

CME Exchange ADV Report - Monthly

May 2019

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	ADV MAY 2019	ADV MAY 2018	% CHG	ADV APR 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	1	364.73	-99.6%	0.24	520.0%	1	217	-99.3%
EURODOLLARS	3,191,445	3,128,820.27	2.0%	2,392,626.52	33.4%	2,854,247	3,563,415	-19.9%
SOFR	32,340	1,528.68	2015.5%	22,658.38	42.7%	28,575	323	8736.6%
SONIA	8,999	0	-	9,055.76	-0.6%	8,156	0	-
Interest Rate Options								
EURODOLLARS	1,102,168	555,904.55	98.3%	821,394.43	34.2%	990,954	821,209	20.7%
EURO MIDCURVE	883,865	676,877.32	30.6%	604,711.43	46.2%	723,404	852,128	-15.1%

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	ADV MAY 2019	ADV MAY 2018	% CHG	ADV APR 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Equity Index Futures								
BITCOIN FUTURES	13,795	3,930.64	250.9%	9,907.43	39.2%	7,420	2,675	177.4%
E-MINI COM SERVICES SELECT	217	0	-	83.76	158.6%	252	0	-
E-mini FTSE 100 (USD)	0	63.59	-100.0%	0	-	3	86	-96.2%
E-mini FTSE China 50	0	42.95	-99.8%	0.14	-33.4%	7	63	-89.3%
E-MINI MIDCAP	13,897	13,395.36	3.7%	10,798.24	28.7%	15,619	18,899	-17.4%
E-MINI NASDAQ 100	584,338	349,673.36	67.1%	388,432.76	50.4%	483,318	452,574	6.8%
E-MINI RUSSELL 1000	324	270.14	20.0%	159.95	102.7%	357	604	-40.9%
E-MINI RUSSELL 1000 GROWTH	231	262.82	-12.3%	113.19	103.7%	244	527	-53.7%
E-MINI RUSSELL 1000 VALUE	379	454.95	-16.6%	475.95	-20.3%	767	687	11.6%
E-MINI RUSSELL 2000	145,563	100,975.14	44.2%	106,771.76	36.3%	139,076	130,479	6.6%
E-MINI S&P500	1,888,757	1,314,296.14	43.7%	1,137,815.05	66.0%	1,569,392	1,770,753	-11.4%
E-MINI S&P REAL ESTATE SELE	162	121.05	33.9%	192.57	-15.9%	187	343	-45.5%
FT-SE 100	0	38.41	-100.0%	0	-	4	69	-94.8%
FTSE Emerging	115	5	2204.8%	117.95	-2.3%	114	6	1798.1%
IBOVESPA INDEX	10	23.82	-59.4%	30.81	-68.6%	31	58	-46.3%
MICRO E-MINI NASDAQ 100	132,977	0	-	0	-	27,112	0	-
MICRO E-MINI RUSSELL 2000	24,651	0	-	0	-	5,026	0	-
MICRO E-MINI S&P500	213,853	0	-	0	-	43,601	0	-
NASDAQ BIOTECH	31	6	413.5%	19.67	56.7%	13	31	-56.6%
NIFTY 50	0	0	-	0	-	0	524	-100.0%
NIKKEI 225 (\$) STOCK	11,207	9,244.18	21.2%	7,106.57	57.7%	10,236	17,929	-42.9%
NIKKEI 225 (YEN) STOCK	43,389	32,057.05	35.3%	26,789.76	62.0%	35,409	47,570	-25.6%
S&P 500	2,831	4,937.77	-42.7%	3,776.71	-25.0%	4,868	7,195	-32.3%
S&P 500 ANNUAL DIVIDEND IND	1,043	464.86	124.3%	1,159.52	-10.1%	1,146	658	74.2%
S&P 500/GI	0	0	-	0	-	0	0	-22.3%
S&P 500 QUARLY DIVIDEND IND	1	12.73	-92.5%	7.62	-87.5%	5	4	19.0%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
S&P CONSUMER DSCRTNRY SE	335	496.18	-32.6%	186.76	79.1%	459	862	-46.7%
S&P CONSUMER STAPLES SECT	484	666.41	-27.3%	365.71	32.4%	896	1,160	-22.8%
S&P ENERGY SECTOR	515	1,811.27	-71.6%	449.71	14.5%	918	1,358	-32.3%
S&P FINANCIAL SECTOR	1,038	949.5	9.3%	1,317.43	-21.2%	1,461	2,125	-31.2%
S&P HEALTH CARE SECTOR	412	607.82	-32.2%	605.1	-31.9%	865	706	22.6%
S&P INDUSTRIAL SECTOR	307	506.68	-39.4%	456.81	-32.7%	686	667	2.8%
S&P MATERIALS SECTOR	452	223.64	102.3%	711.71	-36.4%	571	473	20.8%
S&P TECHNOLOGY SECTOR	533	962.82	-44.6%	295	80.7%	759	1,182	-35.8%
S&P UTILITIES SECTOR	1,148	987.5	16.2%	1,129.71	1.6%	1,476	1,598	-7.6%
S&P VALUE INDEX FUTURES	0	0	-	0	-	0	0	-13.4%
YEN DENOMINATED TOPIX	1,472	17	8559.1%	894.86	64.5%	797	14	5689.5%

