

CME Exchange Volume Report - Monthly

	VOLUME OCT 2018	VOLUME OCT 2017	% CHG	VOLUME SEP 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	0	2,091	-100.0%	115	-100.0%	31,742	49,955	-36.5%
EURODOLLARS	72,841,873	52,213,924	39.5%	55,083,996	32.2%	634,288,868	543,415,667	16.7%
SOFR	184,935	0	-	87,706	110.9%	550,772	0	-
SONIA	61,399	0	-	0	-	61,399	0	-
Interest Rate Options								
EURODOLLARS	16,903,021	11,729,078	44.1%	11,136,799	51.8%	148,975,232	132,372,811	12.5%
EURO MIDCURVE	16,477,064	21,492,066	-23.3%	14,212,459	15.9%	152,283,481	160,109,177	-4.9%
	6,600	0	-	251	2,529.5%	6,851	0	-
Equity Index Futures								
BITCOIN FUTURES	57,157	0	-	62,014	-7.8%	717,488	0	-
E-mini FTSE 100 (USD)	1,827	593	208.1%	918	99.0%	14,232	979	1,353.7%
E-mini FTSE China 50	986	1,842	-46.5%	657	50.1%	10,751	14,887	-27.8%
E-MINI MIDCAP	531,815	229,221	132.0%	481,588	10.4%	3,973,514	3,592,354	10.6%
E-MINI NASDAQ 100	16,683,991	5,498,937	203.4%	9,416,349	77.2%	96,444,520	56,551,249	70.5%
E-MINI RUSSELL 1000	13,662	5,413	152.4%	23,900	-42.8%	145,417	36,604	297.3%
E-MINI RUSSELL 1000 GROWTH	11,057	4,937	124.0%	13,235	-16.5%	110,782	31,758	248.8%
E-MINI RUSSELL 1000 VALUE	14,104	12,117	16.4%	22,391	-37.0%	152,212	65,873	131.1%
E-MINI RUSSELL 2000	4,300,224	1,717,176	150.4%	3,517,310	22.3%	29,798,036	5,454,110	446.3%
E-MINI S&P500	53,155,609	24,444,346	117.5%	33,325,271	59.5%	354,975,284	307,335,519	15.5%
E-MINI S&P REAL ESTATE SELE	10,291	4,389	134.5%	10,318	-0.3%	79,974	60,991	31.1%
FT-SE 100	1,390	799	74.0%	634	119.2%	12,645	5,530	128.7%
FTSE Emerging	817	187	336.9%	482	69.5%	5,051	456	1,007.7%
IBOVESPA INDEX	1,878	1,253	49.9%	863	117.6%	12,147	6,660	82.4%
NASDAQ BIOTECH	0	100	-100.0%	1,312	-100.0%	6,760	3,249	108.1%
NIFTY 50	0	14,123	-100.0%	0	0.0%	54,444	117,121	-53.5%
NIKKEI 225 (\$) STOCK	402,168	245,441	63.9%	273,200	47.2%	3,166,708	2,601,685	21.7%
NIKKEI 225 (YEN) STOCK	1,306,773	872,819	49.7%	743,826	75.7%	8,991,444	8,947,328	0.5%
S&P 500	127,769	65,559	94.9%	217,043	-41.1%	1,412,377	1,236,459	14.2%
S&P 500/GI	0	18	-100.0%	20	-100.0%	73	250	-70.8%
S&P 500/VALUE	43,633	21,376	104.1%	8,979	385.9%	148,780	198,446	-25.0%
S&P 600 SMALLCAP EMINI	0	0	-	1	-100.0%	1	0	-
S&P CONSUMER DSCRTNRY SE	39,769	6,622	500.6%	18,602	113.8%	193,698	74,235	160.9%
S&P CONSUMER STAPLES SECT	29,011	11,311	156.5%	44,750	-35.2%	255,118	162,777	56.7%
S&P ENERGY SECTOR	42,773	6,779	531.0%	39,396	8.6%	344,542	162,636	111.8%
S&P FINANCIAL SECTOR	72,666	11,815	515.0%	75,711	-4.0%	521,578	291,901	78.7%
S&P HEALTH CARE SECTOR	27,354	5,333	412.9%	38,213	-28.4%	186,268	158,225	17.7%
S&P INDUSTRIAL SECTOR	30,580	6,314	384.3%	29,568	3.4%	178,994	87,529	104.5%
S&P MATERIALS SECTOR	20,629	6,748	205.7%	26,081	-20.9%	126,467	84,571	49.5%
S&P TECHNOLOGY SECTOR	95,133	5,043	1,786.4%	50,925	86.8%	339,191	98,254	245.2%
S&P UTILITIES SECTOR	53,671	11,368	372.1%	63,948	-16.1%	416,626	269,722	54.5%
YEN DENOMINATED TOPIX	844	0	-	449	88.0%	5,137	0	-

