

CME Exchange Volume Report - Monthly

| | VOLUME DEC 2017 | VOLUME DEC 2016 | % CHG | VOLUME NOV 2017 | % CHG | VOLUME Y.T.D 2017 | VOLUME Y.T.D 2016 | % CHG |
|------------------------------|--------------------|--------------------|----------|--------------------|----------|----------------------|----------------------|----------|
| Interest Rate Futures | | | | | | | | |
| EURODOLLARS | 46,831,739 | 61,808,657 | -24.2% | 49,599,779 | -5.6% | 639,847,185 | 654,947,336 | -2.3% |
| 1-MONTH EURODOLLAR | 11,747 | 6,804 | 72.6% | 4,420 | 165.8% | 66,122 | 19,687 | 235.9% |
| 2YR BUNDLE | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| 3YR BUNDLE | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| EURO 5YR BUNDLE | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| Interest Rate Options | | | | | | | | |
| EURODOLLARS | 10,755,825 | 9,638,943 | 11.6% | 10,297,198 | 4.5% | 153,425,834 | 168,254,035 | -8.8% |
| EURO MIDCURVE | 11,871,252 | 17,375,415 | -31.7% | 18,023,786 | -34.1% | 190,004,215 | 140,529,194 | 35.2% |
| Equity Index Futures | | | | | | | | |
| E-MINI S&P500 | 30,603,961 | 36,147,922 | -15.3% | 27,662,136 | 10.6% | 365,601,616 | 472,678,663 | -22.7% |
| S&P 500 | 194,543 | 286,440 | -32.1% | 78,261 | 148.6% | 1,509,263 | 2,237,877 | -32.6% |
| S&P 600 SMALLCAP EMINI | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| E-MINI MIDCAP | 457,169 | 538,251 | -15.1% | 282,517 | 61.8% | 4,332,040 | 5,405,757 | -19.9% |
| S&P 400 MIDCAP | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| S&P 500 GROWTH | 34 | 59 | -42.4% | 1 | 3,300.0% | 285 | 290 | -1.7% |
| S&P 500/VALUE | 16,492 | 18,715 | -11.9% | 12,212 | 35.0% | 227,150 | 133,679 | 69.9% |
| E-MINI RUSSELL 2000 | 3,548,925 | 0 | - | 2,252,563 | 57.6% | 11,255,598 | 0 | - |
| E-MINI RUSSELL 1000 | 23,955 | 984 | 2,334.5% | 8,359 | 186.6% | 68,918 | 5,213 | 1,222.0% |
| E-MINI NASDAQ 100 | 6,526,135 | 4,476,219 | 45.8% | 6,481,711 | 0.7% | 69,559,095 | 65,750,522 | 5.8% |
| NASDAQ | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| NIKKEI 225 (\$) STOCK | 348,348 | 307,985 | 13.1% | 425,097 | -18.1% | 3,375,130 | 4,288,493 | -21.3% |
| NIKKEI 225 (YEN) STOCK | 753,757 | 1,053,842 | -28.5% | 1,150,666 | -34.5% | 10,851,751 | 14,805,432 | -26.7% |
| NASDAQ BIOTECH | 198 | 1,444 | -86.3% | 358 | -44.7% | 3,805 | 2,312 | 64.6% |
| S&P MATERIALS SECTOR | 14,656 | 12,346 | 18.7% | 9,302 | 57.6% | 108,529 | 85,743 | 26.6% |
| S&P UTILITIES SECTOR | 64,712 | 30,892 | 109.5% | 13,525 | 378.5% | 347,959 | 298,401 | 16.6% |
