

CME Exchange Volume Report - Monthly

	VOLUME MAR 2018	VOLUME MAR 2017	% CHG	VOLUME FEB 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
Interest Rate Futures								
EURODOLLARS	87,329,250	72,934,792	19.7%	90,635,046	-3.6%	247,674,659	192,623,431	28.6%
1-MONTH EURODOLLAR	5,552	2,108	163.4%	5,695	-2.5%	13,229	7,981	65.8%
Interest Rate Options								
EURODOLLARS	17,837,776	19,843,915	-10.1%	25,114,517	-29.0%	59,887,233	47,855,482	25.1%
EURO MIDCURVE	18,204,565	19,843,723	-8.3%	22,477,715	-19.0%	61,397,236	52,006,380	18.1%
Equity Index Futures								
E-MINI S&P500	47,449,688	43,248,384	9.7%	42,946,357	10.5%	119,549,461	98,781,888	21.0%
S&P 500	235,765	255,028	-7.6%	173,394	36.0%	502,921	464,853	8.2%
E-MINI MIDCAP	590,759	592,956	-0.4%	430,453	37.2%	1,338,092	1,204,326	11.1%
S&P 500 GROWTH	26	37	-29.7%	0	0.0%	26	52	-50.0%
S&P 500/VALUE	13,056	18,032	-27.6%	13,148	-0.7%	49,599	44,347	11.8%
E-MINI RUSSELL 2000	3,855,340	0	-	3,004,010	28.3%	9,123,049	0	-
E-MINI RUSSELL 1000	27,238	2,074	1,213.3%	8,781	210.2%	47,896	3,362	1,324.6%
E-MINI NASDAQ 100	12,243,751	5,698,734	114.9%	10,100,001	21.2%	29,344,160	12,728,294	130.5%
NIKKEI 225 (\$) STOCK	530,369	360,183	47.2%	549,681	-3.5%	1,418,280	901,374	57.3%
NIKKEI 225 (YEN) STOCK	1,284,146	1,041,938	23.2%	1,341,518	-4.3%	3,484,951	2,965,841	17.5%
NASDAQ BIOTECH	2,076	648	220.4%	0	0.0%	3,092	840	268.1%
S&P MATERIALS SECTOR	15,494	15,914	-2.6%	6,660	132.6%	37,034	24,929	48.6%
S&P UTILITIES SECTOR	65,193	44,510	46.5%	22,237	193.2%	115,787	72,707	59.3%
S&P HEALTH CARE SECTOR	28,888	28,458	1.5%	12,155	137.7%	49,139	49,244	-0.2%
S&P CONSUMER DSCRTNRY SE	28,726	17,509	64.1%	16,851	70.5%	59,696	32,188	85.5%
S&P TECHNOLOGY SECTOR	49,240	16,147	204.9%	17,891	175.2%	79,945	25,610	212.2%
S&P CONSUMER STAPLES SECT	56,986	25,631	122.3%	22,038	158.6%	87,767	36,145	142.8%
S&P ENERGY SECTOR	39,089	30,149	29.7%	17,516	123.2%	73,629	53,663	37.2%
S&P FINANCIAL SECTOR	93,892	47,036	99.6%	24,274	286.8%	139,909	72,541	92.9%
S&P INDUSTRIAL SECTOR	23,703	11,453	107.0%	7,615	211.3%	40,151	22,801	76.1%
IBOVESPA INDEX	605	660	-8.3%	2,290	-73.6%	3,612	2,120	70.4%
FT-SE 100	2,432	174	1,297.7%	1,180	106.1%	4,788	740	547.0%
E-MINI RUSSELL 1000 VALUE	26,275	4,534	479.5%	9,667	171.8%	53,533	7,126	651.2%
E-MINI S&P REAL ESTATE SELE	17,145	8,066	112.6%	3,422	401.0%	24,229	12,893	87.9%
NIFTY 50	760	6,082	-87.5%	17,698	-95.7%	54,444	13,816	294.1%
E-MINI RUSSELL 1000 GROWTH	16,258	663	2,352.2%	8,279	96.4%	30,132	1,329	2,167.3%
YEN DENOMINATED TOPIX	392	0	-	613	-36.1%	1,005	0	-
FTSE Emerging	90	45	100.0%	173	-48.0%	487	72	576.4%
E-mini FTSE 100 (USD)	2,505	0	0.0%	2,549	-1.7%	6,252	24	25,950.0%
E-mini FTSE China 50	964	889	8.4%	2,207	-56.3%	4,489	4,507	-0.4%
