



CME Exchange Volume Report - Monthly

	VOLUME JUL 2018	VOLUME JUL 2017	% CHG	VOLUME JUN 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	1,124	2,105	-46.6%	7,907	-85.8%	31,566	42,734	-26.1%
EURODOLLARS	38,782,087	40,527,351	-4.3%	53,227,407	-27.1%	462,604,639	392,077,253	18.0%
SOFR	71,874	0	-	32,511	121.1%	138,016	0	-
Interest Rate Options								
EURODOLLARS	11,157,254	6,871,392	62.4%	12,210,863	-8.6%	108,773,901	101,736,529	6.9%
EURO MIDCURVE	8,115,333	9,917,397	-18.2%	13,552,067	-40.1%	110,288,667	107,164,939	2.9%
Equity Index Futures								
BITCOIN FUTURES	129,423	0	-	63,777	102.9%	471,409	0	-
E-mini FTSE 100 (USD)	885	19	4,557.9%	935	-5.3%	10,805	85	12,611.8%
E-mini FTSE China 50	715	1,662	-57.0%	866	-17.4%	8,184	9,845	-16.9%
E-MINI MIDCAP	268,791	246,470	9.1%	498,591	-46.1%	2,732,835	2,623,454	4.2%
E-MINI NASDAQ 100	7,283,782	5,528,670	31.7%	8,400,023	-13.3%	62,751,505	36,775,473	70.6%
E-MINI RUSSELL 1000	8,254	2,100	293.0%	30,490	-72.9%	101,584	9,009	1,027.6%
E-MINI RUSSELL 1000 GROWTH	7,508	1,629	360.9%	17,677	-57.5%	80,033	6,855	1,067.5%
E-MINI RUSSELL 1000 VALUE	10,764	2,347	358.6%	23,487	-54.2%	105,695	14,486	629.6%
E-MINI RUSSELL 2000	2,251,965	136,286	1,552.4%	3,945,041	-42.9%	19,766,839	136,286	14,403.9%
E-MINI S&P500	23,294,987	22,213,435	4.9%	35,955,286	-35.2%	243,408,558	216,812,907	12.3%
E-MINI S&P REAL ESTATE SELE	4,203	3,905	7.6%	13,183	-68.1%	53,048	37,648	40.9%
FT-SE 100	1,010	848	19.1%	940	7.4%	9,141	2,679	241.2%
FTSE Emerging	1,357	0	0.0%	65	1,987.7%	2,044	185	1,004.9%
IBOVESPA INDEX	875	152	475.7%	972	-10.0%	7,846	4,168	88.2%
NASDAQ BIOTECH	0	50	-100.0%	2,224	-100.0%	5,448	2,072	162.9%
NIFTY 50	0	15,006	-100.0%	0	0.0%	54,444	68,775	-20.8%
NIKKEI 225 (\$) STOCK	182,851	170,906	7.0%	270,630	-32.4%	2,318,077	1,862,430	24.5%
NIKKEI 225 (YEN) STOCK	597,189	663,953	-10.1%	766,529	-22.1%	6,310,987	6,388,080	-1.2%
S&P 500	98,813	52,266	89.1%	157,986	-37.5%	1,005,093	899,875	11.7%
S&P 500/GI	0	6	-100.0%	26	-100.0%	52	144	-63.9%
S&P 500/VALUE	6,114	25,534	-76.1%	13,790	-55.7%	88,812	140,339	-36.7%
S&P CONSUMER DSCRTNRY SE	8,658	4,447	94.7%	27,106	-68.1%	125,437	53,815	133.1%
S&P CONSUMER STAPLES SECT	20,041	5,156	288.7%	28,270	-29.1%	169,001	84,977	98.9%
S&P ENERGY SECTOR	13,856	10,908	27.0%	74,852	-81.5%	229,892	107,287	114.3%
S&P FINANCIAL SECTOR	35,706	20,862	71.2%	87,169	-59.0%	343,894	188,569	82.4%
S&P HEALTH CARE SECTOR	10,808	6,123	76.5%	22,876	-52.8%	107,085	111,912	-4.3%
S&P INDUSTRIAL SECTOR	13,890	4,778	190.7%	16,422	-15.4%	99,716	51,612	93.2%
S&P MATERIALS SECTOR	5,943	4,437	33.9%	16,441	-63.9%	71,580	55,099	29.9%
S&P TECHNOLOGY SECTOR	18,603	8,845	110.3%	37,470	-50.4%	178,977	64,779	176.3%
S&P UTILITIES SECTOR	23,063	9,471	143.5%	76,290	-69.8%	265,594	170,468	55.8%
YEN DENOMINATED TOPIX	772	0	-	843	-8.4%	3,046	0	-

