



CME Exchange Volume Report - Monthly

	VOLUME AUG 2019	VOLUME AUG 2018	% CHG	VOLUME JUL 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	208	61	241.0%	1	20,700.0%	395	31,627	-98.8%
EURODOLLARS	73,101,115	43,758,360	67.1%	56,286,005	29.9%	508,412,344	506,362,999	0.4%
SOFR	878,350	140,115	526.9%	816,688	7.6%	5,222,960	278,131	1,777.9%
SONIA	180,968	0	-	292,367	-38.1%	1,452,412	0	-
Interest Rate Options								
EURODOLLARS	29,709,234	12,161,511	144.3%	24,052,118	23.5%	204,280,718	120,935,412	68.9%
EURO MIDCURVE	10,678,997	11,305,291	-5.5%	9,542,577	11.9%	115,089,897	121,593,958	-5.3%



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Equity Index Futures								
BITCOIN FUTURES	99,796	126,908	-21.4%	152,898	-34.7%	1,193,916	598,317	99.5%
E-MINI COM SERVICES SELECT	4,558	0	-	4,210	8.3%	45,217	0	-
E-mini FTSE 100 (USD)	0	682	-100.0%	0	0.0%	336	11,487	-97.1%
E-mini FTSE China 50	0	924	-100.0%	0	0.0%	711	9,108	-92.2%
E-MINI MIDCAP	328,178	227,276	44.4%	276,230	18.8%	2,660,733	2,960,111	-10.1%
E-MINI NASDAQ 100	13,397,090	7,592,675	76.4%	7,921,111	69.1%	81,109,793	70,344,180	15.3%
E-MINI RUSSELL 1000	3,251	6,271	-48.2%	2,040	59.4%	64,305	107,855	-40.4%
E-MINI RUSSELL 1000 GROWTH	4,320	6,457	-33.1%	866	398.8%	43,310	86,490	-49.9%
E-MINI RUSSELL 1000 VALUE	11,677	10,022	16.5%	2,758	323.4%	114,008	115,717	-1.5%
E-MINI RUSSELL 2000	3,512,763	2,213,663	58.7%	2,463,654	42.6%	24,127,595	21,980,502	9.8%
E-MINI S&P500	44,707,872	25,085,846	78.2%	25,475,033	75.5%	270,531,778	268,494,404	0.8%
E-MINI S&P REAL ESTATE SELE	3,310	6,317	-47.6%	3,359	-1.5%	34,593	59,365	-41.7%
FT-SE 100	0	1,480	-100.0%	0	0.0%	372	10,621	-96.5%
FTSE Emerging	1,435	1,708	-16.0%	1,707	-15.9%	16,651	3,752	343.8%
IBOVESPA INDEX	907	1,560	-41.9%	338	168.3%	5,036	9,406	-46.5%
MICRO E-MINI NASDAQ 100	6,603,515	0	-	4,362,562	51.4%	16,989,488	0	-
MICRO E-MINI RUSSELL 2000	1,008,239	0	-	640,308	57.5%	2,567,434	0	-
MICRO E-MINI S&P500	9,553,465	0	-	4,563,369	109.4%	23,464,879	0	-
NASDAQ BIOTECH	191	0	0.0%	357	-46.5%	2,404	5,448	-55.9%
NIFTY 50	0	0	0.0%	0	0.0%	0	54,444	-100.0%
NIKKEI 225 (\$) STOCK	285,548	173,263	64.8%	151,817	88.1%	1,782,936	2,491,340	-28.4%
NIKKEI 225 (YEN) STOCK	1,225,691	629,858	94.6%	711,869	72.2%	6,548,553	6,940,845	-5.7%
S&P 500	98,733	62,472	58.0%	55,726	77.2%	785,883	1,067,565	-26.4%
S&P 500 ANNUAL DIVIDEND IND	19,963	7,256	175.1%	20,551	-2.9%	187,035	95,550	95.7%
S&P 500/GI	0	1	-100.0%	0	0.0%	40	53	-24.5%
S&P 500 QUARLY DIVIDEND IND	860	100	760.0%	60	1,333.3%	1,441	562	156.4%
S&P 600 SMALLCAP EMINI	259	0	-	403	-35.7%	1,200	0	-
S&P CONSUMER DSCRNTNRY SE	6,366	9,890	-35.6%	2,709	135.0%	69,889	135,327	-48.4%
S&P CONSUMER STAPLES SECT	8,088	12,356	-34.5%	11,140	-27.4%	152,102	181,357	-16.1%
S&P ENERGY SECTOR	11,120	32,481	-65.8%	7,766	43.2%	139,797	262,373	-46.7%
S&P FINANCIAL SECTOR	24,896	29,307	-15.1%	21,972	13.3%	258,507	373,201	-30.7%
S&P HEALTH CARE SECTOR	16,995	13,616	24.8%	10,794	57.4%	146,675	120,701	21.5%
S&P INDUSTRIAL SECTOR	9,909	19,130	-48.2%	4,938	100.7%	99,349	118,846	-16.4%
S&P MATERIALS SECTOR	8,651	8,177	5.8%	3,704	133.6%	84,084	79,757	5.4%
S&P TECHNOLOGY SECTOR	8,321	14,156	-41.2%	4,693	77.3%	116,034	193,133	-39.9%
S&P UTILITIES SECTOR	23,648	33,413	-29.2%	11,919	98.4%	238,956	299,007	-20.1%
S&P VALUE INDEX FUTURES	0	0	0.0%	0	0.0%	48	56	-14.3%
YEN DENOMINATED TOPIX	26,025	798	3,161.3%	21,790	19.4%	151,114	3,844	3,831.2%

