

CME Exchange Volume Report - Monthly

	VOLUME MAR 2017	VOLUME MAR 2016	% CHG	VOLUME FEB 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
EURODOLLARS	72,934,792	53,857,508	35.4%	57,145,774	27.6%	192,623,431	173,286,446	11.2%
1-MONTH EURODOLLAR	2,108	789	167.2%	2,539	-17.0%	7,981	2,545	213.6%
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	19,843,915	11,965,946	65.8%	15,996,783	24.0%	47,855,482	50,034,800	-4.4%
EURO MIDCURVE	19,843,723	10,020,002	98.0%	16,453,488	20.6%	52,006,380	42,685,080	21.8%
Equity Index Futures								
E-MINI S&P500	43,248,384	44,628,348	-3.1%	26,870,682	61.0%	98,781,888	135,147,806	-26.9%
S&P 500	255,028	332,830	-23.4%	99,344	156.7%	464,853	678,993	-31.5%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	-	0	0	0.0%
E-MINI MIDCAP	592,956	633,841	-6.5%	255,217	132.3%	1,204,326	1,605,579	-25.0%
S&P 400 MIDCAP	0	0	0.0%	0	-	0	0	0.0%
S&P 500 GROWTH	37	57	-35.1%	7	428.6%	52	83	-37.3%
S&P 500/VALUE	18,032	7,880	128.8%	13,646	32.1%	44,347	50,359	-11.9%
E-MINI RUSSELL 1000	2,074	568	265.1%	705	194.2%	3,362	2,759	21.9%
E-MINI NASDAQ 100	5,698,734	5,768,597	-1.2%	3,403,005	67.5%	12,728,294	20,810,518	-38.8%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	360,183	393,581	-8.5%	256,616	40.4%	901,374	1,416,739	-36.4%
NIKKEI 225 (YEN) STOCK	1,041,938	1,301,074	-19.9%	821,587	26.8%	2,965,841	4,655,915	-36.3%
NASDAQ BIOTECH	648	0	0.0%	0	0.0%	840	0	0.0%
S&P MATERIALS SECTOR	15,914	7,662	107.7%	4,522	251.9%	24,929	16,208	53.8%
S&P UTILITIES SECTOR	44,510	44,692	-0.4%	15,653	184.4%	72,707	71,317	1.9%
S&P HEALTH CARE SECTOR	28,458	14,590	95.1%	11,388	149.9%	49,244	31,701	55.3%
S&P CONSUMER DSCRTNRY SE	17,509	15,087	16.1%	5,309	229.8%	32,188	38,040	-15.4%
S&P TECHNOLOGY SECTOR	16,147	9,374	72.3%	5,767	180.0%	25,610	16,896	51.6%
S&P CONSUMER STAPLES SECT	25,631	59,548	-57.0%	5,480	367.7%	36,145	94,780	-61.9%
S&P ENERGY SECTOR	30,149	11,186	169.5%	14,176	112.7%	53,663	29,252	83.5%
S&P FINANCIAL SECTOR	47,036	31,974	47.1%	12,003	291.9%	72,541	50,061	44.9%
S&P INDUSTRIAL SECTOR	11,453	15,257	-24.9%	6,559	74.6%	22,801	24,005	-5.0%
E-MICRO NIFTY	0	0	0.0%	0	-	0	0	0.0%
IBOVESPA INDEX	660	657	0.5%	1,127	-41.4%	2,120	1,536	38.0%
NIFTY 50	6,082	7,606	-20.0%	4,478	35.8%	13,816	24,888	-44.5%
FT-SE 100	1,108	2,056	-46.1%	1,612	-31.3%	5,343	5,746	-7.0%
E-MINI RUSSELL 1000 VALUE	4,534	643	605.1%	1,403	223.2%	7,126	2,671	166.8%
E-MINI S&P REAL ESTATE SELE	8,066	0	-	4,139	94.9%	12,893	0	-
E-MINI RUSSELL 1000 GROWTH	663	582	13.9%	370	79.2%	1,329	1,742	-23.7%

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Equity Index Options								
