



CME Exchange Volume Report - Monthly

	VOLUME APR 2018	VOLUME APR 2017	% CHG	VOLUME MAR 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	1,282	8,012	-84.0%	5,552	-76.9%	14,511	15,993	-9.3%
EURODOLLARS	54,086,440	51,369,120	5.3%	87,329,250	-38.1%	301,761,099	243,992,551	23.7%
Interest Rate Options								
EURODOLLARS	13,288,651	16,361,512	-18.8%	17,837,776	-25.5%	73,175,884	64,216,994	14.0%
EURO MIDCURVE	12,332,730	17,680,595	-30.2%	18,204,565	-32.3%	73,729,966	69,686,975	5.8%
Equity Index Futures								
BITCOIN FUTURES	78,650	0	-	54,140	45.3%	191,735	0	-
E-mini FTSE 100 (USD)	1,334	10	13,240.0%	2,505	-46.7%	7,586	34	22,211.8%
E-mini FTSE China 50	1,169	680	71.9%	964	21.3%	5,658	5,187	9.1%
E-MINI MIDCAP	332,663	327,303	1.6%	590,759	-43.7%	1,670,755	1,531,629	9.1%
E-MINI NASDAQ 100	10,030,726	4,376,908	129.2%	12,243,751	-18.1%	39,374,886	17,105,202	130.2%
E-MINI RUSSELL 1000	9,001	875	928.7%	27,238	-67.0%	56,897	4,237	1,242.9%
E-MINI RUSSELL 1000 GROWTH	18,934	1,387	1,265.1%	16,258	16.5%	49,066	2,716	1,706.6%
E-MINI RUSSELL 1000 VALUE	7,902	1,747	352.3%	26,275	-69.9%	61,435	8,873	592.4%
E-MINI RUSSELL 2000	2,225,331	0	-	3,855,340	-42.3%	11,348,380	0	-
E-MINI S&P500	35,694,309	27,397,350	30.3%	47,449,688	-24.8%	155,243,770	126,179,238	23.0%
E-MINI S&P REAL ESTATE SELE	8,770	5,290	65.8%	17,145	-48.8%	32,999	18,183	81.5%
FT-SE 100	1,558	254	513.4%	2,432	-35.9%	6,346	994	538.4%
FTSE Emerging	25	0	0.0%	90	-72.2%	512	72	611.1%
IBOVESPA INDEX	1,863	702	165.4%	605	207.9%	5,475	2,822	94.0%
NASDAQ BIOTECH	0	0	0.0%	2,076	-100.0%	3,092	840	268.1%
NIFTY 50	0	14,295	-100.0%	760	-100.0%	54,444	28,111	93.7%
NIKKEI 225 (\$) STOCK	242,944	242,852	0.0%	530,369	-54.2%	1,661,224	1,144,226	45.2%
NIKKEI 225 (YEN) STOCK	757,063	829,214	-8.7%	1,284,146	-41.0%	4,242,014	3,795,055	11.8%
S&P 500	136,742	77,484	76.5%	235,765	-42.0%	639,663	542,337	17.9%
S&P 500/GI	0	3	-100.0%	26	-100.0%	26	55	-52.7%
S&P 500/VALUE	8,802	21,624	-59.3%	13,056	-32.6%	58,401	65,971	-11.5%
S&P CONSUMER DSCRTRNY SE	19,061	2,404	692.9%	28,726	-33.6%	78,757	34,592	127.7%
S&P CONSUMER STAPLES SECT	18,262	3,741	388.2%	56,986	-68.0%	106,029	39,886	165.8%
S&P ENERGY SECTOR	27,707	10,559	162.4%	39,089	-29.1%	101,336	64,222	57.8%
S&P FINANCIAL SECTOR	60,221	18,784	220.6%	93,892	-35.9%	200,130	91,325	119.1%
S&P HEALTH CARE SECTOR	10,890	6,531	66.7%	28,888	-62.3%	60,029	55,775	7.6%
S&P INDUSTRIAL SECTOR	18,106	2,021	795.9%	23,703	-23.6%	58,257	24,822	134.7%
S&P MATERIALS SECTOR	7,242	2,832	155.7%	15,494	-53.3%	44,276	27,761	59.5%
S&P TECHNOLOGY SECTOR	21,777	3,026	619.7%	49,240	-55.8%	101,722	28,636	255.2%
S&P UTILITIES SECTOR	28,729	15,345	87.2%	65,193	-55.9%	144,516	88,052	64.1%
YEN DENOMINATED TOPIX	52	0	-	392	-86.7%	1,057	0	-

