



CME Exchange Volume Report - Monthly

	VOLUME JUL 2019	VOLUME JUL 2018	% CHG	VOLUME JUN 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	1	1,124	-99.9%	35	-97.1%	187	31,566	-99.4%
EURODOLLARS	56,286,005	38,782,087	45.1%	78,392,821	-28.2%	435,311,229	462,604,639	-5.9%
SOFR	816,688	71,874	1,036.3%	558,943	46.1%	4,344,610	138,016	3,047.9%
SONIA	292,367	0	-	138,518	111.1%	1,271,444	0	-
Interest Rate Options								
EURODOLLARS	24,052,118	11,157,254	115.6%	45,362,182	-47.0%	174,571,484	108,773,901	60.5%
EURO MIDCURVE	9,542,577	8,115,333	17.6%	18,216,376	-47.6%	104,410,900	110,288,667	-5.3%

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Equity Index Futures								
BITCOIN FUTURES	152,898	129,423	18.1%	167,362	-8.6%	1,094,120	471,409	132.1%
E-MINI COM SERVICES SELECT	4,210	0	-	10,521	-60.0%	40,659	0	-
E-mini FTSE 100 (USD)	0	885	-100.0%	0	0.0%	336	10,805	-96.9%
E-mini FTSE China 50	0	715	-100.0%	13	-100.0%	711	8,184	-91.3%
E-MINI MIDCAP	276,230	268,791	2.8%	431,823	-36.0%	2,332,555	2,732,835	-14.6%
E-MINI NASDAQ 100	7,921,111	7,283,782	8.7%	9,467,968	-16.3%	67,712,703	62,751,505	7.9%
E-MINI RUSSELL 1000	2,040	8,254	-75.3%	21,618	-90.6%	61,054	101,584	-39.9%
E-MINI RUSSELL 1000 GROWTH	866	7,508	-88.5%	12,775	-93.2%	38,990	80,033	-51.3%
E-MINI RUSSELL 1000 VALUE	2,758	10,764	-74.4%	19,758	-86.0%	102,331	105,695	-3.2%
E-MINI RUSSELL 2000	2,463,654	2,251,965	9.4%	3,663,923	-32.8%	20,614,832	19,766,839	4.3%
E-MINI S&P500	25,475,033	23,294,987	9.4%	36,451,026	-30.1%	225,823,906	243,408,558	-7.2%
E-MINI S&P REAL ESTATE SELE	3,359	4,203	-20.1%	8,589	-60.9%	31,283	53,048	-41.0%
FT-SE 100	0	1,010	-100.0%	0	0.0%	372	9,141	-95.9%
FTSE Emerging	1,707	1,357	25.8%	1,816	-6.0%	15,216	2,044	644.4%
IBOVESPA INDEX	338	875	-61.4%	592	-42.9%	4,129	7,846	-47.4%
MICRO E-MINI NASDAQ 100	4,362,562	0	-	3,029,064	44.0%	10,385,973	0	-
MICRO E-MINI RUSSELL 2000	640,308	0	-	375,630	70.5%	1,559,195	0	-
MICRO E-MINI S&P500	4,563,369	0	-	4,529,623	0.7%	13,911,414	0	-
NASDAQ BIOTECH	357	0	0.0%	468	-23.7%	2,213	5,448	-59.4%
NIFTY 50	0	0	0.0%	0	0.0%	0	54,444	-100.0%
NIKKEI 225 (\$) STOCK	151,817	182,851	-17.0%	269,391	-43.6%	1,497,388	2,318,077	-35.4%
NIKKEI 225 (YEN) STOCK	711,869	597,189	19.2%	894,089	-20.4%	5,322,862	6,310,987	-15.7%
S&P 500	55,726	98,813	-43.6%	124,123	-55.1%	687,150	1,005,093	-31.6%
S&P 500 ANNUAL DIVIDEND IND	20,551	6,114	236.1%	28,113	-26.9%	167,072	88,294	89.2%
S&P 500/GI	0	0	0.0%	20	-100.0%	40	52	-23.1%
S&P 500 QUARLY DIVIDEND IND	60	0	0.0%	0	0.0%	581	462	25.8%
S&P 600 SMALLCAP EMINI	403	0	-	538	-25.1%	941	0	-
S&P CONSUMER DSCRTNRY SE	2,709	8,658	-68.7%	13,285	-79.6%	63,523	125,437	-49.4%
S&P CONSUMER STAPLES SECT	11,140	20,041	-44.4%	40,432	-72.4%	144,014	169,001	-14.8%
S&P ENERGY SECTOR	7,766	13,856	-44.0%	26,238	-70.4%	128,677	229,892	-44.0%
S&P FINANCIAL SECTOR	21,972	35,706	-38.5%	59,325	-63.0%	233,611	343,894	-32.1%
S&P HEALTH CARE SECTOR	10,794	10,808	-0.1%	29,628	-63.6%	129,680	107,085	21.1%
S&P INDUSTRIAL SECTOR	4,938	13,890	-64.4%	13,436	-63.2%	89,440	99,716	-10.3%
S&P MATERIALS SECTOR	3,704	5,943	-37.7%	12,815	-71.1%	75,433	71,580	5.4%
S&P TECHNOLOGY SECTOR	4,693	18,603	-74.8%	24,169	-80.6%	107,713	178,977	-39.8%
S&P UTILITIES SECTOR	11,919	23,063	-48.3%	50,320	-76.3%	215,308	265,594	-18.9%
S&P VALUE INDEX FUTURES	0	0	0.0%	24	-100.0%	48	56	-14.3%
YEN DENOMINATED TOPIX	21,790	772	2,722.5%	20,455	6.5%	125,089	3,046	4,006.7%



