

CME Exchange Volume Report - Monthly

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Interest Rate Futures								
EUROYEN	0	0	0.0%	0	0.0%	0	0	0.0%
EURODOLLARS	60,730,178	60,557,669	0.3%	45,661,913	33.0%	60,730,178	60,557,669	0.3%
1-MONTH EURODOLLAR	966	3,429	-71.8%	6,458	-85.0%	966	3,429	-71.8%
EURO 5YR BUNDLE	0	28	-100.0%	0	0.0%	0	28	-100.0%
2YR BUNDLE	0	295	-100.0%	0	0.0%	0	295	-100.0%
3YR BUNDLE	0	20	-100.0%	0	0.0%	0	20	-100.0%
Interest Rate Options								
EURODOLLARS	22,610,040	9,522,008	137.5%	12,137,268	86.3%	22,610,040	9,522,008	137.5%
EURO MIDCURVE	18,270,711	11,004,904	66.0%	12,316,859	48.3%	18,270,711	11,004,904	66.0%
Equity Index Futures								
E-MINI S&P500	47,987,342	38,361,781	25.1%	43,311,815	10.8%	47,987,342	38,361,781	25.1%
S&P 500	186,134	200,265	-7.1%	386,233	-51.8%	186,134	200,265	-7.1%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	0	0.0%
E-MINI MIDCAP	529,519	414,909	27.6%	607,797	-12.9%	529,519	414,909	27.6%
S&P 400 MIDCAP	0	947	-100.0%	0	0.0%	0	947	-100.0%
S&P 500 GROWTH	12	7	71.4%	54	-77.8%	12	7	71.4%
S&P 500/VALUE	23,807	15	158,613.3%	3,618	558.0%	23,807	15	158,613.3%
E-MINI RUSSELL 1000	1,541	0	-	2,003	-23.1%	1,541	0	-
E-MINI NASDAQ 100	8,223,565	6,833,338	20.3%	6,301,273	30.5%	8,223,565	6,833,338	20.3%
NASDAQ	0	23,033	-100.0%	0	0.0%	0	23,033	-100.0%
NIKKEI 225 (\$) STOCK	502,422	404,453	24.2%	412,710	21.7%	502,422	404,453	24.2%
NIKKEI 225 (YEN) STOCK	1,700,753	1,153,329	47.5%	1,242,204	36.9%	1,700,753	1,153,329	47.5%
NASDAQ BIOTECH	0	0	0.0%	63	-100.0%	0	0	0.0%
S&P MATERIALS SECTOR	3,204	3,746	-14.5%	4,264	-24.9%	3,204	3,746	-14.5%
S&P UTILITIES SECTOR	9,180	5,376	70.8%	17,684	-48.1%	9,180	5,376	70.8%
S&P HEALTH CARE SECTOR	8,276	5,721	44.7%	12,022	-31.2%	8,276	5,721	44.7%
S&P CONSUMER DSCRTNRY SE	14,924	4,770	212.9%	24,247	-38.5%	14,924	4,770	212.9%
S&P TECHNOLOGY SECTOR	4,828	2,158	123.7%	9,833	-50.9%	4,828	2,158	123.7%
S&P CONSUMER STAPLES SECT	18,889	1,113	1,597.1%	35,099	-46.2%	18,889	1,113	1,597.1%
S&P ENERGY SECTOR	10,051	3,144	219.7%	8,942	12.4%	10,051	3,144	219.7%
S&P FINANCIAL SECTOR	8,611	1,655	420.3%	13,208	-34.8%	8,611	1,655	420.3%
S&P INDUSTRIAL SECTOR	2,409	2,957	-18.5%	5,156	-53.3%	2,409	2,957	-18.5%
E-MICRO NIFTY	0	0	-	0	0.0%	0	0	-
IBOVESPA INDEX	358	105	241.0%	635	-43.6%	358	105	241.0%
E-MINI RUSSELL 1000 GROWTH	760	0	-	1,327	-42.7%	760	0	-
FT-SE 100	2,354	0	-	1,970	19.5%	2,354	0	-
E-MINI RUSSELL 1000 VALUE	1,110	0	-	1,204	-7.8%	1,110	0	-
ENERGY SECTOR	20	0	-	0	-	20	0	-