| S&P HEALTH CARE SECTOR | 20,910 | 16,523 | 26.6% | 5,605 | 273.1% | 184,740 | 146,804 | 25.8% |
| S&P CONSUMER DSCRTNRY SE | 17,509 | 17,734 | -1.3% | 3,954 | 342.8% | 95,698 | 150,939 | -36.6% |
| S&P TECHNOLOGY SECTOR | 32,316 | 12,225 | 164.3% | 7,360 | 339.1% | 137,930 | 81,412 | 69.4% |
| S&P CONSUMER STAPLES SECT | 46,454 | 22,230 | 109.0% | 6,780 | 585.2% | 216,011 | 315,638 | -31.6% |
| S&P ENERGY SECTOR | 29,863 | 18,409 | 62.2% | 8,082 | 269.5% | 200,581 | 141,747 | 41.5% |
| S&P FINANCIAL SECTOR | 86,359 | 30,283 | 185.2% | 14,687 | 488.0% | 392,947 | 174,419 | 125.3% |
| S&P INDUSTRIAL SECTOR | 14,148 | 20,817 | -32.0% | 7,495 | 88.8% | 109,172 | 133,452 | -18.2% |
| E-MICRO NIFTY | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| IBOVESPA INDEX | 1,310 | 947 | 38.3% | 590 | 122.0% | 8,560 | 8,878 | -3.6% |
| FT-SE 100 | 1,126 | 588 | 91.5% | 1,173 | -4.0% | 7,829 | 7,630 | 2.6% |
| E-MINI RUSSELL 1000 VALUE | 30,029 | 2,446 | 1,127.7% | 16,001 | 87.7% | 111,903 | 10,640 | 951.7% |
| E-MINI S&P REAL ESTATE SELE | 10,805 | 7,678 | 40.7% | 1,630 | 562.9% | 73,426 | 14,213 | 416.6% |
| NIFTY 50 | 11,288 | 1,923 | 487.0% | 14,369 | -21.4% | 142,778 | 117,092 | 21.9% |
| E-MINI RUSSELL 1000 GROWTH | 20,573 | 669 | 2,975.2% | 8,016 | 156.6% | 60,347 | 3,415 | 1,667.1% |
| E-mini FTSE China 50 | 2,422 | 1,173 | 106.5% | 4,404 | -45.0% | 21,713 | 11,337 | 91.5% |
| E-mini FTSE 100 (USD) | 958 | 0 | 0.0% | 1,093 | -12.4% | 3,030 | 375 | 708.0% |
| BITCOIN FUTURES | 9,503 | 0 | - | 0 | - | 9,503 | 0 | - |
| FTSE Emerging | 215 | 38 | 465.8% | 266 | -19.2% | 937 | 1,525 | -38.6% |

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|-----------------------------|--------------------|--------------------|--------|--------------------|--------|----------------------|----------------------|---------|
| Equity Index Options | | | | | | | | |
| E-MINI S&P500 | 4,261,711 | 4,802,448 | -11.3% | 5,432,762 | -21.6% | 51,055,524 | 58,887,823 | -13.3% |
| S&P 500 | 318,751 | 268,782 | 18.6% | 435,685 | -26.8% | 3,893,439 | 5,674,293 | -31.4% |
| E-MINI MIDCAP | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 17 | -100.0% |
| E-MINI RUSSELL 2000 | 6,543 | 0 | - | 19,153 | -65.8% | 47,902 | 0 | - |
| E-MINI NASDAQ 100 | 181,848 | 162,656 | 11.8% | 351,587 | -48.3% | 2,873,368 | 2,568,059 | 11.9% |
| NASDAQ | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| EOM S&P 500 | 237,026 | 172,257 | 37.6% | 278,004 | -14.7% | 2,347,874 | 2,069,567 | 13.4% |
