

CME Exchange Volume Report - Monthly

	VOLUME JUL 2017	VOLUME JUL 2016	% CHG	VOLUME JUN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
EURODOLLARS	40,527,351	49,539,882	-18.2%	54,122,625	-25.1%	392,077,253	366,686,407	6.9%
1-MONTH EURODOLLAR	2,105	849	147.9%	14,389	-85.4%	42,734	9,230	363.0%
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%
Interest Rate Options								
EURODOLLARS	6,871,392	16,734,090	-58.9%	15,999,841	-57.1%	101,736,529	106,108,474	-4.1%
EURO MIDCURVE	9,917,397	10,140,305	-2.2%	12,295,800	-19.3%	107,164,939	80,265,228	33.5%
Equity Index Futures								
E-MINI S&P500	22,213,435	31,172,356	-28.7%	40,314,943	-44.9%	216,812,907	282,590,993	-23.3%
S&P 500	52,266	100,807	-48.2%	207,957	-74.9%	899,875	1,332,546	-32.5%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	-	0	0	0.0%
E-MINI MIDCAP	246,470	305,479	-19.3%	537,053	-54.1%	2,623,454	3,238,356	-19.0%
S&P 400 MIDCAP	0	0	0.0%	0	-	0	0	0.0%
S&P 500 GROWTH	6	8	-25.0%	79	-92.4%	144	163	-11.7%
S&P 500/VALUE	25,534	5,982	326.8%	33,627	-24.1%	140,339	89,133	57.4%
E-MINI RUSSELL 2000	136,286	0	-	0	-	136,286	0	-
E-MINI RUSSELL 1000	2,100	107	1,862.6%	1,673	25.5%	9,009	3,717	142.4%
E-MINI NASDAQ 100	5,528,670	3,857,755	43.3%	9,012,489	-38.7%	36,775,473	40,534,975	-9.3%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	170,906	349,588	-51.1%	321,994	-46.9%	1,862,430	2,938,053	-36.6%
NIKKEI 225 (YEN) STOCK	663,953	1,111,355	-40.3%	1,068,185	-37.8%	6,388,080	9,543,574	-33.1%
NASDAQ BIOTECH	50	124	-59.7%	1,182	-95.8%	2,072	124	1,571.0%
S&P MATERIALS SECTOR	4,437	6,743	-34.2%	16,255	-72.7%	55,099	38,531	43.0%
S&P UTILITIES SECTOR	9,471	15,122	-37.4%	62,442	-84.8%	170,468	172,434	-1.1%
S&P HEALTH CARE SECTOR	6,123	6,295	-2.7%	41,229	-85.1%	111,912	84,662	32.2%
S&P CONSUMER DSCRTNRY SE	4,447	7,790	-42.9%	9,120	-51.2%	53,815	80,355	-33.0%
S&P TECHNOLOGY SECTOR	8,845	3,754	135.6%	22,100	-60.0%	64,779	44,933	44.2%
S&P CONSUMER STAPLES SECT	5,156	8,987	-42.6%	31,536	-83.7%	84,977	205,127	-58.6%
S&P ENERGY SECTOR	10,908	7,084	54.0%	21,070	-48.2%	107,287	63,797	68.2%
S&P FINANCIAL SECTOR	20,862	5,053	312.9%	59,422	-64.9%	188,569	85,792	119.8%
S&P INDUSTRIAL SECTOR	4,778	4,048	18.0%	13,973	-65.8%	51,612	55,187	-6.5%
E-MICRO NIFTY	0	0	0.0%	0	-	0	0	0.0%
IBOVESPA INDEX	152	382	-60.2%	529	-71.3%	4,168	4,663	-10.6%
FT-SE 100	2,529	1,945	30.0%	2,273	11.3%	12,794	12,693	0.8%
E-MINI RUSSELL 1000 VALUE	2,347	139	1,588.5%	1,486	57.9%	14,486	6,025	140.4%
E-MINI S&P REAL ESTATE SELE	3,905	0	-	13,471	-71.0%	37,648	0	-
NIFTY 50	15,006	5,428	176.5%	10,123	48.2%	68,775	53,301	29.0%
