

CME Exchange ADV Report - Monthly

December 2019

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	ADV DEC 2019	ADV DEC 2018	% CHG	ADV NOV 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	0	29.75	-99.8%	2.3	-97.9%	2	128	-98.6%
EURODOLLARS	1,737,757	3,598,621.9	-51.7%	1,817,655.65	-4.4%	2,726,479	3,036,542	-10.2%
SOFR	34,752	14,808.2	134.7%	48,301.7	-28.1%	36,122	4,352	730.1%
SONIA	9,361	5,614.35	66.7%	10,460.2	-10.5%	8,781	1,185	641.0%
Interest Rate Options								
EURODOLLARS	727,900	695,124.2	4.7%	743,798.9	-2.1%	1,106,209	688,831	60.6%
EURO MIDCURVE	263,420	723,416.35	-63.6%	396,207.95	-33.5%	579,080	726,787	-20.3%

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	ADV DEC 2019	ADV DEC 2018	% CHG	ADV NOV 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Equity Index Futures								
BITCOIN FUTURES	5,231	4,002.75	30.7%	5,251.6	-0.4%	6,365	3,664	73.7%
E-MINI COM SERVICES SELECT	671	857.7	-21.7%	382.3	75.6%	342	106	223.7%
E-mini FTSE 100 (USD)	0	37.4	-100.0%	0	-	1	65	-97.9%
E-mini FTSE China 50	0	51.9	-100.0%	0	-	3	49	-94.2%
E-MINI MIDCAP	24,090	30,727.65	-21.6%	10,744.55	124.2%	16,302	19,647	-17.0%
E-MINI NASDAQ 100	390,676	732,848.55	-46.7%	336,716.35	16.0%	456,669	492,839	-7.3%
E-MINI RUSSELL 1000	965	1,361.7	-29.1%	154.75	523.6%	449	727	-38.2%
E-MINI RUSSELL 1000 GROWTH	556	547.45	1.5%	130.65	325.2%	279	528	-47.2%
E-MINI RUSSELL 1000 VALUE	1,039	1,789.85	-41.9%	594.1	74.9%	703	797	-11.8%
E-MINI RUSSELL 2000	168,128	244,830.1	-31.3%	110,778.65	51.8%	146,026	150,100	-2.7%
E-MINI S&P500	1,672,930	2,653,534.75	-37.0%	1,152,955.5	45.1%	1,568,043	1,766,663	-11.2%
E-MINI S&P REAL ESTATE SELE	823	567	45.2%	526.75	56.3%	358	356	0.6%
FT-SE 100	0	49.45	-100.0%	0	-	1	59	-97.5%
FTSE Emerging	96	176.4	-45.7%	90.7	5.5%	100	46	118.2%
IBOVESPA INDEX	29	37.45	-23.6%	35.1	-18.5%	33	52	-36.4%
MICRO E-MINI NASDAQ 100	150,866	0	-	155,712.45	-3.1%	125,996	0	-
MICRO E-MINI RUSSELL 2000	26,412	0	-	24,177.15	9.2%	19,861	0	-
MICRO E-MINI S&P500	206,095	0	-	174,599	18.0%	170,938	0	-
NASDAQ BIOTECH	15	83.4	-81.6%	12.95	18.4%	18	34	-46.4%
Nearby BTIC+	0	0	-	0.5	-100.0%	0	0	-
NIFTY 50	0	0	-	0	-	0	216	-100.0%
NIKKEI 225 (\$) STOCK	11,367	19,247.45	-40.9%	7,025	61.8%	10,385	15,173	-31.6%
NIKKEI 225 (YEN) STOCK	38,883	58,108.8	-33.1%	31,302.75	24.2%	38,658	43,699	-11.5%
S&P 500	5,566	7,197.05	-22.7%	2,636.7	111.1%	4,738	6,567	-27.9%
S&P 500 ANNUAL DIVIDEND IND	1,285	1,075.95	19.4%	1,890.85	-32.1%	1,296	742	74.7%
S&P 500/GI	1	1	-42.9%	0	-	0	0	-22.6%