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Equity Index Options								
E-MINI S&P500	8,291,270	6,929,935	19.6%	6,630,687	25.0%	8,291,270	6,929,935	19.6%
S&P 500	968,815	755,680	28.2%	865,366	12.0%	968,815	755,680	28.2%
E-MINI MIDCAP	1	10	-90.0%	0	0.0%	1	10	-90.0%
E-MINI NASDAQ 100	344,813	159,240	116.5%	214,548	60.7%	344,813	159,240	116.5%
NASDAQ	0	20	-100.0%	0	0.0%	0	20	-100.0%
EOM S&P 500	126,134	128,121	-1.6%	101,845	23.8%	126,134	128,121	-1.6%
EOM EMINI S&P	1,514,678	1,289,459	17.5%	1,284,031	18.0%	1,514,678	1,289,459	17.5%
EOW1 S&P 500	31,237	35,376	-11.7%	6,886	353.6%	31,237	35,376	-11.7%
EOW1 EMINI S&P 500	606,684	869,856	-30.3%	595,307	1.9%	606,684	869,856	-30.3%
EOW2 S&P 500	56,162	82,128	-31.6%	102,774	-45.4%	56,162	82,128	-31.6%
EOW2 EMINI S&P 500	849,522	864,857	-1.8%	1,294,999	-34.4%	849,522	864,857	-1.8%
EOW4 EMINI S&P 500	1,341,736	1,077,987	24.5%	965,759	38.9%	1,341,736	1,077,987	24.5%
FX Futures								
AUSTRALIAN DOLLAR	2,273,056	1,893,560	20.0%	1,827,571	24.4%	2,273,056	1,893,560	20.0%
BRITISH POUND	1,919,076	2,024,558	-5.2%	1,985,348	-3.3%	1,919,076	2,024,558	-5.2%
BRAZIL REAL	56,163	56,021	0.3%	65,632	-14.4%	56,163	56,021	0.3%
CANADIAN DOLLAR	1,794,772	1,371,697	30.8%	1,630,182	10.1%	1,794,772	1,371,697	30.8%
E-MINI EURO FX	110,684	139,676	-20.8%	129,115	-14.3%	110,684	139,676	-20.8%
EURO FX	4,077,140	5,560,315	-26.7%	6,077,947	-32.9%	4,077,140	5,560,315	-26.7%
E-MINI JAPANESE YEN	41,493	27,347	51.7%	20,921	98.3%	41,493	27,347	51.7%
JAPANESE YEN	3,637,772	4,041,910	-10.0%	3,075,768	18.3%	3,637,772	4,041,910	-10.0%
MEXICAN PESO	1,089,100	822,046	32.5%	1,061,399	2.6%	1,089,100	822,046	32.5%
NEW ZEALND DOLLAR	449,819	430,266	4.5%	432,284	4.1%	449,819	430,266	4.5%
NKR/USD CROSS RATE	616	823	-25.2%	2,749	-77.6%	616	823	-25.2%
RUSSIAN RUBLE	33,720	14,082	139.5%	36,371	-7.3%	33,720	14,082	139.5%
S.AFRICAN RAND	11,580	7,191	61.0%	38,994	-70.3%	11,580	7,191	61.0%
SWISS FRANC	406,570	751,978	-45.9%	607,833	-33.1%	406,570	751,978	-45.9%
AD/CD CROSS RATES	15	45	-66.7%	16	-6.2%	15	45	-66.7%
AD/JY CROSS RATES	8,557	3,726	129.7%	5,204	64.4%	8,557	3,726	129.7%
AD/NE CROSS RATES	117	69	69.6%	64	82.8%	117	69	69.6%
BP/JY CROSS RATES	2,032	792	156.6%	3,046	-33.3%	2,032	792	156.6%
BP/SF CROSS RATES	16	401	-96.0%	141	-88.7%	16	401	-96.0%
CD/JY CROSS RATES	2	15	-86.7%	1	100.0%	2	15	-86.7%
EC/AD CROSS RATES	2,468	611	303.9%	4,810	-48.7%	2,468	611	303.9%
EC/CD CROSS RATES	3,139	3,491	-10.1%	5,765	-45.6%	3,139	3,491	-10.1%