| EOM EMINI S&P | 2,555,559 | 2,283,508 | 11.9% | 2,316,604 | 10.3% | 24,790,850 | 20,898,070 | 18.6% |
| EOW1 S&P 500 | 109,985 | 37,132 | 196.2% | 108,008 | 1.8% | 1,092,049 | 706,582 | 54.6% |
| EOW1 EMINI S&P 500 | 863,745 | 714,471 | 20.9% | 1,246,815 | -30.7% | 12,669,333 | 11,710,684 | 8.2% |
| EOW2 S&P 500 | 185,468 | 114,541 | 61.9% | 243,522 | -23.8% | 2,097,086 | 1,539,741 | 36.2% |
| EOW2 EMINI S&P 500 | 903,260 | 886,740 | 1.9% | 1,214,931 | -25.7% | 12,649,778 | 12,992,775 | -2.6% |
| EOW4 EMINI S&P 500 | 898,012 | 980,775 | -8.4% | 892,935 | 0.6% | 11,434,439 | 12,923,810 | -11.5% |
| EOW3 EMINI S&P 500 | 2,262,927 | 2,822,301 | -19.8% | 2,992,790 | -24.4% | 39,320,303 | 27,113,276 | 45.0% |
| EOW3 S&P 500 | 310,077 | 286,878 | 8.1% | 340,297 | -8.9% | 4,294,574 | 3,156,223 | 36.1% |
| EOW3 E-MINI RUSSELL 2000 WE | 9,657 | 0 | - | 12,044 | -19.8% | 65,039 | 0 | - |
| EOM E-MINI RUSSELL 2000 END | 7,031 | 0 | - | 3,493 | 101.3% | 22,049 | 0 | - |
| EOW1 E-MINI RUSSELL 2000 WE | 725 | 0 | - | 1,764 | -58.9% | 7,350 | 0 | - |
| EOW1 E-MINI RUSSELL 2000 WE | 844 | 0 | - | 1,641 | -48.6% | 7,420 | 0 | - |
| EOW2 E-MINI RUSSELL 2000 WE | 2,352 | 0 | - | 4,977 | -52.7% | 13,997 | 0 | - |
| EOW4 E-MINI RUSSELL 2000 WE | 5,031 | 0 | - | 3,109 | 61.8% | 16,589 | 0 | - |

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|------------------------|--------------------|--------------------|-----------|--------------------|----------|----------------------|----------------------|-----------|
| FX Futures | | | | | | | | |
| AUSTRALIAN DOLLAR | 1,966,392 | 1,739,780 | 13.0% | 1,980,249 | -0.7% | 24,054,242 | 25,303,506 | -4.9% |
| BRITISH POUND | 3,085,661 | 2,507,782 | 23.0% | 2,940,816 | 4.9% | 31,167,897 | 29,126,002 | 7.0% |
| BRAZIL REAL | 93,122 | 78,467 | 18.7% | 99,341 | -6.3% | 1,147,242 | 1,004,902 | 14.2% |
| CANADIAN DOLLAR | 1,741,275 | 1,413,141 | 23.2% | 1,420,388 | 22.6% | 19,222,524 | 18,697,306 | 2.8% |
| E-MINI EURO FX | 106,688 | 108,639 | -1.8% | 89,758 | 18.9% | 1,142,522 | 949,208 | 20.4% |
| EURO FX | 5,462,093 | 5,128,281 | 6.5% | 4,593,652 | 18.9% | 56,455,834 | 49,455,909 | 14.2% |
| E-MINI JAPANESE YEN | 8,653 | 31,162 | -72.2% | 10,916 | -20.7% | 318,114 | 393,096 | -19.1% |
| JAPANESE YEN | 3,132,614 | 3,151,760 | -0.6% | 3,496,263 | -10.4% | 41,623,449 | 36,588,788 | 13.8% |
| MEXICAN PESO | 1,375,988 | 1,048,297 | 31.3% | 1,025,569 | 34.2% | 13,082,141 | 14,074,359 | -7.0% |
| NEW ZEALND DOLLAR | 558,411 | 556,812 | 0.3% | 518,702 | 7.7% | 6,352,688 | 5,938,492 | 7.0% |
