

CME Exchange Volume Report - Monthly

	VOLUME NOV 2018	VOLUME NOV 2017	% CHG	VOLUME OCT 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	0	4,420	-100.0%	0	0.0%	31,742	54,375	-41.6%
EURODOLLARS	58,947,275	49,599,779	18.8%	72,841,873	-19.1%	693,236,143	593,015,446	16.9%
SOFR	249,670	0	-	184,935	35.0%	800,442	0	-
SONIA	124,925	0	-	61,399	103.5%	186,324	0	-
Interest Rate Options								
EURODOLLARS	10,707,810	10,297,198	4.0%	16,903,021	-36.7%	159,683,042	142,670,009	11.9%
EURO MIDCURVE	16,391,756	18,023,786	-9.1%	16,483,664	-0.6%	168,682,088	178,132,963	-5.3%
Equity Index Futures								
BITCOIN FUTURES	125,751	0	-	57,157	120.0%	843,239	0	-
E-mini FTSE 100 (USD)	1,306	1,093	19.5%	1,827	-28.5%	15,538	2,072	649.9%
E-mini FTSE China 50	498	4,404	-88.7%	986	-49.5%	11,249	19,291	-41.7%
E-MINI MIDCAP	363,033	282,517	28.5%	531,815	-31.7%	4,336,547	3,874,871	11.9%
E-MINI NASDAQ 100	13,094,013	6,481,711	102.0%	16,683,991	-21.5%	109,538,533	63,032,960	73.8%
E-MINI RUSSELL 1000	10,507	8,359	25.7%	13,662	-23.1%	155,924	44,963	246.8%
E-MINI RUSSELL 1000 GROWTH	11,391	8,016	42.1%	11,057	3.0%	122,173	39,774	207.2%
E-MINI RUSSELL 1000 VALUE	12,911	16,001	-19.3%	14,104	-8.5%	165,123	81,874	101.7%
E-MINI RUSSELL 2000	3,130,472	2,252,563	39.0%	4,300,224	-27.2%	32,928,508	7,706,673	327.3%
E-MINI S&P500	37,153,212	27,662,136	34.3%	53,155,609	-30.1%	392,128,496	334,997,655	17.1%
E-MINI S&P REAL ESTATE SELE	7,867	1,630	382.6%	10,291	-23.6%	87,841	62,621	40.3%
FT-SE 100	1,167	1,173	-0.5%	1,390	-16.0%	13,812	6,703	106.1%
FTSE Emerging	2,979	266	1,019.9%	817	264.6%	8,030	722	1,012.2%
IBOVESPA INDEX	136	590	-76.9%	1,878	-92.8%	12,283	7,250	69.4%
NASDAQ BIOTECH	100	358	-72.1%	0	0.0%	6,860	3,607	90.2%
NIFTY 50	0	14,369	-100.0%	0	0.0%	54,444	131,490	-58.6%
NIKKEI 225 (\$) STOCK	271,868	425,097	-36.0%	402,168	-32.4%	3,438,576	3,026,782	13.6%
NIKKEI 225 (YEN) STOCK	858,494	1,150,666	-25.4%	1,306,773	-34.3%	9,849,938	10,097,994	-2.5%
S&P 500	98,505	78,261	25.9%	127,769	-22.9%	1,510,882	1,314,720	14.9%
S&P 500/GI	0	1	-100.0%	0	0.0%	73	251	-70.9%
S&P 500/VALUE	17,608	12,212	44.2%	43,633	-59.6%	166,388	210,658	-21.0%
S&P 600 SMALLCAP EMINI	0	0	-	0	0.0%	1	0	-
S&P CONSUMER DSCRTNRY SE	23,594	3,954	496.7%	39,769	-40.7%	217,292	78,189	177.9%
S&P CONSUMER STAPLES SECT	14,975	6,780	120.9%	29,011	-48.4%	270,093	169,557	59.3%
S&P ENERGY SECTOR	38,965	8,082	382.1%	42,773	-8.9%	383,507	170,718	124.6%
S&P FINANCIAL SECTOR	47,180	14,687	221.2%	72,666	-35.1%	568,758	306,588	85.5%
S&P HEALTH CARE SECTOR	28,750	5,605	412.9%	27,354	5.1%	215,018	163,830	31.2%
S&P INDUSTRIAL SECTOR	20,145	7,495	168.8%	30,580	-34.1%	199,139	95,024	109.6%
S&P MATERIALS SECTOR	11,732	9,302	26.1%	20,629	-43.1%	138,199	93,873	47.2%
S&P TECHNOLOGY SECTOR	52,996	7,360	620.1%	95,133	-44.3%	392,187	105,614	271.3%
S&P UTILITIES SECTOR	34,611	13,525	155.9%	53,671	-35.5%	451,237	283,247	59.3%
YEN DENOMINATED TOPIX	597	0	-	844	-29.3%	5,734	0	-



