



CME Exchange Volume Report - Monthly

	VOLUME JAN 2017	VOLUME JAN 2016	% CHG	VOLUME DEC 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
EURODOLLARS	62,542,865	60,730,178	3.0%	61,808,657	1.2%	62,542,865	60,730,178	3.0%
1-MONTH EURODOLLAR	3,334	966	245.1%	6,804	-51.0%	3,334	966	245.1%
2YR BUNDLE	0	0	0.0%	0	0.0%	0	0	0.0%
3YR BUNDLE	0	0	0.0%	0	0.0%	0	0	0.0%
EURO 5YR BUNDLE	0	0	0.0%	0	0.0%	0	0	0.0%
Interest Rate Options								
EURODOLLARS	12,014,784	22,610,040	-46.9%	9,638,943	24.6%	12,014,784	22,610,040	-46.9%
EURO MIDCURVE	15,709,169	18,270,711	-14.0%	17,375,415	-9.6%	15,709,169	18,270,711	-14.0%
Equity Index Futures								
E-MINI S&P500	28,662,822	47,987,342	-40.3%	36,147,922	-20.7%	28,662,822	47,987,342	-40.3%
S&P 500	110,481	177,856	-37.9%	286,440	-61.4%	110,481	177,856	-37.9%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	0	0.0%
E-MINI MIDCAP	356,153	529,519	-32.7%	538,251	-33.8%	356,153	529,519	-32.7%
S&P 400 MIDCAP	0	0	0.0%	0	0.0%	0	0	0.0%
S&P 500 GROWTH	8	12	-33.3%	59	-86.4%	8	12	-33.3%
S&P 500/VALUE	12,669	23,807	-46.8%	18,715	-32.3%	12,669	23,807	-46.8%
E-MINI RUSSELL 1000	583	1,541	-62.2%	984	-40.8%	583	1,541	-62.2%
E-MINI NASDAQ 100	3,626,555	8,223,565	-55.9%	4,476,219	-19.0%	3,626,555	8,223,565	-55.9%
NASDAQ	0	0	0.0%	0	0.0%	0	0	0.0%
NIKKEI 225 (\$) STOCK	284,575	502,422	-43.4%	307,985	-7.6%	284,575	502,422	-43.4%
NIKKEI 225 (YEN) STOCK	1,102,316	1,700,753	-35.2%	1,053,842	4.6%	1,102,316	1,700,753	-35.2%
DJ US REAL ESTATE	688	0	-	7,678	-91.0%	688	0	-
NASDAQ BIOTECH	192	0	0.0%	1,444	-86.7%	192	0	0.0%
S&P MATERIALS SECTOR	4,493	3,204	40.2%	12,346	-63.6%	4,493	3,204	40.2%
S&P UTILITIES SECTOR	12,544	9,180	36.6%	30,892	-59.4%	12,544	9,180	36.6%
S&P HEALTH CARE SECTOR	9,398	8,276	13.6%	16,523	-43.1%	9,398	8,276	13.6%
S&P CONSUMER DSCRTNRY SE	9,370	14,924	-37.2%	17,734	-47.2%	9,370	14,924	-37.2%
S&P TECHNOLOGY SECTOR	3,696	4,828	-23.4%	12,225	-69.8%	3,696	4,828	-23.4%
S&P CONSUMER STAPLES SECT	5,034	18,889	-73.3%	22,230	-77.4%	5,034	18,889	-73.3%
S&P ENERGY SECTOR	9,338	10,051	-7.1%	18,409	-49.3%	9,338	10,051	-7.1%
S&P FINANCIAL SECTOR	13,502	8,611	56.8%	30,283	-55.4%	13,502	8,611	56.8%
S&P INDUSTRIAL SECTOR	4,789	2,409	98.8%	20,817	-77.0%	4,789	2,409	98.8%
E-MICRO NIFTY	0	0	0.0%	0	0.0%	0	0	0.0%
IBOVESPA INDEX	333	358	-7.0%	947	-64.8%	333	358	-7.0%
E-MINI RUSSELL 1000 VALUE	1,189	1,110	7.1%	2,446	-51.4%	1,189	1,110	7.1%
FT-SE 100	2,623	2,374	10.5%	1,799	45.8%	2,623	2,374	10.5%
NIFTY 50	3,256	8,278	-60.7%	1,923	69.3%	3,256	8,278	-60.7%
