

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%

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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%