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Equity Index Options								
E-MINI NASDAQ 100	295,303	206,220	43.2%	176,875	67.0%	1,710,985	1,927,997	-11.3%
E-MINI RUSSELL 2000	25,010	14,637	70.9%	5,966	319.2%	109,182	102,929	6.1%
E-MINI S&P500	9,450,339	5,813,269	62.6%	3,785,568	149.6%	42,851,036	46,215,852	-7.3%
EOM E-MINI RUSSELL 2000 END	13,222	6,480	104.0%	7,325	80.5%	72,025	46,616	54.5%
EOM EMINI S&P	3,333,755	2,586,242	28.9%	1,517,529	119.7%	16,034,203	20,605,099	-22.2%
EOM S&P 500	117,664	155,907	-24.5%	112,461	4.6%	1,019,036	1,519,327	-32.9%
EOW1 E-MINI RUSSELL 2000 WE	1,123	752	49.3%	2,605	-56.9%	12,589	16,567	-24.0%
EOW1 E-MINI RUSSELL 2000 WE	2,535	1,119	126.5%	2,442	3.8%	15,431	22,188	-30.5%
EOW1 EMINI S&P 500	1,206,293	962,271	25.4%	1,015,468	18.8%	7,894,856	8,662,151	-8.9%
EOW1 S&P 500	69,415	81,662	-15.0%	83,394	-16.8%	536,902	655,042	-18.0%
EOW2 E-MINI RUSSELL 2000 WE	4,402	2,758	59.6%	12,979	-66.1%	39,695	40,695	-2.5%
EOW2 EMINI S&P 500	1,251,796	893,708	40.1%	795,872	57.3%	8,078,721	10,050,918	-19.6%
EOW2 S&P 500	119,470	185,644	-35.6%	121,425	-1.6%	979,696	1,277,241	-23.3%
EOW3 E-MINI RUSSELL 2000 WE	14,821	13,308	11.4%	15,101	-1.9%	92,121	169,874	-45.8%
EOW3 EMINI S&P 500	3,073,109	2,712,429	13.3%	2,424,780	26.7%	19,053,613	29,063,953	-34.4%
EOW3 S&P 500	110,674	236,745	-53.3%	166,252	-33.4%	1,053,138	2,448,691	-57.0%
EOW4 E-MINI RUSSELL 2000 WE	4,113	3,088	33.2%	3,798	8.3%	25,452	45,817	-44.4%
EOW4 EMINI S&P 500	1,315,697	991,860	32.6%	703,668	87.0%	6,868,038	9,496,537	-27.7%
S&P 500	290,442	286,481	1.4%	143,603	102.3%	1,863,401	2,418,102	-22.9%

