

CME Exchange Volume Report - Monthly

	VOLUME JUL 2016	VOLUME JUL 2015	% CHG	VOLUME JUN 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%
EURODOLLARS	49,539,882	45,717,276	8.4%	56,564,712	-12.4%	366,686,407	357,504,123	2.6%
1-MONTH EURODOLLAR	849	7,758	-89.1%	2,101	-59.6%	9,230	39,731	-76.8%
EURO 5YR BUNDLE	0	0	0.0%	0	0.0%	0	38	-100.0%
3YR BUNDLE	0	0	0.0%	0	0.0%	0	168	-100.0%
2YR BUNDLE	0	0	0.0%	0	0.0%	0	595	-100.0%
Interest Rate Options								
EURODOLLARS	16,734,090	9,911,189	68.8%	14,277,483	17.2%	106,108,474	60,165,434	76.4%
EURO MIDCURVE	10,140,305	10,479,306	-3.2%	10,610,214	-4.4%	80,265,228	73,795,482	8.8%
Equity Index Futures								
E-MINI S&P500	31,172,356	32,990,142	-5.5%	48,582,959	-35.8%	282,590,993	226,297,842	24.9%
S&P 500	106,235	131,114	-19.0%	344,520	-69.2%	1,385,847	1,685,366	-17.8%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	0	0.0%
E-MINI MIDCAP	305,479	369,498	-17.3%	654,024	-53.3%	3,238,356	2,890,294	12.0%
S&P 400 MIDCAP	0	0	0.0%	0	0.0%	0	6,922	-100.0%
S&P 500 GROWTH	8	7	14.3%	49	-83.7%	163	226	-27.9%
S&P 500/VALUE	5,982	5	119,540.0%	14,966	-60.0%	89,133	236	37,668.2%
E-MINI RUSSELL 1000	107	0	-	365	-70.7%	3,717	0	-
E-MINI NASDAQ 100	3,857,755	5,100,747	-24.4%	6,044,972	-36.2%	40,534,975	36,053,548	12.4%
NASDAQ	0	0	0.0%	0	0.0%	0	91,150	-100.0%
NIKKEI 225 (\$) STOCK	349,588	326,223	7.2%	481,003	-27.3%	2,938,053	2,375,575	23.7%
NIKKEI 225 (YEN) STOCK	1,111,355	950,953	16.9%	1,425,943	-22.1%	9,543,574	7,033,796	35.7%
NASDAQ BIOTECH	124	122	1.6%	0	0.0%	124	1,108	-88.8%
S&P MATERIALS SECTOR	6,743	1,794	275.9%	8,776	-23.2%	38,531	24,524	57.1%
S&P UTILITIES SECTOR	15,122	6,281	140.8%	60,484	-75.0%	172,434	74,309	132.0%
S&P HEALTH CARE SECTOR	6,295	4,581	37.4%	31,992	-80.3%	84,662	79,563	6.4%
S&P CONSUMER DSCRTNRY SE	7,790	4,080	90.9%	24,476	-68.2%	80,355	65,998	21.8%
S&P TECHNOLOGY SECTOR	3,754	2,490	50.8%	17,692	-78.8%	44,933	29,470	52.5%
S&P CONSUMER STAPLES SECT	8,987	8,055	11.6%	81,066	-88.9%	205,127	74,318	176.0%
S&P ENERGY SECTOR	7,084	7,502	-5.6%	15,143	-53.2%	63,797	43,662	46.1%
S&P FINANCIAL SECTOR	5,053	2,996	68.7%	17,577	-71.3%	85,792	26,326	225.9%
S&P INDUSTRIAL SECTOR	4,048	2,524	60.4%	21,965	-81.6%	55,187	20,604	167.8%
E-MICRO NIFTY	0	0	-	0	0.0%	0	0	-
IBOVESPA INDEX	382	619	-38.3%	1,025	-62.7%	4,663	2,665	75.0%
FT-SE 100	1,945	0	-	2,663	-27.0%	12,693	0	-
E-MINI RUSSELL 1000 GROWTH	114	0	-	164	-30.5%	2,276	0	-
E-MINI RUSSELL 1000 VALUE	139	0	-	2,092	-93.4%	6,025	0	-

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Equity Index Options								
