



CME Exchange Volume Report - Monthly

	VOLUME MAY 2017	VOLUME MAY 2016	% CHG	VOLUME APR 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
EURODOLLARS	53,434,726	46,085,804	15.9%	51,369,120	4.0%	297,427,277	260,581,813	14.1%
1-MONTH EURODOLLAR	10,247	3,620	183.1%	8,012	27.9%	26,240	6,280	317.8%
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	14,648,302	13,511,487	8.4%	16,361,512	-10.5%	78,865,296	75,096,901	5.0%
EURO MIDCURVE	15,264,767	9,414,069	62.1%	17,680,595	-13.7%	84,951,742	59,514,709	42.7%
Equity Index Futures								
E-MINI S&P500	28,105,291	33,049,264	-15.0%	27,397,350	2.6%	154,284,529	202,835,678	-23.9%
S&P 500	97,315	98,936	-1.6%	77,484	25.6%	639,652	894,781	-28.5%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	-	0	0	0.0%
E-MINI MIDCAP	308,302	347,829	-11.4%	327,303	-5.8%	1,839,931	2,278,853	-19.3%
S&P 400 MIDCAP	0	0	0.0%	0	-	0	0	0.0%
S&P 500 GROWTH	4	10	-60.0%	3	33.3%	59	106	-44.3%
S&P 500/VALUE	15,207	13,069	16.4%	21,624	-29.7%	81,178	68,185	19.1%
E-MINI RUSSELL 1000	999	293	241.0%	875	14.2%	5,236	3,245	61.4%
E-MINI NASDAQ 100	5,129,112	4,813,787	6.6%	4,376,908	17.2%	22,234,314	30,632,248	-27.4%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	225,304	272,051	-17.2%	242,852	-7.2%	1,369,530	2,107,462	-35.0%
NIKKEI 225 (YEN) STOCK	860,887	952,396	-9.6%	829,214	3.8%	4,655,942	7,006,276	-33.5%
NASDAQ BIOTECH	0	0	0.0%	0	0.0%	840	0	0.0%
S&P MATERIALS SECTOR	6,646	3,822	73.9%	2,832	134.7%	34,407	23,012	49.5%
S&P UTILITIES SECTOR	10,503	17,359	-39.5%	15,345	-31.6%	98,555	96,828	1.8%
S&P HEALTH CARE SECTOR	8,785	7,762	13.2%	6,531	34.5%	64,560	46,375	39.2%
S&P CONSUMER DSCRTRNRY SE	5,656	6,329	-10.6%	2,404	135.3%	40,248	48,089	-16.3%
S&P TECHNOLOGY SECTOR	5,198	4,493	15.7%	3,026	71.8%	33,834	23,487	44.1%
S&P CONSUMER STAPLES SECT	8,399	13,190	-36.3%	3,741	124.5%	48,285	115,074	-58.0%
S&P ENERGY SECTOR	11,087	5,560	99.4%	10,559	5.0%	75,309	41,570	81.2%
S&P FINANCIAL SECTOR	16,960	4,663	263.7%	18,784	-9.7%	108,285	63,162	71.4%
S&P INDUSTRIAL SECTOR	8,039	2,694	198.4%	2,021	297.8%	32,861	29,174	12.6%
E-MICRO NIFTY	0	0	0.0%	0	-	0	0	0.0%
IBOVESPA INDEX	665	938	-29.1%	702	-5.3%	3,487	3,256	7.1%
FT-SE 100	1,705	986	72.9%	944	80.6%	7,992	8,085	-1.2%
E-MINI RUSSELL 1000 VALUE	1,780	98	1,716.3%	1,747	1.9%	10,653	3,794	180.8%
NIFTY 50	15,535	8,429	84.3%	14,295	8.7%	43,646	40,311	8.3%
E-MINI RUSSELL 1000 GROWTH	930	98	849.0%	1,387	-32.9%	3,646	1,998	82.5%
E-MINI S&P REAL ESTATE SELE	2,089	0	-	5,290	-60.5%	20,272	0	-

