



CME Exchange Volume Report - Monthly

	VOLUME MAY 2018	VOLUME MAY 2017	% CHG	VOLUME APR 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	8,024	10,247	-21.7%	1,282	525.9%	22,535	26,240	-14.1%
EURODOLLARS	68,834,046	53,434,726	28.8%	54,086,440	27.3%	370,595,145	297,427,277	24.6%
SOFR	33,631	0	-	0	-	33,631	0	-
Interest Rate Options								
EURODOLLARS	12,229,900	14,648,302	-16.5%	13,288,651	-8.0%	85,405,784	78,865,296	8.3%
EURO MIDCURVE	14,891,301	15,264,767	-2.4%	12,332,730	20.7%	88,621,267	84,951,742	4.3%
Equity Index Futures								
BITCOIN FUTURES	86,474	0	-	78,650	9.9%	278,209	0	-
E-mini FTSE 100 (USD)	1,399	0	0.0%	1,334	4.9%	8,985	34	26,326.5%
E-mini FTSE China 50	945	1,362	-30.6%	1,169	-19.2%	6,603	6,549	0.8%
E-MINI MIDCAP	294,698	308,302	-4.4%	332,663	-11.4%	1,965,453	1,839,931	6.8%
E-MINI NASDAQ 100	7,692,814	5,129,112	50.0%	10,030,726	-23.3%	47,067,700	22,234,314	111.7%
E-MINI RUSSELL 1000	5,943	999	494.9%	9,001	-34.0%	62,840	5,236	1,100.2%
E-MINI RUSSELL 1000 GROWTH	5,782	930	521.7%	18,934	-69.5%	54,848	3,646	1,404.3%
E-MINI RUSSELL 1000 VALUE	10,009	1,780	462.3%	7,902	26.7%	71,444	10,653	570.6%
E-MINI RUSSELL 2000	2,221,453	0	-	2,225,331	-0.2%	13,569,833	0	-
E-MINI S&P500	28,914,515	28,105,291	2.9%	35,694,309	-19.0%	184,158,285	154,284,529	19.4%
E-MINI S&P REAL ESTATE SELE	2,663	2,089	27.5%	8,770	-69.6%	35,662	20,272	75.9%
FT-SE 100	845	333	153.8%	1,558	-45.8%	7,191	1,327	441.9%
FTSE Emerging	110	10	1,000.0%	25	340.0%	622	82	658.5%
IBOVESPA INDEX	524	665	-21.2%	1,863	-71.9%	5,999	3,487	72.0%
NASDAQ BIOTECH	132	0	0.0%	0	0.0%	3,224	840	283.8%
NIFTY 50	0	15,535	-100.0%	0	0.0%	54,444	43,646	24.7%
NIKKEI 225 (\$) STOCK	203,372	225,304	-9.7%	242,944	-16.3%	1,864,596	1,369,530	36.1%
NIKKEI 225 (YEN) STOCK	705,255	860,887	-18.1%	757,063	-6.8%	4,947,269	4,655,942	6.3%
S&P 500	108,631	97,315	11.6%	136,742	-20.6%	748,294	639,652	17.0%
S&P 500/GI	0	4	-100.0%	0	0.0%	26	59	-55.9%
S&P 500/VALUE	10,507	15,207	-30.9%	8,802	19.4%	68,908	81,178	-15.1%
S&P CONSUMER DSCRTNRY SE	10,916	5,656	93.0%	19,061	-42.7%	89,673	40,248	122.8%
S&P CONSUMER STAPLES SECT	14,661	8,399	74.6%	18,262	-19.7%	120,690	48,285	150.0%
S&P ENERGY SECTOR	39,848	11,087	259.4%	27,707	43.8%	141,184	75,309	87.5%
S&P FINANCIAL SECTOR	20,889	16,960	23.2%	60,221	-65.3%	221,019	108,285	104.1%
S&P HEALTH CARE SECTOR	13,372	8,785	52.2%	10,890	22.8%	73,401	64,560	13.7%
S&P INDUSTRIAL SECTOR	11,147	8,039	38.7%	18,106	-38.4%	69,404	32,861	111.2%
S&P MATERIALS SECTOR	4,920	6,646	-26.0%	7,242	-32.1%	49,196	34,407	43.0%
S&P TECHNOLOGY SECTOR	21,182	5,198	307.5%	21,777	-2.7%	122,904	33,834	263.3%
S&P UTILITIES SECTOR	21,725	10,503	106.8%	28,729	-24.4%	166,241	98,555	68.7%
YEN DENOMINATED TOPIX	374	0	-	52	619.2%	1,431	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.



