

CME Exchange Volume Report - Monthly

	VOLUME FEB 2019	VOLUME FEB 2018	% CHG	VOLUME JAN 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	5	5,695	-99.9%	60	-91.7%	65	7,677	-99.2%
EURODOLLARS	46,129,080	90,635,046	-49.1%	61,232,113	-24.7%	107,361,193	160,345,409	-33.0%
SOFR	593,031	0	-	386,075	53.6%	979,106	0	-
SONIA	163,395	0	-	129,435	26.2%	292,830	0	-
Interest Rate Options								
EURODOLLARS	16,697,285	25,114,517	-33.5%	21,508,374	-22.4%	38,205,659	42,049,457	-9.1%
EURO MIDCURVE	13,258,122	22,477,715	-41.0%	15,536,027	-14.7%	28,794,149	43,192,671	-33.3%
Equity Index Futures								
BITCOIN FUTURES	100,199	30,419	229.4%	91,148	9.9%	191,347	58,945	224.6%
E-mini FTSE 100 (USD)	0	2,549	-100.0%	336	-100.0%	336	3,747	-91.0%
E-mini FTSE China 50	53	2,207	-97.6%	588	-91.0%	641	3,525	-81.8%
E-MINI MIDCAP	282,789	430,453	-34.3%	300,487	-5.9%	583,276	747,333	-22.0%
E-MINI NASDAQ 100	7,708,131	10,100,001	-23.7%	10,846,101	-28.9%	18,554,232	17,100,409	8.5%
E-MINI RUSSELL 1000	2,722	8,781	-69.0%	3,110	-12.5%	5,832	20,658	-71.8%
E-MINI RUSSELL 1000 GROWTH	1,451	8,279	-82.5%	2,280	-36.4%	3,731	13,874	-73.1%
E-MINI RUSSELL 1000 VALUE	11,837	9,667	22.4%	22,603	-47.6%	34,440	27,258	26.3%
E-MINI RUSSELL 2000	1,992,803	3,004,010	-33.7%	2,914,059	-31.6%	4,906,862	5,267,709	-6.9%
E-MINI S&P500	25,490,989	42,946,357	-40.6%	33,983,421	-25.0%	59,474,410	72,099,773	-17.5%
E-MINI S&P REAL ESTATE SELE	5,898	3,422	72.4%	8,050	-26.7%	13,948	7,084	96.9%
FT-SE 100	0	1,180	-100.0%	372	-100.0%	372	2,356	-84.2%
FTSE Emerging	2,911	173	1,582.7%	1,959	48.6%	4,870	397	1,126.7%
IBOVESPA INDEX	1,316	2,290	-42.5%	519	153.6%	1,835	3,007	-39.0%
NASDAQ BIOTECH	78	0	0.0%	4	1,850.0%	82	1,016	-91.9%
NIFTY 50	0	17,698	-100.0%	0	0.0%	0	53,684	-100.0%
NIKKEI 225 (\$) STOCK	164,107	549,681	-70.1%	213,355	-23.1%	377,462	887,911	-57.5%
NIKKEI 225 (YEN) STOCK	597,155	1,341,518	-55.5%	731,885	-18.4%	1,329,040	2,200,805	-39.6%
S&P 500	75,344	173,394	-56.5%	113,377	-33.5%	188,721	267,156	-29.4%
S&P 500/GI	0	0	0.0%	0	0.0%	0	0	0.0%
S&P 500/VALUE	17,022	13,148	29.5%	36,579	-53.5%	53,601	36,543	46.7%
S&P 600 SMALLCAP EMINI	0	0	-	0	0.0%	0	0	-
S&P CONSUMER DSCRTNRY SE	6,427	16,851	-61.9%	17,688	-63.7%	24,115	30,970	-22.1%
S&P CONSUMER STAPLES SECT	19,342	22,038	-12.2%	15,309	26.3%	34,651	30,781	12.6%
S&P ENERGY SECTOR	8,655	17,516	-50.6%	22,770	-62.0%	31,425	34,540	-9.0%
S&P FINANCIAL SECTOR	11,170	24,274	-54.0%	26,973	-58.6%	38,143	46,017	-17.1%
S&P HEALTH CARE SECTOR	8,283	12,155	-31.9%	26,538	-68.8%	34,821	20,251	71.9%
S&P INDUSTRIAL SECTOR	8,399	7,615	10.3%	25,518	-67.1%	33,917	16,448	106.2%
S&P MATERIALS SECTOR	5,370	6,660	-19.4%	9,414	-43.0%	14,784	21,540	-31.4%