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FX Futures								
AD/CD CROSS RATES	8	9	-11.1%	5	60.0%	117	56	108.9%
AD/JY CROSS RATES	3,259	4,500	-27.6%	1,763	84.9%	24,805	33,768	-26.5%
AD/NE CROSS RATES	212	120	76.7%	235	-9.8%	955	665	43.6%
AUSTRALIAN DOLLAR	1,882,365	2,441,096	-22.9%	1,876,317	0.3%	16,947,169	19,080,999	-11.2%
BDI	0	0	0.0%	0	-	0	0	0.0%
BP/JY CROSS RATES	4,197	3,173	32.3%	3,354	25.1%	23,102	26,542	-13.0%
BP/SF CROSS RATES	241	456	-47.1%	847	-71.5%	3,542	2,910	21.7%
BRAZIL REAL	263,943	178,712	47.7%	118,241	123.2%	1,231,662	1,158,376	6.3%
BRITISH POUND	2,341,335	2,318,562	1.0%	2,081,929	12.5%	18,982,965	21,628,979	-12.2%
CANADIAN DOLLAR	1,651,598	1,639,309	0.7%	1,391,572	18.7%	12,904,851	14,131,848	-8.7%
CD/JY CROSS RATES	1	307	-99.7%	6	-83.3%	126	1,289	-90.2%
CHINESE RENMINBI (CNH)	37,560	20,530	83.0%	26,940	39.4%	220,119	38,164	476.8%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	18	2	800.0%
CZECK KORUNA (US)	0	42	-100.0%	0	0.0%	0	72	-100.0%
EC/AD CROSS RATES	2,968	2,251	31.9%	3,490	-15.0%	40,265	15,933	152.7%
EC/CD CROSS RATES	1,638	1,195	37.1%	1,594	2.8%	23,484	28,059	-16.3%
EC/NOK CROSS RATES	722	498	45.0%	370	95.1%	4,898	2,985	64.1%
EC/SEK CROSS RATES	261	333	-21.6%	409	-36.2%	5,865	6,187	-5.2%
EFX/BP CROSS RATES	77,585	54,491	42.4%	79,851	-2.8%	730,857	651,297	12.2%
EFX/JY CROSS RATES	66,102	64,627	2.3%	41,025	61.1%	525,859	681,402	-22.8%
EFX/SF CROSS RATES	31,881	24,960	27.7%	27,760	14.8%	273,587	227,791	20.1%
E-MICRO AUD/USD	100,077	149,459	-33.0%	97,827	2.3%	893,344	846,303	5.6%
E-MICRO CAD/USD	19,084	18,790	1.6%	17,664	8.0%	137,824	145,699	-5.4%
E-MICRO CHF/USD	6,084	1,712	255.4%	4,292	41.8%	22,065	11,298	95.3%
E-MICRO EUR/USD	218,126	322,810	-32.4%	224,416	-2.8%	1,958,012	3,032,428	-35.4%
E-MICRO GBP/USD	46,219	36,069	28.1%	40,880	13.1%	343,001	381,922	-10.2%
E-MICRO INR/USD	6,623	6,170	7.3%	5,860	13.0%	40,190	34,990	14.9%
E-MICRO JPY/USD	43,529	27,834	56.4%	25,014	74.0%	236,620	252,365	-6.2%
E-MINI EURO FX	84,969	85,800	-1.0%	84,190	0.9%	771,892	828,383	-6.8%
E-MINI JAPANESE YEN	43,174	12,381	248.7%	24,133	78.9%	130,423	108,597	20.1%
EURO FX	3,989,025	6,009,644	-33.6%	3,785,651	5.4%	34,181,813	47,169,623	-27.5%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	18	-100.0%
HUNGARIAN FORINT (US)	0	406	-100.0%	0	0.0%	8	437	-98.2%
INDIAN RUPEE	98,922	73,591	34.4%	58,879	68.0%	572,522	695,568	-17.7%
JAPANESE YEN	3,377,730	2,522,287	33.9%	2,168,419	55.8%	21,644,866	24,756,494	-12.6%
KOREAN WON	785	387	102.8%	383	105.0%	5,745	3,082	86.4%
MEXICAN PESO	1,175,826	1,344,303	-12.5%	871,362	34.9%	10,168,357	11,359,688	-10.5%
NEW ZEALND DOLLAR	525,837	579,751	-9.3%	498,466	5.5%	4,617,803	5,195,091	-11.1%
NKR/USD CROSS RATE	6,240	5,605	11.3%	4,721	32.2%	41,168	36,909	11.5%
POLISH ZLOTY (EC)	13	64	-79.7%	11	18.2%	468	148	216.2%
POLISH ZLOTY (US)	75	105	-28.6%	122	-38.5%	939	777	20.8%
RMB USD	1	5	-80.0%	0	0.0%	6	23	-73.9%
RUSSIAN RUBLE	75,418	45,756	64.8%	51,093	47.6%	629,087	467,287	34.6%
S.AFRICAN RAND	87,824	65,062	35.0%	57,916	51.6%	411,877	383,700	7.3%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	7	192	-96.4%
SHEKEL	0	24	-100.0%	0	0.0%	0	2,584	-100.0%
SKR/USD CROSS RATES	2,607	4,262	-38.8%	2,400	8.6%	25,930	35,236	-26.4%
SWISS FRANC	623,809	633,395	-1.5%	463,577	34.6%	4,437,286	4,852,118	-8.5%
TURKISH LIRA	168	981	-82.9%	141	19.1%	8,239	34,651	-76.2%
USDZAR	0	0	0.0%	0	0.0%	20	5	300.0%