| NKR/USD CROSS RATE | 3,153 | 4,753 | -33.7% | 1,608 | 96.1% | 25,688 | 23,898 | 7.5% |
| RUSSIAN RUBLE | 141,378 | 82,923 | 70.5% | 55,738 | 153.6% | 700,678 | 481,686 | 45.5% |
| S.AFRICAN RAND | 70,140 | 35,162 | 99.5% | 39,227 | 78.8% | 671,568 | 242,283 | 177.2% |
| SWISS FRANC | 715,528 | 625,752 | 14.3% | 527,189 | 35.7% | 6,978,111 | 5,968,783 | 16.9% |
| AD/CD CROSS RATES | 0 | 10 | -100.0% | 0 | 0.0% | 838 | 69 | 1,114.5% |
| AD/JY CROSS RATES | 3,840 | 8,304 | -53.8% | 1,567 | 145.1% | 33,516 | 52,139 | -35.7% |
| AD/NE CROSS RATES | 66 | 1 | 6,500.0% | 51 | 29.4% | 1,160 | 733 | 58.3% |
| BP/JY CROSS RATES | 5,147 | 2,325 | 121.4% | 4,219 | 22.0% | 40,981 | 22,624 | 81.1% |
| BP/SF CROSS RATES | 191 | 2 | 9,450.0% | 175 | 9.1% | 1,103 | 479 | 130.3% |
| CD/JY CROSS RATES | 0 | 0 | 0.0% | 0 | 0.0% | 1,490 | 15 | 9,833.3% |
| EC/AD CROSS RATES | 6,304 | 3,446 | 82.9% | 1,721 | 266.3% | 40,887 | 21,928 | 86.5% |
| EC/CD CROSS RATES | 9,203 | 5,905 | 55.9% | 2,342 | 293.0% | 57,521 | 33,735 | 70.5% |
| EC/NOK CROSS RATES | 253 | 2 | 12,550.0% | 766 | -67.0% | 3,149 | 11 | 28,527.3% |
| EC/SEK CROSS RATES | 1,590 | 747 | 112.9% | 1,225 | 29.8% | 10,456 | 3,527 | 196.5% |
| EFX/BP CROSS RATES | 162,438 | 95,621 | 69.9% | 70,433 | 130.6% | 1,029,005 | 956,015 | 7.6% |
| EFX/JY CROSS RATES | 122,607 | 75,525 | 62.3% | 56,325 | 117.7% | 877,007 | 542,332 | 61.7% |
| EFX/SF CROSS RATES | 63,067 | 60,728 | 3.9% | 17,259 | 265.4% | 464,544 | 477,722 | -2.8% |
| SF/JY CROSS RATES | 0 | 0 | - | 0 | 0.0% | 32 | 0 | - |
| SKR/USD CROSS RATES | 7,020 | 5,630 | 24.7% | 1,500 | 368.0% | 35,201 | 26,231 | 34.2% |
| HUNGARIAN FORINT (US) | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| POLISH ZLOTY (US) | 411 | 5,975 | -93.1% | 313 | 31.3% | 4,046 | 23,053 | -82.4% |
| POLISH ZLOTY (EC) | 37 | 42 | -11.9% | 19 | 94.7% | 444 | 19,906 | -97.8% |
| SHEKEL | 982 | 0 | 0.0% | 35 | 2,705.7% | 1,468 | 0 | 0.0% |
| RMB USD | 24 | 289 | -91.7% | 1 | 2,300.0% | 345 | 3,803 | -90.9% |
| KOREAN WON | 323 | 35 | 822.9% | 150 | 115.3% | 786 | 207 | 279.7% |
| TURKISH LIRA | 8,772 | 400 | 2,093.0% | 370 | 2,270.8% | 27,812 | 420 | 6,521.9% |
| TURKISH LIRA (EU) | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| E-MICRO EUR/USD | 217,510 | 304,069 | -28.5% | 227,772 | -4.5% | 2,987,367 | 3,371,953 | -11.4% |
| E-MICRO GBP/USD | 49,472 | 63,146 | -21.7% | 55,621 | -11.1% | 681,701 | 1,038,606 | -34.4% |
| E-MICRO USD/CAD | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 22 | -100.0% |