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Equity Index Options								
E-MINI NASDAQ 100	176,875	239,308	-26.1%	206,567	-14.4%	1,415,682	1,721,777	-17.8%
E-MINI RUSSELL 2000	5,966	5,047	18.2%	18,126	-67.1%	84,172	88,292	-4.7%
E-MINI S&P500	3,785,568	3,094,419	22.3%	5,602,616	-32.4%	33,400,697	40,402,583	-17.3%
EOM E-MINI RUSSELL 2000 END	7,325	2,192	234.2%	10,668	-31.3%	58,803	40,136	46.5%
EOM EMINI S&P	1,517,529	1,705,110	-11.0%	1,823,441	-16.8%	12,700,448	18,018,857	-29.5%
EOM S&P 500	112,461	92,853	21.1%	147,140	-23.6%	901,372	1,363,420	-33.9%
EOW1 E-MINI RUSSELL 2000 WE	2,605	1,129	130.7%	1,405	85.4%	11,466	15,815	-27.5%
EOW1 E-MINI RUSSELL 2000 WE	2,442	1,255	94.6%	3,209	-23.9%	12,896	21,069	-38.8%
EOW1 EMINI S&P 500	1,015,468	980,746	3.5%	1,302,038	-22.0%	6,688,563	7,699,880	-13.1%
EOW1 S&P 500	83,394	160,174	-47.9%	100,809	-17.3%	467,487	573,380	-18.5%
EOW2 E-MINI RUSSELL 2000 WE	12,979	2,910	346.0%	4,674	177.7%	35,293	37,937	-7.0%
EOW2 EMINI S&P 500	795,872	942,931	-15.6%	980,451	-18.8%	6,826,925	9,157,210	-25.4%
EOW2 S&P 500	121,425	191,158	-36.5%	62,579	94.0%	860,226	1,091,597	-21.2%
EOW3 E-MINI RUSSELL 2000 WE	15,101	11,561	30.6%	8,496	77.7%	77,300	156,566	-50.6%
EOW3 EMINI S&P 500	2,424,780	3,047,988	-20.4%	1,526,011	58.9%	15,980,504	26,351,524	-39.4%
EOW3 S&P 500	166,252	212,829	-21.9%	91,449	81.8%	942,464	2,211,946	-57.4%
EOW4 E-MINI RUSSELL 2000 WE	3,798	2,323	63.5%	261	1,355.2%	21,339	42,729	-50.1%
EOW4 EMINI S&P 500	703,668	979,691	-28.2%	46,586	1,410.5%	5,552,341	8,504,677	-34.7%
S&P 500	143,603	171,663	-16.3%	299,314	-52.0%	1,572,959	2,131,621	-26.2%

