

CME Exchange ADV Report - Monthly

April 2019

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	ADV APR 2019	ADV APR 2018	% CHG	ADV MAR 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	0	61.05	-99.6%	2.38	-90.0%	1	177	-99.2%
EURODOLLARS	2,392,627	2,575,544.76	-7.1%	3,302,894.14	-27.6%	2,767,892	3,680,013	-24.8%
SOFR	22,658	0	-	38,532.86	-41.2%	27,611	0	-
SONIA	9,056	0	-	8,001.71	13.2%	7,939	0	-
Interest Rate Options								
EURODOLLARS	821,394	632,792.91	29.8%	1,117,512.48	-26.5%	962,472	892,389	7.9%
EURO MIDCURVE	604,711	587,272.86	3.0%	688,396.29	-12.2%	682,310	899,146	-24.1%
Equity Index Futures								
BITCOIN FUTURES	9,907	3,745.24	164.5%	3,579.38	176.8%	5,787	2,338	147.5%
E-mini FTSE 100 (USD)	0	63.52	-100.0%	0	-	4	93	-95.6%
E-mini FTSE China 50	0	55.67	-99.7%	2.48	-94.2%	8	69	-87.7%
E-MINI MIDCAP	10,798	15,841.1	-31.8%	24,137.86	-55.3%	16,060	20,375	-21.2%
E-MINI NASDAQ 100	388,433	477,653.62	-18.7%	514,256.95	-24.5%	457,448	480,182	-4.7%
E-MINI RUSSELL 1000	160	428.62	-62.7%	988.81	-83.8%	365	694	-47.4%
E-MINI RUSSELL 1000 GROWTH	113	901.62	-87.4%	676.71	-83.3%	248	598	-58.6%
E-MINI RUSSELL 1000 VALUE	476	376.29	26.5%	1,266.33	-62.4%	866	749	15.6%
E-MINI RUSSELL 2000	106,772	105,968.14	0.8%	196,137.76	-45.6%	137,414	138,395	-0.7%
E-MINI S&P500	1,137,815	1,699,729	-33.1%	1,838,805.19	-38.1%	1,487,603	1,893,217	-21.4%
E-MINI S&P REAL ESTATE SELE	276	417.62	-33.8%	831.95	-66.8%	454	402	12.8%
FT-SE 100	0	74.19	-100.0%	0	-	5	77	-94.1%
FTSE Emerging	118	1.19	9807.8%	91.71	28.6%	113	6	1711.1%
IBOVESPA INDEX	31	88.71	-65.3%	24.19	27.4%	36	67	-45.4%
NASDAQ BIOTECH	20	0	-	11.62	69.3%	9	38	-76.1%
NIFTY 50	0	0	-	0	-	0	664	-100.0%
NIKKEI 225 (\$) STOCK	7,107	11,568.76	-38.6%	13,918.43	-48.9%	9,988	20,259	-50.7%
NIKKEI 225 (YEN) STOCK	26,790	36,050.62	-25.7%	40,204.76	-33.4%	33,365	51,732	-35.5%
S&P 500	3,777	6,511.52	-42.0%	8,280.24	-54.4%	5,389	7,801	-30.9%
S&P 500/GI	0	0	-	0.95	-100.0%	0	0	-23.1%
S&P 500/VALUE	1,167	419.14	178.5%	884.43	32.0%	1,179	712	65.6%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
S&P CONSUMER DSCRTNRY SE	187	907.67	-79.4%	582.67	-67.9%	491	960	-48.9%
S&P CONSUMER STAPLES SECT	366	869.62	-57.9%	1,896.19	-80.7%	1,002	1,293	-22.5%
S&P ENERGY SECTOR	450	1,319.38	-65.9%	2,043.48	-78.0%	1,022	1,236	-17.3%
S&P FINANCIAL SECTOR	1,317	2,867.67	-54.1%	2,995.48	-56.0%	1,570	2,441	-35.7%
S&P HEALTH CARE SECTOR	605	518.57	16.7%	1,568.1	-61.4%	981	732	34.0%
