

CME Exchange Volume Report - Monthly

	VOLUME SEP 2018	VOLUME SEP 2017	% CHG	VOLUME AUG 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	115	2,893	-96.0%	61	88.5%	31,742	47,864	-33.7%
EURODOLLARS	55,083,996	54,730,960	0.6%	43,758,360	25.9%	561,446,995	491,201,743	14.3%
SOFR	87,706	0	-	140,115	-37.4%	365,837	0	-
Interest Rate Options								
EURODOLLARS	11,136,799	11,448,795	-2.7%	12,161,511	-8.4%	132,072,211	120,643,733	9.5%
EURO MIDCURVE	14,212,459	16,405,981	-13.4%	11,305,291	25.7%	135,806,417	138,617,111	-2.0%
	251	0	-	0	-	251	0	-
Equity Index Futures								
BITCOIN FUTURES	62,014	0	-	126,908	-51.1%	660,331	0	-
E-mini FTSE 100 (USD)	918	266	245.1%	682	34.6%	12,405	386	3,113.7%
E-mini FTSE China 50	657	1,449	-54.7%	924	-28.9%	9,765	13,045	-25.1%
E-MINI MIDCAP	481,588	431,674	11.6%	227,276	111.9%	3,441,699	3,363,133	2.3%
E-MINI NASDAQ 100	9,416,349	6,785,352	38.8%	7,592,675	24.0%	79,760,529	51,052,312	56.2%
E-MINI RUSSELL 1000	23,900	18,365	30.1%	6,271	281.1%	131,755	31,191	322.4%
E-MINI RUSSELL 1000 GROWTH	13,235	9,659	37.0%	6,457	105.0%	99,725	26,821	271.8%
E-MINI RUSSELL 1000 VALUE	22,391	33,092	-32.3%	10,022	123.4%	138,108	53,756	156.9%
E-MINI RUSSELL 2000	3,517,310	3,146,541	11.8%	2,213,663	58.9%	25,497,812	3,736,934	582.3%
E-MINI S&P500	33,325,271	33,472,914	-0.4%	25,085,846	32.8%	301,819,675	282,891,173	6.7%
E-MINI S&P REAL ESTATE SELE	10,318	14,821	-30.4%	6,317	63.3%	69,683	56,602	23.1%
FT-SE 100	634	907	-30.1%	1,480	-57.2%	11,255	4,731	137.9%
FTSE Emerging	482	41	1,075.6%	1,708	-71.8%	4,234	269	1,474.0%
IBOVESPA INDEX	863	192	349.5%	1,560	-44.7%	10,269	5,407	89.9%
NASDAQ BIOTECH	1,312	977	34.3%	0	0.0%	6,760	3,149	114.7%
NIFTY 50	0	18,228	-100.0%	0	0.0%	54,444	102,998	-47.1%
NIKKEI 225 (\$) STOCK	273,200	275,584	-0.9%	173,263	57.7%	2,764,540	2,356,244	17.3%
NIKKEI 225 (YEN) STOCK	743,826	857,638	-13.3%	629,858	18.1%	7,684,671	8,074,509	-4.8%
S&P 500	217,043	190,828	13.7%	62,472	247.4%	1,284,608	1,170,900	9.7%
S&P 500/GI	20	85	-76.5%	1	1,900.0%	73	232	-68.5%
S&P 500/VALUE	8,979	14,938	-39.9%	7,356	22.1%	105,147	177,070	-40.6%
S&P 600 SMALLCAP EMINI	1	0	-	0	-	1	0	-
S&P CONSUMER DSCRTNRY SE	18,602	10,215	82.1%	9,890	88.1%	153,929	67,613	127.7%
S&P CONSUMER STAPLES SECT	44,750	61,377	-27.1%	12,356	262.2%	226,107	151,466	49.3%
S&P ENERGY SECTOR	39,396	35,317	11.5%	32,481	21.3%	301,769	155,857	93.6%
S&P FINANCIAL SECTOR	75,711	67,597	12.0%	29,307	158.3%	448,912	280,086	60.3%
S&P HEALTH CARE SECTOR	38,213	28,128	35.9%	13,616	180.6%	158,914	152,892	3.9%
S&P INDUSTRIAL SECTOR	29,568	14,044	110.5%	19,130	54.6%	148,414	81,215	82.7%
S&P MATERIALS SECTOR	26,081	18,664	39.7%	8,177	219.0%	105,838	77,823	36.0%
S&P TECHNOLOGY SECTOR	50,925	22,581	125.5%	14,156	259.7%	244,058	93,211	161.8%
S&P UTILITIES SECTOR	63,948	76,064	-15.9%	33,413	91.4%	362,955	258,354	40.5%
YEN DENOMINATED TOPIX	449	0	-	798	-43.7%	4,293	0	-

