

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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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%
FCXRX	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%