

CME Exchange Volume Report - Monthly

	VOLUME FEB 2018	VOLUME FEB 2017	% CHG	VOLUME JAN 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
Interest Rate Futures								
EURODOLLARS	90,635,046	57,145,774	58.6%	69,710,363	30.0%	160,345,409	119,688,639	34.0%
1-MONTH EURODOLLAR	5,695	2,539	124.3%	1,982	187.3%	7,677	5,873	30.7%
Interest Rate Options								
EURODOLLARS	25,114,517	15,996,783	57.0%	16,934,940	48.3%	42,049,457	28,011,567	50.1%
EURO MIDCURVE	22,477,715	16,453,488	36.6%	20,714,956	8.5%	43,192,671	32,162,657	34.3%
Equity Index Futures								
E-MINI S&P500	42,946,357	26,870,682	59.8%	29,153,416	47.3%	72,099,773	55,533,504	29.8%
S&P 500	173,394	99,344	74.5%	93,762	84.9%	267,156	209,825	27.3%
E-MINI MIDCAP	430,453	255,217	68.7%	316,880	35.8%	747,333	611,370	22.2%
S&P 500 GROWTH	0	7	-100.0%	0	0.0%	0	15	-100.0%
S&P 500/VALUE	13,148	13,646	-3.6%	23,395	-43.8%	36,543	26,315	38.9%
E-MINI RUSSELL 2000	3,004,010	0	-	2,263,699	32.7%	5,267,709	0	-
E-MINI RUSSELL 1000	8,781	705	1,145.5%	11,877	-26.1%	20,658	1,288	1,503.9%
E-MINI NASDAQ 100	10,100,001	3,403,005	196.8%	7,000,408	44.3%	17,100,409	7,029,560	143.3%
NIKKEI 225 (\$) STOCK	549,681	256,616	114.2%	338,230	62.5%	887,911	541,191	64.1%
NIKKEI 225 (YEN) STOCK	1,341,518	821,587	63.3%	859,287	56.1%	2,200,805	1,923,903	14.4%
NASDAQ BIOTECH	0	0	0.0%	1,016	-100.0%	1,016	192	429.2%
S&P MATERIALS SECTOR	6,660	4,522	47.3%	14,880	-55.2%	21,540	9,015	138.9%
S&P UTILITIES SECTOR	22,237	15,653	42.1%	28,357	-21.6%	50,594	28,197	79.4%
S&P HEALTH CARE SECTOR	12,155	11,388	6.7%	8,096	50.1%	20,251	20,786	-2.6%
S&P CONSUMER DSCRTNRY SE	16,851	5,309	217.4%	14,119	19.3%	30,970	14,679	111.0%
S&P TECHNOLOGY SECTOR	17,891	5,767	210.2%	12,814	39.6%	30,705	9,463	224.5%
S&P CONSUMER STAPLES SECT	22,038	5,480	302.2%	8,743	152.1%	30,781	10,514	192.8%
S&P ENERGY SECTOR	17,516	14,176	23.6%	17,024	2.9%	34,540	23,514	46.9%
S&P FINANCIAL SECTOR	24,274	12,003	102.2%	21,743	11.6%	46,017	25,505	80.4%
S&P INDUSTRIAL SECTOR	7,615	6,559	16.1%	8,833	-13.8%	16,448	11,348	44.9%
IBOVESPA INDEX	2,290	1,127	103.2%	717	219.4%	3,007	1,460	106.0%
FT-SE 100	1,180	233	406.4%	1,176	0.3%	2,356	566	316.3%
E-MINI RUSSELL 1000 VALUE	9,667	1,403	589.0%	17,591	-45.0%	27,258	2,592	951.6%
E-MINI S&P REAL ESTATE SELE	3,422	4,139	-17.3%	3,662	-6.6%	7,084	4,827	46.8%
NIFTY 50	17,698	4,478	295.2%	35,986	-50.8%	53,684	7,734	594.1%
E-MINI RUSSELL 1000 GROWTH	8,279	370	2,137.6%	5,595	48.0%	13,874	666	1,983.2%
FTSE Emerging	173	0	0.0%	224	-22.8%	397	27	1,370.4%
E-mini FTSE China 50	2,207	1,379	60.0%	1,318	67.5%	3,525	3,618	-2.6%
YEN DENOMINATED TOPIX	613	0	-	0	-	613	0	-