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FX Options								
AUD/USD PQO 2pm Fix	94,152	133,850	-29.7%	70,727	33.1%	781,419	1,047,069	-25.4%
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	57	0	-	23	147.8%	136	0	-
BRITISH POUND	0	0	0.0%	0	-	0	0	0.0%
BRITISH POUND (EU)	0	18	-100.0%	0	0.0%	0	272	-100.0%
CAD/USD PQO 2pm Fix	91,538	131,260	-30.3%	68,218	34.2%	798,276	1,318,332	-39.4%
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	3,025	2,338	29.4%	2,605	16.1%	23,539	24,559	-4.2%
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	20	-100.0%	0	0.0%	0	56	-100.0%
EUR/USD PQO 2pm Fix	599,264	776,004	-22.8%	557,977	7.4%	4,405,726	6,322,857	-30.3%
GBP/USD PQO 2pm Fix	102,519	306,336	-66.5%	144,911	-29.3%	1,306,435	2,024,939	-35.5%
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	274,535	255,637	7.4%	165,234	66.1%	1,714,623	2,148,751	-20.2%
MEXICAN PESO	3,302	764	332.2%	1,195	176.3%	14,637	16,646	-12.1%
NEW ZEALND DOLLAR	537	0	-	523	2.7%	3,649	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	1,960	-100.0%	0	0.0%	410	15,801	-97.4%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	564	1,782	-68.4%	553	2.0%	6,503	6,926	-6.1%