S&P 500 QUARLY DIVIDEND IND	2	5	-52.4%	9.75	-75.6%	10	4	156.2%
S&P 600 SMALLCAP EMINI	46	0	-	26.55	72.4%	18	0	440972.5%
S&P CONSUMER DSCRTNRY SE	658	1,030.5	-36.2%	247.5	165.8%	424	944	-55.0%
S&P CONSUMER STAPLES SECT	1,199	3,314.05	-63.8%	564.55	112.4%	937	1,335	-29.8%
S&P ENERGY SECTOR	1,769	3,791.6	-53.4%	531.95	232.5%	915	1,823	-49.8%
S&P FINANCIAL SECTOR	3,195	4,615.6	-30.8%	1,048.65	204.7%	1,670	2,623	-36.4%
S&P HEALTH CARE SECTOR	2,070	4,463.25	-53.6%	419.2	393.8%	1,016	1,207	-15.8%
S&P INDUSTRIAL SECTOR	1,250	3,833.25	-67.4%	382.95	226.3%	658	1,094	-39.9%
S&P MATERIALS SECTOR	621	1,507.95	-58.8%	249.8	148.6%	494	668	-26.0%
S&P TECHNOLOGY SECTOR	1,402	4,899.65	-71.4%	343	308.7%	757	1,945	-61.1%
S&P UTILITIES SECTOR	2,366	3,354.9	-29.5%	1,021	131.8%	1,530	2,057	-25.6%
S&P VALUE INDEX FUTURES	1	1.2	-36.5%	0	-	0	0	-15.4%
YEN DENOMINATED TOPIX	580	381.55	52.1%	799.85	-27.4%	873	53	1545.6%

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Equity Index Options								
E-MINI NASDAQ 100	8,394	9,757.6	-14.0%	5,972	40.6%	9,504	11,422	-16.8%
E-MINI RUSSELL 2000	774	515.95	50.0%	1,216.55	-36.4%	774	609	27.0%
E-MINI S&P500	302,431	414,467	-27.0%	244,854.8	23.5%	263,173	291,130	-9.6%
EOM E-MINI RUSSELL 2000 END	196	150.95	29.8%	395.5	-50.5%	395	307	28.7%
EOM EMINI S&P	79,336	109,905	-27.8%	74,576.25	6.4%	90,220	123,786	-27.1%
EOM S&P 500	5,039	8,903.15	-43.4%	5,992.4	-15.9%	5,527	8,615	-35.8%
EOW1 E-MINI RUSSELL 2000 WE	67	64.6	4.3%	56.65	18.9%	72	95	-24.4%
EOW1 E-MINI RUSSELL 2000 WE	95	91.75	3.5%	86.8	9.4%	93	119	-21.7%
EOW1 EMINI S&P 500	58,199	84,102.85	-30.8%	25,071.85	132.1%	47,217	55,831	-15.4%
EOW1 S&P 500	5,694	6,597.3	-13.7%	3,483.85	63.5%	3,682	4,034	-8.7%
EOW2 E-MINI RUSSELL 2000 WE	176	225.2	-21.6%	163.95	7.6%	230	237	-3.1%
EOW2 EMINI S&P 500	58,991	75,186.2	-21.5%	34,528.9	70.8%	48,460	62,826	-22.9%
EOW2 S&P 500	8,704	14,520.35	-40.1%	6,650.4	30.9%	6,391	7,996	-20.1%
EOW3 E-MINI RUSSELL 2000 WE	733	346.3	111.5%	687.6	6.5%	719	851	-15.5%
EOW3 EMINI S&P 500	76,943	142,533.4	-46.0%	80,304.4	-4.2%	109,072	171,769	-36.5%
EOW3 S&P 500	1,907	5,546.85	-65.6%	4,281.8	-55.5%	5,587	12,228	-54.3%
EOW4 E-MINI RUSSELL 2000 WE	165	142.65	15.8%	137.4	20.2%	155	241	-35.6%
EOW4 EMINI S&P 500	40,283	74,532.1	-46.0%	43,605.15	-7.6%	41,042	55,200	-25.6%
S&P 500	16,685	25,510	-34.6%	10,832.6	54.0%	11,441	15,770	-27.5%

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FX Futures								
AD/CD CROSS RATES	5	0.05	9519.0%	4.05	18.8%	1	0	440.0%