E-mini FTSE 100 (USD)	2,549	0	0.0%	1,198	112.8%	3,747	24	15,512.5%
BITCOIN FUTURES	30,419	0	-	28,526	6.6%	58,945	0	-

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Equity Index Options								
E-MINI S&P500	10,165,203	4,516,097	125.1%	5,459,098	86.2%	15,624,301	7,493,660	108.5%
S&P 500	453,509	379,711	19.4%	314,301	44.3%	767,810	542,316	41.6%
E-MINI MIDCAP	0	0	0.0%	0	-	0	0	0.0%
E-MINI RUSSELL 2000	26,019	0	-	7,385	252.3%	33,404	0	-
E-MINI NASDAQ 100	287,319	157,594	82.3%	348,591	-17.6%	635,910	329,302	93.1%
EOM S&P 500	407,089	165,306	146.3%	368,714	10.4%	775,803	354,112	119.1%
EOM EMINI S&P	4,112,159	1,573,906	161.3%	3,187,905	29.0%	7,300,064	3,331,532	119.1%
EOW1 S&P 500	57,459	72,641	-20.9%	119,378	-51.9%	176,837	132,185	33.8%
EOW1 EMINI S&P 500	1,269,892	1,125,344	12.8%	1,411,990	-10.1%	2,681,882	2,159,089	24.2%
EOW2 S&P 500	141,385	185,743	-23.9%	236,629	-40.3%	378,014	323,247	16.9%
EOW2 EMINI S&P 500	2,540,503	1,117,505	127.3%	1,266,196	100.6%	3,806,699	2,292,053	66.1%
EOW4 EMINI S&P 500	1,561,518	894,234	74.6%	1,410,975	10.7%	2,972,493	1,947,608	52.6%
EOW3 EMINI S&P 500	6,120,430	3,469,333	76.4%	4,999,518	22.4%	11,119,948	7,451,246	49.2%
EOW3 S&P 500	450,513	329,649	36.7%	777,727	-42.1%	1,228,240	701,832	75.0%
EOW4 E-MINI RUSSELL 2000 WE	7,418	0	-	5,368	38.2%	12,786	0	-
EOW2 E-MINI RUSSELL 2000 WE	7,657	0	-	3,420	123.9%	11,077	0	-
EOM E-MINI RUSSELL 2000 END	8,495	0	-	3,299	157.5%	11,794	0	-
EOW3 E-MINI RUSSELL 2000 WE	24,077	0	-	20,102	19.8%	44,179	0	-
EOW1 E-MINI RUSSELL 2000 WE	3,715	0	-	3,276	13.4%	6,991	0	-
EOW1 E-MINI RUSSELL 2000 WE	3,193	0	-	1,852	72.4%	5,045	0	-

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FX Futures								
AUSTRALIAN DOLLAR	2,544,824	1,504,092	69.2%	2,542,852	0.1%	5,087,676	3,304,053	54.0%
BRITISH POUND	2,739,284	1,975,111	38.7%	2,930,445	-6.5%	5,669,729	4,466,472	26.9%
BRAZIL REAL	128,903	92,110	39.9%	109,223	18.0%	238,126	180,586	31.9%
CANADIAN DOLLAR	1,622,283	1,093,855	48.3%	1,721,450	-5.8%	3,343,733	2,499,608	33.8%
E-MINI EURO FX	89,791	70,152	28.0%	143,507	-37.4%	233,298	158,367	47.3%
EURO FX	4,985,161	3,667,043	35.9%	6,129,630	-18.7%	11,114,791	7,995,455	39.0%
E-MINI JAPANESE YEN	13,749	24,559	-44.0%	15,351	-10.4%	29,100	61,700	-52.8%
JAPANESE YEN	3,457,877	2,739,911	26.2%	3,479,639	-0.6%	6,937,516	6,583,914	5.4%
MEXICAN PESO	1,172,576	717,252	63.5%	1,240,647	-5.5%	2,413,223	1,809,945	33.3%
NEW ZEALND DOLLAR	654,900	418,640	56.4%	765,166	-14.4%	1,420,066	956,140	48.5%
NKR/USD CROSS RATE	2,306	810	184.7%	3,682	-37.4%	5,988	1,584	278.0%
RUSSIAN RUBLE	54,613	21,293	156.5%	26,677	104.7%	81,290	46,123	76.2%
S.AFRICAN RAND	40,035	39,547	1.2%	38,634	3.6%	78,669	74,360	5.8%
