

CME Exchange Volume Report - Monthly

	VOLUME APR 2019	VOLUME APR 2018	% CHG	VOLUME MAR 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	5	1,282	-99.6%	50	-90.0%	120	14,511	-99.2%
EURODOLLARS	50,245,157	54,086,440	-7.1%	69,360,777	-27.6%	226,967,127	301,761,099	-24.8%
SOFR	475,826	0	-	809,190	-41.2%	2,264,122	0	-
SONIA	190,171	0	-	168,036	13.2%	651,037	0	-
Interest Rate Options								
EURODOLLARS	17,249,283	13,288,651	29.8%	23,467,762	-26.5%	78,922,704	73,175,884	7.9%
EURO MIDCURVE	12,698,940	12,332,730	3.0%	14,456,322	-12.2%	55,949,411	73,729,966	-24.1%
Equity Index Futures								
BITCOIN FUTURES	208,056	78,650	164.5%	75,167	176.8%	474,570	191,735	147.5%
E-mini FTSE 100 (USD)	0	1,334	-100.0%	0	0.0%	336	7,586	-95.6%
E-mini FTSE China 50	3	1,169	-99.7%	52	-94.2%	696	5,658	-87.7%
E-MINI MIDCAP	226,763	332,663	-31.8%	506,895	-55.3%	1,316,934	1,670,755	-21.2%
E-MINI NASDAQ 100	8,157,088	10,030,726	-18.7%	10,799,396	-24.5%	37,510,716	39,374,886	-4.7%
E-MINI RUSSELL 1000	3,359	9,001	-62.7%	20,765	-83.8%	29,956	56,897	-47.4%
E-MINI RUSSELL 1000 GROWTH	2,377	18,934	-87.4%	14,211	-83.3%	20,319	49,066	-58.6%
E-MINI RUSSELL 1000 VALUE	9,995	7,902	26.5%	26,593	-62.4%	71,028	61,435	15.6%
E-MINI RUSSELL 2000	2,242,207	2,225,331	0.8%	4,118,893	-45.6%	11,267,962	11,348,380	-0.7%
E-MINI S&P500	23,894,116	35,694,309	-33.1%	38,614,909	-38.1%	121,983,435	155,243,770	-21.4%
E-MINI S&P REAL ESTATE SELE	5,803	8,770	-33.8%	17,471	-66.8%	37,222	32,999	12.8%
FT-SE 100	0	1,558	-100.0%	0	0.0%	372	6,346	-94.1%
FTSE Emerging	2,477	25	9,808.0%	1,926	28.6%	9,273	512	1,711.1%
IBOVESPA INDEX	647	1,863	-65.3%	508	27.4%	2,990	5,475	-45.4%
NASDAQ BIOTECH	413	0	0.0%	244	69.3%	739	3,092	-76.1%
NIFTY 50	0	0	0.0%	0	0.0%	0	54,444	-100.0%
NIKKEI 225 (\$) STOCK	149,238	242,944	-38.6%	292,287	-48.9%	818,987	1,661,224	-50.7%
NIKKEI 225 (YEN) STOCK	562,585	757,063	-25.7%	844,300	-33.4%	2,735,925	4,242,014	-35.5%
S&P 500	79,311	136,742	-42.0%	173,885	-54.4%	441,917	639,663	-30.9%
S&P 500/GI	0	0	0.0%	20	-100.0%	20	26	-23.1%
S&P 500/VALUE	24,510	8,802	178.5%	18,573	32.0%	96,684	58,401	65.6%
S&P 600 SMALLCAP EMINI	0	0	-	0	0.0%	0	0	-
S&P CONSUMER DSCRTNRY SE	3,922	19,061	-79.4%	12,236	-67.9%	40,273	78,757	-48.9%
S&P CONSUMER STAPLES SECT	7,680	18,262	-57.9%	39,820	-80.7%	82,151	106,029	-22.5%
S&P ENERGY SECTOR	9,444	27,707	-65.9%	42,913	-78.0%	83,782	101,336	-17.3%
S&P FINANCIAL SECTOR	27,666	60,221	-54.1%	62,905	-56.0%	128,714	200,130	-35.7%
S&P HEALTH CARE SECTOR	12,707	10,890	16.7%	32,930	-61.4%	80,458	60,029	34.0%
S&P INDUSTRIAL SECTOR	9,593	18,106	-47.0%	20,714	-53.7%	64,224	58,257	10.2%
S&P MATERIALS SECTOR	14,946	7,242	106.4%	19,622	-23.8%	49,352	44,276	11.5%