E-MINI S&P500	5,332,859	6,513,513	-18.1%	4,516,097	18.1%	12,826,519	22,060,221	-41.9%
S&P 500	433,583	919,475	-52.8%	379,711	14.2%	975,899	2,835,770	-65.6%
E-MINI MIDCAP	0	4	-100.0%	0	0.0%	0	5	-100.0%
E-MINI NASDAQ 100	220,336	181,610	21.3%	157,594	39.8%	549,638	746,568	-26.4%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
EOM S&P 500	217,888	176,792	23.2%	165,306	31.8%	572,000	436,770	31.0%
EOM EMINI S&P	2,868,113	1,081,630	165.2%	1,573,906	82.2%	6,199,645	3,514,048	76.4%
EOW1 S&P 500	77,828	46,897	66.0%	72,641	7.1%	210,013	133,435	57.4%
EOW1 EMINI S&P 500	1,335,206	1,004,399	32.9%	1,125,344	18.6%	3,494,295	2,784,888	25.5%
EOW2 S&P 500	224,213	139,945	60.2%	185,743	20.7%	547,460	291,396	87.9%
EOW2 EMINI S&P 500	1,152,445	1,062,644	8.5%	1,117,505	3.1%	3,444,498	3,096,086	11.3%
EOW4 EMINI S&P 500	1,507,468	695,316	116.8%	894,234	68.6%	3,455,076	3,020,388	14.4%
EOW3 S&P 500	409,001	41,561	884.1%	329,649	24.1%	1,110,833	61,206	1,714.9%
EOW3 EMINI S&P 500	3,830,967	39,813	9,522.4%	3,469,333	10.4%	11,282,213	44,331	25,349.9%

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FX Futures								
AUSTRALIAN DOLLAR	2,317,469	2,288,824	1.3%	1,504,092	54.1%	5,621,522	6,445,831	-12.8%
BRITISH POUND	3,110,339	2,574,369	20.8%	1,975,111	57.5%	7,576,811	6,518,407	16.2%
BRAZIL REAL	85,078	131,342	-35.2%	92,110	-7.6%	265,664	258,888	2.6%
CANADIAN DOLLAR	1,726,087	1,748,094	-1.3%	1,093,855	57.8%	4,225,695	5,030,034	-16.0%
E-MINI EURO FX	102,324	96,909	5.6%	70,152	45.9%	260,691	296,494	-12.1%
EURO FX	5,810,912	5,453,872	6.5%	3,667,043	58.5%	13,806,367	14,090,634	-2.0%
E-MINI JAPANESE YEN	36,620	28,878	26.8%	24,559	49.1%	98,320	114,593	-14.2%
JAPANESE YEN	4,044,250	3,022,323	33.8%	2,739,911	47.6%	10,628,164	10,657,237	-0.3%
MEXICAN PESO	1,323,286	1,065,809	24.2%	717,252	84.5%	3,133,231	3,333,428	-6.0%
NEW ZEALND DOLLAR	637,988	494,360	29.1%	418,640	52.4%	1,594,128	1,294,215	23.2%
NKR/USD CROSS RATE	5,961	2,959	101.5%	810	635.9%	7,545	4,699	60.6%
RUSSIAN RUBLE	89,092	46,719	90.7%	21,293	318.4%	135,215	107,983	25.2%
S.AFRICAN RAND	90,618	20,444	343.2%	39,547	129.1%	164,978	41,779	294.9%
SWISS FRANC	598,450	531,230	12.7%	372,024	60.9%	1,444,801	1,497,416	-3.5%
AD/CD CROSS RATES	9	6	50.0%	1	800.0%	15	30	-50.0%
AD/JY CROSS RATES	4,907	4,259	15.2%	1,262	288.8%	7,855	17,245	-54.5%
AD/NE CROSS RATES	39	114	-65.8%	25	56.0%	74	297	-75.1%
BP/JY CROSS RATES	3,069	1,334	130.1%	1,250	145.5%	6,784	4,902	38.4%
BP/SF CROSS RATES	20	9	122.2%	0	0.0%	20	35	-42.9%
CD/JY CROSS RATES	276	3	9,100.0%	0	0.0%	278	9	2,988.9%