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Equity Index Options								
E-MINI NASDAQ 100	11,110	7,913.27	40.4%	8,090.95	37.3%	9,875	12,501	-21.0%
E-MINI RUSSELL 2000	858	506.95	69.3%	448.71	91.3%	578	721	-19.9%
E-MINI S&P500	320,726	234,082.73	37.0%	157,635.14	103.5%	228,379	314,452	-27.4%
EOM E-MINI RUSSELL 2000 END	627	168.73	271.8%	301.62	108.0%	387	308	25.6%
EOM EMINI S&P	125,478	70,826.32	77.2%	58,271.14	115.3%	88,692	134,516	-34.1%
EOM S&P 500	6,529	3,396.82	92.2%	5,833.1	11.9%	6,200	10,293	-39.8%
EOW1 E-MINI RUSSELL 2000 WE	84	72.45	15.9%	102.95	-18.5%	69	121	-42.7%
EOW1 E-MINI RUSSELL 2000 WE	80	173.77	-53.7%	101	-20.4%	68	173	-60.7%
EOW1 EMINI S&P 500	51,032	49,446.77	3.2%	38,747.14	31.7%	40,775	58,166	-29.9%
EOW1 S&P 500	1,044	4,310.95	-75.8%	3,323.38	-68.6%	2,741	3,564	-23.1%
EOW2 E-MINI RUSSELL 2000 WE	343	285.45	20.1%	154.95	121.2%	169	284	-40.3%
EOW2 EMINI S&P 500	75,409	45,261	66.6%	29,172.52	158.5%	48,411	72,560	-33.3%
EOW2 S&P 500	6,717	5,589	20.2%	4,852.05	38.4%	6,558	7,366	-11.0%
EOW3 E-MINI RUSSELL 2000 WE	701	741.09	-5.4%	718.9	-2.5%	516	1,223	-57.8%
EOW3 EMINI S&P 500	128,437	100,945.73	27.2%	100,593.67	27.7%	116,180	204,630	-43.2%
EOW3 S&P 500	5,494	8,966.95	-38.7%	6,385.9	-14.0%	6,623	18,324	-63.9%
EOW4 E-MINI RUSSELL 2000 WE	253	155.32	63.0%	157.95	60.3%	168	352	-52.3%
EOW4 EMINI S&P 500	52,834	35,878.18	47.3%	32,027.38	65.0%	46,622	64,196	-27.4%
S&P 500	8,056	10,482.18	-23.1%	8,186.43	-1.6%	10,686	15,574	-31.4%

