

CME Exchange Volume Report - Monthly

	VOLUME SEP 2017	VOLUME SEP 2016	% CHG	VOLUME AUG 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
EURODOLLARS	54,730,960	49,586,179	10.4%	44,393,530	23.3%	491,201,743	465,979,734	5.4%
1-MONTH EURODOLLAR	2,893	587	392.8%	2,237	29.3%	47,864	10,321	363.8%
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	11,448,795	13,613,908	-15.9%	7,458,409	53.5%	120,643,733	132,814,281	-9.2%
EURO MIDCURVE	16,405,981	7,303,011	124.6%	15,046,191	9.0%	138,617,111	93,985,639	47.5%
Equity Index Futures								
E-MINI S&P500	33,472,914	49,728,892	-32.7%	32,605,352	2.7%	282,891,173	365,748,584	-22.7%
S&P 500	190,828	311,370	-38.7%	80,197	137.9%	1,170,900	1,738,375	-32.6%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	-	0	0	0.0%
E-MINI MIDCAP	431,674	626,528	-31.1%	308,005	40.2%	3,363,133	4,178,102	-19.5%
S&P 400 MIDCAP	0	0	0.0%	0	-	0	0	0.0%
S&P 500 GROWTH	85	41	107.3%	3	2,733.3%	232	208	11.5%
S&P 500/VALUE	14,938	3,553	320.4%	21,793	-31.5%	177,070	96,372	83.7%
E-MINI RUSSELL 2000	3,146,541	0	-	454,107	592.9%	3,736,934	0	-
E-MINI RUSSELL 1000	18,365	243	7,457.6%	3,817	381.1%	31,191	4,023	675.3%
E-MINI NASDAQ 100	6,785,352	6,567,398	3.3%	7,491,487	-9.4%	51,052,312	51,161,603	-0.2%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	275,584	324,798	-15.2%	218,230	26.3%	2,356,244	3,494,745	-32.6%
NIKKEI 225 (¥) STOCK	857,638	1,147,668	-25.3%	828,791	3.5%	8,074,509	11,575,676	-30.2%
NASDAQ BIOTECH	977	248	294.0%	100	877.0%	3,149	372	746.5%
S&P MATERIALS SECTOR	18,664	12,271	52.1%	4,060	359.7%	77,823	55,332	40.6%
S&P UTILITIES SECTOR	76,064	26,463	187.4%	11,822	543.4%	258,354	228,613	13.0%
S&P HEALTH CARE SECTOR	28,128	13,305	111.4%	12,852	118.9%	152,892	104,719	46.0%
S&P CONSUMER DSCRTNRY SE	10,215	27,887	-63.4%	3,583	185.1%	67,613	111,802	-39.5%
S&P TECHNOLOGY SECTOR	22,581	14,523	55.5%	5,851	285.9%	93,211	61,987	50.4%
S&P CONSUMER STAPLES SECT	61,377	39,297	56.2%	5,112	1,100.6%	151,466	264,395	-42.7%
S&P ENERGY SECTOR	35,317	19,291	83.1%	13,253	166.5%	155,857	95,928	62.5%
S&P FINANCIAL SECTOR	67,597	21,262	217.9%	23,920	182.6%	280,086	111,820	150.5%
S&P INDUSTRIAL SECTOR	14,044	25,356	-44.6%	15,559	-9.7%	81,215	82,103	-1.1%
E-MICRO NIFTY	0	0	0.0%	0	-	0	0	0.0%
IBOVESPA INDEX	192	519	-63.0%	1,047	-81.7%	5,407	5,998	-9.9%
FT-SE 100	907	441	105.7%	1,145	-20.8%	4,731	5,881	-19.6%
E-MINI RUSSELL 1000 VALUE	33,092	1,806	1,732.3%	6,178	435.6%	53,756	8,055	567.4%
E-MINI S&P REAL ESTATE SELE	14,821	1,072	1,282.6%	4,133	258.6%	56,602	1,075	5,165.3%
NIFTY 50	18,228	22,979	-20.7%	15,995	14.0%	102,998	90,777	13.5%
E-MINI RUSSELL 1000 GROWTH	9,659	255	3,687.8%	10,307	-6.3%	26,821	2,610	927.6%
