

CME Exchange Volume Report - Monthly

	VOLUME JAN 2019	VOLUME JAN 2018	% CHG	VOLUME DEC 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	60	1,982	-97.0%	595	-89.9%	60	1,982	-97.0%
EURODOLLARS	61,232,113	69,710,363	-12.2%	71,972,438	-14.9%	61,232,113	69,710,363	-12.2%
SOFR	386,075	0	-	296,164	30.4%	386,075	0	-
SONIA	129,435	0	-	112,287	15.3%	129,435	0	-
Interest Rate Options								
EURODOLLARS	21,508,374	16,934,940	27.0%	13,902,484	54.7%	21,508,374	16,934,940	27.0%
EURO MIDCURVE	15,536,027	20,714,956	-25.0%	14,468,327	7.4%	15,536,027	20,714,956	-25.0%
Equity Index Futures								
BITCOIN FUTURES	91,148	28,526	219.5%	80,055	13.9%	91,148	28,526	219.5%
E-mini FTSE 100 (USD)	336	1,198	-72.0%	748	-55.1%	336	1,198	-72.0%
E-mini FTSE China 50	588	1,318	-55.4%	1,038	-43.4%	588	1,318	-55.4%
E-MINI MIDCAP	300,487	316,880	-5.2%	614,553	-51.1%	300,487	316,880	-5.2%
E-MINI NASDAQ 100	10,846,101	7,000,408	54.9%	14,656,971	-26.0%	10,846,101	7,000,408	54.9%
E-MINI RUSSELL 1000	3,110	11,877	-73.8%	27,234	-88.6%	3,110	11,877	-73.8%
E-MINI RUSSELL 1000 GROWTH	2,280	5,595	-59.2%	10,949	-79.2%	2,280	5,595	-59.2%
E-MINI RUSSELL 1000 VALUE	22,603	17,591	28.5%	35,797	-36.9%	22,603	17,591	28.5%
E-MINI RUSSELL 2000	2,914,059	2,263,699	28.7%	4,896,602	-40.5%	2,914,059	2,263,699	28.7%
E-MINI S&P500	33,983,421	29,153,416	16.6%	53,070,695	-36.0%	33,983,421	29,153,416	16.6%
E-MINI S&P REAL ESTATE SELE	8,050	3,662	119.8%	28,494	-71.7%	8,050	3,662	119.8%
FT-SE 100	372	1,176	-68.4%	989	-62.4%	372	1,176	-68.4%
FTSE Emerging	1,959	224	774.6%	3,528	-44.5%	1,959	224	774.6%
IBOVESPA INDEX	519	717	-27.6%	749	-30.7%	519	717	-27.6%
NASDAQ BIOTECH	4	1,016	-99.6%	1,668	-99.8%	4	1,016	-99.6%
NIFTY 50	0	35,986	-100.0%	0	0.0%	0	35,986	-100.0%
NIKKEI 225 (\$) STOCK	213,355	338,230	-36.9%	384,949	-44.6%	213,355	338,230	-36.9%
NIKKEI 225 (YEN) STOCK	731,885	859,287	-14.8%	1,162,176	-37.0%	731,885	859,287	-14.8%
S&P 500	113,377	93,762	20.9%	143,941	-21.2%	113,377	93,762	20.9%
S&P 500/GI	0	0	0.0%	20	-100.0%	0	0	0.0%
S&P 500/VALUE	36,579	23,395	56.4%	21,643	69.0%	36,579	23,395	56.4%
S&P 600 SMALLCAP EMINI	0	0	-	0	0.0%	0	0	-
S&P CONSUMER DSCRTNRY SE	17,688	14,119	25.3%	20,610	-14.2%	17,688	14,119	25.3%
S&P CONSUMER STAPLES SECT	15,309	8,743	75.1%	66,281	-76.9%	15,309	8,743	75.1%
S&P ENERGY SECTOR	22,770	17,024	33.8%	75,832	-70.0%	22,770	17,024	33.8%
S&P FINANCIAL SECTOR	26,973	21,743	24.1%	92,312	-70.8%	26,973	21,743	24.1%
S&P HEALTH CARE SECTOR	26,538	8,096	227.8%	89,265	-70.3%	26,538	8,096	227.8%
S&P INDUSTRIAL SECTOR	25,518	8,833	188.9%	76,665	-66.7%	25,518	8,833	188.9%
S&P MATERIALS SECTOR	9,414	14,880	-36.7%	30,159	-68.8%	9,414	14,880	-36.7%