E-MINI RUSSELL 1000 GROWTH	296	760	-61.1%	669	-55.8%	296	760	-61.1%

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Equity Index Options								
E-MINI S&P500	2,977,563	8,291,270	-64.1%	4,802,448	-38.0%	2,977,563	8,291,270	-64.1%
S&P 500	162,605	968,815	-83.2%	268,782	-39.5%	162,605	968,815	-83.2%
E-MINI MIDCAP	0	1	-100.0%	0	0.0%	0	1	-100.0%
E-MINI NASDAQ 100	171,708	344,813	-50.2%	162,656	5.6%	171,708	344,813	-50.2%
NASDAQ	0	0	0.0%	0	0.0%	0	0	0.0%
EOM S&P 500	188,806	126,134	49.7%	172,257	9.6%	188,806	126,134	49.7%
EOM EMINI S&P	1,757,626	1,514,678	16.0%	2,283,508	-23.0%	1,757,626	1,514,678	16.0%
EOW1 S&P 500	59,544	31,237	90.6%	37,132	60.4%	59,544	31,237	90.6%
EOW1 EMINI S&P 500	1,033,745	606,684	70.4%	714,471	44.7%	1,033,745	606,684	70.4%
EOW2 S&P 500	137,504	56,162	144.8%	114,541	20.0%	137,504	56,162	144.8%
EOW2 EMINI S&P 500	1,174,548	849,522	38.3%	886,740	32.5%	1,174,548	849,522	38.3%
EOW4 EMINI S&P 500	1,053,374	1,341,736	-21.5%	980,775	7.4%	1,053,374	1,341,736	-21.5%
EOW3 S&P 500	372,183	0	-	286,878	29.7%	372,183	0	-
EOW3 EMINI S&P 500	3,981,913	0	-	2,822,301	41.1%	3,981,913	0	-

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	VOLUME JAN 2017	VOLUME JAN 2016	% CHG	VOLUME DEC 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
FX Futures								
AUSTRALIAN DOLLAR	1,799,961	2,273,056	-20.8%	1,739,780	3.5%	1,799,961	2,273,056	-20.8%
BRITISH POUND	2,491,361	1,919,076	29.8%	2,507,782	-0.7%	2,491,361	1,919,076	29.8%
BRAZIL REAL	88,476	56,163	57.5%	78,467	12.8%	88,476	56,163	57.5%
CANADIAN DOLLAR	1,405,753	1,794,772	-21.7%	1,413,141	-0.5%	1,405,753	1,794,772	-21.7%
E-MINI EURO FX	88,215	110,684	-20.3%	108,639	-18.8%	88,215	110,684	-20.3%
EURO FX	4,328,412	4,077,140	6.2%	5,128,281	-15.6%	4,328,412	4,077,140	6.2%
E-MINI JAPANESE YEN	37,141	41,493	-10.5%	31,162	19.2%	37,141	41,493	-10.5%
JAPANESE YEN	3,844,003	3,637,772	5.7%	3,151,760	22.0%	3,844,003	3,637,772	5.7%
MEXICAN PESO	1,092,693	1,089,100	0.3%	1,048,297	4.2%	1,092,693	1,089,100	0.3%
NEW ZEALND DOLLAR	537,500	449,819	19.5%	556,812	-3.5%	537,500	449,819	19.5%
NKR/USD CROSS RATE	774	616	25.6%	4,753	-83.7%	774	616	25.6%
RUSSIAN RUBLE	24,830	33,720	-26.4%	82,923	-70.1%	24,830	33,720	-26.4%
S.AFRICAN RAND	34,813	11,580	200.6%	35,162	-1.0%	34,813	11,580	200.6%
SWISS FRANC	474,327	406,570	16.7%	625,752	-24.2%	474,327	406,570	16.7%
AD/CD CROSS RATES	5	15	-66.7%	10	-50.0%	5	15	-66.7%
AD/JY CROSS RATES	1,686	8,557	-80.3%	8,304	-79.7%	1,686	8,557	-80.3%
AD/NE CROSS RATES	10	117	-91.5%	1	900.0%	10	117	-91.5%