AD/JY CROSS RATES	124	198.9	-37.6%	49	153.5%	132	199	-34.1%
AD/NE CROSS RATES	12	11.55	1.8%	10	17.6%	10	4	151.8%
AUSTRALIAN DOLLAR	111,538	107,588.05	3.7%	88,001.9	26.7%	100,118	111,359	-10.1%
BP/JY CROSS RATES	203	147.3	37.6%	62.75	223.0%	150	149	1.1%
BP/SF CROSS RATES	15	6.45	132.6%	13.7	9.5%	19	16	18.8%
BRAZIL REAL	10,388	3,973.25	161.4%	13,756.4	-24.5%	8,642	6,447	34.1%
BRITISH POUND	154,473	127,754	20.9%	86,551.8	78.5%	121,199	128,726	-5.8%
CANADIAN DOLLAR	92,195	99,326.55	-7.2%	67,373.95	36.8%	79,391	83,410	-4.8%
CD/JY CROSS RATES	4	5	-14.3%	0.45	852.4%	1	6	-84.6%
CHINESE RENMINBI (CNH)	950	947.65	0.2%	1,305.1	-27.2%	1,306	466	180.3%
CZECK KORUNA (EC)	1	0	-	0	-	0	0	425.9%
CZECK KORUNA (US)	0	0.15	-100.0%	0	-	0	0	-100.0%
EC/AD CROSS RATES	341	377.35	-9.5%	181.95	87.6%	244	131	85.7%
EC/CD CROSS RATES	421	413.1	1.9%	46.05	814.1%	168	179	-6.0%
EC/NOK CROSS RATES	37	13.75	169.1%	17.95	106.1%	31	18	75.8%
EC/SEK CROSS RATES	107	98.4	8.6%	16.2	559.6%	42	40	4.3%
EFX/BP CROSS RATES	6,084	6,711.55	-9.4%	2,595.15	134.4%	4,700	4,226	11.2%
EFX/JY CROSS RATES	5,874	6,183.2	-5.0%	2,132	175.5%	3,553	4,145	-14.3%
EFX/SF CROSS RATES	2,006	2,329.85	-13.9%	1,112.85	80.3%	1,698	1,499	13.3%
E-MINI EURO FX	4,597	5,114.6	-10.1%	2,525.05	82.0%	4,372	4,859	-10.0%
E-MINI JAPANESE YEN	590	1,099.35	-46.4%	903.5	-34.7%	809	648	24.8%
EURO FX	272,656	267,686.2	1.9%	148,804.1	83.2%	208,294	272,957	-23.7%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	2	0	-	0.2	781.0%	0	3	-90.4%
INDIAN RUPEE	1,442	3,918.3	-63.2%	1,359	6.1%	2,964	4,322	-31.4%
JAPANESE YEN	146,084	165,267.5	-11.6%	115,167.2	26.8%	129,261	146,743	-11.9%
KOREAN WON	87	43.95	97.4%	10.35	738.3%	41	27	51.2%
MEXICAN PESO	67,107	69,028.45	-2.8%	47,111.65	42.4%	59,778	67,783	-11.8%
MICRO AUD/USD	3,644	5,561.05	-34.5%	3,742.55	-2.6%	4,772	5,210	-8.4%
MICRO CAD/USD	786	864.7	-9.1%	627.1	25.4%	799	821	-2.7%
MICRO CHF/USD	330	100.45	228.5%	246.25	34.0%	170	73	134.0%
MICRO EUR/USD	7,400	14,291.65	-48.2%	6,900.75	7.2%	10,479	17,155	-38.9%
MICRO GBP/USD	3,039	1,820.85	66.9%	2,884.9	5.3%	2,581	2,165	19.2%
MICRO INR/USD	155	405.45	-61.8%	161.55	-4.0%	222	249	-11.0%
MICRO JPY/USD	750	1,293	-42.0%	786.9	-4.7%	1,263	1,416	-10.8%
NEW ZEALND DOLLAR	33,281	30,419.2	9.4%	25,590	30.1%	27,676	29,972	-7.7%
NKR/USD CROSS RATE	553	313.3	76.6%	211.1	162.1%	280	256	9.3%
POLISH ZLOTY (EC)	0	1.2	-92.1%	0	-	2	1	117.2%
POLISH ZLOTY (US)	19	6.6	183.6%	13.65	37.1%	8	5	74.8%
RMB USD	0	0	-	0.05	-4.8%	0	0	-84.6%
RUSSIAN RUBLE	7,981	5,889.35	35.5%	1,291.55	517.9%	4,189	3,052	37.2%