BITCOIN FUTURES	54,140	0	-	30,419	78.0%	113,085	0	-

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Equity Index Options								
E-MINI S&P500	7,064,452	5,332,859	32.5%	10,165,203	-30.5%	22,688,753	12,826,519	76.9%
S&P 500	427,092	433,583	-1.5%	453,509	-5.8%	1,194,902	975,899	22.4%
E-MINI MIDCAP	0	0	0.0%	0	-	0	0	0.0%
E-MINI RUSSELL 2000	25,315	0	-	26,019	-2.7%	58,719	0	-
E-MINI NASDAQ 100	232,997	220,336	5.7%	287,319	-18.9%	868,907	549,638	58.1%
EOM S&P 500	133,286	217,888	-38.8%	407,089	-67.3%	909,089	572,000	58.9%
EOM EMINI S&P	3,239,347	2,868,113	12.9%	4,112,159	-21.2%	10,539,411	6,199,645	70.0%
EOW1 S&P 500	24,572	77,828	-68.4%	57,459	-57.2%	201,409	210,013	-4.1%
EOW1 EMINI S&P 500	1,004,842	1,335,206	-24.7%	1,269,892	-20.9%	3,686,724	3,494,295	5.5%
EOW2 S&P 500	127,744	224,213	-43.0%	141,385	-9.6%	505,758	547,460	-7.6%
EOW2 EMINI S&P 500	1,046,308	1,152,445	-9.2%	2,540,503	-58.8%	4,853,007	3,444,498	40.9%
EOW4 EMINI S&P 500	1,686,002	1,507,468	11.8%	1,561,518	8.0%	4,658,495	3,455,076	34.8%
EOW3 EMINI S&P 500	3,298,651	3,830,967	-13.9%	6,120,430	-46.1%	14,418,599	11,282,213	27.8%
EOW3 S&P 500	143,096	409,001	-65.0%	450,513	-68.2%	1,371,336	1,110,833	23.5%
EOW3 E-MINI RUSSELL 2000 WE	44,098	0	-	24,077	83.2%	88,277	0	-
EOW1 E-MINI RUSSELL 2000 WE	3,493	0	-	3,193	9.4%	8,538	0	-
EOM E-MINI RUSSELL 2000 END	14,552	0	-	8,495	71.3%	26,346	0	-
EOW2 E-MINI RUSSELL 2000 WE	7,543	0	-	7,657	-1.5%	18,620	0	-
EOW1 E-MINI RUSSELL 2000 WE	4,147	0	-	3,715	11.6%	11,138	0	-
EOW4 E-MINI RUSSELL 2000 WE	16,540	0	-	7,418	123.0%	29,326	0	-

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FX Futures								
AUSTRALIAN DOLLAR	2,580,104	2,317,469	11.3%	2,544,824	1.4%	7,667,780	5,621,522	36.4%
BRITISH POUND	3,020,140	3,110,339	-2.9%	2,739,284	10.3%	8,689,869	7,576,811	14.7%
BRAZIL REAL	111,011	85,078	30.5%	128,903	-13.9%	349,137	265,664	31.4%
CANADIAN DOLLAR	2,109,988	1,726,087	22.2%	1,622,283	30.1%	5,453,721	4,225,695	29.1%
E-MINI EURO FX	99,665	102,324	-2.6%	89,791	11.0%	332,963	260,691	27.7%
EURO FX	6,336,231	5,810,912	9.0%	4,985,161	27.1%	17,451,022	13,806,367	26.4%
E-MINI JAPANESE YEN	12,405	36,620	-66.1%	13,749	-9.8%	41,505	98,320	-57.8%
JAPANESE YEN	3,574,163	4,044,250	-11.6%	3,457,877	3.4%	10,511,679	10,628,164	-1.1%
MEXICAN PESO	1,639,422	1,323,286	23.9%	1,172,576	39.8%	4,052,645	3,133,231	29.3%
NEW ZEALND DOLLAR	638,623	637,988	0.1%	654,900	-2.5%	2,058,689	1,594,128	29.1%
NKR/USD CROSS RATE	6,707	5,961	12.5%	2,306	190.8%	12,695	7,545	68.3%
RUSSIAN RUBLE	119,452	89,092	34.1%	54,613	118.7%	200,742	135,215	48.5%
S.AFRICAN RAND	56,701	90,618	-37.4%	40,035	41.6%	135,370	164,978	-17.9%
SWISS FRANC	651,213	598,450	8.8%	521,853	24.8%	1,885,919	1,444,801	30.5%
