

CME Exchange Volume Report - Monthly

	VOLUME MAR 2019	VOLUME MAR 2018	% CHG	VOLUME FEB 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	50	5,552	-99.1%	5	900.0%	115	13,229	-99.1%
EURODOLLARS	69,360,777	87,329,250	-20.6%	46,129,080	50.4%	176,721,970	247,674,659	-28.6%
SOFR	809,190	0	-	593,031	36.4%	1,788,296	0	-
SONIA	168,036	0	-	163,395	2.8%	460,866	0	-
Interest Rate Options								
EURODOLLARS	23,467,762	17,837,776	31.6%	16,697,285	40.5%	61,673,421	59,887,233	3.0%
EURO MIDCURVE	14,456,322	18,204,565	-20.6%	13,258,122	9.0%	43,250,471	61,397,236	-29.6%
Equity Index Futures								
BITCOIN FUTURES	75,167	54,140	38.8%	100,199	-25.0%	266,514	113,085	135.7%
E-mini FTSE 100 (USD)	0	2,505	-100.0%	0	0.0%	336	6,252	-94.6%
E-mini FTSE China 50	52	964	-94.6%	53	-1.9%	693	4,489	-84.6%
E-MINI MIDCAP	506,895	590,759	-14.2%	282,789	79.2%	1,090,171	1,338,092	-18.5%
E-MINI NASDAQ 100	10,799,396	12,243,751	-11.8%	7,708,131	40.1%	29,353,628	29,344,160	0.0%
E-MINI RUSSELL 1000	20,765	27,238	-23.8%	2,722	662.9%	26,597	47,896	-44.5%
E-MINI RUSSELL 1000 GROWTH	14,211	16,258	-12.6%	1,451	879.4%	17,942	30,132	-40.5%
E-MINI RUSSELL 1000 VALUE	26,593	26,275	1.2%	11,837	124.7%	61,033	53,533	14.0%
E-MINI RUSSELL 2000	4,118,893	3,855,340	6.8%	1,992,803	106.7%	9,025,755	9,123,049	-1.1%
E-MINI S&P500	38,614,909	47,449,688	-18.6%	25,490,989	51.5%	98,089,319	119,549,461	-18.0%
E-MINI S&P REAL ESTATE SELE	17,471	17,145	1.9%	5,898	196.2%	31,419	24,229	29.7%
FT-SE 100	0	2,432	-100.0%	0	0.0%	372	4,788	-92.2%
FTSE Emerging	1,926	90	2,040.0%	2,911	-33.8%	6,796	487	1,295.5%
IBOVESPA INDEX	508	605	-16.0%	1,316	-61.4%	2,343	3,612	-35.1%
NASDAQ BIOTECH	244	2,076	-88.2%	78	212.8%	326	3,092	-89.5%
NIFTY 50	0	760	-100.0%	0	0.0%	0	54,444	-100.0%
NIKKEI 225 (\$) STOCK	292,287	530,369	-44.9%	164,107	78.1%	669,749	1,418,280	-52.8%
NIKKEI 225 (YEN) STOCK	844,300	1,284,146	-34.3%	597,155	41.4%	2,173,340	3,484,951	-37.6%
S&P 500	173,885	235,765	-26.2%	75,344	130.8%	362,606	502,921	-27.9%
S&P 500/GI	20	26	-23.1%	0	0.0%	20	26	-23.1%
S&P 500/VALUE	18,573	13,056	42.3%	17,022	9.1%	72,174	49,599	45.5%
S&P 600 SMALLCAP EMINI	0	0	-	0	0.0%	0	0	-
S&P CONSUMER DSCRTNRY SE	12,236	28,726	-57.4%	6,427	90.4%	36,351	59,696	-39.1%
S&P CONSUMER STAPLES SECT	39,820	56,986	-30.1%	19,342	105.9%	74,471	87,767	-15.1%
S&P ENERGY SECTOR	42,913	39,089	9.8%	8,655	395.8%	74,338	73,629	1.0%
S&P FINANCIAL SECTOR	62,905	93,892	-33.0%	11,170	463.2%	101,048	139,909	-27.8%
S&P HEALTH CARE SECTOR	32,930	28,888	14.0%	8,283	297.6%	67,751	49,139	37.9%
S&P INDUSTRIAL SECTOR	20,714	23,703	-12.6%	8,399	146.6%	54,631	40,151	36.1%
S&P MATERIALS SECTOR	19,622	15,494	26.6%	5,370	265.4%	34,406	37,034	-7.1%
