



CME Exchange Volume Report - Monthly

	VOLUME APR 2017	VOLUME APR 2016	% CHG	VOLUME MAR 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
EURODOLLARS	51,369,120	41,209,563	24.7%	72,934,792	-29.6%	243,992,551	214,496,009	13.8%
1-MONTH EURODOLLAR	8,012	115	6,867.0%	2,108	280.1%	15,993	2,660	501.2%
2YR BUNDLE	0	0	0.0%	0	-	0	0	0.0%
3YR BUNDLE	0	0	0.0%	0	-	0	0	0.0%
EURO 5YR BUNDLE	0	0	0.0%	0	-	0	0	0.0%
Interest Rate Options								
EURODOLLARS	16,361,512	11,550,614	41.7%	19,843,915	-17.5%	64,216,994	61,585,414	4.3%
EURO MIDCURVE	17,680,595	7,415,560	138.4%	19,843,723	-10.9%	69,686,975	50,100,640	39.1%
Equity Index Futures								
E-MINI S&P500	27,397,350	34,638,608	-20.9%	43,248,384	-36.7%	126,179,238	169,786,414	-25.7%
S&P 500	77,484	116,852	-33.7%	255,028	-69.6%	542,337	795,845	-31.9%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	-	0	0	0.0%
E-MINI MIDCAP	327,303	325,445	0.6%	592,956	-44.8%	1,531,629	1,931,024	-20.7%
S&P 400 MIDCAP	0	0	0.0%	0	-	0	0	0.0%
S&P 500 GROWTH	3	13	-76.9%	37	-91.9%	55	96	-42.7%
S&P 500/VALUE	21,624	4,757	354.6%	18,032	19.9%	65,971	55,116	19.7%
E-MINI RUSSELL 1000	875	193	353.4%	2,074	-57.8%	4,237	2,952	43.5%
E-MINI NASDAQ 100	4,376,908	5,007,943	-12.6%	5,698,734	-23.2%	17,105,202	25,818,461	-33.7%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	242,852	418,672	-42.0%	360,183	-32.6%	1,144,226	1,835,411	-37.7%
NIKKEI 225 (YEN) STOCK	829,214	1,397,965	-40.7%	1,041,938	-20.4%	3,795,055	6,053,880	-37.3%
NASDAQ BIOTECH	0	0	0.0%	648	-100.0%	840	0	0.0%
S&P MATERIALS SECTOR	2,832	2,982	-5.0%	15,914	-82.2%	27,761	19,190	44.7%
S&P UTILITIES SECTOR	15,345	8,152	88.2%	44,510	-65.5%	88,052	79,469	10.8%
S&P HEALTH CARE SECTOR	6,531	6,912	-5.5%	28,458	-77.1%	55,775	38,613	44.4%
S&P CONSUMER DSCRTNRY SE	2,404	3,720	-35.4%	17,509	-86.3%	34,592	41,760	-17.2%
S&P TECHNOLOGY SECTOR	3,026	2,098	44.2%	16,147	-81.3%	28,636	18,994	50.8%
S&P CONSUMER STAPLES SECT	3,741	7,104	-47.3%	25,631	-85.4%	39,886	101,884	-60.9%
S&P ENERGY SECTOR	10,559	6,758	56.2%	30,149	-65.0%	64,222	36,010	78.3%
S&P FINANCIAL SECTOR	18,784	8,438	122.6%	47,036	-60.1%	91,325	58,499	56.1%
S&P INDUSTRIAL SECTOR	2,021	2,475	-18.3%	11,453	-82.4%	24,822	26,480	-6.3%
E-MICRO NIFTY	0	0	0.0%	0	-	0	0	0.0%
IBOVESPA INDEX	702	782	-10.2%	660	6.4%	2,822	2,318	21.7%
E-MINI S&P REAL ESTATE SELE	5,290	0	-	8,066	-34.4%	18,183	0	-
FT-SE 100	944	1,353	-30.2%	1,108	-14.8%	6,287	7,099	-11.4%
NIFTY 50	14,295	6,994	104.4%	6,082	135.0%	28,111	31,882	-11.8%
E-MINI RUSSELL 1000 VALUE	1,747	1,025	70.4%	4,534	-61.5%	8,873	3,696	140.1%
E-MINI RUSSELL 1000 GROWTH	1,387	158	777.8%	663	109.2%	2,716	1,900	42.9%

