

CME Exchange Volume Report - Monthly

	VOLUME AUG 2017	VOLUME AUG 2016	% CHG	VOLUME JUL 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
EURODOLLARS	44,393,530	49,707,148	-10.7%	40,527,351	9.5%	436,470,783	416,393,555	4.8%
1-MONTH EURODOLLAR	2,237	504	343.8%	2,105	6.3%	44,971	9,734	362.0%
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	7,458,409	13,091,899	-43.0%	6,871,392	8.5%	109,194,938	119,200,373	-8.4%
EURO MIDCURVE	15,046,191	6,417,400	134.5%	9,917,397	51.7%	122,211,130	86,682,628	41.0%
Equity Index Futures								
E-MINI S&P500	32,605,352	33,428,699	-2.5%	22,213,435	46.8%	249,418,259	316,019,692	-21.1%
S&P 500	80,197	94,459	-15.1%	52,266	53.4%	980,072	1,427,005	-31.3%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	-	0	0	0.0%
E-MINI MIDCAP	308,005	313,218	-1.7%	246,470	25.0%	2,931,459	3,551,574	-17.5%
S&P 400 MIDCAP	0	0	0.0%	0	-	0	0	0.0%
S&P 500 GROWTH	3	4	-25.0%	6	-50.0%	147	167	-12.0%
S&P 500/VALUE	21,793	3,686	491.2%	25,534	-14.7%	162,132	92,819	74.7%
E-MINI RUSSELL 2000	454,107	0	-	136,286	233.2%	590,393	0	-
E-MINI RUSSELL 1000	3,817	63	5,958.7%	2,100	81.8%	12,826	3,780	239.3%
E-MINI NASDAQ 100	7,491,487	4,059,230	84.6%	5,528,670	35.5%	44,266,960	44,594,205	-0.7%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	218,230	231,894	-5.9%	170,906	27.7%	2,080,660	3,169,947	-34.4%
NIKKEI 225 (YEN) STOCK	828,791	884,434	-6.3%	663,953	24.8%	7,216,871	10,428,008	-30.8%
NASDAQ BIOTECH	100	0	0.0%	50	100.0%	2,172	124	1,651.6%
S&P MATERIALS SECTOR	4,060	4,530	-10.4%	4,437	-8.5%	59,159	43,061	37.4%
S&P UTILITIES SECTOR	11,822	29,716	-60.2%	9,471	24.8%	182,290	202,150	-9.8%
S&P HEALTH CARE SECTOR	12,852	6,752	90.3%	6,123	109.9%	124,764	91,414	36.5%
S&P CONSUMER DSCRTNRY SE	3,583	3,560	0.6%	4,447	-19.4%	57,398	83,915	-31.6%
S&P TECHNOLOGY SECTOR	5,851	2,531	131.2%	8,845	-33.8%	70,630	47,464	48.8%
S&P CONSUMER STAPLES SECT	5,112	19,971	-74.4%	5,156	-0.9%	90,089	225,098	-60.0%
S&P ENERGY SECTOR	13,253	12,840	3.2%	10,908	21.5%	120,540	76,637	57.3%
S&P FINANCIAL SECTOR	23,920	4,766	401.9%	20,862	14.7%	212,489	90,558	134.6%
S&P INDUSTRIAL SECTOR	15,559	1,560	897.4%	4,778	225.6%	67,171	56,747	18.4%
E-MICRO NIFTY	0	0	0.0%	0	-	0	0	0.0%
IBOVESPA INDEX	1,047	816	28.3%	152	588.8%	5,215	5,479	-4.8%
FT-SE 100	2,974	1,268	134.5%	2,529	17.6%	15,768	13,961	12.9%
E-MINI RUSSELL 1000 VALUE	6,178	224	2,658.0%	2,347	163.2%	20,664	6,249	230.7%
E-MINI S&P REAL ESTATE SELE	4,133	3	137,666.7%	3,905	5.8%	41,781	3	#####
NIFTY 50	15,995	14,497	10.3%	15,006	6.6%	84,770	67,798	25.0%
E-MINI RUSSELL 1000 GROWTH	10,307	79	12,946.8%	1,629	532.7%	17,162	2,355	628.7%

