

CME Exchange Volume Report - Monthly

	VOLUME SEP 2018	VOLUME SEP 2017	% CHG	VOLUME AUG 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	115	2,893	-96.0%	61	88.5%	31,742	47,864	-33.7%
EURODOLLARS	55,083,996	54,730,960	0.6%	43,758,360	25.9%	561,446,995	491,201,743	14.3%
SOFR	87,706	0	-	140,115	-37.4%	365,837	0	-
Interest Rate Options								
EURODOLLARS	11,136,799	11,448,795	-2.7%	12,161,511	-8.4%	132,072,211	120,643,733	9.5%
EURO MIDCURVE	14,212,459	16,405,981	-13.4%	11,305,291	25.7%	135,806,417	138,617,111	-2.0%
	251	0	-	0	-	251	0	-
Equity Index Futures								
BITCOIN FUTURES	62,014	0	-	126,908	-51.1%	660,331	0	-
E-mini FTSE 100 (USD)	918	266	245.1%	682	34.6%	12,405	386	3,113.7%
E-mini FTSE China 50	657	1,449	-54.7%	924	-28.9%	9,765	13,045	-25.1%
E-MINI MIDCAP	481,588	431,674	11.6%	227,276	111.9%	3,441,699	3,363,133	2.3%
E-MINI NASDAQ 100	9,416,349	6,785,352	38.8%	7,592,675	24.0%	79,760,529	51,052,312	56.2%
E-MINI RUSSELL 1000	23,900	18,365	30.1%	6,271	281.1%	131,755	31,191	322.4%
E-MINI RUSSELL 1000 GROWTH	13,235	9,659	37.0%	6,457	105.0%	99,725	26,821	271.8%
E-MINI RUSSELL 1000 VALUE	22,391	33,092	-32.3%	10,022	123.4%	138,108	53,756	156.9%
E-MINI RUSSELL 2000	3,517,310	3,146,541	11.8%	2,213,663	58.9%	25,497,812	3,736,934	582.3%
E-MINI S&P500	33,325,271	33,472,914	-0.4%	25,085,846	32.8%	301,819,675	282,891,173	6.7%
E-MINI S&P REAL ESTATE SELE	10,318	14,821	-30.4%	6,317	63.3%	69,683	56,602	23.1%
FT-SE 100	634	907	-30.1%	1,480	-57.2%	11,255	4,731	137.9%
FTSE Emerging	482	41	1,075.6%	1,708	-71.8%	4,234	269	1,474.0%
IBOVESPA INDEX	863	192	349.5%	1,560	-44.7%	10,269	5,407	89.9%
NASDAQ BIOTECH	1,312	977	34.3%	0	0.0%	6,760	3,149	114.7%
NIFTY 50	0	18,228	-100.0%	0	0.0%	54,444	102,998	-47.1%
NIKKEI 225 (\$) STOCK	273,200	275,584	-0.9%	173,263	57.7%	2,764,540	2,356,244	17.3%
NIKKEI 225 (YEN) STOCK	743,826	857,638	-13.3%	629,858	18.1%	7,684,671	8,074,509	-4.8%
S&P 500	217,043	190,828	13.7%	62,472	247.4%	1,284,608	1,170,900	9.7%
S&P 500/GI	20	85	-76.5%	1	1,900.0%	73	232	-68.5%
S&P 500/VALUE	8,979	14,938	-39.9%	7,356	22.1%	105,147	177,070	-40.6%
S&P 600 SMALLCAP EMINI	1	0	-	0	-	1	0	-
S&P CONSUMER DSCRTNRY SE	18,602	10,215	82.1%	9,890	88.1%	153,929	67,613	127.7%
S&P CONSUMER STAPLES SECT	44,750	61,377	-27.1%	12,356	262.2%	226,107	151,466	49.3%
S&P ENERGY SECTOR	39,396	35,317	11.5%	32,481	21.3%	301,769	155,857	93.6%
S&P FINANCIAL SECTOR	75,711	67,597	12.0%	29,307	158.3%	448,912	280,086	60.3%
S&P HEALTH CARE SECTOR	38,213	28,128	35.9%	13,616	180.6%	158,914	152,892	3.9%
S&P INDUSTRIAL SECTOR	29,568	14,044	110.5%	19,130	54.6%	148,414	81,215	82.7%
S&P MATERIALS SECTOR	26,081	18,664	39.7%	8,177	219.0%	105,838	77,823	36.0%
S&P TECHNOLOGY SECTOR	50,925	22,581	125.5%	14,156	259.7%	244,058	93,211	161.8%
S&P UTILITIES SECTOR	63,948	76,064	-15.9%	33,413	91.4%	362,955	258,354	40.5%
YEN DENOMINATED TOPIX	449	0	-	798	-43.7%	4,293	0	-

