

CME Exchange ADV Report - Monthly

July 2019

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	ADV JUL 2019	ADV JUL 2018	% CHG	ADV JUN 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	0	53.52	-99.9%	1.75	-97.4%	1	216	-99.4%
EURODOLLARS	2,558,455	1,846,766.05	38.5%	3,919,641.05	-34.7%	2,981,584	3,168,525	-5.9%
SOFR	37,122	3,422.57	984.6%	27,947.15	32.8%	29,758	945	3047.9%
SONIA	13,289	0	-	6,925.9	91.9%	8,709	0	-
Interest Rate Options								
EURODOLLARS	1,093,278	531,297.81	105.8%	2,268,109.1	-51.8%	1,195,695	745,027	60.5%
EURO MIDCURVE	433,753	386,444.43	12.2%	910,818.8	-52.4%	715,143	755,402	-5.3%

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	ADV JUL 2019	ADV JUL 2018	% CHG	ADV JUN 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Equity Index Futures								
BITCOIN FUTURES	6,950	6,163	12.8%	8,368.1	-16.9%	7,494	3,229	132.1%
E-MINI COM SERVICES SELECT	191	0	-	526.05	-63.6%	278	0	-
E-mini FTSE 100 (USD)	0	42.14	-100.0%	0	-	2	74	-96.9%
E-mini FTSE China 50	0	34.05	-100.0%	0.65	-100.0%	5	56	-91.3%
E-MINI MIDCAP	12,556	12,799.57	-1.9%	21,591.15	-41.8%	15,976	18,718	-14.6%
E-MINI NASDAQ 100	360,051	346,846.76	3.8%	473,398.4	-23.9%	463,786	429,805	7.9%
E-MINI RUSSELL 1000	93	393.05	-76.4%	1,080.9	-91.4%	418	696	-39.9%
E-MINI RUSSELL 1000 GROWTH	39	357.52	-89.0%	638.75	-93.8%	267	548	-51.3%
E-MINI RUSSELL 1000 VALUE	125	512.57	-75.5%	987.9	-87.3%	701	724	-3.2%
E-MINI RUSSELL 2000	111,984	107,236.43	4.4%	183,196.15	-38.9%	141,197	135,389	4.3%
E-MINI S&P500	1,157,956	1,109,285.1	4.4%	1,822,551.3	-36.5%	1,546,739	1,667,182	-7.2%
E-MINI S&P REAL ESTATE SELE	153	200.14	-23.7%	429.45	-64.4%	214	363	-41.0%
FT-SE 100	0	48.1	-100.0%	0	-	3	63	-95.9%
FTSE Emerging	78	64.62	20.1%	90.8	-14.5%	104	14	644.4%
IBOVESPA INDEX	15	41.67	-63.1%	29.6	-48.1%	28	54	-47.4%
MICRO E-MINI NASDAQ 100	198,298	0	-	151,453.2	30.9%	71,137	0	-
MICRO E-MINI RUSSELL 2000	29,105	0	-	18,781.5	55.0%	10,679	0	-
MICRO E-MINI S&P500	207,426	0	-	226,481.15	-8.4%	95,284	0	-
NASDAQ BIOTECH	16	0	-	23.4	-30.7%	15	37	-59.4%
NIFTY 50	0	0	-	0	-	0	373	-100.0%
NIKKEI 225 (\$) STOCK	6,901	8,707.19	-20.7%	13,469.55	-48.8%	10,256	15,877	-35.4%
NIKKEI 225 (YEN) STOCK	32,358	28,437.57	13.8%	44,704.45	-27.6%	36,458	43,226	-15.7%
S&P 500	2,533	4,705.38	-46.2%	6,206.15	-59.2%	4,707	6,884	-31.6%
S&P 500 ANNUAL DIVIDEND IND	934	291.14	220.9%	1,405.65	-33.5%	1,144	605	89.2%
S&P 500/GI	0	0	-	1	-100.0%	0	0	-23.1%
S&P 500 QUARLY DIVIDEND IND	3	0	-	0	-	4	3	25.8%
S&P 600 SMALLCAP EMINI	18	0	-	26.9	-31.9%	6	0	-
S&P CONSUMER DSCRTNRY SE	123	412.29	-70.1%	664.25	-81.5%	435	859	-49.4%
S&P CONSUMER STAPLES SECT	506	954.33	-46.9%	2,021.6	-75.0%	986	1,158	-14.8%
S&P ENERGY SECTOR	353	659.81	-46.5%	1,311.9	-73.1%	881	1,575	-44.0%
S&P FINANCIAL SECTOR	999	1,700.29	-41.3%	2,966.25	-66.3%	1,600	2,355	-32.1%
S&P HEALTH CARE SECTOR	491	514.67	-4.7%	1,481.4	-66.9%	888	733	21.1%
S&P INDUSTRIAL SECTOR	224	661.43	-66.1%	671.8	-66.6%	613	683	-10.3%
S&P MATERIALS SECTOR	168	283	-40.5%	640.75	-73.7%	517	490	5.4%
S&P TECHNOLOGY SECTOR	213	885.86	-75.9%	1,208.45	-82.3%	738	1,226	-39.8%
S&P UTILITIES SECTOR	542	1,098.24	-50.7%	2,516	-78.5%	1,475	1,819	-18.9%
S&P VALUE INDEX FUTURES	0	0	-	1.2	-100.0%	0	0	-14.3%
YEN DENOMINATED TOPIX	990	36.76	2594.2%	1,022.75	-3.2%	857	21	4006.7%

