



## CME Exchange Volume Report - Monthly

	VOLUME JAN 2018	VOLUME JAN 2017	% CHG	VOLUME DEC 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
<b>Interest Rate Futures</b>								
EURODOLLARS	69,710,363	62,542,865	11.5%	46,831,739	48.9%	69,710,363	62,542,865	11.5%
1-MONTH EURODOLLAR	1,982	3,334	-40.6%	11,747	-83.1%	1,982	3,334	-40.6%
<b>Interest Rate Options</b>								
EURODOLLARS	16,934,940	12,014,784	41.0%	10,755,825	57.4%	16,934,940	12,014,784	41.0%
EURO MIDCURVE	20,714,956	15,709,169	31.9%	11,871,252	74.5%	20,714,956	15,709,169	31.9%
<b>Equity Index Futures</b>								
E-MINI S&P500	29,153,416	28,662,822	1.7%	30,603,961	-4.7%	29,153,416	28,662,822	1.7%
S&P 500	93,762	110,481	-15.1%	194,543	-51.8%	93,762	110,481	-15.1%
E-MINI MIDCAP	316,880	356,153	-11.0%	457,169	-30.7%	316,880	356,153	-11.0%
S&P 500 GROWTH	0	8	-100.0%	34	-100.0%	0	8	-100.0%
S&P 500/VALUE	23,395	12,669	84.7%	16,492	41.9%	23,395	12,669	84.7%
E-MINI RUSSELL 2000	2,263,699	0	-	3,548,925	-36.2%	2,263,699	0	-
E-MINI RUSSELL 1000	11,877	583	1,937.2%	23,955	-50.4%	11,877	583	1,937.2%
E-MINI NASDAQ 100	7,000,408	3,626,555	93.0%	6,526,135	7.3%	7,000,408	3,626,555	93.0%
NIKKEI 225 (\$) STOCK	338,230	284,575	18.9%	348,348	-2.9%	338,230	284,575	18.9%
NIKKEI 225 (YEN) STOCK	859,287	1,102,316	-22.0%	753,757	14.0%	859,287	1,102,316	-22.0%
NASDAQ BIOTECH	1,016	192	429.2%	198	413.1%	1,016	192	429.2%
S&P MATERIALS SECTOR	14,880	4,493	231.2%	14,656	1.5%	14,880	4,493	231.2%
S&P UTILITIES SECTOR	28,357	12,544	126.1%	64,712	-56.2%	28,357	12,544	126.1%
S&P HEALTH CARE SECTOR	8,096	9,398	-13.9%	20,910	-61.3%	8,096	9,398	-13.9%
S&P CONSUMER DSCRTNRY SE	14,119	9,370	50.7%	17,509	-19.4%	14,119	9,370	50.7%
S&P TECHNOLOGY SECTOR	12,814	3,696	246.7%	32,316	-60.3%	12,814	3,696	246.7%
S&P CONSUMER STAPLES SECT	8,743	5,034	73.7%	46,454	-81.2%	8,743	5,034	73.7%
S&P ENERGY SECTOR	17,024	9,338	82.3%	29,863	-43.0%	17,024	9,338	82.3%
S&P FINANCIAL SECTOR	21,743	13,502	61.0%	86,359	-74.8%	21,743	13,502	61.0%
S&P INDUSTRIAL SECTOR	8,833	4,789	84.4%	14,148	-37.6%	8,833	4,789	84.4%
IBOVESPA INDEX	717	333	115.3%	1,310	-45.3%	717	333	115.3%
FT-SE 100	1,176	333	253.2%	1,126	4.4%	1,176	333	253.2%
E-MINI RUSSELL 1000 VALUE	17,591	1,189	1,379.5%	30,029	-41.4%	17,591	1,189	1,379.5%
E-MINI S&P REAL ESTATE SELE	3,662	688	432.3%	10,805	-66.1%	3,662	688	432.3%
NIFTY 50	35,986	3,256	1,005.2%	11,288	218.8%	35,986	3,256	1,005.2%
E-MINI RUSSELL 1000 GROWTH	5,595	296	1,790.2%	20,573	-72.8%	5,595	296	1,790.2%
E-mini FTSE 100 (USD)	1,198	24	4,891.7%	958	25.1%	1,198	24	4,891.7%
E-mini FTSE China 50	1,318	2,239	-41.1%	2,422	-45.6%	1,318	2,239	-41.1%
FTSE Emerging	224	27	729.6%	215	4.2%	224	27	729.6%
