

CME Exchange Volume Report - Monthly

	VOLUME MAY 2018	VOLUME MAY 2017	% CHG	VOLUME APR 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	8,024	10,247	-21.7%	1,282	525.9%	22,535	26,240	-14.1%
EURODOLLARS	68,834,046	53,434,726	28.8%	54,086,440	27.3%	370,595,145	297,427,277	24.6%
SOFR	33,631	0	-	0	-	33,631	0	-
Interest Rate Options								
EURODOLLARS	12,229,900	14,648,302	-16.5%	13,288,651	-8.0%	85,405,784	78,865,296	8.3%
EURO MIDCURVE	14,891,301	15,264,767	-2.4%	12,332,730	20.7%	88,621,267	84,951,742	4.3%
Equity Index Futures								
BITCOIN FUTURES	86,474	0	-	78,650	9.9%	278,209	0	-
E-mini FTSE 100 (USD)	1,399	0	0.0%	1,334	4.9%	8,985	34	26,326.5%
E-mini FTSE China 50	945	1,362	-30.6%	1,169	-19.2%	6,603	6,549	0.8%
E-MINI MIDCAP	294,698	308,302	-4.4%	332,663	-11.4%	1,965,453	1,839,931	6.8%
E-MINI NASDAQ 100	7,692,814	5,129,112	50.0%	10,030,726	-23.3%	47,067,700	22,234,314	111.7%
E-MINI RUSSELL 1000	5,943	999	494.9%	9,001	-34.0%	62,840	5,236	1,100.2%
E-MINI RUSSELL 1000 GROWTH	5,782	930	521.7%	18,934	-69.5%	54,848	3,646	1,404.3%
E-MINI RUSSELL 1000 VALUE	10,009	1,780	462.3%	7,902	26.7%	71,444	10,653	570.6%
E-MINI RUSSELL 2000	2,221,453	0	-	2,225,331	-0.2%	13,569,833	0	-
E-MINI S&P500	28,914,515	28,105,291	2.9%	35,694,309	-19.0%	184,158,285	154,284,529	19.4%
E-MINI S&P REAL ESTATE SELE	2,663	2,089	27.5%	8,770	-69.6%	35,662	20,272	75.9%
FT-SE 100	845	333	153.8%	1,558	-45.8%	7,191	1,327	441.9%
FTSE Emerging	110	10	1,000.0%	25	340.0%	622	82	658.5%
IBOVESPA INDEX	524	665	-21.2%	1,863	-71.9%	5,999	3,487	72.0%
NASDAQ BIOTECH	132	0	0.0%	0	0.0%	3,224	840	283.8%
NIFTY 50	0	15,535	-100.0%	0	0.0%	54,444	43,646	24.7%
NIKKEI 225 (\$) STOCK	203,372	225,304	-9.7%	242,944	-16.3%	1,864,596	1,369,530	36.1%
NIKKEI 225 (YEN) STOCK	705,255	860,887	-18.1%	757,063	-6.8%	4,947,269	4,655,942	6.3%
S&P 500	108,631	97,315	11.6%	136,742	-20.6%	748,294	639,652	17.0%
S&P 500/GI	0	4	-100.0%	0	0.0%	26	59	-55.9%
S&P 500/VALUE	10,507	15,207	-30.9%	8,802	19.4%	68,908	81,178	-15.1%
S&P CONSUMER DSCRTNRY SE	10,916	5,656	93.0%	19,061	-42.7%	89,673	40,248	122.8%
S&P CONSUMER STAPLES SECT	14,661	8,399	74.6%	18,262	-19.7%	120,690	48,285	150.0%
S&P ENERGY SECTOR	39,848	11,087	259.4%	27,707	43.8%	141,184	75,309	87.5%
S&P FINANCIAL SECTOR	20,889	16,960	23.2%	60,221	-65.3%	221,019	108,285	104.1%
S&P HEALTH CARE SECTOR	13,372	8,785	52.2%	10,890	22.8%	73,401	64,560	13.7%
S&P INDUSTRIAL SECTOR	11,147	8,039	38.7%	18,106	-38.4%	69,404	32,861	111.2%
S&P MATERIALS SECTOR	4,920	6,646	-26.0%	7,242	-32.1%	49,196	34,407	43.0%
S&P TECHNOLOGY SECTOR	21,182	5,198	307.5%	21,777	-2.7%	122,904	33,834	263.3%
S&P UTILITIES SECTOR	21,725	10,503	106.8%	28,729	-24.4%	166,241	98,555	68.7%
YEN DENOMINATED TOPIX	374	0	-	52	619.2%	1,431	0	-