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Equity Index Options								
E-MINI MIDCAP	0	0	0.0%	0	-	0	0	0.0%
E-MINI NASDAQ 100	239,308	276,966	-13.6%	182,334	31.2%	1,721,777	1,456,092	18.2%
E-MINI RUSSELL 2000	5,047	1,857	171.8%	8,249	-38.8%	88,292	1,857	4,654.6%
E-MINI S&P500	3,094,419	2,337,042	32.4%	4,605,152	-32.8%	40,402,583	27,412,187	47.4%
EOM E-MINI RUSSELL 2000 END	2,192	331	562.2%	5,902	-62.9%	40,136	331	12,025.7%
EOM EMINI S&P	1,705,110	1,351,158	26.2%	2,324,037	-26.6%	18,018,857	13,801,619	30.6%
EOM S&P 500	92,853	163,904	-43.3%	200,108	-53.6%	1,363,420	1,203,986	13.2%
EOW1 E-MINI RUSSELL 2000 WE	1,129	283	298.9%	2,129	-47.0%	15,815	283	5,488.3%
EOW1 E-MINI RUSSELL 2000 WE	1,255	672	86.8%	1,845	-32.0%	21,069	672	3,035.3%
EOW1 EMINI S&P 500	980,746	911,791	7.6%	669,904	46.4%	7,699,880	7,794,272	-1.2%
EOW1 S&P 500	160,174	126,069	27.1%	42,528	276.6%	573,380	604,745	-5.2%
EOW2 E-MINI RUSSELL 2000 WE	2,910	238	1,122.7%	5,518	-47.3%	37,937	238	15,839.9%
EOW2 EMINI S&P 500	942,931	835,882	12.8%	668,029	41.2%	9,157,210	7,619,016	20.2%
EOW2 S&P 500	191,158	159,598	19.8%	134,334	42.3%	1,091,597	1,127,436	-3.2%
EOW3 E-MINI RUSSELL 2000 WE	11,561	1,067	983.5%	17,810	-35.1%	156,566	1,067	14,573.5%
EOW3 EMINI S&P 500	3,047,988	2,958,456	3.0%	2,022,039	50.7%	26,351,524	24,474,610	7.7%
EOW3 S&P 500	212,829	386,535	-44.9%	93,380	127.9%	2,211,946	2,439,262	-9.3%
EOW4 E-MINI RUSSELL 2000 WE	2,323	501	363.7%	3,807	-39.0%	42,729	501	8,428.7%
EOW4 EMINI S&P 500	979,691	801,966	22.2%	848,625	15.4%	8,504,677	6,298,131	35.0%
S&P 500	171,663	147,927	16.0%	340,225	-49.5%	2,131,621	2,058,895	3.5%
FX Futures								
AD/CD CROSS RATES	1	157	-99.4%	7	-85.7%	47	541	-91.3%
AD/JY CROSS RATES	5,323	2,285	133.0%	4,957	7.4%	29,268	17,167	70.5%
AD/NE CROSS RATES	93	263	-64.6%	66	40.9%	545	773	-29.5%
AUSTRALIAN DOLLAR	1,974,660	1,934,693	2.1%	2,475,362	-20.2%	16,639,903	13,203,872	26.0%
BDI	0	0	0.0%	0	0.0%	0	6,243	-100.0%
BP/JY CROSS RATES	2,483	2,158	15.1%	2,707	-8.3%	23,369	19,754	18.3%
BP/SF CROSS RATES	485	53	815.1%	279	73.8%	2,454	597	311.1%
BRAZIL REAL	118,842	86,565	37.3%	185,326	-35.9%	979,664	608,439	61.0%
BRITISH POUND	2,501,382	1,991,918	25.6%	3,023,664	-17.3%	19,310,417	17,039,086	13.3%
CANADIAN DOLLAR	1,410,302	1,641,928	-14.1%	2,133,474	-33.9%	12,492,539	10,840,543	15.2%
CD/JY CROSS RATES	4	66	-93.9%	14	-71.4%	982	688	42.7%
CHINESE RENMINBI (CNH)	2,968	685	333.3%	2,816	5.4%	17,634	9,733	81.2%
CZECK KORUNA (EC)	2	0	-	0	-	2	0	-
CZECK KORUNA (US)	30	0	-	0	-	30	0	-
EC/AD CROSS RATES	1,112	1,217	-8.6%	5,026	-77.9%	13,682	25,697	-46.8%
EC/CD CROSS RATES	1,040	3,512	-70.4%	7,578	-86.3%	26,864	29,454	-8.8%
EC/NOK CROSS RATES	308	160	92.5%	642	-52.0%	2,487	564	341.0%
EC/SEK CROSS RATES	307	755	-59.3%	2,317	-86.8%	5,854	3,964	47.7%
EFX/BP CROSS RATES	57,803	52,024	11.1%	151,799	-61.9%	596,806	504,119	18.4%
EFX/JY CROSS RATES	40,121	58,295	-31.2%	151,052	-73.4%	616,775	453,205	36.1%
EFX/SF CROSS RATES	16,230	46,618	-65.2%	41,955	-61.3%	202,831	266,813	-24.0%
E-MICRO AUD/USD	99,245	99,803	-0.6%	90,324	9.9%	696,844	576,948	20.8%
E-MICRO CAD/USD	14,260	25,429	-43.9%	21,847	-34.7%	126,909	126,303	0.5%
E-MICRO CHF/USD	1,326	836	58.6%	1,644	-19.3%	9,586	6,513	47.2%
E-MICRO EUR/USD	245,637	176,724	39.0%	419,734	-41.5%	2,709,618	1,749,607	54.9%
E-MICRO GBP/USD	33,767	31,778	6.3%	41,991	-19.6%	345,853	423,106	-18.3%
E-MICRO INR/USD	4,270	2,833	50.7%	5,877	-27.3%	28,820	18,209	58.3%

