48	-17.3%	30,419.2	-1.0%	30,116	36,436	-17.3%
NKR/USD CROSS RATE	113	175.33	-35.6%	313.3	-63.9%	113	175	-35.6%
POLISH ZLOTY (EC)	4	1.1	252.2%	1.2	221.4%	4	1	252.2%
POLISH ZLOTY (US)	4	11.1	-66.5%	6.6	-43.7%	4	11	-66.5%
RMB USD	0	0.62	-92.3%	0	-	0	1	-92.3%
RUSSIAN RUBLE	2,793	1,270.33	119.9%	5,889.35	-52.6%	2,793	1,270	119.9%
S.AFRICAN RAND	1,908	1,839.71	3.7%	3,677.8	-48.1%	1,908	1,840	3.7%
SF/JY CROSS RATES	0	9.14	-97.4%	0	-	0	9	-97.4%
SHEKEL	0	3.24	-100.0%	0	-	0	3	-100.0%
SKR/USD CROSS RATES	99	143.81	-30.9%	324.05	-69.3%	99	144	-30.9%
SWISS FRANC	22,424	33,945.38	-33.9%	32,652.4	-31.3%	22,424	33,945	-33.9%
TURKISH LIRA	6	70.1	-91.2%	111.7	-94.5%	6	70	-91.2%
USDZAR	1	0	-	0	-	1	0	-

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FX Options								
AUD/USD PQO 2pm Fix	5,040	7,989.62	-36.9%	5,240.65	-3.8%	5,040	7,990	-36.9%
BRITISH POUND (EU)	0	2.14	-100.0%	0.05	-100.0%	0	2	-100.0%
CAD/USD PQO 2pm Fix	5,019	9,136.24	-45.1%	5,420.2	-7.4%	5,019	9,136	-45.1%
CANADIAN DOLLAR (EU)	0	0.57	-100.0%	0	-	0	1	-100.0%
CHF/USD PQO 2pm Fix	95	139.19	-31.8%	40	137.4%	95	139	-31.8%
EFX/BP CROSS RATES	1	0	-	0	-	1	0	-
EFX/JY CROSS RATES	0	68.33	-100.0%	0	-	0	68	-100.0%
EURO FX (EU)	0	0.52	-100.0%	0	-	0	1	-100.0%
EUR/USD PQO 2pm Fix	26,828	53,294.38	-49.7%	27,185.15	-1.3%	26,828	53,294	-49.7%
GBP/USD PQO 2pm Fix	11,219	15,129.71	-25.8%	9,859.8	13.8%	11,219	15,130	-25.8%
JAPANESE YEN (EU)	0	0	-	0	-	0	0	-
JPY/USD PQO 2pm Fix	8,768	13,607.33	-35.6%	12,167.95	-27.9%	8,768	13,607	-35.6%
MEXICAN PESO	67	49.95	34.3%	75.85	-11.5%	67	50	34.3%
NEW ZEALND DOLLAR	23	0	-	0.85	2583.5%	23	0	-
Foreign Exchange Futures								
CHILEAN PESO	0	164.52	-100.0%	0	-	0	165	-100.0%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	25	8.62	187.8%	130.75	-81.0%	25	9	187.8%
Ag Products Futures								
BUTTER CS	227	266.62	-14.9%	224.4	1.1%	227	267	-14.9%
CASH-SETTLED CHEESE	737	683.81	7.8%	751.45	-1.9%	737	684	7.8%
CATTLE	78,930	71,116.19	11.0%	56,056.15	40.8%	78,930	71,116	11.0%
CDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD WEATHER	0	0	-	0	-	0	0	-
CLASS IV MILK	230	24.52	839.8%	118.75	94.1%	230	25	839.8%
DRY WHEY	85	81.57	4.5%	74.5	14.4%	85	82	4.5%
FEEDER CATTLE	12,376	12,049.52	2.7%	11,578.6	6.9%	12,376	12,050	2.7%
GOLDMAN SACHS	1,497	1,462.38	2.3%	1,596.3	-6.2%	1,497	1,462	2.3%
GSCI EXCESS RETURN FUT	186	139.86	32.7%	5,918.1	-96.9%	186	140	32.7%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	52	6.67	685.7%	15	249.2%	52	7	685.7%
HDD WEATHER EUROPEAN	95	0	-	0	-	95	0	-
HOGS	52,971	47,257.86	12.1%	37,665.1	40.6%	52,971	47,258	12.1%
HOUSING INDEX	0	0.43	-66.7%	0.65	-78.0%	0	0	-66.7%
LUMBER	689	747.14	-7.8%	577.05	19.4%	689	747	-7.8%
MALAYSIAN PALM SWAP	81	235.24	-65.6%	343	-76.4%	81	235	-65.6%