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Equity Index Options								
E-MINI MIDCAP	0	0	0.0%	0	-	0	0	0.0%
E-MINI NASDAQ 100	257,136	126,039	104.0%	232,997	10.4%	1,126,043	675,677	66.7%
E-MINI RUSSELL 2000	5,124	0	-	25,315	-79.8%	63,843	0	-
E-MINI S&P500	4,864,439	3,021,978	61.0%	7,064,452	-31.1%	27,553,192	15,848,497	73.9%
EOM E-MINI RUSSELL 2000 END	1,984	0	-	14,552	-86.4%	28,330	0	-
EOM EMINI S&P	1,892,120	2,201,165	-14.0%	3,239,347	-41.6%	12,431,531	8,400,810	48.0%
EOM S&P 500	86,640	166,336	-47.9%	133,286	-35.0%	995,729	738,336	34.9%
EOW1 E-MINI RUSSELL 2000 WE	2,425	0	-	3,493	-30.6%	10,963	0	-
EOW1 E-MINI RUSSELL 2000 WE	3,008	0	-	4,147	-27.5%	14,146	0	-
EOW1 EMINI S&P 500	1,274,677	1,310,244	-2.7%	1,004,842	26.9%	4,961,401	4,804,539	3.3%
EOW1 S&P 500	74,428	97,157	-23.4%	24,572	202.9%	275,837	307,170	-10.2%
EOW2 E-MINI RUSSELL 2000 WE	4,609	0	-	7,543	-38.9%	23,229	0	-
EOW2 EMINI S&P 500	1,697,501	1,139,512	49.0%	1,046,308	62.2%	6,550,508	4,584,010	42.9%
EOW2 S&P 500	137,389	64,364	113.5%	127,744	7.6%	643,147	611,824	5.1%
EOW3 E-MINI RUSSELL 2000 WE	22,614	0	-	44,098	-48.7%	110,891	0	-
EOW3 EMINI S&P 500	4,642,092	4,384,632	5.9%	3,298,651	40.7%	19,060,691	15,666,845	21.7%
EOW3 S&P 500	337,128	400,561	-15.8%	143,096	135.6%	1,708,464	1,511,394	13.0%
EOW4 E-MINI RUSSELL 2000 WE	3,856	0	-	16,540	-76.7%	33,182	0	-
EOW4 EMINI S&P 500	1,228,546	59,717	1,957.3%	1,686,002	-27.1%	5,887,041	3,514,793	67.5%
S&P 500	194,223	177,494	9.4%	427,092	-54.5%	1,389,125	1,153,393	20.4%



