

CME Exchange ADV Report - Monthly

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	ADV OCT 2018	ADV OCT 2017	% CHG	ADV SEP 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	0	95.05	-100.0%	6.05	-100.0%	150	238	-36.8%
EURODOLLARS	3,167,038	2,373,360.18	33.4%	2,899,157.68	9.2%	3,006,108	2,587,694	16.2%
SOFR	8,041	0	-	4,616.11	74.2%	2,610	0	-
SONIA	2,670	0	-	0	-	291	0	-
Interest Rate Options								
EURODOLLARS	734,914	533,139.91	37.8%	586,147.32	25.4%	706,044	630,351	12.0%
EURO MIDCURVE	716,394	976,912.09	-26.7%	748,024.16	-4.2%	721,723	762,425	-5.3%
Equity Index Futures								
BITCOIN FUTURES	2,485	0	-	3,263.89	-23.9%	3,400	0	-
E-mini FTSE 100 (USD)	79	26.95	194.7%	48.32	64.4%	67	5	1346.8%
E-mini FTSE China 50	43	83.73	-48.8%	34.58	24.0%	51	71	-28.1%
E-MINI MIDCAP	23,122	10,419.14	121.9%	25,346.74	-8.8%	18,832	17,106	10.1%
E-MINI NASDAQ 100	725,391	249,951.68	190.2%	495,597.32	46.4%	457,083	269,292	69.7%
E-MINI RUSSELL 1000	594	246.05	141.4%	1,257.89	-52.8%	689	174	295.4%
E-MINI RUSSELL 1000 GROWTH	481	224.41	114.2%	696.58	-31.0%	525	151	247.2%
E-MINI RUSSELL 1000 VALUE	613	550.77	11.3%	1,178.47	-48.0%	721	314	130.0%
E-MINI RUSSELL 2000	186,966	78,053.45	139.5%	185,121.58	1.0%	141,223	25,972	443.8%
E-MINI S&P500	2,311,113	1,111,106.64	108.0%	1,753,961.63	31.8%	1,682,347	1,463,502	15.0%
E-MINI S&P REAL ESTATE SELE	447	199.5	124.3%	543.05	-17.6%	379	290	30.5%
FT-SE 100	60	36.32	66.4%	33.37	81.1%	60	26	127.6%
FTSE Emerging	36	8.5	317.9%	25.37	40.0%	24	2	1002.4%
IBOVESPA INDEX	82	56.95	43.4%	45.42	79.8%	58	32	81.5%
NASDAQ BIOTECH	0	4.55	-100.0%	69.05	-100.0%	32	15	107.1%
NIFTY 50	0	641.95	-100.0%	0	-	258	558	-53.7%
NIKKEI 225 (\$) STOCK	17,486	11,156.41	56.7%	14,378.95	21.6%	15,008	12,389	21.1%
NIKKEI 225 (YEN) STOCK	56,816	39,673.59	43.2%	39,148.74	45.1%	42,613	42,606	0.0%
S&P 500	5,555	2,979.95	86.4%	11,423.32	-51.4%	6,694	5,888	13.7%
S&P 500/GI	0	0.82	-100.0%	1.05	-100.0%	0	1	-70.9%
S&P 500/VALUE	1,897	971.64	95.2%	472.58	301.4%	705	945	-25.4%
S&P 600 SMALLCAP EMINI	0	0	-	0.05	-100.0%	0	0	-
S&P CONSUMER DSCRTNRY SE	1,729	301	474.4%	979.05	76.6%	918	354	159.7%
S&P CONSUMER STAPLES SECT	1,261	514.14	145.3%	2,355.26	-46.4%	1,209	775	56.0%
S&P ENERGY SECTOR	1,860	308.14	503.5%	2,073.47	-10.3%	1,633	774	110.8%
S&P FINANCIAL SECTOR	3,159	537.05	488.3%	3,984.79	-20.7%	2,472	1,390	77.8%
S&P HEALTH CARE SECTOR	1,189	242.41	390.6%	2,011.21	-40.9%	883	753	17.2%
S&P INDUSTRIAL SECTOR	1,330	287	363.3%	1,556.21	-14.6%	848	417	103.5%
S&P MATERIALS SECTOR	897	306.73	192.4%	1,372.68	-34.7%	599	403	48.8%