FTSE Emerging	41	160	-74.4%	43	-4.7%	269	1,357	-80.2%
E-mini FTSE 100 (USD)	266	0	0.0%	35	660.0%	386	373	3.5%
E-mini FTSE China 50	1,449	833	73.9%	1,751	-17.2%	13,045	7,784	67.6%



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Equity Index Options								
E-MINI S&P500	4,585,072	4,566,839	0.4%	5,705,797	-19.6%	37,703,056	46,296,579	-18.6%
S&P 500	320,586	208,661	53.6%	483,641	-33.7%	2,863,122	4,890,141	-41.5%
E-MINI MIDCAP	0	1	-100.0%	0	0.0%	0	17	-100.0%
E-MINI RUSSELL 2000	10,761	0	-	6,724	60.0%	19,673	0	-
E-MINI NASDAQ 100	230,746	226,932	1.7%	360,616	-36.0%	2,047,454	2,014,119	1.7%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
EOM S&P 500	218,798	232,428	-5.9%	192,110	13.9%	1,614,894	1,601,900	0.8%
EOM EMINI S&P	2,073,790	2,454,627	-15.5%	2,080,680	-0.3%	17,956,089	15,042,883	19.4%
EOW1 S&P 500	73,833	67,367	9.6%	91,082	-18.9%	769,660	532,139	44.6%
EOW1 EMINI S&P 500	741,584	1,081,353	-31.4%	940,366	-21.1%	9,476,222	8,773,016	8.0%
EOW2 S&P 500	136,564	154,814	-11.8%	197,130	-30.7%	1,461,130	1,178,766	24.0%
EOW2 EMINI S&P 500	612,816	1,216,922	-49.6%	1,383,549	-55.7%	9,615,381	9,083,066	5.9%
EOW4 EMINI S&P 500	986,983	1,605,212	-38.5%	1,275,028	-22.6%	8,560,142	10,267,526	-16.6%
EOM3 E-MINI S&P 500 END OF M	1,704	0	-	458	272.1%	2,400	0	-
EOW3 EMINI S&P 500	2,524,133	3,617,473	-30.2%	3,575,196	-29.4%	30,573,939	15,695,092	94.8%
EOW3 S&P 500	360,150	319,152	12.8%	375,215	-4.0%	3,174,627	2,038,521	55.7%
E-mini Russell 2000	20,647	0	-	4,029	412.5%	26,244	0	-
E-mini Russell 2000	3,052	0	-	683	346.9%	4,690	0	-

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FX Futures								
AUSTRALIAN DOLLAR	2,604,614	2,449,701	6.3%	2,048,551	27.1%	17,857,037	19,384,081	-7.9%
BRITISH POUND	3,406,683	2,559,879	33.1%	2,124,718	60.3%	22,570,487	21,224,726	6.3%
BRAZIL REAL	108,232	85,805	26.1%	100,119	8.1%	816,790	747,529	9.3%
CANADIAN DOLLAR	2,143,265	1,860,536	15.2%	1,517,918	41.2%	14,501,726	14,162,867	2.4%
E-MINI EURO FX	134,483	69,816	92.6%	97,241	38.3%	865,060	693,927	24.7%
EURO FX	5,929,681	4,677,686	26.8%	4,681,034	26.7%	41,695,366	36,373,864	14.6%
E-MINI JAPANESE YEN	17,909	31,266	-42.7%	23,231	-22.9%	288,194	307,573	-6.3%
JAPANESE YEN	4,610,244	3,262,282	41.3%	3,398,447	35.7%	31,569,200	27,204,499	16.0%
MEXICAN PESO	1,546,883	1,718,457	-10.0%	812,852	90.3%	9,509,984	10,477,997	-9.2%
NEW ZEALND DOLLAR	698,914	726,841	-3.8%	513,327	36.2%	4,688,727	4,338,711	8.1%
NKR/USD CROSS RATE	3,412	4,078	-16.3%	1,461	133.5%	19,546	16,622	17.6%
RUSSIAN RUBLE	77,829	82,020	-5.1%	54,878	41.8%	479,914	344,029	39.5%
S.AFRICAN RAND	86,751	33,711	157.3%	52,487	65.3%	516,093	157,225	228.3%