S&P TECHNOLOGY SECTOR	24,314	12,814	89.7%	97,993	-75.2%	24,314	12,814	89.7%
S&P UTILITIES SECTOR	35,218	28,357	24.2%	67,098	-47.5%	35,218	28,357	24.2%
YEN DENOMINATED TOPIX	1,154	0	-	7,631	-84.9%	1,154	0	-

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Equity Index Options								
E-MINI NASDAQ 100	277,067	348,591	-20.5%	195,152	42.0%	277,067	348,591	-20.5%
E-MINI RUSSELL 2000	4,188	7,385	-43.3%	10,319	-59.4%	4,188	7,385	-43.3%
E-MINI S&P500	4,219,941	5,459,098	-22.7%	8,289,340	-49.1%	4,219,941	5,459,098	-22.7%
EOM E-MINI RUSSELL 2000 END	2,570	3,299	-22.1%	3,019	-14.9%	2,570	3,299	-22.1%
EOM EMINI S&P	1,913,170	3,187,905	-40.0%	2,198,100	-13.0%	1,913,170	3,187,905	-40.0%
EOM S&P 500	149,049	368,714	-59.6%	178,063	-16.3%	149,049	368,714	-59.6%
EOW1 E-MINI RUSSELL 2000 WE	406	1,852	-78.1%	1,292	-68.6%	406	1,852	-78.1%
EOW1 E-MINI RUSSELL 2000 WE	408	3,276	-87.5%	1,835	-77.8%	408	3,276	-87.5%
EOW1 EMINI S&P 500	1,142,405	1,411,990	-19.1%	1,682,057	-32.1%	1,142,405	1,411,990	-19.1%
EOW1 S&P 500	105,947	119,378	-11.3%	131,946	-19.7%	105,947	119,378	-11.3%
EOW2 E-MINI RUSSELL 2000 WE	1,318	3,420	-61.5%	4,504	-70.7%	1,318	3,420	-61.5%
EOW2 EMINI S&P 500	1,004,329	1,266,196	-20.7%	1,503,724	-33.2%	1,004,329	1,266,196	-20.7%
EOW2 S&P 500	199,923	236,629	-15.5%	290,407	-31.2%	199,923	236,629	-15.5%
EOW3 E-MINI RUSSELL 2000 WE	6,223	20,102	-69.0%	6,926	-10.2%	6,223	20,102	-69.0%
EOW3 EMINI S&P 500	3,382,165	4,999,518	-32.4%	2,850,668	18.6%	3,382,165	4,999,518	-32.4%
EOW3 S&P 500	222,046	777,727	-71.4%	110,937	100.2%	222,046	777,727	-71.4%
EOW4 E-MINI RUSSELL 2000 WE	1,064	5,368	-80.2%	2,853	-62.7%	1,064	5,368	-80.2%
EOW4 EMINI S&P 500	1,048,281	1,410,975	-25.7%	1,490,642	-29.7%	1,048,281	1,410,975	-25.7%
S&P 500	293,724	314,301	-6.5%	510,200	-42.4%	293,724	314,301	-6.5%

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FX Futures								
AD/CD CROSS RATES	17	5	240.0%	1	1,600.0%	17	5	240.0%
AD/JY CROSS RATES	2,581	3,381	-23.7%	3,978	-35.1%	2,581	3,381	-23.7%
AD/NE CROSS RATES	3	69	-95.7%	231	-98.7%	3	69	-95.7%
AUSTRALIAN DOLLAR	2,203,209	2,542,852	-13.4%	2,151,761	2.4%	2,203,209	2,542,852	-13.4%
BDI	0	0	0.0%	0	0.0%	0	0	0.0%
BP/JY CROSS RATES	2,390	4,629	-48.4%	2,946	-18.9%	2,390	4,629	-48.4%
BP/SF CROSS RATES	616	248	148.4%	129	377.5%	616	248	148.4%
BRAZIL REAL	105,811	109,223	-3.1%	79,465	33.2%	105,811	109,223	-3.1%
BRITISH POUND	2,387,432	2,930,445	-18.5%	2,555,080	-6.6%	2,387,432	2,930,445	-18.5%
CANADIAN DOLLAR	1,526,406	1,721,450	-11.3%	1,986,531	-23.2%	1,526,406	1,721,450	-11.3%
CD/JY CROSS RATES	2	400	-99.5%	100	-98.0%	2	400	-99.5%
CHINESE RENMINBI (CNH)	24,742	1,566	1,479.9%	18,953	30.5%	24,742	1,566	1,479.9%
