

## CME Exchange Volume Report - Monthly

	VOLUME JUN 2017	VOLUME JUN 2016	% CHG	VOLUME MAY 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>Interest Rate Futures</b>								
EURODOLLARS	54,122,625	56,564,712	-4.3%	53,434,726	1.3%	351,549,902	317,146,525	10.8%
1-MONTH EURODOLLAR	14,389	2,101	584.9%	10,247	40.4%	40,629	8,381	384.8%
2YR BUNDLE	0	0	0.0%	0	-	0	0	0.0%
3YR BUNDLE	0	0	0.0%	0	-	0	0	0.0%
EURO 5YR BUNDLE	0	0	0.0%	0	-	0	0	0.0%
<b>Interest Rate Options</b>								
EURODOLLARS	15,999,841	14,277,483	12.1%	14,648,302	9.2%	94,865,137	89,374,384	6.1%
EURO MIDCURVE	12,295,800	10,610,214	15.9%	15,264,767	-19.4%	97,247,542	70,124,923	38.7%
<b>Equity Index Futures</b>								
E-MINI S&P500	40,314,943	48,582,959	-17.0%	28,105,291	43.4%	194,599,472	251,418,637	-22.6%
S&P 500	207,957	336,958	-38.3%	97,315	113.7%	847,609	1,231,739	-31.2%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	-	0	0	0.0%
E-MINI MIDCAP	537,053	654,024	-17.9%	308,302	74.2%	2,376,984	2,932,877	-19.0%
S&P 400 MIDCAP	0	0	0.0%	0	-	0	0	0.0%
S&P 500 GROWTH	79	49	61.2%	4	1,875.0%	138	155	-11.0%
S&P 500/VALUE	33,627	14,966	124.7%	15,207	121.1%	114,805	83,151	38.1%
E-MINI RUSSELL 1000	1,673	365	358.4%	999	67.5%	6,909	3,610	91.4%
E-MINI NASDAQ 100	9,012,489	6,044,972	49.1%	5,129,112	75.7%	31,246,803	36,677,220	-14.8%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	321,994	481,003	-33.1%	225,304	42.9%	1,691,524	2,588,465	-34.7%
NIKKEI 225 (YEN) STOCK	1,068,185	1,425,943	-25.1%	860,887	24.1%	5,724,127	8,432,219	-32.1%
NASDAQ BIOTECH	1,182	0	0.0%	0	0.0%	2,022	0	0.0%
S&P MATERIALS SECTOR	16,255	8,776	85.2%	6,646	144.6%	50,662	31,788	59.4%
S&P UTILITIES SECTOR	62,442	60,484	3.2%	10,503	494.5%	160,997	157,312	2.3%
S&P HEALTH CARE SECTOR	41,229	31,992	28.9%	8,785	369.3%	105,789	78,367	35.0%
S&P CONSUMER DSCRTNRY SE	9,120	24,476	-62.7%	5,656	61.2%	49,368	72,565	-32.0%
S&P TECHNOLOGY SECTOR	22,100	17,692	24.9%	5,198	325.2%	55,934	41,179	35.8%
S&P CONSUMER STAPLES SECT	31,536	81,066	-61.1%	8,399	275.5%	79,821	196,140	-59.3%
S&P ENERGY SECTOR	21,070	15,143	39.1%	11,087	90.0%	96,379	56,713	69.9%
S&P FINANCIAL SECTOR	59,422	17,577	238.1%	16,960	250.4%	167,707	80,739	107.7%
S&P INDUSTRIAL SECTOR	13,973	21,965	-36.4%	8,039	73.8%	46,834	51,139	-8.4%
E-MICRO NIFTY	0	0	0.0%	0	-	0	0	0.0%
IBOVESPA INDEX	529	1,025	-48.4%	665	-20.5%	4,016	4,281	-6.2%
E-MINI RUSSELL 1000 GROWTH	1,580	164	863.4%	930	69.9%	5,226	2,162	141.7%
FT-SE 100	2,273	2,663	-14.6%	1,705	33.3%	10,265	10,748	-4.5%
E-MINI S&P REAL ESTATE SELE	13,471	0	-	2,089	544.9%	33,743	0	-
E-MINI RUSSELL 1000 VALUE	1,486	2,092	-29.0%	1,780	-16.5%	12,139	5,886	106.2%
NIFTY 50	10,123	7,562	33.9%	15,535	-34.8%	53,769	47,873	12.3%