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FX Futures								
AD/CD CROSS RATES	4	6	-33.3%	0	0.0%	26	21	23.8%
AD/JY CROSS RATES	2,693	1,519	77.3%	4,921	-45.3%	15,972	9,374	70.4%
AD/NE CROSS RATES	62	36	72.2%	125	-50.4%	335	110	204.5%
AUSTRALIAN DOLLAR	1,936,288	1,553,505	24.6%	2,580,104	-25.0%	9,604,068	7,175,027	33.9%
BDI	0	1,201	-100.0%	0	0.0%	0	5,403	-100.0%
BP/JY CROSS RATES	2,977	3,182	-6.4%	4,281	-30.5%	15,495	9,966	55.5%
BP/SF CROSS RATES	275	288	-4.5%	433	-36.5%	1,167	308	278.9%
BRAZIL REAL	152,395	85,075	79.1%	111,011	37.3%	501,532	350,739	43.0%
BRITISH POUND	2,256,581	2,009,568	12.3%	3,020,140	-25.3%	10,946,450	9,586,379	14.2%
CANADIAN DOLLAR	1,530,680	1,277,311	19.8%	2,109,988	-27.5%	6,984,401	5,503,006	26.9%
CD/JY CROSS RATES	218	154	41.6%	102	113.7%	760	432	75.9%
CHINESE RENMINBI (CNH)	1,781	528	237.3%	3,245	-45.1%	9,505	5,860	62.2%
EC/AD CROSS RATES	704	1,814	-61.2%	4,091	-82.8%	6,737	12,869	-47.6%
EC/CD CROSS RATES	1,995	2,006	-0.5%	8,541	-76.6%	16,195	12,214	32.6%
EC/NOK CROSS RATES	302	11	2,645.5%	427	-29.3%	1,227	126	873.8%
EC/SEK CROSS RATES	140	126	11.1%	1,838	-92.4%	3,048	1,228	148.2%
EFX/BP CROSS RATES	56,970	50,420	13.0%	143,132	-60.2%	331,171	247,900	33.6%
EFX/JY CROSS RATES	46,908	54,863	-14.5%	124,510	-62.3%	323,581	206,437	56.7%
EFX/SF CROSS RATES	14,811	26,545	-44.2%	44,965	-67.1%	109,994	137,204	-19.8%
E-MICRO AUD/USD	84,891	60,039	41.4%	94,520	-10.2%	399,501	321,952	24.1%
E-MICRO CAD/USD	13,835	17,020	-18.7%	21,558	-35.8%	75,105	60,367	24.4%
E-MICRO CHF/USD	1,026	840	22.1%	1,322	-22.4%	5,178	3,593	44.1%
E-MICRO EUR/USD	356,765	234,641	52.0%	374,764	-4.8%	1,565,214	1,064,540	47.0%
E-MICRO GBP/USD	45,062	58,988	-23.6%	55,294	-18.5%	234,221	254,618	-8.0%
E-MICRO INR/USD	3,317	2,682	23.7%	3,888	-14.7%	12,967	9,437	37.4%
E-MICRO JPY/USD	33,026	41,769	-20.9%	40,873	-19.2%	139,772	203,482	-31.3%
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/CNH	0	0	0.0%	0	-	0	0	0.0%
E-MICRO USD/JPY	0	0	0.0%	0	-	0	0	0.0%
E-MINI EURO FX	63,246	73,469	-13.9%	99,665	-36.5%	396,209	334,160	18.6%
E-MINI JAPANESE YEN	10,066	26,115	-61.5%	12,405	-18.9%	51,571	124,435	-58.6%
EURO FX	4,410,154	3,353,464	31.5%	6,336,231	-30.4%	21,861,176	17,159,831	27.4%
HUNGARIAN FORINT (EC)	0	0	-	0	0.0%	18	0	-
INDIAN RUPEE	69,277	26,122	165.2%	64,409	7.6%	350,314	110,857	216.0%
JAPANESE YEN	2,600,744	2,989,349	-13.0%	3,574,163	-27.2%	13,112,423	13,617,513	-3.7%
KOREAN WON	149	11	1,254.5%	157	-5.1%	1,187	148	702.0%
MEXICAN PESO	1,197,642	841,386	42.3%	1,639,422	-26.9%	5,250,287	3,974,617	32.1%
NEW ZEALND DOLLAR	584,993	319,940	82.8%	638,623	-8.4%	2,643,682	1,914,068	38.1%
NKR/USD CROSS RATE	3,480	799	335.5%	6,707	-48.1%	16,175	8,344	93.9%
POLISH ZLOTY (EC)	4	71	-94.4%	10	-60.0%	48	135	-64.4%
POLISH ZLOTY (US)	68	40	70.0%	135	-49.6%	486	2,632	-81.5%
RMB USD	0	2	-100.0%	1	-100.0%	15	161	-90.7%
RUSSIAN RUBLE	88,447	34,151	159.0%	119,452	-26.0%	289,189	169,366	70.7%
S.AFRICAN RAND	34,879	46,086	-24.3%	56,701	-38.5%	170,249	211,064	-19.3%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	192	32	500.0%
SHEKEL	63	0	-	1,515	-95.8%	1,722	0	-
SKR/USD CROSS RATES	3,517	1,477	138.1%	7,414	-52.6%	16,265	9,061	79.5%
SWISS FRANC	504,344	391,812	28.7%	651,213	-22.6%	2,390,263	1,836,613	30.1%
TURKISH LIRA	463	1,987	-76.7%	15,537	-97.0%	18,672	5,898	216.6%
USDZAR	0	0	0.0%	1	-100.0%	5	0	0.0%

