

CME Exchange Volume Report - Monthly

	VOLUME FEB 2017	VOLUME FEB 2016	% CHG	VOLUME JAN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
EURODOLLARS	57,145,774	58,698,760	-2.6%	62,542,865	-8.6%	119,688,639	119,428,938	0.2%
1-MONTH EURODOLLAR	2,539	790	221.4%	3,334	-23.8%	5,873	1,756	234.5%
2YR BUNDLE	0	0	0.0%	0	-	0	0	0.0%
3YR BUNDLE	0	0	0.0%	0	-	0	0	0.0%
EURO 5YR BUNDLE	0	0	0.0%	0	-	0	0	0.0%
Interest Rate Options								
EURODOLLARS	15,996,783	15,458,814	3.5%	12,014,784	33.1%	28,011,567	38,068,854	-26.4%
EURO MIDCURVE	16,453,488	14,394,367	14.3%	15,709,169	4.7%	32,162,657	32,665,078	-1.5%
Equity Index Futures								
E-MINI S&P500	26,870,682	42,532,116	-36.8%	28,662,822	-6.3%	55,533,504	90,519,458	-38.7%
S&P 500	99,344	168,307	-41.0%	110,481	-10.1%	209,825	346,163	-39.4%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	-	0	0	0.0%
E-MINI MIDCAP	255,217	442,219	-42.3%	356,153	-28.3%	611,370	971,738	-37.1%
S&P 400 MIDCAP	0	0	0.0%	0	-	0	0	0.0%
S&P 500 GROWTH	7	14	-50.0%	8	-12.5%	15	26	-42.3%
S&P 500/VALUE	13,646	18,672	-26.9%	12,669	7.7%	26,315	42,479	-38.1%
E-MINI RUSSELL 1000	705	650	8.5%	583	20.9%	1,288	2,191	-41.2%
E-MINI NASDAQ 100	3,403,005	6,818,356	-50.1%	3,626,555	-6.2%	7,029,560	15,041,921	-53.3%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	256,616	520,736	-50.7%	284,575	-9.8%	541,191	1,023,158	-47.1%
NIKKEI 225 (YEN) STOCK	821,587	1,654,088	-50.3%	1,102,316	-25.5%	1,923,903	3,354,841	-42.7%
DJ US REAL ESTATE	4,139	0	-	688	501.6%	4,827	0	-
NASDAQ BIOTECH	0	0	0.0%	192	-100.0%	192	0	0.0%
S&P MATERIALS SECTOR	4,522	5,342	-15.4%	4,493	0.6%	9,015	8,546	5.5%
S&P UTILITIES SECTOR	15,653	17,445	-10.3%	12,544	24.8%	28,197	26,625	5.9%
S&P HEALTH CARE SECTOR	11,388	8,835	28.9%	9,398	21.2%	20,786	17,111	21.5%
S&P CONSUMER DSCRTNRY SE	5,309	8,029	-33.9%	9,370	-43.3%	14,679	22,953	-36.0%
S&P TECHNOLOGY SECTOR	5,767	2,694	114.1%	3,696	56.0%	9,463	7,522	25.8%
S&P CONSUMER STAPLES SECT	5,480	16,343	-66.5%	5,034	8.9%	10,514	35,232	-70.2%
S&P ENERGY SECTOR	14,176	8,015	76.9%	9,338	51.8%	23,514	18,066	30.2%
S&P FINANCIAL SECTOR	12,003	9,476	26.7%	13,502	-11.1%	25,505	18,087	41.0%
S&P INDUSTRIAL SECTOR	6,559	6,339	3.5%	4,789	37.0%	11,348	8,748	29.7%
E-MICRO NIFTY	0	0	0.0%	0	-	0	0	0.0%
IBOVESPA INDEX	1,127	521	116.3%	333	238.4%	1,460	879	66.1%
FT-SE 100	1,612	1,316	22.5%	2,623	-38.5%	4,235	3,690	14.8%
E-MINI RUSSELL 1000 VALUE	1,403	918	52.8%	1,189	18.0%	2,592	2,028	27.8%
E-MINI RUSSELL 1000 GROWTH	370	400	-7.5%	296	25.0%	666	1,160	-42.6%
NIFTY 50	4,478	9,004	-50.3%	3,256	37.5%	7,734	17,282	-55.2%