SWISS FRANC	521,853	372,024	40.3%	712,853	-26.8%	1,234,706	846,351	45.9%
AD/CD CROSS RATES	17	1	1,600.0%	5	240.0%	22	6	266.7%
AD/JY CROSS RATES	4,977	1,262	294.4%	3,381	47.2%	8,358	2,948	183.5%
AD/NE CROSS RATES	79	25	216.0%	69	14.5%	148	35	322.9%
BP/JY CROSS RATES	3,608	1,250	188.6%	4,629	-22.1%	8,237	3,715	121.7%
BP/SF CROSS RATES	211	0	0.0%	248	-14.9%	459	0	0.0%
CD/JY CROSS RATES	40	0	0.0%	400	-90.0%	440	2	21,900.0%
EC/AD CROSS RATES	981	551	78.0%	961	2.1%	1,942	892	117.7%
EC/CD CROSS RATES	1,664	1,571	5.9%	3,995	-58.3%	5,659	3,911	44.7%
EC/NOK CROSS RATES	155	41	278.0%	343	-54.8%	498	79	530.4%
EC/SEK CROSS RATES	339	63	438.1%	731	-53.6%	1,070	133	704.5%
EFX/BP CROSS RATES	68,891	33,623	104.9%	62,178	10.8%	131,069	75,017	74.7%
EFX/JY CROSS RATES	86,087	32,459	165.2%	66,076	30.3%	152,163	65,023	134.0%
EFX/SF CROSS RATES	27,429	18,135	51.2%	22,789	20.4%	50,218	36,992	35.8%
SF/JY CROSS RATES	0	0	0.0%	192	-100.0%	192	32	500.0%
SKR/USD CROSS RATES	2,314	855	170.6%	3,020	-23.4%	5,334	1,956	172.7%
HUNGARIAN FORINT (EC)	0	0	-	18	-100.0%	18	0	-
POLISH ZLOTY (US)	50	607	-91.8%	233	-78.5%	283	1,356	-79.1%
POLISH ZLOTY (EC)	11	3	266.7%	23	-52.2%	34	54	-37.0%
SHEKEL	76	0	-	68	11.8%	144	0	-
RMB USD	1	36	-97.2%	13	-92.3%	14	88	-84.1%
KOREAN WON	321	32	903.1%	560	-42.7%	881	34	2,491.2%
TURKISH LIRA	1,200	94	1,176.6%	1,472	-18.5%	2,672	1,174	127.6%
E-MICRO EUR/USD	383,943	238,566	60.9%	449,742	-14.6%	833,685	561,272	48.5%
E-MICRO GBP/USD	60,281	56,177	7.3%	73,584	-18.1%	133,865	133,974	-0.1%
E-MICRO USD/CAD	0	0	0.0%	0	-	0	0	0.0%
E-MICRO USD/CHF	0	0	0.0%	0	-	0	0	0.0%
E-MICRO USD/JPY	0	0	0.0%	0	-	0	0	0.0%
E-MICRO AUD/USD	101,629	82,857	22.7%	118,461	-14.2%	220,090	162,042	35.8%
INDIAN RUPEE	99,834	25,628	289.6%	116,794	-14.5%	216,628	47,921	352.1%
E-MICRO USD/CNH	0	0	0.0%	0	-	0	0	0.0%
E-MICRO CAD/USD	13,653	11,838	15.3%	26,059	-47.6%	39,712	26,452	50.1%
E-MICRO INR/USD	2,306	1,545	49.3%	3,456	-33.3%	5,762	4,191	37.5%
CHINESE RENMINBI (CNH)	2,913	1,762	65.3%	1,566	86.0%	4,479	3,842	16.6%
E-MICRO JPY/USD	33,463	49,697	-32.7%	32,410	3.2%	65,873	117,877	-44.1%
USDZAR	4	0	0.0%	0	0.0%	4	0	0.0%
BDI	0	601	-100.0%	0	0.0%	0	2,603	-100.0%
E-MICRO CHF/USD	1,223	714	71.3%	1,607	-23.9%	2,830	1,600	76.9%

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FX Options								
AUSTRALIAN DOLLAR	0	43,614	-100.0%	0	0.0%	0	87,561	-100.0%
BRITISH POUND	0	103,532	-100.0%	0	0.0%	0	189,699	-100.0%
CANADIAN DOLLAR	0	37,156	-100.0%	0	0.0%	0	80,885	-100.0%
EURO FX	0	238,268	-100.0%	0	0.0%	0	454,124	-100.0%
JAPANESE YEN	0	166,413	-100.0%	0	0.0%	0	282,843	-100.0%
MEXICAN PESO	805	3,873	-79.2%	1,049	-23.3%	1,854	15,799	-88.3%