| E-MICRO USD/CHF | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 1 | -100.0% |
| E-MICRO USD/JPY | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 4 | -100.0% |
| E-MICRO AUD/USD | 65,633 | 69,951 | -6.2% | 83,620 | -21.5% | 1,012,132 | 1,218,358 | -16.9% |
| INDIAN RUPEE | 44,530 | 15,301 | 191.0% | 69,855 | -36.3% | 472,388 | 160,255 | 194.8% |
| E-MICRO USD/CNH | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 61 | -100.0% |
| E-MICRO CAD/USD | 21,505 | 13,588 | 58.3% | 17,650 | 21.8% | 244,321 | 245,995 | -0.7% |
| E-MICRO INR/USD | 1,985 | 3,297 | -39.8% | 3,423 | -42.0% | 31,089 | 29,960 | 3.8% |
| CHINESE RENMINBI (CNH) | 2,247 | 3,214 | -30.1% | 2,098 | 7.1% | 19,826 | 21,091 | -6.0% |
| E-MICRO JPY/USD | 22,521 | 51,185 | -56.0% | 37,845 | -40.5% | 450,068 | 396,958 | 13.4% |
| USDZAR | 1 | 0 | 0.0% | 0 | 0.0% | 1 | 46 | -97.8% |
| E-MICRO CHF/USD | 936 | 1,314 | -28.8% | 1,346 | -30.5% | 11,952 | 21,814 | -45.2% |
| BDI | 0 | 1,033 | -100.0% | 0 | 0.0% | 6,243 | 13,532 | -53.9% |

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|--|--------------------|--------------------|---------|--------------------|----------|----------------------|----------------------|----------|
| FX Options | | | | | | | | |
| AUSTRALIAN DOLLAR | 0 | 42,836 | -100.0% | 0 | 0.0% | 212,674 | 1,482,477 | -85.7% |
| BRITISH POUND | 0 | 57,338 | -100.0% | 0 | 0.0% | 476,257 | 2,284,567 | -79.2% |
| CANADIAN DOLLAR | 0 | 41,383 | -100.0% | 0 | 0.0% | 190,922 | 1,455,388 | -86.9% |
| EURO FX | 0 | 349,989 | -100.0% | 0 | 0.0% | 1,319,366 | 7,613,024 | -82.7% |
| JAPANESE YEN | 0 | 84,122 | -100.0% | 0 | 0.0% | 576,337 | 3,420,975 | -83.2% |
| MEXICAN PESO | 820 | 1,007 | -18.6% | 2,086 | -60.7% | 37,948 | 50,933 | -25.5% |
| NEW ZEALND DOLLAR | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| RUSSIAN RUBLE | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 1,373 | -100.0% |
| SWISS FRANC | 0 | 2,483 | -100.0% | 0 | 0.0% | 5,710 | 71,289 | -92.0% |
| JAPANESE YEN (EU) | 0 | 189 | -100.0% | 2 | -100.0% | 182 | 6,126 | -97.0% |
| EURO FX (EU) | 4 | 91 | -95.6% | 16 | -75.0% | 509 | 28,664 | -98.2% |
| SWISS FRANC (EU) | 0 | 0 | - | 0 | 0.0% | 15 | 0 | - |
| CANADIAN DOLLAR (EU) | 10 | 7 | 42.9% | 25 | -60.0% | 146 | 1,818 | -92.0% |
| BRITISH POUND (EU) | 180 | 106 | 69.8% | 178 | 1.1% | 4,609 | 9,270 | -50.3% |
| AUSTRALIAN DLR (EU) | 0 | 0 | 0.0% | 0 | 0.0% | 2 | 1,146 | -99.8% |
| CHF/USD PQO 2pm Fix | 1,550 | 5,244 | -70.4% | 2,504 | -38.1% | 38,775 | 13,121 | 195.5% |