SWISS FRANC	772,884	596,928	29.5%	687,886	12.4%	5,183,872	4,284,594	21.0%
AD/CD CROSS RATES	220	13	1,592.3%	4	5,400.0%	765	50	1,430.0%
AD/JY CROSS RATES	5,680	3,850	47.5%	2,666	113.1%	25,513	38,160	-33.1%
AD/NE CROSS RATES	39	41	-4.9%	101	-61.4%	913	712	28.2%
BP/JY CROSS RATES	5,062	2,452	106.4%	3,549	42.6%	28,365	17,416	62.9%
BP/SF CROSS RATES	85	50	70.0%	15	466.7%	697	366	90.4%
CD/JY CROSS RATES	502	1	50,100.0%	300	67.3%	1,490	11	13,445.5%
EC/AD CROSS RATES	4,038	3,900	3.5%	1,040	288.3%	30,775	16,944	81.6%
EC/CD CROSS RATES	9,081	5,124	77.2%	3,298	175.3%	41,833	23,648	76.9%
EC/NOK CROSS RATES	521	2	25,950.0%	321	62.3%	1,406	9	15,522.2%
EC/SEK CROSS RATES	2,343	659	255.5%	446	425.3%	6,753	2,510	169.0%
EFX/BP CROSS RATES	172,702	125,475	37.6%	57,218	201.8%	734,039	728,667	0.7%
EFX/JY CROSS RATES	116,238	66,423	75.0%	74,677	55.7%	644,120	403,426	59.7%
EFX/SF CROSS RATES	56,735	60,762	-6.6%	37,379	51.8%	360,927	340,157	6.1%
SF/JY CROSS RATES	0	0	-	0	0.0%	32	0	-
SKR/USD CROSS RATES	5,928	4,366	35.8%	1,523	289.2%	25,147	18,242	37.9%
HUNGARIAN FORINT (US)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	167	3,361	-95.0%	80	108.8%	3,274	11,843	-72.4%
POLISH ZLOTY (EC)	10	7	42.9%	18	-44.4%	381	19,790	-98.1%
SHEKEL	21	0	0.0%	228	-90.8%	249	0	0.0%
RMB USD	46	483	-90.5%	28	64.3%	316	3,279	-90.4%
KOREAN WON	48	43	11.6%	8	500.0%	278	167	66.5%
TURKISH LIRA	4,794	0	0.0%	2,089	129.5%	18,340	8	229,150.0%
TURKISH LIRA (EU)	0	0	0.0%	0	-	0	0	0.0%
E-MICRO EUR/USD	279,760	258,466	8.2%	281,860	-0.7%	2,311,227	2,534,049	-8.8%
E-MICRO GBP/USD	61,737	95,147	-35.1%	36,635	68.5%	521,478	702,641	-25.8%
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	98,832	121,550	-18.7%	105,362	-6.2%	781,142	922,033	-15.3%
MICRO CHF/USD	1,038	1,610	-35.5%	1,023	1.5%	8,574	17,167	-50.1%
INDIAN RUPEE	57,411	12,914	344.6%	35,535	61.6%	304,571	109,838	177.3%
E-MICRO USD/CNH	0	0	0.0%	0	0.0%	0	61	-100.0%
E-MICRO CAD/USD	35,050	24,898	40.8%	24,740	41.7%	186,093	188,682	-1.4%
FCXR	0	827	-100.0%	0	0.0%	6,243	1,295	382.1%
E-MICRO INR/USD	2,863	4,820	-40.6%	2,197	30.3%	23,269	18,982	22.6%
CHINESE RENMINBI (CNH)	2,688	1,230	118.5%	1,404	91.5%	13,825	12,959	6.7%
E-MICRO JPY/USD	31,763	32,044	-0.9%	30,881	2.9%	359,438	266,717	34.8%
USDZAR	0	0	0.0%	0	0.0%	0	6	-100.0%

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FX Options								
AUSTRALIAN DOLLAR	0	142,743	-100.0%	0	0.0%	212,674	1,255,979	-83.1%
BRITISH POUND	0	163,945	-100.0%	0	0.0%	476,257	1,832,199	-74.0%
CANADIAN DOLLAR	0	112,613	-100.0%	0	0.0%	190,922	1,281,387	-85.1%
EURO FX	0	426,668	-100.0%	0	0.0%	1,319,366	6,220,329	-78.8%
JAPANESE YEN	0	232,963	-100.0%	0	0.0%	576,337	2,847,010	-79.8%