E-MINI RUSSELL 1000 GROWTH	1,629	114	1,328.9%	1,580	3.1%	6,855	2,276	201.2%

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Equity Index Options								
E-MINI S&P500	2,337,042	2,046,984	14.2%	4,629,119	-49.5%	27,412,187	38,816,093	-29.4%
S&P 500	147,927	144,025	2.7%	394,858	-62.5%	2,058,895	4,432,998	-53.6%
E-MINI MIDCAP	0	1	-100.0%	0	0.0%	0	10	-100.0%
E-MINI RUSSELL 2000	2,188	0	-	0	-	2,188	0	-
E-MINI NASDAQ 100	276,966	147,233	88.1%	294,921	-6.1%	1,456,092	1,570,714	-7.3%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
EOM S&P 500	163,904	278,989	-41.3%	190,593	-14.0%	1,203,986	1,251,252	-3.8%
EOM EMINI S&P	1,351,158	1,984,780	-31.9%	2,420,372	-44.2%	13,801,619	10,974,698	25.8%
EOW1 S&P 500	126,069	55,592	126.8%	79,514	58.5%	604,745	384,851	57.1%
EOW1 EMINI S&P 500	911,791	814,044	12.0%	965,395	-5.6%	7,794,272	6,499,409	19.9%
EOW2 S&P 500	159,598	110,629	44.3%	185,204	-13.8%	1,127,436	886,476	27.2%
EOW2 EMINI S&P 500	835,882	752,439	11.1%	1,052,736	-20.6%	7,619,016	6,834,181	11.5%
EOW4 EMINI S&P 500	801,966	1,108,737	-27.7%	886,612	-9.5%	6,298,131	7,608,849	-17.2%
EOM3 E-MINI S&P 500 END OF M	2,761	0	-	0	-	2,761	0	-
EOW3 EMINI S&P 500	2,958,456	3,826,861	-22.7%	2,600,475	13.8%	24,474,610	9,091,082	169.2%
EOW3 S&P 500	386,535	461,051	-16.2%	258,664	49.4%	2,439,262	1,421,889	71.6%

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FX Futures								
AUSTRALIAN DOLLAR	1,934,693	1,743,259	11.0%	2,107,450	-8.2%	13,203,872	14,918,953	-11.5%
BRITISH POUND	1,991,918	2,337,080	-14.8%	3,147,785	-36.7%	17,039,086	16,809,721	1.4%
BRAZIL REAL	86,565	63,316	36.7%	68,197	26.9%	608,439	573,592	6.1%
CANADIAN DOLLAR	1,641,928	1,240,452	32.4%	2,136,436	-23.1%	10,840,543	10,894,009	-0.5%
E-MINI EURO FX	83,774	61,158	37.0%	124,472	-32.7%	633,336	575,539	10.0%
EURO FX	4,449,786	2,734,239	62.7%	5,345,840	-16.8%	31,084,651	28,701,547	8.3%
E-MINI JAPANESE YEN	31,494	33,583	-6.2%	46,278	-31.9%	247,054	249,122	-0.8%
JAPANESE YEN	2,819,809	2,632,892	7.1%	3,767,521	-25.2%	23,560,509	21,716,385	8.5%
MEXICAN PESO	711,791	842,397	-15.5%	1,413,732	-49.7%	7,150,249	7,635,275	-6.4%
NEW ZEALND DOLLAR	441,726	405,823	8.8%	648,131	-31.8%	3,476,486	3,160,637	10.0%
NKR/USD CROSS RATE	2,061	649	217.6%	3,014	-31.6%	14,673	10,823	35.6%
RUSSIAN RUBLE	29,049	24,535	18.4%	101,861	-71.5%	347,207	230,606	50.6%
S.AFRICAN RAND	60,009	11,611	416.8%	69,969	-14.2%	376,855	102,194	268.8%
SWISS FRANC	603,364	328,087	83.9%	638,082	-5.4%	3,723,102	3,269,294	13.9%
AD/CD CROSS RATES	157	0	0.0%	361	-56.5%	541	37	1,362.2%
