

CME Exchange ADV Report - Monthly

June 2019

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	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	2	376.52	-99.5%	1.41	24.2%	2	244	-99.4%
EURODOLLARS	3,919,641	2,534,638.43	54.6%	3,348,421.64	17.1%	3,056,655	3,390,580	-9.8%
SOFR	27,947	1,548.14	1705.2%	32,038.95	-12.8%	28,451	529	5276.9%
SONIA	6,926	0	-	8,614.64	-19.6%	7,896	0	-
Interest Rate Options								
EURODOLLARS	2,268,109	581,469.67	290.1%	1,192,476.36	90.2%	1,213,866	780,933	55.4%
EURO MIDCURVE	910,819	645,336.52	41.1%	941,024.36	-3.2%	765,067	817,387	-6.4%

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	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Equity Index Futures								
BITCOIN FUTURES	8,368	3,037	175.5%	13,604.09	-38.5%	7,591	2,736	177.4%
E-MINI COM SERVICES SELECT	526	0	-	207.14	154.0%	294	0	-
E-mini FTSE 100 (USD)	0	44.52	-100.0%	0	-	3	79	-96.6%
E-mini FTSE China 50	1	41.24	-98.4%	0.09	615.1%	6	60	-90.4%
E-MINI MIDCAP	21,591	23,742.43	-9.1%	13,980.36	54.4%	16,583	19,712	-15.9%
E-MINI NASDAQ 100	473,398	400,001.1	18.3%	582,404.91	-18.7%	482,190	443,742	8.7%
E-MINI RUSSELL 1000	1,081	1,451.9	-25.6%	338.18	219.6%	476	747	-36.3%
E-MINI RUSSELL 1000 GROWTH	639	841.76	-24.1%	228.64	179.4%	307	580	-47.0%
E-MINI RUSSELL 1000 VALUE	988	1,118.43	-11.7%	399.41	147.3%	803	759	5.7%
E-MINI RUSSELL 2000	183,196	187,859.1	-2.5%	146,331.5	25.2%	146,380	140,119	4.5%
E-MINI S&P500	1,822,551	1,712,156.48	6.4%	1,905,200.55	-4.3%	1,615,717	1,760,909	-8.2%
E-MINI S&P REAL ESTATE SELE	429	627.76	-31.6%	158.36	171.2%	225	391	-42.4%
FT-SE 100	0	44.76	-100.0%	0	-	3	65	-95.4%
FTSE Emerging	91	3.1	2833.6%	110	-17.5%	109	5	1882.2%
IBOVESPA INDEX	30	46.29	-36.0%	9.5	211.6%	31	56	-45.2%
MICRO E-MINI NASDAQ 100	151,453	0	-	136,106.68	11.3%	48,576	0	-
MICRO E-MINI RUSSELL 2000	18,782	0	-	24,693.5	-23.9%	7,410	0	-
MICRO E-MINI S&P500	226,481	0	-	219,019.18	3.4%	75,387	0	-
NASDAQ BIOTECH	23	105.9	-77.9%	29.5	-20.7%	15	44	-65.7%
NIFTY 50	0	0	-	0	-	0	436	-100.0%
NIKKEI 225 (\$) STOCK	13,470	12,887.14	4.5%	11,690.59	15.2%	10,851	17,082	-36.5%
NIKKEI 225 (YEN) STOCK	44,704	36,501.38	22.5%	44,589.95	0.3%	37,185	45,710	-18.6%
S&P 500	6,206	7,523.14	-17.5%	2,972	108.8%	5,092	7,250	-29.8%
S&P 500 ANNUAL DIVIDEND IND	1,406	654.38	114.8%	1,011.32	39.0%	1,182	657	79.7%
S&P 500/GI	1	1.24	-19.2%	0	-	0	0	-22.5%
S&P 500 QUARLY DIVIDEND IND	0	0.95	-100.0%	0.91	-100.0%	4	4	13.7%
S&P 600 SMALLCAP EMINI	27	0	-	0	-	4	0	-
S&P CONSUMER DSCRTNRY SE	664	1,290.76	-48.5%	329.82	101.4%	490	934	-47.5%
S&P CONSUMER STAPLES SECT	2,022	1,346.19	50.2%	467.77	332.2%	1,072	1,192	-10.1%
S&P ENERGY SECTOR	1,312	3,564.38	-63.2%	495.05	165.0%	975	1,728	-43.6%
S&P FINANCIAL SECTOR	2,966	4,150.9	-28.5%	1,072.73	176.5%	1,707	2,466	-30.8%
S&P HEALTH CARE SECTOR	1,481	1,089.33	36.0%	400	270.4%	959	770	24.5%
S&P INDUSTRIAL SECTOR	672	782	-14.1%	311	116.0%	681	687	-0.7%
S&P MATERIALS SECTOR	641	782.9	-18.2%	434.64	47.4%	578	525	10.2%
S&P TECHNOLOGY SECTOR	1,208	1,784.29	-32.3%	540.18	123.7%	831	1,283	-35.2%
S&P UTILITIES SECTOR	2,516	3,632.86	-30.7%	1,141.68	120.4%	1,640	1,940	-15.5%
S&P VALUE INDEX FUTURES	1	1.33	-10.0%	0	-	0	0	-13.6%
YEN DENOMINATED TOPIX	1,023	40.14	2447.8%	1,441.18	-29.0%	833	18	4479.2%