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Equity Index Options								
E-MINI MIDCAP	0	0	0.0%	0	-	0	0	0.0%
E-MINI NASDAQ 100	174,092	208,528	-16.5%	257,136	-32.3%	1,300,135	884,205	47.0%
E-MINI RUSSELL 2000	11,153	0	-	5,124	117.7%	74,996	0	-
E-MINI S&P500	5,149,820	4,597,529	12.0%	4,864,439	5.9%	32,703,012	20,446,026	59.9%
EOM E-MINI RUSSELL 2000 END	3,712	0	-	1,984	87.1%	32,042	0	-
EOM EMINI S&P	1,558,179	1,629,279	-4.4%	1,892,120	-17.6%	13,989,710	10,030,089	39.5%
EOM S&P 500	74,730	111,153	-32.8%	86,640	-13.7%	1,070,459	849,489	26.0%
EOW1 E-MINI RUSSELL 2000 WE	1,594	0	-	2,425	-34.3%	12,557	0	-
EOW1 E-MINI RUSSELL 2000 WE	3,823	0	-	3,008	27.1%	17,969	0	-
EOW1 EMINI S&P 500	1,087,829	1,112,547	-2.2%	1,274,677	-14.7%	6,049,230	5,917,086	2.2%
EOW1 S&P 500	94,841	91,992	3.1%	74,428	27.4%	370,678	399,162	-7.1%
EOW2 E-MINI RUSSELL 2000 WE	6,280	0	-	4,609	36.3%	29,509	0	-
EOW2 EMINI S&P 500	995,742	1,146,388	-13.1%	1,697,501	-41.3%	7,546,250	5,730,398	31.7%
EOW2 S&P 500	122,958	170,810	-28.0%	137,389	-10.5%	766,105	782,634	-2.1%
EOW3 E-MINI RUSSELL 2000 WE	16,304	0	-	22,614	-27.9%	127,195	0	-
EOW3 EMINI S&P 500	2,220,806	3,248,834	-31.6%	4,642,092	-52.2%	21,281,497	18,915,679	12.5%
EOW3 S&P 500	197,273	282,669	-30.2%	337,128	-41.5%	1,905,737	1,794,063	6.2%
EOW4 E-MINI RUSSELL 2000 WE	3,417	0	-	3,856	-11.4%	36,599	0	-
EOW4 EMINI S&P 500	789,320	1,094,760	-27.9%	1,228,546	-35.8%	6,676,361	4,609,553	44.8%
S&P 500	230,608	362,717	-36.4%	194,223	18.7%	1,619,733	1,516,110	6.8%