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FX Options								
AUD/USD PQO 2pm Fix	123,428	65,139	89.5%	123,539	-0.1%	559,418	289,263	93.4%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	0.0%	0	2	-100.0%
AUSTRALIAN DOLLAR	0	21,324	-100.0%	0	0.0%	0	155,029	-100.0%
BRITISH POUND	0	53,353	-100.0%	0	0.0%	0	281,338	-100.0%
BRITISH POUND (EU)	3	196	-98.5%	7	-57.1%	117	821	-85.7%
CAD/USD PQO 2pm Fix	167,057	75,591	121.0%	171,390	-2.5%	698,201	303,455	130.1%
CANADIAN DOLLAR	0	23,662	-100.0%	0	0.0%	0	132,524	-100.0%
CANADIAN DOLLAR (EU)	0	5	-100.0%	1	-100.0%	63	46	37.0%
CHF/USD PQO 2pm Fix	3,446	1,423	142.2%	1,058	225.7%	8,405	8,284	1.5%
EFX/JY CROSS RATES	0	0	-	0	0.0%	2,870	0	-
EURO FX	0	267,907	-100.0%	0	0.0%	0	915,331	-100.0%
EURO FX (EU)	0	23	-100.0%	5	-100.0%	21	229	-90.8%
EUR/USD PQO 2pm Fix	588,512	493,844	19.2%	705,471	-16.6%	3,258,396	1,561,545	108.7%
GBP/USD PQO 2pm Fix	210,359	110,912	89.7%	235,071	-10.5%	1,026,439	511,746	100.6%
JAPANESE YEN	0	66,732	-100.0%	0	0.0%	0	443,101	-100.0%
JAPANESE YEN (EU)	0	28	-100.0%	0	0.0%	0	133	-100.0%
JPY/USD PQO 2pm Fix	258,308	201,229	28.4%	290,108	-11.0%	1,129,846	886,167	27.5%
MEXICAN PESO	5,233	754	594.0%	1,419	268.8%	8,506	17,755	-52.1%
RUSSIAN RUBLE	0	0	0.0%	0	-	0	0	0.0%
SWISS FRANC	0	468	-100.0%	0	0.0%	0	4,145	-100.0%
SWISS FRANC (EU)	0	4	-100.0%	0	0.0%	0	5	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	1,709	706	142.1%	3,540	-51.7%	11,912	1,509	689.4%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	560	0	-	333	68.2%	2,066	0	-



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Ag Products Futures								
BUTTER CS	3,296	2,683	22.8%	3,209	2.7%	18,575	11,873	56.4%
CASH-SETTLED CHEESE	8,001	8,737	-8.4%	6,578	21.6%	37,018	45,751	-19.1%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
CATTLE	1,294,700	1,260,517	2.7%	1,621,683	-20.2%	5,488,417	5,071,922	8.2%
CDD SEASONAL STRIP	0	850	-100.0%	0	0.0%	0	1,100	-100.0%
CDD WEATHER	1,100	0	0.0%	0	0.0%	1,100	25,000	-95.6%
CLASS IV MILK	550	431	27.6%	524	5.0%	2,506	5,393	-53.5%
DRY WHEY	910	1,566	-41.9%	682	33.4%	4,753	10,149	-53.2%
FEEDER CATTLE	339,742	355,689	-4.5%	339,715	0.0%	1,222,159	1,092,542	11.9%
GOLDMAN SACHS	30,782	32,392	-5.0%	34,285	-10.2%	124,730	138,120	-9.7%
GSCI EXCESS RETURN FUT	1,617	1,584	2.1%	118,154	-98.6%	127,163	103,214	23.2%
HDD EURO SEASONAL STRIP	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%
HDD WEATHER	0	0	0.0%	0	0.0%	505	950	-46.8%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	400	-100.0%
HOGS	962,589	690,533	39.4%	1,149,911	-16.3%	4,041,364	3,243,432	24.6%
HOUSING INDEX	9	4	125.0%	9	0.0%	30	51	-41.2%
LUMBER	22,545	21,705	3.9%	15,354	46.8%	74,814	68,162	9.8%
MALAYSIAN PALM SWAP	3,740	9,816	-61.9%	3,820	-2.1%	14,440	38,740	-62.7%
MILK	19,020	20,263	-6.1%	17,419	9.2%	78,731	109,477	-28.1%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	7,085	2,290	209.4%	5,600	26.5%	22,706	21,551	5.4%
PALM OIL	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	7,524	-100.0%	18,790	34,066	-44.8%
USD CRUDE PALM OIL	320	240	33.3%	400	-20.0%	1,480	1,244	19.0%
Ag Products Options								
BUTTER CS	5,176	1,003	416.1%	1,737	198.0%	13,305	4,750	180.1%
CASH-SETTLED CHEESE	8,465	7,000	20.9%	5,735	47.6%	38,477	30,415	26.5%
CATTLE	301,874	275,820	9.4%	330,779	-8.7%	1,115,008	1,057,406	5.4%
CDD SEASONAL STRIP	0	1,800	-100.0%	0	0.0%	0	2,800	-100.0%
CDD WEATHER	0	0	0.0%	0	0.0%	0	47,000	-100.0%
CLASS IV MILK	948	1,690	-43.9%	289	228.0%	3,754	6,164	-39.1%
DRY WHEY	226	606	-62.7%	354	-36.2%	1,718	1,891	-9.1%
FEEDER CATTLE	34,157	48,120	-29.0%	45,457	-24.9%	143,324	142,198	0.8%
HDD EURO SEASONAL STRIP	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%
HDD WEATHER	0	0	0.0%	0	0.0%	0	1,250	-100.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	1,500	-100.0%
HOGS	210,854	171,874	22.7%	223,479	-5.6%	765,317	703,552	8.8%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	24	-100.0%
LUMBER	1,909	1,633	16.9%	1,551	23.1%	7,532	5,054	49.0%
LV CATL CSO	10	200	-95.0%	5	100.0%	20	1,055	-98.1%
MILK	28,231	30,133	-6.3%	22,587	25.0%	105,402	146,319	-28.0%
MLK MID OPTIONS	87	19	357.9%	39	123.1%	210	329	-36.2%
NFD MILK	9,194	2,122	333.3%	6,046	52.1%	23,938	19,314	23.9%