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Equity Index Options								
E-MINI S&P500	4,597,529	5,258,888	-12.6%	3,021,978	52.1%	20,446,026	32,929,542	-37.9%
S&P 500	362,717	604,598	-40.0%	177,494	104.4%	1,516,110	3,976,459	-61.9%
E-MINI MIDCAP	0	4	-100.0%	0	0.0%	0	9	-100.0%
E-MINI NASDAQ 100	208,528	221,648	-5.9%	126,039	65.4%	884,205	1,214,591	-27.2%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
EOM S&P 500	111,153	131,636	-15.6%	166,336	-33.2%	849,489	760,274	11.7%
EOM EMINI S&P	1,629,279	1,316,704	23.7%	2,201,165	-26.0%	10,030,089	6,773,377	48.1%
EOW1 S&P 500	91,992	67,506	36.3%	97,157	-5.3%	399,162	253,813	57.3%
EOW1 EMINI S&P 500	1,112,547	905,918	22.8%	1,310,244	-15.1%	5,917,086	4,358,272	35.8%
EOW2 S&P 500	170,810	148,687	14.9%	64,364	165.4%	782,634	544,061	43.9%
EOW2 EMINI S&P 500	1,146,388	978,756	17.1%	1,139,512	0.6%	5,730,398	4,853,488	18.1%
EOW4 EMINI S&P 500	1,094,760	906,855	20.7%	59,717	1,733.2%	4,609,553	4,783,634	-3.6%
EOW3 EMINI S&P 500	3,248,834	1,202,601	170.2%	4,384,632	-25.9%	18,915,679	1,620,298	1,067.4%
EOW3 S&P 500	282,669	124,932	126.3%	400,561	-29.4%	1,794,063	242,969	638.4%



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FX Futures								
AUSTRALIAN DOLLAR	1,986,702	2,164,442	-8.2%	1,553,505	27.9%	9,161,729	10,631,818	-13.8%
BRITISH POUND	2,313,004	1,953,261	18.4%	2,009,568	15.1%	11,899,383	10,438,656	14.0%
BRAZIL REAL	102,938	84,753	21.5%	85,075	21.0%	453,677	428,426	5.9%
CANADIAN DOLLAR	1,559,173	1,476,442	5.6%	1,277,311	22.1%	7,062,179	7,988,279	-11.6%
E-MINI EURO FX	90,930	53,755	69.2%	73,469	23.8%	425,090	421,440	0.9%
EURO FX	4,129,194	3,192,592	29.3%	3,353,464	23.1%	21,289,025	20,971,294	1.5%
E-MINI JAPANESE YEN	44,847	24,704	81.5%	26,115	71.7%	169,282	177,856	-4.8%
JAPANESE YEN	3,355,666	2,141,878	56.7%	2,989,349	12.3%	16,973,179	15,535,903	9.3%
MEXICAN PESO	1,050,109	1,078,254	-2.6%	841,386	24.8%	5,024,726	5,558,795	-9.6%
NEW ZEALND DOLLAR	472,561	468,145	0.9%	319,940	47.7%	2,386,629	2,157,823	10.6%
NKR/USD CROSS RATE	1,254	1,356	-7.5%	799	56.9%	9,598	7,012	36.9%
RUSSIAN RUBLE	46,931	19,188	144.6%	34,151	37.4%	216,297	149,584	44.6%
S.AFRICAN RAND	35,813	13,986	156.1%	46,086	-22.3%	246,877	66,735	269.9%
SWISS FRANC	645,043	393,904	63.8%	391,812	64.6%	2,481,656	2,290,596	8.3%
AD/CD CROSS RATES	2	0	0.0%	6	-66.7%	23	36	-36.1%
AD/JY CROSS RATES	1,472	4,055	-63.7%	1,519	-3.1%	10,846	24,708	-56.1%
AD/NE CROSS RATES	259	138	87.7%	36	619.4%	369	464	-20.5%
BP/JY CROSS RATES	2,531	745	239.7%	3,182	-20.5%	12,497	6,925	80.5%
