

CME Exchange ADV Report - Monthly

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	ADV DEC 2018	ADV DEC 2017	% CHG	ADV NOV 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	30	587.35	-94.9%	0	-	128	263	-51.3%
EURODOLLARS	3,598,622	2,341,586.95	53.7%	2,807,013.1	28.2%	3,036,542	2,549,192	19.1%
SOFR	14,808	0	-	11,889.05	24.6%	4,352	0	-
SONIA	5,614	0	-	5,948.81	-5.6%	1,185	0	-
Interest Rate Options								
EURODOLLARS	695,124	537,791.25	29.3%	509,895.71	36.3%	688,831	611,262	12.7%
EURO MIDCURVE	723,416	593,562.6	21.9%	780,559.81	-7.3%	726,787	756,989	-4.0%
Equity Index Futures								
BITCOIN FUTURES	4,003	475.15	742.4%	5,988.14	-33.2%	3,664	38	9577.3%
E-mini FTSE 100 (USD)	37	47.9	-21.9%	62.19	-39.9%	65	12	435.4%
E-mini FTSE China 50	52	121.1	-57.1%	23.71	118.9%	49	87	-43.6%
E-MINI MIDCAP	30,728	22,858.45	34.4%	17,287.29	77.7%	19,647	17,259	13.8%
E-MINI NASDAQ 100	732,849	326,306.75	124.6%	623,524.43	17.5%	492,839	277,128	77.8%
E-MINI RUSSELL 1000	1,362	1,197.75	13.7%	500.33	172.2%	727	275	164.7%
E-MINI RUSSELL 1000 GROWTH	547	1,028.65	-46.8%	542.43	0.9%	528	240	119.7%
E-MINI RUSSELL 1000 VALUE	1,790	1,501.45	19.2%	614.81	191.1%	797	446	78.8%
E-MINI RUSSELL 2000	244,830	177,446.25	38.0%	149,070.1	64.2%	150,100	44,843	234.7%
E-MINI S&P500	2,653,535	1,530,198.05	73.4%	1,769,200.57	50.0%	1,766,663	1,456,580	21.3%
E-MINI S&P REAL ESTATE SELE	1,425	540.25	163.7%	374.62	280.3%	462	293	57.8%
FT-SE 100	49	56.3	-12.2%	55.57	-11.0%	59	31	88.3%
FTSE Emerging	176	10.75	1540.9%	141.86	24.4%	46	4	1128.6%
IBOVESPA INDEX	37	65.5	-42.8%	6.48	478.3%	52	34	51.6%
NASDAQ BIOTECH	83	9.9	742.4%	4.76	1651.4%	34	15	123.2%
NIFTY 50	0	564.4	-100.0%	0	-	216	569	-62.0%
NIKKEI 225 (\$) STOCK	19,247	17,417.4	10.5%	12,946.1	48.7%	15,173	13,447	12.8%
NIKKEI 225 (YEN) STOCK	58,109	37,687.85	54.2%	40,880.67	42.1%	43,699	43,234	1.1%
S&P 500	7,197	9,727.15	-26.0%	4,690.71	53.4%	6,567	6,013	9.2%
S&P 500/GI	1	1.7	-41.2%	0	-	0	1	-67.5%
S&P 500/VALUE	1,082	824.6	31.2%	838.48	29.1%	746	905	-17.6%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
S&P CONSUMER DSCRTNRY SE	1,031	875.45	17.7%	1,123.52	-8.3%	944	381	147.6%
S&P CONSUMER STAPLES SECT	3,314	2,322.7	42.7%	713.1	364.7%	1,335	861	55.1%
S&P ENERGY SECTOR	3,792	1,493.15	153.9%	1,855.48	104.3%	1,823	799	128.1%
S&P FINANCIAL SECTOR	4,616	4,317.95	6.9%	2,246.67	105.4%	2,623	1,566	67.6%
S&P HEALTH CARE SECTOR	4,463	1,045.5	326.9%	1,369.05	226.0%	1,207	736	64.1%
S&P INDUSTRIAL SECTOR	3,833	707.4	441.9%	959.29	299.6%	1,094	435	151.6%