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Equity Index Options								
E-MINI NASDAQ 100	10,328	8,682.57	19.0%	11,291.23	-8.5%	9,990	11,860	-15.8%
E-MINI RUSSELL 2000	906	392.81	130.7%	844.68	7.3%	631	666	-5.3%
E-MINI S&P500	280,131	219,292.95	27.7%	328,398.68	-14.7%	238,832	298,465	-20.0%
EOM E-MINI RUSSELL 2000 END	533	281.05	89.8%	642.64	-17.0%	415	304	36.8%
EOM EMINI S&P	91,172	110,668.43	-17.6%	129,965.59	-29.8%	90,185	130,510	-30.9%
EOM S&P 500	7,357	9,528.95	-22.8%	6,375.59	15.4%	6,362	10,165	-37.4%
EOW1 E-MINI RUSSELL 2000 WE	70	101.38	-30.7%	95.09	-26.1%	71	117	-39.2%
EOW1 E-MINI RUSSELL 2000 WE	160	87.86	82.6%	88.45	81.4%	84	159	-46.8%
EOW1 EMINI S&P 500	65,102	31,900.19	104.1%	56,496.36	15.2%	45,751	53,753	-14.9%
EOW1 S&P 500	5,040	2,025.14	148.9%	1,039.14	385.1%	3,098	3,306	-6.3%
EOW2 E-MINI RUSSELL 2000 WE	234	262.76	-11.1%	336.55	-30.6%	180	280	-35.8%
EOW2 EMINI S&P 500	49,023	31,810.9	54.1%	74,900.14	-34.5%	48,638	65,714	-26.0%
EOW2 S&P 500	3,129	6,396.86	-51.1%	6,445.91	-51.5%	5,958	7,204	-17.3%
EOW3 E-MINI RUSSELL 2000 WE	425	848.1	-49.9%	694.64	-38.8%	502	1,160	-56.8%
EOW3 EMINI S&P 500	76,301	96,287.57	-20.8%	125,472.23	-39.2%	109,320	186,428	-41.4%
EOW3 S&P 500	4,572	4,446.67	2.8%	5,362.14	-14.7%	6,260	15,993	-60.9%
EOW4 E-MINI RUSSELL 2000 WE	13	181.29	-92.8%	241.73	-94.6%	141	323	-56.2%
EOW4 EMINI S&P 500	2,329	40,410.71	-94.2%	50,432.18	-95.4%	39,102	60,200	-35.0%
S&P 500	14,966	16,201.19	-7.6%	9,025.95	65.8%	11,527	15,680	-26.5%

