



CME Exchange Volume Report - Monthly

	VOLUME MAY 2019	VOLUME MAY 2018	% CHG	VOLUME APR 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	31	8,024	-99.6%	5	520.0%	151	22,535	-99.3%
EURODOLLARS	73,665,276	68,834,046	7.0%	50,245,157	46.6%	300,632,403	370,595,145	-18.9%
SOFR	704,857	33,631	1,995.9%	475,826	48.1%	2,968,979	33,631	8,728.1%
SONIA	189,522	0	-	190,171	-0.3%	840,559	0	-
Interest Rate Options								
EURODOLLARS	26,234,480	12,229,900	114.5%	17,249,283	52.1%	105,157,184	85,405,784	23.1%
EURO MIDCURVE	20,702,536	14,891,301	39.0%	12,698,940	63.0%	76,651,947	88,621,267	-13.5%



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Equity Index Futures								
BITCOIN FUTURES	299,290	86,474	246.1%	208,056	43.9%	773,860	278,209	178.2%
E-MINI COM SERVICES SELECT	4,557	0	-	1,759	159.1%	25,928	0	-
E-mini FTSE 100 (USD)	0	1,399	-100.0%	0	0.0%	336	8,985	-96.3%
E-mini FTSE China 50	2	945	-99.8%	3	-33.3%	698	6,603	-89.4%
E-MINI MIDCAP	307,568	294,698	4.4%	226,763	35.6%	1,624,502	1,965,453	-17.3%
E-MINI NASDAQ 100	12,812,908	7,692,814	66.6%	8,157,088	57.1%	50,323,624	47,067,700	6.9%
E-MINI RUSSELL 1000	7,440	5,943	25.2%	3,359	121.5%	37,396	62,840	-40.5%
E-MINI RUSSELL 1000 GROWTH	5,030	5,782	-13.0%	2,377	111.6%	25,349	54,848	-53.8%
E-MINI RUSSELL 1000 VALUE	8,787	10,009	-12.2%	9,995	-12.1%	79,815	71,444	11.7%
E-MINI RUSSELL 2000	3,219,293	2,221,453	44.9%	2,242,207	43.6%	14,487,255	13,569,833	6.8%
E-MINI S&P500	41,914,412	28,914,515	45.0%	23,894,116	75.4%	163,897,847	184,158,285	-11.0%
E-MINI S&P REAL ESTATE SELE	3,484	2,663	30.8%	4,044	-13.8%	19,335	35,662	-45.8%
FT-SE 100	0	845	-100.0%	0	0.0%	372	7,191	-94.8%
FTSE Emerging	2,420	110	2,100.0%	2,477	-2.3%	11,693	622	1,779.9%
IBOVESPA INDEX	209	524	-60.1%	647	-67.7%	3,199	5,999	-46.7%
MICRO E-MINI NASDAQ 100	2,994,347	0	-	0	-	2,994,347	0	-
MICRO E-MINI RUSSELL 2000	543,257	0	-	0	-	543,257	0	-
MICRO E-MINI S&P500	4,818,422	0	-	0	-	4,818,422	0	-
NASDAQ BIOTECH	649	132	391.7%	413	57.1%	1,388	3,224	-56.9%
NIFTY 50	0	0	0.0%	0	0.0%	0	54,444	-100.0%
NIKKEI 225 (\$) STOCK	257,193	203,372	26.5%	149,238	72.3%	1,076,180	1,864,596	-42.3%
NIKKEI 225 (YEN) STOCK	980,979	705,255	39.1%	562,585	74.4%	3,716,904	4,947,269	-24.9%
S&P 500	65,384	108,631	-39.8%	79,311	-17.6%	507,301	748,294	-32.2%
S&P 500 ANNUAL DIVIDEND IND	22,249	10,227	117.6%	24,350	-8.6%	118,408	68,438	73.0%
S&P 500/GI	0	0	0.0%	0	0.0%	20	26	-23.1%
S&P 500 QUARLY DIVIDEND IND	20	280	-92.9%	160	-87.5%	521	442	17.9%
S&P 600 SMALLCAP EMINI	0	0	-	0	0.0%	0	0	-
S&P CONSUMER DSCRTNRY SE	7,256	10,916	-33.5%	3,922	85.0%	47,529	89,673	-47.0%
S&P CONSUMER STAPLES SECT	10,291	14,661	-29.8%	7,680	34.0%	92,442	120,690	-23.4%
S&P ENERGY SECTOR	10,891	39,848	-72.7%	9,444	15.3%	94,673	141,184	-32.9%
S&P FINANCIAL SECTOR	23,600	20,889	13.0%	27,666	-14.7%	152,314	221,019	-31.1%
S&P HEALTH CARE SECTOR	8,800	13,372	-34.2%	12,707	-30.7%	89,258	73,401	21.6%
S&P INDUSTRIAL SECTOR	6,842	11,147	-38.6%	9,593	-28.7%	71,066	69,404	2.4%
S&P MATERIALS SECTOR	9,562	4,920	94.3%	14,946	-36.0%	58,914	49,196	19.8%
S&P TECHNOLOGY SECTOR	11,884	21,182	-43.9%	6,195	91.8%	78,851	122,904	-35.8%
S&P UTILITIES SECTOR	25,117	21,725	15.6%	23,724	5.9%	153,069	166,241	-7.9%
S&P VALUE INDEX FUTURES	0	0	0.0%	0	0.0%	24	28	-14.3%
YEN DENOMINATED TOPIX	31,706	374	8,377.5%	18,792	68.7%	82,844	1,431	5,689.2%