## CME Exchange Volume Report - Monthly

	VOLUME JUN 2017	VOLUME JUN 2016	% CHG	VOLUME MAY 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>Equity Index Options</b>								
E-MINI S&P500	4,629,119	3,839,567	20.6%	4,597,529	0.7%	25,075,145	36,769,109	-31.8%
S&P 500	394,858	312,514	26.3%	362,717	8.9%	1,910,968	4,288,973	-55.4%
E-MINI MIDCAP	0	0	0.0%	0	0.0%	0	9	-100.0%
E-MINI NASDAQ 100	294,921	208,890	41.2%	208,528	41.4%	1,179,126	1,423,481	-17.2%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
EOM S&P 500	190,593	211,989	-10.1%	111,153	71.5%	1,040,082	972,263	7.0%
EOM EMINI S&P	2,420,372	2,216,541	9.2%	1,629,279	48.6%	12,450,461	8,989,918	38.5%
EOW1 S&P 500	79,514	75,446	5.4%	91,992	-13.6%	478,676	329,259	45.4%
EOW1 EMINI S&P 500	965,395	1,327,093	-27.3%	1,112,547	-13.2%	6,882,481	5,685,365	21.1%
EOW2 S&P 500	185,204	231,786	-20.1%	170,810	8.4%	967,838	775,847	24.7%
EOW2 EMINI S&P 500	1,052,736	1,228,254	-14.3%	1,146,388	-8.2%	6,783,134	6,081,742	11.5%
EOW4 EMINI S&P 500	886,612	1,716,478	-48.3%	1,094,760	-19.0%	5,496,165	6,500,112	-15.4%
EOW3 S&P 500	258,664	717,869	-64.0%	282,669	-8.5%	2,052,727	960,838	113.6%
EOW3 EMINI S&P 500	2,600,475	3,643,923	-28.6%	3,248,834	-20.0%	21,516,154	5,264,221	308.7%