CME Exchange Volume Report - Monthly

	VOLUME SEP 2018	VOLUME SEP 2017	% CHG	VOLUME AUG 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
Equity Index Options								
E-MINI MIDCAP	0	0	0.0%	0	-	0	0	0.0%
E-MINI NASDAQ 100	185,156	230,746	-19.8%	206,220	-10.2%	2,113,153	2,047,454	3.2%
E-MINI RUSSELL 2000	12,513	3,063	308.5%	14,637	-14.5%	115,442	9,826	1,074.9%
E-MINI S&P500	4,910,266	4,585,072	7.1%	5,813,269	-15.5%	51,126,118	37,703,056	35.6%
EOM E-MINI RUSSELL 2000 END	10,180	7,698	32.2%	6,480	57.1%	56,796	9,847	476.8%
EOM EMINI S&P	2,091,261	2,073,790	0.8%	2,586,242	-19.1%	22,696,360	17,956,089	26.4%
EOM S&P 500	153,142	218,798	-30.0%	155,907	-1.8%	1,672,469	1,614,894	3.6%
EOW1 E-MINI RUSSELL 2000 WE	931	1,830	-49.1%	752	23.8%	17,498	2,479	605.8%
EOW1 E-MINI RUSSELL 2000 WE	780	1,222	-36.2%	1,119	-30.3%	22,968	2,211	938.8%
EOW1 EMINI S&P 500	995,850	741,584	34.3%	962,271	3.5%	9,658,001	9,476,222	1.9%
EOW1 S&P 500	86,343	73,833	16.9%	81,662	5.7%	741,385	769,660	-3.7%
EOW2 E-MINI RUSSELL 2000 WE	3,240	1,704	90.1%	2,758	17.5%	43,935	2,400	1,730.6%
EOW2 EMINI S&P 500	933,897	612,816	52.4%	893,708	4.5%	10,984,815	9,615,381	14.2%
EOW2 S&P 500	69,457	136,564	-49.1%	185,644	-62.6%	1,346,698	1,461,130	-7.8%
EOW3 E-MINI RUSSELL 2000 WE	4,330	18,508	-76.6%	13,308	-67.5%	174,204	23,152	652.4%
EOW3 EMINI S&P 500	1,842,005	2,524,133	-27.0%	2,712,429	-32.1%	30,905,958	30,573,939	1.1%
EOW3 S&P 500	102,641	360,150	-71.5%	236,745	-56.6%	2,551,332	3,174,627	-19.6%
EOW4 E-MINI RUSSELL 2000 WE	201	2,139	-90.6%	3,088	-93.5%	46,018	3,092	1,388.3%
EOW4 EMINI S&P 500	67,137	986,983	-93.2%	991,860	-93.2%	9,563,674	8,560,142	11.7%
S&P 500	310,755	320,586	-3.1%	286,481	8.5%	2,728,857	2,863,122	-4.7%
FX Futures								
AD/CD CROSS RATES	1	220	-99.5%	9	-88.9%	57	765	-92.5%
AD/JY CROSS RATES	6,290	5,680	10.7%	4,500	39.8%	40,058	25,513	57.0%
AD/NE CROSS RATES	34	39	-12.8%	120	-71.7%	699	913	-23.4%
AUSTRALIAN DOLLAR	2,375,405	2,604,614	-8.8%	2,441,096	-2.7%	21,456,404	17,857,037	20.2%
BDI	0	0	0.0%	0	0.0%	0	6,243	-100.0%
BP/JY CROSS RATES	3,250	5,062	-35.8%	3,173	2.4%	29,792	28,365	5.0%
BP/SF CROSS RATES	444	85	422.4%	456	-2.6%	3,354	697	381.2%
BRAZIL REAL	156,441	108,232	44.5%	178,712	-12.5%	1,314,817	816,790	61.0%
BRITISH POUND	2,974,377	3,406,683	-12.7%	2,318,562	28.3%	24,603,356	22,570,487	9.0%
CANADIAN DOLLAR	1,688,720	2,143,265	-21.2%	1,639,309	3.0%	15,820,568	14,501,726	9.1%
CD/JY CROSS RATES	0	502	-100.0%	307	-100.0%	1,289	1,490	-13.5%
CHINESE RENMINBI (CNH)	21,260	2,688	690.9%	20,530	3.6%	59,424	13,825	329.8%
CZECK KORUNA (EC)	4	0	-	0	0.0%	6	0	-
CZECK KORUNA (US)	0	0	-	42	-100.0%	72	0	-
EC/AD CROSS RATES	6,352	4,038	57.3%	2,251	182.2%	22,285	30,775	-27.6%
EC/CD CROSS RATES	6,763	9,081	-25.5%	1,195	465.9%	34,822	41,833	-16.8%
EC/NOK CROSS RATES	772	521	48.2%	498	55.0%	3,757	1,406	167.2%
EC/SEK CROSS RATES	1,656	2,343	-29.3%	333	397.3%	7,843	6,753	16.1%
EFX/BP CROSS RATES	154,497	172,702	-10.5%	54,491	183.5%	805,794	734,039	9.8%
EFX/JY CROSS RATES	130,217	116,238	12.0%	64,627	101.5%	811,619	644,120	26.0%
EFX/SF CROSS RATES	53,816	56,735	-5.1%	24,960	115.6%	281,607	360,927	-22.0%
E-MICRO AUD/USD	121,585	98,832	23.0%	149,459	-18.6%	967,888	781,142	23.9%
E-MICRO CAD/USD	13,711	35,050	-60.9%	18,790	-27.0%	159,410	186,093	-14.3%
E-MICRO CHF/USD	1,995	1,038	92.2%	1,712	16.5%	13,293	8,574	55.0%
E-MICRO EUR/USD	332,456	279,760	18.8%	322,810	3.0%	3,364,884	2,311,227	45.6%
E-MICRO GBP/USD	46,347	61,737	-24.9%	36,069	28.5%	428,269	521,478	-17.9%
E-MICRO INR/USD	5,862	2,863	104.8%	6,170	-5.0%	40,852	23,269	75.6%