S&P TECHNOLOGY SECTOR	4,136	229.23	1704.4%	2,680.26	54.3%	1,608	468	243.6%
S&P UTILITIES SECTOR	2,334	516.73	351.6%	3,365.68	-30.7%	1,975	1,284	53.7%
YEN DENOMINATED TOPIX	37	0	-	23.63	55.3%	24	0	-

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Equity Index Options								
E-MINI NASDAQ 100	13,947	13,294.5	4.9%	9,745.05	43.1%	11,535	11,143	3.5%
E-MINI RUSSELL 2000	726	562.73	29.0%	658.58	10.3%	626	106	492.3%
E-MINI S&P500	319,261	166,272.5	92.0%	258,435.05	23.5%	277,105	196,957	40.7%
EOM E-MINI RUSSELL 2000 END	307	76.27	302.6%	535.79	-42.7%	303	55	451.5%
EOM EMINI S&P	172,316	89,209	93.2%	110,066.37	56.6%	126,349	94,851	33.2%
EOM S&P 500	7,091	9,906.82	-28.4%	8,060.11	-12.0%	8,699	8,728	-0.3%
EOW1 E-MINI RUSSELL 2000 WE	149	111.64	33.2%	49	203.5%	99	24	321.9%
EOW1 E-MINI RUSSELL 2000 WE	137	120.45	13.9%	41.05	234.1%	124	23	434.9%
EOW1 EMINI S&P 500	68,052	49,206.86	38.3%	52,413.16	29.8%	53,191	50,280	5.8%
EOW1 S&P 500	4,732	4,745.27	-0.3%	4,544.37	4.1%	4,029	4,162	-3.2%
EOW2 E-MINI RUSSELL 2000 WE	263	194	35.6%	170.53	54.3%	237	32	646.1%
EOW2 EMINI S&P 500	88,411	41,645.73	112.3%	49,152.47	79.9%	61,698	50,150	23.0%
EOW2 S&P 500	10,649	9,407.55	13.2%	3,655.63	191.3%	7,543	7,943	-5.0%
EOW3 E-MINI RUSSELL 2000 WE	840	917.55	-8.4%	227.89	268.6%	917	206	344.4%
EOW3 EMINI S&P 500	275,216	158,665.77	73.5%	96,947.63	183.9%	176,474	162,212	8.8%
EOW3 S&P 500	10,628	21,344.23	-50.2%	5,402.16	96.7%	13,250	17,353	-23.6%
EOW4 E-MINI RUSSELL 2000 WE	315	243.5	29.3%	10.58	2875.5%	252	40	527.4%
EOW4 EMINI S&P 500	81,103	49,243.18	64.7%	3,533.53	2195.3%	54,166	45,921	18.0%
S&P 500	14,174	12,540.05	13.0%	16,355.53	-13.3%	14,478	14,948	-3.1%

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FX Futures								
AD/CD CROSS RATES	0	3.32	-100.0%	0.05	-100.0%	0	4	-93.2%
AD/JY CROSS RATES	137	118	15.8%	331.05	-58.7%	205	134	53.0%
AD/NE CROSS RATES	1	5.91	-75.0%	1.79	-17.4%	3	5	-30.1%
AUSTRALIAN DOLLAR	96,753	102,298.36	-5.4%	125,021.32	-22.6%	112,236	95,750	17.2%
BDI	0	0	-	0	-	0	30	-100.0%
BP/JY CROSS RATES	114	147.73	-22.9%	171.05	-33.4%	154	151	2.0%
BP/SF CROSS RATES	14	1.82	681.9%	23.37	-39.2%	17	4	397.1%
BRAZIL REAL	6,121	6,272.23	-2.4%	8,233.74	-25.7%	6,899	4,547	51.7%
BRITISH POUND	104,680	116,860.59	-10.4%	156,546.16	-33.1%	128,014	119,721	6.9%
CANADIAN DOLLAR	72,499	70,869.77	2.3%	88,880	-18.4%	82,882	76,480	8.4%
CD/JY CROSS RATES	4	0	-	0	-	7	7	-7.2%
CHINESE RENMINBI (CNH)	793	75.27	954.1%	1,118.95	-29.1%	368	74	399.4%
CZECK KORUNA (EC)	0	0	-	0.21	-100.0%	0	0	-