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Equity Index Options								
E-MINI S&P500	3,021,978	5,610,433	-46.1%	5,332,859	-43.3%	15,848,497	27,670,654	-42.7%
S&P 500	177,494	536,091	-66.9%	433,583	-59.1%	1,153,393	3,371,861	-65.8%
E-MINI MIDCAP	0	0	0.0%	0	0.0%	0	5	-100.0%
E-MINI NASDAQ 100	126,039	246,375	-48.8%	220,336	-42.8%	675,677	992,943	-32.0%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
EOM S&P 500	166,336	191,868	-13.3%	217,888	-23.7%	738,336	628,638	17.5%
EOM EMINI S&P	2,201,165	1,942,625	13.3%	2,868,113	-23.3%	8,400,810	5,456,673	54.0%
EOW1 S&P 500	97,157	52,872	83.8%	77,828	24.8%	307,170	186,307	64.9%
EOW1 EMINI S&P 500	1,310,244	667,466	96.3%	1,335,206	-1.9%	4,804,539	3,452,354	39.2%
EOW2 S&P 500	64,364	103,978	-38.1%	224,213	-71.3%	611,824	395,374	54.7%
EOW2 EMINI S&P 500	1,139,512	778,646	46.3%	1,152,445	-1.1%	4,584,010	3,874,732	18.3%
EOW4 EMINI S&P 500	59,717	856,391	-93.0%	1,507,468	-96.0%	3,514,793	3,876,779	-9.3%
EOW3 EMINI S&P 500	4,384,632	373,366	1,074.4%	3,830,967	14.5%	15,666,845	417,697	3,650.8%
EOW3 S&P 500	400,561	56,831	604.8%	409,001	-2.1%	1,511,394	118,037	1,180.4%



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FX Futures								
AUSTRALIAN DOLLAR	1,553,505	2,021,545	-23.2%	2,317,469	-33.0%	7,175,027	8,467,376	-15.3%
BRITISH POUND	2,009,568	1,966,988	2.2%	3,110,339	-35.4%	9,586,379	8,485,395	13.0%
BRAZIL REAL	85,075	84,785	0.3%	85,078	0.0%	350,739	343,673	2.1%
CANADIAN DOLLAR	1,277,311	1,481,803	-13.8%	1,726,087	-26.0%	5,503,006	6,511,837	-15.5%
E-MINI EURO FX	73,469	71,191	3.2%	102,324	-28.2%	334,160	367,685	-9.1%
EURO FX	3,353,464	3,688,068	-9.1%	5,810,912	-42.3%	17,159,831	17,778,702	-3.5%
E-MINI JAPANESE YEN	26,115	38,559	-32.3%	36,620	-28.7%	124,435	153,152	-18.8%
JAPANESE YEN	2,989,349	2,736,788	9.2%	4,044,250	-26.1%	13,617,513	13,394,025	1.7%
MEXICAN PESO	841,386	1,147,113	-26.7%	1,323,286	-36.4%	3,974,617	4,480,541	-11.3%
NEW ZEALND DOLLAR	319,940	395,463	-19.1%	637,988	-49.9%	1,914,068	1,689,678	13.3%
NKR/USD CROSS RATE	799	957	-16.5%	5,961	-86.6%	8,344	5,656	47.5%
RUSSIAN RUBLE	34,151	22,413	52.4%	89,092	-61.7%	169,366	130,396	29.9%
S.AFRICAN RAND	46,086	10,970	320.1%	90,618	-49.1%	211,064	52,749	300.1%
SWISS FRANC	391,812	399,276	-1.9%	598,450	-34.5%	1,836,613	1,896,692	-3.2%
AD/CD CROSS RATES	6	6	0.0%	9	-33.3%	21	36	-41.7%
AD/JY CROSS RATES	1,519	3,408	-55.4%	4,907	-69.0%	9,374	20,653	-54.6%
AD/NE CROSS RATES	36	29	24.1%	39	-7.7%	110	326	-66.3%
BP/JY CROSS RATES	3,182	1,278	149.0%	3,069	3.7%	9,966	6,180	61.3%
BP/SF CROSS RATES	288	12	2,300.0%	20	1,340.0%	308	47	555.3%
CD/JY CROSS RATES	154	0	0.0%	276	-44.2%	432	9	4,700.0%