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FX Futures								
AD/CD CROSS RATES	5	1	400.0%	2	150.0%	109	47	131.9%
AD/JY CROSS RATES	1,763	5,323	-66.9%	3,685	-52.2%	21,546	29,268	-26.4%
AD/NE CROSS RATES	235	93	152.7%	130	80.8%	743	545	36.3%
AUSTRALIAN DOLLAR	1,876,317	1,974,660	-5.0%	2,542,722	-26.2%	15,064,804	16,639,903	-9.5%
BDI	0	0	0.0%	0	-	0	0	0.0%
BP/JY CROSS RATES	3,354	2,483	35.1%	4,190	-20.0%	18,905	23,369	-19.1%
BP/SF CROSS RATES	847	485	74.6%	430	97.0%	3,301	2,454	34.5%
BRAZIL REAL	118,241	118,842	-0.5%	148,499	-20.4%	967,719	979,664	-1.2%
BRITISH POUND	2,081,929	2,501,382	-16.8%	2,398,644	-13.2%	16,641,630	19,310,417	-13.8%
CANADIAN DOLLAR	1,391,572	1,410,302	-1.3%	1,939,319	-28.2%	11,253,253	12,492,539	-9.9%
CD/JY CROSS RATES	6	4	50.0%	0	0.0%	125	982	-87.3%
CHINESE RENMINBI (CNH)	26,940	2,968	807.7%	28,773	-6.4%	182,559	17,634	935.3%
CZECK KORUNA (EC)	0	2	-100.0%	8	-100.0%	18	2	800.0%
CZECK KORUNA (US)	0	30	-100.0%	0	0.0%	0	30	-100.0%
EC/AD CROSS RATES	3,490	1,112	213.8%	12,354	-71.8%	37,297	13,682	172.6%
EC/CD CROSS RATES	1,594	1,040	53.3%	7,512	-78.8%	21,846	26,864	-18.7%
EC/NOK CROSS RATES	370	308	20.1%	1,404	-73.6%	4,176	2,487	67.9%
EC/SEK CROSS RATES	409	307	33.2%	1,998	-79.5%	5,604	5,854	-4.3%
EFX/BP CROSS RATES	79,851	57,803	38.1%	131,241	-39.2%	653,272	596,806	9.5%
EFX/JY CROSS RATES	41,025	40,121	2.3%	115,361	-64.4%	459,757	616,775	-25.5%
EFX/SF CROSS RATES	27,760	16,230	71.0%	59,072	-53.0%	241,706	202,831	19.2%
E-MICRO AUD/USD	97,827	99,245	-1.4%	84,530	15.7%	793,267	696,844	13.8%
E-MICRO CAD/USD	17,664	14,260	23.9%	19,231	-8.1%	118,740	126,909	-6.4%
E-MICRO CHF/USD	4,292	1,326	223.7%	2,720	57.8%	15,981	9,586	66.7%
E-MICRO EUR/USD	224,416	245,637	-8.6%	259,691	-13.6%	1,739,886	2,709,618	-35.8%
E-MICRO GBP/USD	40,880	33,767	21.1%	31,001	31.9%	296,782	345,853	-14.2%
E-MICRO INR/USD	5,860	4,270	37.2%	3,555	64.8%	33,567	28,820	16.5%
E-MICRO JPY/USD	25,014	25,224	-0.8%	27,801	-10.0%	193,091	224,531	-14.0%
E-MINI EURO FX	84,190	69,563	21.0%	144,623	-41.8%	686,923	742,583	-7.5%
E-MINI JAPANESE YEN	24,133	15,262	58.1%	9,904	143.7%	87,249	96,216	-9.3%
EURO FX	3,785,651	4,527,203	-16.4%	5,625,929	-32.7%	30,192,788	41,159,979	-26.6%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	18	-100.0%
HUNGARIAN FORINT (US)	0	31	-100.0%	0	0.0%	8	31	-74.2%
INDIAN RUPEE	58,879	65,210	-9.7%	61,878	-4.8%	473,600	621,977	-23.9%
JAPANESE YEN	2,168,419	2,775,896	-21.9%	3,162,448	-31.4%	18,267,136	22,234,207	-17.8%
KOREAN WON	383	876	-56.3%	1,564	-75.5%	4,960	2,695	84.0%
MEXICAN PESO	871,362	1,262,480	-31.0%	1,644,283	-47.0%	8,992,531	10,015,385	-10.2%
NEW ZEALND DOLLAR	498,466	530,296	-6.0%	728,710	-31.6%	4,091,966	4,615,340	-11.3%
NKR/USD CROSS RATE	4,721	3,467	36.2%	10,261	-54.0%	34,928	31,304	11.6%
POLISH ZLOTY (EC)	11	9	22.2%	4	175.0%	455	84	441.7%
POLISH ZLOTY (US)	122	30	306.7%	181	-32.6%	864	672	28.6%
RMB USD	0	1	-100.0%	0	0.0%	5	18	-72.2%
RUSSIAN RUBLE	51,093	23,265	119.6%	181,268	-71.8%	553,669	421,531	31.3%
S.AFRICAN RAND	57,916	37,744	53.4%	65,721	-11.9%	324,053	318,638	1.7%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	7	192	-96.4%
SHEKEL	0	24	-100.0%	0	0.0%	0	2,560	-100.0%
SKR/USD CROSS RATES	2,400	2,976	-19.4%	6,292	-61.9%	23,323	30,974	-24.7%
SWISS FRANC	463,577	502,682	-7.8%	809,649	-42.7%	3,813,477	4,218,723	-9.6%
TURKISH LIRA	141	878	-83.9%	3,724	-96.2%	8,071	33,670	-76.0%
USDZAR	0	0	0.0%	0	0.0%	20	5	300.0%