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Ag Products Futures								
BUTTER CS	4,890	3,277	49.2%	5,701	-14.2%	33,073	34,091	-3.0%
CASH-SETTLED CHEESE	8,904	10,189	-12.6%	12,981	-31.4%	89,778	81,520	10.1%
CATTLE	1,338,625	1,205,491	11.0%	1,321,550	1.3%	11,570,303	11,021,516	5.0%
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	200	0	0.0%	1,600	-87.5%	8,975	2,150	317.4%
CLASS IV MILK	2,888	605	377.4%	1,360	112.4%	20,000	4,818	315.1%
DRY WHEY	734	1,238	-40.7%	908	-19.2%	9,975	10,165	-1.9%
FEEDER CATTLE	363,903	372,382	-2.3%	305,091	19.3%	2,547,433	2,446,206	4.1%
GOLDMAN SACHS	26,874	30,402	-11.6%	27,483	-2.2%	227,774	253,642	-10.2%
GSCI EXCESS RETURN FUT	8,100	2,904	178.9%	380	2,031.6%	226,652	243,214	-6.8%
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	18,000	-100.0%	0	0.0%	3,000	18,000	-83.3%
HOGS	1,216,746	1,308,397	-7.0%	1,570,486	-22.5%	10,804,063	9,149,273	18.1%
HOUSING INDEX	10	8	25.0%	10	0.0%	91	65	40.0%
LUMBER	13,524	19,983	-32.3%	12,478	8.4%	113,659	155,867	-27.1%
MALAYSIAN PALM SWAP	7,320	3,560	105.6%	9,180	-20.3%	31,920	37,454	-14.8%
MILK	24,635	27,829	-11.5%	26,154	-5.8%	199,411	184,639	8.0%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	6,149	4,785	28.5%	5,373	14.4%	52,280	41,971	24.6%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	22,394	26,314	-14.9%
USD CRUDE PALM OIL	980	730	34.2%	490	100.0%	9,324	6,060	53.9%
Ag Products Options								
BUTTER CS	1,623	3,777	-57.0%	2,277	-28.7%	27,689	31,090	-10.9%
CASH-SETTLED CHEESE	7,270	9,359	-22.3%	8,672	-16.2%	77,978	79,652	-2.1%
CATTLE	212,453	154,802	37.2%	132,132	60.8%	1,585,749	1,964,359	-19.3%
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	2,994	2,249	33.1%	3,559	-15.9%	32,150	9,195	249.6%
DRY WHEY	26	935	-97.2%	325	-92.0%	6,533	5,068	28.9%
FEEDER CATTLE	34,114	30,045	13.5%	29,115	17.2%	259,475	243,241	6.7%
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	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	367,038	386,953	-5.1%	430,322	-14.7%	3,010,043	1,863,143	61.6%
HOUSING INDEX	0	0	0.0%	0	0.0%	7	0	0.0%
LUMBER	1,452	1,213	19.7%	2,004	-27.5%	15,110	14,208	6.3%
LV CATL CSO	0	0	0.0%	0	0.0%	479	113	323.9%
MILK	35,476	48,320	-26.6%	40,603	-12.6%	300,878	271,647	10.8%
MLK MID OPTIONS	4	69	-94.2%	21	-81.0%	214	402	-46.8%
NFD MILK	3,954	3,296	20.0%	5,086	-22.3%	53,440	40,493	32.0%

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CME Exchange Volume Report - Monthly

	VOLUME AUG 2019	VOLUME AUG 2018	% CHG	VOLUME JUL 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	74,160,641	43,898,536	68.9%	57,395,061	29.2%	515,088,111	506,672,757	1.7%
Equity Index Futures	81,015,640	36,328,063	123.0%	46,912,651	72.7%	433,736,202	377,214,724	15.0%
FX Futures	16,898,041	18,701,824	-9.6%	14,143,125	19.5%	133,223,758	158,352,940	-15.9%
Foreign Exchange Futures	0	1,960	-100.0%	0	0.0%	410	15,801	-97.4%
Ag Products Futures	3,024,482	3,009,780	0.5%	3,301,225	-8.4%	25,975,855	23,718,070	9.5%
TOTAL FUTURES	175,098,804	101,940,163	71.8%	121,752,062	43.8%	1,108,024,336	1,065,974,292	3.9%
TOTAL OPTIONS GROUP								
Equity Index Options	20,699,183	15,154,580	36.6%	11,097,111	86.5%	108,310,120	134,785,596	-19.6%
Interest Rate Options	40,388,231	23,466,802	72.1%	33,594,695	20.2%	319,370,615	242,529,370	31.7%
FX Options	1,168,929	1,606,227	-27.2%	1,011,413	15.6%	9,048,514	12,906,414	-29.9%
Ag Products Options	666,404	641,018	4.0%	654,116	1.9%	5,376,745	4,526,311	18.8%
Foreign Exchange Options	564	1,782	-68.4%	553	2.0%	6,503	6,926	-6.1%
TOTAL OPTIONS	62,923,311	40,870,409	54.0%	46,357,888	35.7%	442,112,497	394,754,617	12.0%
TOTAL COMBINED								
Interest Rate	114,548,872	67,365,338	70.0%	90,989,756	25.9%	834,458,726	749,202,127	11.4%
Equity Index	101,714,823	51,482,643	97.6%	58,009,762	75.3%	542,046,322	512,000,320	5.9%
FX	18,066,970	20,308,051	-11.0%	15,154,538	19.2%	142,272,272	171,259,354	-16.9%
Foreign Exchange	564	3,742	-84.9%	553	2.0%	6,913	22,727	-69.6%
Ag Products	3,690,886	3,650,798	1.1%	3,955,341	-6.7%	31,352,600	28,244,381	11.0%
GRAND TOTAL	238,022,115	142,810,572	66.7%	168,109,950	41.6%	1,550,136,833	1,460,728,909	6.1%

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