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Equity Index Options								
E-MINI MIDCAP	0	0	0.0%	0	-	0	0	0.0%
E-MINI NASDAQ 100	174,092	208,528	-16.5%	257,136	-32.3%	1,300,135	884,205	47.0%
E-MINI RUSSELL 2000	11,153	0	-	5,124	117.7%	74,996	0	-
E-MINI S&P500	5,149,820	4,597,529	12.0%	4,864,439	5.9%	32,703,012	20,446,026	59.9%
EOM E-MINI RUSSELL 2000 END	3,712	0	-	1,984	87.1%	32,042	0	-
EOM EMINI S&P	1,558,179	1,629,279	-4.4%	1,892,120	-17.6%	13,989,710	10,030,089	39.5%
EOM S&P 500	74,730	111,153	-32.8%	86,640	-13.7%	1,070,459	849,489	26.0%
EOW1 E-MINI RUSSELL 2000 WE	1,594	0	-	2,425	-34.3%	12,557	0	-
EOW1 E-MINI RUSSELL 2000 WE	3,823	0	-	3,008	27.1%	17,969	0	-
EOW1 EMINI S&P 500	1,087,829	1,112,547	-2.2%	1,274,677	-14.7%	6,049,230	5,917,086	2.2%
EOW1 S&P 500	94,841	91,992	3.1%	74,428	27.4%	370,678	399,162	-7.1%
EOW2 E-MINI RUSSELL 2000 WE	6,280	0	-	4,609	36.3%	29,509	0	-
EOW2 EMINI S&P 500	995,742	1,146,388	-13.1%	1,697,501	-41.3%	7,546,250	5,730,398	31.7%
EOW2 S&P 500	122,958	170,810	-28.0%	137,389	-10.5%	766,105	782,634	-2.1%
EOW3 E-MINI RUSSELL 2000 WE	16,304	0	-	22,614	-27.9%	127,195	0	-
EOW3 EMINI S&P 500	2,220,806	3,248,834	-31.6%	4,642,092	-52.2%	21,281,497	18,915,679	12.5%
EOW3 S&P 500	197,273	282,669	-30.2%	337,128	-41.5%	1,905,737	1,794,063	6.2%
EOW4 E-MINI RUSSELL 2000 WE	3,417	0	-	3,856	-11.4%	36,599	0	-
EOW4 EMINI S&P 500	789,320	1,094,760	-27.9%	1,228,546	-35.8%	6,676,361	4,609,553	44.8%
S&P 500	230,608	362,717	-36.4%	194,223	18.7%	1,619,733	1,516,110	6.8%

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FX Futures								
AD/CD CROSS RATES	13	2	550.0%	4	225.0%	39	23	69.6%
AD/JY CROSS RATES	3,016	1,472	104.9%	2,693	12.0%	18,988	10,846	75.1%
AD/NE CROSS RATES	51	259	-80.3%	62	-17.7%	386	369	4.6%
AUSTRALIAN DOLLAR	2,585,813	1,986,702	30.2%	1,936,288	33.5%	12,189,881	9,161,729	33.1%
BDI	0	549	-100.0%	0	0.0%	0	5,952	-100.0%
BP/JY CROSS RATES	2,684	2,531	6.0%	2,977	-9.8%	18,179	12,497	45.5%
BP/SF CROSS RATES	523	164	218.9%	275	90.2%	1,690	472	258.1%
BRAZIL REAL	173,964	102,938	69.0%	152,395	14.2%	675,496	453,677	48.9%
BRITISH POUND	2,838,921	2,313,004	22.7%	2,256,581	25.8%	13,785,371	11,899,383	15.8%
CANADIAN DOLLAR	1,964,362	1,559,173	26.0%	1,530,680	28.3%	8,948,763	7,062,179	26.7%
CD/JY CROSS RATES	204	188	8.5%	218	-6.4%	964	620	55.5%
CHINESE RENMINBI (CNH)	2,345	1,888	24.2%	1,781	31.7%	11,850	7,748	52.9%
EC/AD CROSS RATES	807	2,679	-69.9%	704	14.6%	7,544	15,548	-51.5%
EC/CD CROSS RATES	2,051	3,339	-38.6%	1,995	2.8%	18,246	15,553	17.3%
EC/NOK CROSS RATES	310	106	192.5%	302	2.6%	1,537	232	562.5%