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FX Futures								
AD/CD CROSS RATES	0	0.33	-70.0%	1.41	-92.9%	1	0	127.9%
AD/JY CROSS RATES	184	236.05	-21.9%	196.73	-6.3%	160	192	-16.7%
AD/NE CROSS RATES	7	3.14	106.8%	6.23	4.4%	4	4	13.3%
AUSTRALIAN DOLLAR	127,136	117,874.38	7.9%	99,673.23	27.6%	106,359	117,322	-9.3%
BP/JY CROSS RATES	210	128.9	62.5%	143.73	45.8%	125	167	-24.9%
BP/SF CROSS RATES	22	13.29	61.8%	26.73	-19.6%	20	16	25.6%
BRAZIL REAL	7,425	8,825.05	-15.9%	8,511.45	-12.8%	6,851	6,887	-0.5%
BRITISH POUND	119,932	143,984	-16.7%	106,397.64	12.7%	117,417	134,472	-12.7%
CANADIAN DOLLAR	96,966	101,594	-4.6%	78,866.95	22.9%	79,530	88,658	-10.3%
CD/JY CROSS RATES	0	0.67	-100.0%	2.45	-100.0%	1	8	-87.7%
CHINESE RENMINBI (CNH)	1,439	134.1	972.9%	1,439.5	-0.1%	1,255	117	969.6%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	618	239.33	158.1%	153.5	302.4%	273	101	171.1%
EC/CD CROSS RATES	376	360.86	4.1%	101.45	270.2%	163	207	-20.9%
EC/NOK CROSS RATES	70	30.57	129.6%	33.18	111.6%	31	17	76.1%
EC/SEK CROSS RATES	100	110.33	-9.5%	16.91	490.8%	42	44	-5.6%
EFX/BP CROSS RATES	6,562	7,228.52	-9.2%	3,450.64	90.2%	4,624	4,312	7.2%
EFX/JY CROSS RATES	5,768	7,192.95	-19.8%	2,114.5	172.8%	3,377	4,613	-26.8%
EFX/SF CROSS RATES	2,954	1,997.86	47.8%	1,409.45	109.6%	1,725	1,493	15.6%
E-MICRO AUD/USD	4,227	4,301.14	-1.7%	4,958.32	-14.8%	5,608	4,781	17.3%
E-MICRO CAD/USD	962	1,040.33	-7.6%	883.82	8.8%	815	901	-9.5%
E-MICRO CHF/USD	136	78.29	73.7%	81.23	67.4%	94	66	42.7%
E-MICRO EUR/USD	12,985	19,987.33	-35.0%	10,366.82	25.3%	12,222	19,712	-38.0%
E-MICRO GBP/USD	1,550	1,999.57	-22.5%	1,381.5	12.2%	2,064	2,497	-17.3%
E-MICRO INR/USD	178	279.86	-36.5%	172.41	3.1%	223	196	13.8%
E-MICRO JPY/USD	1,390	1,355.81	2.5%	1,460.5	-4.8%	1,355	1,594	-15.0%
E-MINI EURO FX	7,231	7,357.05	-1.7%	4,124.41	75.3%	4,861	5,384	-9.7%
E-MINI JAPANESE YEN	495	844.48	-41.4%	390.14	26.9%	509	648	-21.4%
EURO FX	281,296	355,212.95	-20.8%	176,339.09	59.5%	212,961	293,062	-27.3%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	0	-	0.09	-100.0%	0	0	-
INDIAN RUPEE	3,094	4,857.9	-36.3%	2,308.09	34.0%	3,345	4,454	-24.9%
JAPANESE YEN	158,122	147,511.05	7.2%	146,500.45	7.9%	129,828	155,666	-16.6%
KOREAN WON	78	24.67	217.0%	37.95	106.0%	37	15	153.7%
MEXICAN PESO	82,214	87,392.29	-5.9%	62,797.5	30.9%	65,493	70,023	-6.5%
NEW ZEALND DOLLAR	36,436	31,113.43	17.1%	25,073.73	45.3%	28,980	32,680	-11.3%
NKR/USD CROSS RATE	513	338.52	51.6%	200.23	156.2%	244	223	9.4%
POLISH ZLOTY (EC)	0	0.52	-61.8%	0.36	-45.0%	4	1	496.8%
POLISH ZLOTY (US)	9	3.57	153.4%	2.73	231.8%	6	5	16.5%
RMB USD	0	0.05	-100.0%	0.14	-100.0%	0	0	-70.4%
RUSSIAN RUBLE	9,063	3,023.29	199.8%	2,036.32	345.1%	4,053	3,186	27.2%
S.AFRICAN RAND	3,286	2,821.43	16.5%	1,736.77	89.2%	2,146	2,247	-4.5%
SF/JY CROSS RATES	0	0	-	0	-	0	2	-96.3%
SHEKEL	0	36.86	-100.0%	0	-	0	20	-100.0%
SKR/USD CROSS RATES	315	367.81	-14.5%	102.91	205.7%	169	224	-24.7%
SWISS FRANC	40,482	33,306.62	21.5%	23,921.14	69.2%	27,015	29,728	-9.1%
TURKISH LIRA	186	580.33	-67.9%	5.45	3313.7%	64	262	-75.6%
USDZAR	0	0	-	0	-	0	0	303.3%