BP/SF CROSS RATES	164	4	4,000.0%	288	-43.1%	472	51	825.5%
CD/JY CROSS RATES	188	0	0.0%	154	22.1%	620	9	6,788.9%
EC/AD CROSS RATES	2,679	1,370	95.5%	1,814	47.7%	15,548	8,648	79.8%
EC/CD CROSS RATES	3,339	1,373	143.2%	2,006	66.5%	15,553	12,068	28.9%
EC/NOK CROSS RATES	106	0	0.0%	11	863.6%	232	5	4,540.0%
EC/SEK CROSS RATES	209	178	17.4%	126	65.9%	1,437	1,080	33.1%
EFX/BP CROSS RATES	50,904	42,221	20.6%	50,420	1.0%	298,804	376,162	-20.6%
EFX/JY CROSS RATES	54,006	18,610	190.2%	54,863	-1.6%	260,443	212,911	22.3%
EFX/SF CROSS RATES	30,943	15,898	94.6%	26,545	16.6%	168,147	161,268	4.3%
SF/JY CROSS RATES	0	0	-	0	0.0%	32	0	-
SKR/USD CROSS RATES	2,242	959	133.8%	1,477	51.8%	11,303	7,145	58.2%
HUNGARIAN FORINT (US)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	97	138	-29.7%	40	142.5%	2,729	2,595	5.2%
POLISH ZLOTY (EC)	130	2,224	-94.2%	71	83.1%	265	18,578	-98.6%
SHEKEL	0	0	0.0%	0	-	0	0	0.0%
RMB USD	21	74	-71.6%	2	950.0%	182	2,245	-91.9%
KOREAN WON	12	1	1,100.0%	11	9.1%	160	73	119.2%
TURKISH LIRA	595	3	19,733.3%	1,987	-70.1%	6,493	8	81,062.5%
TURKISH LIRA (EU)	0	0	0.0%	0	-	0	0	0.0%
E-MICRO EUR/USD	264,980	188,608	40.5%	234,641	12.9%	1,329,520	1,575,992	-15.6%
E-MICRO GBP/USD	59,474	49,240	20.8%	58,988	0.8%	314,092	266,898	17.7%
E-MICRO USD/CAD	0	0	0.0%	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	0	0.0%	0	0.0%	0	4	-100.0%
E-MICRO AUD/USD	71,670	84,955	-15.6%	60,039	19.4%	393,622	433,104	-9.1%
MICRO CHF/USD	1,176	1,404	-16.2%	840	40.0%	4,769	11,162	-57.3%
INDIAN RUPEE	45,789	13,568	237.5%	26,122	75.3%	156,646	55,729	181.1%
E-MICRO INR/USD	3,135	1,825	71.8%	2,682	16.9%	12,572	4,422	184.3%
E-MICRO CAD/USD	18,572	23,911	-22.3%	17,020	9.1%	78,939	99,749	-20.9%
FCXR	549	52	955.8%	1,201	-54.3%	5,952	56	10,528.6%
E-MICRO USD/CNH	0	0	0.0%	0	0.0%	0	60	-100.0%
E-MICRO JPY/USD	35,703	20,938	70.5%	41,769	-14.5%	239,185	135,043	77.1%
CHINESE RENMINBI (CNH)	1,888	826	128.6%	528	257.6%	7,748	8,373	-7.5%
USDZAR	0	0	0.0%	0	0.0%	0	4	-100.0%

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FX Options								
AUSTRALIAN DOLLAR	43,976	172,875	-74.6%	21,324	106.2%	199,005	728,153	-72.7%
BRITISH POUND	102,008	214,497	-52.4%	53,353	91.2%	383,346	1,096,982	-65.1%
CANADIAN DOLLAR	47,526	135,368	-64.9%	23,662	100.9%	180,050	833,479	-78.4%
EURO FX	336,263	640,083	-47.5%	267,907	25.5%	1,251,594	3,964,391	-68.4%
JAPANESE YEN	86,599	294,996	-70.6%	66,732	29.8%	529,700	1,633,970	-67.6%
MEXICAN PESO	1,057	1,527	-30.8%	754	40.2%	18,812	11,248	67.2%
NEW ZEALND DOLLAR	0	0	0.0%	0	-	0	0	0.0%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	0	1,373	-100.0%