EC/AD CROSS RATES	1,814	1,769	2.5%	10,163	-82.2%	12,869	7,278	76.8%
EC/CD CROSS RATES	2,006	1,606	24.9%	6,297	-68.1%	12,214	10,695	14.2%
EC/NOK CROSS RATES	11	0	0.0%	36	-69.4%	126	5	2,420.0%
EC/SEK CROSS RATES	126	91	38.5%	969	-87.0%	1,228	902	36.1%
EFX/BP CROSS RATES	50,420	53,250	-5.3%	122,463	-58.8%	247,900	333,941	-25.8%
EFX/JY CROSS RATES	54,863	36,019	52.3%	86,551	-36.6%	206,437	194,301	6.2%
EFX/SF CROSS RATES	26,545	29,640	-10.4%	73,667	-64.0%	137,204	145,370	-5.6%
SF/JY CROSS RATES	0	0	-	0	0.0%	32	0	-
SKR/USD CROSS RATES	1,477	1,274	15.9%	5,628	-73.8%	9,061	6,186	46.5%
HUNGARIAN FORINT (US)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	40	765	-94.8%	1,236	-96.8%	2,632	2,457	7.1%
POLISH ZLOTY (EC)	71	4,745	-98.5%	10	610.0%	135	16,354	-99.2%
SHEKEL	0	0	0.0%	0	-	0	0	0.0%
RMB USD	2	33	-93.9%	71	-97.2%	161	2,171	-92.6%
KOREAN WON	11	1	1,000.0%	103	-89.3%	148	72	105.6%
TURKISH LIRA	1,987	3	66,133.3%	2,737	-27.4%	5,898	5	117,860.0%
TURKISH LIRA (EU)	0	0	0.0%	0	-	0	0	0.0%
E-MICRO EUR/USD	234,641	275,179	-14.7%	268,627	-12.7%	1,064,540	1,387,384	-23.3%
E-MICRO GBP/USD	58,988	49,721	18.6%	61,656	-4.3%	254,618	217,658	17.0%
E-MICRO USD/CAD	0	7	-100.0%	0	0.0%	0	22	-100.0%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	0	1	-100.0%
E-MICRO USD/JPY	0	2	-100.0%	0	0.0%	0	4	-100.0%
E-MICRO AUD/USD	60,039	87,468	-31.4%	99,871	-39.9%	321,952	348,149	-7.5%
MICRO CHF/USD	840	1,337	-37.2%	1,153	-27.1%	3,593	9,758	-63.2%
INDIAN RUPEE	26,122	9,714	168.9%	36,814	-29.0%	110,857	42,161	162.9%
USDZAR	0	0	0.0%	0	0.0%	0	4	-100.0%
E-MICRO INR/USD	2,682	1,096	144.7%	2,564	4.6%	9,437	2,597	263.4%
CHINESE RENMINBI (CNH)	528	1,712	-69.2%	1,490	-64.6%	5,860	7,547	-22.4%
E-MICRO CAD/USD	17,020	21,582	-21.1%	16,895	0.7%	60,367	75,838	-20.4%
FCXRX	1,201	4	29,925.0%	1,599	-24.9%	5,403	4	134,975.0%
E-MICRO JPY/USD	41,769	30,433	37.2%	43,836	-4.7%	203,482	114,105	78.3%
E-MICRO USD/CNH	0	12	-100.0%	0	0.0%	0	60	-100.0%

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FX Options								
AUSTRALIAN DOLLAR	21,324	130,847	-83.7%	46,144	-53.8%	155,029	555,278	-72.1%
BRITISH POUND	53,353	220,632	-75.8%	38,286	39.4%	281,338	882,485	-68.1%
CANADIAN DOLLAR	23,662	126,738	-81.3%	27,977	-15.4%	132,524	698,111	-81.0%
EURO FX	267,907	635,975	-57.9%	193,300	38.6%	915,331	3,324,308	-72.5%
JAPANESE YEN	66,732	334,610	-80.1%	93,526	-28.6%	443,101	1,338,974	-66.9%
MEXICAN PESO	754	1,959	-61.5%	1,202	-37.3%	17,755	9,721	82.6%
NEW ZEALND DOLLAR	0	0	0.0%	0	-	0	0	0.0%
RUSSIAN RUBLE	0	356	-100.0%	0	0.0%	0	1,373	-100.0%
SWISS FRANC	468	6,367	-92.6%	569	-17.8%	4,145	30,749	-86.5%
