

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	491.8%	1	217	-99.3%
EURODOLLARS	3,348,422	3,128,820.27	7.0%	2,392,626.52	39.9%	2,890,696	3,563,415	-18.9%
SOFR	32,039	1,528.68	1995.9%	22,658.38	41.4%	28,548	323	8728.1%
SONIA	8,615	0	-	9,055.76	-4.9%	8,082	0	-
Interest Rate Options								
EURODOLLARS	1,192,476	555,904.55	114.5%	821,394.43	45.2%	1,011,127	821,209	23.1%
EURO MIDCURVE	941,024	676,877.32	39.0%	604,711.43	55.6%	737,038	852,128	-13.5%

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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	13,604	3,930.64	246.1%	9,907.43	37.3%	7,441	2,675	178.2%
E-MINI COM SERVICES SELECT	207	0	-	83.76	147.3%	249	0	-
E-mini FTSE 100 (USD)	0	63.59	-100.0%	0	-	3	86	-96.3%
E-mini FTSE China 50	0	42.95	-99.8%	0.14	-36.4%	7	63	-89.4%
E-MINI MIDCAP	13,980	13,395.36	4.4%	10,798.24	29.5%	15,620	18,899	-17.3%
E-MINI NASDAQ 100	582,405	349,673.36	66.6%	388,432.76	49.9%	483,881	452,574	6.9%
E-MINI RUSSELL 1000	338	270.14	25.2%	159.95	111.4%	360	604	-40.5%
E-MINI RUSSELL 1000 GROWTH	229	262.82	-13.0%	113.19	102.0%	244	527	-53.8%
E-MINI RUSSELL 1000 VALUE	399	454.95	-12.2%	475.95	-16.1%	767	687	11.7%
E-MINI RUSSELL 2000	146,332	100,975.14	44.9%	106,771.76	37.1%	139,301	130,479	6.8%
E-MINI S&P500	1,905,201	1,314,296.14	45.0%	1,137,815.05	67.4%	1,575,941	1,770,753	-11.0%
E-MINI S&P REAL ESTATE SELE	158	121.05	30.8%	192.57	-17.8%	186	343	-45.8%
FT-SE 100	0	38.41	-100.0%	0	-	4	69	-94.8%
FTSE Emerging	110	5	2100.0%	117.95	-6.7%	112	6	1779.9%
IBOVESPA INDEX	10	23.82	-60.1%	30.81	-69.2%	31	58	-46.7%
MICRO E-MINI NASDAQ 100	136,107	0	-	0	-	28,792	0	-
MICRO E-MINI RUSSELL 2000	24,694	0	-	0	-	5,224	0	-
MICRO E-MINI S&P500	219,019	0	-	0	-	46,331	0	-
NASDAQ BIOTECH	30	6	391.7%	19.67	50.0%	13	31	-56.9%
NIFTY 50	0	0	-	0	-	0	524	-100.0%
NIKKEI 225 (\$) STOCK	11,691	9,244.18	26.5%	7,106.57	64.5%	10,348	17,929	-42.3%
NIKKEI 225 (YEN) STOCK	44,590	32,057.05	39.1%	26,789.76	66.4%	35,739	47,570	-24.9%
S&P 500	2,972	4,937.77	-39.8%	3,776.71	-21.3%	4,878	7,195	-32.2%
S&P 500 ANNUAL DIVIDEND IND	1,011	464.86	117.6%	1,159.52	-12.8%	1,139	658	73.0%
S&P 500/GI	0	0	-	0	-	0	0	-23.1%
S&P 500 QUARLY DIVIDEND IND	1	12.73	-92.9%	7.62	-88.1%	5	4	17.9%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
S&P CONSUMER DSCRTNRY SE	330	496.18	-33.5%	186.76	76.6%	457	862	-47.0%
S&P CONSUMER STAPLES SECT	468	666.41	-29.8%	365.71	27.9%	889	1,160	-23.4%
S&P ENERGY SECTOR	495	1,811.27	-72.7%	449.71	10.1%	910	1,358	-32.9%