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Equity Index Options								
E-MINI NASDAQ 100	8,040	11,395.62	-29.4%	10,328.35	-22.2%	9,696	11,793	-17.8%
E-MINI RUSSELL 2000	271	240.33	12.8%	906.3	-70.1%	577	605	-4.7%
E-MINI S&P500	172,071	147,353.29	16.8%	280,130.8	-38.6%	228,772	276,730	-17.3%
EOM E-MINI RUSSELL 2000 END	333	104.38	219.0%	533.4	-37.6%	403	275	46.5%
EOM EMINI S&P	68,979	81,195.71	-15.0%	91,172.05	-24.3%	86,989	123,417	-29.5%
EOM S&P 500	5,112	4,421.57	15.6%	7,357	-30.5%	6,174	9,338	-33.9%
EOW1 E-MINI RUSSELL 2000 WE	118	53.76	120.2%	70.25	68.6%	79	108	-27.5%
EOW1 E-MINI RUSSELL 2000 WE	111	59.76	85.7%	160.45	-30.8%	88	144	-38.8%
EOW1 EMINI S&P 500	46,158	46,702.19	-1.2%	65,101.9	-29.1%	45,812	52,739	-13.1%
EOW1 S&P 500	3,791	7,627.33	-50.3%	5,040.45	-24.8%	3,202	3,927	-18.5%
EOW2 E-MINI RUSSELL 2000 WE	590	138.57	325.7%	233.7	152.4%	242	260	-7.0%
EOW2 EMINI S&P 500	36,176	44,901.48	-19.4%	49,022.55	-26.2%	46,760	62,721	-25.4%
EOW2 S&P 500	5,519	9,102.76	-39.4%	3,128.95	76.4%	5,892	7,477	-21.2%
EOW3 E-MINI RUSSELL 2000 WE	686	550.52	24.7%	424.8	61.6%	529	1,072	-50.6%
EOW3 EMINI S&P 500	110,217	145,142.29	-24.1%	76,300.55	44.5%	109,456	180,490	-39.4%
EOW3 S&P 500	7,557	10,134.71	-25.4%	4,572.45	65.3%	6,455	15,150	-57.4%
EOW4 E-MINI RUSSELL 2000 WE	173	110.62	56.1%	13.05	1222.9%	146	293	-50.1%
EOW4 EMINI S&P 500	31,985	46,651.95	-31.4%	2,329.3	1273.2%	38,030	58,251	-34.7%
S&P 500	6,527	8,174.43	-20.1%	14,965.7	-56.4%	10,774	14,600	-26.2%