AD/JY CROSS RATES	2,285	2,324	-1.7%	4,036	-43.4%	17,167	32,446	-47.1%
AD/NE CROSS RATES	263	55	378.2%	141	86.5%	773	636	21.5%
BP/JY CROSS RATES	2,158	3,528	-38.8%	5,099	-57.7%	19,754	13,018	51.7%
BP/SF CROSS RATES	53	182	-70.9%	72	-26.4%	597	309	93.2%
CD/JY CROSS RATES	66	1	6,500.0%	2	3,200.0%	688	10	6,780.0%
EC/AD CROSS RATES	1,217	682	78.4%	8,932	-86.4%	25,697	12,111	112.2%
EC/CD CROSS RATES	3,512	1,387	153.2%	10,389	-66.2%	29,454	17,143	71.8%
EC/NOK CROSS RATES	160	0	0.0%	172	-7.0%	564	7	7,957.1%
EC/SEK CROSS RATES	755	21	3,495.2%	1,772	-57.4%	3,964	1,820	117.8%
EFX/BP CROSS RATES	52,024	35,337	47.2%	153,291	-66.1%	504,119	563,786	-10.6%
EFX/JY CROSS RATES	58,295	26,976	116.1%	134,467	-56.6%	453,205	318,083	42.5%
EFX/SF CROSS RATES	46,618	13,405	247.8%	52,048	-10.4%	266,813	259,413	2.9%
SF/JY CROSS RATES	0	0	-	0	0.0%	32	0	-
SKR/USD CROSS RATES	1,203	933	28.9%	5,190	-76.8%	17,696	12,613	40.3%
HUNGARIAN FORINT (US)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	114	1,061	-89.3%	184	-38.0%	3,027	6,145	-50.7%
POLISH ZLOTY (EC)	30	1	2,900.0%	58	-48.3%	353	19,778	-98.2%
SHEKEL	0	0	0.0%	0	-	0	0	0.0%
RMB USD	18	37	-51.4%	42	-57.1%	242	2,774	-91.3%
KOREAN WON	6	2	200.0%	56	-89.3%	222	118	88.1%
TURKISH LIRA	464	0	0.0%	4,500	-89.7%	11,457	8	143,112.5%
TURKISH LIRA (EU)	0	0	0.0%	0	-	0	0	0.0%
E-MICRO EUR/USD	176,724	244,931	-27.8%	243,363	-27.4%	1,749,607	2,091,176	-16.3%
E-MICRO GBP/USD	31,778	118,706	-73.2%	77,236	-58.9%	423,106	504,419	-16.1%
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	99,803	125,054	-20.2%	83,523	19.5%	576,948	667,951	-13.6%
MICRO CHF/USD	836	895	-6.6%	908	-7.9%	6,513	14,271	-54.4%
INDIAN RUPEE	23,615	9,985	136.5%	31,364	-24.7%	211,625	86,417	144.9%
E-MICRO USD/CNH	0	0	0.0%	0	0.0%	0	61	-100.0%
E-MICRO CAD/USD	25,429	21,611	17.7%	21,935	15.9%	126,303	143,217	-11.8%
FCXR	0	127	-100.0%	291	-100.0%	6,243	410	1,422.7%
E-MICRO INR/USD	2,833	2,510	12.9%	2,804	1.0%	18,209	11,297	61.2%
CHINESE RENMINBI (CNH)	685	659	3.9%	1,300	-47.3%	9,733	10,846	-10.3%
E-MICRO JPY/USD	26,367	37,559	-29.8%	31,242	-15.6%	296,794	206,006	44.1%
USDZAR	0	2	-100.0%	0	0.0%	0	6	-100.0%

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FX Options								
AUSTRALIAN DOLLAR	0	107,594	-100.0%	13,669	-100.0%	212,674	997,736	-78.7%
BRITISH POUND	0	186,709	-100.0%	92,911	-100.0%	476,257	1,488,201	-68.0%
CANADIAN DOLLAR	0	112,866	-100.0%	10,872	-100.0%	190,922	1,071,756	-82.2%
EURO FX	0	484,464	-100.0%	67,772	-100.0%	1,319,366	5,311,132	-75.2%
JAPANESE YEN	0	333,060	-100.0%	46,637	-100.0%	576,337	2,340,678	-75.4%