BITCOIN FUTURES	28,526	0	-	9,503	200.2%	28,526	0	-

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<b>Equity Index Options</b>								
E-MINI S&P500	5,459,098	2,977,563	83.3%	4,261,711	28.1%	5,459,098	2,977,563	83.3%
S&P 500	314,301	162,605	93.3%	318,751	-1.4%	314,301	162,605	93.3%
E-MINI MIDCAP	0	0	0.0%	0	0.0%	0	0	0.0%
E-MINI RUSSELL 2000	7,385	0	-	6,543	12.9%	7,385	0	-
E-MINI NASDAQ 100	348,591	171,708	103.0%	181,848	91.7%	348,591	171,708	103.0%
EOM S&P 500	368,714	188,806	95.3%	237,026	55.6%	368,714	188,806	95.3%
EOM EMINI S&P	3,187,905	1,757,626	81.4%	2,555,559	24.7%	3,187,905	1,757,626	81.4%
EOW1 S&P 500	119,378	59,544	100.5%	109,985	8.5%	119,378	59,544	100.5%
EOW1 EMINI S&P 500	1,411,990	1,033,745	36.6%	863,745	63.5%	1,411,990	1,033,745	36.6%
EOW2 S&P 500	236,629	137,504	72.1%	185,468	27.6%	236,629	137,504	72.1%
EOW2 EMINI S&P 500	1,266,196	1,174,548	7.8%	903,260	40.2%	1,266,196	1,174,548	7.8%
EOW4 EMINI S&P 500	1,410,975	1,053,374	33.9%	898,012	57.1%	1,410,975	1,053,374	33.9%
EOW3 EMINI S&P 500	4,999,518	3,981,913	25.6%	2,262,927	120.9%	4,999,518	3,981,913	25.6%
EOW3 S&P 500	777,727	372,183	109.0%	310,077	150.8%	777,727	372,183	109.0%
EOW2 E-MINI RUSSELL 2000 WE	3,420	0	-	2,352	45.4%	3,420	0	-
EOW1 E-MINI RUSSELL 2000 WE	1,852	0	-	844	119.4%	1,852	0	-
EOM E-MINI RUSSELL 2000 END	3,299	0	-	7,031	-53.1%	3,299	0	-
EOW3 E-MINI RUSSELL 2000 WE	20,102	0	-	9,657	108.2%	20,102	0	-
EOW4 E-MINI RUSSELL 2000 WE	5,368	0	-	5,031	6.7%	5,368	0	-
EOW1 E-MINI RUSSELL 2000 WE	3,276	0	-	725	351.9%	3,276	0	-

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	VOLUME JAN 2018	VOLUME JAN 2017	% CHG	VOLUME DEC 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
<b>FX Futures</b>								
AUSTRALIAN DOLLAR	2,542,852	1,799,961	41.3%	1,966,392	29.3%	2,542,852	1,799,961	41.3%
BRITISH POUND	2,930,445	2,491,361	17.6%	3,085,661	-5.0%	2,930,445	2,491,361	17.6%
BRAZIL REAL	109,223	88,476	23.4%	93,122	17.3%	109,223	88,476	23.4%
CANADIAN DOLLAR	1,721,450	1,405,753	22.5%	1,741,275	-1.1%	1,721,450	1,405,753	22.5%
E-MINI EURO FX	143,507	88,215	62.7%	106,688	34.5%	143,507	88,215	62.7%
EURO FX	6,129,630	4,328,412	41.6%	5,462,093	12.2%	6,129,630	4,328,412	41.6%
E-MINI JAPANESE YEN	15,351	37,141	-58.7%	8,653	77.4%	15,351	37,141	-58.7%
JAPANESE YEN	3,479,639	3,844,003	-9.5%	3,132,614	11.1%	3,479,639	3,844,003	-9.5%
MEXICAN PESO	1,240,647	1,092,693	13.5%	1,375,988	-9.8%	1,240,647	1,092,693	13.5%
NEW ZEALND DOLLAR	765,166	537,500	42.4%	558,411	37.0%	765,166	537,500	42.4%
NKR/USD CROSS RATE	3,682	774	375.7%	3,153	16.8%	3,682	774	375.7%
RUSSIAN RUBLE	26,677	24,830	7.4%	141,378	-81.1%	26,677	24,830	7.4%
S.AFRICAN RAND	38,634	34,813	11.0%	70,140	-44.9%	38,634	34,813	11.0%