E-MINI S&P500	2,046,984	6,771,906	-69.8%	3,839,567	-46.7%	38,816,093	42,826,150	-9.4%
S&P 500	144,025	1,036,966	-86.1%	312,514	-53.9%	4,432,998	5,100,347	-13.1%
E-MINI MIDCAP	1	1	0.0%	0	0.0%	10	28	-64.3%
E-MINI NASDAQ 100	147,233	99,664	47.7%	208,890	-29.5%	1,570,714	784,120	100.3%
NASDAQ	0	0	0.0%	0	0.0%	0	30	-100.0%
EOM S&P 500	278,989	157,688	76.9%	211,989	31.6%	1,251,252	715,940	74.8%
EOM EMINI S&P	1,984,780	1,620,184	22.5%	2,216,541	-10.5%	10,974,698	7,709,534	42.4%
EOW1 S&P 500	55,592	33,072	68.1%	75,446	-26.3%	384,851	220,800	74.3%
EOW1 EMINI S&P 500	814,044	745,771	9.2%	1,327,093	-38.7%	6,499,409	6,215,790	4.6%
EOW2 S&P 500	110,629	78,410	41.1%	231,786	-52.3%	886,476	535,193	65.6%
EOW2 EMINI S&P 500	752,439	1,269,678	-40.7%	1,228,254	-38.7%	6,834,181	6,827,362	0.1%
EOW4 EMINI S&P 500	1,108,737	1,059,400	4.7%	1,716,478	-35.4%	7,608,849	5,944,969	28.0%
EOW3 EMINI S&P 500	3,826,861	0	-	3,643,923	5.0%	9,091,082	0	-
EOW3 S&P 500	461,051	0	-	717,869	-35.8%	1,421,889	0	-
FX Futures								
AUSTRALIAN DOLLAR	1,743,259	1,897,913	-8.1%	2,543,876	-31.5%	14,918,953	14,030,689	6.3%
BRITISH POUND	2,337,080	1,744,785	33.9%	4,033,985	-42.1%	16,809,721	14,829,095	13.4%
BRAZIL REAL	63,316	52,500	20.6%	81,850	-22.6%	573,592	368,994	55.4%
CANADIAN DOLLAR	1,240,452	1,447,068	-14.3%	1,665,278	-25.5%	10,894,009	10,159,932	7.2%
E-MINI EURO FX	61,158	104,763	-41.6%	92,941	-34.2%	575,539	950,736	-39.5%
EURO FX	2,734,239	4,666,042	-41.4%	4,996,014	-45.3%	28,701,547	39,866,066	-28.0%
E-MINI JAPANESE YEN	33,583	13,706	145.0%	37,683	-10.9%	249,122	124,228	100.5%
JAPANESE YEN	2,632,892	2,236,015	17.7%	3,547,590	-25.8%	21,716,385	20,581,619	5.5%
MEXICAN PESO	842,397	856,041	-1.6%	1,234,083	-31.7%	7,635,275	6,291,191	21.4%
NEW ZEALND DOLLAR	405,823	461,934	-12.1%	596,991	-32.0%	3,160,637	2,972,495	6.3%
NKR/USD CROSS RATE	649	379	71.2%	3,162	-79.5%	10,823	7,544	43.5%
RUSSIAN RUBLE	24,535	27,398	-10.4%	56,487	-56.6%	230,606	245,440	-6.0%
S.AFRICAN RAND	11,611	10,052	15.5%	23,848	-51.3%	102,194	102,781	-0.6%
SWISS FRANC	328,087	379,791	-13.6%	650,611	-49.6%	3,269,294	3,319,955	-1.5%
AD/CD CROSS RATES	0	9	-100.0%	1	-100.0%	37	172	-78.5%
AD/JY CROSS RATES	2,324	5,090	-54.3%	5,414	-57.1%	32,446	27,685	17.2%
AD/NE CROSS RATES	55	27	103.7%	117	-53.0%	636	373	70.5%
BP/JY CROSS RATES	3,528	569	520.0%	2,565	37.5%	13,018	8,863	46.9%
BP/SF CROSS RATES	182	238	-23.5%	76	139.5%	309	1,360	-77.3%
CD/JY CROSS RATES	1	23	-95.7%	0	0.0%	10	157	-93.6%
EC/AD CROSS RATES	682	678	0.6%	2,781	-75.5%	12,111	11,385	6.4%
EC/CD CROSS RATES	1,387	878	58.0%	3,688	-62.4%	17,143	18,373	-6.7%