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Equity Index Options								
E-MINI MIDCAP	0	0	0.0%	0	-	0	0	0.0%
E-MINI NASDAQ 100	249,338	351,587	-29.1%	320,771	-22.3%	2,683,262	2,691,520	-0.3%
E-MINI RUSSELL 2000	11,113	19,153	-42.0%	16,701	-33.5%	143,256	41,359	246.4%
E-MINI S&P500	6,606,266	5,432,762	21.6%	7,343,010	-10.0%	65,075,394	46,793,813	39.1%
EOM E-MINI RUSSELL 2000 END	10,529	3,493	201.4%	7,063	49.1%	74,388	15,018	395.3%
EOM EMINI S&P	2,336,360	2,316,604	0.9%	3,963,261	-41.0%	28,995,981	22,235,291	30.4%
EOM S&P 500	157,237	278,004	-43.4%	163,092	-3.6%	1,992,798	2,110,848	-5.6%
EOW1 E-MINI RUSSELL 2000 WE	1,702	1,641	3.7%	3,421	-50.2%	22,621	6,576	244.0%
EOW1 E-MINI RUSSELL 2000 WE	1,937	1,764	9.8%	3,155	-38.6%	28,060	6,625	323.5%
EOW1 EMINI S&P 500	1,164,190	1,246,815	-6.6%	1,565,202	-25.6%	12,387,393	11,805,588	4.9%
EOW1 S&P 500	34,448	108,008	-68.1%	108,826	-68.3%	884,659	982,064	-9.9%
EOW2 E-MINI RUSSELL 2000 WE	5,319	4,977	6.9%	6,050	-12.1%	55,304	11,645	374.9%
EOW2 EMINI S&P 500	1,310,158	1,214,931	7.8%	2,033,459	-35.6%	14,328,432	11,746,518	22.0%
EOW2 S&P 500	132,952	243,522	-45.4%	244,917	-45.7%	1,724,567	1,911,618	-9.8%
EOW3 E-MINI RUSSELL 2000 WE	13,977	12,044	16.0%	19,322	-27.7%	207,503	55,382	274.7%
EOW3 EMINI S&P 500	3,199,095	2,992,790	6.9%	6,329,971	-49.5%	40,435,024	37,057,376	9.1%
EOW3 S&P 500	174,710	340,297	-48.7%	244,449	-28.5%	2,970,491	3,984,497	-25.4%
EOW4 E-MINI RUSSELL 2000 WE	4,718	3,109	51.8%	7,240	-34.8%	57,976	11,558	401.6%
EOW4 EMINI S&P 500	990,683	892,935	10.9%	1,865,379	-46.9%	12,419,736	10,536,427	17.9%
S&P 500	409,029	435,685	-6.1%	326,012	25.5%	3,463,898	3,574,688	-3.1%
FX Futures								
AD/CD CROSS RATES	2	0	0.0%	0	0.0%	59	838	-93.0%
AD/JY CROSS RATES	3,090	1,567	97.2%	3,143	-1.7%	46,291	29,676	56.0%
AD/NE CROSS RATES	62	51	21.6%	34	82.4%	795	1,094	-27.3%
AUSTRALIAN DOLLAR	2,229,058	1,980,249	12.6%	2,225,324	0.2%	25,910,786	22,087,850	17.3%
BDI	0	0	0.0%	0	0.0%	0	6,243	-100.0%
BP/JY CROSS RATES	2,113	4,219	-49.9%	2,619	-19.3%	34,524	35,834	-3.7%
BP/SF CROSS RATES	172	175	-1.7%	327	-47.4%	3,853	912	322.5%
BRAZIL REAL	89,532	99,341	-9.9%	140,785	-36.4%	1,545,134	1,054,120	46.6%
BRITISH POUND	2,872,956	2,940,816	-2.3%	2,407,635	19.3%	29,883,947	28,082,236	6.4%
CANADIAN DOLLAR	1,544,788	1,420,388	8.8%	1,667,478	-7.4%	19,032,834	17,481,249	8.9%
CD/JY CROSS RATES	0	0	0.0%	100	-100.0%	1,389	1,490	-6.8%
CHINESE RENMINBI (CNH)	20,793	2,098	891.1%	18,250	13.9%	98,467	17,579	460.1%
CZECK KORUNA (EC)	2	0	-	0	0.0%	8	0	-
CZECK KORUNA (US)	0	0	-	0	0.0%	72	0	-
EC/AD CROSS RATES	1,429	1,721	-17.0%	1,860	-23.2%	25,574	34,583	-26.1%
EC/CD CROSS RATES	784	2,342	-66.5%	1,283	-38.9%	36,889	48,318	-23.7%
EC/NOK CROSS RATES	173	766	-77.4%	235	-26.4%	4,165	2,896	43.8%
EC/SEK CROSS RATES	110	1,225	-91.0%	137	-19.7%	8,090	8,866	-8.8%
EFX/BP CROSS RATES	62,471	70,433	-11.3%	62,402	0.1%	930,667	866,567	7.4%
EFX/JY CROSS RATES	43,212	56,325	-23.3%	66,120	-34.6%	920,951	754,400	22.1%
EFX/SF CROSS RATES	20,995	17,259	21.6%	28,561	-26.5%	331,163	401,477	-17.5%
E-MICRO AUD/USD	123,047	83,620	47.2%	110,881	11.0%	1,201,816	946,499	27.0%
E-MICRO CAD/USD	15,649	17,650	-11.3%	14,438	8.4%	189,497	222,816	-15.0%
E-MICRO CHF/USD	1,481	1,346	10.0%	1,493	-0.8%	16,267	11,016	47.7%
E-MICRO EUR/USD	324,646	227,772	42.5%	347,754	-6.6%	4,037,284	2,769,857	45.8%
E-MICRO GBP/USD	53,401	55,621	-4.0%	27,588	93.6%	509,258	632,229	-19.5%
E-MICRO INR/USD	5,994	3,423	75.1%	7,832	-23.5%	54,678	29,104	87.9%