SWISS FRANC	712,853	474,327	50.3%	715,528	-0.4%	712,853	474,327	50.3%
AD/CD CROSS RATES	5	5	0.0%	0	0.0%	5	5	0.0%
AD/JY CROSS RATES	3,381	1,686	100.5%	3,840	-12.0%	3,381	1,686	100.5%
AD/NE CROSS RATES	69	10	590.0%	66	4.5%	69	10	590.0%
BP/JY CROSS RATES	4,629	2,465	87.8%	5,147	-10.1%	4,629	2,465	87.8%
BP/SF CROSS RATES	248	0	0.0%	191	29.8%	248	0	0.0%
CD/JY CROSS RATES	400	2	19,900.0%	0	0.0%	400	2	19,900.0%
EC/AD CROSS RATES	961	341	181.8%	6,304	-84.8%	961	341	181.8%
EC/CD CROSS RATES	3,995	2,340	70.7%	9,203	-56.6%	3,995	2,340	70.7%
EC/NOK CROSS RATES	343	38	802.6%	253	35.6%	343	38	802.6%
EC/SEK CROSS RATES	731	70	944.3%	1,590	-54.0%	731	70	944.3%
EFX/BP CROSS RATES	62,178	41,394	50.2%	162,438	-61.7%	62,178	41,394	50.2%
EFX/JY CROSS RATES	66,076	32,564	102.9%	122,607	-46.1%	66,076	32,564	102.9%
EFX/SF CROSS RATES	22,789	18,857	20.9%	63,067	-63.9%	22,789	18,857	20.9%
SF/JY CROSS RATES	192	32	500.0%	0	0.0%	192	32	500.0%
SKR/USD CROSS RATES	3,020	1,101	174.3%	7,020	-57.0%	3,020	1,101	174.3%
HUNGARIAN FORINT (EC)	18	0	-	0	-	18	0	-
POLISH ZLOTY (US)	233	749	-68.9%	411	-43.3%	233	749	-68.9%
POLISH ZLOTY (EC)	23	51	-54.9%	37	-37.8%	23	51	-54.9%
SHEKEL	68	0	-	982	-93.1%	68	0	-
RMB USD	13	52	-75.0%	24	-45.8%	13	52	-75.0%
KOREAN WON	560	2	27,900.0%	323	73.4%	560	2	27,900.0%
TURKISH LIRA	1,472	1,080	36.3%	8,772	-83.2%	1,472	1,080	36.3%
E-MICRO EUR/USD	449,742	322,706	39.4%	217,510	106.8%	449,742	322,706	39.4%
E-MICRO GBP/USD	73,584	77,797	-5.4%	49,472	48.7%	73,584	77,797	-5.4%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	0	0	0.0%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	0	0	0.0%
E-MICRO USD/JPY	0	0	0.0%	0	0.0%	0	0	0.0%
E-MICRO AUD/USD	118,461	79,185	49.6%	65,633	80.5%	118,461	79,185	49.6%
INDIAN RUPEE	116,794	22,293	423.9%	44,530	162.3%	116,794	22,293	423.9%
E-MICRO USD/CNH	0	0	0.0%	0	0.0%	0	0	0.0%
E-MICRO CAD/USD	26,059	14,614	78.3%	21,505	21.2%	26,059	14,614	78.3%
E-MICRO INR/USD	3,456	2,646	30.6%	1,985	74.1%	3,456	2,646	30.6%
CHINESE RENMINBI (CNH)	1,566	2,080	-24.7%	2,247	-30.3%	1,566	2,080	-24.7%
E-MICRO JPY/USD	32,410	68,180	-52.5%	22,521	43.9%	32,410	68,180	-52.5%
USDZAR	0	0	0.0%	1	-100.0%	0	0	0.0%
BDI	0	2,002	-100.0%	0	0.0%	0	2,002	-100.0%
E-MICRO CHF/USD	1,607	886	81.4%	936	71.7%	1,607	886	81.4%

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<b>FX Options</b>								
AUSTRALIAN DOLLAR	0	43,947	-100.0%	0	0.0%	0	43,947	-100.0%
BRITISH POUND	0	86,167	-100.0%	0	0.0%	0	86,167	-100.0%
CANADIAN DOLLAR	0	43,729	-100.0%	0	0.0%	0	43,729	-100.0%
EURO FX	0	215,856	-100.0%	0	0.0%	0	215,856	-100.0%
JAPANESE YEN	0	116,430	-100.0%	0	0.0%	0	116,430	-100.0%
MEXICAN PESO	1,049	11,926	-91.2%	820	27.9%	1,049	11,926	-91.2%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	0	0	0.0%
