

CME Exchange ADV Report - Monthly

March 2019

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	ADV MAR 2019	ADV MAR 2018	% CHG	ADV FEB 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	2	264.38	-99.1%	0.26	804.6%	2	217	-99.1%
EURODOLLARS	3,302,894	4,158,535.71	-20.6%	2,427,846.32	36.0%	2,897,081	4,060,240	-28.6%
SOFR	38,533	0	-	31,212.16	23.5%	29,316	0	-
SONIA	8,002	0	-	8,599.74	-7.0%	7,555	0	-
Interest Rate Options								
EURODOLLARS	1,117,512	849,417.9	31.6%	878,804.47	27.2%	1,011,040	981,758	3.0%
EURO MIDCURVE	688,396	866,884.05	-20.6%	697,795.89	-1.3%	709,024	1,006,512	-29.6%
Equity Index Futures								
BITCOIN FUTURES	3,579	2,578.1	38.8%	5,273.63	-32.1%	4,369	1,854	135.7%
E-mini FTSE 100 (USD)	0	119.29	-100.0%	0	-	6	102	-94.6%
E-mini FTSE China 50	2	45.9	-94.6%	2.79	-11.2%	11	74	-84.6%
E-MINI MIDCAP	24,138	28,131.38	-14.2%	14,883.63	62.2%	17,872	21,936	-18.5%
E-MINI NASDAQ 100	514,257	583,035.76	-11.8%	405,691.11	26.8%	481,207	481,052	0.0%
E-MINI RUSSELL 1000	989	1,297.05	-23.8%	143.26	590.2%	436	785	-44.5%
E-MINI RUSSELL 1000 GROWTH	677	774.19	-12.6%	76.37	786.1%	294	494	-40.5%
E-MINI RUSSELL 1000 VALUE	1,266	1,251.19	1.2%	623	103.3%	1,001	878	14.0%
E-MINI RUSSELL 2000	196,138	183,587.62	6.8%	104,884.37	87.0%	147,963	149,558	-1.1%
E-MINI S&P500	1,838,805	2,259,508.95	-18.6%	1,341,631	37.1%	1,608,022	1,959,827	-18.0%
E-MINI S&P REAL ESTATE SELE	832	816.43	1.9%	310.42	168.0%	515	397	29.7%
FT-SE 100	0	115.81	-100.0%	0	-	6	78	-92.2%
FTSE Emerging	92	4.29	2040.0%	153.21	-40.1%	111	8	1295.5%
IBOVESPA INDEX	24	28.81	-16.0%	69.26	-65.1%	38	59	-35.1%
NASDAQ BIOTECH	12	98.86	-88.2%	4.11	183.0%	5	51	-89.5%
NIFTY 50	0	36.19	-100.0%	0	-	0	893	-100.0%
NIKKEI 225 (\$) STOCK	13,918	25,255.67	-44.9%	8,637.21	61.1%	10,979	23,250	-52.8%
NIKKEI 225 (YEN) STOCK	40,205	61,149.81	-34.3%	31,429.21	27.9%	35,629	57,130	-37.6%
S&P 500	8,280	11,226.9	-26.2%	3,965.47	108.8%	5,944	8,245	-27.9%
S&P 500/GI	1	1.24	-23.1%	0	-	0	0	-23.1%
S&P 500/VALUE	884	621.71	42.3%	895.89	-1.3%	1,183	813	45.5%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
S&P CONSUMER DSCRTNRY SE	583	1,367.9	-57.4%	338.26	72.3%	596	979	-39.1%
S&P CONSUMER STAPLES SECT	1,896	2,713.62	-30.1%	1,018	86.3%	1,221	1,439	-15.1%
S&P ENERGY SECTOR	2,043	1,861.38	9.8%	455.53	348.6%	1,219	1,207	1.0%
S&P FINANCIAL SECTOR	2,995	4,471.05	-33.0%	587.89	409.5%	1,657	2,294	-27.8%
S&P HEALTH CARE SECTOR	1,568	1,375.62	14.0%	435.95	259.7%	1,111	806	37.9%