CME Exchange Volume Report - Monthly

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FX Futures								
AD/CD CROSS RATES	13	2	550.0%	4	225.0%	39	23	69.6%
AD/JY CROSS RATES	3,016	1,472	104.9%	2,693	12.0%	18,988	10,846	75.1%
AD/NE CROSS RATES	51	259	-80.3%	62	-17.7%	386	369	4.6%
AUSTRALIAN DOLLAR	2,585,813	1,986,702	30.2%	1,936,288	33.5%	12,189,881	9,161,729	33.1%
BDI	0	549	-100.0%	0	0.0%	0	5,952	-100.0%
BP/JY CROSS RATES	2,684	2,531	6.0%	2,977	-9.8%	18,179	12,497	45.5%
BP/SF CROSS RATES	523	164	218.9%	275	90.2%	1,690	472	258.1%
BRAZIL REAL	173,964	102,938	69.0%	152,395	14.2%	675,496	453,677	48.9%
BRITISH POUND	2,838,921	2,313,004	22.7%	2,256,581	25.8%	13,785,371	11,899,383	15.8%
CANADIAN DOLLAR	1,964,362	1,559,173	26.0%	1,530,680	28.3%	8,948,763	7,062,179	26.7%
CD/JY CROSS RATES	204	188	8.5%	218	-6.4%	964	620	55.5%
CHINESE RENMINBI (CNH)	2,345	1,888	24.2%	1,781	31.7%	11,850	7,748	52.9%
EC/AD CROSS RATES	807	2,679	-69.9%	704	14.6%	7,544	15,548	-51.5%
EC/CD CROSS RATES	2,051	3,339	-38.6%	1,995	2.8%	18,246	15,553	17.3%
EC/NOK CROSS RATES	310	106	192.5%	302	2.6%	1,537	232	562.5%
EC/SEK CROSS RATES	182	209	-12.9%	140	30.0%	3,230	1,437	124.8%
EFX/BP CROSS RATES	56,033	50,904	10.1%	56,970	-1.6%	387,204	298,804	29.6%
EFX/JY CROSS RATES	102,021	54,006	88.9%	46,908	117.5%	425,602	260,443	63.4%
EFX/SF CROSS RATES	34,652	30,943	12.0%	14,811	134.0%	144,646	168,147	-14.0%
E-MICRO AUD/USD	107,774	71,670	50.4%	84,891	27.0%	507,275	393,622	28.9%
E-MICRO CAD/USD	15,697	18,572	-15.5%	13,835	13.5%	90,802	78,939	15.0%
E-MICRO CHF/USD	1,438	1,176	22.3%	1,026	40.2%	6,616	4,769	38.7%
E-MICRO EUR/USD	479,033	264,980	80.8%	356,765	34.3%	2,044,247	1,329,520	53.8%
E-MICRO GBP/USD	35,874	59,474	-39.7%	45,062	-20.4%	270,095	314,092	-14.0%
E-MICRO INR/USD	5,706	3,135	82.0%	3,317	72.0%	18,673	12,572	48.5%
E-MICRO JPY/USD	31,063	35,703	-13.0%	33,026	-5.9%	170,835	239,185	-28.6%
E-MICRO USD/CAD	0	0	0.0%	0	-	0	0	0.0%
E-MICRO USD/CHF	0	0	0.0%	0	-	0	0	0.0%
E-MICRO USD/CNH	0	0	0.0%	0	-	0	0	0.0%
E-MICRO USD/JPY	0	0	0.0%	0	-	0	0	0.0%
E-MINI EURO FX	122,313	90,930	34.5%	63,246	93.4%	518,522	425,090	22.0%
E-MINI JAPANESE YEN	11,649	44,847	-74.0%	10,066	15.7%	63,220	169,282	-62.7%
EURO FX	7,312,128	4,129,194	77.1%	4,410,154	65.8%	29,173,304	21,289,025	37.0%
HUNGARIAN FORINT (EC)	0	0	-	0	0.0%	18	0	-
INDIAN RUPEE	104,437	45,789	128.1%	69,277	50.8%	454,751	156,646	190.3%
JAPANESE YEN	3,248,156	3,355,666	-3.2%	2,600,744	24.9%	16,360,579	16,973,179	-3.6%
KOREAN WON	114	12	850.0%	149	-23.5%	1,301	160	713.1%
MEXICAN PESO	1,667,380	1,050,109	58.8%	1,197,642	39.2%	6,917,667	5,024,726	37.7%
NEW ZEALND DOLLAR	787,980	472,561	66.7%	584,993	34.7%	3,431,662	2,386,629	43.8%
NKR/USD CROSS RATE	4,553	1,254	263.1%	3,480	30.8%	20,728	9,598	116.0%
POLISH ZLOTY (EC)	16	130	-87.7%	4	300.0%	64	265	-75.8%
POLISH ZLOTY (US)	81	97	-16.5%	68	19.1%	567	2,729	-79.2%
RMB USD	1	21	-95.2%	0	0.0%	16	182	-91.2%
RUSSIAN RUBLE	45,588	46,931	-2.9%	88,447	-48.5%	334,777	216,297	54.8%
S.AFRICAN RAND	51,395	35,813	43.5%	34,879	47.4%	221,644	246,877	-10.2%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	192	32	500.0%
SHEKEL	40	0	-	63	-36.5%	1,762	0	-
SKR/USD CROSS RATES	4,009	2,242	78.8%	3,517	14.0%	20,274	11,303	79.4%
SWISS FRANC	626,339	645,043	-2.9%	504,344	24.2%	3,016,602	2,481,656	21.6%
TURKISH LIRA	1,933	595	224.9%	463	317.5%	20,605	6,493	217.3%
USDZAR	0	0	0.0%	0	0.0%	5	0	0.0%