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Equity Index Options								
E-MINI MIDCAP	0	0	0.0%	0	-	0	0	0.0%
E-MINI NASDAQ 100	320,771	292,479	9.7%	185,156	73.2%	2,433,924	2,339,933	4.0%
E-MINI RUSSELL 2000	16,701	12,380	34.9%	12,513	33.5%	132,143	22,206	495.1%
E-MINI S&P500	7,343,010	3,657,995	100.7%	4,910,266	49.5%	58,469,128	41,361,051	41.4%
EOM E-MINI RUSSELL 2000 END	7,063	1,678	320.9%	10,180	-30.6%	63,859	11,525	454.1%
EOM EMINI S&P	3,963,261	1,962,598	101.9%	2,091,261	89.5%	26,659,621	19,918,687	33.8%
EOM S&P 500	163,092	217,950	-25.2%	153,142	6.5%	1,835,561	1,832,844	0.1%
EOW1 E-MINI RUSSELL 2000 WE	3,421	2,456	39.3%	931	267.5%	20,919	4,935	323.9%
EOW1 E-MINI RUSSELL 2000 WE	3,155	2,650	19.1%	780	304.5%	26,123	4,861	437.4%
EOW1 EMINI S&P 500	1,565,202	1,082,551	44.6%	995,850	57.2%	11,223,203	10,558,773	6.3%
EOW1 S&P 500	108,826	104,396	4.2%	86,343	26.0%	850,211	874,056	-2.7%
EOW2 E-MINI RUSSELL 2000 WE	6,050	4,268	41.8%	3,240	86.7%	49,985	6,668	649.6%
EOW2 EMINI S&P 500	2,033,459	916,206	121.9%	933,897	117.7%	13,018,274	10,531,587	23.6%
EOW2 S&P 500	244,917	206,966	18.3%	69,457	252.6%	1,591,615	1,668,096	-4.6%
EOW3 E-MINI RUSSELL 2000 WE	19,322	20,186	-4.3%	4,330	346.2%	193,526	43,338	346.6%
EOW3 EMINI S&P 500	6,329,971	3,490,647	81.3%	1,842,005	243.6%	37,235,929	34,064,586	9.3%
EOW3 S&P 500	244,449	469,573	-47.9%	102,641	138.2%	2,795,781	3,644,200	-23.3%
EOW4 E-MINI RUSSELL 2000 WE	7,240	5,357	35.2%	201	3,502.0%	53,258	8,449	530.3%
EOW4 EMINI S&P 500	1,865,379	1,083,350	72.2%	67,137	2,678.5%	11,429,053	9,643,492	18.5%
S&P 500	326,012	275,881	18.2%	310,755	4.9%	3,054,869	3,139,003	-2.7%
FX Futures								
AD/CD CROSS RATES	0	73	-100.0%	1	-100.0%	57	838	-93.2%
AD/JY CROSS RATES	3,143	2,596	21.1%	6,290	-50.0%	43,201	28,109	53.7%
AD/NE CROSS RATES	34	130	-73.8%	34	0.0%	733	1,043	-29.7%
AUSTRALIAN DOLLAR	2,225,324	2,250,564	-1.1%	2,375,405	-6.3%	23,681,728	20,107,601	17.8%
BDI	0	0	0.0%	0	0.0%	0	6,243	-100.0%
BP/JY CROSS RATES	2,619	3,250	-19.4%	3,250	-19.4%	32,411	31,615	2.5%
BP/SF CROSS RATES	327	40	717.5%	444	-26.4%	3,681	737	399.5%
BRAZIL REAL	140,785	137,989	2.0%	156,441	-10.0%	1,455,602	954,779	52.5%
BRITISH POUND	2,407,635	2,570,933	-6.4%	2,974,377	-19.1%	27,010,991	25,141,420	7.4%
CANADIAN DOLLAR	1,667,478	1,559,135	6.9%	1,688,720	-1.3%	17,488,046	16,060,861	8.9%
CD/JY CROSS RATES	100	0	0.0%	0	0.0%	1,389	1,490	-6.8%
CHINESE RENMINBI (CNH)	18,250	1,656	1,002.1%	21,260	-14.2%	77,674	15,481	401.7%
CZECK KORUNA (EC)	0	0	-	4	-100.0%	6	0	-
CZECK KORUNA (US)	0	0	-	0	0.0%	72	0	-
EC/AD CROSS RATES	1,860	2,087	-10.9%	6,352	-70.7%	24,145	32,862	-26.5%
EC/CD CROSS RATES	1,283	4,143	-69.0%	6,763	-81.0%	36,105	45,976	-21.5%
EC/NOK CROSS RATES	235	724	-67.5%	772	-69.6%	3,992	2,130	87.4%
EC/SEK CROSS RATES	137	888	-84.6%	1,656	-91.7%	7,980	7,641	4.4%
EFX/BP CROSS RATES	62,402	62,095	0.5%	154,497	-59.6%	868,196	796,134	9.1%
EFX/JY CROSS RATES	66,120	53,955	22.5%	130,217	-49.2%	877,739	698,075	25.7%
EFX/SF CROSS RATES	28,561	23,291	22.6%	53,816	-46.9%	310,168	384,218	-19.3%
E-MICRO AUD/USD	110,881	81,737	35.7%	121,585	-8.8%	1,078,769	862,879	25.0%
E-MICRO CAD/USD	14,438	19,073	-24.3%	13,711	5.3%	173,848	205,166	-15.3%
E-MICRO CHF/USD	1,493	1,096	36.2%	1,995	-25.2%	14,786	9,670	52.9%
E-MICRO EUR/USD	347,754	230,858	50.6%	332,456	4.6%	3,712,638	2,542,085	46.0%
E-MICRO GBP/USD	27,588	55,130	-50.0%	46,347	-40.5%	455,857	576,608	-20.9%
E-MICRO INR/USD	7,832	2,412	224.7%	5,862	33.6%	48,684	25,681	89.6%