S&P INDUSTRIAL SECTOR	986	1,128.71	-12.6%	442.05	123.1%	896	658	36.1%
S&P MATERIALS SECTOR	934	737.81	26.6%	282.63	230.6%	564	607	-7.1%
S&P TECHNOLOGY SECTOR	1,258	2,344.76	-46.4%	528.84	137.8%	996	1,311	-24.0%
S&P UTILITIES SECTOR	2,370	3,104.43	-23.7%	1,012.42	134.1%	1,709	1,898	-10.0%
YEN DENOMINATED TOPIX	1,025	18.67	5389.3%	509.16	101.2%	530	16	3118.5%

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Equity Index Options								
E-MINI NASDAQ 100	8,816	11,095.1	-20.5%	7,985.79	10.4%	10,064	14,244	-29.3%
E-MINI RUSSELL 2000	517	1,205.48	-57.1%	896.68	-42.4%	526	963	-45.4%
E-MINI S&P500	234,389	336,402.48	-30.3%	228,173.26	2.7%	220,941	371,947	-40.6%
EOM E-MINI RUSSELL 2000 END	675	692.95	-2.6%	189.37	256.3%	333	432	-22.8%
EOM EMINI S&P	94,692	154,254.62	-38.6%	72,360.42	30.9%	86,501	172,777	-49.9%
EOM S&P 500	6,779	6,346.95	6.8%	4,610.53	47.0%	6,213	14,903	-58.3%
EOW1 E-MINI RUSSELL 2000 WE	107	166.33	-35.8%	29.21	265.3%	52	140	-62.5%
EOW1 E-MINI RUSSELL 2000 WE	90	197.48	-54.3%	46	96.3%	52	183	-71.5%
EOW1 EMINI S&P 500	28,432	47,849.62	-40.6%	30,261.58	-6.0%	37,942	60,438	-37.2%
EOW1 S&P 500	1,088	1,170.1	-7.0%	3,255	-66.6%	3,125	3,302	-5.4%
EOW2 E-MINI RUSSELL 2000 WE	204	359.19	-43.2%	72.68	180.6%	114	305	-62.5%
EOW2 EMINI S&P 500	44,509	49,824.19	-10.7%	44,798.16	-0.6%	45,741	79,557	-42.5%
EOW2 S&P 500	5,156	6,083.05	-15.2%	6,542.68	-21.2%	7,090	8,291	-14.5%
EOW3 E-MINI RUSSELL 2000 WE	532	2,099.9	-74.7%	312.26	70.3%	382	1,447	-73.6%
EOW3 EMINI S&P 500	94,442	157,078.62	-39.9%	94,284.47	0.2%	117,326	236,370	-50.4%
EOW3 S&P 500	2,588	6,814.1	-62.0%	8,225.84	-68.5%	7,093	22,481	-68.4%
EOW4 E-MINI RUSSELL 2000 WE	245	787.62	-68.8%	127.79	92.0%	142	481	-70.5%
EOW4 EMINI S&P 500	51,785	80,285.81	-35.5%	46,538.84	11.3%	49,508	76,369	-35.2%
S&P 500	13,361	20,337.71	-34.3%	9,749.84	37.0%	12,452	19,589	-36.4%

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FX Futures								
AD/CD CROSS RATES	1	0	-	0.95	-14.6%	1	0	136.3%
AD/JY CROSS RATES	193	234.33	-17.7%	120.11	60.7%	146	218	-32.9%
AD/NE CROSS RATES	6	5.95	0.0%	0.21	2727.7%	2	4	-51.6%
AUSTRALIAN DOLLAR	108,307	122,862.1	-11.8%	105,745.05	2.4%	106,341	125,701	-15.4%
BP/JY CROSS RATES	138	203.86	-32.4%	49.16	180.1%	102	205	-50.3%
BP/SF CROSS RATES	19	20.62	-7.4%	7.16	166.8%	19	15	29.3%
BRAZIL REAL	7,935	5,286.24	50.1%	4,833.58	64.2%	5,972	5,724	4.3%
BRITISH POUND	160,368	143,816.19	11.5%	113,343.89	41.5%	129,651	142,457	-9.0%