EC/AD CROSS RATES	10,163	2,088	386.7%	551	1,744.5%	11,055	5,509	100.7%
EC/CD CROSS RATES	6,297	3,252	93.6%	1,571	300.8%	10,208	9,089	12.3%
EC/NOK CROSS RATES	36	2	1,700.0%	41	-12.2%	115	5	2,200.0%
EC/SEK CROSS RATES	969	713	35.9%	63	1,438.1%	1,102	811	35.9%
EFX/BP CROSS RATES	122,463	134,906	-9.2%	33,623	264.2%	197,480	280,691	-29.6%
EFX/JY CROSS RATES	86,551	71,908	20.4%	32,459	166.6%	151,574	158,282	-4.2%
EFX/SF CROSS RATES	73,667	50,926	44.7%	18,135	306.2%	110,659	115,730	-4.4%
SF/JY CROSS RATES	0	0	-	0	0.0%	32	0	-
SKR/USD CROSS RATES	5,628	2,949	90.8%	855	558.2%	7,584	4,912	54.4%
HUNGARIAN FORINT (US)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	1,236	476	159.7%	607	103.6%	2,592	1,692	53.2%
POLISH ZLOTY (EC)	10	4,934	-99.8%	3	233.3%	64	11,609	-99.4%
SHEKEL	0	0	0.0%	0	-	0	0	0.0%
RMB USD	71	1,004	-92.9%	36	97.2%	159	2,138	-92.6%
KOREAN WON	103	49	110.2%	32	221.9%	137	71	93.0%
TURKISH LIRA	2,737	2	136,750.0%	94	2,811.7%	3,911	2	195,450.0%
TURKISH LIRA (EU)	0	0	0.0%	0	-	0	0	0.0%
E-MICRO EUR/USD	268,627	347,983	-22.8%	238,566	12.6%	829,899	1,112,205	-25.4%
E-MICRO GBP/USD	61,656	55,610	10.9%	56,177	9.8%	195,630	167,937	16.5%
E-MICRO USD/CAD	0	13	-100.0%	0	0.0%	0	15	-100.0%
E-MICRO USD/CHF	0	1	-100.0%	0	0.0%	0	1	-100.0%
E-MICRO USD/JPY	0	2	-100.0%	0	0.0%	0	2	-100.0%
E-MICRO AUD/USD	99,871	91,810	8.8%	82,857	20.5%	261,913	260,681	0.5%
MICRO CHF/USD	1,153	4,332	-73.4%	714	61.5%	2,753	8,421	-67.3%
INDIAN RUPEE	36,814	9,754	277.4%	25,628	43.6%	84,735	32,447	161.1%
USDZAR	0	0	0.0%	0	0.0%	0	4	-100.0%
E-MICRO JPY/USD	43,836	24,557	78.5%	49,697	-11.8%	161,713	83,672	93.3%
FCXRFX	1,599	0	-	601	166.1%	4,202	0	-
CHINESE RENMINBI (CNH)	1,490	1,725	-13.6%	1,762	-15.4%	5,332	5,835	-8.6%
E-MICRO USD/CNH	0	10	-100.0%	0	0.0%	0	48	-100.0%
E-MICRO INR/USD	2,564	888	188.7%	1,545	66.0%	6,755	1,501	350.0%
E-MICRO CAD/USD	16,895	19,721	-14.3%	11,838	42.7%	43,347	54,256	-20.1%

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FX Options								
AUSTRALIAN DOLLAR	46,144	144,165	-68.0%	43,614	5.8%	133,705	424,431	-68.5%
BRITISH POUND	38,286	201,429	-81.0%	103,532	-63.0%	227,985	661,853	-65.6%
CANADIAN DOLLAR	27,977	141,751	-80.3%	37,156	-24.7%	108,862	571,373	-80.9%
EURO FX	193,300	878,013	-78.0%	238,268	-18.9%	647,424	2,688,333	-75.9%
JAPANESE YEN	93,526	282,638	-66.9%	166,413	-43.8%	376,369	1,004,364	-62.5%
MEXICAN PESO	1,202	1,382	-13.0%	3,873	-69.0%	17,001	7,762	119.0%
NEW ZEALND DOLLAR	0	0	0.0%	0	-	0	0	0.0%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	0	1,017	-100.0%