AD/CD CROSS RATES	0	9	-100.0%	17	-100.0%	22	15	46.7%
AD/JY CROSS RATES	4,921	4,907	0.3%	4,977	-1.1%	13,279	7,855	69.1%
AD/NE CROSS RATES	125	39	220.5%	79	58.2%	273	74	268.9%
BP/JY CROSS RATES	4,281	3,069	39.5%	3,608	18.7%	12,518	6,784	84.5%
BP/SF CROSS RATES	433	20	2,065.0%	211	105.2%	892	20	4,360.0%
CD/JY CROSS RATES	102	276	-63.0%	40	155.0%	542	278	95.0%
EC/AD CROSS RATES	4,091	10,163	-59.7%	981	317.0%	6,033	11,055	-45.4%
EC/CD CROSS RATES	8,541	6,297	35.6%	1,664	413.3%	14,200	10,208	39.1%
EC/NOK CROSS RATES	427	36	1,086.1%	155	175.5%	925	115	704.3%
EC/SEK CROSS RATES	1,838	969	89.7%	339	442.2%	2,908	1,102	163.9%
EFX/BP CROSS RATES	143,132	122,463	16.9%	68,891	107.8%	274,201	197,480	38.9%
EFX/JY CROSS RATES	124,510	86,551	43.9%	86,087	44.6%	276,673	151,574	82.5%
EFX/SF CROSS RATES	44,965	73,667	-39.0%	27,429	63.9%	95,183	110,659	-14.0%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	192	32	500.0%
SKR/USD CROSS RATES	7,414	5,628	31.7%	2,314	220.4%	12,748	7,584	68.1%
HUNGARIAN FORINT (EC)	0	0	-	0	0.0%	18	0	-
POLISH ZLOTY (US)	135	1,236	-89.1%	50	170.0%	418	2,592	-83.9%
POLISH ZLOTY (EC)	10	10	0.0%	11	-9.1%	44	64	-31.2%
SHEKEL	1,515	0	-	76	1,893.4%	1,659	0	-
RMB USD	1	71	-98.6%	1	0.0%	15	159	-90.6%
KOREAN WON	157	103	52.4%	321	-51.1%	1,038	137	657.7%
TURKISH LIRA	15,537	2,737	467.7%	1,200	1,194.8%	18,209	3,911	365.6%
E-MICRO EUR/USD	374,764	268,627	39.5%	383,943	-2.4%	1,208,449	829,899	45.6%
E-MICRO GBP/USD	55,294	61,656	-10.3%	60,281	-8.3%	189,159	195,630	-3.3%
E-MICRO USD/CAD	0	0	0.0%	0	-	0	0	0.0%
E-MICRO USD/CHF	0	0	0.0%	0	-	0	0	0.0%
E-MICRO USD/JPY	0	0	0.0%	0	-	0	0	0.0%
E-MICRO AUD/USD	94,520	99,871	-5.4%	101,629	-7.0%	314,610	261,913	20.1%
INDIAN RUPEE	64,409	36,814	75.0%	99,834	-35.5%	281,037	84,735	231.7%
E-MICRO USD/CNH	0	0	0.0%	0	-	0	0	0.0%
E-MICRO CAD/USD	21,558	16,895	27.6%	13,653	57.9%	61,270	43,347	41.3%
E-MICRO INR/USD	3,888	2,564	51.6%	2,306	68.6%	9,650	6,755	42.9%
CHINESE RENMINBI (CNH)	3,245	1,490	117.8%	2,913	11.4%	7,724	5,332	44.9%
E-MICRO JPY/USD	40,873	43,836	-6.8%	33,463	22.1%	106,746	161,713	-34.0%
USDZAR	1	0	0.0%	4	-75.0%	5	0	0.0%
E-MICRO CHF/USD	1,322	1,153	14.7%	1,223	8.1%	4,152	2,753	50.8%
BDI	0	1,599	-100.0%	0	0.0%	0	4,202	-100.0%

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FX Options								
AUSTRALIAN DOLLAR	0	46,144	-100.0%	0	0.0%	0	133,705	-100.0%
BRITISH POUND	0	38,286	-100.0%	0	0.0%	0	227,985	-100.0%
CANADIAN DOLLAR	0	27,977	-100.0%	0	0.0%	0	108,862	-100.0%
EURO FX	0	193,300	-100.0%	0	0.0%	0	647,424	-100.0%
JAPANESE YEN	0	93,526	-100.0%	0	0.0%	0	376,369	-100.0%
MEXICAN PESO	1,419	1,202	18.1%	805	76.3%	3,273	17,001	-80.7%
RUSSIAN RUBLE	0	0	0.0%	0	-	0	0	0.0%