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Equity Index Options								
E-MINI MIDCAP	0	0	0.0%	0	-	0	0	0.0%
E-MINI NASDAQ 100	185,156	230,746	-19.8%	206,220	-10.2%	2,113,153	2,047,454	3.2%
E-MINI RUSSELL 2000	12,513	3,063	308.5%	14,637	-14.5%	115,442	9,826	1,074.9%
E-MINI S&P500	4,910,266	4,585,072	7.1%	5,813,269	-15.5%	51,126,118	37,703,056	35.6%
EOM E-MINI RUSSELL 2000 END	10,180	7,698	32.2%	6,480	57.1%	56,796	9,847	476.8%
EOM EMINI S&P	2,091,261	2,073,790	0.8%	2,586,242	-19.1%	22,696,360	17,956,089	26.4%
EOM S&P 500	153,142	218,798	-30.0%	155,907	-1.8%	1,672,469	1,614,894	3.6%
EOW1 E-MINI RUSSELL 2000 WE	931	1,830	-49.1%	752	23.8%	17,498	2,479	605.8%
EOW1 E-MINI RUSSELL 2000 WE	780	1,222	-36.2%	1,119	-30.3%	22,968	2,211	938.8%
EOW1 EMINI S&P 500	995,850	741,584	34.3%	962,271	3.5%	9,658,001	9,476,222	1.9%
EOW1 S&P 500	86,343	73,833	16.9%	81,662	5.7%	741,385	769,660	-3.7%
EOW2 E-MINI RUSSELL 2000 WE	3,240	1,704	90.1%	2,758	17.5%	43,935	2,400	1,730.6%
EOW2 EMINI S&P 500	933,897	612,816	52.4%	893,708	4.5%	10,984,815	9,615,381	14.2%
EOW2 S&P 500	69,457	136,564	-49.1%	185,644	-62.6%	1,346,698	1,461,130	-7.8%
EOW3 E-MINI RUSSELL 2000 WE	4,330	18,508	-76.6%	13,308	-67.5%	174,204	23,152	652.4%
EOW3 EMINI S&P 500	1,842,005	2,524,133	-27.0%	2,712,429	-32.1%	30,905,958	30,573,939	1.1%
EOW3 S&P 500	102,641	360,150	-71.5%	236,745	-56.6%	2,551,332	3,174,627	-19.6%
EOW4 E-MINI RUSSELL 2000 WE	201	2,139	-90.6%	3,088	-93.5%	46,018	3,092	1,388.3%
EOW4 EMINI S&P 500	67,137	986,983	-93.2%	991,860	-93.2%	9,563,674	8,560,142	11.7%
S&P 500	310,755	320,586	-3.1%	286,481	8.5%	2,728,857	2,863,122	-4.7%
FX Futures								
AD/CD CROSS RATES	1	220	-99.5%	9	-88.9%	57	765	-92.5%
AD/JY CROSS RATES	6,290	5,680	10.7%	4,500	39.8%	40,058	25,513	57.0%
AD/NE CROSS RATES	34	39	-12.8%	120	-71.7%	699	913	-23.4%
AUSTRALIAN DOLLAR	2,375,405	2,604,614	-8.8%	2,441,096	-2.7%	21,456,404	17,857,037	20.2%
BDI	0	0	0.0%	0	0.0%	0	6,243	-100.0%
BP/JY CROSS RATES	3,250	5,062	-35.8%	3,173	2.4%	29,792	28,365	5.0%
BP/SF CROSS RATES	444	85	422.4%	456	-2.6%	3,354	697	381.2%
BRAZIL REAL	156,441	108,232	44.5%	178,712	-12.5%	1,314,817	816,790	61.0%
BRITISH POUND	2,974,377	3,406,683	-12.7%	2,318,562	28.3%	24,603,356	22,570,487	9.0%
CANADIAN DOLLAR	1,688,720	2,143,265	-21.2%	1,639,309	3.0%	15,820,568	14,501,726	9.1%
CD/JY CROSS RATES	0	502	-100.0%	307	-100.0%	1,289	1,490	-13.5%
CHINESE RENMINBI (CNH)	21,260	2,688	690.9%	20,530	3.6%	59,424	13,825	329.8%
CZECK KORUNA (EC)	4	0	-	0	0.0%	6	0	-
CZECK KORUNA (US)	0	0	-	42	-100.0%	72	0	-
EC/AD CROSS RATES	6,352	4,038	57.3%	2,251	182.2%	22,285	30,775	-27.6%
EC/CD CROSS RATES	6,763	9,081	-25.5%	1,195	465.9%	34,822	41,833	-16.8%
EC/NOK CROSS RATES	772	521	48.2%	498	55.0%	3,757	1,406	167.2%
EC/SEK CROSS RATES	1,656	2,343	-29.3%	333	397.3%	7,843	6,753	16.1%
EFX/BP CROSS RATES	154,497	172,702	-10.5%	54,491	183.5%	805,794	734,039	9.8%
EFX/JY CROSS RATES	130,217	116,238	12.0%	64,627	101.5%	811,619	644,120	26.0%
EFX/SF CROSS RATES	53,816	56,735	-5.1%	24,960	115.6%	281,607	360,927	-22.0%
E-MICRO AUD/USD	121,585	98,832	23.0%	149,459	-18.6%	967,888	781,142	23.9%
E-MICRO CAD/USD	13,711	35,050	-60.9%	18,790	-27.0%	159,410	186,093	-14.3%
E-MICRO CHF/USD	1,995	1,038	92.2%	1,712	16.5%	13,293	8,574	55.0%
E-MICRO EUR/USD	332,456	279,760	18.8%	322,810	3.0%	3,364,884	2,311,227	45.6%
E-MICRO GBP/USD	46,347	61,737	-24.9%	36,069	28.5%	428,269	521,478	-17.9%
E-MICRO INR/USD	5,862	2,863	104.8%	6,170	-5.0%	40,852	23,269	75.6%

