



CME Exchange Volume Report - Monthly

	VOLUME JUL 2019	VOLUME JUL 2018	% CHG	VOLUME JUN 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	1	1,124	-99.9%	35	-97.1%	187	31,566	-99.4%
EURODOLLARS	56,286,005	38,782,087	45.1%	78,392,821	-28.2%	435,311,229	462,604,639	-5.9%
SOFR	816,688	71,874	1,036.3%	558,943	46.1%	4,344,610	138,016	3,047.9%
SONIA	292,367	0	-	138,518	111.1%	1,271,444	0	-
Interest Rate Options								
EURODOLLARS	24,052,118	11,157,254	115.6%	45,362,182	-47.0%	174,571,484	108,773,901	60.5%
EURO MIDCURVE	9,542,577	8,115,333	17.6%	18,216,376	-47.6%	104,410,900	110,288,667	-5.3%

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Equity Index Futures								
BITCOIN FUTURES	152,898	129,423	18.1%	167,362	-8.6%	1,094,120	471,409	132.1%
E-MINI COM SERVICES SELECT	4,210	0	-	10,521	-60.0%	40,659	0	-
E-mini FTSE 100 (USD)	0	885	-100.0%	0	0.0%	336	10,805	-96.9%
E-mini FTSE China 50	0	715	-100.0%	13	-100.0%	711	8,184	-91.3%
E-MINI MIDCAP	276,230	268,791	2.8%	431,823	-36.0%	2,332,555	2,732,835	-14.6%
E-MINI NASDAQ 100	7,921,111	7,283,782	8.7%	9,467,968	-16.3%	67,712,703	62,751,505	7.9%
E-MINI RUSSELL 1000	2,040	8,254	-75.3%	21,618	-90.6%	61,054	101,584	-39.9%
E-MINI RUSSELL 1000 GROWTH	866	7,508	-88.5%	12,775	-93.2%	38,990	80,033	-51.3%
E-MINI RUSSELL 1000 VALUE	2,758	10,764	-74.4%	19,758	-86.0%	102,331	105,695	-3.2%
E-MINI RUSSELL 2000	2,463,654	2,251,965	9.4%	3,663,923	-32.8%	20,614,832	19,766,839	4.3%
E-MINI S&P500	25,475,033	23,294,987	9.4%	36,451,026	-30.1%	225,823,906	243,408,558	-7.2%
E-MINI S&P REAL ESTATE SELE	3,359	4,203	-20.1%	8,589	-60.9%	31,283	53,048	-41.0%
FT-SE 100	0	1,010	-100.0%	0	0.0%	372	9,141	-95.9%
FTSE Emerging	1,707	1,357	25.8%	1,816	-6.0%	15,216	2,044	644.4%
IBOVESPA INDEX	338	875	-61.4%	592	-42.9%	4,129	7,846	-47.4%
MICRO E-MINI NASDAQ 100	4,362,562	0	-	3,029,064	44.0%	10,385,973	0	-
MICRO E-MINI RUSSELL 2000	640,308	0	-	375,630	70.5%	1,559,195	0	-
MICRO E-MINI S&P500	4,563,369	0	-	4,529,623	0.7%	13,911,414	0	-
NASDAQ BIOTECH	357	0	0.0%	468	-23.7%	2,213	5,448	-59.4%
NIFTY 50	0	0	0.0%	0	0.0%	0	54,444	-100.0%
NIKKEI 225 (\$) STOCK	151,817	182,851	-17.0%	269,391	-43.6%	1,497,388	2,318,077	-35.4%
NIKKEI 225 (YEN) STOCK	711,869	597,189	19.2%	894,089	-20.4%	5,322,862	6,310,987	-15.7%
S&P 500	55,726	98,813	-43.6%	124,123	-55.1%	687,150	1,005,093	-31.6%
S&P 500 ANNUAL DIVIDEND IND	20,551	6,114	236.1%	28,113	-26.9%	167,072	88,294	89.2%
S&P 500/GI	0	0	0.0%	20	-100.0%	40	52	-23.1%
S&P 500 QUARLY DIVIDEND IND	60	0	0.0%	0	0.0%	581	462	25.8%
S&P 600 SMALLCAP EMINI	403	0	-	538	-25.1%	941	0	-
S&P CONSUMER DSCRTNRY SE	2,709	8,658	-68.7%	13,285	-79.6%	63,523	125,437	-49.4%
S&P CONSUMER STAPLES SECT	11,140	20,041	-44.4%	40,432	-72.4%	144,014	169,001	-14.8%
S&P ENERGY SECTOR	7,766	13,856	-44.0%	26,238	-70.4%	128,677	229,892	-44.0%
S&P FINANCIAL SECTOR	21,972	35,706	-38.5%	59,325	-63.0%	233,611	343,894	-32.1%
S&P HEALTH CARE SECTOR	10,794	10,808	-0.1%	29,628	-63.6%	129,680	107,085	21.1%
S&P INDUSTRIAL SECTOR	4,938	13,890	-64.4%	13,436	-63.2%	89,440	99,716	-10.3%
S&P MATERIALS SECTOR	3,704	5,943	-37.7%	12,815	-71.1%	75,433	71,580	5.4%
S&P TECHNOLOGY SECTOR	4,693	18,603	-74.8%	24,169	-80.6%	107,713	178,977	-39.8%
S&P UTILITIES SECTOR	11,919	23,063	-48.3%	50,320	-76.3%	215,308	265,594	-18.9%
S&P VALUE INDEX FUTURES	0	0	0.0%	24	-100.0%	48	56	-14.3%
YEN DENOMINATED TOPIX	21,790	772	2,722.5%	20,455	6.5%	125,089	3,046	4,006.7%