EC/SEK CROSS RATES	182	209	-12.9%	140	30.0%	3,230	1,437	124.8%
EFX/BP CROSS RATES	56,033	50,904	10.1%	56,970	-1.6%	387,204	298,804	29.6%
EFX/JY CROSS RATES	102,021	54,006	88.9%	46,908	117.5%	425,602	260,443	63.4%
EFX/SF CROSS RATES	34,652	30,943	12.0%	14,811	134.0%	144,646	168,147	-14.0%
E-MICRO AUD/USD	107,774	71,670	50.4%	84,891	27.0%	507,275	393,622	28.9%
E-MICRO CAD/USD	15,697	18,572	-15.5%	13,835	13.5%	90,802	78,939	15.0%
E-MICRO CHF/USD	1,438	1,176	22.3%	1,026	40.2%	6,616	4,769	38.7%
E-MICRO EUR/USD	479,033	264,980	80.8%	356,765	34.3%	2,044,247	1,329,520	53.8%
E-MICRO GBP/USD	35,874	59,474	-39.7%	45,062	-20.4%	270,095	314,092	-14.0%
E-MICRO INR/USD	5,706	3,135	82.0%	3,317	72.0%	18,673	12,572	48.5%
E-MICRO JPY/USD	31,063	35,703	-13.0%	33,026	-5.9%	170,835	239,185	-28.6%
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	122,313	90,930	34.5%	63,246	93.4%	518,522	425,090	22.0%
E-MINI JAPANESE YEN	11,649	44,847	-74.0%	10,066	15.7%	63,220	169,282	-62.7%
EURO FX	7,312,128	4,129,194	77.1%	4,410,154	65.8%	29,173,304	21,289,025	37.0%
HUNGARIAN FORINT (EC)	0	0	-	0	0.0%	18	0	-
INDIAN RUPEE	104,437	45,789	128.1%	69,277	50.8%	454,751	156,646	190.3%
JAPANESE YEN	3,248,156	3,355,666	-3.2%	2,600,744	24.9%	16,360,579	16,973,179	-3.6%
KOREAN WON	114	12	850.0%	149	-23.5%	1,301	160	713.1%
MEXICAN PESO	1,667,380	1,050,109	58.8%	1,197,642	39.2%	6,917,667	5,024,726	37.7%
NEW ZEALND DOLLAR	787,980	472,561	66.7%	584,993	34.7%	3,431,662	2,386,629	43.8%
NKR/USD CROSS RATE	4,553	1,254	263.1%	3,480	30.8%	20,728	9,598	116.0%
POLISH ZLOTY (EC)	16	130	-87.7%	4	300.0%	64	265	-75.8%
POLISH ZLOTY (US)	81	97	-16.5%	68	19.1%	567	2,729	-79.2%
RMB USD	1	21	-95.2%	0	0.0%	16	182	-91.2%
RUSSIAN RUBLE	45,588	46,931	-2.9%	88,447	-48.5%	334,777	216,297	54.8%
S.AFRICAN RAND	51,395	35,813	43.5%	34,879	47.4%	221,644	246,877	-10.2%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	192	32	500.0%
SHEKEL	40	0	-	63	-36.5%	1,762	0	-
SKR/USD CROSS RATES	4,009	2,242	78.8%	3,517	14.0%	20,274	11,303	79.4%
SWISS FRANC	626,339	645,043	-2.9%	504,344	24.2%	3,016,602	2,481,656	21.6%
TURKISH LIRA	1,933	595	224.9%	463	317.5%	20,605	6,493	217.3%
USDZAR	0	0	0.0%	0	0.0%	5	0	0.0%



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FX Options								
AUD/USD PQO 2pm Fix	122,000	86,435	41.1%	123,428	-1.2%	681,418	375,698	81.4%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	0.0%	0	2	-100.0%
AUSTRALIAN DOLLAR	0	43,976	-100.0%	0	0.0%	0	199,005	-100.0%
BRITISH POUND	0	102,008	-100.0%	0	0.0%	0	383,346	-100.0%
BRITISH POUND (EU)	111	127	-12.6%	3	3,600.0%	228	948	-75.9%
CAD/USD PQO 2pm Fix	179,330	106,308	68.7%	167,057	7.3%	877,531	409,763	114.2%