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CME Exchange Volume Report - Monthly

	VOLUME APR 2018	VOLUME APR 2017	% CHG	VOLUME MAR 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	54,087,722	51,377,132	5.3%	87,334,802	-38.1%	301,775,610	244,008,544	23.7%
Equity Index Futures	49,769,833	33,363,221	49.2%	66,754,991	-25.4%	215,610,473	150,890,853	42.9%
FX Futures	16,115,242	13,590,418	18.6%	21,977,834	-26.7%	77,873,770	64,661,527	20.4%
Foreign Exchange Futures	1,709	706	142.1%	3,540	-51.7%	11,912	1,509	689.4%
Ag Products Futures	2,696,006	2,409,300	11.9%	3,324,867	-18.9%	11,279,281	10,023,137	12.5%
TOTAL FUTURES	122,670,512	100,740,777	21.8%	179,396,034	-31.6%	606,551,046	469,585,570	29.2%
TOTAL OPTIONS GROUP								
Equity Index Options	16,729,939	13,149,199	27.2%	18,544,077	-9.8%	82,867,293	57,817,288	43.3%
Interest Rate Options	25,621,381	34,042,107	-24.7%	36,042,341	-28.9%	146,905,850	133,903,969	9.7%
FX Options	1,356,346	1,382,594	-1.9%	1,528,069	-11.2%	6,692,282	5,510,919	21.4%
Ag Products Options	601,131	542,020	10.9%	638,058	-5.8%	2,218,005	2,171,021	2.2%
Foreign Exchange Options	560	0	-	333	68.2%	2,066	0	-
TOTAL OPTIONS	44,309,357	49,115,920	-9.8%	56,752,878	-21.9%	238,685,496	199,403,197	19.7%
TOTAL COMBINED								
Interest Rate	79,709,103	85,419,239	-6.7%	123,377,143	-35.4%	448,681,460	377,912,513	18.7%
Equity Index	66,499,772	46,512,420	43.0%	85,299,068	-22.0%	298,477,766	208,708,141	43.0%
FX	17,471,588	14,973,012	16.7%	23,505,903	-25.7%	84,566,052	70,172,446	20.5%
Foreign Exchange	2,269	706	221.4%	3,873	-41.4%	13,978	1,509	826.3%
Ag Products	3,297,137	2,951,320	11.7%	3,962,925	-16.8%	13,497,286	12,194,158	10.7%
GRAND TOTAL	166,979,869	149,856,697	11.4%	236,148,912	-29.3%	845,236,542	668,988,767	26.3%

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