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Equity Index Options								
E-MINI NASDAQ 100	176,875	239,308	-26.1%	206,567	-14.4%	1,415,682	1,721,777	-17.8%
E-MINI RUSSELL 2000	5,966	5,047	18.2%	18,126	-67.1%	84,172	88,292	-4.7%
E-MINI S&P500	3,785,568	3,094,419	22.3%	5,602,616	-32.4%	33,400,697	40,402,583	-17.3%
EOM E-MINI RUSSELL 2000 END	7,325	2,192	234.2%	10,668	-31.3%	58,803	40,136	46.5%
EOM EMINI S&P	1,517,529	1,705,110	-11.0%	1,823,441	-16.8%	12,700,448	18,018,857	-29.5%
EOM S&P 500	112,461	92,853	21.1%	147,140	-23.6%	901,372	1,363,420	-33.9%
EOW1 E-MINI RUSSELL 2000 WE	2,605	1,129	130.7%	1,405	85.4%	11,466	15,815	-27.5%
EOW1 E-MINI RUSSELL 2000 WE	2,442	1,255	94.6%	3,209	-23.9%	12,896	21,069	-38.8%
EOW1 EMINI S&P 500	1,015,468	980,746	3.5%	1,302,038	-22.0%	6,688,563	7,699,880	-13.1%
EOW1 S&P 500	83,394	160,174	-47.9%	100,809	-17.3%	467,487	573,380	-18.5%
EOW2 E-MINI RUSSELL 2000 WE	12,979	2,910	346.0%	4,674	177.7%	35,293	37,937	-7.0%
EOW2 EMINI S&P 500	795,872	942,931	-15.6%	980,451	-18.8%	6,826,925	9,157,210	-25.4%
EOW2 S&P 500	121,425	191,158	-36.5%	62,579	94.0%	860,226	1,091,597	-21.2%
EOW3 E-MINI RUSSELL 2000 WE	15,101	11,561	30.6%	8,496	77.7%	77,300	156,566	-50.6%
EOW3 EMINI S&P 500	2,424,780	3,047,988	-20.4%	1,526,011	58.9%	15,980,504	26,351,524	-39.4%
EOW3 S&P 500	166,252	212,829	-21.9%	91,449	81.8%	942,464	2,211,946	-57.4%
EOW4 E-MINI RUSSELL 2000 WE	3,798	2,323	63.5%	261	1,355.2%	21,339	42,729	-50.1%
EOW4 EMINI S&P 500	703,668	979,691	-28.2%	46,586	1,410.5%	5,552,341	8,504,677	-34.7%
S&P 500	143,603	171,663	-16.3%	299,314	-52.0%	1,572,959	2,131,621	-26.2%