## CME Exchange Volume Report - Monthly

	VOLUME JUN 2017	VOLUME JUN 2016	% CHG	VOLUME MAY 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>FX Futures</b>								
AUSTRALIAN DOLLAR	2,107,450	2,543,876	-17.2%	1,986,702	6.1%	11,269,179	13,175,694	-14.5%
BRITISH POUND	3,147,785	4,033,985	-22.0%	2,313,004	36.1%	15,047,168	14,472,641	4.0%
BRAZIL REAL	68,197	81,850	-16.7%	102,938	-33.7%	521,874	510,276	2.3%
CANADIAN DOLLAR	2,136,436	1,665,278	28.3%	1,559,173	37.0%	9,198,615	9,653,557	-4.7%
E-MINI EURO FX	124,472	92,941	33.9%	90,930	36.9%	549,562	514,381	6.8%
EURO FX	5,345,840	4,996,014	7.0%	4,129,194	29.5%	26,634,865	25,967,308	2.6%
E-MINI JAPANESE YEN	46,278	37,683	22.8%	44,847	3.2%	215,560	215,539	0.0%
JAPANESE YEN	3,767,521	3,547,590	6.2%	3,355,666	12.3%	20,740,700	19,083,493	8.7%
MEXICAN PESO	1,413,732	1,234,083	14.6%	1,050,109	34.6%	6,438,458	6,792,878	-5.2%
NEW ZEALND DOLLAR	648,131	596,991	8.6%	472,561	37.2%	3,034,760	2,754,814	10.2%
NKR/USD CROSS RATE	3,014	3,162	-4.7%	1,254	140.4%	12,612	10,174	24.0%
RUSSIAN RUBLE	101,861	56,487	80.3%	46,931	117.0%	318,158	206,071	54.4%
S.AFRICAN RAND	69,969	23,848	193.4%	35,813	95.4%	316,846	90,583	249.8%
SWISS FRANC	638,082	650,611	-1.9%	645,043	-1.1%	3,119,738	2,941,207	6.1%
AD/CD CROSS RATES	361	1	36,000.0%	2	17,950.0%	384	37	937.8%
AD/JY CROSS RATES	4,036	5,414	-25.5%	1,472	174.2%	14,882	30,122	-50.6%
AD/NE CROSS RATES	141	117	20.5%	259	-45.6%	510	581	-12.2%
BP/JY CROSS RATES	5,099	2,565	98.8%	2,531	101.5%	17,596	9,490	85.4%
BP/SF CROSS RATES	72	76	-5.3%	164	-56.1%	544	127	328.3%
CD/JY CROSS RATES	2	0	0.0%	188	-98.9%	622	9	6,811.1%
EC/AD CROSS RATES	8,932	2,781	221.2%	2,679	233.4%	24,480	11,429	114.2%
EC/CD CROSS RATES	10,389	3,688	181.7%	3,339	211.1%	25,942	15,756	64.6%
EC/NOK CROSS RATES	172	2	8,500.0%	106	62.3%	404	7	5,671.4%
EC/SEK CROSS RATES	1,772	719	146.5%	209	747.8%	3,209	1,799	78.4%
EFX/BP CROSS RATES	153,291	152,287	0.7%	50,904	201.1%	452,095	528,449	-14.4%
EFX/JY CROSS RATES	134,467	78,196	72.0%	54,006	149.0%	394,910	291,107	35.7%
EFX/SF CROSS RATES	52,048	84,740	-38.6%	30,943	68.2%	220,195	246,008	-10.5%
SF/JY CROSS RATES	0	0	-	0	0.0%	32	0	-
SKR/USD CROSS RATES	5,190	4,535	14.4%	2,242	131.5%	16,493	11,680	41.2%
HUNGARIAN FORINT (US)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	184	2,489	-92.6%	97	89.7%	2,913	5,084	-42.7%
POLISH ZLOTY (EC)	58	1,199	-95.2%	130	-55.4%	323	19,777	-98.4%
SHEKEL	0	0	0.0%	0	-	0	0	0.0%
RMB USD	42	492	-91.5%	21	100.0%	224	2,737	-91.8%
KOREAN WON	56	43	30.2%	12	366.7%	216	116	86.2%
TURKISH LIRA	4,500	0	0.0%	595	656.3%	10,993	8	137,312.5%
TURKISH LIRA (EU)	0	0	0.0%	0	-	0	0	0.0%
E-MICRO EUR/USD	243,363	270,253	-9.9%	264,980	-8.2%	1,572,883	1,846,245	-14.8%
E-MICRO GBP/USD	77,236	118,815	-35.0%	59,474	29.9%	391,328	385,713	1.5%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	0	22	-100.0%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	0	1	-100.0%
E-MICRO USD/JPY	0	0	0.0%	0	0.0%	0	4	-100.0%
E-MICRO AUD/USD	83,523	109,793	-23.9%	71,670	16.5%	477,145	542,897	-12.1%
MICRO CHF/USD	908	2,214	-59.0%	1,176	-22.8%	5,677	13,376	-57.6%
INDIAN RUPEE	31,364	20,703	51.5%	45,789	-31.5%	188,010	76,432	146.0%
E-MICRO INR/USD	2,804	4,365	-35.8%	3,135	-10.6%	15,376	8,787	75.0%
FCXR	291	227	28.2%	549	-47.0%	6,243	283	2,106.0%
E-MICRO CAD/USD	21,935	21,857	0.4%	18,572	18.1%	100,874	121,606	-17.0%
USDZAR	0	0	0.0%	0	0.0%	0	4	-100.0%
E-MICRO JPY/USD	31,242	33,404	-6.5%	35,703	-12.5%	270,427	168,447	60.5%
E-MICRO USD/CNH	0	1	-100.0%	0	0.0%	0	61	-100.0%
CHINESE RENMINBI (CNH)	1,300	1,814	-28.3%	1,888	-31.1%	9,048	10,187	-11.2%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Exchange Volume Report - Monthly