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.

CME Exchange Volume Report - Monthly

	VOLUME SEP 2018	VOLUME SEP 2017	% CHG	VOLUME AUG 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
FX Futures								
E-MICRO JPY/USD	23,194	31,763	-27.0%	27,834	-16.7%	275,559	359,438	-23.3%
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	113,253	134,483	-15.8%	85,800	32.0%	941,636	865,060	8.9%
E-MINI JAPANESE YEN	8,812	17,909	-50.8%	12,381	-28.8%	117,409	288,194	-59.3%
EURO FX	6,216,100	5,929,681	4.8%	6,009,644	3.4%	53,385,723	41,695,366	28.0%
HUNGARIAN FORINT (EC)	0	0	-	0	0.0%	18	0	-
HUNGARIAN FORINT (US)	66	0	-	406	-83.7%	503	0	-
INDIAN RUPEE	89,647	57,411	56.1%	73,591	21.8%	785,215	304,571	157.8%
JAPANESE YEN	2,585,913	4,610,244	-43.9%	2,522,287	2.5%	27,342,407	31,569,200	-13.4%
KOREAN WON	982	48	1,945.8%	387	153.7%	4,064	278	1,361.9%
MEXICAN PESO	1,530,828	1,546,883	-1.0%	1,344,303	13.9%	12,890,516	9,509,984	35.5%
NEW ZEALND DOLLAR	617,895	698,914	-11.6%	579,751	6.6%	5,812,986	4,688,727	24.0%
NKR/USD CROSS RATE	10,971	3,412	221.5%	5,605	95.7%	47,880	19,546	145.0%
POLISH ZLOTY (EC)	26	10	160.0%	64	-59.4%	174	381	-54.3%
POLISH ZLOTY (US)	79	167	-52.7%	105	-24.8%	856	3,274	-73.9%
RMB USD	0	46	-100.0%	5	-100.0%	23	316	-92.7%
RUSSIAN RUBLE	91,938	77,829	18.1%	45,756	100.9%	559,225	479,914	16.5%
S.AFRICAN RAND	60,100	86,751	-30.7%	65,062	-7.6%	443,800	516,093	-14.0%
SF/JY CROSS RATES	7	0	0.0%	0	0.0%	199	32	521.9%
SHEKEL	13	21	-38.1%	24	-45.8%	2,597	249	943.0%
SKR/USD CROSS RATES	9,919	5,928	67.3%	4,262	132.7%	45,155	25,147	79.6%
SWISS FRANC	709,107	772,884	-8.3%	633,395	12.0%	5,561,225	5,183,872	7.3%
TURKISH LIRA	519	4,794	-89.2%	981	-47.1%	35,170	18,340	91.8%
USDZAR	0	0	0.0%	0	0.0%	5	0	0.0%
FX Options								
AUD/USD PQO 2pm Fix	136,871	150,542	-9.1%	133,850	2.3%	1,183,940	1,009,576	17.3%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	0.0%	0	2	-100.0%
AUSTRALIAN DOLLAR	0	0	0.0%	0	0.0%	0	212,674	-100.0%
BRITISH POUND	0	0	0.0%	0	0.0%	0	476,257	-100.0%
BRITISH POUND (EU)	3	881	-99.7%	18	-83.3%	275	2,646	-89.6%
CAD/USD PQO 2pm Fix	157,926	253,690	-37.7%	131,260	20.3%	1,476,258	1,245,226	18.6%
CANADIAN DOLLAR	0	0	0.0%	0	0.0%	0	190,922	-100.0%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	0.0%	63	111	-43.2%
CHF/USD PQO 2pm Fix	1,488	2,829	-47.4%	2,338	-36.4%	26,047	22,564	15.4%
EFX/JY CROSS RATES	0	0	-	0	0.0%	2,870	0	-
EURO FX	0	0	0.0%	0	0.0%	0	1,319,366	-100.0%
EURO FX (EU)	3	7	-57.1%	20	-85.0%	59	443	-86.7%
EUR/USD PQO 2pm Fix	563,871	884,369	-36.2%	776,004	-27.3%	6,886,728	5,504,721	25.1%
GBP/USD PQO 2pm Fix	297,564	357,949	-16.9%	306,336	-2.9%	2,322,503	1,766,722	31.5%
JAPANESE YEN	0	0	0.0%	0	0.0%	0	576,337	-100.0%
JAPANESE YEN (EU)	0	0	0.0%	0	0.0%	0	180	-100.0%
JPY/USD PQO 2pm Fix	179,767	371,660	-51.6%	255,637	-29.7%	2,328,518	2,396,053	-2.8%
MEXICAN PESO	1,930	120	1,508.3%	764	152.6%	18,576	21,240	-12.5%
RUSSIAN RUBLE	0	0	0.0%	0	-	0	0	0.0%
SWISS FRANC	0	0	0.0%	0	0.0%	0	5,710	-100.0%
SWISS FRANC (EU)	0	0	0.0%	0	0.0%	0	15	-100.0%