S&P TECHNOLOGY SECTOR	26,410	49,240	-46.4%	10,048	162.8%	60,772	79,945	-24.0%
S&P UTILITIES SECTOR	49,774	65,193	-23.7%	19,236	158.8%	104,228	115,787	-10.0%
YEN DENOMINATED TOPIX	21,518	392	5,389.3%	9,674	122.4%	32,346	1,005	3,118.5%

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Equity Index Options								
E-MINI NASDAQ 100	185,126	232,997	-20.5%	151,730	22.0%	613,923	868,907	-29.3%
E-MINI RUSSELL 2000	10,849	25,315	-57.1%	17,037	-36.3%	32,074	58,719	-45.4%
E-MINI S&P500	4,922,171	7,064,452	-30.3%	4,335,292	13.5%	13,477,404	22,688,753	-40.6%
EOM E-MINI RUSSELL 2000 END	14,170	14,552	-2.6%	3,598	293.8%	20,338	26,346	-22.8%
EOM EMINI S&P	1,988,523	3,239,347	-38.6%	1,374,848	44.6%	5,276,541	10,539,411	-49.9%
EOM S&P 500	142,364	133,286	6.8%	87,600	62.5%	379,013	909,089	-58.3%
EOW1 E-MINI RUSSELL 2000 WE	2,241	3,493	-35.8%	555	303.8%	3,202	8,538	-62.5%
EOW1 E-MINI RUSSELL 2000 WE	1,896	4,147	-54.3%	874	116.9%	3,178	11,138	-71.5%
EOW1 EMINI S&P 500	597,072	1,004,842	-40.6%	574,970	3.8%	2,314,447	3,686,724	-37.2%
EOW1 S&P 500	22,840	24,572	-7.0%	61,845	-63.1%	190,632	201,409	-5.4%
EOW2 E-MINI RUSSELL 2000 WE	4,283	7,543	-43.2%	1,381	210.1%	6,982	18,620	-62.5%
EOW2 EMINI S&P 500	934,682	1,046,308	-10.7%	851,165	9.8%	2,790,176	4,853,007	-42.5%
EOW2 S&P 500	108,285	127,744	-15.2%	124,311	-12.9%	432,519	505,758	-14.5%
EOW3 E-MINI RUSSELL 2000 WE	11,168	44,098	-74.7%	5,933	88.2%	23,324	88,277	-73.6%
EOW3 EMINI S&P 500	1,983,287	3,298,651	-39.9%	1,791,405	10.7%	7,156,857	14,418,599	-50.4%
EOW3 S&P 500	54,355	143,096	-62.0%	156,291	-65.2%	432,692	1,371,336	-68.4%
EOW4 E-MINI RUSSELL 2000 WE	5,153	16,540	-68.8%	2,428	112.2%	8,645	29,326	-70.5%
EOW4 EMINI S&P 500	1,087,485	1,686,002	-35.5%	884,238	23.0%	3,020,004	4,658,495	-35.2%
S&P 500	280,585	427,092	-34.3%	185,247	51.5%	759,556	1,194,902	-36.4%

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FX Futures								
AD/CD CROSS RATES	17	0	0.0%	18	-5.6%	52	22	136.4%
AD/JY CROSS RATES	4,052	4,921	-17.7%	2,282	77.6%	8,915	13,279	-32.9%
AD/NE CROSS RATES	125	125	0.0%	4	3,025.0%	132	273	-51.6%
AUSTRALIAN DOLLAR	2,274,445	2,580,104	-11.8%	2,009,156	13.2%	6,486,810	7,667,780	-15.4%
BDI	0	0	0.0%	0	-	0	0	0.0%
BP/JY CROSS RATES	2,892	4,281	-32.4%	934	209.6%	6,216	12,518	-50.3%
BP/SF CROSS RATES	401	433	-7.4%	136	194.9%	1,153	892	29.3%
BRAZIL REAL	166,630	111,011	50.1%	91,838	81.4%	364,279	349,137	4.3%
BRITISH POUND	3,367,730	3,020,140	11.5%	2,153,534	56.4%	7,908,696	8,689,869	-9.0%
CANADIAN DOLLAR	1,866,908	2,109,988	-11.5%	1,255,650	48.7%	4,648,964	5,453,721	-14.8%
CD/JY CROSS RATES	16	102	-84.3%	0	0.0%	18	542	-96.7%