SWISS FRANC	1,182	7,237	-83.7%	468	152.6%	5,327	37,986	-86.0%
JAPANESE YEN (EU)	4	969	-99.6%	28	-85.7%	137	3,675	-96.3%
EURO FX (EU)	61	2,637	-97.7%	23	165.2%	290	18,269	-98.4%
SWISS FRANC (EU)	6	0	-	4	50.0%	11	0	-
CANADIAN DOLLAR (EU)	32	78	-59.0%	5	540.0%	78	1,606	-95.1%
BRITISH POUND (EU)	127	651	-80.5%	196	-35.2%	948	6,931	-86.3%
AUSTRALIAN DLR (EU)	0	74	-100.0%	0	0.0%	2	1,044	-99.8%
EUR/USD PQO 2pm Fix	475,712	0	-	493,844	-3.7%	2,037,257	0	-
CHF/USD PQO 2pm Fix	2,503	0	-	1,423	75.9%	10,787	0	-
JPY/USD PQO 2pm Fix	188,766	0	-	201,229	-6.2%	1,074,933	0	-
GBP/USD PQO 2pm Fix	140,672	0	-	110,912	26.8%	652,418	0	-
CAD/USD PQO 2pm Fix	106,308	0	-	75,591	40.6%	409,763	0	-
AUD/USD PQO 2pm Fix	86,435	0	-	65,139	32.7%	375,698	0	-
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	2,164,723	1,234,841	75.3%	1,260,517	71.7%	7,236,645	5,516,791	31.2%
FEEDER CATTLE	337,360	182,499	84.9%	355,689	-5.2%	1,429,902	1,051,508	36.0%
LEAN HOGS	1,012,116	726,478	39.3%	690,533	46.6%	4,255,548	3,423,498	24.3%
LUMBER	16,706	12,953	29.0%	21,705	-23.0%	84,868	73,572	15.4%
MILK	30,371	27,322	11.2%	20,263	49.9%	139,848	110,811	26.2%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	3,977	4,553	-12.7%	2,290	73.7%	25,528	27,948	-8.7%
BUTTER CS	3,282	2,139	53.4%	2,683	22.3%	15,155	16,069	-5.7%
CLASS IV MILK	898	1,153	-22.1%	431	108.4%	6,291	4,067	54.7%
DRY WHEY	1,404	1,269	10.6%	1,566	-10.3%	11,553	5,739	101.3%
GSCI EXCESS RETURN FUT	1,052	2,354	-55.3%	1,584	-33.6%	104,266	83,111	25.5%
GOLDMAN SACHS	33,896	27,436	23.5%	32,392	4.6%	172,016	138,016	24.6%
HDD WEATHER	0	0	0.0%	0	0.0%	950	428	122.0%
CDD WEATHER	100	350	-71.4%	0	0.0%	25,100	450	5,477.8%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	0	200	-100.0%	850	-100.0%	1,100	1,300	-15.4%
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	0	0.0%	0	0.0%	0	250	-100.0%
HOUSING INDEX	12	16	-25.0%	4	200.0%	63	51	23.5%
USD CRUDE PALM OIL	200	0	-	240	-16.7%	1,444	0	-
CASH-SETTLED CHEESE	7,629	12,282	-37.9%	8,737	-12.7%	53,380	55,300	-3.5%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	34,066	26,144	30.3%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	13,840	7,940	74.3%	9,816	41.0%	52,580	46,504	13.1%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	302,473	461,241	-34.4%	275,820	9.7%	1,359,879	2,068,944	-34.3%
FEEDER CATTLE	40,485	33,370	21.3%	48,120	-15.9%	182,683	174,728	4.6%
LEAN HOGS	209,250	180,665	15.8%	171,874	21.7%	912,802	744,720	22.6%
LUMBER	1,175	884	32.9%	1,633	-28.0%	6,229	4,813	29.4%