CME Exchange Volume Report - Monthly

	VOLUME SEP 2018	VOLUME SEP 2017	% CHG	VOLUME AUG 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
Foreign Exchange Futures								
CHILEAN PESO	1,671	6,346	-73.7%	1,960	-14.7%	17,472	23,387	-25.3%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	1,252	0	-	1,782	-29.7%	8,178	0	-
Ag Products Futures								
BUTTER CS	4,056	3,673	10.4%	3,277	23.8%	38,147	28,799	32.5%
CASH-SETTLED CHEESE	8,663	9,565	-9.4%	10,189	-15.0%	90,183	89,020	1.3%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
CATTLE	1,433,181	1,364,400	5.0%	1,205,491	18.9%	12,454,697	12,445,074	0.1%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	600	1,100	-45.5%
CDD WEATHER	0	0	0.0%	0	0.0%	2,150	26,250	-91.8%
CLASS IV MILK	511	542	-5.7%	605	-15.5%	5,329	9,198	-42.1%
DRY WHEY	1,517	1,254	21.0%	1,238	22.5%	11,682	16,245	-28.1%
FEEDER CATTLE	293,434	319,319	-8.1%	372,382	-21.2%	2,739,640	2,689,991	1.8%
GOLDMAN SACHS	29,492	32,486	-9.2%	30,402	-3.0%	283,134	307,135	-7.8%
GSCI EXCESS RETURN FUT	104,970	109,305	-4.0%	2,904	3,514.7%	348,184	321,391	8.3%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	50	0	0.0%	0	0.0%	50	0	0.0%
HDD WEATHER	9,100	200	4,450.0%	0	0.0%	9,605	1,150	735.2%
HDD WEATHER EUROPEAN	0	0	0.0%	18,000	-100.0%	18,000	400	4,400.0%
HOGS	1,241,177	1,124,085	10.4%	1,308,397	-5.1%	10,390,450	8,456,947	22.9%
HOUSING INDEX	2	22	-90.9%	8	-75.0%	67	122	-45.1%
LUMBER	14,424	16,030	-10.0%	19,983	-27.8%	170,291	146,261	16.4%
MALAYSIAN PALM SWAP	5,360	12,488	-57.1%	3,560	50.6%	42,814	87,176	-50.9%
MILK	22,004	22,438	-1.9%	27,829	-20.9%	206,643	244,918	-15.6%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,143	4,848	-14.5%	4,785	-13.4%	46,114	44,187	4.4%
PALM OIL	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	7,524	34,066	-77.9%	0	0.0%	33,838	102,198	-66.9%
USD CRUDE PALM OIL	680	0	0.0%	730	-6.8%	6,740	1,504	348.1%