JAPANESE YEN (EU)	28	577	-95.1%	12	133.3%	133	2,706	-95.1%
EURO FX (EU)	23	2,742	-99.2%	122	-81.1%	229	15,632	-98.5%
SWISS FRANC (EU)	4	0	-	1	300.0%	5	0	-
CANADIAN DOLLAR (EU)	5	22	-77.3%	9	-44.4%	46	1,528	-97.0%
BRITISH POUND (EU)	196	1,093	-82.1%	167	17.4%	821	6,280	-86.9%
AUSTRALIAN DLR (EU)	0	53	-100.0%	0	0.0%	2	970	-99.8%
AUD/USD PQO 2pm Fix	65,139	0	-	114,450	-43.1%	289,263	0	-
CAD/USD PQO 2pm Fix	75,591	0	-	94,842	-20.3%	303,455	0	-
GBP/USD PQO 2pm Fix	110,912	0	-	178,057	-37.7%	511,746	0	-
CHF/USD PQO 2pm Fix	1,423	0	-	2,142	-33.6%	8,284	0	-
JPY/USD PQO 2pm Fix	201,229	0	-	300,496	-33.0%	886,167	0	-
EUR/USD PQO 2pm Fix	493,844	0	-	509,421	-3.1%	1,561,545	0	-
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,260,517	1,010,716	24.7%	1,552,181	-18.8%	5,071,922	4,281,950	18.4%
FEEDER CATTLE	355,689	234,293	51.8%	303,851	17.1%	1,092,542	869,009	25.7%
LEAN HOGS	690,533	589,363	17.2%	963,173	-28.3%	3,243,432	2,697,020	20.3%
LUMBER	21,705	15,931	36.2%	14,942	45.3%	68,162	60,619	12.4%
MILK	20,263	22,613	-10.4%	33,774	-40.0%	109,477	83,489	31.1%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	2,290	4,092	-44.0%	5,344	-57.1%	21,551	23,395	-7.9%
BUTTER CS	2,683	3,188	-15.8%	4,175	-35.7%	11,873	13,930	-14.8%
CLASS IV MILK	431	1,464	-70.6%	1,727	-75.0%	5,393	2,914	85.1%
DRY WHEY	1,566	731	114.2%	2,708	-42.2%	10,149	4,470	127.0%
GSCI EXCESS RETURN FUT	1,584	1,419	11.6%	97,730	-98.4%	103,214	80,757	27.8%
GOLDMAN SACHS	32,392	27,598	17.4%	35,829	-9.6%	138,120	110,580	24.9%
HDD WEATHER	0	0	0.0%	0	0.0%	950	428	122.0%
CDD WEATHER	0	100	-100.0%	25,000	-100.0%	25,000	100	24,900.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	850	350	142.9%	250	240.0%	1,100	1,100	0.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	400	600	-33.3%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	50	-100.0%
CAT EURO SEASONAL STRIP	0	250	-100.0%	0	0.0%	0	250	-100.0%
HOUSING INDEX	4	16	-75.0%	14	-71.4%	51	35	45.7%
USD CRUDE PALM OIL	240	0	-	520	-53.8%	1,244	0	-
CASH-SETTLED CHEESE	8,737	8,732	0.1%	15,848	-44.9%	45,751	43,018	6.4%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	34,066	-100.0%	34,066	26,144	30.3%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	9,816	10,200	-3.8%	8,720	12.6%	38,740	38,564	0.5%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	275,820	420,278	-34.4%	309,699	-10.9%	1,057,406	1,607,703	-34.2%
FEEDER CATTLE	48,120	41,782	15.2%	45,340	6.1%	142,198	141,358	0.6%
LEAN HOGS	171,874	139,637	23.1%	199,306	-13.8%	703,552	564,055	24.7%
LUMBER	1,633	899	81.6%	996	64.0%	5,054	3,929	28.6%
MILK	30,133	20,534	46.7%	46,341	-35.0%	146,319	86,883	68.4%