CZECK KORUNA (EC)	4	0	-	0	0.0%	4	0	-
CZECK KORUNA (US)	0	0	-	3	-100.0%	0	0	-
EC/AD CROSS RATES	2,991	961	211.2%	7,547	-60.4%	2,991	961	211.2%
EC/CD CROSS RATES	1,038	3,995	-74.0%	8,262	-87.4%	1,038	3,995	-74.0%
EC/NOK CROSS RATES	199	343	-42.0%	275	-27.6%	199	343	-42.0%
EC/SEK CROSS RATES	266	731	-63.6%	1,968	-86.5%	266	731	-63.6%
EFX/BP CROSS RATES	80,499	62,178	29.5%	134,231	-40.0%	80,499	62,178	29.5%
EFX/JY CROSS RATES	43,914	66,076	-33.5%	123,664	-64.5%	43,914	66,076	-33.5%
EFX/SF CROSS RATES	24,782	22,789	8.7%	46,597	-46.8%	24,782	22,789	8.7%
E-MICRO AUD/USD	133,296	118,461	12.5%	111,221	19.8%	133,296	118,461	12.5%
E-MICRO CAD/USD	14,781	26,059	-43.3%	17,294	-14.5%	14,781	26,059	-43.3%
E-MICRO CHF/USD	1,471	1,607	-8.5%	2,009	-26.8%	1,471	1,607	-8.5%
E-MICRO EUR/USD	305,927	449,742	-32.0%	285,833	7.0%	305,927	449,742	-32.0%
E-MICRO GBP/USD	47,888	73,584	-34.9%	36,417	31.5%	47,888	73,584	-34.9%
E-MICRO INR/USD	5,502	3,456	59.2%	8,109	-32.1%	5,502	3,456	59.2%
E-MICRO JPY/USD	39,239	32,410	21.1%	25,860	51.7%	39,239	32,410	21.1%
E-MINI EURO FX	84,003	143,507	-41.5%	102,292	-17.9%	84,003	143,507	-41.5%
E-MINI JAPANESE YEN	17,514	15,351	14.1%	21,987	-20.3%	17,514	15,351	14.1%
EURO FX	4,149,664	6,129,630	-32.3%	5,353,724	-22.5%	4,149,664	6,129,630	-32.3%
HUNGARIAN FORINT (EC)	0	18	-100.0%	0	0.0%	0	18	-100.0%
HUNGARIAN FORINT (US)	4	0	-	0	0.0%	4	0	-
INDIAN RUPEE	82,142	116,794	-29.7%	78,366	4.8%	82,142	116,794	-29.7%
JAPANESE YEN	2,676,758	3,479,639	-23.1%	3,305,350	-19.0%	2,676,758	3,479,639	-23.1%
KOREAN WON	978	560	74.6%	879	11.3%	978	560	74.6%
MEXICAN PESO	1,226,491	1,240,647	-1.1%	1,380,569	-11.2%	1,226,491	1,240,647	-1.1%
NEW ZEALND DOLLAR	632,435	765,166	-17.3%	608,384	4.0%	632,435	765,166	-17.3%
NKR/USD CROSS RATE	2,373	3,682	-35.6%	6,266	-62.1%	2,373	3,682	-35.6%
POLISH ZLOTY (EC)	81	23	252.2%	24	237.5%	81	23	252.2%
POLISH ZLOTY (US)	78	233	-66.5%	132	-40.9%	78	233	-66.5%
RMB USD	1	13	-92.3%	0	0.0%	1	13	-92.3%
RUSSIAN RUBLE	58,663	26,677	119.9%	117,787	-50.2%	58,663	26,677	119.9%
S.AFRICAN RAND	40,070	38,634	3.7%	73,556	-45.5%	40,070	38,634	3.7%
SF/JY CROSS RATES	5	192	-97.4%	0	0.0%	5	192	-97.4%
SHEKEL	0	68	-100.0%	0	0.0%	0	68	-100.0%
SKR/USD CROSS RATES	2,088	3,020	-30.9%	6,481	-67.8%	2,088	3,020	-30.9%
SWISS FRANC	470,896	712,853	-33.9%	653,048	-27.9%	470,896	712,853	-33.9%
TURKISH LIRA	130	1,472	-91.2%	2,234	-94.2%	130	1,472	-91.2%
USDZAR	20	0	0.0%	0	0.0%	20	0	0.0%

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FX Options								
AUD/USD PQO 2pm Fix	105,843	167,782	-36.9%	104,813	1.0%	105,843	167,782	-36.9%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	0.0%	0	0	0.0%