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FX Futures								
E-MICRO JPY/USD	31,270	30,264	3.3%	23,194	34.8%	306,829	389,702	-21.3%
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/CNH	0	0	0.0%	0	-	0	0	0.0%
E-MICRO USD/JPY	0	0	0.0%	0	-	0	0	0.0%
E-MINI EURO FX	95,775	81,016	18.2%	113,253	-15.4%	1,037,411	946,076	9.7%
E-MINI JAPANESE YEN	14,586	10,351	40.9%	8,812	65.5%	131,995	298,545	-55.8%
EURO FX	5,418,991	4,704,723	15.2%	6,216,100	-12.8%	58,804,714	46,400,089	26.7%
HUNGARIAN FORINT (EC)	40	0	-	0	0.0%	58	0	-
HUNGARIAN FORINT (US)	74	0	-	66	12.1%	577	0	-
INDIAN RUPEE	126,243	53,432	136.3%	89,647	40.8%	911,458	358,003	154.6%
JAPANESE YEN	3,624,043	3,425,372	5.8%	2,585,913	40.1%	30,966,450	34,994,572	-11.5%
KOREAN WON	977	35	2,691.4%	982	-0.5%	5,041	313	1,510.5%
MEXICAN PESO	1,507,449	1,170,600	28.8%	1,530,828	-1.5%	14,397,965	10,680,584	34.8%
NEW ZEALND DOLLAR	506,741	586,848	-13.7%	617,895	-18.0%	6,319,727	5,275,575	19.8%
NKR/USD CROSS RATE	7,501	1,381	443.2%	10,971	-31.6%	55,381	20,927	164.6%
POLISH ZLOTY (EC)	12	7	71.4%	26	-53.8%	186	388	-52.1%
POLISH ZLOTY (US)	170	48	254.2%	79	115.2%	1,026	3,322	-69.1%
RMB USD	2	4	-50.0%	0	0.0%	25	320	-92.2%
RUSSIAN RUBLE	42,883	23,648	81.3%	91,938	-53.4%	602,108	503,562	19.6%
S.AFRICAN RAND	35,283	46,108	-23.5%	60,100	-41.3%	479,083	562,201	-14.8%
SF/JY CROSS RATES	0	0	0.0%	7	-100.0%	199	32	521.9%
SHEKEL	13	202	-93.6%	13	0.0%	2,610	451	478.7%
SKR/USD CROSS RATES	7,303	1,534	376.1%	9,919	-26.4%	52,458	26,681	96.6%
SWISS FRANC	564,462	551,522	2.3%	709,107	-20.4%	6,125,687	5,735,394	6.8%
TURKISH LIRA	1,278	330	287.3%	519	146.2%	36,448	18,670	95.2%
USDZAR	10	0	0.0%	0	0.0%	15	0	0.0%