	VOLUME JUN 2017	VOLUME JUN 2016	% CHG	VOLUME MAY 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>FX Options</b>								
AUSTRALIAN DOLLAR	13,669	161,989	-91.6%	43,976	-68.9%	212,674	890,142	-76.1%
BRITISH POUND	92,911	204,510	-54.6%	102,008	-8.9%	476,257	1,301,492	-63.4%
CANADIAN DOLLAR	10,872	125,411	-91.3%	47,526	-77.1%	190,922	958,890	-80.1%
EURO FX	67,772	862,277	-92.1%	336,263	-79.8%	1,319,366	4,826,668	-72.7%
JAPANESE YEN	46,637	373,648	-87.5%	86,599	-46.1%	576,337	2,007,618	-71.3%
MEXICAN PESO	1,625	3,233	-49.7%	1,057	53.7%	20,437	14,481	41.1%
NEW ZEALND DOLLAR	0	0	0.0%	0	-	0	0	0.0%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	0	1,373	-100.0%
SWISS FRANC	383	5,291	-92.8%	1,182	-67.6%	5,710	43,277	-86.8%
JAPANESE YEN (EU)	3	1,219	-99.8%	4	-25.0%	140	4,894	-97.1%
EURO FX (EU)	43	5,567	-99.2%	61	-29.5%	333	23,836	-98.6%
SWISS FRANC (EU)	3	0	-	6	-50.0%	14	0	-
CANADIAN DOLLAR (EU)	8	52	-84.6%	32	-75.0%	86	1,658	-94.8%
BRITISH POUND (EU)	96	706	-86.4%	127	-24.4%	1,044	7,637	-86.3%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	0.0%	2	1,044	-99.8%
GBP/USD PQO 2pm Fix	319,791	0	-	140,672	127.3%	972,209	0	-
JPY/USD PQO 2pm Fix	303,513	0	-	188,766	60.8%	1,378,446	0	-
CAD/USD PQO 2pm Fix	177,129	0	-	106,308	66.6%	586,892	0	-
EUR/USD PQO 2pm Fix	643,678	0	-	475,712	35.3%	2,680,935	0	-
AUD/USD PQO 2pm Fix	134,790	0	-	86,435	55.9%	510,488	0	-
CHF/USD PQO 2pm Fix	1,726	0	-	2,503	-31.0%	12,513	0	-
<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
LIVE CATTLE	1,201,151	852,469	40.9%	2,164,723	-44.5%	8,437,796	6,369,260	32.5%
FEEDER CATTLE	257,443	153,988	67.2%	337,360	-23.7%	1,687,345	1,205,496	40.0%
LEAN HOGS	1,120,066	937,796	19.4%	1,012,116	10.7%	5,375,614	4,361,294	23.3%
LUMBER	15,346	16,806	-8.7%	16,706	-8.1%	100,214	90,378	10.9%
MILK	25,574	44,457	-42.5%	30,371	-15.8%	165,422	155,268	6.5%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,511	4,336	27.1%	3,977	38.6%	31,039	32,284	-3.9%
BUTTER CS	2,682	2,532	5.9%	3,282	-18.3%	17,837	18,601	-4.1%
CLASS IV MILK	720	1,829	-60.6%	898	-19.8%	7,011	5,896	18.9%
DRY WHEY	1,340	1,295	3.5%	1,404	-4.6%	12,893	7,034	83.3%
GSCI EXCESS RETURN FUT	103,926	80,351	29.3%	1,052	9,778.9%	208,192	163,462	27.4%
GOLDMAN SACHS	34,718	26,434	31.3%	33,896	2.4%	206,734	164,450	25.7%
HDD WEATHER	0	0	0.0%	0	0.0%	950	428	122.0%
CDD WEATHER	300	550	-45.5%	100	200.0%	25,400	1,000	2,440.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	0	175	-100.0%	0	0.0%	1,100	1,475	-25.4%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	400	600	-33.3%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	50	-100.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	250	-100.0%
HOUSING INDEX	13	3	333.3%	12	8.3%	76	54	40.7%
USD CRUDE PALM OIL	0	0	-	200	-100.0%	1,444	0	-
CASH-SETTLED CHEESE	8,080	15,461	-47.7%	7,629	5.9%	61,460	70,761	-13.1%
S&P GSCI ENHANCED ER SWAP	34,066	26,144	30.3%	0	0.0%	68,132	52,288	30.3%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	11,256	13,680	-17.7%	13,840	-18.7%	63,836	60,184	6.1%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Exchange Volume Report - Monthly