CME Exchange Volume Report - Monthly

	VOLUME AUG 2017	VOLUME AUG 2016	% CHG	VOLUME JUL 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Equity Index Options								
E-MINI S&P500	5,705,797	2,913,647	95.8%	2,337,042	144.1%	33,117,984	41,729,740	-20.6%
S&P 500	483,641	248,482	94.6%	147,927	226.9%	2,542,536	4,681,480	-45.7%
E-MINI MIDCAP	0	6	-100.0%	0	0.0%	0	16	-100.0%
E-MINI RUSSELL 2000	6,724	0	-	2,188	207.3%	8,912	0	-
E-MINI NASDAQ 100	360,616	216,473	66.6%	276,966	30.2%	1,816,708	1,787,187	1.7%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
EOM S&P 500	192,110	118,220	62.5%	163,904	17.2%	1,396,096	1,369,472	1.9%
EOM EMINI S&P	2,080,680	1,613,558	28.9%	1,351,158	54.0%	15,882,299	12,588,256	26.2%
EOW1 S&P 500	91,082	79,921	14.0%	126,069	-27.8%	695,827	464,772	49.7%
EOW1 EMINI S&P 500	940,366	1,192,254	-21.1%	911,791	3.1%	8,734,638	7,691,663	13.6%
EOW2 S&P 500	197,130	137,476	43.4%	159,598	23.5%	1,324,566	1,023,952	29.4%
EOW2 EMINI S&P 500	1,383,549	1,031,963	34.1%	835,882	65.5%	9,002,565	7,866,144	14.4%
EOW4 EMINI S&P 500	1,275,028	1,053,465	21.0%	801,966	59.0%	7,573,159	8,662,314	-12.6%
EOM3 E-MINI S&P 500 END OF M	5,170	0	-	2,761	87.3%	7,931	0	-
EOW3 EMINI S&P 500	3,575,196	2,986,537	19.7%	2,958,456	20.8%	28,049,806	12,077,619	132.2%
EOW3 S&P 500	375,215	297,480	26.1%	386,535	-2.9%	2,814,477	1,719,369	63.7%