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FX Options								
AUD/USD PQO 2pm Fix	70,727	103,056	-31.4%	83,833	-15.6%	687,267	913,219	-24.7%
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	23	0	-	2	1,050.0%	79	0	-
BRITISH POUND	0	0	0.0%	0	-	0	0	0.0%
BRITISH POUND (EU)	0	13	-100.0%	0	0.0%	0	254	-100.0%
CAD/USD PQO 2pm Fix	68,218	123,613	-44.8%	100,517	-32.1%	706,738	1,187,072	-40.5%
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	2,605	3,551	-26.6%	4,557	-42.8%	20,514	22,221	-7.7%
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	5	-100.0%	0	0.0%	0	36	-100.0%
EUR/USD PQO 2pm Fix	557,977	525,777	6.1%	545,813	2.2%	3,806,462	5,546,853	-31.4%
GBP/USD PQO 2pm Fix	144,911	225,923	-35.9%	86,371	67.8%	1,203,916	1,718,603	-29.9%
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	165,234	281,740	-41.4%	205,378	-19.5%	1,440,088	1,893,114	-23.9%
MEXICAN PESO	1,195	2,312	-48.3%	2,488	-52.0%	11,335	15,882	-28.6%
NEW ZEALND DOLLAR	523	0	-	136	284.6%	3,112	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	0	593	-100.0%	0	0.0%	410	13,841	-97.0%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	553	239	131.4%	380	45.5%	5,939	5,144	15.5%