MEXICAN PESO	448	2,759	-83.8%	1,625	-72.4%	20,885	17,240	21.1%
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	0	5,985	-100.0%	383	-100.0%	5,710	49,262	-88.4%
JAPANESE YEN (EU)	40	909	-95.6%	3	1,233.3%	180	5,803	-96.9%
EURO FX (EU)	13	3,891	-99.7%	43	-69.8%	346	27,727	-98.8%
SWISS FRANC (EU)	0	0	-	3	-100.0%	14	0	-
CANADIAN DOLLAR (EU)	12	110	-89.1%	8	50.0%	98	1,768	-94.5%
BRITISH POUND (EU)	278	1,329	-79.1%	96	189.6%	1,322	8,966	-85.3%
AUSTRALIAN DLR (EU)	0	80	-100.0%	0	0.0%	2	1,124	-99.8%
CHF/USD PQO 2pm Fix	3,423	0	-	1,726	98.3%	15,936	0	-
GBP/USD PQO 2pm Fix	200,987	0	-	319,791	-37.2%	1,173,196	0	-
AUD/USD PQO 2pm Fix	202,270	0	-	134,790	50.1%	712,758	0	-
EUR/USD PQO 2pm Fix	865,807	0	-	643,678	34.5%	3,546,742	0	-
JPY/USD PQO 2pm Fix	304,275	0	-	303,513	0.3%	1,682,721	0	-
CAD/USD PQO 2pm Fix	236,341	0	-	177,129	33.4%	823,233	0	-
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,487,063	1,070,497	38.9%	1,201,151	23.8%	9,924,859	7,439,757	33.4%
FEEDER CATTLE	300,121	191,531	56.7%	257,443	16.6%	1,987,466	1,397,027	42.3%
LEAN HOGS	981,241	826,532	18.7%	1,120,066	-12.4%	6,356,855	5,187,826	22.5%
LUMBER	14,333	10,911	31.4%	15,346	-6.6%	114,547	101,289	13.1%
MILK	25,564	18,030	41.8%	25,574	0.0%	190,986	173,298	10.2%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	2,733	2,980	-8.3%	5,511	-50.4%	33,772	35,264	-4.2%
BUTTER CS	3,203	1,995	60.6%	2,682	19.4%	21,040	20,596	2.2%
CLASS IV MILK	525	1,025	-48.8%	720	-27.1%	7,536	6,921	8.9%
DRY WHEY	887	755	17.5%	1,340	-33.8%	13,780	7,789	76.9%
GSCI EXCESS RETURN FUT	3,069	3,498	-12.3%	103,926	-97.0%	211,261	166,960	26.5%
GOLDMAN SACHS	35,933	27,325	31.5%	34,718	3.5%	242,667	191,775	26.5%
HDD WEATHER	0	0	0.0%	0	0.0%	950	428	122.0%
CDD WEATHER	850	1,850	-54.1%	300	183.3%	26,250	2,850	821.1%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	0	100	-100.0%	0	0.0%	1,100	1,575	-30.2%
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	6	9	-33.3%	13	-53.8%	82	63	30.2%
USD CRUDE PALM OIL	60	0	-	0	0.0%	1,504	0	-
CASH-SETTLED CHEESE	7,744	5,849	32.4%	8,080	-4.2%	69,204	76,610	-9.7%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	34,066	-100.0%	68,132	52,288	30.3%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	5,660	7,596	-25.5%	11,256	-49.7%	69,496	67,780	2.5%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	179,017	256,743	-30.3%	226,756	-21.1%	1,765,652	2,608,077	-32.3%
FEEDER CATTLE	23,262	31,784	-26.8%	28,622	-18.7%	234,567	236,356	-0.8%
LEAN HOGS	189,071	214,296	-11.8%	220,357	-14.2%	1,322,230	1,138,572	16.1%
LUMBER	744	890	-16.4%	944	-21.2%	7,917	6,402	23.7%