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Equity Index Options								
E-MINI NASDAQ 100	248,407	174,092	42.7%	169,910	46.2%	1,032,240	1,300,135	-20.6%
E-MINI RUSSELL 2000	18,583	11,153	66.6%	9,423	97.2%	60,080	74,996	-19.9%
E-MINI S&P500	7,224,771	5,149,820	40.3%	3,310,338	118.2%	24,012,513	32,703,012	-26.6%
EOM E-MINI RUSSELL 2000 END	14,138	3,712	280.9%	6,334	123.2%	40,810	32,042	27.4%
EOM EMINI S&P	2,859,243	1,558,179	83.5%	1,223,694	133.7%	9,359,478	13,989,710	-33.1%
EOM S&P 500	140,263	74,730	87.7%	122,495	14.5%	641,771	1,070,459	-40.0%
EOW1 E-MINI RUSSELL 2000 WE	2,092	1,594	31.2%	2,162	-3.2%	7,456	12,557	-40.6%
EOW1 E-MINI RUSSELL 2000 WE	1,946	3,823	-49.1%	2,121	-8.3%	7,245	17,969	-59.7%
EOW1 EMINI S&P 500	1,242,920	1,087,829	14.3%	813,690	52.8%	4,371,057	6,049,230	-27.7%
EOW1 S&P 500	22,861	94,841	-75.9%	69,791	-67.2%	283,284	370,678	-23.6%
EOW2 E-MINI RUSSELL 2000 WE	7,404	6,280	17.9%	3,254	127.5%	17,640	29,509	-40.2%
EOW2 EMINI S&P 500	1,647,803	995,742	65.5%	612,623	169.0%	5,050,602	7,546,250	-33.1%
EOW2 S&P 500	141,810	122,958	15.3%	101,893	39.2%	676,222	766,105	-11.7%
EOW3 E-MINI RUSSELL 2000 WE	15,282	16,304	-6.3%	15,097	1.2%	53,703	127,195	-57.8%
EOW3 EMINI S&P 500	2,760,389	2,220,806	24.3%	2,112,467	30.7%	12,029,713	21,281,497	-43.5%
EOW3 S&P 500	117,967	197,273	-40.2%	134,104	-12.0%	684,763	1,905,737	-64.1%
EOW4 E-MINI RUSSELL 2000 WE	5,318	3,417	55.6%	3,317	60.3%	17,280	36,599	-52.8%
EOW4 EMINI S&P 500	1,109,508	789,320	40.6%	672,575	65.0%	4,802,087	6,676,361	-28.1%
S&P 500	198,571	230,608	-13.9%	171,915	15.5%	1,130,042	1,619,733	-30.2%