S&P MATERIALS SECTOR	1,508	732.8	105.8%	558.67	169.9%	668	432	54.5%
S&P TECHNOLOGY SECTOR	4,900	1,615.8	203.2%	2,523.62	94.2%	1,945	550	254.0%
S&P UTILITIES SECTOR	3,355	3,235.6	3.7%	1,648.14	103.6%	2,057	1,386	48.4%
YEN DENOMINATED TOPIX	382	0	-	28.43	1242.1%	53	0	-

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Equity Index Options								
E-MINI NASDAQ 100	9,758	9,092.4	7.3%	11,873.24	-17.8%	11,422	11,448	-0.2%
E-MINI RUSSELL 2000	516	327.15	57.7%	529.19	-2.5%	609	191	219.3%
E-MINI S&P500	414,467	213,085.55	94.5%	314,584.1	31.8%	291,130	203,408	43.1%
EOM E-MINI RUSSELL 2000 END	151	351.55	-57.1%	501.38	-69.9%	307	88	249.7%
EOM EMINI S&P	109,905	127,777.95	-14.0%	111,255.24	-1.2%	123,786	98,768	25.3%
EOM S&P 500	8,903	11,851.3	-24.9%	7,487.48	18.9%	8,615	9,354	-7.9%
EOW1 E-MINI RUSSELL 2000 WE	65	42.2	53.1%	81.05	-20.3%	95	30	221.0%
EOW1 E-MINI RUSSELL 2000 WE	92	36.25	153.1%	92.24	-0.5%	119	29	305.1%
EOW1 EMINI S&P 500	84,103	43,187.25	94.7%	55,437.62	51.7%	55,831	50,475	10.6%
EOW1 S&P 500	6,597	5,499.25	20.0%	1,640.38	302.2%	4,034	4,351	-7.3%
EOW2 E-MINI RUSSELL 2000 WE	225	117.6	91.5%	253.29	-11.1%	237	56	325.6%
EOW2 EMINI S&P 500	75,186	45,163	66.5%	62,388.48	20.5%	62,826	50,398	24.7%
EOW2 S&P 500	14,520	9,273.4	56.6%	6,331.05	129.4%	7,996	8,355	-4.3%
EOW3 E-MINI RUSSELL 2000 WE	346	482.85	-28.3%	665.57	-48.0%	851	259	228.4%
EOW3 EMINI S&P 500	142,533	113,146.35	26.0%	152,337.86	-6.4%	171,769	156,655	9.6%
EOW3 S&P 500	5,547	15,503.85	-64.2%	8,319.52	-33.3%	12,228	17,110	-28.5%
EOW4 E-MINI RUSSELL 2000 WE	143	251.55	-43.3%	224.67	-36.5%	241	66	265.2%
EOW4 EMINI S&P 500	74,532	44,900.6	66.0%	47,175.38	58.0%	55,200	45,556	21.2%
S&P 500	25,510	15,937.55	60.1%	19,477.57	31.0%	15,770	15,512	1.7%

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FX Futures								
AD/CD CROSS RATES	0	0	-	0.1	-47.5%	0	3	-92.9%
AD/JY CROSS RATES	199	192	3.6%	147.14	35.2%	199	134	49.4%
AD/NE CROSS RATES	12	3.3	250.0%	2.95	291.2%	4	5	-11.9%
AUSTRALIAN DOLLAR	107,588	98,319.6	9.4%	106,145.62	1.4%	111,359	95,834	16.2%
BDI	0	0	-	0	-	0	25	-100.0%
BP/JY CROSS RATES	147	257.35	-42.8%	100.62	46.4%	149	163	-8.9%
BP/SF CROSS RATES	6	9.55	-32.5%	8.19	-21.3%	16	4	259.6%
BRAZIL REAL	3,973	4,656.1	-14.7%	4,263.43	-6.8%	6,447	4,571	41.0%
BRITISH POUND	127,754	154,283.05	-17.2%	136,807.43	-6.6%	128,726	124,175	3.7%
CANADIAN DOLLAR	99,327	87,063.75	14.1%	73,561.33	35.0%	83,410	76,584	8.9%
CD/JY CROSS RATES	5	0	-	0	-	6	6	-0.5%
CHINESE RENMINBI (CNH)	948	112.35	743.5%	990.14	-4.3%	466	79	489.9%