S.AFRICAN RAND	4,921	3,677.8	33.8%	2,080.2	136.6%	2,806	2,354	19.2%
SF/JY CROSS RATES	1	0	-	0.5	138.1%	0	1	-69.8%
SHEKEL	1	0	-	0.35	172.1%	0	10	-98.5%
SKR/USD CROSS RATES	445	324.05	37.4%	158.15	181.5%	192	246	-21.8%
SWISS FRANC	38,346	32,652.4	17.4%	26,643	43.9%	28,359	28,819	-1.6%
TURKISH LIRA	145	111.7	29.6%	10.95	1222.0%	60	155	-61.4%
USDZAR	0	0	-	0	-	0	0	33.4%

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FX Options								
AUD/USD MONTHLY OPTIONS	3,227	3,619.8	-10.9%	2,663.6	21.2%	3,281	4,140	-20.7%
AUD/USD WKLY FRIDAY OPTION	0	0	-	14.65	-100.0%	86	181	-52.6%
AUD/USD WKLY FRIDAY OPTION	478	440.4	8.4%	168.1	184.1%	290	330	-12.0%
AUD/USD WKLY FRIDAY OPTION	419	564.85	-25.8%	172.1	143.4%	310	483	-35.8%
AUD/USD WKLY FRIDAY OPTION	202	255.55	-21.0%	242.35	-16.7%	305	476	-35.9%
AUD/USD WKLY FRIDAY OPTION	3	0	-	165.4	-98.2%	79	146	-45.8%
AUD/USD WKLY WED OPTIONS -	56	139.05	-60.0%	73.3	-24.1%	79	154	-49.0%
AUD/USD WKLY WED OPTIONS -	99	98.65	0.7%	70.95	40.1%	82	116	-28.8%
AUD/USD WKLY WED OPTIONS -	23	82.25	-72.0%	35.45	-35.0%	37	63	-41.6%
AUD/USD WKLY WED OPTIONS -	24	40.1	-39.9%	103.4	-76.7%	63	96	-34.8%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-	21	36	-42.2%
BRITISH POUND (EU)	0	0.05	-100.0%	0	-	0	1	-100.0%
BRL/USD MONTHLY OPTIONS	0	0	-	54.65	-100.0%	7	0	-
CAD/USD MONTHLY OPTIONS	2,326	3,179.65	-26.8%	2,604.1	-10.7%	2,498	3,982	-37.3%
CAD/USD WKLY FRIDAY OPTION	0	5	-100.0%	35.1	-100.0%	144	259	-44.5%
CAD/USD WKLY FRIDAY OPTION	608	763.9	-20.5%	233.05	160.7%	332	574	-42.2%
CAD/USD WKLY FRIDAY OPTION	611	472.05	29.3%	320.65	90.4%	454	799	-43.2%
CAD/USD WKLY FRIDAY OPTION	543	479.4	13.3%	550.25	-1.3%	498	768	-35.2%
CAD/USD WKLY FRIDAY OPTION	33	0	-	593	-94.5%	146	261	-44.0%
CAD/USD WKLY WED OPTIONS -	5	154.05	-96.8%	228.2	-97.9%	135	159	-15.2%
CAD/USD WKLY WED OPTIONS -	189	79.05	139.3%	191.25	-1.1%	163	159	2.5%
CAD/USD WKLY WED OPTIONS -	188	280.95	-33.2%	193.45	-3.0%	154	211	-27.2%
CAD/USD WKLY WED OPTIONS -	173	6.15	2708.4%	224.4	-23.0%	140	174	-19.5%
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-	42	83	-50.0%
CANADIAN DOLLAR (EU)	0	0	-	0	-	0	0	-100.0%
CHF/USD MONTHLY OPTIONS	292	38.9	651.3%	333.5	-12.4%	156	104	50.5%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-	1	1	-16.2%
CHF/USD WKLY FRIDAY OPTION	8	0.15	5392.1%	20.25	-59.3%	12	3	286.7%
CHF/USD WKLY FRIDAY OPTION	18	0.95	1784.7%	3.45	419.0%	9	4	135.4%