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FX Options								
AUD/USD PQO 2pm Fix	129,858	126,533	2.6%	136,871	-5.1%	1,313,798	1,136,109	15.6%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	0.0%	0	2	-100.0%
AUSTRALIAN DOLLAR	0	0	0.0%	0	0.0%	0	212,674	-100.0%
BRITISH POUND	0	0	0.0%	0	0.0%	0	476,257	-100.0%
BRITISH POUND (EU)	2	1,605	-99.9%	3	-33.3%	277	4,251	-93.5%
CAD/USD PQO 2pm Fix	167,801	184,737	-9.2%	157,926	6.3%	1,644,059	1,429,963	15.0%
CANADIAN DOLLAR	0	0	0.0%	0	0.0%	0	190,922	-100.0%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	0.0%	63	111	-43.2%
CHF/USD PQO 2pm Fix	2,820	12,157	-76.8%	1,488	89.5%	28,867	34,721	-16.9%
EFX/JY CROSS RATES	0	0	-	0	0.0%	2,870	0	-
EURO FX	0	0	0.0%	0	0.0%	0	1,319,366	-100.0%
EURO FX (EU)	0	46	-100.0%	3	-100.0%	59	489	-87.9%
EUR/USD PQO 2pm Fix	668,607	852,657	-21.6%	563,871	18.6%	7,555,335	6,357,378	18.8%
GBP/USD PQO 2pm Fix	350,171	322,085	8.7%	297,564	17.7%	2,672,674	2,088,807	28.0%
JAPANESE YEN	0	0	0.0%	0	0.0%	0	576,337	-100.0%
JAPANESE YEN (EU)	0	0	0.0%	0	0.0%	0	180	-100.0%
JPY/USD PQO 2pm Fix	316,206	260,173	21.5%	179,767	75.9%	2,644,724	2,656,226	-0.4%
MEXICAN PESO	2,499	13,802	-81.9%	1,930	29.5%	21,075	35,042	-39.9%
NEW ZEALND DOLLAR	16	0	-	0	-	16	0	-
RUSSIAN RUBLE	0	0	0.0%	0	-	0	0	0.0%
SWISS FRANC	0	0	0.0%	0	0.0%	0	5,710	-100.0%
SWISS FRANC (EU)	0	0	0.0%	0	0.0%	0	15	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	3,927	3,483	12.7%	1,671	135.0%	21,399	26,870	-20.4%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	1,274	0	-	1,252	1.8%	9,452	0	-