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FX Futures								
E-MICRO JPY/USD	23,194	31,763	-27.0%	27,834	-16.7%	275,559	359,438	-23.3%
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	113,253	134,483	-15.8%	85,800	32.0%	941,636	865,060	8.9%
E-MINI JAPANESE YEN	8,812	17,909	-50.8%	12,381	-28.8%	117,409	288,194	-59.3%
EURO FX	6,216,100	5,929,681	4.8%	6,009,644	3.4%	53,385,723	41,695,366	28.0%
HUNGARIAN FORINT (EC)	0	0	-	0	0.0%	18	0	-
HUNGARIAN FORINT (US)	66	0	-	406	-83.7%	503	0	-
INDIAN RUPEE	89,647	57,411	56.1%	73,591	21.8%	785,215	304,571	157.8%
JAPANESE YEN	2,585,913	4,610,244	-43.9%	2,522,287	2.5%	27,342,407	31,569,200	-13.4%
KOREAN WON	982	48	1,945.8%	387	153.7%	4,064	278	1,361.9%
MEXICAN PESO	1,530,828	1,546,883	-1.0%	1,344,303	13.9%	12,890,516	9,509,984	35.5%
NEW ZEALND DOLLAR	617,895	698,914	-11.6%	579,751	6.6%	5,812,986	4,688,727	24.0%
NKR/USD CROSS RATE	10,971	3,412	221.5%	5,605	95.7%	47,880	19,546	145.0%
POLISH ZLOTY (EC)	26	10	160.0%	64	-59.4%	174	381	-54.3%
POLISH ZLOTY (US)	79	167	-52.7%	105	-24.8%	856	3,274	-73.9%
RMB USD	0	46	-100.0%	5	-100.0%	23	316	-92.7%
RUSSIAN RUBLE	91,938	77,829	18.1%	45,756	100.9%	559,225	479,914	16.5%
S.AFRICAN RAND	60,100	86,751	-30.7%	65,062	-7.6%	443,800	516,093	-14.0%
SF/JY CROSS RATES	7	0	0.0%	0	0.0%	199	32	521.9%
SHEKEL	13	21	-38.1%	24	-45.8%	2,597	249	943.0%
SKR/USD CROSS RATES	9,919	5,928	67.3%	4,262	132.7%	45,155	25,147	79.6%
SWISS FRANC	709,107	772,884	-8.3%	633,395	12.0%	5,561,225	5,183,872	7.3%
TURKISH LIRA	519	4,794	-89.2%	981	-47.1%	35,170	18,340	91.8%
USDZAR	0	0	0.0%	0	0.0%	5	0	0.0%
FX Options								
AUD/USD PQO 2pm Fix	136,871	150,542	-9.1%	133,850	2.3%	1,183,940	1,009,576	17.3%
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)	3	881	-99.7%	18	-83.3%	275	2,646	-89.6%
CAD/USD PQO 2pm Fix	157,926	253,690	-37.7%	131,260	20.3%	1,476,258	1,245,226	18.6%
CANADIAN DOLLAR	0	0	0.0%	0	0.0%	0	190,922	-100.0%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	0.0%	63	111	-43.2%
CHF/USD PQO 2pm Fix	1,488	2,829	-47.4%	2,338	-36.4%	26,047	22,564	15.4%
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)	3	7	-57.1%	20	-85.0%	59	443	-86.7%
EUR/USD PQO 2pm Fix	563,871	884,369	-36.2%	776,004	-27.3%	6,886,728	5,504,721	25.1%
GBP/USD PQO 2pm Fix	297,564	357,949	-16.9%	306,336	-2.9%	2,322,503	1,766,722	31.5%
JAPANESE YEN	0	0	0.0%	0	0.0%	0	576,337	-100.0%
JAPANESE YEN (EU)	0	0	0.0%	0	0.0%	0	180	-100.0%
JPY/USD PQO 2pm Fix	179,767	371,660	-51.6%	255,637	-29.7%	2,328,518	2,396,053	-2.8%
MEXICAN PESO	1,930	120	1,508.3%	764	152.6%	18,576	21,240	-12.5%
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	15	-100.0%