BP/JY CROSS RATES	2,465	2,032	21.3%	2,325	6.0%	2,465	2,032	21.3%
BP/SF CROSS RATES	0	16	-100.0%	2	-100.0%	0	16	-100.0%
CD/JY CROSS RATES	2	2	0.0%	0	0.0%	2	2	0.0%
EC/AD CROSS RATES	341	2,468	-86.2%	3,446	-90.1%	341	2,468	-86.2%
EC/CD CROSS RATES	2,340	3,139	-25.5%	5,905	-60.4%	2,340	3,139	-25.5%
EC/NOK CROSS RATES	38	3	1,166.7%	2	1,800.0%	38	3	1,166.7%
EC/SEK CROSS RATES	70	44	59.1%	747	-90.6%	70	44	59.1%
EFX/BP CROSS RATES	41,394	80,713	-48.7%	95,621	-56.7%	41,394	80,713	-48.7%
EFX/JY CROSS RATES	32,564	40,182	-19.0%	75,525	-56.9%	32,564	40,182	-19.0%
EFX/SF CROSS RATES	18,857	30,534	-38.2%	60,728	-68.9%	18,857	30,534	-38.2%
SF/JY CROSS RATES	32	0	-	0	-	32	0	-
SKR/USD CROSS RATES	1,101	933	18.0%	5,630	-80.4%	1,101	933	18.0%
HUNGARIAN FORINT (US)	0	0	0.0%	0	0.0%	0	0	0.0%
POLISH ZLOTY (US)	749	582	28.7%	5,975	-87.5%	749	582	28.7%
POLISH ZLOTY (EC)	51	5,097	-99.0%	42	21.4%	51	5,097	-99.0%
SHEKEL	0	0	0.0%	0	0.0%	0	0	0.0%
RMB USD	52	540	-90.4%	289	-82.0%	52	540	-90.4%
KOREAN WON	2	7	-71.4%	35	-94.3%	2	7	-71.4%
TURKISH LIRA	1,080	0	0.0%	400	170.0%	1,080	0	0.0%
TURKISH LIRA (EU)	0	0	0.0%	0	0.0%	0	0	0.0%
E-MICRO EUR/USD	322,706	432,792	-25.4%	304,069	6.1%	322,706	432,792	-25.4%
E-MICRO GBP/USD	77,797	46,694	66.6%	63,146	23.2%	77,797	46,694	66.6%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	0	0	0.0%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	0	0	0.0%
E-MICRO USD/JPY	0	0	0.0%	0	0.0%	0	0	0.0%
E-MICRO AUD/USD	79,185	88,039	-10.1%	69,951	13.2%	79,185	88,039	-10.1%
MICRO CHF/USD	886	2,095	-57.7%	1,314	-32.6%	886	2,095	-57.7%
INDIAN RUPEE	22,293	12,355	80.4%	15,301	45.7%	22,293	12,355	80.4%
E-MICRO CAD/USD	14,614	18,089	-19.2%	13,588	7.6%	14,614	18,089	-19.2%
USDZAR	0	0	0.0%	0	0.0%	0	0	0.0%
E-MICRO JPY/USD	68,180	23,704	187.6%	51,185	33.2%	68,180	23,704	187.6%
FCXR	2,002	0	-	1,033	93.8%	2,002	0	-
E-MICRO INR/USD	2,646	97	2,627.8%	3,297	-19.7%	2,646	97	2,627.8%
E-MICRO USD/CNH	0	32	-100.0%	0	0.0%	0	32	-100.0%
CHINESE RENMINBI (CNH)	2,080	2,747	-24.3%	3,214	-35.3%	2,080	2,747	-24.3%

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FX Options								
AUSTRALIAN DOLLAR	43,947	158,383	-72.3%	42,836	2.6%	43,947	158,383	-72.3%
BRITISH POUND	86,167	206,528	-58.3%	57,338	50.3%	86,167	206,528	-58.3%
CANADIAN DOLLAR	43,729	236,878	-81.5%	41,383	5.7%	43,729	236,878	-81.5%
EURO FX	215,856	743,676	-71.0%	349,989	-38.3%	215,856	743,676	-71.0%
JAPANESE YEN	116,430	331,627	-64.9%	84,122	38.4%	116,430	331,627	-64.9%
MEXICAN PESO	11,926	2,675	345.8%	1,007	1,084.3%	11,926	2,675	345.8%