AUSTRALIAN DOLLAR	0	0	0.0%	0	0.0%	0	0	0.0%
BRITISH POUND	0	0	0.0%	0	0.0%	0	0	0.0%
BRITISH POUND (EU)	0	45	-100.0%	1	-100.0%	0	45	-100.0%
CAD/USD PQO 2pm Fix	105,398	191,861	-45.1%	108,404	-2.8%	105,398	191,861	-45.1%
CANADIAN DOLLAR	0	0	0.0%	0	0.0%	0	0	0.0%
CANADIAN DOLLAR (EU)	0	12	-100.0%	0	0.0%	0	12	-100.0%
CHF/USD PQO 2pm Fix	1,994	2,923	-31.8%	800	149.3%	1,994	2,923	-31.8%
EFX/BP CROSS RATES	30	0	-	0	-	30	0	-
EFX/JY CROSS RATES	0	1,435	-100.0%	0	0.0%	0	1,435	-100.0%
EURO FX	0	0	0.0%	0	0.0%	0	0	0.0%
EURO FX (EU)	0	11	-100.0%	0	0.0%	0	11	-100.0%
EUR/USD PQO 2pm Fix	563,382	1,119,182	-49.7%	543,703	3.6%	563,382	1,119,182	-49.7%
GBP/USD PQO 2pm Fix	235,599	317,724	-25.8%	197,196	19.5%	235,599	317,724	-25.8%
JAPANESE YEN	0	0	0.0%	0	0.0%	0	0	0.0%
JAPANESE YEN (EU)	0	0	0.0%	0	0.0%	0	0	0.0%
JPY/USD PQO 2pm Fix	184,130	285,754	-35.6%	243,359	-24.3%	184,130	285,754	-35.6%
MEXICAN PESO	1,409	1,049	34.3%	1,517	-7.1%	1,409	1,049	34.3%
NEW ZEALND DOLLAR	479	0	-	17	2,717.6%	479	0	-
SWISS FRANC	0	0	0.0%	0	0.0%	0	0	0.0%
SWISS FRANC (EU)	0	0	0.0%	0	0.0%	0	0	0.0%
Foreign Exchange Futures								
CHILEAN PESO	0	3,455	-100.0%	0	0.0%	0	3,455	-100.0%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	521	181	187.8%	2,615	-80.1%	521	181	187.8%

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Ag Products Futures								
BUTTER CS	4,762	5,599	-14.9%	4,488	6.1%	4,762	5,599	-14.9%
CASH-SETTLED CHEESE	15,477	14,360	7.8%	15,029	3.0%	15,477	14,360	7.8%
CATTLE	1,657,531	1,493,440	11.0%	1,121,123	47.8%	1,657,531	1,493,440	11.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
CLASS IV MILK	4,840	515	839.8%	2,375	103.8%	4,840	515	839.8%
DRY WHEY	1,790	1,713	4.5%	1,490	20.1%	1,790	1,713	4.5%
FEEDER CATTLE	259,892	253,040	2.7%	231,572	12.2%	259,892	253,040	2.7%
GOLDMAN SACHS	31,430	30,710	2.3%	31,926	-1.6%	31,430	30,710	2.3%
GSCI EXCESS RETURN FUT	3,898	2,937	32.7%	118,362	-96.7%	3,898	2,937	32.7%
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	1,100	140	685.7%	300	266.7%	1,100	140	685.7%
HDD WEATHER EUROPEAN	2,000	0	0.0%	0	0.0%	2,000	0	0.0%
HOGS	1,112,391	992,415	12.1%	753,302	47.7%	1,112,391	992,415	12.1%
HOUSING INDEX	3	9	-66.7%	13	-76.9%	3	9	-66.7%
LUMBER	14,464	15,690	-7.8%	11,541	25.3%	14,464	15,690	-7.8%
MALAYSIAN PALM SWAP	1,700	4,940	-65.6%	6,860	-75.2%	1,700	4,940	-65.6%
MILK	27,638	23,610	17.1%	28,617	-3.4%	27,638	23,610	17.1%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	8,955	5,270	69.9%	3,615	147.7%	8,955	5,270	69.9%
S&P GSCI ENHANCED ER SWAP	7,346	0	0.0%	7,524	-2.4%	7,346	0	0.0%
USD CRUDE PALM OIL	3,422	640	434.7%	680	403.2%	3,422	640	434.7%
Ag Products Options								