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FX Options								
AUD/USD PQO 2pm Fix	122,000	86,435	41.1%	123,428	-1.2%	681,418	375,698	81.4%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	0.0%	0	2	-100.0%
AUSTRALIAN DOLLAR	0	43,976	-100.0%	0	0.0%	0	199,005	-100.0%
BRITISH POUND	0	102,008	-100.0%	0	0.0%	0	383,346	-100.0%
BRITISH POUND (EU)	111	127	-12.6%	3	3,600.0%	228	948	-75.9%
CAD/USD PQO 2pm Fix	179,330	106,308	68.7%	167,057	7.3%	877,531	409,763	114.2%
CANADIAN DOLLAR	0	47,526	-100.0%	0	0.0%	0	180,050	-100.0%
CANADIAN DOLLAR (EU)	0	32	-100.0%	0	0.0%	63	78	-19.2%
CHF/USD PQO 2pm Fix	4,847	2,503	93.6%	3,446	40.7%	13,252	10,787	22.9%
EFX/JY CROSS RATES	0	0	-	0	0.0%	2,870	0	-
EURO FX	0	336,263	-100.0%	0	0.0%	0	1,251,594	-100.0%
EURO FX (EU)	7	61	-88.5%	0	0.0%	28	290	-90.3%
EUR/USD PQO 2pm Fix	1,012,013	475,712	112.7%	588,512	72.0%	4,270,409	2,037,257	109.6%
GBP/USD PQO 2pm Fix	234,291	140,672	66.6%	210,359	11.4%	1,260,730	652,418	93.2%
JAPANESE YEN	0	86,599	-100.0%	0	0.0%	0	529,700	-100.0%
JAPANESE YEN (EU)	0	4	-100.0%	0	0.0%	0	137	-100.0%
JPY/USD PQO 2pm Fix	259,848	188,766	37.7%	258,308	0.6%	1,389,694	1,074,933	29.3%
MEXICAN PESO	2,081	1,057	96.9%	5,233	-60.2%	10,587	18,812	-43.7%
RUSSIAN RUBLE	0	0	0.0%	0	-	0	0	0.0%
SWISS FRANC	0	1,182	-100.0%	0	0.0%	0	5,327	-100.0%
SWISS FRANC (EU)	0	6	-100.0%	0	0.0%	0	11	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	829	279	197.1%	1,709	-51.5%	12,741	1,788	612.6%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	1,798	0	-	560	221.1%	3,864	0	-