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FX Futures								
AD/CD CROSS RATES	0	0.05	377.5%	0.1	127.3%	1	0	131.9%
AD/JY CROSS RATES	80	253.48	-68.4%	184.25	-56.5%	148	200	-26.4%
AD/NE CROSS RATES	11	4.43	141.2%	6.5	64.3%	5	4	36.3%
AUSTRALIAN DOLLAR	85,287	94,031.43	-9.3%	127,136.1	-32.9%	103,184	113,972	-9.5%
BP/JY CROSS RATES	152	118.24	28.9%	209.5	-27.2%	129	160	-19.1%
BP/SF CROSS RATES	39	23.1	66.7%	21.5	79.1%	23	17	34.5%
BRAZIL REAL	5,375	5,659.14	-5.0%	7,424.95	-27.6%	6,628	6,710	-1.2%
BRITISH POUND	94,633	119,113.43	-20.6%	119,932.2	-21.1%	113,984	132,263	-13.8%
CANADIAN DOLLAR	63,253	67,157.24	-5.8%	96,965.95	-34.8%	77,077	85,565	-9.9%
CD/JY CROSS RATES	0	0.19	43.1%	0	-	1	7	-87.3%
CHINESE RENMINBI (CNH)	1,225	141.33	766.4%	1,438.65	-14.9%	1,250	121	935.3%
CZECK KORUNA (EC)	0	0.1	-100.0%	0.4	-100.0%	0	0	800.0%
CZECK KORUNA (US)	0	1.43	-100.0%	0	-	0	0	-100.0%
EC/AD CROSS RATES	159	52.95	199.6%	617.7	-74.3%	255	94	172.6%
EC/CD CROSS RATES	72	49.52	46.3%	375.6	-80.7%	150	184	-18.7%
EC/NOK CROSS RATES	17	14.67	14.7%	70.2	-76.0%	29	17	67.9%
EC/SEK CROSS RATES	19	14.62	27.2%	99.9	-81.4%	38	40	-4.3%
EFX/BP CROSS RATES	3,630	2,752.52	31.9%	6,562.05	-44.7%	4,474	4,088	9.5%
EFX/JY CROSS RATES	1,865	1,910.52	-2.4%	5,768.05	-67.7%	3,149	4,224	-25.5%
EFX/SF CROSS RATES	1,262	772.86	63.3%	2,953.6	-57.3%	1,656	1,389	19.2%
E-MICRO AUD/USD	4,447	4,725.95	-5.9%	4,226.5	5.2%	5,433	4,773	13.8%
E-MICRO CAD/USD	803	679.05	18.2%	961.55	-16.5%	813	869	-6.4%
E-MICRO CHF/USD	195	63.14	209.0%	136	43.4%	109	66	66.7%
E-MICRO EUR/USD	10,201	11,697	-12.8%	12,984.55	-21.4%	11,917	18,559	-35.8%
E-MICRO GBP/USD	1,858	1,607.95	15.6%	1,550.05	19.9%	2,033	2,369	-14.2%
E-MICRO INR/USD	266	203.33	31.0%	177.75	49.9%	230	197	16.5%
E-MICRO JPY/USD	1,137	1,201.14	-5.3%	1,390.05	-18.2%	1,323	1,538	-14.0%
E-MINI EURO FX	3,827	3,312.52	15.5%	7,231.15	-47.1%	4,705	5,086	-7.5%
E-MINI JAPANESE YEN	1,097	726.76	50.9%	495.2	121.5%	598	659	-9.3%
EURO FX	172,075	215,581.1	-20.2%	281,296.45	-38.8%	206,800	281,918	-26.6%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	1.48	-100.0%	0	-	0	0	-74.2%
INDIAN RUPEE	2,676	3,105.24	-13.8%	3,093.9	-13.5%	3,244	4,260	-23.9%
JAPANESE YEN	98,565	132,185.52	-25.4%	158,122.4	-37.7%	125,117	152,289	-17.8%
KOREAN WON	17	41.71	-58.3%	78.2	-77.7%	34	18	84.0%
MEXICAN PESO	39,607	60,118.1	-34.1%	82,214.15	-51.8%	61,593	68,599	-10.2%
NEW ZEALND DOLLAR	22,658	25,252.19	-10.3%	36,435.5	-37.8%	28,027	31,612	-11.3%
NKR/USD CROSS RATE	215	165.1	30.0%	513.05	-58.2%	239	214	11.6%
POLISH ZLOTY (EC)	1	0.43	16.7%	0.2	150.0%	3	1	441.7%
POLISH ZLOTY (US)	6	1.43	288.2%	9.05	-38.7%	6	5	28.6%
RMB USD	0	0.05	-100.0%	0	-	0	0	-72.3%
RUSSIAN RUBLE	2,322	1,107.86	109.6%	9,063.4	-74.4%	3,792	2,887	31.3%
S.AFRICAN RAND	2,633	1,797.33	46.5%	3,286.05	-19.9%	2,220	2,182	1.7%
SF/JY CROSS RATES	0	0	-	0	-	0	1	-96.4%
SHEKEL	0	1.14	-100.0%	0	-	0	18	-100.0%
SKR/USD CROSS RATES	109	141.71	-23.0%	314.6	-65.3%	160	212	-24.7%
SWISS FRANC	21,072	23,937.24	-12.0%	40,482.45	-47.9%	26,120	28,895	-9.6%
TURKISH LIRA	6	41.81	-84.7%	186.2	-96.6%	55	231	-76.0%
USDZAR	0	0	-	0	-	0	0	300.6%