CANADIAN DOLLAR	88,900	100,475.62	-11.5%	66,086.84	34.5%	76,213	89,405	-14.8%
CD/JY CROSS RATES	1	4.86	-84.3%	0	-	0	9	-96.7%
CHINESE RENMINBI (CNH)	981	154.52	534.7%	1,744.74	-43.8%	1,287	127	916.2%
CZECK KORUNA (EC)	0	0	-	0.11	80.9%	0	0	-
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	502	194.81	157.9%	106.16	373.3%	255	99	157.9%
EC/CD CROSS RATES	343	406.71	-15.7%	29.11	1077.5%	144	233	-38.1%
EC/NOK CROSS RATES	47	20.33	129.3%	5.89	690.9%	21	15	39.5%
EC/SEK CROSS RATES	92	87.52	4.6%	24.26	277.4%	43	48	-8.9%
EFX/BP CROSS RATES	7,987	6,815.81	17.2%	3,303.84	141.7%	5,098	4,495	13.4%
EFX/JY CROSS RATES	7,276	5,929.05	22.7%	1,537.53	373.2%	3,704	4,536	-18.3%
EFX/SF CROSS RATES	2,473	2,141.19	15.5%	912.42	171.1%	1,542	1,560	-1.2%
E-MICRO AUD/USD	5,857	4,500.95	30.1%	6,454.16	-9.3%	6,212	5,158	20.4%
E-MICRO CAD/USD	849	1,026.57	-17.3%	774.58	9.6%	776	1,004	-22.8%
E-MICRO CHF/USD	133	62.95	110.8%	96.05	38.2%	100	68	46.5%
E-MICRO EUR/USD	12,130	17,845.9	-32.0%	10,727.47	13.1%	12,532	19,811	-36.7%
E-MICRO GBP/USD	3,645	2,633.05	38.4%	1,739.84	109.5%	2,582	3,101	-16.7%
E-MICRO INR/USD	210	185.14	13.5%	306.95	-31.6%	258	158	63.2%
E-MICRO JPY/USD	1,193	1,946.33	-38.7%	1,281.53	-6.9%	1,453	1,750	-17.0%
E-MINI EURO FX	5,944	4,745.95	25.2%	3,760.74	58.0%	4,595	5,458	-15.8%
E-MINI JAPANESE YEN	540	590.71	-8.5%	444.05	21.7%	611	680	-10.1%
EURO FX	262,750	301,725.29	-12.9%	174,679.58	50.4%	212,890	286,082	-25.6%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-
INDIAN RUPEE	3,440	3,067.1	12.2%	4,702.47	-26.8%	3,996	4,607	-13.3%
JAPANESE YEN	137,935	170,198.24	-19.0%	105,963.95	30.2%	124,372	172,323	-27.8%
KOREAN WON	34	7.48	355.4%	14.53	134.4%	32	17	89.7%
MEXICAN PESO	88,579	78,067.71	13.5%	53,682.16	65.0%	67,321	66,437	1.3%
NEW ZEALND DOLLAR	30,931	30,410.62	1.7%	26,603.68	16.3%	29,302	33,749	-13.2%
NKR/USD CROSS RATE	355	319.38	11.1%	107.95	228.8%	195	208	-6.4%
POLISH ZLOTY (EC)	8	0.48	1500.0%	1.68	352.4%	4	1	520.5%
POLISH ZLOTY (US)	11	6.43	63.7%	6.89	52.6%	7	7	2.9%
RMB USD	0	0.05	-100.0%	0	-	0	0	-93.3%
RUSSIAN RUBLE	6,750	5,688.19	18.7%	2,193	207.8%	3,969	3,291	20.6%
S.AFRICAN RAND	2,971	2,700.05	10.0%	2,085.37	42.5%	2,329	2,219	5.0%
SF/JY CROSS RATES	0	0	-	0.11	-100.0%	0	3	-96.4%
SHEKEL	0	72.14	-100.0%	0	-	0	27	-100.0%
SKR/USD CROSS RATES	274	353.05	-22.3%	120.84	127.0%	166	209	-20.4%
SWISS FRANC	32,778	31,010.14	5.7%	17,918.21	82.9%	24,585	30,917	-20.5%
