

CME Exchange Volume Report - Monthly

	VOLUME AUG 2018	VOLUME AUG 2017	% CHG	VOLUME JUL 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	61	2,237	-97.3%	1,124	-94.6%	31,627	44,971	-29.7%
EURODOLLARS	43,758,360	44,393,530	-1.4%	38,782,087	12.8%	506,362,999	436,470,783	16.0%
SOFR	140,115	0	-	71,874	94.9%	278,131	0	-
Interest Rate Options								
EURODOLLARS	12,161,511	7,458,409	63.1%	11,157,254	9.0%	120,935,412	109,194,938	10.8%
EURO MIDCURVE	11,305,291	15,046,191	-24.9%	8,115,333	39.3%	121,593,958	122,211,130	-0.5%
Equity Index Futures								
BITCOIN FUTURES	126,908	0	-	129,423	-1.9%	598,317	0	-
E-mini FTSE 100 (USD)	682	35	1,848.6%	885	-22.9%	11,487	120	9,472.5%
E-mini FTSE China 50	924	1,751	-47.2%	715	29.2%	9,108	11,596	-21.5%
E-MINI MIDCAP	227,276	308,005	-26.2%	268,791	-15.4%	2,960,111	2,931,459	1.0%
E-MINI NASDAQ 100	7,592,675	7,491,487	1.4%	7,283,782	4.2%	70,344,180	44,266,960	58.9%
E-MINI RUSSELL 1000	6,271	3,817	64.3%	8,254	-24.0%	107,855	12,826	740.9%
E-MINI RUSSELL 1000 GROWTH	6,457	10,307	-37.4%	7,508	-14.0%	86,490	17,162	404.0%
E-MINI RUSSELL 1000 VALUE	10,022	6,178	62.2%	10,764	-6.9%	115,717	20,664	460.0%
E-MINI RUSSELL 2000	2,213,663	454,107	387.5%	2,251,965	-1.7%	21,980,502	590,393	3,623.0%
E-MINI S&P500	25,085,846	32,605,352	-23.1%	23,294,987	7.7%	268,494,404	249,418,259	7.6%
E-MINI S&P REAL ESTATE SELE	6,317	4,133	52.8%	4,203	50.3%	59,365	41,781	42.1%
FT-SE 100	1,480	1,145	29.3%	1,010	46.5%	10,621	3,824	177.7%
FTSE Emerging	1,708	43	3,872.1%	1,357	25.9%	3,752	228	1,545.6%
IBOVESPA INDEX	1,560	1,047	49.0%	875	78.3%	9,406	5,215	80.4%
NASDAQ BIOTECH	0	100	-100.0%	0	0.0%	5,448	2,172	150.8%
NIFTY 50	0	15,995	-100.0%	0	0.0%	54,444	84,770	-35.8%
NIKKEI 225 (\$) STOCK	173,263	218,230	-20.6%	182,851	-5.2%	2,491,340	2,080,660	19.7%
NIKKEI 225 (YEN) STOCK	629,858	828,791	-24.0%	597,189	5.5%	6,940,845	7,216,871	-3.8%
S&P 500	62,472	80,197	-22.1%	98,813	-36.8%	1,067,565	980,072	8.9%
S&P 500/GI	1	3	-66.7%	0	0.0%	53	147	-63.9%
S&P 500/VALUE	7,356	21,793	-66.2%	6,114	20.3%	96,168	162,132	-40.7%
S&P CONSUMER DSCRTNRY SE	9,890	3,583	176.0%	8,658	14.2%	135,327	57,398	135.8%
S&P CONSUMER STAPLES SECT	12,356	5,112	141.7%	20,041	-38.3%	181,357	90,089	101.3%
S&P ENERGY SECTOR	32,481	13,253	145.1%	13,856	134.4%	262,373	120,540	117.7%
S&P FINANCIAL SECTOR	29,307	23,920	22.5%	35,706	-17.9%	373,201	212,489	75.6%
S&P HEALTH CARE SECTOR	13,616	12,852	5.9%	10,808	26.0%	120,701	124,764	-3.3%
S&P INDUSTRIAL SECTOR	19,130	15,559	23.0%	13,890	37.7%	118,846	67,171	76.9%
S&P MATERIALS SECTOR	8,177	4,060	101.4%	5,943	37.6%	79,757	59,159	34.8%
S&P TECHNOLOGY SECTOR	14,156	5,851	141.9%	18,603	-23.9%	193,133	70,630	173.4%