SWISS FRANC	0	569	-100.0%	0	0.0%	0	3,677	-100.0%
EFX/JY CROSS RATES	0	0	-	1,435	-100.0%	2,870	0	-
JAPANESE YEN (EU)	0	12	-100.0%	0	0.0%	0	105	-100.0%
EURO FX (EU)	5	122	-95.9%	5	0.0%	21	206	-89.8%
SWISS FRANC (EU)	0	1	-100.0%	0	0.0%	0	1	-100.0%
CANADIAN DOLLAR (EU)	1	9	-88.9%	50	-98.0%	63	41	53.7%
BRITISH POUND (EU)	7	167	-95.8%	62	-88.7%	114	625	-81.8%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	0.0%	0	2	-100.0%
CHF/USD PQO 2pm Fix	1,058	2,142	-50.6%	978	8.2%	4,959	6,861	-27.7%
GBP/USD PQO 2pm Fix	235,071	178,057	32.0%	263,285	-10.7%	816,080	400,834	103.6%
AUD/USD PQO 2pm Fix	123,539	114,450	7.9%	144,669	-14.6%	435,990	224,124	94.5%
EUR/USD PQO 2pm Fix	705,471	509,421	38.5%	845,231	-16.5%	2,669,884	1,067,701	150.1%
JPY/USD PQO 2pm Fix	290,108	300,496	-3.5%	295,676	-1.9%	871,538	684,938	27.2%
CAD/USD PQO 2pm Fix	171,390	94,842	80.7%	167,893	2.1%	531,144	227,864	133.1%
Foreign Exchange Futures								
CHILEAN PESO	3,540	307	1,053.1%	3,208	10.3%	10,203	803	1,170.6%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	333	0	-	992	-66.4%	1,506	0	-

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Ag Products Futures								
LIVE CATTLE	1,621,683	1,552,181	4.5%	1,078,594	50.4%	4,193,717	3,811,405	10.0%
FEEDER CATTLE	339,715	303,851	11.8%	289,662	17.3%	882,417	736,853	19.8%
LEAN HOGS	1,149,911	963,173	19.4%	936,449	22.8%	3,078,775	2,552,899	20.6%
LUMBER	15,354	14,942	2.8%	21,225	-27.7%	52,269	46,457	12.5%
MILK	17,419	33,774	-48.4%	18,682	-6.8%	59,711	89,214	-33.1%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,600	5,344	4.8%	4,751	17.9%	15,621	19,261	-18.9%
BUTTER CS	3,209	4,175	-23.1%	6,471	-50.4%	15,279	9,190	66.3%
CLASS IV MILK	524	1,727	-69.7%	917	-42.9%	1,956	4,962	-60.6%
DRY WHEY	682	2,708	-74.8%	1,448	-52.9%	3,843	8,583	-55.2%
GSCI EXCESS RETURN FUT	118,154	97,730	20.9%	4,455	2,552.2%	125,546	101,630	23.5%
GOLDMAN SACHS	34,285	35,829	-4.3%	28,953	18.4%	93,948	105,728	-11.1%
HDD WEATHER	0	0	0.0%	365	-100.0%	505	950	-46.8%
CDD WEATHER	0	25,000	-100.0%	0	0.0%	0	25,000	-100.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	0	250	-100.0%	0	0.0%	0	250	-100.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	400	-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%
HOUSING INDEX	9	14	-35.7%	3	200.0%	21	47	-55.3%
USD CRUDE PALM OIL	400	520	-23.1%	120	233.3%	1,160	1,004	15.5%
CASH-SETTLED CHEESE	6,578	15,848	-58.5%	8,079	-18.6%	29,017	37,014	-21.6%
S&P GSCI ENHANCED ER SWAP	7,524	34,066	-77.9%	11,266	-33.2%	18,790	34,066	-44.8%
PALM OIL	0	0	0.0%	0	-	0	0	0.0%
MALAYSIAN PALM SWAP	3,820	8,720	-56.2%	1,940	96.9%	10,700	28,924	-63.0%
Ag Products Options								
LIVE CATTLE	330,779	309,699	6.8%	222,127	48.9%	813,134	781,586	4.0%