SWISS FRANC	569	5,724	-90.1%	1,806	-68.5%	3,677	24,382	-84.9%
JAPANESE YEN (EU)	12	331	-96.4%	4	200.0%	105	2,129	-95.1%
EURO FX (EU)	122	2,692	-95.5%	29	320.7%	206	12,890	-98.4%
SWISS FRANC (EU)	1	0	-	0	-	1	0	-
CANADIAN DOLLAR (EU)	9	458	-98.0%	14	-35.7%	41	1,506	-97.3%
BRITISH POUND (EU)	167	1,670	-90.0%	389	-57.1%	625	5,187	-88.0%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	0.0%	2	917	-99.8%
GBP/USD PQO 2pm Fix	178,057	0	-	87,094	104.4%	400,834	0	-
CAD/USD PQO 2pm Fix	94,842	0	-	52,497	80.7%	227,864	0	-
EUR/USD PQO 2pm Fix	509,421	0	-	226,623	124.8%	1,067,701	0	-
JPY/USD PQO 2pm Fix	300,496	0	-	135,643	121.5%	684,938	0	-
CHF/USD PQO 2pm Fix	2,142	0	-	1,728	24.0%	6,861	0	-
AUD/USD PQO 2pm Fix	114,450	0	-	51,267	123.2%	224,124	0	-
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,552,181	1,187,388	30.7%	958,357	62.0%	3,811,405	3,271,234	16.5%
FEEDER CATTLE	303,851	245,203	23.9%	229,093	32.6%	736,853	634,716	16.1%
LEAN HOGS	963,173	797,006	20.8%	742,428	29.7%	2,552,899	2,107,657	21.1%
LUMBER	14,942	16,933	-11.8%	20,115	-25.7%	46,457	44,688	4.0%
MILK	33,774	19,533	72.9%	28,001	20.6%	89,214	60,876	46.6%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,344	6,950	-23.1%	8,925	-40.1%	19,261	19,303	-0.2%
BUTTER CS	4,175	3,299	26.6%	2,622	59.2%	9,190	10,742	-14.4%
CLASS IV MILK	1,727	208	730.3%	2,601	-33.6%	4,962	1,450	242.2%
DRY WHEY	2,708	702	285.8%	3,035	-10.8%	8,583	3,739	129.6%
GSCI EXCESS RETURN FUT	97,730	76,259	28.2%	2,310	4,130.7%	101,630	79,338	28.1%
GOLDMAN SACHS	35,829	27,365	30.9%	33,168	8.0%	105,728	82,982	27.4%
HDD WEATHER	0	0	0.0%	150	-100.0%	950	428	122.0%
CDD WEATHER	25,000	0	0.0%	0	0.0%	25,000	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	250	750	-66.7%	0	0.0%	250	750	-66.7%
HDD WEATHER EUROPEAN	0	100	-100.0%	100	-100.0%	400	600	-33.3%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HDD EURO SEASONAL STRIP	0	50	-100.0%	0	0.0%	0	50	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	0	0	-
HOUSING INDEX	14	2	600.0%	8	75.0%	47	19	147.4%
USD CRUDE PALM OIL	520	0	-	40	1,200.0%	1,004	0	-
CASH-SETTLED CHEESE	15,848	12,012	31.9%	12,092	31.1%	37,014	34,286	8.0%
S&P GSCI ENHANCED ER SWAP	34,066	26,144	30.3%	0	0.0%	34,066	26,144	30.3%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	8,720	14,920	-41.6%	12,712	-31.4%	28,924	28,364	2.0%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	309,699	434,680	-28.8%	212,180	46.0%	781,586	1,187,425	-34.2%
FEEDER CATTLE	45,340	37,587	20.6%	19,848	128.4%	94,078	99,576	-5.5%
LEAN HOGS	199,306	128,286	55.4%	194,704	2.4%	531,678	424,418	25.3%