S&P UTILITIES SECTOR	33,413	11,822	182.6%	23,063	44.9%	299,007	182,290	64.0%
YEN DENOMINATED TOPIX	798	0	-	772	3.4%	3,844	0	-

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Equity Index Options								
E-MINI MIDCAP	0	0	0.0%	0	-	0	0	0.0%
E-MINI NASDAQ 100	206,220	360,616	-42.8%	239,308	-13.8%	1,927,997	1,816,708	6.1%
E-MINI RUSSELL 2000	14,637	4,906	198.3%	5,047	190.0%	102,929	6,763	1,421.9%
E-MINI S&P500	5,813,269	5,705,797	1.9%	3,094,419	87.9%	46,215,852	33,117,984	39.5%
EOM E-MINI RUSSELL 2000 END	6,480	1,818	256.4%	2,192	195.6%	46,616	2,149	2,069.2%
EOM EMINI S&P	2,586,242	2,080,680	24.3%	1,705,110	51.7%	20,605,099	15,882,299	29.7%
EOM S&P 500	155,907	192,110	-18.8%	92,853	67.9%	1,519,327	1,396,096	8.8%
EOW1 E-MINI RUSSELL 2000 WE	752	366	105.5%	1,129	-33.4%	16,567	649	2,452.7%
EOW1 E-MINI RUSSELL 2000 WE	1,119	317	253.0%	1,255	-10.8%	22,188	989	2,143.5%
EOW1 EMINI S&P 500	962,271	940,366	2.3%	980,746	-1.9%	8,662,151	8,734,638	-0.8%
EOW1 S&P 500	81,662	91,082	-10.3%	160,174	-49.0%	655,042	695,827	-5.9%
EOW2 E-MINI RUSSELL 2000 WE	2,758	458	502.2%	2,910	-5.2%	40,695	696	5,747.0%
EOW2 EMINI S&P 500	893,708	1,383,549	-35.4%	942,931	-5.2%	10,050,918	9,002,565	11.6%
EOW2 S&P 500	185,644	197,130	-5.8%	191,158	-2.9%	1,277,241	1,324,566	-3.6%
EOW3 E-MINI RUSSELL 2000 WE	13,308	3,577	272.0%	11,561	15.1%	169,874	4,644	3,557.9%
EOW3 EMINI S&P 500	2,712,429	3,575,196	-24.1%	3,047,988	-11.0%	29,063,953	28,049,806	3.6%
EOW3 S&P 500	236,745	375,215	-36.9%	212,829	11.2%	2,448,691	2,814,477	-13.0%
EOW4 E-MINI RUSSELL 2000 WE	3,088	452	583.2%	2,323	32.9%	45,817	953	4,707.7%
EOW4 EMINI S&P 500	991,860	1,275,028	-22.2%	979,691	1.2%	9,496,537	7,573,159	25.4%
S&P 500	286,481	483,641	-40.8%	171,663	66.9%	2,418,102	2,542,536	-4.9%
FX Futures								
AD/CD CROSS RATES	9	4	125.0%	1	800.0%	56	545	-89.7%
AD/JY CROSS RATES	4,500	2,666	68.8%	5,323	-15.5%	33,768	19,833	70.3%
AD/NE CROSS RATES	120	101	18.8%	93	29.0%	665	874	-23.9%
AUSTRALIAN DOLLAR	2,441,096	2,048,551	19.2%	1,974,660	23.6%	19,080,999	15,252,423	25.1%
BDI	0	0	0.0%	0	0.0%	0	6,243	-100.0%
BP/JY CROSS RATES	3,173	3,549	-10.6%	2,483	27.8%	26,542	23,303	13.9%
BP/SF CROSS RATES	456	15	2,940.0%	485	-6.0%	2,910	612	375.5%
BRAZIL REAL	178,712	100,119	78.5%	118,842	50.4%	1,158,376	708,558	63.5%
BRITISH POUND	2,318,562	2,124,718	9.1%	2,501,382	-7.3%	21,628,979	19,163,804	12.9%
CANADIAN DOLLAR	1,639,309	1,517,918	8.0%	1,410,302	16.2%	14,131,848	12,358,461	14.3%
CD/JY CROSS RATES	307	300	2.3%	4	7,575.0%	1,289	988	30.5%
CHINESE RENMINBI (CNH)	20,530	1,404	1,362.3%	2,968	591.7%	38,164	11,137	242.7%