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FX Futures								
E-MICRO JPY/USD	24,174	37,845	-36.1%	31,270	-22.7%	331,003	427,547	-22.6%
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	84,843	89,758	-5.5%	95,775	-11.4%	1,122,254	1,035,834	8.3%
E-MINI JAPANESE YEN	9,377	10,916	-14.1%	14,586	-35.7%	141,372	309,461	-54.3%
EURO FX	4,626,699	4,593,652	0.7%	5,418,991	-14.6%	63,431,413	50,993,741	24.4%
HUNGARIAN FORINT (EC)	40	0	-	40	0.0%	98	0	-
HUNGARIAN FORINT (US)	152	0	-	74	105.4%	729	0	-
INDIAN RUPEE	99,328	69,855	42.2%	126,243	-21.3%	1,010,786	427,858	136.2%
JAPANESE YEN	2,707,511	3,496,263	-22.6%	3,624,043	-25.3%	33,673,961	38,490,835	-12.5%
KOREAN WON	926	150	517.3%	977	-5.2%	5,967	463	1,188.8%
MEXICAN PESO	1,302,676	1,025,569	27.0%	1,507,449	-13.6%	15,700,641	11,706,153	34.1%
NEW ZEALND DOLLAR	624,827	518,702	20.5%	506,741	23.3%	6,944,554	5,794,277	19.9%
NKR/USD CROSS RATE	2,933	1,608	82.4%	7,501	-60.9%	58,314	22,535	158.8%
POLISH ZLOTY (EC)	22	19	15.8%	12	83.3%	208	407	-48.9%
POLISH ZLOTY (US)	54	313	-82.7%	170	-68.2%	1,080	3,635	-70.3%
RMB USD	40	1	3,900.0%	2	1,900.0%	65	321	-79.8%
RUSSIAN RUBLE	49,255	55,738	-11.6%	42,883	14.9%	651,363	559,300	16.5%
S.AFRICAN RAND	40,662	39,227	3.7%	35,283	15.2%	519,745	601,428	-13.6%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	199	32	521.9%
SHEKEL	0	35	-100.0%	13	-100.0%	2,610	486	437.0%
SKR/USD CROSS RATES	2,947	1,500	96.5%	7,303	-59.6%	55,405	28,181	96.6%
SWISS FRANC	483,618	527,189	-8.3%	564,462	-14.3%	6,609,305	6,262,583	5.5%
TURKISH LIRA	310	370	-16.2%	1,278	-75.7%	36,758	19,040	93.1%
USDZAR	0	0	0.0%	10	-100.0%	15	0	0.0%