EC/NOK CROSS RATES	0	0	0.0%	2	-100.0%	7	737	-99.1%
EC/SEK CROSS RATES	21	486	-95.7%	719	-97.1%	1,820	2,557	-28.8%
EFX/BP CROSS RATES	35,337	42,244	-16.4%	152,287	-76.8%	563,786	424,654	32.8%
EFX/JY CROSS RATES	26,976	37,015	-27.1%	78,196	-65.5%	318,083	304,867	4.3%
EFX/SF CROSS RATES	13,405	24,192	-44.6%	84,740	-84.2%	259,413	224,715	15.4%
SF/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
SKR/USD CROSS RATES	933	594	57.1%	4,535	-79.4%	12,613	7,855	60.6%
CZECK KORUNA (US)	0	0	0.0%	0	-	0	0	0.0%
CZECK KORUNA (EC)	0	0	0.0%	0	-	0	0	0.0%
HUNGARIAN FORINT (US)	0	0	0.0%	0	0.0%	0	2	-100.0%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	-	0	0	0.0%

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FX Futures								
POLISH ZLOTY (US)	1,061	136	680.1%	2,489	-57.4%	6,145	4,911	25.1%
POLISH ZLOTY (EC)	1	0	0.0%	1,199	-99.9%	19,778	60	32,863.3%
SHEKEL	0	0	0.0%	0	0.0%	0	15	-100.0%
RMB USD	37	736	-95.0%	492	-92.5%	2,774	2,512	10.4%
KOREAN WON	2	9	-77.8%	43	-95.3%	118	173	-31.8%
TURKISH LIRA	0	4	-100.0%	0	0.0%	8	112	-92.9%
TURKISH LIRA (EU)	0	0	0.0%	0	0.0%	0	6	-100.0%
E-MICRO EUR/USD	244,931	369,430	-33.7%	270,253	-9.4%	2,091,176	2,618,809	-20.1%
E-MICRO GBP/USD	118,706	44,630	166.0%	118,815	-0.1%	504,419	296,807	69.9%
E-MICRO USD/CAD	0	2	-100.0%	0	0.0%	22	12	83.3%
E-MICRO USD/CHF	0	2	-100.0%	0	0.0%	1	3	-66.7%
E-MICRO USD/JPY	0	0	0.0%	0	0.0%	4	71	-94.4%
E-MICRO AUD/USD	125,054	61,792	102.4%	109,793	13.9%	667,951	369,665	80.7%
MICRO CHF/USD	895	2,090	-57.2%	2,214	-59.6%	14,271	16,679	-14.4%
INDIAN RUPEE	9,985	8,577	16.4%	20,703	-51.8%	86,417	78,067	10.7%
CHINESE RENMINBI (CNH)	659	687	-4.1%	1,814	-63.7%	10,846	4,057	167.3%
E-MICRO JPY/USD	37,559	7,582	395.4%	33,404	12.4%	206,006	87,944	134.2%
E-MICRO USD/CNH	0	15	-100.0%	1	-100.0%	61	289	-78.9%
E-MICRO CAD/USD	21,611	10,512	105.6%	21,857	-1.1%	143,217	87,732	63.2%
E-MICRO INR/USD	2,510	78	3,117.9%	4,365	-42.5%	11,297	2,063	447.6%
USDZAR	2	69	-97.1%	0	0.0%	6	365	-98.4%
FCXRX	127	0	-	227	-44.1%	410	0	-
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	-	0	0	0.0%
FX Options								
AUSTRALIAN DOLLAR	107,594	158,647	-32.2%	161,989	-33.6%	997,736	936,790	6.5%
BRITISH POUND	186,709	149,301	25.1%	204,510	-8.7%	1,488,201	1,727,494	-13.9%
BRAZIL REAL	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR	112,866	140,779	-19.8%	125,411	-10.0%	1,071,756	793,688	35.0%
EURO FX	484,464	843,419	-42.6%	862,277	-43.8%	5,311,132	7,988,011	-33.5%
JAPANESE YEN	333,060	223,687	48.9%	373,648	-10.9%	2,340,678	1,583,235	47.8%
MEXICAN PESO	2,759	1,746	58.0%	3,233	-14.7%	17,240	10,090	70.9%