CHF/USD WKLY FRIDAY OPTION	14	0	-	3.1	337.8%	7	7	1.3%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-	2	3	-13.9%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	0	0	-
EUR/JPY MONTHLY OPTIONS	0	0	-	0	-	0	11	-100.0%
EURO FX (EU)	0	0	-	0	-	0	0	-100.0%
EUR/USD MONTHLY OPTIONS	10,658	16,392.55	-35.0%	10,325.05	3.2%	16,209	23,708	-31.6%
EUR/USD WKLY FRIDAY OPTION	0	0.65	-100.0%	90.3	-100.0%	458	1,138	-59.8%
EUR/USD WKLY FRIDAY OPTION	1,826	2,709.1	-32.6%	355.7	413.4%	1,239	1,597	-22.4%
EUR/USD WKLY FRIDAY OPTION	1,244	3,718.35	-66.5%	720.15	72.8%	1,386	2,495	-44.4%
EUR/USD WKLY FRIDAY OPTION	747	1,645.7	-54.6%	899.7	-17.0%	1,524	2,332	-34.6%
EUR/USD WKLY FRIDAY OPTION	6	0	-	920.35	-99.4%	402	613	-34.4%
EUR/USD WKLY WED OPTIONS -	584	721.45	-19.0%	593.05	-1.4%	608	622	-2.2%
EUR/USD WKLY WED OPTIONS -	616	898.4	-31.4%	440.8	39.7%	596	622	-4.2%
EUR/USD WKLY WED OPTIONS -	583	636.5	-8.3%	404.95	44.1%	599	562	6.7%
EUR/USD WKLY WED OPTIONS -	463	462.45	0.2%	473.9	-2.2%	650	621	4.6%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-	163	262	-37.9%
GBP/USD MONTHLY OPTIONS	7,426	7,129.15	4.2%	3,755.2	97.7%	6,060	8,833	-31.4%
GBP/USD WKLY FRIDAY OPTION	0	3.5	-100.0%	0.35	-100.0%	131	288	-54.7%
GBP/USD WKLY FRIDAY OPTION	738	1,000.35	-26.2%	123.35	498.5%	343	649	-47.2%
GBP/USD WKLY FRIDAY OPTION	594	668.75	-11.2%	79.5	646.9%	443	933	-52.5%
GBP/USD WKLY FRIDAY OPTION	215	303	-29.2%	169.25	26.8%	391	915	-57.2%

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FX Options								
GBP/USD WKLY FRIDAY OPTION	1	0	-	177.55	-99.3%	126	239	-47.2%
GBP/USD WKLY WED OPTIONS -	50	164.85	-69.7%	37.9	31.8%	107	176	-39.6%
GBP/USD WKLY WED OPTIONS -	199	346.05	-42.4%	178.25	11.9%	142	246	-42.3%
GBP/USD WKLY WED OPTIONS -	82	138.85	-40.9%	28.8	185.1%	118	256	-53.8%
GBP/USD WKLY WED OPTIONS -	120	105.3	14.0%	10.4	1054.3%	108	208	-47.9%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-	37	131	-71.6%
JAPANESE YEN (EU)	0	0	-	0	-	0	0	-
JPY/USD MONTHLY OPTIONS	4,554	7,668.75	-40.6%	5,835.05	-22.0%	6,488	7,966	-18.6%
JPY/USD WKLY FRIDAY OPTION	0	0	-	23.25	-100.0%	227	371	-38.8%
JPY/USD WKLY FRIDAY OPTION	907	1,138.55	-20.3%	415.75	118.2%	498	731	-31.9%
JPY/USD WKLY FRIDAY OPTION	574	1,522.25	-62.3%	498.8	15.1%	665	1,085	-38.7%
JPY/USD WKLY FRIDAY OPTION	389	836.55	-53.5%	410.4	-5.2%	621	1,041	-40.3%
JPY/USD WKLY FRIDAY OPTION	4	0	-	552.65	-99.2%	235	255	-7.6%
JPY/USD WKLY WED OPTIONS -	234	256.7	-8.9%	207.15	12.9%	223	226	-1.4%
JPY/USD WKLY WED OPTIONS -	319	254.85	25.2%	180.75	76.6%	213	227	-6.1%
JPY/USD WKLY WED OPTIONS -	140	170.5	-17.8%	241.05	-41.8%	206	197	4.1%