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FX Options								
AUD/USD PQO 2pm Fix	4,192	6,130.71	-31.6%	6,141.27	-31.7%	4,972	6,481	-23.3%
BRAZIL REAL	0	0	-	2.45	-95.9%	0	0	-
BRITISH POUND (EU)	0	0.62	-100.0%	0	-	0	2	-100.0%
CAD/USD PQO 2pm Fix	5,026	8,853.71	-43.2%	4,928.77	2.0%	5,149	8,508	-39.5%
CANADIAN DOLLAR (EU)	0	0	-	0	-	0	1	-100.0%
CHF/USD PQO 2pm Fix	228	258	-11.7%	99.23	129.6%	144	149	-3.3%
EFX/BP CROSS RATES	0	0	-	0	-	1	0	-
EFX/JY CROSS RATES	0	0	-	0	-	0	23	-100.0%
EURO FX (EU)	0	0.14	-100.0%	0	-	0	0	-100.0%
EUR/USD PQO 2pm Fix	27,291	35,746.05	-23.7%	24,127.73	13.1%	26,197	40,169	-34.8%
GBP/USD PQO 2pm Fix	4,319	11,045.24	-60.9%	6,999.77	-38.3%	8,540	11,941	-28.5%
JAPANESE YEN (EU)	0	0	-	0	-	0	0	-
JPY/USD PQO 2pm Fix	10,269	10,556.19	-2.7%	12,532.41	-18.1%	10,281	12,891	-20.2%
MEXICAN PESO	124	142.05	-12.4%	69.36	79.3%	82	109	-24.7%
NEW ZEALND DOLLAR	7	0	-	5.45	24.7%	21	0	-
Foreign Exchange Futures								
CHILEAN PESO	0	24.14	-100.0%	0.45	-100.0%	3	106	-96.9%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	19	49.57	-61.7%	44.64	-57.4%	43	39	10.7%