CZECK KORUNA (EC)	0	0	-	2	-100.0%	2	0	-
CZECK KORUNA (US)	42	0	-	30	40.0%	72	0	-
EC/AD CROSS RATES	2,251	1,040	116.4%	1,112	102.4%	15,933	26,737	-40.4%
EC/CD CROSS RATES	1,195	3,298	-63.8%	1,040	14.9%	28,059	32,752	-14.3%
EC/NOK CROSS RATES	498	321	55.1%	308	61.7%	2,985	885	237.3%
EC/SEK CROSS RATES	333	446	-25.3%	307	8.5%	6,187	4,410	40.3%
EFX/BP CROSS RATES	54,491	57,218	-4.8%	57,803	-5.7%	651,297	561,337	16.0%
EFX/JY CROSS RATES	64,627	74,677	-13.5%	40,121	61.1%	681,402	527,882	29.1%
EFX/SF CROSS RATES	24,960	37,379	-33.2%	16,230	53.8%	227,791	304,192	-25.1%
E-MICRO AUD/USD	149,459	105,362	41.9%	99,245	50.6%	846,303	682,310	24.0%
E-MICRO CAD/USD	18,790	24,740	-24.1%	14,260	31.8%	145,699	151,043	-3.5%
E-MICRO CHF/USD	1,712	1,023	67.4%	1,326	29.1%	11,298	7,536	49.9%
E-MICRO EUR/USD	322,810	281,860	14.5%	245,637	31.4%	3,032,428	2,031,467	49.3%
E-MICRO GBP/USD	36,069	36,635	-1.5%	33,767	6.8%	381,922	459,741	-16.9%
E-MICRO INR/USD	6,170	2,197	180.8%	4,270	44.5%	34,990	20,406	71.5%

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FX Futures								
E-MICRO JPY/USD	27,834	30,881	-9.9%	25,224	10.3%	252,365	327,675	-23.0%
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	85,800	97,241	-11.8%	69,563	23.3%	828,383	730,577	13.4%
E-MINI JAPANESE YEN	12,381	23,231	-46.7%	15,262	-18.9%	108,597	270,285	-59.8%
EURO FX	6,009,644	4,681,034	28.4%	4,527,203	32.7%	47,169,623	35,765,685	31.9%
HUNGARIAN FORINT (EC)	0	0	-	0	0.0%	18	0	-
HUNGARIAN FORINT (US)	406	0	-	31	1,209.7%	437	0	-
INDIAN RUPEE	73,591	35,535	107.1%	65,210	12.9%	695,568	247,160	181.4%
JAPANESE YEN	2,522,287	3,398,447	-25.8%	2,775,896	-9.1%	24,756,494	26,958,956	-8.2%
KOREAN WON	387	8	4,737.5%	876	-55.8%	3,082	230	1,240.0%
MEXICAN PESO	1,344,303	812,852	65.4%	1,262,480	6.5%	11,359,688	7,963,101	42.7%
NEW ZEALND DOLLAR	579,751	513,327	12.9%	530,296	9.3%	5,195,091	3,989,813	30.2%
NKR/USD CROSS RATE	5,605	1,461	283.6%	3,467	61.7%	36,909	16,134	128.8%
POLISH ZLOTY (EC)	64	18	255.6%	9	611.1%	148	371	-60.1%
POLISH ZLOTY (US)	105	80	31.2%	30	250.0%	777	3,107	-75.0%
RMB USD	5	28	-82.1%	1	400.0%	23	270	-91.5%
RUSSIAN RUBLE	45,756	54,878	-16.6%	23,265	96.7%	467,287	402,085	16.2%
S.AFRICAN RAND	65,062	52,487	24.0%	37,744	72.4%	383,700	429,342	-10.6%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	192	32	500.0%
SHEKEL	24	228	-89.5%	24	0.0%	2,584	228	1,033.3%
SKR/USD CROSS RATES	4,262	1,523	179.8%	2,976	43.2%	35,236	19,219	83.3%
SWISS FRANC	633,395	687,886	-7.9%	502,682	26.0%	4,852,118	4,410,988	10.0%
TURKISH LIRA	981	2,089	-53.0%	878	11.7%	34,651	13,546	155.8%
USDZAR	0	0	0.0%	0	0.0%	5	0	0.0%
FX Options								