JPY/USD WKLY WED OPTIONS -	121	319.8	-62.2%	178.85	-32.5%	205	233	-12.0%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-	45	95	-52.3%
MXN/USD MONTHLY OPTIONS	34	75.85	-54.8%	69.1	-50.4%	68	92	-26.1%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	5	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	2	1	157.6%
MXN/USD WKLY FRIDAY OPTION	0	0	-	12.35	-100.0%	5	1	372.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	10.05	-100.0%	2	3	-16.1%
MXN/USD WKLY FRIDAY OPTION	0	0	-	1.4	-100.0%	0	0	-
NZD/USD MONTHLY OPTIONS	69	0.85	7961.6%	64.25	6.7%	36	4	774.5%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	2.5	-96.2%	1	0	-
NZD/USD WKLY FRIDAY OPTION	10	0	-	0	-	2	0	-
NZD/USD WKLY FRIDAY OPTION	10	0	-	30	-68.3%	4	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	2	96	-98.3%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	45	130.75	-65.9%	7.95	460.6%	39	50	-21.4%

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	ADV DEC 2019	ADV DEC 2018	% CHG	ADV NOV 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Ag Products Futures								
BUTTER CS	252	224.4	12.5%	221.2	14.1%	211	209	1.2%
CASH-SETTLED CHEESE	607	751.45	-19.2%	567.05	7.1%	531	541	-2.0%
CATTLE	45,979	56,056.15	-18.0%	74,415	-38.2%	66,345	65,239	1.7%
CAT WEATHER EUROPEAN	0	0	-	0	-	13	0	-
CDD SEASONAL STRIP	0	0	-	0	-	2	2	-25.0%
CDD WEATHER	0	0	-	0	-	36	9	317.4%
CLASS IV MILK	101	118.75	-14.5%	56.1	80.9%	113	43	162.6%
DRY WHEY	63	74.5	-15.4%	68.2	-7.6%	60	67	-10.9%
FEEDER CATTLE	11,610	11,578.6	0.3%	11,716.55	-0.9%	14,320	14,004	2.3%
GOLDMAN SACHS	971	1,596.3	-39.2%	1,238.7	-21.6%	1,301	1,502	-13.4%
GSCI EXCESS RETURN FUT	3,123	5,918.1	-47.2%	16.25	19117.6%	1,505	1,873	-19.7%
HDD EURO SEASONAL STRIP	0	0	-	12.5	-100.0%	1	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
HDD WEATHER	145	15	868.3%	380	-61.8%	60	57	5.2%
HDD WEATHER EUROPEAN	0	0	-	187.5	-100.0%	39	95	-59.4%
HOGS	42,207	37,665.1	12.1%	61,749.55	-31.6%	61,991	53,777	15.3%
HOUSING INDEX	0	0.65	-56.0%	0.7	-59.2%	1	0	31.0%
LUMBER	565	577.05	-2.0%	627.7	-9.9%	646	859	-24.9%
MALAYSIAN PALM SWAP	120	343	-65.0%	208	-42.3%	200	204	-2.1%
MILK	1,604	1,430.85	12.1%	1,568.85	2.2%	1,333	1,199	11.1%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	304	180.75	68.3%	290.05	4.9%	300	236	27.1%
S&P GSCI ENHANCED ER SWAP	358	376.2	-4.8%	0	-	149	164	-9.5%
USD CRUDE PALM OIL	162	34	377.5%	124	30.9%	69	34	98.9%
Ag Products Options								
BUTTER CS	86	244	-64.7%	119.95	-28.2%	143	195	-26.7%