RUSSIAN RUBLE	0	0	0.0%	0	-	0	0	0.0%
SWISS FRANC	0	1,806	-100.0%	0	0.0%	0	3,108	-100.0%
EFX/JY CROSS RATES	1,435	0	-	1,435	0.0%	2,870	0	-
JAPANESE YEN (EU)	0	4	-100.0%	0	0.0%	0	93	-100.0%
EURO FX (EU)	5	29	-82.8%	11	-54.5%	16	84	-81.0%
SWISS FRANC (EU)	0	0	-	0	0.0%	0	0	-
CANADIAN DOLLAR (EU)	50	14	257.1%	12	316.7%	62	32	93.8%
BRITISH POUND (EU)	62	389	-84.1%	45	37.8%	107	458	-76.6%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	0.0%	0	2	-100.0%
CHF/USD PQO 2pm Fix	978	1,728	-43.4%	2,923	-66.5%	3,901	4,719	-17.3%
GBP/USD PQO 2pm Fix	263,285	87,094	202.3%	317,724	-17.1%	581,009	222,777	160.8%
AUD/USD PQO 2pm Fix	144,669	51,267	182.2%	167,782	-13.8%	312,451	109,674	184.9%
EUR/USD PQO 2pm Fix	845,231	226,623	273.0%	1,119,182	-24.5%	1,964,413	558,280	251.9%
JPY/USD PQO 2pm Fix	295,676	135,643	118.0%	285,754	3.5%	581,430	384,442	51.2%
CAD/USD PQO 2pm Fix	167,893	52,497	219.8%	191,861	-12.5%	359,754	133,022	170.4%
Foreign Exchange Futures								
CHILEAN PESO	3,208	395	712.2%	3,455	-7.1%	6,663	496	1,243.3%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	992	0	-	181	448.1%	1,173	0	-

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Ag Products Futures								
LIVE CATTLE	1,078,594	958,357	12.5%	1,493,440	-27.8%	2,572,034	2,259,224	13.8%
FEEDER CATTLE	289,662	229,093	26.4%	253,040	14.5%	542,702	433,002	25.3%
LEAN HOGS	936,449	742,428	26.1%	992,415	-5.6%	1,928,864	1,589,726	21.3%
LUMBER	21,225	20,115	5.5%	15,690	35.3%	36,915	31,515	17.1%
MILK	18,682	28,001	-33.3%	23,610	-20.9%	42,292	55,440	-23.7%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,751	8,925	-46.8%	5,270	-9.8%	10,021	13,917	-28.0%
BUTTER CS	6,471	2,622	146.8%	5,599	15.6%	12,070	5,015	140.7%
CLASS IV MILK	917	2,601	-64.7%	515	78.1%	1,432	3,235	-55.7%
DRY WHEY	1,448	3,035	-52.3%	1,713	-15.5%	3,161	5,875	-46.2%
GSCI EXCESS RETURN FUT	4,455	2,310	92.9%	2,937	51.7%	7,392	3,900	89.5%
GOLDMAN SACHS	28,953	33,168	-12.7%	30,710	-5.7%	59,663	69,899	-14.6%
HDD WEATHER	365	150	143.3%	140	160.7%	505	950	-46.8%
CDD WEATHER	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%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER EUROPEAN	0	100	-100.0%	0	0.0%	0	400	-100.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
HOUSING INDEX	3	8	-62.5%	9	-66.7%	12	33	-63.6%
USD CRUDE PALM OIL	120	40	200.0%	640	-81.3%	760	484	57.0%
CASH-SETTLED CHEESE	8,079	12,092	-33.2%	14,360	-43.7%	22,439	21,166	6.0%
S&P GSCI ENHANCED ER SWAP	11,266	0	0.0%	0	0.0%	11,266	0	0.0%
PALM OIL	0	0	0.0%	0	-	0	0	0.0%
MALAYSIAN PALM SWAP	1,940	12,712	-84.7%	4,940	-60.7%	6,880	20,204	-65.9%
Ag Products Options								
LIVE CATTLE	222,127	212,180	4.7%	260,228	-14.6%	482,355	471,887	2.2%