MILK	40,845	30,675	33.2%	30,133	35.5%	187,164	117,558	59.2%
MLK MID	126	4	3,050.0%	19	563.2%	455	133	242.1%
NFD MILK	3,915	4,672	-16.2%	2,122	84.5%	23,229	20,776	11.8%
BUTTER CS	1,380	902	53.0%	1,003	37.6%	6,130	6,962	-12.0%
CLASS IV MILK	2,513	290	766.6%	1,690	48.7%	8,677	1,639	429.4%
DRY WHEY	396	192	106.3%	606	-34.7%	2,287	626	265.3%
HDD WEATHER	0	0	0.0%	0	0.0%	1,250	0	0.0%
CDD WEATHER	0	0	0.0%	0	0.0%	47,000	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	0	1,000	-100.0%	1,800	-100.0%	2,800	28,500	-90.2%
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	0	0.0%	0	0.0%	24	18	33.3%
LV CATL CSO	102	218	-53.2%	200	-49.0%	1,157	243	376.1%
CASH-SETTLED CHEESE	9,581	9,216	4.0%	7,000	36.9%	39,996	32,693	22.3%
Foreign Exchange Futures								
CHILEAN PESO	279	0	0.0%	706	-60.5%	1,788	10	17,780.0%



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TOTAL FUTURES GROUP								
Interest Rate Futures	53,444,973	46,089,424	16.0%	51,377,132	4.0%	297,453,517	260,588,093	14.1%
Equity Index Futures	34,846,398	39,624,056	-12.1%	33,363,221	4.4%	185,737,251	246,371,049	-24.6%
FX Futures	16,487,000	13,539,978	21.8%	13,590,418	21.3%	81,148,527	80,249,815	1.1%
Commodities and Alternative Invest	3,627,566	2,243,785	61.7%	2,409,300	50.6%	13,650,703	10,582,207	29.0%
Foreign Exchange Futures	279	0	0.0%	706	-60.5%	1,788	10	17,780.0%
TOTAL FUTURES	108,406,216	101,497,243	6.8%	100,740,777	7.6%	577,991,786	597,791,174	-3.3%
TOTAL OPTIONS GROUP								
Equity Index Options	14,057,206	11,868,733	18.4%	13,149,199	6.9%	71,874,494	62,310,787	15.3%
Interest Rate Options	29,913,069	22,925,556	30.5%	34,042,107	-12.1%	163,817,038	134,611,610	21.7%
FX Options	1,619,237	1,470,992	10.1%	1,382,594	17.1%	7,130,156	8,339,107	-14.5%
Commodities and Alternative Invest	612,241	723,329	-15.4%	542,020	13.0%	2,783,262	3,207,853	-13.2%
TOTAL OPTIONS	46,201,753	36,988,610	24.9%	49,115,920	-5.9%	245,604,950	208,469,357	17.8%
TOTAL COMBINED								
Interest Rate	83,358,042	69,014,980	20.8%	85,419,239	-2.4%	461,270,555	395,199,703	16.7%
Equity Index	48,903,604	51,492,789	-5.0%	46,512,420	5.1%	257,611,745	308,681,836	-16.5%
FX	18,106,237	15,010,970	20.6%	14,973,012	20.9%	88,278,683	88,588,922	-0.4%
Commodities and Alternative Invest	4,239,807	2,967,114	42.9%	2,951,320	43.7%	16,433,965	13,790,060	19.2%
Foreign Exchange	279	0	0.0%	706	-60.5%	1,788	10	17,780.0%
GRAND TOTAL	154,607,969	138,485,853	11.6%	149,856,697	3.2%	823,596,736	806,260,531	2.2%

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