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FX Futures								
E-MICRO JPY/USD	25,224	26,367	-4.3%	28,472	-11.4%	224,531	296,794	-24.3%
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	69,563	83,774	-17.0%	154,498	-55.0%	742,583	633,336	17.2%
E-MINI JAPANESE YEN	15,262	31,494	-51.5%	17,734	-13.9%	96,216	247,054	-61.1%
EURO FX	4,527,203	4,449,786	1.7%	7,459,472	-39.3%	41,159,979	31,084,651	32.4%
HUNGARIAN FORINT (EC)	0	0	-	0	0.0%	18	0	-
HUNGARIAN FORINT (US)	31	0	-	0	-	31	0	-
INDIAN RUPEE	65,210	23,615	176.1%	102,016	-36.1%	621,977	211,625	193.9%
JAPANESE YEN	2,775,896	2,819,809	-1.6%	3,097,732	-10.4%	22,234,207	23,560,509	-5.6%
KOREAN WON	876	6	14,500.0%	518	69.1%	2,695	222	1,114.0%
MEXICAN PESO	1,262,480	711,791	77.4%	1,835,238	-31.2%	10,015,385	7,150,249	40.1%
NEW ZEALND DOLLAR	530,296	441,726	20.1%	653,382	-18.8%	4,615,340	3,476,486	32.8%
NKR/USD CROSS RATE	3,467	2,061	68.2%	7,109	-51.2%	31,304	14,673	113.3%
POLISH ZLOTY (EC)	9	30	-70.0%	11	-18.2%	84	353	-76.2%
POLISH ZLOTY (US)	30	114	-73.7%	75	-60.0%	672	3,027	-77.8%
RMB USD	1	18	-94.4%	1	0.0%	18	242	-92.6%
RUSSIAN RUBLE	23,265	29,049	-19.9%	63,489	-63.4%	421,531	347,207	21.4%
S.AFRICAN RAND	37,744	60,009	-37.1%	59,250	-36.3%	318,638	376,855	-15.4%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	192	32	500.0%
SHEKEL	24	0	-	774	-96.9%	2,560	0	-
SKR/USD CROSS RATES	2,976	1,203	147.4%	7,724	-61.5%	30,974	17,696	75.0%
SWISS FRANC	502,682	603,364	-16.7%	699,439	-28.1%	4,218,723	3,723,102	13.3%
TURKISH LIRA	878	464	89.2%	12,187	-92.8%	33,670	11,457	193.9%
USDZAR	0	0	0.0%	0	0.0%	5	0	0.0%
FX Options								
AUD/USD PQO 2pm Fix	103,056	202,270	-49.1%	128,745	-20.0%	913,219	712,758	28.1%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	0.0%	0	2	-100.0%
AUSTRALIAN DOLLAR	0	0	0.0%	0	0.0%	0	212,674	-100.0%
BRITISH POUND	0	0	0.0%	0	0.0%	0	476,257	-100.0%
BRITISH POUND (EU)	13	278	-95.3%	13	0.0%	254	1,322	-80.8%
CAD/USD PQO 2pm Fix	123,613	236,341	-47.7%	185,928	-33.5%	1,187,072	823,233	44.2%
CANADIAN DOLLAR	0	0	0.0%	0	0.0%	0	190,922	-100.0%
CANADIAN DOLLAR (EU)	0	12	-100.0%	0	0.0%	63	98	-35.7%
CHF/USD PQO 2pm Fix	3,551	3,423	3.7%	5,418	-34.5%	22,221	15,936	39.4%
EFX/JY CROSS RATES	0	0	-	0	0.0%	2,870	0	-
EURO FX	0	0	0.0%	0	0.0%	0	1,319,366	-100.0%
EURO FX (EU)	5	13	-61.5%	3	66.7%	36	346	-89.6%
EUR/USD PQO 2pm Fix	525,777	865,807	-39.3%	750,667	-30.0%	5,546,853	3,546,742	56.4%
GBP/USD PQO 2pm Fix	225,923	200,987	12.4%	231,950	-2.6%	1,718,603	1,173,196	46.5%
JAPANESE YEN	0	0	0.0%	0	0.0%	0	576,337	-100.0%
JAPANESE YEN (EU)	0	40	-100.0%	0	0.0%	0	180	-100.0%
JPY/USD PQO 2pm Fix	281,740	304,275	-7.4%	221,680	27.1%	1,893,114	1,682,721	12.5%
MEXICAN PESO	2,312	448	416.1%	2,983	-22.5%	15,882	20,885	-24.0%
RUSSIAN RUBLE	0	0	0.0%	0	-	0	0	0.0%
SWISS FRANC	0	0	0.0%	0	0.0%	0	5,710	-100.0%
SWISS FRANC (EU)	0	0	0.0%	0	0.0%	0	14	-100.0%