CASH-SETTLED CHEESE	510	777.8	-34.5%	352.75	44.5%	452	500	-9.6%
CATTLE	6,703	7,287.6	-8.0%	11,064.35	-39.4%	9,577	10,482	-8.6%
CAT WEATHER EUROPEAN	0	0	-	0	-	8	0	-
CDD SEASONAL STRIP	0	0	-	0	-	20	3	614.3%
CLASS IV MILK	114	144.35	-21.1%	67.7	68.2%	159	62	159.3%
DRY WHEY	8	20.95	-63.2%	7.3	5.7%	32	28	16.1%
FEEDER CATTLE	824	1,016.4	-18.9%	1,045	-21.1%	1,357	1,344	0.9%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	2	-100.0%
HDD SEASONAL STRIP	0	0	-	0	-	0	36	-100.0%
HDD WEATHER	0	0	-	0	-	0	1	-100.0%
HOGS	11,771	7,897	49.1%	13,181.15	-10.7%	16,628	10,991	51.3%
HOUSING INDEX	0	0	-	0	-	0	0	-
LUMBER	50	103.5	-51.3%	76.8	-34.4%	80	86	-6.8%
LV CATL CSO	2	1.25	52.4%	1	90.5%	2	1	72.7%
MILK	1,749	2,030.7	-13.9%	1,799.3	-2.8%	1,808	1,699	6.4%
MLK MID OPTIONS	1	1.25	-42.9%	0.2	257.1%	1	2	-49.6%
NFD MILK	140	193.2	-27.5%	185.75	-24.6%	273	240	13.6%

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	ADV DEC 2019	ADV DEC 2018	% CHG	ADV NOV 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	1,781,871	3,619,074.2	-50.8%	1,876,419.85	-5.0%	2,771,384	3,042,207	-8.9%
Equity Index Futures	2,720,882	3,788,332.25	-28.2%	2,021,363.1	34.6%	2,576,868	2,515,882	2.4%
FX Futures	979,138	965,977.2	1.4%	650,461.8	50.5%	810,783	930,325	-12.8%
Foreign Exchange Futures	0	0	-	0	-	2	96	-98.3%
Ag Products Futures	108,173	116,940.85	-7.5%	153,447.9	-29.5%	149,222	140,116	6.5%
TOTAL FUTURES	5,590,065	8,490,324.5	-34.2%	4,701,692.65	18.9%	6,308,258.31	6,628,625.73	-4.8%
TOTAL OPTIONS GROUP								
Interest Rate Options	991,320	1,418,540.55	-30.1%	1,140,006.85	-13.0%	1,685,289	1,415,619	19.0%
Equity Index Options	664,813	973,099.2	-31.7%	542,898.85	22.5%	643,754	823,066	-21.8%
FX Options	43,054	59,990.5	-28.2%	37,815.55	13.9%	51,126	73,758	-30.7%
Foreign Exchange Options	45	130.75	-65.9%	7.95	460.6%	39	50	-21.4%
Ag Products Options	21,958	19,718	11.4%	27,901.25	-21.3%	30,541	25,672	19.0%
TOTAL OPTIONS	1,721,190	2,471,479	-30.4%	1,748,630.45	-1.6%	2,410,748.96	2,338,164.72	3.1%
TOTAL COMBINED								
Interest Rate	2,773,191	5,037,614.75	-45.0%	3,016,426.7	-8.1%	4,456,673	4,457,826	0.0%
Equity Index	3,385,696	4,761,431.45	-28.9%	2,564,261.95	32.0%	3,220,622	3,338,948	-3.5%
FX	1,022,192	1,025,967.7	-0.4%	688,277.35	48.5%	861,909	1,004,083	-14.2%
Foreign Exchange	45	130.75	-65.9%	7.95	460.6%	41	146	-72.0%
Ag Products	130,132	136,658.85	-4.8%	181,349.15	-28.2%	179,763	165,788	8.4%
GRAND TOTAL	7,311,255	10,961,803.5	-33.3%	6,450,323.1	13.3%	8,719,007.27	8,966,790.45	-2.8%