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Ag Products Futures								
BUTTER CS	5,701	3,497	63.0%	3,136	81.8%	28,183	30,814	-8.5%
CASH-SETTLED CHEESE	12,981	10,596	22.5%	9,806	32.4%	80,874	71,331	13.4%
CATTLE	1,321,550	1,476,877	-10.5%	1,132,693	16.7%	10,231,678	9,816,025	4.2%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	3,200	0	-
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	450	600	-25.0%
CDD WEATHER	1,600	0	0.0%	150	966.7%	8,775	2,150	308.1%
CLASS IV MILK	1,360	577	135.7%	1,957	-30.5%	17,112	4,213	306.2%
DRY WHEY	908	1,055	-13.9%	1,180	-23.1%	9,241	8,927	3.5%
FEEDER CATTLE	305,091	338,063	-9.8%	278,936	9.4%	2,183,530	2,073,824	5.3%
GOLDMAN SACHS	27,483	31,561	-12.9%	27,823	-1.2%	200,900	223,240	-10.0%
GSCI EXCESS RETURN FUT	380	825	-53.9%	89,953	-99.6%	218,552	240,310	-9.1%
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	1,570,486	1,250,892	25.5%	1,417,134	10.8%	9,587,317	7,840,876	22.3%
HOUSING INDEX	10	5	100.0%	2	400.0%	81	57	42.1%
LUMBER	12,478	15,731	-20.7%	16,484	-24.3%	100,135	135,884	-26.3%
MALAYSIAN PALM SWAP	9,180	5,344	71.8%	760	1,107.9%	24,600	33,894	-27.4%
MILK	26,154	23,538	11.1%	22,034	18.7%	174,776	156,810	11.5%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,373	6,049	-11.2%	5,438	-1.2%	46,131	37,186	24.1%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	7,524	-100.0%	22,394	26,314	-14.9%
USD CRUDE PALM OIL	490	2,370	-79.3%	1,040	-52.9%	8,344	5,330	56.5%
Ag Products Options								
BUTTER CS	2,277	2,778	-18.0%	1,827	24.6%	26,066	27,313	-4.6%
CASH-SETTLED CHEESE	8,672	9,394	-7.7%	8,486	2.2%	70,708	70,293	0.6%
CATTLE	132,132	205,181	-35.6%	160,208	-17.5%	1,373,296	1,809,557	-24.1%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	2,000	0	-
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	5,000	700	614.3%
CDD WEATHER	0	0	0.0%	0	-	0	0	0.0%
CLASS IV MILK	3,559	1,454	144.8%	3,767	-5.5%	29,156	6,946	319.8%
DRY WHEY	325	493	-34.1%	734	-55.7%	6,507	4,133	57.4%
FEEDER CATTLE	29,115	26,675	9.1%	36,650	-20.6%	225,361	213,196	5.7%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	3,000	-100.0%	0	0.0%	0	3,000	-100.0%
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	430,322	310,681	38.5%	382,552	12.5%	2,643,005	1,476,190	79.0%
HOUSING INDEX	0	0	0.0%	7	-100.0%	7	0	0.0%
LUMBER	2,004	923	117.1%	1,899	5.5%	13,658	12,995	5.1%
LV CATL CSO	0	5	-100.0%	40	-100.0%	479	113	323.9%
MILK	40,603	36,127	12.4%	34,287	18.4%	265,402	223,327	18.8%
MLK MID OPTIONS	21	42	-50.0%	5	320.0%	210	333	-36.9%
NFD MILK	5,086	4,200	21.1%	4,394	15.7%	49,486	37,197	33.0%



CME Exchange Volume Report - Monthly

	VOLUME JUL 2019	VOLUME JUL 2018	% CHG	VOLUME JUN 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	57,395,061	38,855,085	47.7%	79,090,317	-27.4%	440,927,470	462,774,221	-4.7%
Equity Index Futures	46,912,651	34,300,826	36.8%	59,798,970	-21.5%	352,720,562	340,886,661	3.5%
FX Futures	14,143,125	16,375,118	-13.6%	20,280,312	-30.3%	116,325,717	139,651,116	-16.7%
Foreign Exchange Futures	0	593	-100.0%	0	0.0%	410	13,841	-97.0%
Ag Products Futures	3,301,225	3,166,980	4.2%	3,016,050	9.5%	22,951,373	20,708,290	10.8%
TOTAL FUTURES	121,752,062	92,698,602	31.3%	162,185,649	-24.9%	932,925,532	964,034,129	-3.2%
TOTAL OPTIONS GROUP								
Equity Index Options	11,097,111	11,845,287	-6.3%	12,235,840	-9.3%	87,610,937	119,631,016	-26.8%
Interest Rate Options	33,594,695	19,272,587	74.3%	63,578,558	-47.2%	278,982,384	219,062,568	27.4%
FX Options	1,011,413	1,265,990	-20.1%	1,029,095	-1.7%	7,879,585	11,300,187	-30.3%
Ag Products Options	654,116	600,953	8.8%	634,856	3.0%	4,710,341	3,885,293	21.2%
Foreign Exchange Options	553	239	131.4%	380	45.5%	5,939	5,144	15.5%
TOTAL OPTIONS	46,357,888	32,985,056	40.5%	77,478,729	-40.2%	379,189,186	353,884,208	7.2%
TOTAL COMBINED								
Interest Rate	90,989,756	58,127,672	56.5%	142,668,875	-36.2%	719,909,854	681,836,789	5.6%
Equity Index	58,009,762	46,146,113	25.7%	72,034,810	-19.5%	440,331,499	460,517,677	-4.4%
FX	15,154,538	17,641,108	-14.1%	21,309,407	-28.9%	124,205,302	150,951,303	-17.7%
Foreign Exchange	553	832	-33.5%	380	45.5%	6,349	18,985	-66.6%
Ag Products	3,955,341	3,767,933	5.0%	3,650,906	8.3%	27,661,714	24,593,583	12.5%
GRAND TOTAL	168,109,950	125,683,658	33.8%	239,664,378	-29.9%	1,312,114,718	1,317,918,337	-0.4%

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.