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Foreign Exchange Futures								
CHILEAN PESO	1,671	6,346	-73.7%	1,960	-14.7%	17,472	23,387	-25.3%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	1,252	0	-	1,782	-29.7%	8,178	0	-
Ag Products Futures								
BUTTER CS	4,056	3,673	10.4%	3,277	23.8%	38,147	28,799	32.5%
CASH-SETTLED CHEESE	8,663	9,565	-9.4%	10,189	-15.0%	90,183	89,020	1.3%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
CATTLE	1,433,181	1,364,400	5.0%	1,205,491	18.9%	12,454,697	12,445,074	0.1%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	600	1,100	-45.5%
CDD WEATHER	0	0	0.0%	0	0.0%	2,150	26,250	-91.8%
CLASS IV MILK	511	542	-5.7%	605	-15.5%	5,329	9,198	-42.1%
DRY WHEY	1,517	1,254	21.0%	1,238	22.5%	11,682	16,245	-28.1%
FEEDER CATTLE	293,434	319,319	-8.1%	372,382	-21.2%	2,739,640	2,689,991	1.8%
GOLDMAN SACHS	29,492	32,486	-9.2%	30,402	-3.0%	283,134	307,135	-7.8%
GSCI EXCESS RETURN FUT	104,970	109,305	-4.0%	2,904	3,514.7%	348,184	321,391	8.3%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	50	0	0.0%	0	0.0%	50	0	0.0%
HDD WEATHER	9,100	200	4,450.0%	0	0.0%	9,605	1,150	735.2%
HDD WEATHER EUROPEAN	0	0	0.0%	18,000	-100.0%	18,000	400	4,400.0%
HOGS	1,241,177	1,124,085	10.4%	1,308,397	-5.1%	10,390,450	8,456,947	22.9%
HOUSING INDEX	2	22	-90.9%	8	-75.0%	67	122	-45.1%
LUMBER	14,424	16,030	-10.0%	19,983	-27.8%	170,291	146,261	16.4%
MALAYSIAN PALM SWAP	5,360	12,488	-57.1%	3,560	50.6%	42,814	87,176	-50.9%
MILK	22,004	22,438	-1.9%	27,829	-20.9%	206,643	244,918	-15.6%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,143	4,848	-14.5%	4,785	-13.4%	46,114	44,187	4.4%
PALM OIL	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	7,524	34,066	-77.9%	0	0.0%	33,838	102,198	-66.9%
USD CRUDE PALM OIL	680	0	0.0%	730	-6.8%	6,740	1,504	348.1%