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Foreign Exchange Futures								
CHILEAN PESO	593	4,994	-88.1%	507	17.0%	13,841	11,559	19.7%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	239	0	-	1,041	-77.0%	5,144	0	-
Ag Products Futures								
BUTTER CS	3,497	3,203	9.2%	4,941	-29.2%	30,814	21,040	46.5%
CASH-SETTLED CHEESE	10,596	7,744	36.8%	14,985	-29.3%	71,331	69,204	3.1%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
CATTLE	1,476,877	1,487,063	-0.7%	1,170,325	26.2%	9,816,025	9,924,859	-1.1%
CDD SEASONAL STRIP	0	0	0.0%	550	-100.0%	600	1,100	-45.5%
CDD WEATHER	0	850	-100.0%	0	0.0%	2,150	26,250	-91.8%
CLASS IV MILK	577	525	9.9%	675	-14.5%	4,213	7,536	-44.1%
DRY WHEY	1,055	887	18.9%	1,808	-41.6%	8,927	13,780	-35.2%
FEEDER CATTLE	338,063	300,121	12.6%	244,093	38.5%	2,073,824	1,987,466	4.3%
GOLDMAN SACHS	31,561	35,933	-12.2%	33,276	-5.2%	223,240	242,667	-8.0%
GSCI EXCESS RETURN FUT	825	3,069	-73.1%	111,101	-99.3%	240,310	211,261	13.8%
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%	505	950	-46.8%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	400	-100.0%
HOGS	1,250,892	981,241	27.5%	1,312,538	-4.7%	7,840,876	6,356,855	23.3%
HOUSING INDEX	5	6	-16.7%	15	-66.7%	57	82	-30.5%
LUMBER	15,731	14,333	9.8%	23,128	-32.0%	135,884	114,547	18.6%
MALAYSIAN PALM SWAP	5,344	5,660	-5.6%	11,330	-52.8%	33,894	69,496	-51.2%
MILK	23,538	25,564	-7.9%	33,116	-28.9%	156,810	190,986	-17.9%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	6,049	2,733	121.3%	4,232	42.9%	37,186	33,772	10.1%
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%	26,314	68,132	-61.4%
USD CRUDE PALM OIL	2,370	60	3,850.0%	600	295.0%	5,330	1,504	254.4%