| GBP/USD PQO 2pm Fix | 220,091 | 79,080 | 178.3% | 394,149 | -44.2% | 2,703,047 | 220,889 | 1,123.7% |
| AUD/USD PQO 2pm Fix | 74,703 | 66,533 | 12.3% | 100,896 | -26.0% | 1,311,708 | 170,930 | 667.4% |
| EUR/USD PQO 2pm Fix | 614,134 | 335,479 | 83.1% | 831,835 | -26.2% | 7,803,347 | 737,055 | 958.7% |
| JPY/USD PQO 2pm Fix | 179,838 | 179,330 | 0.3% | 277,757 | -35.3% | 3,113,821 | 395,282 | 687.7% |
| CAD/USD PQO 2pm Fix | 169,890 | 68,690 | 147.3% | 141,355 | 20.2% | 1,741,208 | 174,857 | 895.8% |
| Commodities and Alternative Investments | | | | | | | | |
| Futures | | | | | | | | |
| LIVE CATTLE | 990,439 | 1,070,654 | -7.5% | 1,501,601 | -34.0% | 16,165,210 | 13,122,784 | 23.2% |
| FEEDER CATTLE | 274,899 | 201,104 | 36.7% | 248,101 | 10.8% | 3,541,833 | 2,537,955 | 39.6% |
| LEAN HOGS | 731,250 | 833,836 | -12.3% | 1,098,220 | -33.4% | 11,242,021 | 9,195,000 | 22.3% |
| LUMBER | 18,386 | 12,839 | 43.2% | 18,739 | -1.9% | 205,099 | 174,982 | 17.2% |
| MILK | 25,402 | 37,643 | -32.5% | 27,303 | -7.0% | 319,828 | 321,959 | -0.7% |
| MLK MID | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 0 | 0.0% |
| NFD MILK | 5,315 | 3,309 | 60.6% | 3,930 | 35.2% | 60,375 | 55,375 | 9.0% |
| BUTTER CS | 4,025 | 2,769 | 45.4% | 3,863 | 4.2% | 40,323 | 39,170 | 2.9% |
| CLASS IV MILK | 323 | 1,580 | -79.6% | 417 | -22.5% | 10,447 | 14,302 | -27.0% |
| DRY WHEY | 1,629 | 1,855 | -12.2% | 1,844 | -11.7% | 20,786 | 16,042 | 29.6% |
| GSCI EXCESS RETURN FUT | 113,965 | 90,713 | 25.6% | 1,980 | 5,655.8% | 437,683 | 344,822 | 26.9% |
| GOLDMAN SACHS | 28,228 | 34,518 | -18.2% | 33,561 | -15.9% | 403,424 | 359,987 | 12.1% |
| HDD WEATHER | 7,539 | 2,700 | 179.2% | 250 | 2,915.6% | 9,239 | 6,204 | 48.9% |
| CDD WEATHER | 0 | 0 | 0.0% | 0 | 0.0% | 26,250 | 3,375 | 677.8% |
| HDD SEASONAL STRIP | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 350 | -100.0% |
| CDD SEASONAL STRIP | 0 | 0 | 0.0% | 0 | 0.0% | 1,100 | 1,575 | -30.2% |
| HDD WEATHER EUROPEAN | 0 | 0 | 0.0% | 0 | 0.0% | 400 | 650 | -38.5% |
| CAT WEATHER EUROPEAN | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| HDD EURO SEASONAL STRIP | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 200 | -100.0% |
| CAT EURO SEASONAL STRIP | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 250 | -100.0% |
| HOUSING INDEX | 3 | 7 | -57.1% | 2 | 50.0% | 136 | 146 | -6.8% |
| USD CRUDE PALM OIL | 1,310 | 660 | 98.5% | 1,580 | -17.1% | 6,434 | 3,140 | 104.9% |