S&P FINANCIAL SECTOR	1,073	949.5	13.0%	1,317.43	-18.6%	1,465	2,125	-31.1%
S&P HEALTH CARE SECTOR	400	607.82	-34.2%	605.1	-33.9%	858	706	21.6%
S&P INDUSTRIAL SECTOR	311	506.68	-38.6%	456.81	-31.9%	683	667	2.4%
S&P MATERIALS SECTOR	435	223.64	94.3%	711.71	-38.9%	566	473	19.8%
S&P TECHNOLOGY SECTOR	540	962.82	-43.9%	295	83.1%	758	1,182	-35.8%
S&P UTILITIES SECTOR	1,142	987.5	15.6%	1,129.71	1.1%	1,472	1,598	-7.9%
S&P VALUE INDEX FUTURES	0	0	-	0	-	0	0	-14.3%
YEN DENOMINATED TOPIX	1,441	17	8377.5%	894.86	61.1%	797	14	5689.2%

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Equity Index Options								
E-MINI NASDAQ 100	11,291	7,913.27	42.7%	8,090.95	39.6%	9,925	12,501	-20.6%
E-MINI RUSSELL 2000	845	506.95	66.6%	448.71	88.2%	578	721	-19.9%
E-MINI S&P500	328,399	234,082.73	40.3%	157,635.14	108.3%	230,890	314,452	-26.6%
EOM E-MINI RUSSELL 2000 END	643	168.73	280.9%	301.62	113.1%	392	308	27.4%
EOM EMINI S&P	129,966	70,826.32	83.5%	58,271.14	123.0%	89,995	134,516	-33.1%
EOM S&P 500	6,376	3,396.82	87.7%	5,833.1	9.3%	6,171	10,293	-40.0%
EOW1 E-MINI RUSSELL 2000 WE	95	72.45	31.2%	102.95	-7.6%	72	121	-40.6%
EOW1 E-MINI RUSSELL 2000 WE	88	173.77	-49.1%	101	-12.4%	70	173	-59.7%
EOW1 EMINI S&P 500	56,496	49,446.77	14.3%	38,747.14	45.8%	42,029	58,166	-27.7%
EOW1 S&P 500	1,039	4,310.95	-75.9%	3,323.38	-68.7%	2,724	3,564	-23.6%
EOW2 E-MINI RUSSELL 2000 WE	337	285.45	17.9%	154.95	117.2%	170	284	-40.2%
EOW2 EMINI S&P 500	74,900	45,261	65.5%	29,172.52	156.7%	48,563	72,560	-33.1%
EOW2 S&P 500	6,446	5,589	15.3%	4,852.05	32.8%	6,502	7,366	-11.7%
EOW3 E-MINI RUSSELL 2000 WE	695	741.09	-6.3%	718.9	-3.4%	516	1,223	-57.8%
EOW3 EMINI S&P 500	125,472	100,945.73	24.3%	100,593.67	24.7%	115,670	204,630	-43.5%
EOW3 S&P 500	5,362	8,966.95	-40.2%	6,385.9	-16.0%	6,584	18,324	-64.1%
EOW4 E-MINI RUSSELL 2000 WE	242	155.32	55.6%	157.95	53.0%	166	352	-52.8%
EOW4 EMINI S&P 500	50,432	35,878.18	40.6%	32,027.38	57.5%	46,174	64,196	-28.1%
S&P 500	9,026	10,482.18	-13.9%	8,186.43	10.3%	10,866	15,574	-30.2%

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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
FX Futures								
AD/CD CROSS RATES	1	0.59	138.5%	0.9	55.7%	1	0	161.5%
AD/JY CROSS RATES	197	137.09	43.5%	135.95	44.7%	155	183	-15.2%
AD/NE CROSS RATES	6	2.32	168.6%	5.19	20.0%	4	4	-2.1%
AUSTRALIAN DOLLAR	99,673	117,536.95	-15.2%	93,625.9	6.5%	102,363	117,210	-12.7%
BP/JY CROSS RATES	144	122	17.8%	94.43	52.2%	109	175	-37.5%
BP/SF CROSS RATES	27	23.77	12.4%	13.48	98.3%	19	16	19.8%