NEW ZEALND DOLLAR	0	0	0.0%	0	0.0%	0	0	0.0%
RUSSIAN RUBLE	0	173	-100.0%	0	0.0%	0	173	-100.0%
SWISS FRANC	1,302	9,474	-86.3%	2,483	-47.6%	1,302	9,474	-86.3%
JAPANESE YEN (EU)	89	653	-86.4%	189	-52.9%	89	653	-86.4%
EURO FX (EU)	55	5,937	-99.1%	91	-39.6%	55	5,937	-99.1%
CANADIAN DOLLAR (EU)	18	570	-96.8%	7	157.1%	18	570	-96.8%
BRITISH POUND (EU)	69	2,029	-96.6%	106	-34.9%	69	2,029	-96.6%
AUSTRALIAN DLR (EU)	2	413	-99.5%	0	0.0%	2	413	-99.5%
JPY/USD PQO 2pm Fix	248,799	0	-	179,330	38.7%	248,799	0	-
EUR/USD PQO 2pm Fix	331,657	0	-	335,479	-1.1%	331,657	0	-
CAD/USD PQO 2pm Fix	80,525	0	-	68,690	17.2%	80,525	0	-
AUD/USD PQO 2pm Fix	58,407	0	-	66,533	-12.2%	58,407	0	-
CHF/USD PQO 2pm Fix	2,991	0	-	5,244	-43.0%	2,991	0	-
GBP/USD PQO 2pm Fix	135,683	0	-	79,080	71.6%	135,683	0	-
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,300,867	1,127,638	15.4%	1,070,654	21.5%	1,300,867	1,127,638	15.4%
FEEDER CATTLE	203,909	188,497	8.2%	201,104	1.4%	203,909	188,497	8.2%
LEAN HOGS	847,298	665,222	27.4%	833,836	1.6%	847,298	665,222	27.4%
LUMBER	11,400	13,340	-14.5%	12,839	-11.2%	11,400	13,340	-14.5%
MILK	27,439	20,769	32.1%	37,643	-27.1%	27,439	20,769	32.1%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,992	7,042	-29.1%	3,309	50.9%	4,992	7,042	-29.1%
BUTTER CS	2,393	3,085	-22.4%	2,769	-13.6%	2,393	3,085	-22.4%
CLASS IV MILK	634	982	-35.4%	1,580	-59.9%	634	982	-35.4%
DRY WHEY	2,840	1,684	68.6%	1,855	53.1%	2,840	1,684	68.6%
GSCI EXCESS RETURN FUT	1,590	2,452	-35.2%	90,713	-98.2%	1,590	2,452	-35.2%
GOLDMAN SACHS	36,731	28,761	27.7%	34,518	6.4%	36,731	28,761	27.7%
HDD WEATHER	800	276	189.9%	2,700	-70.4%	800	276	189.9%
CDD WEATHER	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%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER EUROPEAN	300	0	0.0%	0	0.0%	300	0	0.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	0	0	-
HOUSING INDEX	25	9	177.8%	7	257.1%	25	9	177.8%
USD CRUDE PALM OIL	444	0	-	660	-32.7%	444	0	-
CASH-SETTLED CHEESE	9,074	10,664	-14.9%	8,044	12.8%	9,074	10,664	-14.9%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	34,066	-100.0%	0	0	0.0%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	7,492	4,800	56.1%	13,492	-44.5%	7,492	4,800	56.1%



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Commodities and Alternative Investments								
Options								
LIVE CATTLE	259,707	389,790	-33.4%	243,778	6.5%	259,707	389,790	-33.4%
FEEDER CATTLE	28,890	34,071	-15.2%	26,568	8.7%	28,890	34,071	-15.2%