CME Exchange Volume Report - Monthly

	VOLUME AUG 2017	VOLUME AUG 2016	% CHG	VOLUME JUL 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
FX Futures								
AUSTRALIAN DOLLAR	2,048,551	2,015,427	1.6%	1,934,693	5.9%	15,252,423	16,934,380	-9.9%
BRITISH POUND	2,124,718	1,855,126	14.5%	1,991,918	6.7%	19,163,804	18,664,847	2.7%
BRAZIL REAL	100,119	88,132	13.6%	86,565	15.7%	708,558	661,724	7.1%
CANADIAN DOLLAR	1,517,918	1,408,322	7.8%	1,641,928	-7.6%	12,358,461	12,302,331	0.5%
E-MINI EURO FX	97,241	48,572	100.2%	83,774	16.1%	730,577	624,111	17.1%
EURO FX	4,681,034	2,994,631	56.3%	4,449,786	5.2%	35,765,685	31,696,178	12.8%
E-MINI JAPANESE YEN	23,231	27,185	-14.5%	31,494	-26.2%	270,285	276,307	-2.2%
JAPANESE YEN	3,398,447	2,225,832	52.7%	2,819,809	20.5%	26,958,956	23,942,217	12.6%
MEXICAN PESO	812,852	1,124,265	-27.7%	711,791	14.2%	7,963,101	8,759,540	-9.1%
NEW ZEALND DOLLAR	513,327	451,233	13.8%	441,726	16.2%	3,989,813	3,611,870	10.5%
NKR/USD CROSS RATE	1,461	1,721	-15.1%	2,061	-29.1%	16,134	12,544	28.6%
RUSSIAN RUBLE	54,878	31,403	74.8%	29,049	88.9%	402,085	262,009	53.5%
S.AFRICAN RAND	52,487	21,320	146.2%	60,009	-12.5%	429,342	123,514	247.6%
SWISS FRANC	687,886	418,372	64.4%	603,364	14.0%	4,410,988	3,687,666	19.6%
AD/CD CROSS RATES	4	0	0.0%	157	-97.5%	545	37	1,373.0%
AD/JY CROSS RATES	2,666	1,864	43.0%	2,285	16.7%	19,833	34,310	-42.2%
AD/NE CROSS RATES	101	35	188.6%	263	-61.6%	874	671	30.3%
BP/JY CROSS RATES	3,549	1,946	82.4%	2,158	64.5%	23,303	14,964	55.7%
BP/SF CROSS RATES	15	7	114.3%	53	-71.7%	612	316	93.7%
CD/JY CROSS RATES	300	0	0.0%	66	354.5%	988	10	9,780.0%
EC/AD CROSS RATES	1,040	933	11.5%	1,217	-14.5%	26,737	13,044	105.0%
EC/CD CROSS RATES	3,298	1,381	138.8%	3,512	-6.1%	32,752	18,524	76.8%
EC/NOK CROSS RATES	321	0	0.0%	160	100.6%	885	7	12,542.9%
EC/SEK CROSS RATES	446	31	1,338.7%	755	-40.9%	4,410	1,851	138.2%
EFX/BP CROSS RATES	57,218	39,406	45.2%	52,024	10.0%	561,337	603,192	-6.9%
EFX/JY CROSS RATES	74,677	18,920	294.7%	58,295	28.1%	527,882	337,003	56.6%
EFX/SF CROSS RATES	37,379	19,982	87.1%	46,618	-19.8%	304,192	279,395	8.9%
SF/JY CROSS RATES	0	0	-	0	0.0%	32	0	-
SKR/USD CROSS RATES	1,523	1,263	20.6%	1,203	26.6%	19,219	13,876	38.5%
HUNGARIAN FORINT (US)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	80	2,337	-96.6%	114	-29.8%	3,107	8,482	-63.4%
POLISH ZLOTY (EC)	18	5	260.0%	30	-40.0%	371	19,783	-98.1%
SHEKEL	228	0	0.0%	0	-	228	0	0.0%
RMB USD	28	22	27.3%	18	55.6%	270	2,796	-90.3%
KOREAN WON	8	6	33.3%	6	33.3%	230	124	85.5%
TURKISH LIRA	2,089	0	0.0%	464	350.2%	13,546	8	169,225.0%
TURKISH LIRA (EU)	0	0	0.0%	0	-	0	0	0.0%
E-MICRO EUR/USD	281,860	184,407	52.8%	176,724	59.5%	2,031,467	2,275,583	-10.7%
E-MICRO GBP/USD	36,635	103,075	-64.5%	31,778	15.3%	459,741	607,494	-24.3%
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	105,362	132,532	-20.5%	99,803	5.6%	682,310	800,483	-14.8%
MICRO CHF/USD	1,023	1,286	-20.5%	836	22.4%	7,536	15,557	-51.6%
INDIAN RUPEE	35,535	10,507	238.2%	23,615	50.5%	247,160	96,924	155.0%
E-MICRO USD/CNH	0	0	0.0%	0	0.0%	0	61	-100.0%
E-MICRO CAD/USD	24,740	20,567	20.3%	25,429	-2.7%	151,043	163,784	-7.8%
FCXR	0	58	-100.0%	0	0.0%	6,243	468	1,234.0%
E-MICRO INR/USD	2,197	2,865	-23.3%	2,833	-22.4%	20,406	14,162	44.1%
CHINESE RENMINBI (CNH)	1,404	883	59.0%	685	105.0%	11,137	11,729	-5.0%
E-MICRO JPY/USD	30,881	28,667	7.7%	26,367	17.1%	327,675	234,673	39.6%
USDZAR	0	0	0.0%	0	0.0%	0	6	-100.0%

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.