CHINESE RENMINBI (CNH)	20,596	3,245	534.7%	33,150	-37.9%	78,488	7,724	916.2%
CZECK KORUNA (EC)	4	0	-	2	100.0%	10	0	-
CZECK KORUNA (US)	0	0	-	0	0.0%	0	0	-
EC/AD CROSS RATES	10,551	4,091	157.9%	2,017	423.1%	15,559	6,033	157.9%
EC/CD CROSS RATES	7,197	8,541	-15.7%	553	1,201.4%	8,788	14,200	-38.1%
EC/NOK CROSS RATES	979	427	129.3%	112	774.1%	1,290	925	39.5%
EC/SEK CROSS RATES	1,923	1,838	4.6%	461	317.1%	2,650	2,908	-8.9%
EFX/BP CROSS RATES	167,718	143,132	17.2%	62,773	167.2%	310,990	274,201	13.4%
EFX/JY CROSS RATES	152,803	124,510	22.7%	29,213	423.1%	225,930	276,673	-18.3%
EFX/SF CROSS RATES	51,939	44,965	15.5%	17,336	199.6%	94,057	95,183	-1.2%
E-MICRO AUD/USD	122,996	94,520	30.1%	122,629	0.3%	378,921	314,610	20.4%
E-MICRO CAD/USD	17,822	21,558	-17.3%	14,717	21.1%	47,320	61,270	-22.8%
E-MICRO CHF/USD	2,787	1,322	110.8%	1,825	52.7%	6,083	4,152	46.5%
E-MICRO EUR/USD	254,721	374,764	-32.0%	203,822	25.0%	764,470	1,208,449	-36.7%
E-MICRO GBP/USD	76,546	55,294	38.4%	33,057	131.6%	157,491	189,159	-16.7%
E-MICRO INR/USD	4,411	3,888	13.5%	5,832	-24.4%	15,745	9,650	63.2%
E-MICRO JPY/USD	25,058	40,873	-38.7%	24,349	2.9%	88,646	106,746	-17.0%
E-MINI EURO FX	124,817	99,665	25.2%	71,454	74.7%	280,274	332,963	-15.8%
E-MINI JAPANESE YEN	11,347	12,405	-8.5%	8,437	34.5%	37,298	41,505	-10.1%
EURO FX	5,517,744	6,336,231	-12.9%	3,318,912	66.3%	12,986,320	17,451,022	-25.6%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	18	-100.0%
HUNGARIAN FORINT (US)	0	0	-	0	0.0%	4	0	-
INDIAN RUPEE	72,238	64,409	12.2%	89,347	-19.1%	243,727	281,037	-13.3%
JAPANESE YEN	2,896,634	3,574,163	-19.0%	2,013,315	43.9%	7,586,707	10,511,679	-27.8%
KOREAN WON	715	157	355.4%	276	159.1%	1,969	1,038	89.7%
MEXICAN PESO	1,860,159	1,639,422	13.5%	1,019,961	82.4%	4,106,611	4,052,645	1.3%
NEW ZEALND DOLLAR	649,547	638,623	1.7%	505,470	28.5%	1,787,452	2,058,689	-13.2%
NKR/USD CROSS RATE	7,453	6,707	11.1%	2,051	263.4%	11,877	12,695	-6.4%
POLISH ZLOTY (EC)	160	10	1,500.0%	32	400.0%	273	44	520.5%
POLISH ZLOTY (US)	221	135	63.7%	131	68.7%	430	418	2.9%
RMB USD	0	1	-100.0%	0	0.0%	1	15	-93.3%
RUSSIAN RUBLE	141,753	119,452	18.7%	41,667	240.2%	242,083	200,742	20.6%
S.AFRICAN RAND	62,388	56,701	10.0%	39,622	57.5%	142,080	135,370	5.0%
SF/JY CROSS RATES	0	0	0.0%	2	-100.0%	7	192	-96.4%
SHEKEL	0	1,515	-100.0%	0	0.0%	0	1,659	-100.0%
SKR/USD CROSS RATES	5,760	7,414	-22.3%	2,296	150.9%	10,144	12,748	-20.4%
SWISS FRANC	688,341	651,213	5.7%	340,446	102.2%	1,499,683	1,885,919	-20.5%
TURKISH LIRA	3,262	15,537	-79.0%	343	851.0%	3,735	18,209	-79.5%
USDZAR	0	1	-100.0%	0	0.0%	20	5	300.0%

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FX Options								