LEAN HOGS	137,668	165,968	-17.1%	198,179	-30.5%	137,668	165,968	-17.1%
LUMBER	1,096	1,052	4.2%	1,026	6.8%	1,096	1,052	4.2%
MILK	35,456	21,266	66.7%	53,886	-34.2%	35,456	21,266	66.7%
MLK MID	196	66	197.0%	174	12.6%	196	66	197.0%
NFD MILK	4,939	7,371	-33.0%	815	506.0%	4,939	7,371	-33.0%
BUTTER CS	2,112	2,121	-0.4%	2,205	-4.2%	2,112	2,121	-0.4%
CLASS IV MILK	962	409	135.2%	1,878	-48.8%	962	409	135.2%
DRY WHEY	661	20	3,205.0%	293	125.6%	661	20	3,205.0%
HDD WEATHER	250	0	0.0%	1,000	-75.0%	250	0	0.0%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	700	-100.0%	0	0	0.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HOUSING INDEX	0	0	-	0	0.0%	0	0	-
LV CATL CSO	369	0	0.0%	581	-36.5%	369	0	0.0%
CASH-SETTLED CHEESE	8,279	5,462	51.6%	9,545	-13.3%	8,279	5,462	51.6%
Foreign Exchange Futures								
CHILEAN PESO	101	6	1,583.3%	0	0.0%	101	6	1,583.3%



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TOTAL FUTURES GROUP								
Interest Rate Futures	62,546,199	60,731,144	3.0%	61,815,461	1.2%	62,546,199	60,731,144	3.0%
Equity Index Futures	34,236,903	59,240,069	-42.2%	43,028,782	-20.4%	34,236,903	59,240,069	-42.2%
FX Futures	16,943,487	16,703,186	1.4%	17,303,796	-2.1%	16,943,487	16,703,186	1.4%
Commodities and Alternative Invest	2,458,228	2,075,221	18.5%	2,349,789	4.6%	2,458,228	2,075,221	18.5%
Foreign Exchange Futures	101	6	1,583.3%	0	0.0%	101	6	1,583.3%
TOTAL FUTURES	116,184,918	138,749,626	-16.3%	124,497,828	-6.7%	116,184,918	138,749,626	-16.3%
TOTAL OPTIONS GROUP								
Equity Index Options	13,071,119	14,131,052	-7.5%	13,532,489	-3.4%	13,071,119	14,131,052	-7.5%
Interest Rate Options	27,723,953	40,880,751	-32.2%	27,014,358	2.6%	27,723,953	40,880,751	-32.2%
FX Options	1,377,652	1,699,016	-18.9%	1,313,907	4.9%	1,377,652	1,699,016	-18.9%
Commodities and Alternative Invest	480,585	627,596	-23.4%	540,628	-11.1%	480,585	627,596	-23.4%
TOTAL OPTIONS	42,653,309	57,338,415	-25.6%	42,401,382	0.6%	42,653,309	57,338,415	-25.6%
TOTAL COMBINED								
Interest Rate	90,270,152	101,611,895	-11.2%	88,829,819	1.6%	90,270,152	101,611,895	-11.2%
Equity Index	47,308,022	73,371,121	-35.5%	56,561,271	-16.4%	47,308,022	73,371,121	-35.5%
FX	18,321,139	18,402,202	-0.4%	18,617,703	-1.6%	18,321,139	18,402,202	-0.4%
Commodities and Alternative Invest	2,938,813	2,702,817	8.7%	2,890,417	1.7%	2,938,813	2,702,817	8.7%
Foreign Exchange	101	6	1,583.3%	0	0.0%	101	6	1,583.3%
GRAND TOTAL	158,838,227	196,088,041	-19.0%	166,899,210	-4.8%	158,838,227	196,088,041	-19.0%

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.