MILK	1,316	1,124.29	17.1%	1,430.85	-8.0%	1,316	1,124	17.1%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	426	250.95	69.9%	180.75	135.9%	426	251	69.9%
S&P GSCI ENHANCED ER SWAP	350	0	-	376.2	-7.0%	350	0	-
USD CRUDE PALM OIL	163	30.48	434.7%	34	379.3%	163	30	434.7%

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Ag Products Options								
BUTTER CS	333	107.57	209.4%	244	36.4%	333	108	209.4%
CASH-SETTLED CHEESE	676	866.86	-22.0%	777.8	-13.0%	676	867	-22.0%
CATTLE	7,781	12,391.81	-37.2%	7,287.6	6.8%	7,781	12,392	-37.2%
CDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CLASS IV MILK	282	45.14	525.4%	144.35	95.6%	282	45	525.4%
DRY WHEY	35	41.52	-15.5%	20.95	67.5%	35	42	-15.5%
FEEDER CATTLE	1,234	1,785.05	-30.9%	1,016.4	21.4%	1,234	1,785	-30.9%
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	12,004	6,866.14	74.8%	7,897	52.0%	12,004	6,866	74.8%
HOUSING INDEX	0	0	-	0	-	0	0	-
LUMBER	110	99	11.0%	103.5	6.2%	110	99	11.0%
LV CATL CSO	16	0	-	1.25	1210.5%	16	0	-
MILK	2,208	1,520.9	45.2%	2,030.7	8.7%	2,208	1,521	45.2%
MLK MID OPTIONS	3	1.81	44.7%	1.25	109.5%	3	2	44.7%
NFD MILK	800	186.57	328.7%	193.2	314.0%	800	187	328.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,940,366	3,319,635.48	-11.4%	3,619,074.2	-18.8%	2,940,366	3,319,635	-11.4%
Equity Index Futures	2,355,959	1,918,693.9	22.8%	3,788,332.25	-37.8%	2,355,959	1,918,694	22.8%
FX Futures	780,924	993,087.57	-21.4%	965,977.2	-19.2%	780,924	993,088	-21.4%
Foreign Exchange Futures	0	164.52	-100.0%	0	-	0	165	-100.0%
Ag Products Futures	150,411	135,477.52	11.0%	116,940.85	28.6%	150,411	135,478	11.0%
TOTAL FUTURES	6,227,660	6,367,059	-2.2%	8,490,324.5	-26.6%	6,227,659.57	6,367,059	-2.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,764,019	1,792,852.19	-1.6%	1,418,540.55	24.4%	1,764,019	1,792,852	-1.6%
Equity Index Options	665,439	949,796.38	-29.9%	973,099.2	-31.6%	665,439	949,796	-29.9%
FX Options	57,060	99,418	-42.6%	59,990.5	-4.9%	57,060	99,418	-42.6%
Foreign Exchange Options	25	8.62	187.8%	130.75	-81.0%	25	9	187.8%
Ag Products Options	25,483	23,912.38	6.6%	19,718	29.2%	25,483	23,912	6.6%
TOTAL OPTIONS	2,512,026	2,865,987.57	-12.4%	2,471,479	1.6%	2,512,025.86	2,865,987.57	-12.4%
TOTAL COMBINED								
Interest Rate	4,704,385	5,112,487.67	-8.0%	5,037,614.75	-6.6%	4,704,385	5,112,488	-8.0%
Equity Index	3,021,398	2,868,490.29	5.3%	4,761,431.45	-36.5%	3,021,398	2,868,490	5.3%
FX	837,984	1,092,505.57	-23.3%	1,025,967.7	-18.3%	837,984	1,092,506	-23.3%
Foreign Exchange	25	173.14	-85.7%	130.75	-81.0%	25	173	-85.7%
Ag Products	175,894	159,389.91	10.4%	136,658.85	28.7%	175,894	159,390	10.4%
GRAND TOTAL	8,739,685	9,233,046.57	-5.3%	10,961,803.5	-20.3%	8,739,685.43	9,233,046.57	-5.3%