MEXICAN PESO	120	8,230	-98.5%	235	-48.9%	21,240	29,441	-27.9%
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	4,466	-100.0%	0	0.0%	5,710	57,935	-90.1%
JAPANESE YEN (EU)	0	1	-100.0%	0	0.0%	180	5,899	-96.9%
EURO FX (EU)	7	66	-89.4%	90	-92.2%	443	28,379	-98.4%
SWISS FRANC (EU)	0	0	-	1	-100.0%	15	0	-
CANADIAN DOLLAR (EU)	0	3	-100.0%	13	-100.0%	111	1,789	-93.8%
BRITISH POUND (EU)	881	16	5,406.3%	443	98.9%	2,646	9,082	-70.9%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	0.0%	2	1,146	-99.8%
CHF/USD PQO 2pm Fix	2,829	967	192.6%	3,799	-25.5%	22,564	1,039	2,071.7%
GBP/USD PQO 2pm Fix	357,949	24,410	1,366.4%	235,577	51.9%	1,766,722	25,211	6,907.7%
AUD/USD PQO 2pm Fix	150,542	13,980	976.8%	146,276	2.9%	1,009,576	14,476	6,874.1%
EUR/USD PQO 2pm Fix	884,369	48,118	1,737.9%	1,073,610	-17.6%	5,504,721	49,557	11,007.9%
JPY/USD PQO 2pm Fix	371,660	29,952	1,140.9%	341,672	8.8%	2,396,053	30,485	7,759.8%
CAD/USD PQO 2pm Fix	253,690	21,920	1,057.3%	168,303	50.7%	1,245,226	22,515	5,430.7%
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,364,400	1,335,771	2.1%	1,155,815	18.0%	12,445,074	9,766,394	27.4%
FEEDER CATTLE	319,319	248,507	28.5%	383,206	-16.7%	2,689,991	1,894,314	42.0%
LEAN HOGS	1,124,085	849,779	32.3%	976,007	15.2%	8,456,947	6,683,083	26.5%
LUMBER	16,030	13,373	19.9%	15,684	2.2%	146,261	132,059	10.8%
MILK	22,438	28,089	-20.1%	31,494	-28.8%	244,918	232,041	5.5%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,848	2,821	71.9%	5,567	-12.9%	44,187	42,520	3.9%
BUTTER CS	3,673	3,607	1.8%	4,086	-10.1%	28,799	28,275	1.9%
CLASS IV MILK	542	1,548	-65.0%	1,120	-51.6%	9,198	9,406	-2.2%
DRY WHEY	1,254	1,140	10.0%	1,211	3.6%	16,245	10,546	54.0%
GSCI EXCESS RETURN FUT	109,305	80,912	35.1%	825	13,149.1%	321,391	251,997	27.5%
GOLDMAN SACHS	32,486	31,993	1.5%	31,982	1.6%	307,135	253,565	21.1%
HDD WEATHER	200	450	-55.6%	0	0.0%	1,150	878	31.0%
CDD WEATHER	0	50	-100.0%	0	0.0%	26,250	3,375	677.8%
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	100	-100.0%	0	0.0%	0	150	-100.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	250	-100.0%
HOUSING INDEX	22	11	100.0%	18	22.2%	122	79	54.4%
USD CRUDE PALM OIL	0	1,200	-100.0%	0	0.0%	1,504	1,320	13.9%
CASH-SETTLED CHEESE	9,565	8,353	14.5%	10,251	-6.7%	89,020	94,001	-5.3%
S&P GSCI ENHANCED ER SWAP	34,066	30,105	13.2%	0	0.0%	102,198	82,393	24.0%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	12,488	8,300	50.5%	5,192	140.5%	87,176	83,556	4.3%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	199,026	331,114	-39.9%	224,112	-11.2%	2,188,790	3,241,778	-32.5%
FEEDER CATTLE	35,762	38,232	-6.5%	41,183	-13.2%	311,512	313,879	-0.8%
LEAN HOGS	283,727	313,390	-9.5%	318,527	-10.9%	1,924,484	1,632,704	17.9%