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FX Options								
AUD/USD PQO 2pm Fix	149,195	100,896	47.9%	129,858	14.9%	1,462,993	1,237,005	18.3%
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)	2	178	-98.9%	2	0.0%	279	4,429	-93.7%
CAD/USD PQO 2pm Fix	120,397	141,355	-14.8%	167,801	-28.3%	1,764,456	1,571,318	12.3%
CANADIAN DOLLAR	0	0	0.0%	0	0.0%	0	190,922	-100.0%
CANADIAN DOLLAR (EU)	0	25	-100.0%	0	0.0%	63	136	-53.7%
CHF/USD PQO 2pm Fix	852	2,504	-66.0%	2,820	-69.8%	29,719	37,225	-20.2%
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)	0	16	-100.0%	0	0.0%	59	505	-88.3%
EUR/USD PQO 2pm Fix	612,691	831,835	-26.3%	668,607	-8.4%	8,168,026	7,189,213	13.6%
GBP/USD PQO 2pm Fix	374,307	394,149	-5.0%	350,171	6.9%	3,046,981	2,482,956	22.7%
JAPANESE YEN	0	0	0.0%	0	0.0%	0	576,337	-100.0%
JAPANESE YEN (EU)	0	2	-100.0%	0	0.0%	0	182	-100.0%
JPY/USD PQO 2pm Fix	243,348	277,757	-12.4%	316,206	-23.0%	2,888,072	2,933,983	-1.6%
MEXICAN PESO	1,619	2,086	-22.4%	2,499	-35.2%	22,694	37,128	-38.9%
NEW ZEALND DOLLAR	1,017	0	-	16	6,256.2%	1,033	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	15	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	2,728	3,800	-28.2%	3,927	-30.5%	24,127	30,670	-21.3%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	479	634	-24.4%	1,274	-62.4%	9,931	634	1,466.4%

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Ag Products Futures								
BUTTER CS	5,091	3,863	31.8%	4,897	4.0%	48,135	36,298	32.6%
CASH-SETTLED CHEESE	13,429	15,408	-12.8%	17,814	-24.6%	121,426	115,505	5.1%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
CATTLE	1,466,934	1,501,601	-2.3%	1,397,371	5.0%	15,319,002	15,174,771	1.0%
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	2,130	417	410.8%	1,030	106.8%	8,489	10,124	-16.1%
DRY WHEY	1,009	1,844	-45.3%	2,671	-62.2%	15,362	19,157	-19.8%
FEEDER CATTLE	226,165	248,101	-8.8%	331,588	-31.8%	3,297,393	3,266,934	0.9%
GOLDMAN SACHS	31,716	33,561	-5.5%	31,766	-0.2%	346,616	375,196	-7.6%
GSCI EXCESS RETURN FUT	3,931	1,980	98.5%	1,617	143.1%	353,732	323,718	9.3%
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%	50	0	0.0%
HDD WEATHER	4,250	250	1,600.0%	250	1,600.0%	14,105	1,700	729.7%
HDD WEATHER EUROPEAN	6,000	0	0.0%	0	0.0%	24,000	400	5,900.0%
HOGS	1,267,228	1,098,220	15.4%	1,140,731	11.1%	12,798,409	10,510,771	21.8%
HOUSING INDEX	11	2	450.0%	22	-50.0%	100	133	-24.8%
LUMBER	14,222	18,739	-24.1%	20,532	-30.7%	205,045	186,713	9.8%
MALAYSIAN PALM SWAP	720	5,580	-87.1%	1,080	-33.3%	44,614	101,072	-55.9%
MILK	30,999	27,303	13.5%	35,993	-13.9%	273,635	294,426	-7.1%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,784	3,930	47.2%	3,892	48.6%	55,790	55,060	1.3%
PALM OIL	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	33,838	104,203	-67.5%
USD CRUDE PALM OIL	480	1,580	-69.6%	780	-38.5%	8,000	5,124	56.1%
Ag Products Options								
BUTTER CS	3,644	3,044	19.7%	2,994	21.7%	44,304	20,714	113.9%
CASH-SETTLED CHEESE	8,026	13,371	-40.0%	13,026	-38.4%	110,336	103,432	6.7%
CATTLE	162,302	246,013	-34.0%	175,166	-7.3%	2,495,811	2,710,201	-7.9%
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	1,633	1,896	-13.9%	681	139.8%	12,614	19,336	-34.8%
DRY WHEY	88	1,356	-93.5%	567	-84.5%	6,571	6,634	-0.9%
FEEDER CATTLE	24,699	28,328	-12.8%	26,070	-5.3%	318,413	378,111	-15.8%
HDD EURO SEASONAL STRIP	500	2,500	-80.0%	0	0.0%	500	2,500	-80.0%
HDD SEASONAL STRIP	0	4,500	-100.0%	0	0.0%	9,000	16,000	-43.8%
HDD WEATHER	100	0	0.0%	250	-60.0%	350	1,250	-72.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	1,500	-100.0%
HOGS	227,415	217,787	4.4%	268,205	-15.2%	2,611,729	2,397,966	8.9%
HOUSING INDEX	0	4	-100.0%	0	0.0%	0	46	-100.0%
LUMBER	1,533	2,715	-43.5%	2,357	-35.0%	19,487	14,610	33.4%
LV CATL CSO	14	0	0.0%	20	-30.0%	316	1,972	-84.0%
MILK	37,365	41,858	-10.7%	41,738	-10.5%	387,586	392,749	-1.3%
MLK MID OPTIONS	7	142	-95.1%	38	-81.6%	459	756	-39.3%
NFD MILK	6,984	4,697	48.7%	4,583	52.4%	56,704	48,197	17.7%