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Ag Products Futures								
BUTTER CS	4,897	3,636	34.7%	4,056	20.7%	43,044	32,435	32.7%
CASH-SETTLED CHEESE	17,814	11,077	60.8%	8,663	105.6%	107,997	100,097	7.9%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
CATTLE	1,397,371	1,228,096	13.8%	1,433,181	-2.5%	13,852,068	13,673,170	1.3%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	600	1,100	-45.5%
CDD WEATHER	0	0	0.0%	0	0.0%	2,150	26,250	-91.8%
CLASS IV MILK	1,030	509	102.4%	511	101.6%	6,359	9,707	-34.5%
DRY WHEY	2,671	1,068	150.1%	1,517	76.1%	14,353	17,313	-17.1%
FEEDER CATTLE	331,588	328,842	0.8%	293,434	13.0%	3,071,228	3,018,833	1.7%
GOLDMAN SACHS	31,766	34,500	-7.9%	29,492	7.7%	314,900	341,635	-7.8%
GSCI EXCESS RETURN FUT	1,617	347	366.0%	104,970	-98.5%	349,801	321,738	8.7%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	50	-100.0%	50	0	0.0%
HDD WEATHER	250	300	-16.7%	9,100	-97.3%	9,855	1,450	579.7%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	18,000	400	4,400.0%
HOGS	1,140,731	955,604	19.4%	1,241,177	-8.1%	11,531,181	9,412,551	22.5%
HOUSING INDEX	22	9	144.4%	2	1,000.0%	89	131	-32.1%
LUMBER	20,532	21,713	-5.4%	14,424	42.3%	190,823	167,974	13.6%
MALAYSIAN PALM SWAP	1,080	8,316	-87.0%	5,360	-79.9%	43,894	95,492	-54.0%
MILK	35,993	22,205	62.1%	22,004	63.6%	242,636	267,123	-9.2%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	3,892	6,943	-43.9%	4,143	-6.1%	50,006	51,130	-2.2%
PALM OIL	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	0	2,005	-100.0%	7,524	-100.0%	33,838	104,203	-67.5%
USD CRUDE PALM OIL	780	2,040	-61.8%	680	14.7%	7,520	3,544	112.2%
Ag Products Options								
BUTTER CS	2,994	2,793	7.2%	6,576	-54.5%	40,660	17,670	130.1%
CASH-SETTLED CHEESE	13,026	17,891	-27.2%	9,632	35.2%	102,310	90,061	13.6%
CATTLE	175,166	275,398	-36.4%	193,984	-9.7%	2,333,509	2,464,188	-5.3%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	700	2,800	-75.0%
CDD WEATHER	0	0	0.0%	0	0.0%	0	47,000	-100.0%
CLASS IV MILK	681	1,860	-63.4%	1,105	-38.4%	10,981	17,440	-37.0%
DRY WHEY	567	1,459	-61.1%	848	-33.1%	6,483	5,278	22.8%
FEEDER CATTLE	26,070	38,271	-31.9%	24,403	6.8%	293,714	349,783	-16.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	1,000	-100.0%	6,000	-100.0%	9,000	11,500	-21.7%
HDD WEATHER	250	0	0.0%	0	0.0%	250	1,250	-80.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	1,500	-100.0%
HOGS	268,205	255,695	4.9%	252,966	6.0%	2,384,314	2,180,179	9.4%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	42	-100.0%
LUMBER	2,357	1,766	33.5%	1,389	69.7%	17,954	11,895	50.9%
LV CATL CSO	20	53	-62.3%	169	-88.2%	302	1,972	-84.7%
MILK	41,738	33,763	23.6%	36,836	13.3%	350,221	350,891	-0.2%
MLK MID OPTIONS	38	88	-56.8%	12	216.7%	452	614	-26.4%
NFD MILK	4,583	7,047	-35.0%	4,644	-1.3%	49,720	43,500	14.3%

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CME Exchange Volume Report - Monthly

	VOLUME OCT 2018	VOLUME OCT 2017	% CHG	VOLUME SEP 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	73,088,207	52,216,015	40.0%	55,171,817	32.5%	634,932,781	543,465,622	16.8%
Equity Index Futures	77,077,581	33,211,979	132.1%	48,507,954	58.9%	502,800,259	387,651,358	29.7%
FX Futures	19,121,385	17,751,280	7.7%	20,171,624	-5.2%	197,645,949	174,754,749	13.1%
Foreign Exchange Futures	3,927	3,483	12.7%	1,671	135.0%	21,399	26,870	-20.4%
Ag Products Futures	2,992,034	2,627,210	13.9%	3,180,288	-5.9%	29,890,392	27,646,276	8.1%
TOTAL FUTURES	172,283,134	105,809,967	62.8%	127,033,354	35.6%	1,365,290,780	1,133,544,875	20.4%
TOTAL OPTIONS GROUP								
Equity Index Options	24,571,301	13,809,567	77.9%	11,780,085	108.6%	171,136,982	139,678,290	22.5%
Interest Rate Options	33,386,685	33,221,144	0.5%	25,349,509	31.7%	301,265,564	292,481,988	3.0%
FX Options	1,637,980	1,773,795	-7.7%	1,339,423	22.3%	15,883,817	16,524,560	-3.9%
Ag Products Options	535,695	637,084	-15.9%	538,564	-0.5%	5,600,570	5,597,563	0.1%
Foreign Exchange Options	1,274	0	-	1,252	1.8%	9,452	0	-
TOTAL OPTIONS	60,132,935	49,441,590	21.6%	39,008,833	54.2%	493,896,385	454,282,401	8.7%
TOTAL COMBINED								
Interest Rate	106,474,892	85,437,159	24.6%	80,521,326	32.2%	936,198,345	835,947,610	12.0%
Equity Index	101,648,882	47,021,546	116.2%	60,288,039	68.6%	673,937,241	527,329,648	27.8%
FX	20,759,365	19,525,075	6.3%	21,511,047	-3.5%	213,529,766	191,279,309	11.6%
Foreign Exchange	5,201	3,483	49.3%	2,923	77.9%	30,851	26,870	14.8%
Ag Products	3,527,729	3,264,294	8.1%	3,718,852	-5.1%	35,490,962	33,243,839	6.8%
GRAND TOTAL	232,416,069	155,251,557	49.7%	166,042,187	40.0%	1,859,187,165	1,587,827,276	17.1%

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