S&P TECHNOLOGY SECTOR	10,048	17,891	-43.8%	24,314	-58.7%	34,362	30,705	11.9%
S&P UTILITIES SECTOR	19,236	22,237	-13.5%	35,218	-45.4%	54,454	50,594	7.6%
YEN DENOMINATED TOPIX	9,674	613	1,478.1%	1,154	738.3%	10,828	613	1,666.4%

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Equity Index Options								
E-MINI NASDAQ 100	151,730	287,319	-47.2%	277,067	-45.2%	428,797	635,910	-32.6%
E-MINI RUSSELL 2000	17,037	26,019	-34.5%	4,188	306.8%	21,225	33,404	-36.5%
E-MINI S&P500	4,335,292	10,165,203	-57.4%	4,219,941	2.7%	8,555,233	15,624,301	-45.2%
EOM E-MINI RUSSELL 2000 END	3,598	8,495	-57.6%	2,570	40.0%	6,168	11,794	-47.7%
EOM EMINI S&P	1,374,848	4,112,159	-66.6%	1,913,170	-28.1%	3,288,018	7,300,064	-55.0%
EOM S&P 500	87,600	407,089	-78.5%	149,049	-41.2%	236,649	775,803	-69.5%
EOW1 E-MINI RUSSELL 2000 WE	555	3,193	-82.6%	406	36.7%	961	5,045	-81.0%
EOW1 E-MINI RUSSELL 2000 WE	874	3,715	-76.5%	408	114.2%	1,282	6,991	-81.7%
EOW1 EMINI S&P 500	574,970	1,269,892	-54.7%	1,142,405	-49.7%	1,717,375	2,681,882	-36.0%
EOW1 S&P 500	61,845	57,459	7.6%	105,947	-41.6%	167,792	176,837	-5.1%
EOW2 E-MINI RUSSELL 2000 WE	1,381	7,657	-82.0%	1,318	4.8%	2,699	11,077	-75.6%
EOW2 EMINI S&P 500	851,165	2,540,503	-66.5%	1,004,329	-15.3%	1,855,494	3,806,699	-51.3%
EOW2 S&P 500	124,311	141,385	-12.1%	199,923	-37.8%	324,234	378,014	-14.2%
EOW3 E-MINI RUSSELL 2000 WE	5,933	24,077	-75.4%	6,223	-4.7%	12,156	44,179	-72.5%
EOW3 EMINI S&P 500	1,791,405	6,120,430	-70.7%	3,382,165	-47.0%	5,173,570	11,119,948	-53.5%
EOW3 S&P 500	156,291	450,513	-65.3%	222,046	-29.6%	378,337	1,228,240	-69.2%
EOW4 E-MINI RUSSELL 2000 WE	2,428	7,418	-67.3%	1,064	128.2%	3,492	12,786	-72.7%
EOW4 EMINI S&P 500	884,238	1,561,518	-43.4%	1,048,281	-15.6%	1,932,519	2,972,493	-35.0%
S&P 500	185,247	453,509	-59.2%	293,724	-36.9%	478,971	767,810	-37.6%

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FX Futures								
AD/CD CROSS RATES	18	17	5.9%	17	5.9%	35	22	59.1%
AD/JY CROSS RATES	2,282	4,977	-54.1%	2,581	-11.6%	4,863	8,358	-41.8%
AD/NE CROSS RATES	4	79	-94.9%	3	33.3%	7	148	-95.3%
AUSTRALIAN DOLLAR	2,009,156	2,544,824	-21.0%	2,203,209	-8.8%	4,212,365	5,087,676	-17.2%
BDI	0	0	0.0%	0	-	0	0	0.0%
BP/JY CROSS RATES	934	3,608	-74.1%	2,390	-60.9%	3,324	8,237	-59.6%
BP/SF CROSS RATES	136	211	-35.5%	616	-77.9%	752	459	63.8%
BRAZIL REAL	91,838	128,903	-28.8%	105,811	-13.2%	197,649	238,126	-17.0%
BRITISH POUND	2,153,534	2,739,284	-21.4%	2,387,432	-9.8%	4,540,966	5,669,729	-19.9%
CANADIAN DOLLAR	1,255,650	1,622,283	-22.6%	1,526,406	-17.7%	2,782,056	3,343,733	-16.8%
CD/JY CROSS RATES	0	40	-100.0%	2	-100.0%	2	440	-99.5%
CHINESE RENMINBI (CNH)	33,150	2,913	1,038.0%	24,742	34.0%	57,892	4,479	1,192.5%
CZECK KORUNA (EC)	2	0	-	4	-50.0%	6	0	-