CZECK KORUNA (EC)	0	0	-	0.1	-100.0%	0	0	-
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	377	315.2	19.7%	68.05	454.5%	131	163	-19.3%
EC/CD CROSS RATES	413	460.15	-10.2%	37.33	1006.5%	179	229	-21.8%
EC/NOK CROSS RATES	14	12.65	8.7%	8.24	66.9%	18	13	40.4%
EC/SEK CROSS RATES	98	79.5	23.8%	5.24	1778.5%	40	42	-4.2%
EFX/BP CROSS RATES	6,712	8,121.9	-17.4%	2,974.81	125.6%	4,226	4,100	3.1%
EFX/JY CROSS RATES	6,183	6,130.35	0.9%	2,057.71	200.5%	4,145	3,494	18.6%
EFX/SF CROSS RATES	2,330	3,153.35	-26.1%	999.76	133.0%	1,499	1,851	-19.0%
E-MICRO AUD/USD	5,561	3,281.65	69.5%	5,859.38	-5.1%	5,210	4,032	29.2%
E-MICRO CAD/USD	865	1,075.25	-19.6%	745.19	16.0%	821	973	-15.7%
E-MICRO CHF/USD	100	46.8	114.6%	70.52	42.4%	73	48	52.3%
E-MICRO EUR/USD	14,292	10,875.5	31.4%	15,459.33	-7.6%	17,155	11,902	44.1%
E-MICRO GBP/USD	1,821	2,473.6	-26.4%	2,542.9	-28.4%	2,165	2,716	-20.3%
E-MICRO INR/USD	405	99.25	308.5%	285.43	42.0%	249	124	101.2%
E-MICRO JPY/USD	1,293	1,126.05	14.8%	1,151.14	12.3%	1,416	1,793	-21.0%
E-MINI EURO FX	5,115	5,334.4	-4.1%	4,040.14	26.6%	4,859	4,552	6.8%
E-MINI JAPANESE YEN	1,099	432.65	154.1%	446.52	146.2%	648	1,267	-48.9%
EURO FX	267,686	273,104.65	-2.0%	220,319	21.5%	272,957	224,924	21.4%
HUNGARIAN FORINT (EC)	0	0	-	1.9	-100.0%	0	0	-
HUNGARIAN FORINT (US)	0	0	-	7.24	-100.0%	3	0	-
INDIAN RUPEE	3,918	2,226.5	76.0%	4,729.9	-17.2%	4,322	1,882	129.6%
JAPANESE YEN	165,268	156,630.7	5.5%	128,929.1	28.2%	146,743	165,830	-11.5%
KOREAN WON	44	16.15	172.1%	44.1	-0.3%	27	3	767.5%
MEXICAN PESO	69,028	68,799.4	0.3%	62,032.19	11.3%	67,783	52,120	30.1%
NEW ZEALAND DOLLAR	30,419	27,920.55	8.9%	29,753.67	2.2%	29,972	25,310	18.4%
NKR/USD CROSS RATE	313	157.65	98.7%	139.67	124.3%	256	102	150.4%
POLISH ZLOTY (EC)	1	1.85	-35.1%	1.05	14.5%	1	2	-48.0%
POLISH ZLOTY (US)	7	20.55	-67.9%	2.57	156.7%	5	16	-70.2%
RMB USD	0	1.2	-100.0%	1.9	-100.0%	0	1	-81.2%
RUSSIAN RUBLE	5,889	7,068.9	-16.7%	2,345.48	151.1%	3,052	2,792	9.3%
S.AFRICAN RAND	3,678	3,507	4.9%	1,936.29	89.9%	2,354	2,676	-12.0%
SF/JY CROSS RATES	0	0	-	0	-	1	0	519.4%
SHEKEL	0	49.1	-100.0%	0	-	10	6	77.1%
SKR/USD CROSS RATES	324	351	-7.7%	140.33	130.9%	246	140	75.1%
SWISS FRANC	32,652	35,776.4	-8.7%	23,029.43	41.8%	28,819	27,801	3.7%
TURKISH LIRA	112	438.6	-74.5%	14.76	656.7%	155	111	39.6%
USDZAR	0	0.05	-100.0%	0	-	0	0	1387.5%

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FX Options								
AUD/USD PQO 2pm Fix	5,241	3,735.15	40.3%	7,104.52	-26.2%	6,221	5,226	19.0%
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	0	0	-	0	-	0	847	-100.0%