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FX Futures								
AD/CD CROSS RATES	5	1	400.0%	2	150.0%	109	47	131.9%
AD/JY CROSS RATES	1,763	5,323	-66.9%	3,685	-52.2%	21,546	29,268	-26.4%
AD/NE CROSS RATES	235	93	152.7%	130	80.8%	743	545	36.3%
AUSTRALIAN DOLLAR	1,876,317	1,974,660	-5.0%	2,542,722	-26.2%	15,064,804	16,639,903	-9.5%
BDI	0	0	0.0%	0	-	0	0	0.0%
BP/JY CROSS RATES	3,354	2,483	35.1%	4,190	-20.0%	18,905	23,369	-19.1%
BP/SF CROSS RATES	847	485	74.6%	430	97.0%	3,301	2,454	34.5%
BRAZIL REAL	118,241	118,842	-0.5%	148,499	-20.4%	967,719	979,664	-1.2%
BRITISH POUND	2,081,929	2,501,382	-16.8%	2,398,644	-13.2%	16,641,630	19,310,417	-13.8%
CANADIAN DOLLAR	1,391,572	1,410,302	-1.3%	1,939,319	-28.2%	11,253,253	12,492,539	-9.9%
CD/JY CROSS RATES	6	4	50.0%	0	0.0%	125	982	-87.3%
CHINESE RENMINBI (CNH)	26,940	2,968	807.7%	28,773	-6.4%	182,559	17,634	935.3%
CZECK KORUNA (EC)	0	2	-100.0%	8	-100.0%	18	2	800.0%
CZECK KORUNA (US)	0	30	-100.0%	0	0.0%	0	30	-100.0%
EC/AD CROSS RATES	3,490	1,112	213.8%	12,354	-71.8%	37,297	13,682	172.6%
EC/CD CROSS RATES	1,594	1,040	53.3%	7,512	-78.8%	21,846	26,864	-18.7%
EC/NOK CROSS RATES	370	308	20.1%	1,404	-73.6%	4,176	2,487	67.9%
EC/SEK CROSS RATES	409	307	33.2%	1,998	-79.5%	5,604	5,854	-4.3%
EFX/BP CROSS RATES	79,851	57,803	38.1%	131,241	-39.2%	653,272	596,806	9.5%
EFX/JY CROSS RATES	41,025	40,121	2.3%	115,361	-64.4%	459,757	616,775	-25.5%
EFX/SF CROSS RATES	27,760	16,230	71.0%	59,072	-53.0%	241,706	202,831	19.2%
E-MICRO AUD/USD	97,827	99,245	-1.4%	84,530	15.7%	793,267	696,844	13.8%
E-MICRO CAD/USD	17,664	14,260	23.9%	19,231	-8.1%	118,740	126,909	-6.4%
E-MICRO CHF/USD	4,292	1,326	223.7%	2,720	57.8%	15,981	9,586	66.7%
E-MICRO EUR/USD	224,416	245,637	-8.6%	259,691	-13.6%	1,739,886	2,709,618	-35.8%
E-MICRO GBP/USD	40,880	33,767	21.1%	31,001	31.9%	296,782	345,853	-14.2%
E-MICRO INR/USD	5,860	4,270	37.2%	3,555	64.8%	33,567	28,820	16.5%
E-MICRO JPY/USD	25,014	25,224	-0.8%	27,801	-10.0%	193,091	224,531	-14.0%
E-MINI EURO FX	84,190	69,563	21.0%	144,623	-41.8%	686,923	742,583	-7.5%
E-MINI JAPANESE YEN	24,133	15,262	58.1%	9,904	143.7%	87,249	96,216	-9.3%
EURO FX	3,785,651	4,527,203	-16.4%	5,625,929	-32.7%	30,192,788	41,159,979	-26.6%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	18	-100.0%
HUNGARIAN FORINT (US)	0	31	-100.0%	0	0.0%	8	31	-74.2%
INDIAN RUPEE	58,879	65,210	-9.7%	61,878	-4.8%	473,600	621,977	-23.9%
JAPANESE YEN	2,168,419	2,775,896	-21.9%	3,162,448	-31.4%	18,267,136	22,234,207	-17.8%
KOREAN WON	383	876	-56.3%	1,564	-75.5%	4,960	2,695	84.0%
MEXICAN PESO	871,362	1,262,480	-31.0%	1,644,283	-47.0%	8,992,531	10,015,385	-10.2%
NEW ZEALND DOLLAR	498,466	530,296	-6.0%	728,710	-31.6%	4,091,966	4,615,340	-11.3%
NKR/USD CROSS RATE	4,721	3,467	36.2%	10,261	-54.0%	34,928	31,304	11.6%
POLISH ZLOTY (EC)	11	9	22.2%	4	175.0%	455	84	441.7%
POLISH ZLOTY (US)	122	30	306.7%	181	-32.6%	864	672	28.6%
RMB USD	0	1	-100.0%	0	0.0%	5	18	-72.2%
RUSSIAN RUBLE	51,093	23,265	119.6%	181,268	-71.8%	553,669	421,531	31.3%
S.AFRICAN RAND	57,916	37,744	53.4%	65,721	-11.9%	324,053	318,638	1.7%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	7	192	-96.4%
SHEKEL	0	24	-100.0%	0	0.0%	0	2,560	-100.0%
SKR/USD CROSS RATES	2,400	2,976	-19.4%	6,292	-61.9%	23,323	30,974	-24.7%
SWISS FRANC	463,577	502,682	-7.8%	809,649	-42.7%	3,813,477	4,218,723	-9.6%
TURKISH LIRA	141	878	-83.9%	3,724	-96.2%	8,071	33,670	-76.0%
USDZAR	0	0	0.0%	0	0.0%	20	5	300.0%