TURKISH LIRA	155	739.86	-79.0%	18.05	760.4%	61	299	-79.5%
USDZAR	0	0.05	-100.0%	0	-	0	0	299.9%

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FX Options								
AUD/USD PQO 2pm Fix	4,931	5,882.81	-16.2%	4,361.05	13.1%	4,791	7,147	-33.0%
BRITISH POUND (EU)	0	0.33	-100.0%	0	-	0	2	-100.0%
CAD/USD PQO 2pm Fix	5,491	8,161.43	-32.7%	4,755.21	15.5%	5,099	8,707	-41.4%
CANADIAN DOLLAR (EU)	0	0.05	-100.0%	0	-	0	1	-100.0%
CHF/USD PQO 2pm Fix	165	50.38	227.4%	95.74	72.3%	119	81	46.7%
EFX/BP CROSS RATES	1	0	-	1.32	-31.2%	1	0	-
EFX/JY CROSS RATES	0	0	-	0	-	0	47	-100.0%
EURO FX (EU)	0	0.24	-100.0%	0	-	0	0	-100.0%
EUR/USD PQO 2pm Fix	27,401	33,593.86	-18.4%	23,896.11	14.7%	26,112	43,769	-40.3%
GBP/USD PQO 2pm Fix	11,363	11,193.86	1.5%	8,764.84	29.6%	10,504	13,378	-21.5%
JAPANESE YEN (EU)	0	0	-	0	-	0	0	-
JPY/USD PQO 2pm Fix	9,928	13,814.67	-28.1%	8,617.21	15.2%	9,120	14,288	-36.2%
MEXICAN PESO	91	67.57	35.2%	93.63	-2.4%	84	54	56.0%
NEW ZEALND DOLLAR	3	0	-	84.37	-96.4%	35	0	-
Foreign Exchange Futures								
CHILEAN PESO	0	168.57	-100.0%	0	-	0	167	-100.0%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	68	15.86	331.2%	44.79	52.7%	46	25	86.5%
Ag Products Futures								
BUTTER CS	169	152.81	10.5%	158.21	6.8%	185	250	-25.9%
CASH-SETTLED CHEESE	560	313.24	78.8%	623.42	-10.2%	641	476	34.7%
CATTLE	84,709	77,223	9.7%	59,983.63	41.2%	75,018	68,749	9.1%
CDD SEASONAL STRIP	0	0	-	5.26	-100.0%	2	0	-
CDD WEATHER	95	0	-	0	-	33	0	-
CLASS IV MILK	92	24.95	266.8%	71.16	28.6%	133	32	314.8%
DRY WHEY	50	32.48	52.5%	83.84	-40.9%	73	63	15.1%
FEEDER CATTLE	17,602	16,176.9	8.8%	13,960.21	26.1%	14,668	14,466	1.4%
GOLDMAN SACHS	1,287	1,632.62	-21.2%	1,658	-22.4%	1,475	1,540	-4.2%
GSCI EXCESS RETURN FUT	5,362	5,626.38	-4.7%	111.05	4728.0%	1,944	2,058	-5.5%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	52.63	-100.0%	34	8	315.8%
HDD WEATHER EUROPEAN	48	0	-	0	-	49	0	-
HOGS	81,717	54,757.67	49.2%	51,725.21	58.0%	62,479	50,472	23.8%
HOUSING INDEX	2	0.43	366.7%	0.11	1801.0%	1	0	123.9%
LUMBER	530	731.14	-27.4%	767.79	-30.9%	659	857	-23.1%
MALAYSIAN PALM SWAP	95	181.9	-47.6%	117.89	-19.2%	97	175	-44.5%
MILK	1,099	829.48	32.5%	1,318.37	-16.6%	1,242	979	26.9%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	320	266.67	20.1%	303.58	5.5%	352	256	37.3%
S&P GSCI ENHANCED ER SWAP	358	358.29	0.0%	0	-	244	308	-20.9%
USD CRUDE PALM OIL	46	19.05	141.0%	39.47	16.3%	84	19	342.8%