| CASH-SETTLED CHEESE | 12,865 | 8,044 | 59.9% | 15,408 | -16.5% | 128,370 | 117,899 | 8.9% |
| S&P GSCI ENHANCED ER SWAP | 30,056 | 34,066 | -11.8% | 0 | 0.0% | 134,259 | 116,459 | 15.3% |
| PALM OIL | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 0 | 0.0% |
| MALAYSIAN PALM SWAP | 4,040 | 13,492 | -70.1% | 5,580 | -27.6% | 105,112 | 117,440 | -10.5% |

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CME Exchange Volume Report - Monthly

| | VOLUME DEC 2017 | VOLUME DEC 2016 | % CHG | VOLUME NOV 2017 | % CHG | VOLUME Y.T.D 2017 | VOLUME Y.T.D 2016 | % CHG |
|--|--------------------|--------------------|---------|--------------------|---------|----------------------|----------------------|------------|
| Commodities and Alternative Investments | | | | | | | | |
| Options | | | | | | | | |
| LIVE CATTLE | 191,199 | 243,778 | -21.6% | 246,013 | -22.3% | 2,901,400 | 4,032,890 | -28.1% |
| FEEDER CATTLE | 34,442 | 26,568 | 29.6% | 28,328 | 21.6% | 412,553 | 409,638 | 0.7% |
| LEAN HOGS | 138,961 | 198,179 | -29.9% | 217,787 | -36.2% | 2,536,927 | 2,208,546 | 14.9% |
| LUMBER | 1,609 | 1,026 | 56.8% | 2,715 | -40.7% | 16,219 | 12,522 | 29.5% |
| MILK | 28,477 | 53,886 | -47.2% | 41,858 | -32.0% | 421,226 | 383,472 | 9.8% |
| MLK MID | 78 | 174 | -55.2% | 142 | -45.1% | 834 | 924 | -9.7% |
| NFD MILK | 4,872 | 815 | 497.8% | 4,697 | 3.7% | 53,069 | 34,398 | 54.3% |
| BUTTER CS | 2,273 | 2,205 | 3.1% | 3,044 | -25.3% | 22,987 | 15,851 | 45.0% |
| CLASS IV MILK | 985 | 1,878 | -47.6% | 1,896 | -48.0% | 20,321 | 13,873 | 46.5% |
| DRY WHEY | 847 | 293 | 189.1% | 1,356 | -37.5% | 7,481 | 1,325 | 464.6% |
| HDD WEATHER | 0 | 1,000 | -100.0% | 0 | 0.0% | 1,250 | 2,000 | -37.5% |
| CDD WEATHER | 0 | 0 | 0.0% | 0 | 0.0% | 47,000 | 1,000 | 4,600.0% |
| HDD SEASONAL STRIP | 0 | 700 | -100.0% | 4,500 | -100.0% | 16,000 | 20,200 | -20.8% |
| CDD SEASONAL STRIP | 0 | 0 | 0.0% | 0 | 0.0% | 2,800 | 29,250 | -90.4% |
| HDD WEATHER EUROPEAN | 0 | 0 | 0.0% | 0 | 0.0% | 1,500 | 5,500 | -72.7% |
| CAT WEATHER EUROPEAN | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| HDD EURO SEASONAL STRIP | 0 | 0 | 0.0% | 2,500 | -100.0% | 2,500 | 2,500 | 0.0% |
| HOUSING INDEX | 0 | 0 | 0.0% | 4 | -100.0% | 46 | 18 | 155.6% |
| LV CATL CSO | 0 | 581 | -100.0% | 0 | 0.0% | 1,972 | 851 | 131.7% |
| CASH-SETTLED CHEESE | 16,146 | 9,545 | 69.2% | 13,371 | 20.8% | 119,578 | 91,630 | 30.5% |
| Foreign Exchange Futures | | | | | | | | |
| CHILEAN PESO | 4,081 | 0 | 0.0% | 3,800 | 7.4% | 34,751 | 10 | 347,410.0% |