BRITISH POUND	0	0	-	0	-	0	1,897	-100.0%
BRITISH POUND (EU)	0	9	-99.4%	0.1	-47.5%	1	18	-93.9%
CAD/USD PQO 2pm Fix	5,420	8,494.5	-36.2%	5,733.19	-5.5%	7,432	6,937	7.1%
CANADIAN DOLLAR	0	0	-	0	-	0	761	-100.0%
CANADIAN DOLLAR (EU)	0	0.5	-100.0%	0	-	0	1	-57.0%
CHF/USD PQO 2pm Fix	40	77.5	-48.4%	40.57	-1.4%	121	154	-21.6%
EFX/JY CROSS RATES	0	0	-	0	-	11	0	-
EURO FX	0	0	-	0	-	0	5,256	-100.0%
EURO FX (EU)	0	0.2	-100.0%	0	-	0	2	-88.5%
EUR/USD PQO 2pm Fix	27,185	30,706.7	-11.5%	29,175.76	-6.8%	34,570	31,089	11.2%
GBP/USD PQO 2pm Fix	9,860	11,004.55	-10.4%	17,824.14	-44.7%	12,874	10,769	19.5%
JAPANESE YEN	0	0	-	0	-	0	2,296	-100.0%
JAPANESE YEN (EU)	0	0	-	0	-	0	1	-100.0%
JPY/USD PQO 2pm Fix	12,168	8,991.9	35.3%	11,588	5.0%	12,426	12,406	0.2%
MEXICAN PESO	76	41	85.0%	77.1	-1.6%	96	151	-36.5%
NEW ZEALND DOLLAR	1	0	-	48.43	-98.2%	4	0	-
SWISS FRANC	0	0	-	0	-	0	23	-100.0%
SWISS FRANC (EU)	0	0	-	0	-	0	0	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	0	204.05	-100.0%	129.9	-100.0%	96	138	-30.8%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	131	6.9	1794.9%	22.81	473.2%	50	3	1518.7%

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Ag Products Futures								
BUTTER CS	224	201.25	11.5%	242.43	-7.4%	209	161	30.0%
CASH-SETTLED CHEESE	751	643.25	16.8%	639.48	17.5%	541	511	5.9%
CATTLE	56,056	49,521.95	13.2%	69,854	-19.8%	65,239	64,403	1.3%
CDD SEASONAL STRIP	0	0	-	0	-	2	4	-45.7%
CDD WEATHER	0	0	-	0	-	9	105	-91.8%
CLASS IV MILK	119	16.15	635.3%	101.43	17.1%	43	42	3.6%
DRY WHEY	75	81.45	-8.5%	48.05	55.1%	67	83	-19.2%
FEEDER CATTLE	11,579	13,744.95	-15.8%	10,769.76	7.5%	14,004	14,111	-0.8%
GOLDMAN SACHS	1,596	1,411.4	13.1%	1,510.29	5.7%	1,502	1,607	-6.5%
GSCI EXCESS RETURN FUT	5,918	5,698.25	3.9%	187.19	3061.5%	1,873	1,744	7.4%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	15	376.95	-96.0%	202.38	-92.6%	57	37	55.3%
HDD WEATHER EUROPEAN	0	0	-	285.71	-100.0%	95	2	5876.3%
HOGS	37,665	36,562.5	3.0%	60,344.19	-37.6%	53,777	44,789	20.1%
HOUSING INDEX	1	0.15	333.3%	0.52	24.1%	0	1	-17.3%
LUMBER	577	919.3	-37.2%	677.24	-14.8%	859	817	5.2%
MALAYSIAN PALM SWAP	343	202	69.8%	34.29	900.4%	204	419	-51.2%
MILK	1,431	1,270.1	12.7%	1,476.14	-3.1%	1,199	1,274	-5.9%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	181	265.75	-32.0%	275.43	-34.4%	236	241	-2.0%
S&P GSCI ENHANCED ER SWAP	376	1,502.8	-75.0%	0	-	164	535	-69.3%
USD CRUDE PALM OIL	34	65.5	-48.1%	22.86	48.8%	34	26	34.4%
Ag Products Options								
BUTTER CS	244	113.65	114.7%	173.52	40.6%	195	92	113.1%
CASH-SETTLED CHEESE	778	807.3	-3.7%	382.19	103.5%	500	476	4.9%