	VOLUME JUN 2017	VOLUME JUN 2016	% CHG	VOLUME MAY 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
LIVE CATTLE	226,756	282,390	-19.7%	302,473	-25.0%	1,586,635	2,351,334	-32.5%
FEEDER CATTLE	28,622	29,844	-4.1%	40,485	-29.3%	211,305	204,572	3.3%
LEAN HOGS	220,357	179,556	22.7%	209,250	5.3%	1,133,159	924,276	22.6%
LUMBER	944	699	35.1%	1,175	-19.7%	7,173	5,512	30.1%
MILK	29,742	43,183	-31.1%	40,845	-27.2%	216,906	160,741	34.9%
MLK MID	30	86	-65.1%	126	-76.2%	485	219	121.5%
NFD MILK	4,270	2,240	90.6%	3,915	9.1%	27,499	23,016	19.5%
BUTTER CS	1,379	936	47.3%	1,380	-0.1%	7,509	7,898	-4.9%
CLASS IV MILK	2,717	2,140	27.0%	2,513	8.1%	11,394	3,779	201.5%
DRY WHEY	186	3	6,100.0%	396	-53.0%	2,473	629	293.2%
HDD WEATHER	0	0	0.0%	0	0.0%	1,250	0	0.0%
CDD WEATHER	0	0	0.0%	0	0.0%	47,000	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	0	750	-100.0%	0	0.0%	2,800	29,250	-90.4%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	1,500	5,500	-72.7%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HOUSING INDEX	1	0	0.0%	0	0.0%	25	18	38.9%
LV CATL CSO	100	6	1,566.7%	102	-2.0%	1,257	249	404.8%
CASH-SETTLED CHEESE	3,380	10,322	-67.3%	9,581	-64.7%	43,376	43,015	0.8%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	4,777	0	0.0%	279	1,612.2%	6,565	10	65,550.0%

## CME Exchange Volume Report - Monthly

	VOLUME JUN 2017	VOLUME JUN 2016	% CHG	VOLUME MAY 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	54,137,014	56,566,813	-4.3%	53,444,973	1.3%	351,590,531	317,154,906	10.9%
Equity Index Futures	51,805,791	57,833,916	-10.4%	34,846,398	48.7%	237,543,042	304,204,965	-21.9%
FX Futures	20,493,546	20,487,189	0.0%	16,487,000	24.3%	101,642,073	100,737,004	0.9%
Commodities and Alternative Invest	2,822,192	2,178,306	29.6%	3,627,566	-22.2%	16,472,895	12,760,513	29.1%
Foreign Exchange Futures	4,777	0	0.0%	279	1,612.2%	6,565	10	65,550.0%
<b>TOTAL FUTURES</b>	<b>129,263,320</b>	<b>137,066,224</b>	<b>-5.7%</b>	<b>108,406,216</b>	<b>19.2%</b>	<b>707,255,106</b>	<b>734,857,398</b>	<b>-3.8%</b>
<b>TOTAL OPTIONS GROUP</b>								
Equity Index Options	13,958,463	15,730,350	-11.3%	14,057,206	-0.7%	85,832,957	78,041,137	10.0%
Interest Rate Options	28,295,641	24,887,697	13.7%	29,913,069	-5.4%	192,112,679	159,499,307	20.4%
FX Options	1,814,649	1,743,903	4.1%	1,619,237	12.1%	8,944,805	10,083,010	-11.3%
Commodities and Alternative Invest	518,484	552,155	-6.1%	612,241	-15.3%	3,301,746	3,760,008	-12.2%
<b>TOTAL OPTIONS</b>	<b>44,587,237</b>	<b>42,914,105</b>	<b>3.9%</b>	<b>46,201,753</b>	<b>-3.5%</b>	<b>290,192,187</b>	<b>251,383,462</b>	<b>15.4%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	82,432,655	81,454,510	1.2%	83,358,042	-1.1%	543,703,210	476,654,213	14.1%
Equity Index	65,764,254	73,564,266	-10.6%	48,903,604	34.5%	323,375,999	382,246,102	-15.4%
FX	22,308,195	22,231,092	0.3%	18,106,237	23.2%	110,586,878	110,820,014	-0.2%
Commodities and Alternative Invest	3,340,676	2,730,461	22.3%	4,239,807	-21.2%	19,774,641	16,520,521	19.7%
Foreign Exchange	4,777	0	0.0%	279	1,612.2%	6,565	10	65,550.0%
<b>GRAND TOTAL</b>	<b>173,850,557</b>	<b>179,980,329</b>	<b>-3.4%</b>	<b>154,607,969</b>	<b>12.4%</b>	<b>997,447,293</b>	<b>986,240,860</b>	<b>1.1%</b>