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FX Options								
AUD/USD PQO 2pm Fix	70,727	103,056	-31.4%	83,833	-15.6%	687,267	913,219	-24.7%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	-	0	0	0.0%
AUSTRALIAN DOLLAR	0	0	0.0%	0	-	0	0	0.0%
BRAZIL REAL	23	0	-	2	1,050.0%	79	0	-
BRITISH POUND	0	0	0.0%	0	-	0	0	0.0%
BRITISH POUND (EU)	0	13	-100.0%	0	0.0%	0	254	-100.0%
CAD/USD PQO 2pm Fix	68,218	123,613	-44.8%	100,517	-32.1%	706,738	1,187,072	-40.5%
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	2,605	3,551	-26.6%	4,557	-42.8%	20,514	22,221	-7.7%
EFX/BP CROSS RATES	0	0	-	0	0.0%	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	5	-100.0%	0	0.0%	0	36	-100.0%
EUR/USD PQO 2pm Fix	557,977	525,777	6.1%	545,813	2.2%	3,806,462	5,546,853	-31.4%
GBP/USD PQO 2pm Fix	144,911	225,923	-35.9%	86,371	67.8%	1,203,916	1,718,603	-29.9%
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	165,234	281,740	-41.4%	205,378	-19.5%	1,440,088	1,893,114	-23.9%
MEXICAN PESO	1,195	2,312	-48.3%	2,488	-52.0%	11,335	15,882	-28.6%
NEW ZEALND DOLLAR	523	0	-	136	284.6%	3,112	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	593	-100.0%	0	0.0%	410	13,841	-97.0%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	553	239	131.4%	380	45.5%	5,939	5,144	15.5%