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Ag Products Options								
BUTTER CS	2,778	1,786	55.5%	6,078	-54.3%	27,313	9,295	193.8%
CASH-SETTLED CHEESE	9,394	5,561	68.9%	14,554	-35.5%	70,293	48,937	43.6%
CATTLE	205,181	179,017	14.6%	182,950	12.2%	1,809,557	1,765,652	2.5%
CDD SEASONAL STRIP	0	0	0.0%	100	-100.0%	700	2,800	-75.0%
CDD WEATHER	0	0	0.0%	0	0.0%	0	47,000	-100.0%
CLASS IV MILK	1,454	942	54.4%	808	80.0%	6,946	12,336	-43.7%
DRY WHEY	493	957	-48.5%	1,247	-60.5%	4,133	3,430	20.5%
FEEDER CATTLE	26,675	23,262	14.7%	16,307	63.6%	213,196	234,567	-9.1%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	3,000	0	0.0%	0	0.0%	3,000	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	310,681	189,071	64.3%	241,745	28.5%	1,476,190	1,322,230	11.6%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	25	-100.0%
LUMBER	923	744	24.1%	2,011	-54.1%	12,995	7,917	64.1%
LV CATL CSO	5	10	-50.0%	5	0.0%	113	1,267	-91.1%
MILK	36,127	33,115	9.1%	45,268	-20.2%	223,327	250,021	-10.7%
MLK MID OPTIONS	42	16	162.5%	13	223.1%	333	501	-33.5%
NFD MILK	4,200	2,334	79.9%	5,425	-22.6%	37,197	29,833	24.7%



CME Exchange Volume Report - Monthly

	VOLUME JUL 2018	VOLUME JUL 2017	% CHG	VOLUME JUN 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	38,855,085	40,529,456	-4.1%	53,267,825	-27.1%	462,774,221	392,119,987	18.0%
Equity Index Futures	34,300,826	29,140,271	17.7%	50,550,257	-32.1%	340,886,661	266,683,313	27.8%
FX Futures	16,375,118	15,445,435	6.0%	22,969,579	-28.7%	139,651,116	117,087,508	19.3%
Foreign Exchange Futures	593	4,994	-88.1%	507	17.0%	13,841	11,559	19.7%
Ag Products Futures	3,166,980	2,868,992	10.4%	2,974,237	6.5%	20,708,290	19,341,887	7.1%
TOTAL FUTURES	92,698,602	87,989,148	5.4%	129,762,405	-28.6%	964,034,129	795,244,254	21.2%
TOTAL OPTIONS GROUP								
Equity Index Options	11,845,287	10,462,243	13.2%	12,175,955	-2.7%	119,631,016	96,295,200	24.2%
Interest Rate Options	19,272,587	16,788,789	14.8%	25,762,930	-25.2%	219,062,568	208,901,468	4.9%
FX Options	1,265,990	1,813,894	-30.2%	1,527,387	-17.1%	11,300,187	10,758,699	5.0%
Ag Products Options	600,953	436,815	37.6%	516,511	16.3%	3,885,293	3,738,561	3.9%
Foreign Exchange Options	239	0	-	1,041	-77.0%	5,144	0	-
TOTAL OPTIONS	32,985,056	29,501,741	11.8%	39,983,824	-17.5%	353,884,208	319,693,928	10.7%
TOTAL COMBINED								
Interest Rate	58,127,672	57,318,245	1.4%	79,030,755	-26.4%	681,836,789	601,021,455	13.4%
Equity Index	46,146,113	39,602,514	16.5%	62,726,212	-26.4%	460,517,677	362,978,513	26.9%
FX	17,641,108	17,259,329	2.2%	24,496,966	-28.0%	150,951,303	127,846,207	18.1%
Foreign Exchange	832	4,994	-83.3%	1,548	-46.3%	18,985	11,559	64.2%
Ag Products	3,767,933	3,305,807	14.0%	3,490,748	7.9%	24,593,583	23,080,448	6.6%
GRAND TOTAL	125,683,658	117,490,889	7.0%	169,746,229	-26.0%	1,317,918,337	1,114,938,182	18.2%

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.