MLK MID	19	6	216.7%	69	-72.5%	329	129	155.0%
NFD MILK	2,122	2,970	-28.6%	4,368	-51.4%	19,314	16,104	19.9%
BUTTER CS	1,003	1,129	-11.2%	810	23.8%	4,750	6,060	-21.6%
CLASS IV MILK	1,690	398	324.6%	1,326	27.5%	6,164	1,349	356.9%
DRY WHEY	606	226	168.1%	428	41.6%	1,891	434	335.7%
HDD WEATHER	0	0	0.0%	0	0.0%	1,250	0	0.0%
CDD WEATHER	0	0	0.0%	47,000	-100.0%	47,000	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	1,800	14,000	-87.1%	1,000	80.0%	2,800	27,500	-89.8%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	1,500	5,500	-72.7%
CAT WEATHER EUROPEAN	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	18	-100.0%	6	-100.0%	24	18	33.3%
LV CATL CSO	200	0	0.0%	59	239.0%	1,055	25	4,120.0%
CASH-SETTLED CHEESE	7,000	4,903	42.8%	6,469	8.2%	30,415	23,477	29.6%
Foreign Exchange Futures								
CHILEAN PESO	706	0	0.0%	307	130.0%	1,509	10	14,990.0%



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	VOLUME APR 2017	VOLUME APR 2016	% CHG	VOLUME MAR 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	51,377,132	41,209,678	24.7%	72,936,900	-29.6%	244,008,544	214,498,669	13.8%
Equity Index Futures	33,363,221	41,969,399	-20.5%	51,475,934	-35.2%	150,890,853	206,746,993	-27.0%
FX Futures	13,590,418	14,678,115	-7.4%	20,831,230	-34.8%	64,661,527	66,709,837	-3.1%
Commodities and Alternative Invest	2,409,300	1,931,056	24.8%	3,099,852	-22.3%	10,023,137	8,338,422	20.2%
Foreign Exchange Futures	706	0	0.0%	307	130.0%	1,509	10	14,990.0%
TOTAL FUTURES	100,740,777	99,788,248	1.0%	148,344,223	-32.1%	469,585,570	496,293,931	-5.4%
TOTAL OPTIONS GROUP								
Equity Index Options	13,149,199	11,416,942	15.2%	17,609,907	-25.3%	57,817,288	50,442,054	14.6%
Interest Rate Options	34,042,107	18,966,174	79.5%	39,687,638	-14.2%	133,903,969	111,686,054	19.9%
FX Options	1,382,594	1,461,971	-5.4%	1,600,723	-13.6%	5,510,919	6,868,115	-19.8%
Commodities and Alternative Invest	542,020	646,780	-16.2%	663,217	-18.3%	2,171,021	2,484,524	-12.6%
TOTAL OPTIONS	49,115,920	32,491,867	51.2%	59,561,485	-17.5%	199,403,197	171,480,747	16.3%
TOTAL COMBINED								
Interest Rate	85,419,239	60,175,852	41.9%	112,624,538	-24.2%	377,912,513	326,184,723	15.9%
Equity Index	46,512,420	53,386,341	-12.9%	69,085,841	-32.7%	208,708,141	257,189,047	-18.9%
FX	14,973,012	16,140,086	-7.2%	22,431,953	-33.3%	70,172,446	73,577,952	-4.6%
Commodities and Alternative Invest	2,951,320	2,577,836	14.5%	3,763,069	-21.6%	12,194,158	10,822,946	12.7%
Foreign Exchange	706	0	0.0%	307	130.0%	1,509	10	14,990.0%
GRAND TOTAL	149,856,697	132,280,115	13.3%	207,905,708	-27.9%	668,988,767	667,774,678	0.2%

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.