S&P TECHNOLOGY SECTOR	6,195	21,777	-71.6%	26,410	-76.5%	66,967	101,722	-34.2%
S&P UTILITIES SECTOR	23,724	28,729	-17.4%	49,774	-52.3%	127,952	144,516	-11.5%
YEN DENOMINATED TOPIX	18,792	52	36,038.5%	21,518	-12.7%	51,138	1,057	4,738.0%

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Equity Index Options								
E-MINI NASDAQ 100	169,910	257,136	-33.9%	185,126	-8.2%	783,833	1,126,043	-30.4%
E-MINI RUSSELL 2000	9,423	5,124	83.9%	10,849	-13.1%	41,497	63,843	-35.0%
E-MINI S&P500	3,310,338	4,864,439	-31.9%	4,922,171	-32.7%	16,787,742	27,553,192	-39.1%
EOM E-MINI RUSSELL 2000 END	6,334	1,984	219.3%	14,170	-55.3%	26,672	28,330	-5.9%
EOM EMINI S&P	1,223,694	1,892,120	-35.3%	1,988,523	-38.5%	6,500,235	12,431,531	-47.7%
EOM S&P 500	122,495	86,640	41.4%	142,364	-14.0%	501,508	995,729	-49.6%
EOW1 E-MINI RUSSELL 2000 WE	2,162	2,425	-10.8%	2,241	-3.5%	5,364	10,963	-51.1%
EOW1 E-MINI RUSSELL 2000 WE	2,121	3,008	-29.5%	1,896	11.9%	5,299	14,146	-62.5%
EOW1 EMINI S&P 500	813,690	1,274,677	-36.2%	597,072	36.3%	3,128,137	4,961,401	-37.0%
EOW1 S&P 500	69,791	74,428	-6.2%	22,840	205.6%	260,423	275,837	-5.6%
EOW2 E-MINI RUSSELL 2000 WE	3,254	4,609	-29.4%	4,283	-24.0%	10,236	23,229	-55.9%
EOW2 EMINI S&P 500	612,623	1,697,501	-63.9%	934,682	-34.5%	3,402,799	6,550,508	-48.1%
EOW2 S&P 500	101,893	137,389	-25.8%	108,285	-5.9%	534,412	643,147	-16.9%
EOW3 E-MINI RUSSELL 2000 WE	15,097	22,614	-33.2%	11,168	35.2%	38,421	110,891	-65.4%
EOW3 EMINI S&P 500	2,112,467	4,642,092	-54.5%	1,983,287	6.5%	9,269,324	19,060,691	-51.4%
EOW3 S&P 500	134,104	337,128	-60.2%	54,355	146.7%	566,796	1,708,464	-66.8%
EOW4 E-MINI RUSSELL 2000 WE	3,317	3,856	-14.0%	5,153	-35.6%	11,962	33,182	-64.0%
EOW4 EMINI S&P 500	672,575	1,228,546	-45.3%	1,087,485	-38.2%	3,692,579	5,887,041	-37.3%
S&P 500	171,915	194,223	-11.5%	280,585	-38.7%	931,471	1,389,125	-32.9%

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FX Futures								
AD/CD CROSS RATES	19	4	375.0%	17	11.8%	71	26	173.1%
AD/JY CROSS RATES	2,855	2,693	6.0%	4,052	-29.5%	11,770	15,972	-26.3%
AD/NE CROSS RATES	109	62	75.8%	125	-12.8%	241	335	-28.1%
AUSTRALIAN DOLLAR	1,966,144	1,936,288	1.5%	2,274,445	-13.6%	8,452,954	9,604,068	-12.0%
BDI	0	0	0.0%	0	-	0	0	0.0%
BP/JY CROSS RATES	1,983	2,977	-33.4%	2,892	-31.4%	8,199	15,495	-47.1%
BP/SF CROSS RATES	283	275	2.9%	401	-29.4%	1,436	1,167	23.1%
BRAZIL REAL	149,448	152,395	-1.9%	166,630	-10.3%	513,727	501,532	2.4%
BRITISH POUND	1,911,613	2,256,581	-15.3%	3,367,730	-43.2%	9,820,309	10,946,450	-10.3%
CANADIAN DOLLAR	1,538,325	1,530,680	0.5%	1,866,908	-17.6%	6,187,289	6,984,401	-11.4%
CD/JY CROSS RATES	47	218	-78.4%	16	193.8%	65	760	-91.4%
CHINESE RENMINBI (CNH)	16,689	1,781	837.1%	20,596	-19.0%	95,177	9,505	901.3%