CME Exchange Volume Report - Monthly

	VOLUME AUG 2017	VOLUME AUG 2016	% CHG	VOLUME JUL 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
FX Options								
AUSTRALIAN DOLLAR	0	115,500	-100.0%	0	0.0%	212,674	1,113,236	-80.9%
BRITISH POUND	0	180,053	-100.0%	0	0.0%	476,257	1,668,254	-71.5%
CANADIAN DOLLAR	0	97,018	-100.0%	0	0.0%	190,922	1,168,774	-83.7%
EURO FX	0	482,529	-100.0%	0	0.0%	1,319,366	5,793,661	-77.2%
JAPANESE YEN	0	273,369	-100.0%	0	0.0%	576,337	2,614,047	-78.0%
MEXICAN PESO	235	3,971	-94.1%	448	-47.5%	21,120	21,211	-0.4%
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	0	4,207	-100.0%	0	0.0%	5,710	53,469	-89.3%
JAPANESE YEN (EU)	0	95	-100.0%	40	-100.0%	180	5,898	-96.9%
EURO FX (EU)	90	586	-84.6%	13	592.3%	436	28,313	-98.5%
SWISS FRANC (EU)	1	0	-	0	0.0%	15	0	-
CANADIAN DOLLAR (EU)	13	18	-27.8%	12	8.3%	111	1,786	-93.8%
BRITISH POUND (EU)	443	100	343.0%	278	59.4%	1,765	9,066	-80.5%
AUSTRALIAN DLR (EU)	0	22	-100.0%	0	0.0%	2	1,146	-99.8%
CHF/USD PQO 2pm Fix	3,799	72	5,176.4%	3,423	11.0%	19,735	72	27,309.7%
GBP/USD PQO 2pm Fix	235,577	801	29,310.4%	200,987	17.2%	1,408,773	801	175,776.8%
AUD/USD PQO 2pm Fix	146,276	496	29,391.1%	202,270	-27.7%	859,034	496	173,092.3%
EUR/USD PQO 2pm Fix	1,073,610	1,439	74,508.1%	865,807	24.0%	4,620,352	1,439	320,980.8%
JPY/USD PQO 2pm Fix	341,672	533	64,003.6%	304,275	12.3%	2,024,393	533	379,711.1%
CAD/USD PQO 2pm Fix	168,303	595	28,186.2%	236,341	-28.8%	991,536	595	166,544.7%

Commodities and Alternative Investments

Futures								
LIVE CATTLE	1,155,815	990,866	16.6%	1,487,063	-22.3%	11,080,674	8,430,623	31.4%
FEEDER CATTLE	383,206	248,780	54.0%	300,121	27.7%	2,370,672	1,645,807	44.0%
LEAN HOGS	976,007	645,478	51.2%	981,241	-0.5%	7,332,862	5,833,304	25.7%
LUMBER	15,684	17,397	-9.8%	14,333	9.4%	130,231	118,686	9.7%
MILK	31,494	30,654	2.7%	25,564	23.2%	222,480	203,952	9.1%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,567	4,435	25.5%	2,733	103.7%	39,339	39,699	-0.9%
BUTTER CS	4,086	4,072	0.3%	3,203	27.6%	25,126	24,668	1.9%
CLASS IV MILK	1,120	937	19.5%	525	113.3%	8,656	7,858	10.2%
DRY WHEY	1,211	1,617	-25.1%	887	36.5%	14,991	9,406	59.4%
GSCI EXCESS RETURN FUT	825	4,125	-80.0%	3,069	-73.1%	212,086	171,085	24.0%
GOLDMAN SACHS	31,982	29,797	7.3%	35,933	-11.0%	274,649	221,572	24.0%
HDD WEATHER	0	0	0.0%	0	0.0%	950	428	122.0%
CDD WEATHER	0	475	-100.0%	850	-100.0%	26,250	3,325	689.5%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	1,100	1,575	-30.2%
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	18	5	260.0%	6	200.0%	100	68	47.1%
USD CRUDE PALM OIL	0	120	-100.0%	60	-100.0%	1,504	120	1,153.3%
CASH-SETTLED CHEESE	10,251	9,038	13.4%	7,744	32.4%	79,455	85,648	-7.2%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	68,132	52,288	30.3%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	5,192	7,476	-30.6%	5,660	-8.3%	74,688	75,256	-0.8%

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.