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FX Futures								
AD/CD CROSS RATES	1	0.59	125.6%	0.9	47.4%	1	0	156.3%
AD/JY CROSS RATES	197	137.09	44.0%	135.95	45.2%	155	183	-15.4%
AD/NE CROSS RATES	7	2.32	181.4%	5.19	25.7%	4	4	-1.1%
AUSTRALIAN DOLLAR	97,815	117,536.95	-16.8%	93,625.9	4.5%	102,010	117,210	-13.0%
BP/JY CROSS RATES	147	122	20.3%	94.43	55.4%	110	175	-37.3%
BP/SF CROSS RATES	27	23.77	13.0%	13.48	99.3%	19	16	19.5%
BRAZIL REAL	8,431	7,907.45	6.6%	7,116.57	18.5%	6,707	6,495	3.3%
BRITISH POUND	105,172	129,041.86	-18.5%	91,029.19	15.5%	116,786	132,552	-11.9%
CANADIAN DOLLAR	76,412	89,289.18	-14.4%	73,253.57	4.3%	75,650	86,046	-12.1%
CD/JY CROSS RATES	3	9.27	-72.3%	2.24	14.9%	1	9	-87.5%
CHINESE RENMINBI (CNH)	1,424	106.59	1236.4%	794.71	79.2%	1,214	114	965.9%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	128	36.68	248.0%	119.86	6.5%	202	73	177.8%
EC/CD CROSS RATES	102	93.23	9.4%	81.9	24.5%	123	175	-30.0%
EC/NOK CROSS RATES	29	14.09	107.5%	18.19	60.7%	22	15	50.2%
EC/SEK CROSS RATES	16	8.27	96.3%	8.33	94.9%	31	31	-1.0%
EFX/BP CROSS RATES	3,386	2,546.95	32.9%	2,632.19	28.6%	4,246	3,723	14.1%
EFX/JY CROSS RATES	2,121	4,637.32	-54.3%	1,472.48	44.1%	2,926	4,092	-28.5%
EFX/SF CROSS RATES	1,419	1,575.09	-9.9%	1,419.48	-0.1%	1,492	1,391	7.3%
E-MICRO AUD/USD	4,993	4,898.82	1.9%	5,852.67	-14.7%	5,890	4,878	20.8%
E-MICRO CAD/USD	879	713.5	23.2%	718.14	22.4%	785	873	-10.1%
E-MICRO CHF/USD	80	65.36	22.7%	52.33	53.2%	86	64	35.3%
E-MICRO EUR/USD	10,289	21,774.23	-52.7%	12,535.19	-17.9%	12,076	19,656	-38.6%
E-MICRO GBP/USD	1,361	1,630.64	-16.5%	1,762.71	-22.8%	2,166	2,597	-16.6%
E-MICRO INR/USD	175	259.36	-32.3%	219.71	-20.1%	233	180	30.0%
E-MICRO JPY/USD	1,415	1,411.95	0.2%	928.52	52.4%	1,338	1,643	-18.5%
E-MINI EURO FX	4,152	5,559.68	-25.3%	4,147.57	0.1%	4,413	4,986	-11.5%
E-MINI JAPANESE YEN	384	529.5	-27.4%	349.1	10.1%	512	608	-15.8%
EURO FX	171,028	332,369.45	-48.5%	186,448.95	-8.3%	198,964	280,513	-29.1%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	0	-	0.1	0.0%	0	0	-
INDIAN RUPEE	2,307	4,747.14	-51.4%	2,778	-16.9%	3,403	4,373	-22.2%
JAPANESE YEN	141,642	147,643.45	-4.1%	101,264.38	39.9%	123,182	157,313	-21.7%
KOREAN WON	39	5.18	657.2%	9.95	294.3%	29	13	133.0%
MEXICAN PESO	57,143	75,790	-24.6%	47,082.38	21.4%	61,120	66,516	-8.1%
NEW ZEALND DOLLAR	24,476	35,817.27	-31.7%	25,034.1	-2.2%	27,448	32,997	-16.8%
NKR/USD CROSS RATE	201	206.95	-2.8%	174.48	15.3%	192	199	-3.7%
POLISH ZLOTY (EC)	0	0.73	-47.6%	7.57	-95.0%	4	1	594.2%
POLISH ZLOTY (US)	3	3.68	-22.4%	3.38	-15.5%	5	5	-0.1%
RMB USD	0	0.05	214.1%	0.05	200.2%	0	0	-68.5%
RUSSIAN RUBLE	2,039	2,072.18	-1.6%	1,639.33	24.4%	3,100	3,219	-3.7%
S.AFRICAN RAND	1,703	2,336.14	-27.1%	958.43	77.7%	1,922	2,131	-9.8%
SF/JY CROSS RATES	0	0	-	0	-	0	2	-96.3%
SHEKEL	0	1.82	-100.0%	0	-	0	17	-100.0%
SKR/USD CROSS RATES	98	182.23	-46.1%	105.86	-7.2%	140	195	-28.1%
SWISS FRANC	23,257	28,469.95	-18.3%	24,490.62	-5.0%	24,295	29,006	-16.2%
TURKISH LIRA	6	87.86	-93.5%	16.71	-65.8%	41	198	-79.4%
USDZAR	0	0	-	0	-	0	0	303.7%