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FX Futures								
AD/CD CROSS RATES	31	13	138.5%	19	63.2%	102	39	161.5%
AD/JY CROSS RATES	4,328	3,016	43.5%	2,855	51.6%	16,098	18,988	-15.2%
AD/NE CROSS RATES	137	51	168.6%	109	25.7%	378	386	-2.1%
AUSTRALIAN DOLLAR	2,192,811	2,585,813	-15.2%	1,966,144	11.5%	10,645,765	12,189,881	-12.7%
BDI	0	0	0.0%	0	-	0	0	0.0%
BP/JY CROSS RATES	3,162	2,684	17.8%	1,983	59.5%	11,361	18,179	-37.5%
BP/SF CROSS RATES	588	523	12.4%	283	107.8%	2,024	1,690	19.8%
BRAZIL REAL	187,252	173,964	7.6%	149,448	25.3%	700,979	675,496	3.8%
BRITISH POUND	2,340,748	2,838,921	-17.5%	1,911,613	22.4%	12,161,057	13,785,371	-11.8%
CANADIAN DOLLAR	1,735,073	1,964,362	-11.7%	1,538,325	12.8%	7,922,362	8,948,763	-11.5%
CD/JY CROSS RATES	54	204	-73.5%	47	14.9%	119	964	-87.7%
CHINESE RENMINBI (CNH)	31,669	2,345	1,250.5%	16,689	89.8%	126,846	11,850	970.4%
CZECK KORUNA (EC)	0	0	-	0	0.0%	10	0	-
CZECK KORUNA (US)	0	0	-	0	0.0%	0	0	-
EC/AD CROSS RATES	3,377	807	318.5%	2,517	34.2%	21,453	7,544	184.4%
EC/CD CROSS RATES	2,232	2,051	8.8%	1,720	29.8%	12,740	18,246	-30.2%
EC/NOK CROSS RATES	730	310	135.5%	382	91.1%	2,402	1,537	56.3%
EC/SEK CROSS RATES	372	182	104.4%	175	112.6%	3,197	3,230	-1.0%
EFX/BP CROSS RATES	75,914	56,033	35.5%	55,276	37.3%	442,180	387,204	14.2%
EFX/JY CROSS RATES	46,519	102,021	-54.4%	30,922	50.4%	303,371	425,602	-28.7%
EFX/SF CROSS RATES	31,008	34,652	-10.5%	29,809	4.0%	154,874	144,646	7.1%
E-MICRO AUD/USD	109,083	107,774	1.2%	122,906	-11.2%	610,910	507,275	20.4%
E-MICRO CAD/USD	19,444	15,697	23.9%	15,081	28.9%	81,845	90,802	-9.9%
E-MICRO CHF/USD	1,787	1,438	24.3%	1,099	62.6%	8,969	6,616	35.6%
E-MICRO EUR/USD	228,070	479,033	-52.4%	263,239	-13.4%	1,255,779	2,044,247	-38.6%
E-MICRO GBP/USD	30,393	35,874	-15.3%	37,017	-17.9%	224,901	270,095	-16.7%
E-MICRO INR/USD	3,793	5,706	-33.5%	4,614	-17.8%	24,152	18,673	29.3%
E-MICRO JPY/USD	32,131	31,063	3.4%	19,499	64.8%	140,276	170,835	-17.9%
E-MINI EURO FX	90,737	122,313	-25.8%	87,099	4.2%	458,110	518,522	-11.7%
E-MINI JAPANESE YEN	8,583	11,649	-26.3%	7,331	17.1%	53,212	63,220	-15.8%
EURO FX	3,879,460	7,312,128	-46.9%	3,915,428	-0.9%	20,781,208	29,173,304	-28.8%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	18	-100.0%
HUNGARIAN FORINT (US)	2	0	-	2	0.0%	8	0	-
INDIAN RUPEE	50,778	104,437	-51.4%	58,338	-13.0%	352,843	454,751	-22.4%
JAPANESE YEN	3,223,010	3,248,156	-0.8%	2,126,552	51.6%	12,936,269	16,360,579	-20.9%
KOREAN WON	835	114	632.5%	209	299.5%	3,013	1,301	131.6%
MEXICAN PESO	1,381,545	1,667,380	-17.1%	988,730	39.7%	6,476,886	6,917,667	-6.4%
NEW ZEALND DOLLAR	551,622	787,980	-30.0%	525,716	4.9%	2,864,790	3,431,662	-16.5%
NKR/USD CROSS RATE	4,405	4,553	-3.3%	3,664	20.2%	19,946	20,728	-3.8%
POLISH ZLOTY (EC)	8	16	-50.0%	159	-95.0%	440	64	587.5%
POLISH ZLOTY (US)	60	81	-25.9%	71	-15.5%	561	567	-1.1%
RMB USD	3	1	200.0%	1	200.0%	5	16	-68.8%
RUSSIAN RUBLE	44,799	45,588	-1.7%	34,426	30.1%	321,308	334,777	-4.0%
S.AFRICAN RAND	38,209	51,395	-25.7%	20,127	89.8%	200,416	221,644	-9.6%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	7	192	-96.4%
SHEKEL	0	40	-100.0%	0	0.0%	0	1,762	-100.0%
SKR/USD CROSS RATES	2,264	4,009	-43.5%	2,223	1.8%	14,631	20,274	-27.8%
SWISS FRANC	526,265	626,339	-16.0%	514,303	2.3%	2,540,251	3,016,602	-15.8%
TURKISH LIRA	120	1,933	-93.8%	351	-65.8%	4,206	20,605	-79.6%
USDZAR	0	0	0.0%	0	0.0%	20	5	300.0%