CZECK KORUNA (US)	0	0	-	0	0.0%	0	0	-
EC/AD CROSS RATES	2,017	981	105.6%	2,991	-32.6%	5,008	1,942	157.9%
EC/CD CROSS RATES	553	1,664	-66.8%	1,038	-46.7%	1,591	5,659	-71.9%
EC/NOK CROSS RATES	112	155	-27.7%	199	-43.7%	311	498	-37.6%
EC/SEK CROSS RATES	461	339	36.0%	266	73.3%	727	1,070	-32.1%
EFX/BP CROSS RATES	62,773	68,891	-8.9%	80,499	-22.0%	143,272	131,069	9.3%
EFX/JY CROSS RATES	29,213	86,087	-66.1%	43,914	-33.5%	73,127	152,163	-51.9%
EFX/SF CROSS RATES	17,336	27,429	-36.8%	24,782	-30.0%	42,118	50,218	-16.1%
E-MICRO AUD/USD	122,629	101,629	20.7%	133,296	-8.0%	255,925	220,090	16.3%
E-MICRO CAD/USD	14,717	13,653	7.8%	14,781	-0.4%	29,498	39,712	-25.7%
E-MICRO CHF/USD	1,825	1,223	49.2%	1,471	24.1%	3,296	2,830	16.5%
E-MICRO EUR/USD	203,822	383,943	-46.9%	305,927	-33.4%	509,749	833,685	-38.9%
E-MICRO GBP/USD	33,057	60,281	-45.2%	47,888	-31.0%	80,945	133,865	-39.5%
E-MICRO INR/USD	5,832	2,306	152.9%	5,502	6.0%	11,334	5,762	96.7%
E-MICRO JPY/USD	24,349	33,463	-27.2%	39,239	-37.9%	63,588	65,873	-3.5%
E-MINI EURO FX	71,454	89,791	-20.4%	84,003	-14.9%	155,457	233,298	-33.4%
E-MINI JAPANESE YEN	8,437	13,749	-38.6%	17,514	-51.8%	25,951	29,100	-10.8%
EURO FX	3,318,912	4,985,161	-33.4%	4,149,664	-20.0%	7,468,576	11,114,791	-32.8%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	18	-100.0%
HUNGARIAN FORINT (US)	0	0	-	4	-100.0%	4	0	-
INDIAN RUPEE	89,347	99,834	-10.5%	82,142	8.8%	171,489	216,628	-20.8%
JAPANESE YEN	2,013,315	3,457,877	-41.8%	2,676,758	-24.8%	4,690,073	6,937,516	-32.4%
KOREAN WON	276	321	-14.0%	978	-71.8%	1,254	881	42.3%
MEXICAN PESO	1,019,961	1,172,576	-13.0%	1,226,491	-16.8%	2,246,452	2,413,223	-6.9%
NEW ZEALND DOLLAR	505,470	654,900	-22.8%	632,435	-20.1%	1,137,905	1,420,066	-19.9%
NKR/USD CROSS RATE	2,051	2,306	-11.1%	2,373	-13.6%	4,424	5,988	-26.1%
POLISH ZLOTY (EC)	32	11	190.9%	81	-60.5%	113	34	232.4%
POLISH ZLOTY (US)	131	50	162.0%	78	67.9%	209	283	-26.1%
RMB USD	0	1	-100.0%	1	-100.0%	1	14	-92.9%
RUSSIAN RUBLE	41,667	54,613	-23.7%	58,663	-29.0%	100,330	81,290	23.4%
S.AFRICAN RAND	39,622	40,035	-1.0%	40,070	-1.1%	79,692	78,669	1.3%
SF/JY CROSS RATES	2	0	0.0%	5	-60.0%	7	192	-96.4%
SHEKEL	0	76	-100.0%	0	0.0%	0	144	-100.0%
SKR/USD CROSS RATES	2,296	2,314	-0.8%	2,088	10.0%	4,384	5,334	-17.8%
SWISS FRANC	340,446	521,853	-34.8%	470,896	-27.7%	811,342	1,234,706	-34.3%
TURKISH LIRA	343	1,200	-71.4%	130	163.8%	473	2,672	-82.3%
USDZAR	0	4	-100.0%	20	-100.0%	20	4	400.0%

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FX Options								
AUD/USD PQO 2pm Fix	82,860	144,669	-42.7%	105,843	-21.7%	188,703	312,451	-39.6%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	-	0	0	0.0%
AUSTRALIAN DOLLAR	0	0	0.0%	0	-	0	0	0.0%
BRITISH POUND	0	0	0.0%	0	-	0	0	0.0%