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FX Options								
AUD/USD PQO 2pm Fix	6,070	5,545.45	9.5%	5,016.52	21.0%	5,098	6,552	-22.2%
BRAZIL REAL	3	0	-	0	-	1	0	-
BRITISH POUND (EU)	0	5.05	-100.0%	0	-	0	2	-100.0%
CAD/USD PQO 2pm Fix	4,785	8,151.36	-41.3%	5,643.81	-15.2%	5,146	8,438	-39.0%
CANADIAN DOLLAR (EU)	0	0	-	0	-	0	1	-100.0%
CHF/USD PQO 2pm Fix	61	220.32	-72.5%	185.33	-67.3%	121	127	-5.2%
EFX/BP CROSS RATES	0	0	-	0	-	1	0	-
EFX/JY CROSS RATES	0	0	-	0	-	0	28	-100.0%
EURO FX (EU)	0	0.32	-100.0%	0	-	0	0	-100.0%
EUR/USD PQO 2pm Fix	23,714	46,000.59	-48.4%	27,573.19	-14.0%	25,921	41,062	-36.9%
GBP/USD PQO 2pm Fix	6,939	10,649.59	-34.8%	8,470.38	-18.1%	9,363	12,122	-22.8%
JAPANESE YEN (EU)	0	0	-	0	-	0	0	-
JPY/USD PQO 2pm Fix	12,313	11,811.27	4.2%	11,305.62	8.9%	10,217	13,362	-23.5%
MEXICAN PESO	62	94.59	-34.3%	48.52	28.2%	72	102	-29.1%
NEW ZEALND DOLLAR	6	0	-	8.9	-35.8%	24	0	-
Foreign Exchange Futures								
CHILEAN PESO	0	37.68	-98.7%	19.05	-97.5%	4	123	-96.8%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	38	81.73	-53.1%	57.9	-33.8%	47	37	26.2%

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Ag Products Futures								
BUTTER CS	200	172.77	15.7%	179.62	11.3%	187	215	-13.0%
CASH-SETTLED CHEESE	405	396.91	2.1%	471	-14.0%	558	440	26.9%
CATTLE	79,879	76,382.09	4.6%	68,598.24	16.4%	74,700	68,931	8.4%
CAT WEATHER EUROPEAN	57	0	-	95.24	-40.0%	31	0	-
CDD SEASONAL STRIP	0	2.27	-100.0%	16.67	-100.0%	4	0	808.7%
CDD WEATHER	235	47.73	391.4%	4.76	4825.0%	68	21	229.9%
CLASS IV MILK	92	20.68	346.4%	169.71	-45.6%	132	28	364.3%
DRY WHEY	70	59.59	17.4%	59.43	17.7%	69	58	18.9%
FEEDER CATTLE	14,969	12,250.41	22.2%	17,480.43	-14.4%	15,303	14,343	6.7%
GOLDMAN SACHS	1,338	1,530.59	-12.6%	1,307.9	2.3%	1,413	1,523	-7.2%
GSCI EXCESS RETURN FUT	211	55.5	280.9%	187.81	12.6%	1,233	1,234	-0.1%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	20	5	319.9%
HDD WEATHER EUROPEAN	0	0	-	0	-	29	0	-
HOGS	65,463	56,185.55	16.5%	64,443.05	1.6%	63,488	50,745	25.1%
HOUSING INDEX	0	0.32	-55.1%	0.9	-84.2%	1	0	88.3%
LUMBER	605	1,009.59	-40.1%	831.29	-27.2%	683	933	-26.8%
MALAYSIAN PALM SWAP	239	126.36	89.2%	164.76	45.1%	140	166	-15.4%
MILK	1,143	973.86	17.4%	1,245.19	-8.2%	1,223	963	27.0%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	304	190.86	59.3%	323.62	-6.0%	336	259	30.0%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	144	181	-20.1%
USD CRUDE PALM OIL	20	40	-49.8%	31.24	-35.7%	60	23	165.9%
Ag Products Options								
BUTTER CS	247	234.18	5.3%	212.9	15.9%	213	177	20.0%
CASH-SETTLED CHEESE	455	357.64	27.3%	455.57	-0.1%	519	446	16.4%
CATTLE	11,441	13,928.09	-17.9%	11,315.86	1.1%	10,276	13,668	-24.8%
CAT WEATHER EUROPEAN	0	0	-	95.24	-100.0%	19	0	-
CDD SEASONAL STRIP	0	27.27	-100.0%	142.86	-100.0%	49	6	741.4%
CLASS IV MILK	119	42.27	182.6%	236	-49.4%	207	45	359.5%
DRY WHEY	79	30.68	156.4%	61.43	28.1%	53	23	129.9%
FEEDER CATTLE	2,100	1,222.27	71.8%	1,653.76	27.0%	1,513	1,637	-7.6%
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	16,482	7,202.14	128.9%	20,408.48	-19.2%	17,555	8,882	97.6%
HOUSING INDEX	0	0	-	0	-	0	0	-
LUMBER	60	114.95	-48.1%	117.67	-49.3%	92	97	-5.0%
LV CATL CSO	1	3.77	-74.8%	0.48	100.0%	4	1	330.4%
MILK	1,917	1,660.45	15.4%	2,037.52	-5.9%	1,844	1,365	35.1%
MLK MID OPTIONS	1	3.09	-63.0%	2.57	-55.6%	2	3	-33.2%
NFD MILK	202	165.18	22.1%	301.57	-33.1%	386	265	45.6%