AUD/USD PQO 2pm Fix	103,549	123,539	-16.2%	82,860	25.0%	292,252	435,990	-33.0%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	-	0	0	0.0%
AUSTRALIAN DOLLAR	0	0	0.0%	0	-	0	0	0.0%
BRITISH POUND	0	0	0.0%	0	-	0	0	0.0%
BRITISH POUND (EU)	0	7	-100.0%	0	0.0%	0	114	-100.0%
CAD/USD PQO 2pm Fix	115,303	171,390	-32.7%	90,349	27.6%	311,050	531,144	-41.4%
CANADIAN DOLLAR	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	0	1	-100.0%	0	0.0%	0	63	-100.0%
CHF/USD PQO 2pm Fix	3,464	1,058	227.4%	1,819	90.4%	7,277	4,959	46.7%
EFX/BP CROSS RATES	19	0	-	25	-24.0%	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	21	-100.0%
EUR/USD PQO 2pm Fix	575,417	705,471	-18.4%	454,026	26.7%	1,592,825	2,669,884	-40.3%
GBP/USD PQO 2pm Fix	238,630	235,071	1.5%	166,532	43.3%	640,761	816,080	-21.5%
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	208,488	290,108	-28.1%	163,727	27.3%	556,345	871,538	-36.2%
MEXICAN PESO	1,919	1,419	35.2%	1,779	7.9%	5,107	3,273	56.0%
NEW ZEALND DOLLAR	64	0	-	1,603	-96.0%	2,146	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	3,540	-100.0%	0	0.0%	0	10,203	-100.0%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	1,436	333	331.2%	851	68.7%	2,808	1,506	86.5%

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Ag Products Futures								
BUTTER CS	3,547	3,209	10.5%	3,006	18.0%	11,315	15,279	-25.9%
CASH-SETTLED CHEESE	11,762	6,578	78.8%	11,845	-0.7%	39,084	29,017	34.7%
CATTLE	1,778,880	1,621,683	9.7%	1,139,689	56.1%	4,576,100	4,193,717	9.1%
CDD SEASONAL STRIP	0	0	0.0%	100	-100.0%	100	0	0.0%
CDD WEATHER	2,000	0	0.0%	0	0.0%	2,000	0	0.0%
CLASS IV MILK	1,922	524	266.8%	1,352	42.2%	8,114	1,956	314.8%
DRY WHEY	1,040	682	52.5%	1,593	-34.7%	4,423	3,843	15.1%
FEEDER CATTLE	369,642	339,715	8.8%	265,244	39.4%	894,778	882,417	1.4%
GOLDMAN SACHS	27,033	34,285	-21.2%	31,502	-14.2%	89,965	93,948	-4.2%
GSCI EXCESS RETURN FUT	112,594	118,154	-4.7%	2,110	5,236.2%	118,602	125,546	-5.5%
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%	1,000	-100.0%	2,100	505	315.8%
HDD WEATHER EUROPEAN	1,000	0	0.0%	0	0.0%	3,000	0	0.0%
HOGS	1,716,059	1,149,911	49.2%	982,779	74.6%	3,811,229	3,078,775	23.8%
HOUSING INDEX	42	9	366.7%	2	2,000.0%	47	21	123.8%
LUMBER	11,140	15,354	-27.4%	14,588	-23.6%	40,192	52,269	-23.1%
MALAYSIAN PALM SWAP	2,000	3,820	-47.6%	2,240	-10.7%	5,940	10,700	-44.5%
MILK	23,083	17,419	32.5%	25,049	-7.8%	75,770	59,711	26.9%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	6,727	5,600	20.1%	5,768	16.6%	21,450	15,621	37.3%
S&P GSCI ENHANCED ER SWAP	7,524	7,524	0.0%	0	0.0%	14,870	18,790	-20.9%
USD CRUDE PALM OIL	964	400	141.0%	750	28.5%	5,136	1,160	342.8%
Ag Products Options								
BUTTER CS	2,809	1,737	61.7%	2,488	12.9%	12,287	8,129	51.2%