BRITISH POUND (EU)	0	62	-100.0%	0	0.0%	0	107	-100.0%
CAD/USD PQO 2pm Fix	90,349	167,893	-46.2%	105,398	-14.3%	195,747	359,754	-45.6%
CANADIAN DOLLAR	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	0	50	-100.0%	0	0.0%	0	62	-100.0%
CHF/USD PQO 2pm Fix	1,819	978	86.0%	1,994	-8.8%	3,813	3,901	-2.3%
EFX/BP CROSS RATES	25	0	-	30	-16.7%	55	0	-
EFX/JY CROSS RATES	0	1,435	-100.0%	0	0.0%	0	2,870	-100.0%
EURO FX	0	0	0.0%	0	-	0	0	0.0%
EURO FX (EU)	0	5	-100.0%	0	0.0%	0	16	-100.0%
EUR/USD PQO 2pm Fix	454,026	845,231	-46.3%	563,382	-19.4%	1,017,408	1,964,413	-48.2%
GBP/USD PQO 2pm Fix	166,532	263,285	-36.7%	235,599	-29.3%	402,131	581,009	-30.8%
JAPANESE YEN	0	0	0.0%	0	-	0	0	0.0%
JAPANESE YEN (EU)	0	0	0.0%	0	0.0%	0	0	0.0%
JPY/USD PQO 2pm Fix	163,727	295,676	-44.6%	184,130	-11.1%	347,857	581,430	-40.2%
MEXICAN PESO	1,779	805	121.0%	1,409	26.3%	3,188	1,854	72.0%
NEW ZEALND DOLLAR	1,603	0	-	479	234.7%	2,082	0	-
SWISS FRANC	0	0	0.0%	0	-	0	0	0.0%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
Foreign Exchange Futures								
CHILEAN PESO	0	3,208	-100.0%	0	0.0%	0	6,663	-100.0%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	851	992	-14.2%	521	63.3%	1,372	1,173	17.0%

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Ag Products Futures								
BUTTER CS	3,006	6,471	-53.5%	4,762	-36.9%	7,768	12,070	-35.6%
CASH-SETTLED CHEESE	11,845	8,079	46.6%	15,477	-23.5%	27,322	22,439	21.8%
CATTLE	1,139,689	1,078,594	5.7%	1,657,531	-31.2%	2,797,220	2,572,034	8.8%
CDD SEASONAL STRIP	100	0	0.0%	0	0.0%	100	0	0.0%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
CLASS IV MILK	1,352	917	47.4%	4,840	-72.1%	6,192	1,432	332.4%
DRY WHEY	1,593	1,448	10.0%	1,790	-11.0%	3,383	3,161	7.0%
FEEDER CATTLE	265,244	289,662	-8.4%	259,892	2.1%	525,136	542,702	-3.2%
GOLDMAN SACHS	31,502	28,953	8.8%	31,430	0.2%	62,932	59,663	5.5%
GSCI EXCESS RETURN FUT	2,110	4,455	-52.6%	3,898	-45.9%	6,008	7,392	-18.7%
HDD EURO SEASONAL STRIP	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	1,000	365	174.0%	1,100	-9.1%	2,100	505	315.8%
HDD WEATHER EUROPEAN	0	0	0.0%	2,000	-100.0%	2,000	0	0.0%
HOGS	982,779	936,449	4.9%	1,112,391	-11.7%	2,095,170	1,928,864	8.6%
HOUSING INDEX	2	3	-33.3%	3	-33.3%	5	12	-58.3%
LUMBER	14,588	21,225	-31.3%	14,464	0.9%	29,052	36,915	-21.3%
MALAYSIAN PALM SWAP	2,240	1,940	15.5%	1,700	31.8%	3,940	6,880	-42.7%
MILK	25,049	18,682	34.1%	27,638	-9.4%	52,687	42,292	24.6%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,768	4,751	21.4%	8,955	-35.6%	14,723	10,021	46.9%
S&P GSCI ENHANCED ER SWAP	0	11,266	-100.0%	7,346	-100.0%	7,346	11,266	-34.8%
USD CRUDE PALM OIL	750	120	525.0%	3,422	-78.1%	4,172	760	448.9%
Ag Products Options								