S&P INDUSTRIAL SECTOR	457	862.19	-47.0%	986.38	-53.7%	783	710	10.2%
S&P MATERIALS SECTOR	712	344.86	106.4%	934.38	-23.8%	602	540	11.5%
S&P TECHNOLOGY SECTOR	295	1,037	-71.6%	1,257.62	-76.5%	817	1,241	-34.2%
S&P UTILITIES SECTOR	1,130	1,368.05	-17.4%	2,370.19	-52.3%	1,560	1,762	-11.5%
YEN DENOMINATED TOPIX	895	2.48	36038.3%	1,024.67	-12.7%	624	13	4738.0%

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Equity Index Options								
E-MINI NASDAQ 100	8,091	12,244.57	-33.9%	8,815.52	-8.2%	9,559	13,732	-30.4%
E-MINI RUSSELL 2000	449	244	83.9%	516.62	-13.1%	506	779	-35.0%
E-MINI S&P500	157,635	231,639.95	-31.9%	234,389.1	-32.7%	204,729	336,015	-39.1%
EOM E-MINI RUSSELL 2000 END	302	94.48	219.3%	674.76	-55.3%	325	345	-5.9%
EOM EMINI S&P	58,271	90,100.95	-35.3%	94,691.57	-38.5%	79,271	151,604	-47.7%
EOM S&P 500	5,833	4,125.71	41.4%	6,779.24	-14.0%	6,116	12,143	-49.6%
EOW1 E-MINI RUSSELL 2000 WE	103	115.48	-10.8%	106.71	-3.5%	65	134	-51.1%
EOW1 E-MINI RUSSELL 2000 WE	101	143.24	-29.5%	90.29	11.9%	65	173	-62.5%
EOW1 EMINI S&P 500	38,747	60,698.9	-36.2%	28,432	36.3%	38,148	60,505	-37.0%
EOW1 S&P 500	3,323	3,544.19	-6.2%	1,087.62	205.6%	3,176	3,364	-5.6%
EOW2 E-MINI RUSSELL 2000 WE	155	219.48	-29.4%	203.95	-24.0%	125	283	-55.9%
EOW2 EMINI S&P 500	29,173	80,833.38	-63.9%	44,508.67	-34.5%	41,498	79,884	-48.1%
EOW2 S&P 500	4,852	6,542.33	-25.8%	5,156.43	-5.9%	6,517	7,843	-16.9%
EOW3 E-MINI RUSSELL 2000 WE	719	1,076.86	-33.2%	531.81	35.2%	469	1,352	-65.4%
EOW3 EMINI S&P 500	100,594	221,052	-54.5%	94,442.24	6.5%	113,041	232,447	-51.4%
EOW3 S&P 500	6,386	16,053.71	-60.2%	2,588.33	146.7%	6,912	20,835	-66.8%
EOW4 E-MINI RUSSELL 2000 WE	158	183.62	-14.0%	245.38	-35.6%	146	405	-64.0%
EOW4 EMINI S&P 500	32,027	58,502.19	-45.3%	51,785	-38.2%	45,031	71,793	-37.3%
S&P 500	8,186	9,248.71	-11.5%	13,361.19	-38.7%	11,359	16,941	-32.9%

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FX Futures								
AD/CD CROSS RATES	1	0.19	375.0%	0.81	11.8%	1	0	173.1%
AD/JY CROSS RATES	136	128.24	6.0%	192.95	-29.5%	144	195	-26.3%
AD/NE CROSS RATES	5	2.95	75.8%	5.95	-12.8%	3	4	-28.1%
AUSTRALIAN DOLLAR	93,626	92,204.19	1.5%	108,306.9	-13.6%	103,085	117,123	-12.0%
BP/JY CROSS RATES	94	141.76	-33.4%	137.71	-31.4%	100	189	-47.1%
BP/SF CROSS RATES	13	13.1	2.9%	19.1	-29.4%	18	14	23.1%
BRAZIL REAL	7,117	7,256.9	-1.9%	7,934.76	-10.3%	6,265	6,116	2.4%
BRITISH POUND	91,029	107,456.24	-15.3%	160,368.1	-43.2%	119,760	133,493	-10.3%