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Ag Products Options								
BUTTER CS	6,576	3,408	93.0%	3,777	74.1%	37,666	14,877	153.2%
CASH-SETTLED CHEESE	9,632	16,648	-42.1%	9,359	2.9%	89,284	72,170	23.7%
CATTLE	193,984	199,026	-2.5%	154,802	25.3%	2,158,343	2,188,790	-1.4%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	700	2,800	-75.0%
CDD WEATHER	0	0	0.0%	0	0.0%	0	47,000	-100.0%
CLASS IV MILK	1,105	1,481	-25.4%	2,249	-50.9%	10,300	15,580	-33.9%
DRY WHEY	848	318	166.7%	935	-9.3%	5,916	3,819	54.9%
FEEDER CATTLE	24,403	35,762	-31.8%	30,045	-18.8%	267,644	311,512	-14.1%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	6,000	3,000	100.0%	0	0.0%	9,000	10,500	-14.3%
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	252,966	283,727	-10.8%	386,953	-34.6%	2,116,109	1,924,484	10.0%
HOUSING INDEX	0	7	-100.0%	0	0.0%	0	42	-100.0%
LUMBER	1,389	1,192	16.5%	1,213	14.5%	15,597	10,129	54.0%
LV CATL CSO	169	652	-74.1%	0	0.0%	282	1,919	-85.3%
MILK	36,836	30,166	22.1%	48,320	-23.8%	308,483	317,128	-2.7%
MLK MID OPTIONS	12	25	-52.0%	69	-82.6%	414	526	-21.3%
NFD MILK	4,644	3,582	29.6%	3,296	40.9%	45,137	36,453	23.8%



CME Exchange Volume Report - Monthly

	VOLUME SEP 2018	VOLUME SEP 2017	% CHG	VOLUME AUG 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	55,171,817	54,733,853	0.8%	43,898,536	25.7%	561,844,574	491,249,607	14.4%
Equity Index Futures	48,507,954	45,607,538	6.4%	36,328,063	33.5%	425,722,678	354,439,379	20.1%
FX Futures	20,171,624	23,097,186	-12.7%	18,701,824	7.9%	178,524,564	157,003,469	13.7%
Foreign Exchange Futures	1,671	6,346	-73.7%	1,960	-14.7%	17,472	23,387	-25.3%
Ag Products Futures	3,180,288	3,054,721	4.1%	3,009,780	5.7%	26,898,358	25,019,066	7.5%
TOTAL FUTURES	127,033,354	126,499,644	0.4%	101,940,163	24.6%	1,193,007,646	1,027,734,908	16.1%
TOTAL OPTIONS GROUP								
Equity Index Options	11,780,085	12,901,219	-8.7%	15,154,580	-22.3%	146,565,681	125,868,723	16.4%
Interest Rate Options	25,349,509	27,854,776	-9.0%	23,466,802	8.0%	267,878,879	259,260,844	3.3%
FX Options	1,339,423	2,022,047	-33.8%	1,606,227	-16.6%	14,245,837	14,750,765	-3.4%
Ag Products Options	538,564	578,994	-7.0%	641,018	-16.0%	5,064,875	4,960,479	2.1%
Foreign Exchange Options	1,252	0	-	1,782	-29.7%	8,178	0	-
TOTAL OPTIONS	39,008,833	43,357,036	-10.0%	40,870,409	-4.6%	433,763,450	404,840,811	7.1%
TOTAL COMBINED								
Interest Rate	80,521,326	82,588,629	-2.5%	67,365,338	19.5%	829,723,453	750,510,451	10.6%
Equity Index	60,288,039	58,508,757	3.0%	51,482,643	17.1%	572,288,359	480,308,102	19.2%
FX	21,511,047	25,119,233	-14.4%	20,308,051	5.9%	192,770,401	171,754,234	12.2%
Foreign Exchange	2,923	6,346	-53.9%	3,742	-21.9%	25,650	23,387	9.7%
Ag Products	3,718,852	3,633,715	2.3%	3,650,798	1.9%	31,963,233	29,979,545	6.6%
GRAND TOTAL	166,042,187	169,856,680	-2.2%	142,810,572	16.3%	1,626,771,096	1,432,575,719	13.6%

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