FEEDER CATTLE	26,224	19,848	32.1%	37,486	-30.0%	63,710	48,738	30.7%
LEAN HOGS	186,795	194,704	-4.1%	144,189	29.5%	330,984	332,372	-0.4%
LUMBER	1,993	1,329	50.0%	2,079	-4.1%	4,072	2,425	67.9%
MILK	22,645	34,389	-34.2%	31,939	-29.1%	54,584	69,845	-21.8%
MLK MID	46	45	2.2%	38	21.1%	84	241	-65.1%
NFD MILK	4,780	7,885	-39.4%	3,918	22.0%	8,698	12,824	-32.2%
BUTTER CS	4,133	825	401.0%	2,259	83.0%	6,392	2,937	117.6%
CLASS IV MILK	1,569	2,186	-28.2%	948	65.5%	2,517	3,148	-20.0%
DRY WHEY	266	196	35.7%	872	-69.5%	1,138	857	32.8%
HDD WEATHER	0	1,000	-100.0%	0	0.0%	0	1,250	-100.0%
CDD WEATHER	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%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER EUROPEAN	0	1,500	-100.0%	0	0.0%	0	1,500	-100.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HOUSING INDEX	0	18	-100.0%	0	0.0%	0	18	-100.0%
LV CATL CSO	5	427	-98.8%	0	0.0%	5	796	-99.4%
CASH-SETTLED CHEESE	6,073	8,667	-29.9%	18,204	-66.6%	24,277	16,946	43.3%

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TOTAL FUTURES GROUP								
Interest Rate Futures	90,640,741	57,148,313	58.6%	69,712,345	30.0%	160,353,086	119,694,512	34.0%
Equity Index Futures	58,793,077	31,814,795	84.8%	40,292,572	45.9%	99,085,649	66,051,698	50.0%
FX Futures	18,925,855	13,296,392	42.3%	20,854,839	-9.2%	39,780,694	30,239,879	31.6%
Foreign Exchange Futures	3,208	395	712.2%	3,455	-7.1%	6,663	496	1,243.3%
Ag Products Futures	2,413,380	2,055,757	17.4%	2,845,028	-15.2%	5,258,408	4,513,985	16.5%
TOTAL FUTURES	170,776,261	104,315,652	63.7%	133,708,239	27.7%	304,484,500	220,500,570	38.1%
TOTAL OPTIONS GROUP								
Equity Index Options	27,647,553	13,987,063	97.7%	19,945,724	38.6%	47,593,277	27,058,182	75.9%
Interest Rate Options	47,592,232	32,450,271	46.7%	37,649,896	26.4%	85,242,128	60,174,224	41.7%
FX Options	1,720,089	1,149,950	49.6%	2,087,778	-17.6%	3,807,867	2,527,602	50.7%
Ag Products Options	476,656	485,199	-1.8%	502,160	-5.1%	978,816	965,784	1.3%
Foreign Exchange Options	992	0	-	181	448.1%	1,173	0	-
TOTAL OPTIONS	77,437,522	48,072,483	61.1%	60,185,739	28.7%	137,623,261	90,725,792	51.7%
TOTAL COMBINED								
Interest Rate	138,232,973	89,598,584	54.3%	107,362,241	28.8%	245,595,214	179,868,736	36.5%
Equity Index	86,440,630	45,801,858	88.7%	60,238,296	43.5%	146,678,926	93,109,880	57.5%
FX	20,645,944	14,446,342	42.9%	22,942,617	-10.0%	43,588,561	32,767,481	33.0%
Foreign Exchange	4,200	395	963.3%	3,636	15.5%	7,836	496	1,479.8%
Ag Products	2,890,036	2,540,956	13.7%	3,347,188	-13.7%	6,237,224	5,479,769	13.8%
GRAND TOTAL	248,213,783	152,388,135	62.9%	193,893,978	28.0%	442,107,761	311,226,362	42.1%