BRAZIL REAL	8,511	7,907.45	7.6%	7,116.57	19.6%	6,740	6,495	3.8%
BRITISH POUND	106,398	129,041.86	-17.5%	91,029.19	16.9%	116,933	132,552	-11.8%
CANADIAN DOLLAR	78,867	89,289.18	-11.7%	73,253.57	7.7%	76,177	86,046	-11.5%
CD/JY CROSS RATES	2	9.27	-73.5%	2.24	9.7%	1	9	-87.7%
CHINESE RENMINBI (CNH)	1,440	106.59	1250.5%	794.71	81.1%	1,220	114	970.4%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	154	36.68	318.5%	119.86	28.1%	206	73	184.4%
EC/CD CROSS RATES	101	93.23	8.8%	81.9	23.9%	123	175	-30.2%
EC/NOK CROSS RATES	33	14.09	135.5%	18.19	82.4%	23	15	56.3%
EC/SEK CROSS RATES	17	8.27	104.4%	8.33	102.9%	31	31	-1.0%
EFX/BP CROSS RATES	3,451	2,546.95	35.5%	2,632.19	31.1%	4,252	3,723	14.2%
EFX/JY CROSS RATES	2,115	4,637.32	-54.4%	1,472.48	43.6%	2,917	4,092	-28.7%
EFX/SF CROSS RATES	1,409	1,575.09	-10.5%	1,419.48	-0.7%	1,489	1,391	7.1%
E-MICRO AUD/USD	4,958	4,898.82	1.2%	5,852.67	-15.3%	5,874	4,878	20.4%
E-MICRO CAD/USD	884	713.5	23.9%	718.14	23.1%	787	873	-9.9%
E-MICRO CHF/USD	81	65.36	24.3%	52.33	55.2%	86	64	35.6%
E-MICRO EUR/USD	10,367	21,774.23	-52.4%	12,535.19	-17.3%	12,075	19,656	-38.6%
E-MICRO GBP/USD	1,382	1,630.64	-15.3%	1,762.71	-21.6%	2,163	2,597	-16.7%
E-MICRO INR/USD	172	259.36	-33.5%	219.71	-21.5%	232	180	29.3%
E-MICRO JPY/USD	1,461	1,411.95	3.4%	928.52	57.3%	1,349	1,643	-17.9%
E-MINI EURO FX	4,124	5,559.68	-25.8%	4,147.57	-0.6%	4,405	4,986	-11.7%
E-MINI JAPANESE YEN	390	529.5	-26.3%	349.1	11.8%	512	608	-15.8%
EURO FX	176,339	332,369.45	-46.9%	186,448.95	-5.4%	199,819	280,513	-28.8%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	0	-	0.1	-4.5%	0	0	-
INDIAN RUPEE	2,308	4,747.14	-51.4%	2,778	-16.9%	3,393	4,373	-22.4%
JAPANESE YEN	146,500	147,643.45	-0.8%	101,264.38	44.7%	124,387	157,313	-20.9%
KOREAN WON	38	5.18	632.5%	9.95	281.4%	29	13	131.6%
MEXICAN PESO	62,798	75,790	-17.1%	47,082.38	33.4%	62,278	66,516	-6.4%
NEW ZEALND DOLLAR	25,074	35,817.27	-30.0%	25,034.1	0.2%	27,546	32,997	-16.5%
NKR/USD CROSS RATE	200	206.95	-3.3%	174.48	14.8%	192	199	-3.8%
POLISH ZLOTY (EC)	0	0.73	-50.0%	7.57	-95.2%	4	1	587.5%
POLISH ZLOTY (US)	3	3.68	-25.9%	3.38	-19.3%	5	5	-1.1%
RMB USD	0	0.05	199.8%	0.05	186.6%	0	0	-68.7%
RUSSIAN RUBLE	2,036	2,072.18	-1.7%	1,639.33	24.2%	3,090	3,219	-4.0%
S.AFRICAN RAND	1,737	2,336.14	-25.7%	958.43	81.2%	1,927	2,131	-9.6%
SF/JY CROSS RATES	0	0	-	0	-	0	2	-96.4%
SHEKEL	0	1.82	-100.0%	0	-	0	17	-100.0%
SKR/USD CROSS RATES	103	182.23	-43.5%	105.86	-2.8%	141	195	-27.8%
SWISS FRANC	23,921	28,469.95	-16.0%	24,490.62	-2.3%	24,425	29,006	-15.8%