EC/NOK CROSS RATES	3	0	0.0%	8	-62.5%	3	0	0.0%
EC/SEK CROSS RATES	44	47	-6.4%	802	-94.5%	44	47	-6.4%
EFX/BP CROSS RATES	80,713	68,358	18.1%	121,138	-33.4%	80,713	68,358	18.1%
EFX/JY CROSS RATES	40,182	56,485	-28.9%	72,879	-44.9%	40,182	56,485	-28.9%
EFX/SF CROSS RATES	30,534	64,180	-52.4%	73,751	-58.6%	30,534	64,180	-52.4%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	0	0	0.0%
SKR/USD CROSS RATES	933	566	64.8%	3,126	-70.2%	933	566	64.8%
CZECK KORUNA (US)	0	0	0.0%	0	0.0%	0	0	0.0%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	0	0	0.0%
HUNGARIAN FORINT (US)	0	0	0.0%	0	0.0%	0	0	0.0%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	0	0.0%
POLISH ZLOTY (US)	582	3,297	-82.3%	2,614	-77.7%	582	3,297	-82.3%
POLISH ZLOTY (EC)	5,097	0	0.0%	6,405	-20.4%	5,097	0	0.0%

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FX Futures								
SHEKEL	0	2	-100.0%	0	0.0%	0	2	-100.0%
RMB USD	540	177	205.1%	428	26.2%	540	177	205.1%
KOREAN WON	7	13	-46.2%	395	-98.2%	7	13	-46.2%
TURKISH LIRA	0	12	-100.0%	4	-100.0%	0	12	-100.0%
TURKISH LIRA (EU)	0	4	-100.0%	0	0.0%	0	4	-100.0%
E-MICRO EUR/USD	432,792	347,810	24.4%	351,169	23.2%	432,792	347,810	24.4%
E-MICRO GBP/USD	46,694	37,261	25.3%	31,755	47.0%	46,694	37,261	25.3%
E-MICRO USD/CAD	0	2	-100.0%	0	0.0%	0	2	-100.0%
E-MICRO USD/CHF	0	0	0.0%	4	-100.0%	0	0	0.0%
E-MICRO USD/JPY	0	1	-100.0%	10	-100.0%	0	1	-100.0%
E-MICRO AUD/USD	88,039	64,203	37.1%	51,043	72.5%	88,039	64,203	37.1%
MICRO CHF/USD	2,095	5,878	-64.4%	2,385	-12.2%	2,095	5,878	-64.4%
INDIAN RUPEE	12,355	6,451	91.5%	7,061	75.0%	12,355	6,451	91.5%
USDZAR	0	0	0.0%	31	-100.0%	0	0	0.0%
E-MICRO JPY/USD	23,704	25,424	-6.8%	8,918	165.8%	23,704	25,424	-6.8%
E-MICRO CAD/USD	18,089	13,774	31.3%	14,083	28.4%	18,089	13,774	31.3%
CHINESE RENMINBI (CNH)	2,747	507	441.8%	1,902	44.4%	2,747	507	441.8%
E-MICRO USD/CNH	32	42	-23.8%	43	-25.6%	32	42	-23.8%
E-MICRO INR/USD	97	553	-82.5%	72	34.7%	97	553	-82.5%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	0.0%	0	0	0.0%
FX Options								
AUSTRALIAN DOLLAR	158,383	125,392	26.3%	101,700	55.7%	158,383	125,392	26.3%
BRITISH POUND	206,528	214,854	-3.9%	154,479	33.7%	206,528	214,854	-3.9%
BRAZIL REAL	0	0	0.0%	0	0.0%	0	0	0.0%
CANADIAN DOLLAR	236,878	122,145	93.9%	148,155	59.9%	236,878	122,145	93.9%
EURO FX	743,676	1,283,453	-42.1%	997,041	-25.4%	743,676	1,283,453	-42.1%
JAPANESE YEN	331,627	224,247	47.9%	230,823	43.7%	331,627	224,247	47.9%
MEXICAN PESO	2,675	1,019	162.5%	1,867	43.3%	2,675	1,019	162.5%
NEW ZEALND DOLLAR	0	10	-100.0%	0	0.0%	0	10	-100.0%