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	81	94.86	-14.8%	334.32	-75.8%	114	156	-26.9%
EC/CD CROSS RATES	56	188.32	-70.4%	355.95	-84.3%	171	219	-21.8%
EC/NOK CROSS RATES	10	32.91	-69.0%	40.63	-74.9%	19	10	86.5%
EC/SEK CROSS RATES	6	40.36	-85.2%	87.16	-93.2%	38	36	3.9%
EFX/BP CROSS RATES	2,713	2,822.5	-3.9%	8,131.42	-66.6%	4,115	3,791	8.5%
EFX/JY CROSS RATES	2,875	2,452.5	17.2%	6,853.53	-58.1%	4,160	3,324	25.1%
EFX/SF CROSS RATES	1,242	1,058.68	17.3%	2,832.42	-56.2%	1,470	1,830	-19.7%
E-MICRO AUD/USD	4,821	3,715.32	29.8%	6,399.21	-24.7%	5,113	4,109	24.4%
E-MICRO CAD/USD	628	866.95	-27.6%	721.63	-13.0%	824	977	-15.7%
E-MICRO CHF/USD	65	49.82	30.3%	105	-38.2%	70	46	52.2%
E-MICRO EUR/USD	15,120	10,493.55	44.1%	17,497.68	-13.6%	17,595	12,105	45.4%
E-MICRO GBP/USD	1,199	2,505.91	-52.1%	2,439.32	-50.8%	2,160	2,746	-21.3%
E-MICRO INR/USD	341	109.64	210.6%	308.53	10.4%	231	122	88.7%
E-MICRO JPY/USD	1,360	1,375.64	-1.2%	1,220.74	11.4%	1,454	1,856	-21.6%
E-MINI EURO FX	4,164	3,682.55	13.1%	5,960.68	-30.1%	4,917	4,505	9.1%
E-MINI JAPANESE YEN	634	470.5	34.8%	463.79	36.7%	626	1,422	-56.0%
EURO FX	235,608	213,851.05	10.2%	327,163.16	-28.0%	278,695	220,953	26.1%
HUNGARIAN FORINT (EC)	2	0	-	0	-	0	0	-
HUNGARIAN FORINT (US)	3	0	-	3.47	-7.4%	3	0	-
INDIAN RUPEE	5,489	2,428.73	126.0%	4,718.26	16.3%	4,320	1,705	153.4%
JAPANESE YEN	157,567	155,698.73	1.2%	136,100.68	15.8%	146,760	166,641	-11.9%
KOREAN WON	42	1.59	2570.1%	51.68	-17.8%	24	1	1502.9%
MEXICAN PESO	65,541	53,209.09	23.2%	80,569.89	-18.7%	68,237	50,860	34.2%
NEW ZEALND DOLLAR	22,032	26,674.91	-17.4%	32,520.79	-32.3%	29,951	25,122	19.2%
NKR/USD CROSS RATE	326	62.77	419.5%	577.42	-43.5%	262	100	163.4%
POLISH ZLOTY (EC)	1	0.32	64.0%	1.37	-61.9%	1	2	-52.3%
POLISH ZLOTY (US)	7	2.18	238.8%	4.16	77.8%	5	16	-69.3%
RMB USD	0	0.18	-52.1%	0	-	0	2	-92.2%
RUSSIAN RUBLE	1,864	1,074.91	73.5%	4,838.84	-61.5%	2,854	2,398	19.0%
S.AFRICAN RAND	1,534	2,095.82	-26.8%	3,163.16	-51.5%	2,271	2,677	-15.2%
SF/JY CROSS RATES	0	0	-	0.37	-100.0%	1	0	518.9%
SHEKEL	1	9.18	-93.8%	0.68	-17.4%	12	2	476.0%
SKR/USD CROSS RATES	318	69.73	355.4%	522.05	-39.2%	249	127	95.7%
SWISS FRANC	24,542	25,069.18	-2.1%	37,321.42	-34.2%	29,032	27,311	6.3%
TURKISH LIRA	56	15	270.4%	27.32	103.4%	173	89	94.3%
USDZAR	0	0	-	0	-	0	0	-

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FX Options								
AUD/USD PQO 2pm Fix	5,646	5,751.5	-1.8%	7,203.74	-21.6%	6,227	5,410	15.1%
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	0	0	-	0	-	0	1,013	-100.0%