| Foreign Exchange Options | | | | | | | | |
| AUD/USD PQO 2pm Fix | 138 | 0 | - | 634 | -78.2% | 772 | 0 | - |

CME Exchange Volume Report - Monthly

| | VOLUME DEC 2017 | VOLUME DEC 2016 | % CHG | VOLUME NOV 2017 | % CHG | VOLUME Y.T.D 2017 | VOLUME Y.T.D 2016 | % CHG |
|------------------------------------|--------------------|--------------------|---------------|--------------------|---------------|----------------------|----------------------|--------------|
| TOTAL FUTURES GROUP | | | | | | | | |
| Interest Rate Futures | 46,843,486 | 61,815,461 | -24.2% | 49,604,199 | -5.6% | 639,913,307 | 654,967,023 | -2.3% |
| Equity Index Futures | 42,888,673 | 43,028,782 | -0.3% | 38,478,213 | 11.5% | 469,018,244 | 567,011,898 | -17.3% |
| FX Futures | 19,279,711 | 17,303,796 | 11.4% | 17,457,117 | 10.4% | 211,491,577 | 196,951,823 | 7.4% |
| Commodities and Alternative Invest | 2,249,674 | 2,349,789 | -4.3% | 2,962,379 | -24.1% | 32,858,329 | 26,550,066 | 23.8% |
| Foreign Exchange Futures | 4,081 | 0 | 0.0% | 3,800 | 7.4% | 34,751 | 10 | 347,410.0% |
| TOTAL FUTURES | 111,265,625 | 124,497,828 | -10.6% | 108,505,708 | 2.5% | 1,353,316,208 | 1,445,480,820 | -6.4% |
| TOTAL OPTIONS GROUP | | | | | | | | |
| Equity Index Options | 13,120,552 | 13,532,489 | -3.0% | 15,900,121 | -17.5% | 168,698,963 | 160,240,920 | 5.3% |
| Interest Rate Options | 22,627,077 | 27,014,358 | -16.2% | 28,320,984 | -20.1% | 343,430,049 | 308,783,229 | 11.2% |
| FX Options | 1,261,220 | 1,313,907 | -4.0% | 1,750,803 | -28.0% | 19,536,583 | 18,139,184 | 7.7% |
| Commodities and Alternative Invest | 419,889 | 540,628 | -22.3% | 568,211 | -26.1% | 6,585,663 | 7,266,388 | -9.4% |
| Foreign Exchange Options | 138 | 0 | - | 634 | -78.2% | 772 | 0 | - |
| TOTAL OPTIONS | 37,428,876 | 42,401,382 | -11.7% | 46,540,753 | -19.6% | 538,252,030 | 494,429,721 | 8.9% |
| TOTAL COMBINED | | | | | | | | |
| Interest Rate | 69,470,563 | 88,829,819 | -21.8% | 77,925,183 | -10.8% | 983,343,356 | 963,750,252 | 2.0% |
| Equity Index | 56,009,225 | 56,561,271 | -1.0% | 54,378,334 | 3.0% | 637,717,207 | 727,252,818 | -12.3% |
| FX | 20,540,931 | 18,617,703 | 10.3% | 19,207,920 | 6.9% | 231,028,160 | 215,091,007 | 7.4% |
| Commodities and Alternative Invest | 2,669,563 | 2,890,417 | -7.6% | 3,530,590 | -24.4% | 39,443,992 | 33,816,454 | 16.6% |
| Foreign Exchange | 4,219 | 0 | 0.0% | 4,434 | -4.8% | 35,523 | 10 | 355,130.0% |
| GRAND TOTAL | 148,694,501 | 166,899,210 | -10.9% | 155,046,461 | -4.1% | 1,891,568,238 | 1,939,910,541 | -2.5% |