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FX Options								
AUD/USD PQO 2pm Fix	3,215	4,907.43	-34.5%	4,191.65	-23.3%	4,707	6,255	-24.7%
BRAZIL REAL	1	0	-	0.1	945.5%	1	0	-
BRITISH POUND (EU)	0	0.62	-100.0%	0	-	0	2	-100.0%
CAD/USD PQO 2pm Fix	3,101	5,886.33	-47.3%	5,025.85	-38.3%	4,841	8,131	-40.5%
CANADIAN DOLLAR (EU)	0	0	-	0	-	0	0	-100.0%
CHF/USD PQO 2pm Fix	118	169.1	-30.0%	227.85	-48.0%	141	152	-7.7%
EFX/BP CROSS RATES	0	0	-	0	-	1	0	-
EFX/JY CROSS RATES	0	0	-	0	-	0	20	-100.0%
EURO FX (EU)	0	0.24	-100.0%	0	-	0	0	-100.0%
EUR/USD PQO 2pm Fix	25,363	25,037	1.3%	27,290.65	-7.1%	26,072	37,992	-31.4%
GBP/USD PQO 2pm Fix	6,587	10,758.24	-38.8%	4,318.55	52.5%	8,246	11,771	-29.9%
JAPANESE YEN (EU)	0	0	-	0	-	0	0	-
JPY/USD PQO 2pm Fix	7,511	13,416.19	-44.0%	10,268.9	-26.9%	9,864	12,967	-23.9%
MEXICAN PESO	54	110.1	-50.7%	124.4	-56.3%	78	109	-28.6%
NEW ZEALND DOLLAR	24	0	-	6.8	249.6%	21	0	-
Foreign Exchange Futures								
CHILEAN PESO	0	28.24	-100.0%	0	-	3	95	-97.0%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	25	11.38	120.9%	19	32.3%	41	35	15.5%