AUD/USD PQO 2pm Fix	133,850	146,276	-8.5%	103,056	29.9%	1,047,069	859,034	21.9%
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)	18	443	-95.9%	13	38.5%	272	1,765	-84.6%
CAD/USD PQO 2pm Fix	131,260	168,303	-22.0%	123,613	6.2%	1,318,332	991,536	33.0%
CANADIAN DOLLAR	0	0	0.0%	0	0.0%	0	190,922	-100.0%
CANADIAN DOLLAR (EU)	0	13	-100.0%	0	0.0%	63	111	-43.2%
CHF/USD PQO 2pm Fix	2,338	3,799	-38.5%	3,551	-34.2%	24,559	19,735	24.4%
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)	20	90	-77.8%	5	300.0%	56	436	-87.2%
EUR/USD PQO 2pm Fix	776,004	1,073,610	-27.7%	525,777	47.6%	6,322,857	4,620,352	36.8%
GBP/USD PQO 2pm Fix	306,336	235,577	30.0%	225,923	35.6%	2,024,939	1,408,773	43.7%
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	255,637	341,672	-25.2%	281,740	-9.3%	2,148,751	2,024,393	6.1%
MEXICAN PESO	764	235	225.1%	2,312	-67.0%	16,646	21,120	-21.2%
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	1	-100.0%	0	0.0%	0	15	-100.0%

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Foreign Exchange Futures								
CHILEAN PESO	1,960	5,482	-64.2%	593	230.5%	15,801	17,041	-7.3%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	1,782	0	-	239	645.6%	6,926	0	-
Ag Products Futures								
BUTTER CS	3,277	4,086	-19.8%	3,497	-6.3%	34,091	25,126	35.7%
CASH-SETTLED CHEESE	10,189	10,251	-0.6%	10,596	-3.8%	81,520	79,455	2.6%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
CATTLE	1,205,491	1,155,815	4.3%	1,476,877	-18.4%	11,021,516	11,080,674	-0.5%
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	605	1,120	-46.0%	577	4.9%	4,818	8,656	-44.3%
DRY WHEY	1,238	1,211	2.2%	1,055	17.3%	10,165	14,991	-32.2%
FEEDER CATTLE	372,382	383,206	-2.8%	338,063	10.2%	2,446,206	2,370,672	3.2%
GOLDMAN SACHS	30,402	31,982	-4.9%	31,561	-3.7%	253,642	274,649	-7.6%
GSCI EXCESS RETURN FUT	2,904	825	252.0%	825	252.0%	243,214	212,086	14.7%
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	18,000	0	0.0%	0	0.0%	18,000	400	4,400.0%
HOGS	1,308,397	976,007	34.1%	1,250,892	4.6%	9,149,273	7,332,862	24.8%
HOUSING INDEX	8	18	-55.6%	5	60.0%	65	100	-35.0%
LUMBER	19,983	15,684	27.4%	15,731	27.0%	155,867	130,231	19.7%
MALAYSIAN PALM SWAP	3,560	5,192	-31.4%	5,344	-33.4%	37,454	74,688	-49.9%
MILK	27,829	31,494	-11.6%	23,538	18.2%	184,639	222,480	-17.0%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,785	5,567	-14.0%	6,049	-20.9%	41,971	39,339	6.7%
PALM OIL	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	26,314	68,132	-61.4%
USD CRUDE PALM OIL	730	0	0.0%	2,370	-69.2%	6,060	1,504	302.9%

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Ag Products Options								
BUTTER CS	3,777	2,174	73.7%	2,778	36.0%	31,090	11,469	171.1%