CZECK KORUNA (EC)	0	0	-	4	-100.0%	10	0	-
CZECK KORUNA (US)	0	0	-	0	0.0%	0	0	-
EC/AD CROSS RATES	2,517	704	257.5%	10,551	-76.1%	18,076	6,737	168.3%
EC/CD CROSS RATES	1,720	1,995	-13.8%	7,197	-76.1%	10,508	16,195	-35.1%
EC/NOK CROSS RATES	382	302	26.5%	979	-61.0%	1,672	1,227	36.3%
EC/SEK CROSS RATES	175	140	25.0%	1,923	-90.9%	2,825	3,048	-7.3%
EFX/BP CROSS RATES	55,276	56,970	-3.0%	167,718	-67.0%	366,266	331,171	10.6%
EFX/JY CROSS RATES	30,922	46,908	-34.1%	152,803	-79.8%	256,852	323,581	-20.6%
EFX/SF CROSS RATES	29,809	14,811	101.3%	51,939	-42.6%	123,866	109,994	12.6%
E-MICRO AUD/USD	122,906	84,891	44.8%	122,996	-0.1%	501,827	399,501	25.6%
E-MICRO CAD/USD	15,081	13,835	9.0%	17,822	-15.4%	62,401	75,105	-16.9%
E-MICRO CHF/USD	1,099	1,026	7.1%	2,787	-60.6%	7,182	5,178	38.7%
E-MICRO EUR/USD	263,239	356,765	-26.2%	254,721	3.3%	1,027,709	1,565,214	-34.3%
E-MICRO GBP/USD	37,017	45,062	-17.9%	76,546	-51.6%	194,508	234,221	-17.0%
E-MICRO INR/USD	4,614	3,317	39.1%	4,411	4.6%	20,359	12,967	57.0%
E-MICRO JPY/USD	19,499	33,026	-41.0%	25,058	-22.2%	108,145	139,772	-22.6%
E-MINI EURO FX	87,099	63,246	37.7%	124,817	-30.2%	367,373	396,209	-7.3%
E-MINI JAPANESE YEN	7,331	10,066	-27.2%	11,347	-35.4%	44,629	51,571	-13.5%
EURO FX	3,915,428	4,410,154	-11.2%	5,517,744	-29.0%	16,901,748	21,861,176	-22.7%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	18	-100.0%
HUNGARIAN FORINT (US)	2	0	-	0	0.0%	6	0	-
INDIAN RUPEE	58,338	69,277	-15.8%	72,238	-19.2%	302,065	350,314	-13.8%
JAPANESE YEN	2,126,552	2,600,744	-18.2%	2,896,634	-26.6%	9,713,259	13,112,423	-25.9%
KOREAN WON	209	149	40.3%	715	-70.8%	2,178	1,187	83.5%
MEXICAN PESO	988,730	1,197,642	-17.4%	1,860,159	-46.8%	5,095,341	5,250,287	-3.0%
NEW ZEALND DOLLAR	525,716	584,993	-10.1%	649,547	-19.1%	2,313,168	2,643,682	-12.5%
NKR/USD CROSS RATE	3,664	3,480	5.3%	7,453	-50.8%	15,541	16,175	-3.9%
POLISH ZLOTY (EC)	159	4	3,875.0%	160	-0.6%	432	48	800.0%
POLISH ZLOTY (US)	71	68	4.4%	221	-67.9%	501	486	3.1%
RMB USD	1	0	0.0%	0	0.0%	2	15	-86.7%
RUSSIAN RUBLE	34,426	88,447	-61.1%	141,753	-75.7%	276,509	289,189	-4.4%
S.AFRICAN RAND	20,127	34,879	-42.3%	62,388	-67.7%	162,207	170,249	-4.7%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	7	192	-96.4%
SHEKEL	0	63	-100.0%	0	0.0%	0	1,722	-100.0%
SKR/USD CROSS RATES	2,223	3,517	-36.8%	5,760	-61.4%	12,367	16,265	-24.0%
SWISS FRANC	514,303	504,344	2.0%	688,341	-25.3%	2,013,986	2,390,263	-15.7%
TURKISH LIRA	351	463	-24.2%	3,262	-89.2%	4,086	18,672	-78.1%
USDZAR	0	0	0.0%	0	0.0%	20	5	300.0%

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FX Options								
AUD/USD PQO 2pm Fix	105,347	123,428	-14.6%	103,549	1.7%	397,599	559,418	-28.9%