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FX Options								
AUD/USD PQO 2pm Fix	135,108	122,000	10.7%	105,347	28.3%	532,707	681,418	-21.8%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	-	0	0	0.0%
AUSTRALIAN DOLLAR	0	0	0.0%	0	-	0	0	0.0%
BRAZIL REAL	54	0	-	0	-	54	0	-
BRITISH POUND	0	0	0.0%	0	-	0	0	0.0%
BRITISH POUND (EU)	0	111	-100.0%	0	0.0%	0	228	-100.0%
CAD/USD PQO 2pm Fix	108,433	179,330	-39.5%	118,520	-8.5%	538,003	877,531	-38.7%
CANADIAN DOLLAR	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	0.0%	0	63	-100.0%
CHF/USD PQO 2pm Fix	2,183	4,847	-55.0%	3,892	-43.9%	13,352	13,252	0.8%
EFX/BP CROSS RATES	0	0	-	0	0.0%	74	0	-
EFX/JY CROSS RATES	0	0	0.0%	0	0.0%	0	2,870	-100.0%
EURO FX	0	0	0.0%	0	-	0	0	0.0%
EURO FX (EU)	0	7	-100.0%	0	0.0%	0	28	-100.0%
EUR/USD PQO 2pm Fix	530,810	1,012,013	-47.5%	579,037	-8.3%	2,702,672	4,270,409	-36.7%
GBP/USD PQO 2pm Fix	153,995	234,291	-34.3%	177,878	-13.4%	972,634	1,260,730	-22.9%
JAPANESE YEN	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	275,713	259,848	6.1%	237,418	16.1%	1,069,476	1,389,694	-23.0%
MEXICAN PESO	1,526	2,081	-26.7%	1,019	49.8%	7,652	10,587	-27.7%
NEW ZEALND DOLLAR	120	0	-	187	-35.8%	2,453	0	-
SWISS FRANC	0	0	0.0%	0	-	0	0	0.0%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
Foreign Exchange Futures								
CHILEAN PESO	10	829	-98.8%	400	-97.5%	410	12,741	-96.8%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	982	1,798	-45.4%	1,216	-19.2%	5,006	3,864	29.6%