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Ag Products Futures								
BUTTER CS	157	235.29	-33.4%	193.59	-19.0%	181	219	-17.0%
CASH-SETTLED CHEESE	490	713.57	-31.3%	414.18	18.4%	548	486	12.7%
CATTLE	56,635	55,729.76	1.6%	80,035.09	-29.2%	71,856	66,713	7.7%
CAT WEATHER EUROPEAN	0	0	-	54.55	-100.0%	26	0	-
CDD SEASONAL STRIP	0	26.19	-100.0%	0	-	4	5	-24.4%
CDD WEATHER	8	0	-	223.86	-96.6%	58	17	236.4%
CLASS IV MILK	98	32.14	204.4%	96.23	1.7%	127	29	336.7%
DRY WHEY	59	86.1	-31.5%	67.36	-12.4%	67	63	6.7%
FEEDER CATTLE	13,947	11,623.48	20.0%	15,347.09	-9.1%	15,149	13,886	9.1%
GOLDMAN SACHS	1,391	1,584.57	-12.2%	1,280.14	8.7%	1,399	1,533	-8.8%
GSCI EXCESS RETURN FUT	4,498	5,290.52	-15.0%	257.86	1644.2%	1,759	1,916	-8.2%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	17	4	319.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	24	0	-
HOGS	70,857	62,501.81	13.4%	65,234.73	8.6%	64,652	52,720	22.6%
HOUSING INDEX	0	0.71	-86.0%	0.14	-26.7%	1	0	37.6%
LUMBER	824	1,101.33	-25.2%	614.73	34.1%	707	961	-26.5%
MALAYSIAN PALM SWAP	38	539.52	-93.0%	239.09	-84.1%	124	228	-45.6%
MILK	1,102	1,576.95	-30.1%	1,121.32	-1.7%	1,199	1,066	12.4%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	272	201.52	34.9%	321.55	-15.4%	329	249	32.0%
S&P GSCI ENHANCED ER SWAP	376	358.29	5.0%	0	-	181	211	-14.2%
USD CRUDE PALM OIL	52	28.57	82.0%	46.45	11.9%	63	24	167.5%
Ag Products Options								
BUTTER CS	91	289.43	-68.4%	236.55	-61.4%	192	196	-2.3%
CASH-SETTLED CHEESE	424	693.05	-38.8%	439.09	-3.4%	500	487	2.7%
CATTLE	8,010	8,711.9	-8.1%	11,946.05	-32.9%	10,009	12,835	-22.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	16	0	-
CDD SEASONAL STRIP	0	4.76	-100.0%	0	-	40	6	620.0%
CLASS IV MILK	188	38.48	389.5%	137.5	37.0%	206	44	369.8%
DRY WHEY	37	59.38	-38.2%	75.09	-51.1%	50	29	71.2%
FEEDER CATTLE	1,833	776.52	136.0%	2,177.23	-15.8%	1,583	1,492	6.1%
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	19,128	11,511.67	66.2%	16,732.86	14.3%	17,844	9,324	91.4%
HOUSING INDEX	0	0	-	0	-	0	0	-
LUMBER	95	95.76	-0.8%	70.18	35.3%	94	97	-2.7%
LV CATL CSO	2	0.24	740.0%	0.91	120.0%	4	1	347.1%
MILK	1,714	2,155.62	-20.5%	1,856.41	-7.7%	1,813	1,498	21.1%
MLK MID OPTIONS	0	0.62	-59.6%	1.09	-77.1%	2	2	-34.5%
NFD MILK	220	258.33	-15.0%	203.95	7.7%	358	264	35.6%

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TOTAL FUTURES GROUP								
Interest Rate Futures	3,954,516	2,536,563.1	55.9%	3,389,076.64	16.7%	3,093,003	3,391,353	-8.8%
Equity Index Futures	2,989,949	2,407,155.1	24.2%	3,109,720.41	-3.9%	2,466,193	2,452,687	0.6%
FX Futures	1,014,016	1,093,789.48	-7.3%	767,427.77	32.1%	824,053	986,208	-16.4%
Foreign Exchange Futures	0	24.14	-100.0%	0.45	-100.0%	3	106	-96.9%
Ag Products Futures	150,803	141,630.33	6.5%	165,547.95	-8.9%	158,469	140,330	12.9%
TOTAL FUTURES	8,109,282	6,179,162.14	31.2%	7,431,773.23	9.1%	6,541,721.53	6,970,684.22	-6.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	3,178,928	1,226,806.19	159.1%	2,133,500.73	49.0%	1,978,933	1,598,320	23.8%
Equity Index Options	611,792	579,807.38	5.5%	808,148.91	-24.3%	617,047	862,286	-28.4%
FX Options	51,455	72,732.71	-29.3%	54,906.45	-6.3%	55,388	80,274	-31.0%
Foreign Exchange Options	19	49.57	-61.7%	44.64	-57.4%	43	39	10.7%
Ag Products Options	31,743	24,595.76	29.1%	33,876.91	-6.3%	32,711	26,275	24.5%
TOTAL OPTIONS	3,873,936	1,903,991.62	103.5%	3,030,477.64	27.8%	2,684,123.37	2,567,193.22	4.6%
TOTAL COMBINED								
Interest Rate	7,133,444	3,763,369.29	89.5%	5,522,577.36	29.2%	5,071,936	4,989,673	1.6%
Equity Index	3,601,741	2,986,962.48	20.6%	3,917,869.32	-8.1%	3,083,240	3,314,973	-7.0%
FX	1,065,470	1,166,522.19	-8.7%	822,334.23	29.6%	879,442	1,066,482	-17.5%
Foreign Exchange	19	73.71	-74.2%	45.09	-57.9%	47	145	-67.8%
Ag Products	182,545	166,226.1	9.8%	199,424.86	-8.5%	191,180	166,605	14.8%
GRAND TOTAL	11,983,219	8,083,153.76	48.2%	10,462,250.86	14.5%	9,225,844.9	9,537,877.43	-3.3%