RUSSIAN RUBLE	173	0	0.0%	343	-49.6%	173	0	0.0%
SWISS FRANC	9,474	38,125	-75.2%	9,241	2.5%	9,474	38,125	-75.2%
JAPANESE YEN (EU)	653	660	-1.1%	180	262.8%	653	660	-1.1%
EURO FX (EU)	5,937	7,579	-21.7%	3,588	65.5%	5,937	7,579	-21.7%
SWISS FRANC (EU)	0	0	0.0%	0	0.0%	0	0	0.0%
CANADIAN DOLLAR (EU)	570	523	9.0%	149	282.6%	570	523	9.0%
BRITISH POUND (EU)	2,029	971	109.0%	1,148	76.7%	2,029	971	109.0%
AUSTRALIAN DLR (EU)	413	92	348.9%	24	1,620.8%	413	92	348.9%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,127,638	1,282,179	-12.1%	1,173,886	-3.9%	1,127,638	1,282,179	-12.1%
FEEDER CATTLE	188,497	238,256	-20.9%	230,741	-18.3%	188,497	238,256	-20.9%
LEAN HOGS	665,222	883,049	-24.7%	567,677	17.2%	665,222	883,049	-24.7%
LUMBER	13,340	13,744	-2.9%	16,065	-17.0%	13,340	13,744	-2.9%
MILK	20,769	30,448	-31.8%	25,218	-17.6%	20,769	30,448	-31.8%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	7,042	2,832	148.7%	6,174	14.1%	7,042	2,832	148.7%
BUTTER CS	3,085	2,365	30.4%	2,848	8.3%	3,085	2,365	30.4%
CLASS IV MILK	982	889	10.5%	1,987	-50.6%	982	889	10.5%
DRY WHEY	1,684	2,582	-34.8%	2,858	-41.1%	1,684	2,582	-34.8%
GSCI EXCESS RETURN FUT	2,452	2,277	7.7%	63,648	-96.1%	2,452	2,277	7.7%
GOLDMAN SACHS	28,761	30,680	-6.3%	33,549	-14.3%	28,761	30,680	-6.3%
HDD WEATHER	276	750	-63.2%	425	-35.1%	276	750	-63.2%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	50	-100.0%	0	0.0%	0	50	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
WKLY AVG TEMP	0	0	0.0%	0	0.0%	0	0	0.0%
HOUSING INDEX	9	8	12.5%	10	-10.0%	9	8	12.5%
CASH-SETTLED CHEESE	10,664	13,303	-19.8%	18,269	-41.6%	10,664	13,303	-19.8%
OTC SP GSCI ER SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	26,144	-100.0%	0	0	0.0%
MALAYSIAN PALM SWAP	4,800	3,480	37.9%	6,440	-25.5%	4,800	3,480	37.9%
Commodities and Alternative Investments								
Options								
LIVE CATTLE	389,790	383,441	1.7%	474,515	-17.9%	389,790	383,441	1.7%
FEEDER CATTLE	34,071	46,591	-26.9%	45,575	-25.2%	34,071	46,591	-26.9%
LEAN HOGS	165,968	236,570	-29.8%	228,719	-27.4%	165,968	236,570	-29.8%
LUMBER	1,052	1,093	-3.8%	965	9.0%	1,052	1,093	-3.8%
MILK	21,266	24,501	-13.2%	22,587	-5.8%	21,266	24,501	-13.2%
MLK MID	66	22	200.0%	62	6.5%	66	22	200.0%
NFD MILK	7,371	1,615	356.4%	4,338	69.9%	7,371	1,615	356.4%
BUTTER CS	2,121	1,390	52.6%	585	262.6%	2,121	1,390	52.6%
CLASS IV MILK	409	697	-41.3%	597	-31.5%	409	697	-41.3%
DRY WHEY	20	455	-95.6%	105	-81.0%	20	455	-95.6%