CANADIAN DOLLAR	73,254	72,889.52	0.5%	88,900.38	-17.6%	75,455	85,176	-11.4%
CD/JY CROSS RATES	2	10.38	-78.4%	0.76	193.8%	1	9	-91.4%
CHINESE RENMINBI (CNH)	795	84.81	837.1%	980.76	-19.0%	1,161	116	901.3%
CZECK KORUNA (EC)	0	0	-	0.19	-100.0%	0	0	-
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	120	33.52	257.5%	502.43	-76.1%	220	82	168.3%
EC/CD CROSS RATES	82	95	-13.8%	342.71	-76.1%	128	198	-35.1%
EC/NOK CROSS RATES	18	14.38	26.5%	46.62	-61.0%	20	15	36.3%
EC/SEK CROSS RATES	8	6.67	25.0%	91.57	-90.9%	34	37	-7.3%
EFX/BP CROSS RATES	2,632	2,712.86	-3.0%	7,986.57	-67.0%	4,467	4,039	10.6%
EFX/JY CROSS RATES	1,472	2,233.71	-34.1%	7,276.33	-79.8%	3,132	3,946	-20.6%
EFX/SF CROSS RATES	1,419	705.29	101.3%	2,473.29	-42.6%	1,511	1,341	12.6%
E-MICRO AUD/USD	5,853	4,042.43	44.8%	5,856.95	-0.1%	6,120	4,872	25.6%
E-MICRO CAD/USD	718	658.81	9.0%	848.67	-15.4%	761	916	-16.9%
E-MICRO CHF/USD	52	48.86	7.1%	132.71	-60.6%	88	63	38.7%
E-MICRO EUR/USD	12,535	16,988.81	-26.2%	12,129.57	3.3%	12,533	19,088	-34.3%
E-MICRO GBP/USD	1,763	2,145.81	-17.9%	3,645.05	-51.6%	2,372	2,856	-17.0%
E-MICRO INR/USD	220	157.95	39.1%	210.05	4.6%	248	158	57.0%
E-MICRO JPY/USD	929	1,572.67	-41.0%	1,193.24	-22.2%	1,319	1,705	-22.6%
E-MINI EURO FX	4,148	3,011.71	37.7%	5,943.67	-30.2%	4,480	4,832	-7.3%
E-MINI JAPANESE YEN	349	479.33	-27.2%	540.33	-35.4%	544	629	-13.5%
EURO FX	186,449	210,007.33	-11.2%	262,749.71	-29.0%	206,119	266,600	-22.7%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-
INDIAN RUPEE	2,778	3,298.9	-15.8%	3,439.9	-19.2%	3,684	4,272	-13.8%
JAPANESE YEN	101,264	123,844.95	-18.2%	137,934.95	-26.6%	118,454	159,908	-25.9%
KOREAN WON	10	7.1	40.3%	34.05	-70.8%	27	14	83.5%
MEXICAN PESO	47,082	57,030.57	-17.4%	88,579	-46.8%	62,138	64,028	-3.0%
NEW ZEALND DOLLAR	25,034	27,856.81	-10.1%	30,930.81	-19.1%	28,209	32,240	-12.5%
NKR/USD CROSS RATE	174	165.71	5.3%	354.9	-50.8%	190	197	-3.9%
POLISH ZLOTY (EC)	8	0.19	3874.5%	7.62	-0.6%	5	1	799.9%
POLISH ZLOTY (US)	3	3.24	4.4%	10.52	-67.9%	6	6	3.1%
RMB USD	0	0	-	0	-	0	0	-86.7%
RUSSIAN RUBLE	1,639	4,211.76	-61.1%	6,750.14	-75.7%	3,372	3,527	-4.4%
S.AFRICAN RAND	958	1,660.9	-42.3%	2,970.86	-67.7%	1,978	2,076	-4.7%
SF/JY CROSS RATES	0	0	-	0	-	0	2	-96.4%
SHEKEL	0	3	-100.0%	0	-	0	21	-100.0%
SKR/USD CROSS RATES	106	167.48	-36.8%	274.29	-61.4%	151	198	-24.0%
SWISS FRANC	24,491	24,016.38	2.0%	32,778.14	-25.3%	24,561	29,150	-15.7%
TURKISH LIRA	17	22.05	-24.2%	155.33	-89.2%	50	228	-78.1%
USDZAR	0	0	-	0	-	0	0	299.8%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