CATTLE	7,288	9,559.95	-23.8%	7,728.67	-5.7%	10,482	11,559	-9.3%
CDD SEASONAL STRIP	0	0	-	0	-	3	11	-75.1%
CDD WEATHER	0	0	-	0	-	0	187	-100.0%
CLASS IV MILK	144	49.25	193.1%	77.76	85.6%	62	81	-24.0%
DRY WHEY	21	42.35	-50.5%	4.19	399.9%	28	30	-6.9%
FEEDER CATTLE	1,016	1,722.1	-41.0%	1,176.14	-13.6%	1,344	1,644	-18.2%
HDD EURO SEASONAL STRIP	0	0	-	23.81	-100.0%	2	10	-80.1%
HDD SEASONAL STRIP	0	0	-	0	-	36	64	-44.0%
HDD WEATHER	0	0	-	4.76	-100.0%	1	5	-72.1%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	6	-100.0%
HOGS	7,897	6,948.05	13.7%	10,829.29	-27.1%	10,991	10,107	8.7%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
LUMBER	104	80.45	28.7%	73	41.8%	86	65	32.4%
LV CATL CSO	1	0	-	0.67	87.5%	1	8	-82.8%
MILK	2,031	1,423.85	42.6%	1,779.29	14.1%	1,699	1,678	1.3%
MLK MID OPTIONS	1	3.9	-67.9%	0.33	275.0%	2	3	-42.2%
NFD MILK	193	243.6	-20.7%	332.57	-41.9%	240	211	13.7%

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TOTAL FUTURES GROUP								
Interest Rate Futures	3,619,074	2,342,174.3	54.5%	2,824,850.95	28.1%	3,042,207	2,549,455	19.3%
Equity Index Futures	3,788,332	2,144,433.65	76.7%	2,639,779.19	43.5%	2,515,882	1,868,599	34.6%
FX Futures	965,977	963,985.55	0.2%	832,207.33	16.1%	930,325	842,596	10.4%
Foreign Exchange Futures	0	204.05	-100.0%	129.9	-100.0%	96	138	-30.8%
Ag Products Futures	116,941	112,483.7	4.0%	146,671.38	-20.3%	140,116	130,910	7.0%
TOTAL FUTURES	8,490,325	5,563,281.25	52.6%	6,443,638.76	31.8%	6,628,625.73	5,391,698.04	22.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,418,541	1,131,353.85	25.4%	1,290,455.52	9.9%	1,415,619	1,368,251	3.5%
Equity Index Options	973,099	656,027.6	48.3%	800,655.29	21.5%	823,066	672,107	22.5%
FX Options	59,991	63,061	-4.9%	71,591.81	-16.2%	73,758	77,835	-5.2%
Foreign Exchange Options	131	6.9	1794.9%	22.81	473.2%	50	3	1518.7%
Ag Products Options	19,718	20,994.45	-6.1%	22,586.19	-12.7%	25,672	26,238	-2.2%
TOTAL OPTIONS	2,471,479	1,871,443.8	32.1%	2,185,311.62	13.1%	2,338,164.72	2,144,434.39	9.0%
TOTAL COMBINED								
Interest Rate	5,037,615	3,473,528.15	45.0%	4,115,306.48	22.4%	4,457,826	3,917,707	13.8%
Equity Index	4,761,431	2,800,461.25	70.0%	3,440,434.48	38.4%	3,338,948	2,540,706	31.4%
FX	1,025,968	1,027,046.55	-0.1%	903,799.14	13.5%	1,004,083	920,431	9.1%
Foreign Exchange	131	210.95	-38.0%	152.71	-14.4%	146	142	2.8%
Ag Products	136,659	133,478.15	2.4%	169,257.57	-19.3%	165,788	157,147	5.5%
GRAND TOTAL	10,961,804	7,434,725.05	47.4%	8,628,950.38	27.0%	8,966,790.45	7,536,132.43	19.0%