TURKISH LIRA	5	87.86	-93.8%	16.71	-67.4%	40	198	-79.6%
USDZAR	0	0	-	0	-	0	0	299.8%

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FX Options								
AUD/USD PQO 2pm Fix	6,141	5,545.45	10.7%	5,016.52	22.4%	5,122	6,552	-21.8%
BRAZIL REAL	2	0	-	0	-	1	0	-
BRITISH POUND (EU)	0	5.05	-100.0%	0	-	0	2	-100.0%
CAD/USD PQO 2pm Fix	4,929	8,151.36	-39.5%	5,643.81	-12.7%	5,173	8,438	-38.7%
CANADIAN DOLLAR (EU)	0	0	-	0	-	0	1	-100.0%
CHF/USD PQO 2pm Fix	99	220.32	-55.0%	185.33	-46.5%	128	127	0.8%
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	24,128	46,000.59	-47.5%	27,573.19	-12.5%	25,987	41,062	-36.7%
GBP/USD PQO 2pm Fix	7,000	10,649.59	-34.3%	8,470.38	-17.4%	9,352	12,122	-22.9%
JAPANESE YEN (EU)	0	0	-	0	-	0	0	-
JPY/USD PQO 2pm Fix	12,532	11,811.27	6.1%	11,305.62	10.9%	10,283	13,362	-23.0%
MEXICAN PESO	69	94.59	-26.7%	48.52	42.9%	74	102	-27.7%
NEW ZEALND DOLLAR	5	0	-	8.9	-38.7%	24	0	-
Foreign Exchange Futures								
CHILEAN PESO	0	37.68	-98.8%	19.05	-97.6%	4	123	-96.8%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	45	81.73	-45.4%	57.9	-22.9%	48	37	29.6%

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Ag Products Futures								
BUTTER CS	194	172.77	12.0%	179.62	7.8%	186	215	-13.5%
CASH-SETTLED CHEESE	414	396.91	4.4%	471	-12.1%	559	440	27.0%
CATTLE	80,035	76,382.09	4.8%	68,598.24	16.7%	74,783	68,931	8.5%
CAT WEATHER EUROPEAN	55	0	-	95.24	-42.7%	31	0	-
CDD SEASONAL STRIP	0	2.27	-100.0%	16.67	-100.0%	4	0	799.9%
CDD WEATHER	224	47.73	369.0%	4.76	4601.1%	68	21	226.7%
CLASS IV MILK	96	20.68	365.3%	169.71	-43.3%	133	28	365.9%
DRY WHEY	67	59.59	13.0%	59.43	13.4%	69	58	18.0%
FEEDER CATTLE	15,347	12,250.41	25.3%	17,480.43	-12.2%	15,380	14,343	7.2%
GOLDMAN SACHS	1,280	1,530.59	-16.4%	1,307.9	-2.1%	1,400	1,523	-8.1%
GSCI EXCESS RETURN FUT	258	55.5	364.6%	187.81	37.3%	1,233	1,234	-0.1%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	20	5	315.8%
HDD WEATHER EUROPEAN	0	0	-	0	-	29	0	-
HOGS	65,235	56,185.55	16.1%	64,443.05	1.2%	63,459	50,745	25.1%
HOUSING INDEX	0	0.32	-57.1%	0.9	-84.9%	1	0	86.6%
LUMBER	615	1,009.59	-39.1%	831.29	-26.1%	684	933	-26.6%
MALAYSIAN PALM SWAP	239	126.36	89.2%	164.76	45.1%	141	166	-14.9%
MILK	1,121	973.86	15.1%	1,245.19	-9.9%	1,217	963	26.4%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	322	190.86	68.5%	323.62	-0.6%	340	259	31.3%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	143	181	-20.9%
USD CRUDE PALM OIL	46	40	16.1%	31.24	48.7%	66	23	188.7%
Ag Products Options								