CASH-SETTLED CHEESE	9,359	6,585	42.1%	9,394	-0.4%	79,652	55,522	43.5%
CATTLE	154,802	224,112	-30.9%	205,181	-24.6%	1,964,359	1,989,764	-1.3%
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	2,249	1,763	27.6%	1,454	54.7%	9,195	14,099	-34.8%
DRY WHEY	935	71	1,216.9%	493	89.7%	5,068	3,501	44.8%
FEEDER CATTLE	30,045	41,183	-27.0%	26,675	12.6%	243,241	275,750	-11.8%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	7,500	-100.0%	3,000	-100.0%	3,000	7,500	-60.0%
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	386,953	318,527	21.5%	310,681	24.5%	1,863,143	1,640,757	13.6%
HOUSING INDEX	0	10	-100.0%	0	0.0%	0	35	-100.0%
LUMBER	1,213	1,020	18.9%	923	31.4%	14,208	8,937	59.0%
LV CATL CSO	0	0	0.0%	5	-100.0%	113	1,267	-91.1%
MILK	48,320	36,941	30.8%	36,127	33.8%	271,647	286,962	-5.3%
MLK MID OPTIONS	69	0	0.0%	42	64.3%	402	501	-19.8%
NFD MILK	3,296	3,038	8.5%	4,200	-21.5%	40,493	32,871	23.2%

CME Exchange Volume Report - Monthly

	VOLUME AUG 2018	VOLUME AUG 2017	% CHG	VOLUME JUL 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	43,898,536	44,395,767	-1.1%	38,855,085	13.0%	506,672,757	436,515,754	16.1%
Equity Index Futures	36,328,063	42,148,528	-13.8%	34,300,826	5.9%	377,214,724	308,831,841	22.1%
FX Futures	18,701,824	16,818,775	11.2%	16,375,118	14.2%	158,352,940	133,906,283	18.3%
Foreign Exchange Futures	1,960	5,482	-64.2%	593	230.5%	15,801	17,041	-7.3%
Ag Products Futures	3,009,780	2,622,458	14.8%	3,166,980	-5.0%	23,718,070	21,964,345	8.0%
TOTAL FUTURES	101,940,163	105,991,010	-3.8%	92,698,602	10.0%	1,065,974,292	901,235,264	18.3%
TOTAL OPTIONS GROUP								
Equity Index Options	15,154,580	16,672,304	-9.1%	11,845,287	27.9%	134,785,596	112,967,504	19.3%
Interest Rate Options	23,466,802	22,504,600	4.3%	19,272,587	21.8%	242,529,370	231,406,068	4.8%
FX Options	1,606,227	1,970,019	-18.5%	1,265,990	26.9%	12,906,414	12,728,718	1.4%
Ag Products Options	641,018	642,924	-0.3%	600,953	6.7%	4,526,311	4,381,485	3.3%
Foreign Exchange Options	1,782	0	-	239	645.6%	6,926	0	-
TOTAL OPTIONS	40,870,409	41,789,847	-2.2%	32,985,056	23.9%	394,754,617	361,483,775	9.2%
TOTAL COMBINED								
Interest Rate	67,365,338	66,900,367	0.7%	58,127,672	15.9%	749,202,127	667,921,822	12.2%
Equity Index	51,482,643	58,820,832	-12.5%	46,146,113	11.6%	512,000,320	421,799,345	21.4%
FX	20,308,051	18,788,794	8.1%	17,641,108	15.1%	171,259,354	146,635,001	16.8%
Foreign Exchange	3,742	5,482	-31.7%	832	349.8%	22,727	17,041	33.4%
Ag Products	3,650,798	3,265,382	11.8%	3,767,933	-3.1%	28,244,381	26,345,830	7.2%
GRAND TOTAL	142,810,572	147,780,857	-3.4%	125,683,658	13.6%	1,460,728,909	1,262,719,039	15.7%