LUMBER	1,192	1,346	-11.4%	1,020	16.9%	10,129	8,698	16.5%
MILK	30,166	43,070	-30.0%	36,941	-18.3%	317,128	263,503	20.4%
MLK MID	25	67	-62.7%	0	0.0%	526	539	-2.4%
NFD MILK	3,582	1,959	82.8%	3,038	17.9%	36,453	28,843	26.4%
BUTTER CS	3,408	1,061	221.2%	2,174	56.8%	14,877	11,092	34.1%
CLASS IV MILK	1,481	2,039	-27.4%	1,763	-16.0%	15,580	9,831	58.5%
DRY WHEY	318	30	960.0%	71	347.9%	3,819	836	356.8%
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	1,000	4,600.0%
HDD SEASONAL STRIP	3,000	5,000	-40.0%	7,500	-60.0%	10,500	5,000	110.0%
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	2,500	-100.0%	0	0.0%	0	2,500	-100.0%
HOUSING INDEX	7	0	0.0%	10	-30.0%	42	18	133.3%
LV CATL CSO	652	6	10,766.7%	0	0.0%	1,919	260	638.1%
CASH-SETTLED CHEESE	16,648	7,337	126.9%	6,585	152.8%	72,170	65,221	10.7%
Foreign Exchange Futures								
CHILEAN PESO	6,346	0	0.0%	5,482	15.8%	23,387	10	233,770.0%



CME Exchange Volume Report - Monthly

	VOLUME SEP 2017	VOLUME SEP 2016	% CHG	VOLUME AUG 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	54,733,853	49,586,766	10.4%	44,395,767	23.3%	491,249,607	465,990,055	5.4%
Equity Index Futures	45,607,538	58,938,459	-22.6%	42,148,528	8.2%	354,439,379	439,238,669	-19.3%
FX Futures	23,097,186	18,989,524	21.6%	16,818,775	37.3%	157,003,469	146,118,106	7.4%
Commodities and Alternative Invest	3,054,721	2,646,109	15.4%	2,622,458	16.5%	25,019,066	19,572,377	27.8%
Foreign Exchange Futures	6,346	0	0.0%	5,482	15.8%	23,387	10	233,770.0%
TOTAL FUTURES	126,499,644	130,160,858	-2.8%	105,991,010	19.3%	1,027,734,908	1,070,919,217	-4.0%
TOTAL OPTIONS GROUP								
Equity Index Options	12,901,219	15,751,781	-18.1%	16,672,304	-22.6%	125,868,723	117,413,765	7.2%
Interest Rate Options	27,854,776	20,916,919	33.2%	22,504,600	23.8%	259,260,844	226,799,920	14.3%
FX Options	2,022,047	1,231,061	64.3%	1,970,019	2.6%	14,750,765	13,715,231	7.6%
Commodities and Alternative Invest	578,994	747,151	-22.5%	642,924	-9.9%	4,960,479	5,620,452	-11.7%
TOTAL OPTIONS	43,357,036	38,646,912	12.2%	41,789,847	3.8%	404,840,811	363,549,368	11.4%
TOTAL COMBINED								
Interest Rate	82,588,629	70,503,685	17.1%	66,900,367	23.5%	750,510,451	692,789,975	8.3%
Equity Index	58,508,757	74,690,240	-21.7%	58,820,832	-0.5%	480,308,102	556,652,434	-13.7%
FX	25,119,233	20,220,585	24.2%	18,788,794	33.7%	171,754,234	159,833,337	7.5%
Commodities and Alternative Invest	3,633,715	3,393,260	7.1%	3,265,382	11.3%	29,979,545	25,192,829	19.0%
Foreign Exchange	6,346	0	0.0%	5,482	15.8%	23,387	10	233,770.0%
GRAND TOTAL	169,856,680	168,807,770	0.6%	147,780,857	14.9%	1,432,575,719	1,434,468,585	-0.1%

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.