BUTTER CS	237	234.18	1.0%	212.9	11.1%	211	177	19.0%
CASH-SETTLED CHEESE	439	357.64	22.8%	455.57	-3.6%	515	446	15.5%
CATTLE	11,946	13,928.09	-14.2%	11,315.86	5.6%	10,394	13,668	-24.0%
CAT WEATHER EUROPEAN	0	0	-	95.24	-100.0%	19	0	-
CDD SEASONAL STRIP	0	27.27	-100.0%	142.86	-100.0%	48	6	733.3%
CLASS IV MILK	138	42.27	225.3%	236	-41.7%	210	45	366.1%
DRY WHEY	75	30.68	144.7%	61.43	22.2%	52	23	127.7%
FEEDER CATTLE	2,177	1,222.27	78.1%	1,653.76	31.7%	1,535	1,637	-6.2%
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	16,733	7,202.14	132.3%	20,408.48	-18.0%	17,597	8,882	98.1%
HOUSING INDEX	0	0	-	0	-	0	0	-
LUMBER	70	114.95	-38.9%	117.67	-40.4%	94	97	-3.0%
LV CATL CSO	1	3.77	-75.9%	0.48	90.9%	4	1	326.2%
MILK	1,856	1,660.45	11.8%	2,037.52	-8.9%	1,832	1,365	34.2%
MLK MID OPTIONS	1	3.09	-64.7%	2.57	-57.6%	2	3	-33.8%
NFD MILK	204	165.18	23.5%	301.57	-32.4%	385	265	45.1%

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TOTAL FUTURES GROUP								
Interest Rate Futures	3,389,077	3,130,713.68	8.3%	2,424,340.9	39.8%	2,927,328	3,563,955	-17.9%
Equity Index Futures	3,109,720	1,837,504.77	69.2%	1,700,172.24	82.9%	2,365,471	2,461,881	-3.9%
FX Futures	767,428	1,019,665.86	-24.7%	688,404.81	11.5%	787,522	964,485	-18.3%
Foreign Exchange Futures	0	37.68	-98.8%	19.05	-97.6%	4	123	-96.8%
Ag Products Futures	165,548	149,445.09	10.8%	155,610.86	6.4%	159,943	140,068	14.2%
TOTAL FUTURES	7,431,773	6,137,367.09	21.1%	4,968,547.86	49.6%	6,240,267.51	7,130,510.79	-12.5%
TOTAL OPTIONS GROUP								
Interest Rate Options	2,133,501	1,232,781.86	73.1%	1,426,105.86	49.6%	1,748,165	1,673,337	4.5%
Equity Index Options	808,149	579,203.68	39.5%	455,104.9	77.6%	618,058	919,325	-32.8%
FX Options	54,906	82,478.55	-33.4%	58,252.29	-5.7%	56,145	81,796	-31.4%
Foreign Exchange Options	45	81.73	-45.4%	57.9	-22.9%	48	37	29.6%
Ag Products Options	33,877	24,992	35.6%	37,041.91	-8.5%	32,898	26,614	23.6%
TOTAL OPTIONS	3,030,478	1,919,537.82	57.9%	1,976,562.86	53.3%	2,455,313.16	2,701,108.92	-9.1%
TOTAL COMBINED								
Interest Rate	5,522,577	4,363,495.55	26.6%	3,850,446.76	43.4%	4,675,493	5,237,292	-10.7%
Equity Index	3,917,869	2,416,708.45	62.1%	2,155,277.14	81.8%	2,983,528	3,381,205	-11.8%
FX	822,334	1,102,144.41	-25.4%	746,657.1	10.1%	843,667	1,046,281	-19.4%
Foreign Exchange	45	119.41	-62.2%	76.95	-41.4%	52	160	-67.4%
Ag Products	199,425	174,437.09	14.3%	192,652.76	3.5%	192,841	166,682	15.7%
GRAND TOTAL	10,462,251	8,056,904.91	29.9%	6,945,110.71	50.6%	8,695,580.67	9,831,619.71	-11.6%