SWISS FRANC	0	1,302	-100.0%	0	0.0%	0	1,302	-100.0%
EFX/JY CROSS RATES	1,435	0	-	0	-	1,435	0	-
JAPANESE YEN (EU)	0	89	-100.0%	0	0.0%	0	89	-100.0%
EURO FX (EU)	11	55	-80.0%	4	175.0%	11	55	-80.0%
SWISS FRANC (EU)	0	0	-	0	0.0%	0	0	-
CANADIAN DOLLAR (EU)	12	18	-33.3%	10	20.0%	12	18	-33.3%
BRITISH POUND (EU)	45	69	-34.8%	180	-75.0%	45	69	-34.8%
AUSTRALIAN DLR (EU)	0	2	-100.0%	0	0.0%	0	2	-100.0%
CHF/USD PQO 2pm Fix	2,923	2,991	-2.3%	1,550	88.6%	2,923	2,991	-2.3%
GBP/USD PQO 2pm Fix	317,724	135,683	134.2%	220,091	44.4%	317,724	135,683	134.2%
AUD/USD PQO 2pm Fix	167,782	58,407	187.3%	74,703	124.6%	167,782	58,407	187.3%
EUR/USD PQO 2pm Fix	1,119,182	331,657	237.5%	614,134	82.2%	1,119,182	331,657	237.5%
JPY/USD PQO 2pm Fix	285,754	248,799	14.9%	179,838	58.9%	285,754	248,799	14.9%
CAD/USD PQO 2pm Fix	191,861	80,525	138.3%	169,890	12.9%	191,861	80,525	138.3%
<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
LIVE CATTLE	1,493,440	1,300,867	14.8%	990,439	50.8%	1,493,440	1,300,867	14.8%
FEEDER CATTLE	253,040	203,909	24.1%	274,899	-8.0%	253,040	203,909	24.1%
LEAN HOGS	992,415	847,298	17.1%	731,250	35.7%	992,415	847,298	17.1%
LUMBER	15,690	11,400	37.6%	18,386	-14.7%	15,690	11,400	37.6%
MILK	23,610	27,439	-14.0%	25,402	-7.1%	23,610	27,439	-14.0%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,270	4,992	5.6%	5,315	-0.8%	5,270	4,992	5.6%
BUTTER CS	5,599	2,393	134.0%	4,025	39.1%	5,599	2,393	134.0%
CLASS IV MILK	515	634	-18.8%	323	59.4%	515	634	-18.8%
DRY WHEY	1,713	2,840	-39.7%	1,629	5.2%	1,713	2,840	-39.7%
GSCI EXCESS RETURN FUT	2,937	1,590	84.7%	113,965	-97.4%	2,937	1,590	84.7%
GOLDMAN SACHS	30,710	36,731	-16.4%	28,228	8.8%	30,710	36,731	-16.4%
HDD WEATHER	140	800	-82.5%	7,539	-98.1%	140	800	-82.5%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER EUROPEAN	0	300	-100.0%	0	0.0%	0	300	-100.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HOUSING INDEX	9	25	-64.0%	3	200.0%	9	25	-64.0%
USD CRUDE PALM OIL	640	444	44.1%	1,310	-51.1%	640	444	44.1%
CASH-SETTLED CHEESE	14,360	9,074	58.3%	12,865	11.6%	14,360	9,074	58.3%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	30,056	-100.0%	0	0	0.0%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	4,940	7,492	-34.1%	4,040	22.3%	4,940	7,492	-34.1%



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<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
LIVE CATTLE	260,228	259,707	0.2%	191,199	36.1%	260,228	259,707	0.2%
FEEDER CATTLE	37,486	28,890	29.8%	34,442	8.8%	37,486	28,890	29.8%
LEAN HOGS	144,189	137,668	4.7%	138,961	3.8%	144,189	137,668	4.7%
LUMBER	2,079	1,096	89.7%	1,609	29.2%	2,079	1,096	89.7%
MILK	31,939	35,456	-9.9%	28,477	12.2%	31,939	35,456	-9.9%