HDD WEATHER	0	1,600	-100.0%	0	0.0%	0	1,600	-100.0%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	500	-100.0%	0	0.0%	0	500	-100.0%
CDD SEASONAL STRIP	0	500	-100.0%	0	0.0%	0	500	-100.0%
HDD WEATHER EUROPEAN	0	500	-100.0%	0	0.0%	0	500	-100.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
HDD EURO SEASONAL STRIP	0	4,000	-100.0%	0	0.0%	0	4,000	-100.0%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
LV CATL CSO	0	30	-100.0%	0	0.0%	0	30	-100.0%
SBIN HURR	0	0	0.0%	0	0.0%	0	0	0.0%
CASH-SETTLED CHEESE	5,462	6,445	-15.3%	12,066	-54.7%	5,462	6,445	-15.3%
SNOWFALL	0	0	0.0%	0	0.0%	0	0	0.0%



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Foreign Exchange Futures								
CHILEAN PESO	6	10	-40.0%	2	200.0%	6	10	-40.0%
Ags Futures								
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%



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TOTAL FUTURES GROUP								
Interest Rate Futures	60,731,144	60,561,441	0.3%	45,668,371	33.0%	60,731,144	60,561,441	0.3%
Equity Index Futures	59,240,069	47,422,822	24.9%	52,403,361	13.0%	59,240,069	47,422,822	24.9%
FX Futures	16,703,186	17,845,667	-6.4%	17,761,187	-6.0%	16,703,186	17,845,667	-6.4%
Commodities and Alternative Invest	2,075,221	2,506,892	-17.2%	2,175,939	-4.6%	2,075,221	2,506,892	-17.2%
Foreign Exchange Futures	6	10	-40.0%	2	200.0%	6	10	-40.0%
Ags Futures	0	0	0.0%	0	0.0%	0	0	0.0%
TOTAL FUTURES	138,749,626	128,336,832	8.1%	118,008,860	17.6%	138,749,626	128,336,832	8.1%
TOTAL OPTIONS GROUP								
Equity Index Options	14,131,052	12,192,669	15.9%	12,062,202	17.2%	14,131,052	12,192,669	15.9%
Interest Rate Options	40,880,751	20,526,912	99.2%	24,454,127	67.2%	40,880,751	20,526,912	99.2%
FX Options	1,699,016	2,019,070	-15.9%	1,648,738	3.0%	1,699,016	2,019,070	-15.9%
Commodities and Alternative Invest	627,596	709,950	-11.6%	790,114	-20.6%	627,596	709,950	-11.6%
TOTAL OPTIONS	57,338,415	35,448,601	61.8%	38,955,181	47.2%	57,338,415	35,448,601	61.8%
TOTAL COMBINED								
Interest Rate	101,611,895	81,088,353	25.3%	70,122,498	44.9%	101,611,895	81,088,353	25.3%
Equity Index	73,371,121	59,615,491	23.1%	64,465,563	13.8%	73,371,121	59,615,491	23.1%
FX	18,402,202	19,864,737	-7.4%	19,409,925	-5.2%	18,402,202	19,864,737	-7.4%
Commodities and Alternative Invest	2,702,817	3,216,842	-16.0%	2,966,053	-8.9%	2,702,817	3,216,842	-16.0%
Foreign Exchange	6	10	-40.0%	2	200.0%	6	10	-40.0%
Ags	0	0	0.0%	0	0.0%	0	0	0.0%
GRAND TOTAL	196,088,041	163,785,433	19.7%	156,964,041	24.9%	196,088,041	163,785,433	19.7%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.