BUTTER CS	6,990	2,259	209.4%	4,880	43.2%	6,990	2,259	209.4%
CASH-SETTLED CHEESE	14,204	18,204	-22.0%	15,556	-8.7%	14,204	18,204	-22.0%
CATTLE	163,409	260,228	-37.2%	145,752	12.1%	163,409	260,228	-37.2%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
CLASS IV MILK	5,929	948	525.4%	2,887	105.4%	5,929	948	525.4%
DRY WHEY	737	872	-15.5%	419	75.9%	737	872	-15.5%
FEEDER CATTLE	25,910	37,486	-30.9%	20,328	27.5%	25,910	37,486	-30.9%
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	0	0.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
HOGS	252,088	144,189	74.8%	157,940	59.6%	252,088	144,189	74.8%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
LUMBER	2,308	2,079	11.0%	2,070	11.5%	2,308	2,079	11.0%
LV CATL CSO	344	0	0.0%	25	1,276.0%	344	0	0.0%
MILK	46,363	31,939	45.2%	40,614	14.2%	46,363	31,939	45.2%
MLK MID OPTIONS	55	38	44.7%	25	120.0%	55	38	44.7%
NFD MILK	16,796	3,918	328.7%	3,864	334.7%	16,796	3,918	328.7%



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TOTAL FUTURES GROUP								
Interest Rate Futures	61,747,683	69,712,345	-11.4%	72,381,484	-14.7%	61,747,683	69,712,345	-11.4%
Equity Index Futures	49,475,129	40,292,572	22.8%	75,766,645	-34.7%	49,475,129	40,292,572	22.8%
FX Futures	16,399,400	20,854,839	-21.4%	19,319,544	-15.1%	16,399,400	20,854,839	-21.4%
Foreign Exchange Futures	0	3,455	-100.0%	0	0.0%	0	3,455	-100.0%
Ag Products Futures	3,158,639	2,845,028	11.0%	2,338,817	35.1%	3,158,639	2,845,028	11.0%
TOTAL FUTURES	130,780,851	133,708,239	-2.2%	169,806,490	-23.0%	130,780,851	133,708,239	-2.2%
TOTAL OPTIONS GROUP								
Equity Index Options	13,974,224	19,945,724	-29.9%	19,461,984	-28.2%	13,974,224	19,945,724	-29.9%
Interest Rate Options	37,044,401	37,649,896	-1.6%	28,370,811	30.6%	37,044,401	37,649,896	-1.6%
FX Options	1,198,264	2,087,778	-42.6%	1,199,810	-0.1%	1,198,264	2,087,778	-42.6%
Ag Products Options	535,133	502,160	6.6%	394,360	35.7%	535,133	502,160	6.6%
Foreign Exchange Options	521	181	187.8%	2,615	-80.1%	521	181	187.8%
TOTAL OPTIONS	52,752,543	60,185,739	-12.4%	49,429,580	6.7%	52,752,543	60,185,739	-12.4%
TOTAL COMBINED								
Interest Rate	98,792,084	107,362,241	-8.0%	100,752,295	-1.9%	98,792,084	107,362,241	-8.0%
Equity Index	63,449,353	60,238,296	5.3%	95,228,629	-33.4%	63,449,353	60,238,296	5.3%
FX	17,597,664	22,942,617	-23.3%	20,519,354	-14.2%	17,597,664	22,942,617	-23.3%
Foreign Exchange	521	3,636	-85.7%	2,615	-80.1%	521	3,636	-85.7%
Ag Products	3,693,772	3,347,188	10.4%	2,733,177	35.1%	3,693,772	3,347,188	10.4%
GRAND TOTAL	183,533,394	193,893,978	-5.3%	219,236,070	-16.3%	183,533,394	193,893,978	-5.3%

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