CME Exchange Volume Report - Monthly

	VOLUME SEP 2018	VOLUME SEP 2017	% CHG	VOLUME AUG 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
Ag Products Options								
BUTTER CS	6,576	3,408	93.0%	3,777	74.1%	37,666	14,877	153.2%
CASH-SETTLED CHEESE	9,632	16,648	-42.1%	9,359	2.9%	89,284	72,170	23.7%
CATTLE	193,984	199,026	-2.5%	154,802	25.3%	2,158,343	2,188,790	-1.4%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	700	2,800	-75.0%
CDD WEATHER	0	0	0.0%	0	0.0%	0	47,000	-100.0%
CLASS IV MILK	1,105	1,481	-25.4%	2,249	-50.9%	10,300	15,580	-33.9%
DRY WHEY	848	318	166.7%	935	-9.3%	5,916	3,819	54.9%
FEEDER CATTLE	24,403	35,762	-31.8%	30,045	-18.8%	267,644	311,512	-14.1%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	6,000	3,000	100.0%	0	0.0%	9,000	10,500	-14.3%
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	252,966	283,727	-10.8%	386,953	-34.6%	2,116,109	1,924,484	10.0%
HOUSING INDEX	0	7	-100.0%	0	0.0%	0	42	-100.0%
LUMBER	1,389	1,192	16.5%	1,213	14.5%	15,597	10,129	54.0%
LV CATL CSO	169	652	-74.1%	0	0.0%	282	1,919	-85.3%
MILK	36,836	30,166	22.1%	48,320	-23.8%	308,483	317,128	-2.7%
MLK MID OPTIONS	12	25	-52.0%	69	-82.6%	414	526	-21.3%
NFD MILK	4,644	3,582	29.6%	3,296	40.9%	45,137	36,453	23.8%

CME Exchange Volume Report - Monthly

	VOLUME SEP 2018	VOLUME SEP 2017	% CHG	VOLUME AUG 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	55,171,817	54,733,853	0.8%	43,898,536	25.7%	561,844,574	491,249,607	14.4%
Equity Index Futures	48,507,954	45,607,538	6.4%	36,328,063	33.5%	425,722,678	354,439,379	20.1%
FX Futures	20,171,624	23,097,186	-12.7%	18,701,824	7.9%	178,524,564	157,003,469	13.7%
Foreign Exchange Futures	1,671	6,346	-73.7%	1,960	-14.7%	17,472	23,387	-25.3%
Ag Products Futures	3,180,288	3,054,721	4.1%	3,009,780	5.7%	26,898,358	25,019,066	7.5%
TOTAL FUTURES	127,033,354	126,499,644	0.4%	101,940,163	24.6%	1,193,007,646	1,027,734,908	16.1%
TOTAL OPTIONS GROUP								
Equity Index Options	11,780,085	12,901,219	-8.7%	15,154,580	-22.3%	146,565,681	125,868,723	16.4%
Interest Rate Options	25,349,509	27,854,776	-9.0%	23,466,802	8.0%	267,878,879	259,260,844	3.3%
FX Options	1,339,423	2,022,047	-33.8%	1,606,227	-16.6%	14,245,837	14,750,765	-3.4%
Ag Products Options	538,564	578,994	-7.0%	641,018	-16.0%	5,064,875	4,960,479	2.1%
Foreign Exchange Options	1,252	0	-	1,782	-29.7%	8,178	0	-
TOTAL OPTIONS	39,008,833	43,357,036	-10.0%	40,870,409	-4.6%	433,763,450	404,840,811	7.1%
TOTAL COMBINED								
Interest Rate	80,521,326	82,588,629	-2.5%	67,365,338	19.5%	829,723,453	750,510,451	10.6%
Equity Index	60,288,039	58,508,757	3.0%	51,482,643	17.1%	572,288,359	480,308,102	19.2%
FX	21,511,047	25,119,233	-14.4%	20,308,051	5.9%	192,770,401	171,754,234	12.2%
Foreign Exchange	2,923	6,346	-53.9%	3,742	-21.9%	25,650	23,387	9.7%
Ag Products	3,718,852	3,633,715	2.3%	3,650,798	1.9%	31,963,233	29,979,545	6.6%
GRAND TOTAL	166,042,187	169,856,680	-2.2%	142,810,572	16.3%	1,626,771,096	1,432,575,719	13.6%