NEW ZEALND DOLLAR	0	0	0.0%	0	0.0%	0	13	-100.0%
RUSSIAN RUBLE	0	200	-100.0%	0	0.0%	1,373	200	586.5%
SWISS FRANC	5,985	9,129	-34.4%	5,291	13.1%	49,262	111,069	-55.6%
JAPANESE YEN (EU)	909	517	75.8%	1,219	-25.4%	5,803	2,540	128.5%
EURO FX (EU)	3,891	3,726	4.4%	5,567	-30.1%	27,727	43,222	-35.8%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	110	137	-19.7%	52	111.5%	1,768	1,262	40.1%
BRITISH POUND (EU)	1,329	144	822.9%	706	88.2%	8,966	4,213	112.8%
AUSTRALIAN DLR (EU)	80	210	-61.9%	0	0.0%	1,124	894	25.7%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,070,497	1,166,506	-8.2%	852,469	25.6%	7,439,757	7,584,930	-1.9%
FEEDER CATTLE	191,531	213,709	-10.4%	153,988	24.4%	1,397,027	1,389,962	0.5%
LEAN HOGS	826,532	971,169	-14.9%	937,796	-11.9%	5,187,826	6,067,947	-14.5%
LUMBER	10,911	14,253	-23.4%	16,806	-35.1%	101,289	116,650	-13.2%
MILK	18,030	23,920	-24.6%	44,457	-59.4%	173,298	173,404	-0.1%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	2,980	5,804	-48.7%	4,336	-31.3%	35,264	24,890	41.7%
BUTTER CS	1,995	3,711	-46.2%	2,532	-21.2%	20,596	19,817	3.9%
CLASS IV MILK	1,025	1,850	-44.6%	1,829	-44.0%	6,921	6,340	9.2%
DRY WHEY	755	1,751	-56.9%	1,295	-41.7%	7,789	11,211	-30.5%
GSCI EXCESS RETURN FUT	3,498	462	657.1%	80,351	-95.6%	166,960	128,289	30.1%
GOLDMAN SACHS	27,325	28,286	-3.4%	26,434	3.4%	191,775	197,316	-2.8%
HDD WEATHER	0	0	0.0%	0	0.0%	428	2,152	-80.1%
CDD WEATHER	1,850	582	217.9%	550	236.4%	2,850	4,882	-41.6%
HDD SEASONAL STRIP	0	50	-100.0%	0	0.0%	0	252	-100.0%
CDD SEASONAL STRIP	100	150	-33.3%	175	-42.9%	1,575	1,404	12.2%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	600	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%	50	100	-50.0%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	250	0	-
WKLY AVG TEMP	0	0	0.0%	0	-	0	0	0.0%
HOUSING INDEX	9	5	80.0%	3	200.0%	63	49	28.6%
CASH-SETTLED CHEESE	5,849	12,008	-51.3%	15,461	-62.2%	76,610	68,322	12.1%
OTC SP GSCI ER SWAP	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	26,144	-100.0%	52,288	52,288	0.0%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	7,596	2,732	178.0%	13,680	-44.5%	67,780	27,912	142.8%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	256,743	268,167	-4.3%	282,390	-9.1%	2,608,077	1,931,420	35.0%
FEEDER CATTLE	31,784	39,376	-19.3%	29,844	6.5%	236,356	243,083	-2.8%
LEAN HOGS	214,296	255,319	-16.1%	179,556	19.3%	1,138,572	1,670,005	-31.8%
LUMBER	890	1,500	-40.7%	699	27.3%	6,402	8,259	-22.5%
MILK	23,759	24,613	-3.5%	43,183	-45.0%	184,500	168,668	9.4%
MLK MID	60	51	17.6%	86	-30.2%	279	228	22.4%
NFD MILK	1,557	6,883	-77.4%	2,240	-30.5%	24,573	24,036	2.2%