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FX Options								
AUD/USD PQO 2pm Fix	5,017	5,877.52	-14.6%	4,930.9	1.7%	4,849	6,822	-28.9%
BRITISH POUND (EU)	0	0.14	-100.0%	0	-	0	1	-100.0%
CAD/USD PQO 2pm Fix	5,644	7,955.1	-29.1%	5,490.62	2.8%	5,239	8,515	-38.5%
CANADIAN DOLLAR (EU)	0	0	-	0	-	0	1	-100.0%
CHF/USD PQO 2pm Fix	185	164.1	12.9%	164.95	12.4%	136	103	32.9%
EFX/BP CROSS RATES	0	0	-	0.9	-100.0%	1	0	-
EFX/JY CROSS RATES	0	0	-	0	-	0	35	-100.0%
EURO FX (EU)	0	0	-	0	-	0	0	-100.0%
EUR/USD PQO 2pm Fix	27,573	28,024.38	-1.6%	27,400.81	0.6%	26,486	39,737	-33.3%
GBP/USD PQO 2pm Fix	8,470	10,017.1	-15.4%	11,363.33	-25.5%	9,983	12,518	-20.2%
JAPANESE YEN (EU)	0	0	-	0	-	0	0	-
JPY/USD PQO 2pm Fix	11,306	12,300.38	-8.1%	9,928	13.9%	9,680	13,779	-29.7%
MEXICAN PESO	49	249.19	-80.5%	91.38	-46.9%	75	104	-28.0%
NEW ZEALND DOLLAR	9	0	-	3.05	192.2%	28	0	-
Foreign Exchange Futures								
CHILEAN PESO	19	81.38	-76.6%	0	-	5	145	-96.6%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	58	26.67	117.1%	68.38	-15.3%	49	25	94.8%

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Ag Products Futures								
BUTTER CS	180	156.95	14.4%	168.9	6.3%	184	227	-18.8%
CASH-SETTLED CHEESE	471	381	23.6%	560.1	-15.9%	597	451	32.3%
CATTLE	68,598	61,652.38	11.3%	84,708.57	-19.0%	73,374	66,932	9.6%
CAT WEATHER EUROPEAN	95	0	-	0	-	24	0	-
CDD SEASONAL STRIP	17	0	-	0	-	5	0	-
CDD WEATHER	5	52.38	-90.9%	95.24	-95.0%	26	13	90.9%
CLASS IV MILK	170	26.19	548.0%	91.52	85.4%	142	31	366.0%
DRY WHEY	59	43.33	37.1%	49.52	20.0%	69	58	19.3%
FEEDER CATTLE	17,480	16,178.19	8.0%	17,602	-0.7%	15,389	14,904	3.2%
GOLDMAN SACHS	1,308	1,465.81	-10.8%	1,287.29	1.6%	1,432	1,521	-5.9%
GSCI EXCESS RETURN FUT	188	77	143.9%	5,361.62	-96.5%	1,494	1,551	-3.6%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	26	6	315.8%
HDD WEATHER EUROPEAN	0	0	-	47.62	-100.0%	37	0	-
HOGS	64,443	45,837.57	40.6%	81,717.1	-21.1%	62,982	49,285	27.8%
HOUSING INDEX	1	0.43	111.0%	2	-54.8%	1	0	120.0%
LUMBER	831	1,073.57	-22.6%	530.48	56.7%	703	912	-22.9%
MALAYSIAN PALM SWAP	165	178.1	-7.5%	95.24	73.0%	115	176	-34.9%
MILK	1,245	905.71	37.5%	1,099.19	13.3%	1,243	960	29.5%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	324	337.38	-4.1%	320.33	1.0%	344	277	24.4%
S&P GSCI ENHANCED ER SWAP	0	0	-	358.29	-100.0%	181	229	-20.9%
USD CRUDE PALM OIL	31	15.24	105.0%	45.9	-32.0%	71	18	291.4%
Ag Products Options								
BUTTER CS	213	246.48	-13.6%	133.76	59.2%	204	162	26.0%