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	3	-100.0%	0	0.0%	0	117	-100.0%
CAD/USD PQO 2pm Fix	118,520	167,057	-29.1%	115,303	2.8%	429,570	698,201	-38.5%
CANADIAN DOLLAR	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	0.0%	0	63	-100.0%
CHF/USD PQO 2pm Fix	3,892	3,446	12.9%	3,464	12.4%	11,169	8,405	32.9%
EFX/BP CROSS RATES	0	0	-	19	-100.0%	74	0	-
EFX/JY CROSS RATES	0	0	0.0%	0	0.0%	0	2,870	-100.0%
EURO FX	0	0	0.0%	0	-	0	0	0.0%
EURO FX (EU)	0	0	0.0%	0	0.0%	0	21	-100.0%
EUR/USD PQO 2pm Fix	579,037	588,512	-1.6%	575,417	0.6%	2,171,862	3,258,396	-33.3%
GBP/USD PQO 2pm Fix	177,878	210,359	-15.4%	238,630	-25.5%	818,639	1,026,439	-20.2%
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	237,418	258,308	-8.1%	208,488	13.9%	793,763	1,129,846	-29.7%
MEXICAN PESO	1,019	5,233	-80.5%	1,919	-46.9%	6,126	8,506	-28.0%
NEW ZEALND DOLLAR	187	0	-	64	192.2%	2,333	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	400	1,709	-76.6%	0	0.0%	400	11,912	-96.6%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	1,216	560	117.1%	1,436	-15.3%	4,024	2,066	94.8%

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Ag Products Futures								
BUTTER CS	3,772	3,296	14.4%	3,547	6.3%	15,087	18,575	-18.8%
CASH-SETTLED CHEESE	9,891	8,001	23.6%	11,762	-15.9%	48,975	37,018	32.3%
CATTLE	1,440,563	1,294,700	11.3%	1,778,880	-19.0%	6,016,663	5,488,417	9.6%
CAT WEATHER EUROPEAN	2,000	0	-	0	-	2,000	0	-
CDD SEASONAL STRIP	350	0	0.0%	0	0.0%	450	0	0.0%
CDD WEATHER	100	1,100	-90.9%	2,000	-95.0%	2,100	1,100	90.9%
CLASS IV MILK	3,564	550	548.0%	1,922	85.4%	11,678	2,506	366.0%
DRY WHEY	1,248	910	37.1%	1,040	20.0%	5,671	4,753	19.3%
FEEDER CATTLE	367,089	339,742	8.0%	369,642	-0.7%	1,261,867	1,222,159	3.2%
GOLDMAN SACHS	27,466	30,782	-10.8%	27,033	1.6%	117,431	124,730	-5.9%
GSCI EXCESS RETURN FUT	3,944	1,617	143.9%	112,594	-96.5%	122,546	127,163	-3.6%
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	0	0	0.0%	0	0.0%	2,100	505	315.8%
HDD WEATHER EUROPEAN	0	0	0.0%	1,000	-100.0%	3,000	0	0.0%
HOGS	1,353,304	962,589	40.6%	1,716,059	-21.1%	5,164,533	4,041,364	27.8%
HOUSING INDEX	19	9	111.1%	42	-54.8%	66	30	120.0%
LUMBER	17,457	22,545	-22.6%	11,140	56.7%	57,649	74,814	-22.9%
MALAYSIAN PALM SWAP	3,460	3,740	-7.5%	2,000	73.0%	9,400	14,440	-34.9%
MILK	26,149	19,020	37.5%	23,083	13.3%	101,919	78,731	29.5%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	6,796	7,085	-4.1%	6,727	1.0%	28,246	22,706	24.4%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	7,524	-100.0%	14,870	18,790	-20.9%
USD CRUDE PALM OIL	656	320	105.0%	964	-32.0%	5,792	1,480	291.4%
Ag Products Options								
BUTTER CS	4,471	5,176	-13.6%	2,809	59.2%	16,758	13,305	26.0%
CASH-SETTLED CHEESE	9,567	8,465	13.0%	8,667	10.4%	43,890	38,477	14.1%