MLK MID	38	196	-80.6%	78	-51.3%	38	196	-80.6%
NFD MILK	3,918	4,939	-20.7%	4,872	-19.6%	3,918	4,939	-20.7%
BUTTER CS	2,259	2,112	7.0%	2,273	-0.6%	2,259	2,112	7.0%
CLASS IV MILK	948	962	-1.5%	985	-3.8%	948	962	-1.5%
DRY WHEY	872	661	31.9%	847	3.0%	872	661	31.9%
HDD WEATHER	0	250	-100.0%	0	0.0%	0	250	-100.0%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER EUROPEAN	0	0	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%	0	0	0.0%
LV CATL CSO	0	369	-100.0%	0	0.0%	0	369	-100.0%
CASH-SETTLED CHEESE	18,204	8,279	119.9%	16,146	12.7%	18,204	8,279	119.9%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	3,455	101	3,320.8%	4,081	-15.3%	3,455	101	3,320.8%
<b>Foreign Exchange Options</b>								
AUD/USD PQO 2pm Fix	181	0	-	138	31.2%	181	0	-



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<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	69,712,345	62,546,199	11.5%	46,843,486	48.8%	69,712,345	62,546,199	11.5%
Equity Index Futures	40,292,572	34,236,903	17.7%	42,888,673	-6.1%	40,292,572	34,236,903	17.7%
FX Futures	20,854,839	16,943,487	23.1%	19,279,711	8.2%	20,854,839	16,943,487	23.1%
Commodities and Alternative Invest	2,845,028	2,458,228	15.7%	2,249,674	26.5%	2,845,028	2,458,228	15.7%
Foreign Exchange Futures	3,455	101	3,320.8%	4,081	-15.3%	3,455	101	3,320.8%
<b>TOTAL FUTURES</b>	<b>133,708,239</b>	<b>116,184,918</b>	<b>15.1%</b>	<b>111,265,625</b>	<b>20.2%</b>	<b>133,708,239</b>	<b>116,184,918</b>	<b>15.1%</b>
<b>TOTAL OPTIONS GROUP</b>								
Equity Index Options	19,945,724	13,071,119	52.6%	13,120,552	52.0%	19,945,724	13,071,119	52.6%
Interest Rate Options	37,649,896	27,723,953	35.8%	22,627,077	66.4%	37,649,896	27,723,953	35.8%
FX Options	2,087,778	1,377,652	51.5%	1,261,220	65.5%	2,087,778	1,377,652	51.5%
Commodities and Alternative Invest	502,160	480,585	4.5%	419,889	19.6%	502,160	480,585	4.5%
Foreign Exchange Options	181	0	-	138	31.2%	181	0	-
<b>TOTAL OPTIONS</b>	<b>60,185,739</b>	<b>42,653,309</b>	<b>41.1%</b>	<b>37,428,876</b>	<b>60.8%</b>	<b>60,185,739</b>	<b>42,653,309</b>	<b>41.1%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	107,362,241	90,270,152	18.9%	69,470,563	54.5%	107,362,241	90,270,152	18.9%
Equity Index	60,238,296	47,308,022	27.3%	56,009,225	7.6%	60,238,296	47,308,022	27.3%
FX	22,942,617	18,321,139	25.2%	20,540,931	11.7%	22,942,617	18,321,139	25.2%
Commodities and Alternative Invest	3,347,188	2,938,813	13.9%	2,669,563	25.4%	3,347,188	2,938,813	13.9%
Foreign Exchange	3,636	101	3,500.0%	4,219	-13.8%	3,636	101	3,500.0%
<b>GRAND TOTAL</b>	<b>193,893,978</b>	<b>158,838,227</b>	<b>22.1%</b>	<b>148,694,501</b>	<b>30.4%</b>	<b>193,893,978</b>	<b>158,838,227</b>	<b>22.1%</b>

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