FEEDER CATTLE	45,457	45,340	0.3%	26,224	73.3%	109,167	94,078	16.0%
LEAN HOGS	223,479	199,306	12.1%	186,795	19.6%	554,463	531,678	4.3%
LUMBER	1,551	996	55.7%	1,993	-22.2%	5,623	3,421	64.4%
MILK	22,587	46,341	-51.3%	22,645	-0.3%	77,171	116,186	-33.6%
MLK MID	39	69	-43.5%	46	-15.2%	123	310	-60.3%
NFD MILK	6,046	4,368	38.4%	4,780	26.5%	14,744	17,192	-14.2%
BUTTER CS	1,737	810	114.4%	4,133	-58.0%	8,129	3,747	116.9%
CLASS IV MILK	289	1,326	-78.2%	1,569	-81.6%	2,806	4,474	-37.3%
DRY WHEY	354	428	-17.3%	266	33.1%	1,492	1,285	16.1%
HDD WEATHER	0	0	0.0%	0	0.0%	0	1,250	-100.0%
CDD WEATHER	0	47,000	-100.0%	0	0.0%	0	47,000	-100.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	0	1,000	-100.0%	0	0.0%	0	1,000	-100.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	1,500	-100.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HOUSING INDEX	0	6	-100.0%	0	0.0%	0	24	-100.0%
LV CATL CSO	5	59	-91.5%	5	0.0%	10	855	-98.8%
CASH-SETTLED CHEESE	5,735	6,469	-11.3%	6,073	-5.6%	30,012	23,415	28.2%



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TOTAL FUTURES GROUP								
Interest Rate Futures	87,334,802	72,936,900	19.7%	90,640,741	-3.6%	247,687,888	192,631,412	28.6%
Equity Index Futures	66,754,991	51,475,934	29.7%	58,793,077	13.5%	165,840,640	117,527,632	41.1%
FX Futures	21,977,834	20,831,230	5.5%	18,925,855	16.1%	61,758,528	51,071,109	20.9%
Foreign Exchange Futures	3,540	307	1,053.1%	3,208	10.3%	10,203	803	1,170.6%
Ag Products Futures	3,324,867	3,099,852	7.3%	2,413,380	37.8%	8,583,275	7,613,837	12.7%
TOTAL FUTURES	179,396,034	148,344,223	20.9%	170,776,261	5.0%	483,880,534	368,844,793	31.2%
TOTAL OPTIONS GROUP								
Equity Index Options	18,544,077	17,609,907	5.3%	27,647,553	-32.9%	66,137,354	44,668,089	48.1%
Interest Rate Options	36,042,341	39,687,638	-9.2%	47,592,232	-24.3%	121,284,469	99,861,862	21.5%
FX Options	1,528,069	1,600,723	-4.5%	1,720,089	-11.2%	5,335,936	4,128,325	29.3%
Ag Products Options	638,058	663,217	-3.8%	476,656	33.9%	1,616,874	1,629,001	-0.7%
Foreign Exchange Options	333	0	-	992	-66.4%	1,506	0	-
TOTAL OPTIONS	56,752,878	59,561,485	-4.7%	77,437,522	-26.7%	194,376,139	150,287,277	29.3%
TOTAL COMBINED								
Interest Rate	123,377,143	112,624,538	9.5%	138,232,973	-10.7%	368,972,357	292,493,274	26.1%
Equity Index	85,299,068	69,085,841	23.5%	86,440,630	-1.3%	231,977,994	162,195,721	43.0%
FX	23,505,903	22,431,953	4.8%	20,645,944	13.9%	67,094,464	55,199,434	21.5%
Foreign Exchange	3,873	307	1,161.6%	4,200	-7.8%	11,709	803	1,358.2%
Ag Products	3,962,925	3,763,069	5.3%	2,890,036	37.1%	10,200,149	9,242,838	10.4%
GRAND TOTAL	236,148,912	207,905,708	13.6%	248,213,783	-4.9%	678,256,673	519,132,070	30.7%

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.