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TOTAL FUTURES GROUP								
Interest Rate Futures	3,232,785	3,130,713.68	3.3%	2,424,340.9	33.3%	2,890,980	3,563,955	-18.9%
Equity Index Futures	3,084,468	1,837,504.77	67.9%	1,700,172.24	81.4%	2,353,096	2,461,881	-4.4%
FX Futures	744,510	1,019,665.86	-27.0%	688,404.81	8.2%	783,044	964,485	-18.8%
Foreign Exchange Futures	0	37.68	-98.7%	19.05	-97.5%	4	123	-96.8%
Ag Products Futures	165,231	149,445.09	10.6%	155,610.86	6.2%	159,824	140,068	14.1%
TOTAL FUTURES	7,226,995	6,137,367.09	17.8%	4,968,547.86	45.5%	6,186,948.58	7,130,510.79	-13.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,986,033	1,232,781.86	61.1%	1,426,105.86	39.3%	1,714,357	1,673,337	2.5%
Equity Index Options	795,812	579,203.68	37.4%	455,104.9	74.9%	613,697	919,325	-33.2%
FX Options	53,952	82,478.55	-34.6%	58,252.29	-7.4%	55,962	81,796	-31.6%
Foreign Exchange Options	38	81.73	-53.1%	57.9	-33.8%	47	37	26.2%
Ag Products Options	33,103	24,992	32.5%	37,041.91	-10.6%	32,731	26,614	23.0%
TOTAL OPTIONS	2,868,939	1,919,537.82	49.5%	1,976,562.86	45.1%	2,416,794.02	2,701,108.92	-10.5%
TOTAL COMBINED								
Interest Rate	5,218,818	4,363,495.55	19.6%	3,850,446.76	35.5%	4,605,337	5,237,292	-12.1%
Equity Index	3,880,281	2,416,708.45	60.6%	2,155,277.14	80.0%	2,966,793	3,381,205	-12.3%
FX	798,462	1,102,144.41	-27.6%	746,657.1	6.9%	839,007	1,046,281	-19.8%
Foreign Exchange	39	119.41	-67.5%	76.95	-49.6%	51	160	-68.1%
Ag Products	198,334	174,437.09	13.7%	192,652.76	2.9%	192,555	166,682	15.5%
GRAND TOTAL	10,095,934	8,056,904.91	25.3%	6,945,110.71	45.4%	8,603,742.6	9,831,619.71	-12.5%