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Ag Products Futures								
BUTTER CS	3,801	3,282	15.8%	3,296	15.3%	22,376	15,155	47.6%
CASH-SETTLED CHEESE	8,732	7,629	14.5%	8,001	9.1%	45,750	53,380	-14.3%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
CATTLE	1,680,406	2,164,723	-22.4%	1,294,700	29.8%	7,168,823	7,236,645	-0.9%
CDD SEASONAL STRIP	50	0	0.0%	0	0.0%	50	1,100	-95.5%
CDD WEATHER	1,050	100	950.0%	1,100	-4.5%	2,150	25,100	-91.4%
CLASS IV MILK	455	898	-49.3%	550	-17.3%	2,961	6,291	-52.9%
DRY WHEY	1,311	1,404	-6.6%	910	44.1%	6,064	11,553	-47.5%
FEEDER CATTLE	269,509	337,360	-20.1%	339,742	-20.7%	1,491,668	1,429,902	4.3%
GOLDMAN SACHS	33,673	33,896	-0.7%	30,782	9.4%	158,403	172,016	-7.9%
GSCI EXCESS RETURN FUT	1,221	1,052	16.1%	1,617	-24.5%	128,384	104,266	23.1%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER	0	0	0.0%	0	0.0%	505	950	-46.8%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	400	-100.0%
HOGS	1,236,082	1,012,116	22.1%	962,589	28.4%	5,277,446	4,255,548	24.0%
HOUSING INDEX	7	12	-41.7%	9	-22.2%	37	63	-41.3%
LUMBER	22,211	16,706	33.0%	22,545	-1.5%	97,025	84,868	14.3%
MALAYSIAN PALM SWAP	2,780	13,840	-79.9%	3,740	-25.7%	17,220	52,580	-67.2%
MILK	21,425	30,371	-29.5%	19,020	12.6%	100,156	139,848	-28.4%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,199	3,977	5.6%	7,085	-40.7%	26,905	25,528	5.4%
PALM OIL	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	18,790	34,066	-44.8%
USD CRUDE PALM OIL	880	200	340.0%	320	175.0%	2,360	1,444	63.4%
Ag Products Options								
BUTTER CS	5,152	1,380	273.3%	5,176	-0.5%	18,457	6,130	201.1%
CASH-SETTLED CHEESE	7,868	9,581	-17.9%	8,465	-7.1%	46,345	39,996	15.9%
CATTLE	306,418	302,473	1.3%	301,874	1.5%	1,421,426	1,359,879	4.5%
CDD SEASONAL STRIP	600	0	0.0%	0	0.0%	600	2,800	-78.6%
CDD WEATHER	0	0	0.0%	0	0.0%	0	47,000	-100.0%
CLASS IV MILK	930	2,513	-63.0%	948	-1.9%	4,684	8,677	-46.0%
DRY WHEY	675	396	70.5%	226	198.7%	2,393	2,287	4.6%
FEEDER CATTLE	26,890	40,485	-33.6%	34,157	-21.3%	170,214	182,683	-6.8%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER	0	0	0.0%	0	0.0%	0	1,250	-100.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	1,500	-100.0%
HOGS	158,447	209,250	-24.3%	210,854	-24.9%	923,764	912,802	1.2%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	24	-100.0%
LUMBER	2,529	1,175	115.2%	1,909	32.5%	10,061	6,229	61.5%
LV CATL CSO	83	102	-18.6%	10	730.0%	103	1,157	-91.1%
MILK	36,530	40,845	-10.6%	28,231	29.4%	141,932	187,164	-24.2%
MLK MID OPTIONS	68	126	-46.0%	87	-21.8%	278	455	-38.9%
NFD MILK	3,634	3,915	-7.2%	9,194	-60.5%	27,572	23,229	18.7%



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TOTAL FUTURES GROUP								
Interest Rate Futures	68,875,701	53,444,973	28.9%	54,087,722	27.3%	370,651,311	297,453,517	24.6%
Equity Index Futures	40,425,105	34,846,398	16.0%	49,769,833	-18.8%	256,035,578	185,737,251	37.8%
FX Futures	22,432,649	16,487,000	36.1%	16,115,242	39.2%	100,306,419	81,148,527	23.6%
Foreign Exchange Futures	829	279	197.1%	1,709	-51.5%	12,741	1,788	612.6%
Ag Products Futures	3,287,792	3,627,566	-9.4%	2,696,006	22.0%	14,567,073	13,650,703	6.7%
TOTAL FUTURES	135,022,076	108,406,216	24.6%	122,670,512	10.1%	741,573,122	577,991,786	28.3%
TOTAL OPTIONS GROUP								
Equity Index Options	12,742,481	14,057,206	-9.4%	16,729,939	-23.8%	95,609,774	71,874,494	33.0%
Interest Rate Options	27,121,201	29,913,069	-9.3%	25,621,381	5.9%	174,027,051	163,817,038	6.2%
FX Options	1,814,528	1,619,237	12.1%	1,356,346	33.8%	8,506,810	7,130,156	19.3%
Ag Products Options	549,824	612,241	-10.2%	601,131	-8.5%	2,767,829	2,783,262	-0.6%
Foreign Exchange Options	1,798	0	-	560	221.1%	3,864	0	-
TOTAL OPTIONS	42,229,832	46,201,753	-8.6%	44,309,357	-4.7%	280,915,328	245,604,950	14.4%
TOTAL COMBINED								
Interest Rate	95,996,902	83,358,042	15.2%	79,709,103	20.4%	544,678,362	461,270,555	18.1%
Equity Index	53,167,586	48,903,604	8.7%	66,499,772	-20.0%	351,645,352	257,611,745	36.5%
FX	24,247,177	18,106,237	33.9%	17,471,588	38.8%	108,813,229	88,278,683	23.3%
Foreign Exchange	2,627	279	841.6%	2,269	15.8%	16,605	1,788	828.7%
Ag Products	3,837,616	4,239,807	-9.5%	3,297,137	16.4%	17,334,902	16,433,965	5.5%
GRAND TOTAL	177,251,908	154,607,969	14.6%	166,979,869	6.2%	1,022,488,450	823,596,736	24.1%

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