BRITISH POUND	0	0	-	0	-	0	2,268	-100.0%
BRITISH POUND (EU)	0	72.95	-99.9%	0.16	-44.9%	1	20	-93.5%
CAD/USD PQO 2pm Fix	7,296	8,397.14	-13.1%	8,311.89	-12.2%	7,792	6,809	14.4%
CANADIAN DOLLAR	0	0	-	0	-	0	909	-100.0%
CANADIAN DOLLAR (EU)	0	0	-	0	-	0	1	-43.5%
CHF/USD PQO 2pm Fix	123	552.59	-77.8%	78.32	56.6%	137	165	-17.3%
EFX/JY GROSS RATES	0	0	-	0	-	14	0	-
EURO FX	0	0	-	0	-	0	6,283	-100.0%
EURO FX (EU)	0	2.09	-100.0%	0.16	-100.0%	0	2	-88.0%
EUR/USD PQO 2pm Fix	29,070	38,757.14	-25.0%	29,677.42	-2.0%	35,807	30,273	18.3%
GBP/USD PQO 2pm Fix	15,225	14,640.23	4.0%	15,661.26	-2.8%	12,667	9,947	27.3%
JAPANESE YEN	0	0	-	0	-	0	2,744	-100.0%
JAPANESE YEN (EU)	0	0	-	0	-	0	1	-100.0%
JPY/USD PQO 2pm Fix	13,748	11,826.05	16.3%	9,461.42	45.3%	12,534	12,649	-0.9%
MEXICAN PESO	109	627.36	-82.7%	101.58	7.0%	100	167	-40.1%
NEW ZEALND DOLLAR	1	0	-	0	-	0	0	-
SWISS FRANC	0	0	-	0	-	0	27	-100.0%
SWISS FRANC (EU)	0	0	-	0	-	0	0	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	171	158.32	7.8%	87.95	94.1%	101	128	-20.7%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	55	0	-	65.89	-15.9%	45	0	-

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Ag Products Futures								
BUTTER CS	213	165.27	28.8%	213.47	-0.3%	204	154	32.1%
CASH-SETTLED CHEESE	775	503.5	53.8%	455.95	69.9%	512	477	7.4%
CATTLE	60,755	55,822.55	8.8%	75,430.58	-19.5%	65,650	65,110	0.8%
CDD SEASONAL STRIP	0	0	-	0	-	3	5	-45.7%
CDD WEATHER	0	0	-	0	-	10	125	-91.8%
CLASS IV MILK	45	23.14	93.6%	26.89	66.5%	30	46	-34.8%
DRY WHEY	116	48.55	139.2%	79.84	45.5%	68	82	-17.5%
FEEDER CATTLE	14,417	14,947.36	-3.5%	15,443.89	-6.7%	14,556	14,375	1.3%
GOLDMAN SACHS	1,381	1,568.18	-11.9%	1,552.21	-11.0%	1,492	1,627	-8.3%
GSCI EXCESS RETURN FUT	70	15.77	345.7%	5,524.74	-98.7%	1,658	1,532	8.2%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	2.63	-100.0%	0	0	-
HDD WEATHER	11	13.64	-20.3%	478.95	-97.7%	47	7	576.4%
HDD WEATHER EUROPEAN	0	0	-	0	-	85	2	4378.8%
HOGS	49,597	43,436.55	14.2%	65,325.11	-24.1%	54,650	44,822	21.9%
HOUSING INDEX	1	0.41	133.7%	0.11	808.4%	0	1	-32.4%
LUMBER	893	986.95	-9.6%	759.16	17.6%	904	800	13.1%
MALAYSIAN PALM SWAP	47	378	-87.6%	282.11	-83.4%	208	455	-54.3%
MILK	1,565	1,009.32	55.0%	1,158.11	35.1%	1,150	1,272	-9.6%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	169	315.59	-46.4%	218.05	-22.4%	237	243	-2.7%
S&P GSCI ENHANCED ER SWAP	0	91.14	-100.0%	396	-100.0%	160	496	-67.7%
USD CRUDE PALM OIL	34	92.73	-63.4%	35.79	-5.2%	36	17	111.2%
Ag Products Options								
BUTTER CS	130	126.95	2.5%	346.11	-62.4%	193	84	129.0%