CME Exchange Volume Report - Monthly

	VOLUME AUG 2017	VOLUME AUG 2016	% CHG	VOLUME JUL 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Commodities and Alternative Investments								
Options								
LIVE CATTLE	224,112	302,587	-25.9%	179,017	25.2%	1,989,764	2,910,664	-31.6%
FEEDER CATTLE	41,183	39,291	4.8%	23,262	77.0%	275,750	275,647	0.0%
LEAN HOGS	318,527	180,742	76.2%	189,071	68.5%	1,640,757	1,319,314	24.4%
LUMBER	1,020	950	7.4%	744	37.1%	8,937	7,352	21.6%
MILK	36,941	35,933	2.8%	33,115	11.6%	286,962	220,433	30.2%
MLK MID	0	193	-100.0%	16	-100.0%	501	472	6.1%
NFD MILK	3,038	2,311	31.5%	2,334	30.2%	32,871	26,884	22.3%
BUTTER CS	2,174	1,108	96.2%	1,786	21.7%	11,469	10,031	14.3%
CLASS IV MILK	1,763	1,309	34.7%	942	87.2%	14,099	7,792	80.9%
DRY WHEY	71	139	-48.9%	957	-92.6%	3,501	806	334.4%
HDD WEATHER	0	0	0.0%	0	0.0%	1,250	0	0.0%
CDD WEATHER	0	500	-100.0%	0	0.0%	47,000	1,000	4,600.0%
HDD SEASONAL STRIP	7,500	0	0.0%	0	0.0%	7,500	0	0.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	2,800	29,250	-90.4%
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	10	0	0.0%	0	0.0%	35	18	94.4%
LV CATL CSO	0	5	-100.0%	10	-100.0%	1,267	254	398.8%
CASH-SETTLED CHEESE	6,585	8,753	-24.8%	5,561	18.4%	55,522	57,884	-4.1%
Foreign Exchange Futures								
CHILEAN PESO	5,482	0	0.0%	4,994	9.8%	17,041	10	170,310.0%

CME Exchange Volume Report - Monthly

	VOLUME AUG 2017	VOLUME AUG 2016	% CHG	VOLUME JUL 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	44,395,767	49,707,652	-10.7%	40,529,456	9.5%	436,515,754	416,403,289	4.8%
Equity Index Futures	42,148,528	39,118,800	7.7%	29,140,271	44.6%	308,831,841	380,300,210	-18.8%
FX Futures	16,818,775	13,284,526	26.6%	15,445,435	8.9%	133,906,283	127,128,582	5.3%
Commodities and Alternative Invest	2,622,458	1,995,272	31.4%	2,868,992	-8.6%	21,964,345	16,926,268	29.8%
Foreign Exchange Futures	5,482	0	0.0%	4,994	9.8%	17,041	10	170,310.0%
TOTAL FUTURES	105,991,010	104,106,250	1.8%	87,989,148	20.5%	901,235,264	940,758,359	-4.2%
TOTAL OPTIONS GROUP								
Equity Index Options	16,672,304	11,889,482	40.2%	10,462,243	59.4%	112,967,504	101,661,984	11.1%
Interest Rate Options	22,504,600	19,509,299	15.4%	16,788,789	34.0%	231,406,068	205,883,001	12.4%
FX Options	1,970,019	1,161,404	69.6%	1,813,894	8.6%	12,728,718	12,484,170	2.0%
Commodities and Alternative Invest	642,924	573,821	12.0%	436,815	47.2%	4,381,485	4,873,301	-10.1%
TOTAL OPTIONS	41,789,847	33,134,006	26.1%	29,501,741	41.7%	361,483,775	324,902,456	11.3%
TOTAL COMBINED								
Interest Rate	66,900,367	69,216,951	-3.3%	57,318,245	16.7%	667,921,822	622,286,290	7.3%
Equity Index	58,820,832	51,008,282	15.3%	39,602,514	48.5%	421,799,345	481,962,194	-12.5%
FX	18,788,794	14,445,930	30.1%	17,259,329	8.9%	146,635,001	139,612,752	5.0%
Commodities and Alternative Invest	3,265,382	2,569,093	27.1%	3,305,807	-1.2%	26,345,830	21,799,569	20.9%
Foreign Exchange	5,482	0	0.0%	4,994	9.8%	17,041	10	170,310.0%
GRAND TOTAL	147,780,857	137,240,256	7.7%	117,490,889	25.8%	1,262,719,039	1,265,660,815	-0.2%