BUTTER CS	2,488	4,133	-39.8%	6,990	-64.4%	9,478	6,392	48.3%
CASH-SETTLED CHEESE	11,452	6,073	88.6%	14,204	-19.4%	25,656	24,277	5.7%
CATTLE	162,504	222,127	-26.8%	163,409	-0.6%	325,913	482,355	-32.4%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD WEATHER	0	0	0.0%	0	-	0	0	0.0%
CLASS IV MILK	3,782	1,569	141.0%	5,929	-36.2%	9,711	2,517	285.8%
DRY WHEY	747	266	180.8%	737	1.4%	1,484	1,138	30.4%
FEEDER CATTLE	17,691	26,224	-32.5%	25,910	-31.7%	43,601	63,710	-31.6%
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	0	0.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HOGS	231,617	186,795	24.0%	252,088	-8.1%	483,705	330,984	46.1%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
LUMBER	1,182	1,993	-40.7%	2,308	-48.8%	3,490	4,072	-14.3%
LV CATL CSO	35	5	600.0%	344	-89.8%	379	5	7,480.0%
MILK	31,576	22,645	39.4%	46,363	-31.9%	77,939	54,584	42.8%
MLK MID OPTIONS	13	46	-71.7%	55	-76.4%	68	84	-19.0%
NFD MILK	6,589	4,780	37.8%	16,796	-60.8%	23,385	8,698	168.9%



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TOTAL FUTURES GROUP								
Interest Rate Futures	46,885,511	90,640,741	-48.3%	61,747,683	-24.1%	108,633,194	160,353,086	-32.3%
Equity Index Futures	36,561,409	58,793,077	-37.8%	49,475,129	-26.1%	86,036,538	99,085,649	-13.2%
FX Futures	13,519,162	18,925,855	-28.6%	16,399,400	-17.6%	29,918,562	39,780,694	-24.8%
Foreign Exchange Futures	0	3,208	-100.0%	0	0.0%	0	6,663	-100.0%
Ag Products Futures	2,488,617	2,413,380	3.1%	3,158,639	-21.2%	5,647,256	5,258,408	7.4%
TOTAL FUTURES	99,454,699	170,776,261	-41.8%	130,780,851	-24.0%	230,235,550	304,484,500	-24.4%
TOTAL OPTIONS GROUP								
Equity Index Options	10,610,748	27,647,553	-61.6%	13,974,224	-24.1%	24,584,972	47,593,277	-48.3%
Interest Rate Options	29,955,407	47,592,232	-37.1%	37,044,401	-19.1%	66,999,808	85,242,128	-21.4%
FX Options	962,720	1,720,089	-44.0%	1,198,264	-19.7%	2,160,984	3,807,867	-43.2%
Ag Products Options	469,676	476,656	-1.5%	535,133	-12.2%	1,004,809	978,816	2.7%
Foreign Exchange Options	851	992	-14.2%	521	63.3%	1,372	1,173	17.0%
TOTAL OPTIONS	41,999,402	77,437,522	-45.8%	52,752,543	-20.4%	94,751,945	137,623,261	-31.2%
TOTAL COMBINED								
Interest Rate	76,840,918	138,232,973	-44.4%	98,792,084	-22.2%	175,633,002	245,595,214	-28.5%
Equity Index	47,172,157	86,440,630	-45.4%	63,449,353	-25.7%	110,621,510	146,678,926	-24.6%
FX	14,481,882	20,645,944	-29.9%	17,597,664	-17.7%	32,079,546	43,588,561	-26.4%
Foreign Exchange	851	4,200	-79.7%	521	63.3%	1,372	7,836	-82.5%
Ag Products	2,958,293	2,890,036	2.4%	3,693,772	-19.9%	6,652,065	6,237,224	6.7%
GRAND TOTAL	141,454,101	248,213,783	-43.0%	183,533,394	-22.9%	324,987,495	442,107,761	-26.5%

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