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Ag Products Futures								
BUTTER CS	259	166.52	55.6%	156.8	65.3%	193	211	-8.5%
CASH-SETTLED CHEESE	590	504.57	16.9%	490.3	20.3%	554	489	13.4%
CATTLE	60,070	70,327.48	-14.6%	56,634.65	6.1%	70,080	67,233	4.2%
CAT WEATHER EUROPEAN	0	0	-	0	-	22	0	-
CDD SEASONAL STRIP	0	0	-	0	-	3	4	-25.0%
CDD WEATHER	73	0	-	7.5	869.7%	60	15	308.1%
CLASS IV MILK	62	27.48	125.0%	97.85	-36.8%	117	29	306.2%
DRY WHEY	41	50.24	-17.8%	59	-30.0%	63	61	3.5%
FEEDER CATTLE	13,868	16,098.24	-13.9%	13,946.8	-0.6%	14,956	14,204	5.3%
GOLDMAN SACHS	1,249	1,502.9	-16.9%	1,391.15	-10.2%	1,376	1,529	-10.0%
GSCI EXCESS RETURN FUT	17	39.29	-56.0%	4,497.65	-99.6%	1,497	1,646	-9.1%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	14	3	315.8%
HDD WEATHER EUROPEAN	0	0	-	0	-	21	0	-
HOGS	71,386	59,566.29	19.8%	70,856.7	0.7%	65,667	53,705	22.3%
HOUSING INDEX	0	0.24	90.9%	0.1	354.5%	1	0	42.1%
LUMBER	567	749.1	-24.3%	824.2	-31.2%	686	931	-26.3%
MALAYSIAN PALM SWAP	417	254.48	64.0%	38	998.1%	168	232	-27.4%
MILK	1,189	1,120.86	6.1%	1,101.7	7.9%	1,197	1,074	11.5%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	244	288.05	-15.2%	271.9	-10.2%	316	255	24.1%
S&P GSCI ENHANCED ER SWAP	0	0	-	376.2	-100.0%	153	180	-14.9%
USD CRUDE PALM OIL	22	112.86	-80.3%	52	-57.2%	57	37	56.5%
Ag Products Options								
BUTTER CS	104	132.29	-21.8%	91.35	13.3%	179	187	-4.6%
CASH-SETTLED CHEESE	394	447.33	-11.9%	424.3	-7.1%	484	481	0.6%
CATTLE	6,006	9,770.52	-38.5%	8,010.4	-25.0%	9,406	12,394	-24.1%
CAT WEATHER EUROPEAN	0	0	-	0	-	14	0	-
CDD SEASONAL STRIP	0	0	-	0	-	34	5	614.3%
CLASS IV MILK	162	69.24	133.6%	188.35	-14.1%	200	48	319.8%
DRY WHEY	15	23.48	-37.1%	36.7	-59.7%	45	28	57.4%
FEEDER CATTLE	1,323	1,270.24	4.2%	1,832.5	-27.8%	1,544	1,460	5.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	142.86	-100.0%	0	-	0	21	-100.0%
HDD WEATHER	0	0	-	0	-	0	0	-
HOGS	19,560	14,794.33	32.2%	19,127.6	2.3%	18,103	10,111	79.0%
HOUSING INDEX	0	0	-	0.35	-100.0%	0	0	-
LUMBER	91	43.95	107.2%	94.95	-4.1%	94	89	5.1%
LV CATL CSO	0	0.24	-100.0%	2	-100.0%	3	1	323.9%
MILK	1,846	1,720.33	7.3%	1,714.35	7.7%	1,818	1,530	18.8%
MLK MID OPTIONS	1	2	-52.3%	0.25	281.8%	1	2	-36.9%
NFD MILK	231	200	15.6%	219.7	5.2%	339	255	33.0%

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TOTAL FUTURES GROUP								
Interest Rate Futures	2,608,866	1,850,242.14	41.0%	3,954,515.85	-34.0%	3,020,051	3,169,686	-4.7%
Equity Index Futures	2,132,393	1,633,372.67	30.6%	2,989,948.5	-28.7%	2,415,894	2,334,840	3.5%
FX Futures	642,869	779,767.52	-17.6%	1,014,015.6	-36.6%	796,751	956,514	-16.7%
Foreign Exchange Futures	0	28.24	-100.0%	0	-	3	95	-97.0%
Ag Products Futures	150,056	150,808.57	-0.5%	150,802.5	-0.5%	157,201	141,838	10.8%
TOTAL FUTURES	5,534,185	4,414,219.14	25.4%	8,109,282.45	-31.8%	6,389,900.9	6,602,973.49	-3.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,527,032	917,742.24	66.4%	3,178,927.9	-52.0%	1,910,838	1,500,429	27.4%
Equity Index Options	504,414	564,061.29	-10.6%	611,792	-17.6%	600,075	819,391	-26.8%
FX Options	45,973	60,285.24	-23.7%	51,454.75	-10.7%	53,970	77,399	-30.3%
Foreign Exchange Options	25	11.38	120.9%	19	32.3%	41	35	15.5%
Ag Products Options	29,733	28,616.81	3.9%	31,742.8	-6.3%	32,263	26,612	21.2%
TOTAL OPTIONS	2,107,177	1,570,716.95	34.2%	3,873,936.45	-45.6%	2,597,186.21	2,423,864.44	7.2%
TOTAL COMBINED								
Interest Rate	4,135,898	2,767,984.38	49.4%	7,133,443.75	-42.0%	4,930,889	4,670,115	5.6%
Equity Index	2,636,807	2,197,433.95	20.0%	3,601,740.5	-26.8%	3,015,969	3,154,231	-4.4%
FX	688,843	840,052.76	-18.0%	1,065,470.35	-35.3%	850,721	1,033,913	-17.7%
Foreign Exchange	25	39.62	-36.6%	19	32.3%	43	130	-66.6%
Ag Products	179,788	179,425.38	0.2%	182,545.3	-1.5%	189,464	168,449	12.5%
GRAND TOTAL	7,641,361	5,984,936.1	27.7%	11,983,218.9	-36.2%	8,987,087.11	9,026,837.92	-0.4%