

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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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%