CANADIAN DOLLAR	0	47,526	-100.0%	0	0.0%	0	180,050	-100.0%
CANADIAN DOLLAR (EU)	0	32	-100.0%	0	0.0%	63	78	-19.2%
CHF/USD PQO 2pm Fix	4,847	2,503	93.6%	3,446	40.7%	13,252	10,787	22.9%
EFX/JY CROSS RATES	0	0	-	0	0.0%	2,870	0	-
EURO FX	0	336,263	-100.0%	0	0.0%	0	1,251,594	-100.0%
EURO FX (EU)	7	61	-88.5%	0	0.0%	28	290	-90.3%
EUR/USD PQO 2pm Fix	1,012,013	475,712	112.7%	588,512	72.0%	4,270,409	2,037,257	109.6%
GBP/USD PQO 2pm Fix	234,291	140,672	66.6%	210,359	11.4%	1,260,730	652,418	93.2%
JAPANESE YEN	0	86,599	-100.0%	0	0.0%	0	529,700	-100.0%
JAPANESE YEN (EU)	0	4	-100.0%	0	0.0%	0	137	-100.0%
JPY/USD PQO 2pm Fix	259,848	188,766	37.7%	258,308	0.6%	1,389,694	1,074,933	29.3%
MEXICAN PESO	2,081	1,057	96.9%	5,233	-60.2%	10,587	18,812	-43.7%
RUSSIAN RUBLE	0	0	0.0%	0	-	0	0	0.0%
SWISS FRANC	0	1,182	-100.0%	0	0.0%	0	5,327	-100.0%
SWISS FRANC (EU)	0	6	-100.0%	0	0.0%	0	11	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	829	279	197.1%	1,709	-51.5%	12,741	1,788	612.6%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	1,798	0	-	560	221.1%	3,864	0	-

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Ag Products Futures								
BUTTER CS	3,801	3,282	15.8%	3,296	15.3%	22,376	15,155	47.6%
CASH-SETTLED CHEESE	8,732	7,629	14.5%	8,001	9.1%	45,750	53,380	-14.3%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
CATTLE	1,680,406	2,164,723	-22.4%	1,294,700	29.8%	7,168,823	7,236,645	-0.9%
CDD SEASONAL STRIP	50	0	0.0%	0	0.0%	50	1,100	-95.5%
CDD WEATHER	1,050	100	950.0%	1,100	-4.5%	2,150	25,100	-91.4%
CLASS IV MILK	455	898	-49.3%	550	-17.3%	2,961	6,291	-52.9%
DRY WHEY	1,311	1,404	-6.6%	910	44.1%	6,064	11,553	-47.5%
FEEDER CATTLE	269,509	337,360	-20.1%	339,742	-20.7%	1,491,668	1,429,902	4.3%
GOLDMAN SACHS	33,673	33,896	-0.7%	30,782	9.4%	158,403	172,016	-7.9%
GSCI EXCESS RETURN FUT	1,221	1,052	16.1%	1,617	-24.5%	128,384	104,266	23.1%
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	1,236,082	1,012,116	22.1%	962,589	28.4%	5,277,446	4,255,548	24.0%
HOUSING INDEX	7	12	-41.7%	9	-22.2%	37	63	-41.3%
LUMBER	22,211	16,706	33.0%	22,545	-1.5%	97,025	84,868	14.3%
MALAYSIAN PALM SWAP	2,780	13,840	-79.9%	3,740	-25.7%	17,220	52,580	-67.2%
MILK	21,425	30,371	-29.5%	19,020	12.6%	100,156	139,848	-28.4%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,199	3,977	5.6%	7,085	-40.7%	26,905	25,528	5.4%
PALM OIL	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	18,790	34,066	-44.8%
USD CRUDE PALM OIL	880	200	340.0%	320	175.0%	2,360	1,444	63.4%
Ag Products Options								
BUTTER CS	5,152	1,380	273.3%	5,176	-0.5%	18,457	6,130	201.1%