CASH-SETTLED CHEESE	566	813.23	-30.4%	506.95	11.7%	485	429	13.1%
CATTLE	7,616	12,518.09	-39.2%	10,209.68	-25.4%	11,059	11,734	-5.8%
CDD SEASONAL STRIP	0	0	-	0	-	3	13	-75.1%
CDD WEATHER	0	0	-	0	-	0	224	-100.0%
CLASS IV MILK	30	84.55	-65.0%	58.16	-49.1%	52	83	-37.3%
DRY WHEY	25	66.32	-62.8%	44.63	-44.8%	31	25	22.2%
FEEDER CATTLE	1,133	1,739.59	-34.8%	1,284.37	-11.7%	1,392	1,666	-16.4%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	45.45	-100.0%	315.79	-100.0%	43	55	-22.1%
HDD WEATHER	11	0	-	0	-	1	6	-80.1%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	7	-100.0%
HOGS	11,661	11,622.5	0.3%	13,314	-12.4%	11,300	10,382	8.8%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
LUMBER	102	80.27	27.7%	73.11	40.2%	85	57	50.2%
LV CATL CSO	1	2.41	-63.9%	8.89	-90.2%	1	9	-84.8%
MILK	1,815	1,534.68	18.2%	1,938.74	-6.4%	1,660	1,671	-0.7%
MLK MID OPTIONS	2	4	-58.7%	0.63	161.6%	2	3	-26.7%
NFD MILK	199	320.32	-37.8%	244.42	-18.5%	236	207	13.8%

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TOTAL FUTURES GROUP								
Interest Rate Futures	3,177,748	2,373,455.23	33.9%	2,903,779.84	9.4%	3,009,160	2,587,932	16.3%
Equity Index Futures	3,351,199	1,509,635.41	122.0%	2,553,050.21	31.3%	2,382,940	1,845,959	29.1%
FX Futures	831,365	806,876.36	3.0%	1,061,664.42	-21.7%	936,711	832,165	12.6%
Foreign Exchange Futures	171	158.32	7.8%	87.95	94.1%	101	128	-20.7%
Ag Products Futures	130,088	119,418.64	8.9%	167,383.58	-22.3%	141,661	131,649	7.6%
TOTAL FUTURES	7,490,571	4,809,543.96	55.7%	6,685,966	12.0%	6,470,572.42	5,397,832.74	19.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,451,308	1,510,052	-3.9%	1,334,171.47	8.8%	1,427,766	1,392,776	2.5%
Equity Index Options	1,068,317	627,707.59	70.2%	620,004.47	72.3%	811,076	665,135	21.9%
FX Options	71,217	80,627.05	-11.7%	70,495.95	1.0%	75,279	78,688	-4.3%
Foreign Exchange Options	55	0	-	65.89	-15.9%	45	0	-
Ag Products Options	23,291	28,958.36	-19.6%	28,345.47	-17.8%	26,543	26,655	-0.4%
TOTAL OPTIONS	2,614,188	2,247,345	16.3%	2,053,083.26	27.3%	2,340,708.69	2,163,254.3	8.2%
TOTAL COMBINED								
Interest Rate	4,629,056	3,883,507.23	19.2%	4,237,951.32	9.2%	4,436,927	3,980,708	11.5%
Equity Index	4,419,517	2,137,343	106.8%	3,173,054.68	39.3%	3,194,015	2,511,094	27.2%
FX	902,581	887,503.41	1.7%	1,132,160.37	-20.3%	1,011,989	910,854	11.1%
Foreign Exchange	226	158.32	42.8%	153.84	47.0%	146	128	14.3%
Ag Products	153,380	148,377	3.4%	195,729.05	-21.6%	168,204	158,304	6.3%
GRAND TOTAL	10,104,760	7,056,888.96	43.2%	8,739,049.26	15.6%	8,811,281.11	7,561,087.03	16.5%