CME Exchange Volume Report - Monthly

	VOLUME NOV 2018	VOLUME NOV 2017	% CHG	VOLUME OCT 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	59,321,870	49,604,199	19.6%	73,088,207	-18.8%	694,254,651	593,069,821	17.1%
Equity Index Futures	55,435,363	38,478,213	44.1%	77,077,581	-28.1%	558,235,622	426,129,571	31.0%
FX Futures	17,476,354	17,457,117	0.1%	19,121,385	-8.6%	215,122,303	192,211,866	11.9%
Foreign Exchange Futures	2,728	3,800	-28.2%	3,927	-30.5%	24,127	30,670	-21.3%
Ag Products Futures	3,080,099	2,962,379	4.0%	2,992,034	2.9%	32,970,491	30,608,655	7.7%
TOTAL FUTURES	135,316,414	108,505,708	24.7%	172,283,134	-21.5%	1,500,607,194	1,242,050,583	20.8%
TOTAL OPTIONS GROUP								
Equity Index Options	16,813,761	15,900,121	5.7%	24,571,301	-31.6%	187,950,743	155,578,411	20.8%
Interest Rate Options	27,099,566	28,320,984	-4.3%	33,386,685	-18.8%	328,365,130	320,802,972	2.4%
FX Options	1,503,428	1,750,803	-14.1%	1,637,980	-8.2%	17,387,245	18,275,363	-4.9%
Ag Products Options	474,310	568,211	-16.5%	535,695	-11.5%	6,074,880	6,165,774	-1.5%
Foreign Exchange Options	479	634	-24.4%	1,274	-62.4%	9,931	634	1,466.4%
TOTAL OPTIONS	45,891,544	46,540,753	-1.4%	60,132,935	-23.7%	539,787,929	500,823,154	7.8%
TOTAL COMBINED								
Interest Rate	86,421,436	77,925,183	10.9%	106,474,892	-18.8%	1,022,619,781	913,872,793	11.9%
Equity Index	72,249,124	54,378,334	32.9%	101,648,882	-28.9%	746,186,365	581,707,982	28.3%
FX	18,979,782	19,207,920	-1.2%	20,759,365	-8.6%	232,509,548	210,487,229	10.5%
Foreign Exchange	3,207	4,434	-27.7%	5,201	-38.3%	34,058	31,304	8.8%
Ag Products	3,554,409	3,530,590	0.7%	3,527,729	0.8%	39,045,371	36,774,429	6.2%
GRAND TOTAL	181,207,958	155,046,461	16.9%	232,416,069	-22.0%	2,040,395,123	1,742,873,737	17.1%

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.