LUMBER	996	958	4.0%	1,329	-25.1%	3,421	3,030	12.9%
MILK	46,341	22,085	109.8%	34,389	34.8%	116,186	66,349	75.1%
MLK MID	69	39	76.9%	45	53.3%	310	123	152.0%
NFD MILK	4,368	2,418	80.6%	7,885	-44.6%	17,192	13,134	30.9%
BUTTER CS	810	832	-2.6%	825	-1.8%	3,747	4,931	-24.0%
CLASS IV MILK	1,326	329	303.0%	2,186	-39.3%	4,474	951	370.5%
DRY WHEY	428	65	558.5%	196	118.4%	1,285	208	517.8%
HDD WEATHER	0	0	0.0%	1,000	-100.0%	1,250	0	0.0%
CDD WEATHER	47,000	0	0.0%	0	0.0%	47,000	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	1,000	13,500	-92.6%	0	0.0%	1,000	13,500	-92.6%
HDD WEATHER EUROPEAN	0	0	0.0%	1,500	-100.0%	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%	0	0.0%	0	0	0.0%
HOUSING INDEX	6	0	-	18	-66.7%	24	0	-
LV CATL CSO	59	0	0.0%	427	-86.2%	855	25	3,320.0%
CASH-SETTLED CHEESE	6,469	6,430	0.6%	8,667	-25.4%	23,415	18,574	26.1%
Foreign Exchange Futures								
CHILEAN PESO	307	4	7,575.0%	395	-22.3%	803	10	7,930.0%

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TOTAL FUTURES GROUP								
Interest Rate Futures	72,936,900	53,858,297	35.4%	57,148,313	27.6%	192,631,412	173,288,991	11.2%
Equity Index Futures	51,475,934	53,287,690	-3.4%	31,814,795	61.8%	117,527,632	164,777,594	-28.7%
FX Futures	20,831,230	18,341,472	13.6%	13,296,392	56.7%	51,071,109	52,031,722	-1.8%
Commodities and Alternative Invest	3,099,852	2,434,824	27.3%	2,055,757	50.8%	7,613,837	6,407,366	18.8%
Foreign Exchange Futures	307	4	7,575.0%	395	-22.3%	803	10	7,930.0%
TOTAL FUTURES	148,344,223	127,922,287	16.0%	104,315,652	42.2%	368,844,793	396,505,683	-7.0%
TOTAL OPTIONS GROUP								
Equity Index Options	17,609,907	11,903,599	47.9%	13,987,063	25.9%	44,668,089	39,025,112	14.5%
Interest Rate Options	39,687,638	21,985,948	80.5%	32,450,271	22.3%	99,861,862	92,719,880	7.7%
FX Options	1,600,723	1,660,253	-3.6%	1,149,950	39.2%	4,128,325	5,406,144	-23.6%
Commodities and Alternative Invest	663,217	647,209	2.5%	485,199	36.7%	1,629,001	1,837,744	-11.4%
TOTAL OPTIONS	59,561,485	36,197,009	64.5%	48,072,483	23.9%	150,287,277	138,988,880	8.1%
TOTAL COMBINED								
Interest Rate	112,624,538	75,844,245	48.5%	89,598,584	25.7%	292,493,274	266,008,871	10.0%
Equity Index	69,085,841	65,191,289	6.0%	45,801,858	50.8%	162,195,721	203,802,706	-20.4%
FX	22,431,953	20,001,725	12.2%	14,446,342	55.3%	55,199,434	57,437,866	-3.9%
Commodities and Alternative Invest	3,763,069	3,082,033	22.1%	2,540,956	48.1%	9,242,838	8,245,110	12.1%
Foreign Exchange	307	4	7,575.0%	395	-22.3%	803	10	7,930.0%
GRAND TOTAL	207,905,708	164,119,296	26.7%	152,388,135	36.4%	519,132,070	535,494,563	-3.1%