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Ag Products Options								
BUTTER CS	134	82.71	61.7%	130.95	2.1%	201	133	51.2%
CASH-SETTLED CHEESE	413	273.1	51.1%	602.74	-31.5%	563	492	14.4%
CATTLE	12,124	15,751.38	-23.0%	8,552.84	41.8%	9,517	13,330	-28.6%
CDD SEASONAL STRIP	95	0	-	0	-	33	0	-
CLASS IV MILK	197	13.76	1331.8%	199.05	-1.0%	227	46	393.5%
DRY WHEY	49	16.86	188.7%	39.32	23.8%	41	24	68.0%
FEEDER CATTLE	1,589	2,164.62	-26.6%	931.11	70.6%	1,262	1,790	-29.5%
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	26,177	10,641.86	146.0%	12,190.37	114.7%	16,941	9,090	86.4%
HOUSING INDEX	0	0	-	0	-	0	0	-
LUMBER	107	73.86	45.1%	62.21	72.2%	94	92	2.1%
LV CATL CSO	1	0.24	500.0%	1.84	-22.4%	7	0	3990.8%
MILK	1,378	1,075.57	28.1%	1,661.89	-17.1%	1,752	1,265	38.5%
MLK MID OPTIONS	2	1.86	-2.6%	0.68	164.5%	2	2	-13.8%
NFD MILK	276	287.9	-4.1%	346.79	-20.3%	478	242	98.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,349,431	4,158,800.1	-19.5%	2,467,658.47	35.7%	2,933,955	4,060,457	-27.7%
Equity Index Futures	2,659,759	3,178,809.1	-16.3%	1,924,284.68	38.2%	2,326,090	2,718,699	-14.4%
FX Futures	983,038	1,046,563.52	-6.1%	711,534.84	38.2%	828,891	1,012,435	-18.1%
Foreign Exchange Futures	0	168.57	-100.0%	0	-	0	167	-100.0%
Ag Products Futures	194,141	158,327	22.6%	130,979.84	48.2%	159,413	140,709	13.3%
TOTAL FUTURES	7,186,369	8,542,668.29	-15.9%	5,234,457.84	37.3%	6,248,349.26	7,932,467.77	-21.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,805,909	1,716,301.95	5.2%	1,576,600.37	14.5%	1,720,064	1,988,270	-13.5%
Equity Index Options	588,406	883,051.29	-33.4%	558,460.42	5.4%	605,598	1,084,219	-44.1%
FX Options	59,374	72,765.19	-18.4%	50,669.47	17.2%	55,866	87,474	-36.1%
Foreign Exchange Options	68	15.86	331.2%	44.79	52.7%	46	25	86.5%
Ag Products Options	42,542	30,383.71	40.0%	24,719.79	72.1%	31,118	26,506	17.4%
TOTAL OPTIONS	2,496,300	2,702,518	-7.6%	2,210,494.84	12.9%	2,412,692.48	3,186,494.08	-24.3%
TOTAL COMBINED								
Interest Rate	5,155,340	5,875,102.05	-12.3%	4,044,258.84	27.5%	4,654,019	6,048,727	-23.1%
Equity Index	3,248,165	4,061,860.38	-20.0%	2,482,745.11	30.8%	2,931,688	3,802,918	-22.9%
FX	1,042,412	1,119,328.71	-6.9%	762,204.32	36.8%	884,757	1,099,909	-19.6%
Foreign Exchange	68	184.43	-62.9%	44.79	52.7%	46	192	-76.0%
Ag Products	236,683	188,710.71	25.4%	155,699.63	52.0%	190,531	167,216	13.9%
GRAND TOTAL	9,682,669	11,245,186.29	-13.9%	7,444,952.69	30.1%	8,661,041.74	11,118,961.85	-22.1%