CASH-SETTLED CHEESE	456	403.1	13.0%	412.71	10.4%	535	469	14.1%
CATTLE	11,316	14,374.95	-21.3%	12,123.67	-6.7%	9,977	13,598	-26.6%
CAT WEATHER EUROPEAN	95	0	-	0	-	24	0	-
CDD SEASONAL STRIP	143	0	-	95.24	50.0%	61	0	-
CLASS IV MILK	236	45.14	422.8%	197.05	19.8%	229	46	400.9%
DRY WHEY	61	10.76	470.8%	48.67	26.2%	46	21	121.0%
FEEDER CATTLE	1,654	1,626.52	1.7%	1,588.9	4.1%	1,362	1,748	-22.1%
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	20,408	10,040.67	103.3%	26,177.38	-22.0%	17,829	9,333	91.0%
HOUSING INDEX	0	0	-	0	-	0	0	-
LUMBER	118	90.9	29.4%	107.14	9.8%	100	92	9.0%
LV CATL CSO	0	0.48	0.0%	1.43	-66.7%	5	0	1994.2%
MILK	2,038	1,344.33	51.6%	1,378.29	47.8%	1,825	1,285	42.0%
MLK MID OPTIONS	3	4.14	-37.9%	1.81	42.1%	2	3	-23.8%
NFD MILK	302	437.81	-31.1%	276.24	9.2%	433	292	48.4%

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TOTAL FUTURES GROUP								
Interest Rate Futures	2,424,341	2,575,605.81	-5.9%	3,349,431.1	-27.6%	2,803,444	3,680,190	-23.8%
Equity Index Futures	1,700,172	2,369,992.05	-28.3%	2,659,758.91	-36.1%	2,165,794	2,629,396	-17.6%
FX Futures	688,405	767,392.48	-10.3%	983,038.38	-30.0%	792,913	949,680	-16.5%
Foreign Exchange Futures	19	81.38	-76.6%	0	-	5	145	-96.6%
Ag Products Futures	155,611	128,381.24	21.2%	194,140.9	-19.8%	158,440	137,552	15.2%
TOTAL FUTURES	4,968,548	5,841,452.95	-14.9%	7,186,369.29	-30.9%	5,920,595.24	7,396,963.98	-20.0%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,426,106	1,220,065.76	16.9%	1,805,908.76	-21.0%	1,644,782	1,791,535	-8.2%
Equity Index Options	455,105	796,663.76	-42.9%	588,406.43	-22.7%	567,057	1,010,577	-43.9%
FX Options	58,252	64,587.9	-9.8%	59,373.95	-1.9%	56,477	81,613	-30.8%
Foreign Exchange Options	58	26.67	117.1%	68.38	-15.3%	49	25	94.8%
Ag Products Options	37,042	28,625.29	29.4%	42,542.29	-12.9%	32,635	27,049	20.7%
TOTAL OPTIONS	1,976,563	2,109,969.38	-6.3%	2,496,299.81	-20.8%	2,301,000.74	2,910,798.73	-20.9%
TOTAL COMBINED								
Interest Rate	3,850,447	3,795,671.57	1.4%	5,155,339.86	-25.3%	4,448,226	5,471,725	-18.7%
Equity Index	2,155,277	3,166,655.81	-31.9%	3,248,165.33	-33.6%	2,732,851	3,639,973	-24.9%
FX	746,657	831,980.38	-10.3%	1,042,412.33	-28.4%	849,390	1,031,293	-17.6%
Foreign Exchange	77	108.05	-28.8%	68.38	12.5%	54	170	-68.4%
Ag Products	192,653	157,006.52	22.7%	236,683.19	-18.6%	191,075	164,601	16.1%
GRAND TOTAL	6,945,111	7,951,422.33	-12.7%	9,682,669.1	-28.3%	8,221,595.99	10,307,762.71	-20.2%