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Ag Products Futures								
BUTTER CS	5,701	3,497	63.0%	3,136	81.8%	28,183	30,814	-8.5%
CASH-SETTLED CHEESE	12,981	10,596	22.5%	9,806	32.4%	80,874	71,331	13.4%
CATTLE	1,321,550	1,476,877	-10.5%	1,132,693	16.7%	10,231,678	9,816,025	4.2%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	3,200	0	-
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	450	600	-25.0%
CDD WEATHER	1,600	0	0.0%	150	966.7%	8,775	2,150	308.1%
CLASS IV MILK	1,360	577	135.7%	1,957	-30.5%	17,112	4,213	306.2%
DRY WHEY	908	1,055	-13.9%	1,180	-23.1%	9,241	8,927	3.5%
FEEDER CATTLE	305,091	338,063	-9.8%	278,936	9.4%	2,183,530	2,073,824	5.3%
GOLDMAN SACHS	27,483	31,561	-12.9%	27,823	-1.2%	200,900	223,240	-10.0%
GSCI EXCESS RETURN FUT	380	825	-53.9%	89,953	-99.6%	218,552	240,310	-9.1%
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%	0	0.0%	3,000	0	0.0%
HOGS	1,570,486	1,250,892	25.5%	1,417,134	10.8%	9,587,317	7,840,876	22.3%
HOUSING INDEX	10	5	100.0%	2	400.0%	81	57	42.1%
LUMBER	12,478	15,731	-20.7%	16,484	-24.3%	100,135	135,884	-26.3%
MALAYSIAN PALM SWAP	9,180	5,344	71.8%	760	1,107.9%	24,600	33,894	-27.4%
MILK	26,154	23,538	11.1%	22,034	18.7%	174,776	156,810	11.5%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,373	6,049	-11.2%	5,438	-1.2%	46,131	37,186	24.1%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	7,524	-100.0%	22,394	26,314	-14.9%
USD CRUDE PALM OIL	490	2,370	-79.3%	1,040	-52.9%	8,344	5,330	56.5%
Ag Products Options								
BUTTER CS	2,277	2,778	-18.0%	1,827	24.6%	26,066	27,313	-4.6%
CASH-SETTLED CHEESE	8,672	9,394	-7.7%	8,486	2.2%	70,708	70,293	0.6%
CATTLE	132,132	205,181	-35.6%	160,208	-17.5%	1,373,296	1,809,557	-24.1%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	2,000	0	-
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	5,000	700	614.3%
CDD WEATHER	0	0	0.0%	0	-	0	0	0.0%
CLASS IV MILK	3,559	1,454	144.8%	3,767	-5.5%	29,156	6,946	319.8%
DRY WHEY	325	493	-34.1%	734	-55.7%	6,507	4,133	57.4%
FEEDER CATTLE	29,115	26,675	9.1%	36,650	-20.6%	225,361	213,196	5.7%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	3,000	-100.0%	0	0.0%	0	3,000	-100.0%
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	430,322	310,681	38.5%	382,552	12.5%	2,643,005	1,476,190	79.0%
HOUSING INDEX	0	0	0.0%	7	-100.0%	7	0	0.0%
LUMBER	2,004	923	117.1%	1,899	5.5%	13,658	12,995	5.1%
LV CATL CSO	0	5	-100.0%	40	-100.0%	479	113	323.9%
MILK	40,603	36,127	12.4%	34,287	18.4%	265,402	223,327	18.8%
MLK MID OPTIONS	21	42	-50.0%	5	320.0%	210	333	-36.9%
NFD MILK	5,086	4,200	21.1%	4,394	15.7%	49,486	37,197	33.0%

CME Exchange Volume Report - Monthly

	VOLUME JUL 2019	VOLUME JUL 2018	% CHG	VOLUME JUN 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	57,395,061	38,855,085	47.7%	79,090,317	-27.4%	440,927,470	462,774,221	-4.7%
Equity Index Futures	46,912,651	34,300,826	36.8%	59,798,970	-21.5%	352,720,562	340,886,661	3.5%
FX Futures	14,143,125	16,375,118	-13.6%	20,280,312	-30.3%	116,325,717	139,651,116	-16.7%
Foreign Exchange Futures	0	593	-100.0%	0	0.0%	410	13,841	-97.0%
Ag Products Futures	3,301,225	3,166,980	4.2%	3,016,050	9.5%	22,951,373	20,708,290	10.8%
TOTAL FUTURES	121,752,062	92,698,602	31.3%	162,185,649	-24.9%	932,925,532	964,034,129	-3.2%
TOTAL OPTIONS GROUP								
Equity Index Options	11,097,111	11,845,287	-6.3%	12,235,840	-9.3%	87,610,937	119,631,016	-26.8%
Interest Rate Options	33,594,695	19,272,587	74.3%	63,578,558	-47.2%	278,982,384	219,062,568	27.4%
FX Options	1,011,413	1,265,990	-20.1%	1,029,095	-1.7%	7,879,585	11,300,187	-30.3%
Ag Products Options	654,116	600,953	8.8%	634,856	3.0%	4,710,341	3,885,293	21.2%
Foreign Exchange Options	553	239	131.4%	380	45.5%	5,939	5,144	15.5%
TOTAL OPTIONS	46,357,888	32,985,056	40.5%	77,478,729	-40.2%	379,189,186	353,884,208	7.2%
TOTAL COMBINED								
Interest Rate	90,989,756	58,127,672	56.5%	142,668,875	-36.2%	719,909,854	681,836,789	5.6%
Equity Index	58,009,762	46,146,113	25.7%	72,034,810	-19.5%	440,331,499	460,517,677	-4.4%
FX	15,154,538	17,641,108	-14.1%	21,309,407	-28.9%	124,205,302	150,951,303	-17.7%
Foreign Exchange	553	832	-33.5%	380	45.5%	6,349	18,985	-66.6%
Ag Products	3,955,341	3,767,933	5.0%	3,650,906	8.3%	27,661,714	24,593,583	12.5%
GRAND TOTAL	168,109,950	125,683,658	33.8%	239,664,378	-29.9%	1,312,114,718	1,317,918,337	-0.4%