MILK	33,115	23,759	39.4%	29,742	11.3%	250,021	184,500	35.5%
MLK MID	16	60	-73.3%	30	-46.7%	501	279	79.6%
NFD MILK	2,334	1,557	49.9%	4,270	-45.3%	29,833	24,573	21.4%
BUTTER CS	1,786	1,025	74.2%	1,379	29.5%	9,295	8,923	4.2%
CLASS IV MILK	942	2,704	-65.2%	2,717	-65.3%	12,336	6,483	90.3%
DRY WHEY	957	38	2,418.4%	186	414.5%	3,430	667	414.2%
HDD WEATHER	0	0	0.0%	0	0.0%	1,250	0	0.0%
CDD WEATHER	0	500	-100.0%	0	0.0%	47,000	500	9,300.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	0	0	0.0%	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	0	0	0.0%	1	-100.0%	25	18	38.9%
LV CATL CSO	10	0	0.0%	100	-90.0%	1,267	249	408.8%
CASH-SETTLED CHEESE	5,561	6,116	-9.1%	3,380	64.5%	48,937	49,131	-0.4%
Foreign Exchange Futures								
CHILEAN PESO	4,994	0	0.0%	4,777	4.5%	11,559	10	115,490.0%



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	VOLUME JUL 2017	VOLUME JUL 2016	% CHG	VOLUME JUN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	40,529,456	49,540,731	-18.2%	54,137,014	-25.1%	392,119,987	366,695,637	6.9%
Equity Index Futures	29,140,271	36,976,445	-21.2%	51,805,791	-43.8%	266,683,313	341,181,410	-21.8%
FX Futures	15,445,435	13,107,052	17.8%	20,493,546	-24.6%	117,087,508	113,844,056	2.8%
Commodities and Alternative Invest	2,868,992	2,170,483	32.2%	2,822,192	1.7%	19,341,887	14,930,996	29.5%
Foreign Exchange Futures	4,994	0	0.0%	4,777	4.5%	11,559	10	115,490.0%
TOTAL FUTURES	87,989,148	101,794,711	-13.6%	129,263,320	-31.9%	795,244,254	836,652,109	-4.9%
TOTAL OPTIONS GROUP								
Equity Index Options	10,462,243	11,731,365	-10.8%	13,958,463	-25.0%	96,295,200	89,772,502	7.3%
Interest Rate Options	16,788,789	26,874,395	-37.5%	28,295,641	-40.7%	208,901,468	186,373,702	12.1%
FX Options	1,813,894	1,239,756	46.3%	1,814,649	0.0%	10,758,699	11,322,766	-5.0%
Commodities and Alternative Invest	436,815	539,472	-19.0%	518,484	-15.8%	3,738,561	4,299,480	-13.0%
TOTAL OPTIONS	29,501,741	40,384,988	-26.9%	44,587,237	-33.8%	319,693,928	291,768,450	9.6%
TOTAL COMBINED								
Interest Rate	57,318,245	76,415,126	-25.0%	82,432,655	-30.5%	601,021,455	553,069,339	8.7%
Equity Index	39,602,514	48,707,810	-18.7%	65,764,254	-39.8%	362,978,513	430,953,912	-15.8%
FX	17,259,329	14,346,808	20.3%	22,308,195	-22.6%	127,846,207	125,166,822	2.1%
Commodities and Alternative Invest	3,305,807	2,709,955	22.0%	3,340,676	-1.0%	23,080,448	19,230,476	20.0%
Foreign Exchange	4,994	0	0.0%	4,777	4.5%	11,559	10	115,490.0%
GRAND TOTAL	117,490,889	142,179,699	-17.4%	173,850,557	-32.4%	1,114,938,182	1,128,420,559	-1.2%

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.