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Ag Products Futures								
BUTTER CS	4,259	3,801	12.0%	3,772	12.9%	19,346	22,376	-13.5%
CASH-SETTLED CHEESE	9,112	8,732	4.4%	9,891	-7.9%	58,087	45,750	27.0%
CATTLE	1,760,772	1,680,406	4.8%	1,440,563	22.2%	7,777,435	7,168,823	8.5%
CAT WEATHER EUROPEAN	1,200	0	-	2,000	-40.0%	3,200	0	-
CDD SEASONAL STRIP	0	50	-100.0%	350	-100.0%	450	50	800.0%
CDD WEATHER	4,925	1,050	369.0%	100	4,825.0%	7,025	2,150	226.7%
CLASS IV MILK	2,117	455	365.3%	3,564	-40.6%	13,795	2,961	365.9%
DRY WHEY	1,482	1,311	13.0%	1,248	18.8%	7,153	6,064	18.0%
FEEDER CATTLE	337,636	269,509	25.3%	367,089	-8.0%	1,599,503	1,491,668	7.2%
GOLDMAN SACHS	28,163	33,673	-16.4%	27,466	2.5%	145,594	158,403	-8.1%
GSCI EXCESS RETURN FUT	5,673	1,221	364.6%	3,944	43.8%	128,219	128,384	-0.1%
HDD EURO SEASONAL STRIP	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%	2,100	505	315.8%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	3,000	0	0.0%
HOGS	1,435,164	1,236,082	16.1%	1,353,304	6.0%	6,599,697	5,277,446	25.1%
HOUSING INDEX	3	7	-57.1%	19	-84.2%	69	37	86.5%
LUMBER	13,524	22,211	-39.1%	17,457	-22.5%	71,173	97,025	-26.6%
MALAYSIAN PALM SWAP	5,260	2,780	89.2%	3,460	52.0%	14,660	17,220	-14.9%
MILK	24,669	21,425	15.1%	26,149	-5.7%	126,588	100,156	26.4%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	7,074	4,199	68.5%	6,796	4.1%	35,320	26,905	31.3%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	14,870	18,790	-20.9%
USD CRUDE PALM OIL	1,022	880	16.1%	656	55.8%	6,814	2,360	188.7%
Ag Products Options								
BUTTER CS	5,204	5,152	1.0%	4,471	16.4%	21,962	18,457	19.0%
CASH-SETTLED CHEESE	9,660	7,868	22.8%	9,567	1.0%	53,550	46,345	15.5%
CATTLE	262,813	306,418	-14.2%	237,633	10.6%	1,080,956	1,421,426	-24.0%
CAT WEATHER EUROPEAN	0	0	-	2,000	-100.0%	2,000	0	-
CDD SEASONAL STRIP	0	600	-100.0%	3,000	-100.0%	5,000	600	733.3%
CDD WEATHER	0	0	0.0%	0	-	0	0	0.0%
CLASS IV MILK	3,025	930	225.3%	4,956	-39.0%	21,830	4,684	366.1%
DRY WHEY	1,652	675	144.7%	1,290	28.1%	5,448	2,393	127.7%
FEEDER CATTLE	47,899	26,890	78.1%	34,729	37.9%	159,596	170,214	-6.2%
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%
HOGS	368,123	158,447	132.3%	428,578	-14.1%	1,830,131	923,764	98.1%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
LUMBER	1,544	2,529	-38.9%	2,471	-37.5%	9,755	10,061	-3.0%
LV CATL CSO	20	83	-75.9%	10	100.0%	439	103	326.2%
MILK	40,841	36,530	11.8%	42,788	-4.6%	190,512	141,932	34.2%
MLK MID OPTIONS	24	68	-64.7%	54	-55.6%	184	278	-33.8%
NFD MILK	4,487	3,634	23.5%	6,333	-29.1%	40,006	27,572	45.1%

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CME Exchange Volume Report - Monthly

	VOLUME MAY 2019	VOLUME MAY 2018	% CHG	VOLUME APR 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	74,559,686	68,875,701	8.3%	50,911,159	46.5%	304,442,092	370,651,311	-17.9%
Equity Index Futures	68,413,849	40,425,105	69.2%	35,703,617	91.6%	246,008,941	256,035,578	-3.9%
FX Futures	16,883,411	22,432,649	-24.7%	14,456,501	16.8%	81,902,280	100,306,419	-18.3%
Foreign Exchange Futures	10	829	-98.8%	400	-97.5%	410	12,741	-96.8%
Ag Products Futures	3,642,055	3,287,792	10.8%	3,267,828	11.5%	16,634,098	14,567,073	14.2%
TOTAL FUTURES	163,499,011	135,022,076	21.1%	104,339,505	56.7%	648,987,821	741,573,122	-12.5%
TOTAL OPTIONS GROUP								
Equity Index Options	17,779,276	12,742,481	39.5%	9,557,203	86.0%	64,277,986	95,609,774	-32.8%
Interest Rate Options	46,937,016	27,121,201	73.1%	29,948,223	56.7%	181,809,131	174,027,051	4.5%
FX Options	1,207,942	1,814,528	-33.4%	1,223,298	-1.3%	5,839,077	8,506,810	-31.4%
Ag Products Options	745,292	549,824	35.6%	777,880	-4.2%	3,421,369	2,767,829	23.6%
Foreign Exchange Options	982	1,798	-45.4%	1,216	-19.2%	5,006	3,864	29.6%
TOTAL OPTIONS	66,670,508	42,229,832	57.9%	41,507,820	60.6%	255,352,569	280,915,328	-9.1%
TOTAL COMBINED								
Interest Rate	121,496,702	95,996,902	26.6%	80,859,382	50.3%	486,251,223	544,678,362	-10.7%
Equity Index	86,193,125	53,167,586	62.1%	45,260,820	90.4%	310,286,927	351,645,352	-11.8%
FX	18,091,353	24,247,177	-25.4%	15,679,799	15.4%	87,741,357	108,813,229	-19.4%
Foreign Exchange	992	2,627	-62.2%	1,616	-38.6%	5,416	16,605	-67.4%
Ag Products	4,387,347	3,837,616	14.3%	4,045,708	8.4%	20,055,467	17,334,902	15.7%
GRAND TOTAL	230,169,519	177,251,908	29.9%	145,847,325	57.8%	904,340,390	1,022,488,450	-11.6%

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