BUTTER CS	1,025	1,591	-35.6%	936	9.5%	8,923	8,685	2.7%
CLASS IV MILK	2,704	379	613.5%	2,140	26.4%	6,483	4,542	42.7%
DRY WHEY	38	95	-60.0%	3	1,166.7%	667	2,627	-74.6%
HDD WEATHER	0	0	0.0%	0	0.0%	0	2,800	-100.0%
CDD WEATHER	500	0	0.0%	0	0.0%	500	150	233.3%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	2,000	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	750	-100.0%	29,250	66,000	-55.7%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	5,500	1,000	450.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	3,000	-100.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	4,000	-100.0%
HOUSING INDEX	0	0	0.0%	0	0.0%	18	0	0.0%
LV CATL CSO	0	12	-100.0%	6	-100.0%	249	79	215.2%
SBIN HURR	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	6,116	8,993	-32.0%	10,322	-40.7%	49,131	40,734	20.6%
SNOWFALL	0	0	0.0%	0	-	0	0	0.0%
Foreign Exchange Futures								
CHILEAN PESO	0	0	0.0%	0	0.0%	10	64	-84.4%

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TOTAL FUTURES GROUP								
Interest Rate Futures	49,540,731	45,725,034	8.3%	56,566,813	-12.4%	366,695,637	357,544,655	2.6%
Equity Index Futures	36,976,445	39,909,733	-7.3%	57,833,916	-36.1%	341,181,410	276,877,502	23.2%
FX Futures	13,107,052	14,516,781	-9.7%	20,487,189	-36.0%	113,844,056	118,454,872	-3.9%
Commodities and Alternative Invest	2,170,483	2,446,948	-11.3%	2,178,306	-0.4%	14,930,996	15,878,117	-6.0%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	10	64	-84.4%
TOTAL FUTURES	101,794,711	102,598,496	-0.8%	137,066,224	-25.7%	836,652,109	768,755,210	8.8%
TOTAL OPTIONS GROUP								
Equity Index Options	11,731,365	12,872,740	-8.9%	15,730,350	-25.4%	89,772,502	76,880,263	16.8%
Interest Rate Options	26,874,395	20,390,495	31.8%	24,887,697	8.0%	186,373,702	133,960,916	39.1%
FX Options	1,239,756	1,531,642	-19.1%	1,743,903	-28.9%	11,322,766	13,202,721	-14.2%
Commodities and Alternative Invest	539,472	606,979	-11.1%	552,155	-2.3%	4,299,480	4,181,316	2.8%
TOTAL OPTIONS	40,384,988	35,401,856	14.1%	42,914,105	-5.9%	291,768,450	228,225,216	27.8%
TOTAL COMBINED								
Interest Rate	76,415,126	66,115,529	15.6%	81,454,510	-6.2%	553,069,339	491,505,571	12.5%
Equity Index	48,707,810	52,782,473	-7.7%	73,564,266	-33.8%	430,953,912	353,757,765	21.8%
FX	14,346,808	16,048,423	-10.6%	22,231,092	-35.5%	125,166,822	131,657,593	-4.9%
Commodities and Alternative Invest	2,709,955	3,053,927	-11.3%	2,730,461	-0.8%	19,230,476	20,059,433	-4.1%
Foreign Exchange	0	0	0.0%	0	0.0%	10	64	-84.4%
GRAND TOTAL	142,179,699	138,000,352	3.0%	179,980,329	-21.0%	1,128,420,559	996,980,426	13.2%