CATTLE	237,633	301,874	-21.3%	254,597	-6.7%	818,143	1,115,008	-26.6%
CAT WEATHER EUROPEAN	2,000	0	-	0	-	2,000	0	-
CDD SEASONAL STRIP	3,000	0	0.0%	2,000	50.0%	5,000	0	0.0%
CDD WEATHER	0	0	0.0%	0	-	0	0	0.0%
CLASS IV MILK	4,956	948	422.8%	4,138	19.8%	18,805	3,754	400.9%
DRY WHEY	1,290	226	470.8%	1,022	26.2%	3,796	1,718	121.0%
FEEDER CATTLE	34,729	34,157	1.7%	33,367	4.1%	111,697	143,324	-22.1%
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%	0	0	0.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HOGS	428,578	210,854	103.3%	549,725	-22.0%	1,462,008	765,317	91.0%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
LUMBER	2,471	1,909	29.4%	2,250	9.8%	8,211	7,532	9.0%
LV CATL CSO	10	10	0.0%	30	-66.7%	419	20	1,995.0%
MILK	42,788	28,231	51.6%	28,944	47.8%	149,671	105,402	42.0%
MLK MID OPTIONS	54	87	-37.9%	38	42.1%	160	210	-23.8%
NFD MILK	6,333	9,194	-31.1%	5,801	9.2%	35,519	23,938	48.4%



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TOTAL FUTURES GROUP								
Interest Rate Futures	50,911,159	54,087,722	-5.9%	70,338,053	-27.6%	229,882,406	301,775,610	-23.8%
Equity Index Futures	35,703,617	49,769,833	-28.3%	55,854,937	-36.1%	177,595,092	215,610,473	-17.6%
FX Futures	14,456,501	16,115,242	-10.3%	20,643,806	-30.0%	65,018,869	77,873,770	-16.5%
Foreign Exchange Futures	400	1,709	-76.6%	0	0.0%	400	11,912	-96.6%
Ag Products Futures	3,267,828	2,696,006	21.2%	4,076,959	-19.8%	12,992,043	11,279,281	15.2%
TOTAL FUTURES	104,339,505	122,670,512	-14.9%	150,913,755	-30.9%	485,488,810	606,551,046	-20.0%
TOTAL OPTIONS GROUP								
Equity Index Options	9,557,203	16,729,939	-42.9%	12,356,535	-22.7%	46,498,710	82,867,293	-43.9%
Interest Rate Options	29,948,223	25,621,381	16.9%	37,924,084	-21.0%	134,872,115	146,905,850	-8.2%
FX Options	1,223,298	1,356,346	-9.8%	1,246,853	-1.9%	4,631,135	6,692,282	-30.8%
Ag Products Options	777,880	601,131	29.4%	893,388	-12.9%	2,676,077	2,218,005	20.7%
Foreign Exchange Options	1,216	560	117.1%	1,436	-15.3%	4,024	2,066	94.8%
TOTAL OPTIONS	41,507,820	44,309,357	-6.3%	52,422,296	-20.8%	188,682,061	238,685,496	-20.9%
TOTAL COMBINED								
Interest Rate	80,859,382	79,709,103	1.4%	108,262,137	-25.3%	364,754,521	448,681,460	-18.7%
Equity Index	45,260,820	66,499,772	-31.9%	68,211,472	-33.6%	224,093,802	298,477,766	-24.9%
FX	15,679,799	17,471,588	-10.3%	21,890,659	-28.4%	69,650,004	84,566,052	-17.6%
Foreign Exchange	1,616	2,269	-28.8%	1,436	12.5%	4,424	13,978	-68.4%
Ag Products	4,045,708	3,297,137	22.7%	4,970,347	-18.6%	15,668,120	13,497,286	16.1%
GRAND TOTAL	145,847,325	166,979,869	-12.7%	203,336,051	-28.3%	674,170,871	845,236,542	-20.2%

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