CASH-SETTLED CHEESE	8,667	5,735	51.1%	11,452	-24.3%	34,323	30,012	14.4%
CATTLE	254,597	330,779	-23.0%	162,504	56.7%	580,510	813,134	-28.6%
CDD SEASONAL STRIP	2,000	0	0.0%	0	0.0%	2,000	0	0.0%
CDD WEATHER	0	0	0.0%	0	-	0	0	0.0%
CLASS IV MILK	4,138	289	1,331.8%	3,782	9.4%	13,849	2,806	393.5%
DRY WHEY	1,022	354	188.7%	747	36.8%	2,506	1,492	68.0%
FEEDER CATTLE	33,367	45,457	-26.6%	17,691	88.6%	76,968	109,167	-29.5%
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	0	0.0%
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	549,725	223,479	146.0%	231,617	137.3%	1,033,430	554,463	86.4%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
LUMBER	2,250	1,551	45.1%	1,182	90.4%	5,740	5,623	2.1%
LV CATL CSO	30	5	500.0%	35	-14.3%	409	10	3,990.0%
MILK	28,944	22,587	28.1%	31,576	-8.3%	106,883	77,171	38.5%
MLK MID OPTIONS	38	39	-2.6%	13	192.3%	106	123	-13.8%
NFD MILK	5,801	6,046	-4.1%	6,589	-12.0%	29,186	14,744	98.0%



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TOTAL FUTURES GROUP								
Interest Rate Futures	70,338,053	87,334,802	-19.5%	46,885,511	50.0%	178,971,247	247,687,888	-27.7%
Equity Index Futures	55,854,937	66,754,991	-16.3%	36,561,409	52.8%	141,891,475	165,840,640	-14.4%
FX Futures	20,643,806	21,977,834	-6.1%	13,519,162	52.7%	50,562,368	61,758,528	-18.1%
Foreign Exchange Futures	0	3,540	-100.0%	0	0.0%	0	10,203	-100.0%
Ag Products Futures	4,076,959	3,324,867	22.6%	2,488,617	63.8%	9,724,215	8,583,275	13.3%
TOTAL FUTURES	150,913,755	179,396,034	-15.9%	99,454,699	51.7%	381,149,305	483,880,534	-21.2%
TOTAL OPTIONS GROUP								
Equity Index Options	12,356,535	18,544,077	-33.4%	10,610,748	16.5%	36,941,507	66,137,354	-44.1%
Interest Rate Options	37,924,084	36,042,341	5.2%	29,955,407	26.6%	104,923,892	121,284,469	-13.5%
FX Options	1,246,853	1,528,069	-18.4%	962,720	29.5%	3,407,837	5,335,936	-36.1%
Ag Products Options	893,388	638,058	40.0%	469,676	90.2%	1,898,197	1,616,874	17.4%
Foreign Exchange Options	1,436	333	331.2%	851	68.7%	2,808	1,506	86.5%
TOTAL OPTIONS	52,422,296	56,752,878	-7.6%	41,999,402	24.8%	147,174,241	194,376,139	-24.3%
TOTAL COMBINED								
Interest Rate	108,262,137	123,377,143	-12.3%	76,840,918	40.9%	283,895,139	368,972,357	-23.1%
Equity Index	68,211,472	85,299,068	-20.0%	47,172,157	44.6%	178,832,982	231,977,994	-22.9%
FX	21,890,659	23,505,903	-6.9%	14,481,882	51.2%	53,970,205	67,094,464	-19.6%
Foreign Exchange	1,436	3,873	-62.9%	851	68.7%	2,808	11,709	-76.0%
Ag Products	4,970,347	3,962,925	25.4%	2,958,293	68.0%	11,622,412	10,200,149	13.9%
GRAND TOTAL	203,336,051	236,148,912	-13.9%	141,454,101	43.7%	528,323,546	678,256,673	-22.1%

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