CASH-SETTLED CHEESE	7,868	9,581	-17.9%	8,465	-7.1%	46,345	39,996	15.9%
CATTLE	306,418	302,473	1.3%	301,874	1.5%	1,421,426	1,359,879	4.5%
CDD SEASONAL STRIP	600	0	0.0%	0	0.0%	600	2,800	-78.6%
CDD WEATHER	0	0	0.0%	0	0.0%	0	47,000	-100.0%
CLASS IV MILK	930	2,513	-63.0%	948	-1.9%	4,684	8,677	-46.0%
DRY WHEY	675	396	70.5%	226	198.7%	2,393	2,287	4.6%
FEEDER CATTLE	26,890	40,485	-33.6%	34,157	-21.3%	170,214	182,683	-6.8%
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	158,447	209,250	-24.3%	210,854	-24.9%	923,764	912,802	1.2%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	24	-100.0%
LUMBER	2,529	1,175	115.2%	1,909	32.5%	10,061	6,229	61.5%
LV CATL CSO	83	102	-18.6%	10	730.0%	103	1,157	-91.1%
MILK	36,530	40,845	-10.6%	28,231	29.4%	141,932	187,164	-24.2%
MLK MID OPTIONS	68	126	-46.0%	87	-21.8%	278	455	-38.9%
NFD MILK	3,634	3,915	-7.2%	9,194	-60.5%	27,572	23,229	18.7%



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TOTAL FUTURES GROUP								
Interest Rate Futures	68,875,701	53,444,973	28.9%	54,087,722	27.3%	370,651,311	297,453,517	24.6%
Equity Index Futures	40,425,105	34,846,398	16.0%	49,769,833	-18.8%	256,035,578	185,737,251	37.8%
FX Futures	22,432,649	16,487,000	36.1%	16,115,242	39.2%	100,306,419	81,148,527	23.6%
Foreign Exchange Futures	829	279	197.1%	1,709	-51.5%	12,741	1,788	612.6%
Ag Products Futures	3,287,792	3,627,566	-9.4%	2,696,006	22.0%	14,567,073	13,650,703	6.7%
TOTAL FUTURES	135,022,076	108,406,216	24.6%	122,670,512	10.1%	741,573,122	577,991,786	28.3%
TOTAL OPTIONS GROUP								
Equity Index Options	12,742,481	14,057,206	-9.4%	16,729,939	-23.8%	95,609,774	71,874,494	33.0%
Interest Rate Options	27,121,201	29,913,069	-9.3%	25,621,381	5.9%	174,027,051	163,817,038	6.2%
FX Options	1,814,528	1,619,237	12.1%	1,356,346	33.8%	8,506,810	7,130,156	19.3%
Ag Products Options	549,824	612,241	-10.2%	601,131	-8.5%	2,767,829	2,783,262	-0.6%
Foreign Exchange Options	1,798	0	-	560	221.1%	3,864	0	-
TOTAL OPTIONS	42,229,832	46,201,753	-8.6%	44,309,357	-4.7%	280,915,328	245,604,950	14.4%
TOTAL COMBINED								
Interest Rate	95,996,902	83,358,042	15.2%	79,709,103	20.4%	544,678,362	461,270,555	18.1%
Equity Index	53,167,586	48,903,604	8.7%	66,499,772	-20.0%	351,645,352	257,611,745	36.5%
FX	24,247,177	18,106,237	33.9%	17,471,588	38.8%	108,813,229	88,278,683	23.3%
Foreign Exchange	2,627	279	841.6%	2,269	15.8%	16,605	1,788	828.7%
Ag Products	3,837,616	4,239,807	-9.5%	3,297,137	16.4%	17,334,902	16,433,965	5.5%
GRAND TOTAL	177,251,908	154,607,969	14.6%	166,979,869	6.2%	1,022,488,450	823,596,736	24.1%

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