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Equity Index Options								
E-MINI S&P500	4,516,097	7,255,438	-37.8%	2,977,563	51.7%	7,493,660	15,546,708	-51.8%
S&P 500	379,711	947,480	-59.9%	162,605	133.5%	542,316	1,916,295	-71.7%
E-MINI MIDCAP	0	0	0.0%	0	0.0%	0	1	-100.0%
E-MINI NASDAQ 100	157,594	220,145	-28.4%	171,708	-8.2%	329,302	564,958	-41.7%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
EOM S&P 500	165,306	133,844	23.5%	188,806	-12.4%	354,112	259,978	36.2%
EOM EMINI S&P	1,573,906	917,740	71.5%	1,757,626	-10.5%	3,331,532	2,432,418	37.0%
EOW1 S&P 500	72,641	55,301	31.4%	59,544	22.0%	132,185	86,538	52.7%
EOW1 EMINI S&P 500	1,125,344	1,173,805	-4.1%	1,033,745	8.9%	2,159,089	1,780,489	21.3%
EOW2 S&P 500	185,743	95,289	94.9%	137,504	35.1%	323,247	151,451	113.4%
EOW2 EMINI S&P 500	1,117,505	1,183,920	-5.6%	1,174,548	-4.9%	2,292,053	2,033,442	12.7%
EOW4 EMINI S&P 500	894,234	983,336	-9.1%	1,053,374	-15.1%	1,947,608	2,325,072	-16.2%
EOW3 S&P 500	329,649	19,645	1,578.0%	372,183	-11.4%	701,832	19,645	3,472.6%
EOW3 EMINI S&P 500	3,469,333	4,518	76,689.1%	3,981,913	-12.9%	7,451,246	4,518	164,823.6%

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	VOLUME FEB 2017	VOLUME FEB 2016	% CHG	VOLUME JAN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
FX Futures								
AUSTRALIAN DOLLAR	1,504,092	1,883,951	-20.2%	1,799,961	-16.4%	3,304,053	4,157,007	-20.5%
BRITISH POUND	1,975,111	2,024,962	-2.5%	2,491,361	-20.7%	4,466,472	3,944,038	13.2%
BRAZIL REAL	92,110	71,383	29.0%	88,476	4.1%	180,586	127,546	41.6%
CANADIAN DOLLAR	1,093,855	1,487,168	-26.4%	1,405,753	-22.2%	2,499,608	3,281,940	-23.8%
E-MINI EURO FX	70,152	88,901	-21.1%	88,215	-20.5%	158,367	199,585	-20.7%
EURO FX	3,667,043	4,559,622	-19.6%	4,328,412	-15.3%	7,995,455	8,636,762	-7.4%
E-MINI JAPANESE YEN	24,559	44,222	-44.5%	37,141	-33.9%	61,700	85,715	-28.0%
JAPANESE YEN	2,739,911	3,997,142	-31.5%	3,844,003	-28.7%	6,583,914	7,634,914	-13.8%
MEXICAN PESO	717,252	1,178,519	-39.1%	1,092,693	-34.4%	1,809,945	2,267,619	-20.2%
NEW ZEALND DOLLAR	418,640	350,036	19.6%	537,500	-22.1%	956,140	799,855	19.5%
NKR/USD CROSS RATE	810	1,124	-27.9%	774	4.7%	1,584	1,740	-9.0%
RUSSIAN RUBLE	21,293	27,544	-22.7%	24,830	-14.2%	46,123	61,264	-24.7%
S.AFRICAN RAND	39,547	9,755	305.4%	34,813	13.6%	74,360	21,335	248.5%
SWISS FRANC	372,024	559,616	-33.5%	474,327	-21.6%	846,351	966,186	-12.4%
AD/CD CROSS RATES	1	9	-88.9%	5	-80.0%	6	24	-75.0%
AD/JY CROSS RATES	1,262	4,429	-71.5%	1,686	-25.1%	2,948	12,986	-77.3%
AD/NE CROSS RATES	25	66	-62.1%	10	150.0%	35	183	-80.9%
BP/JY CROSS RATES	1,250	1,536	-18.6%	2,465	-49.3%	3,715	3,568	4.1%
BP/SF CROSS RATES	0	10	-100.0%	0	0.0%	0	26	-100.0%
CD/JY CROSS RATES	0	4	-100.0%	2	-100.0%	2	6	-66.7%
EC/AD CROSS RATES	551	953	-42.2%	341	61.6%	892	3,421	-73.9%
EC/CD CROSS RATES	1,571	2,698	-41.8%	2,340	-32.9%	3,911	5,837	-33.0%
EC/NOK CROSS RATES	41	0	0.0%	38	7.9%	79	3	2,533.3%
EC/SEK CROSS RATES	63	54	16.7%	70	-10.0%	133	98	35.7%
EFX/BP CROSS RATES	33,623	65,072	-48.3%	41,394	-18.8%	75,017	145,785	-48.5%
EFX/JY CROSS RATES	32,459	46,192	-29.7%	32,564	-0.3%	65,023	86,374	-24.7%
EFX/SF CROSS RATES	18,135	34,270	-47.1%	18,857	-3.8%	36,992	64,804	-42.9%
SF/JY CROSS RATES	0	0	-	32	-100.0%	32	0	-
SKR/USD CROSS RATES	855	1,030	-17.0%	1,101	-22.3%	1,956	1,963	-0.4%
HUNGARIAN FORINT (US)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	607	634	-4.3%	749	-19.0%	1,356	1,216	11.5%
POLISH ZLOTY (EC)	3	1,578	-99.8%	51	-94.1%	54	6,675	-99.2%
SHEKEL	0	0	0.0%	0	-	0	0	0.0%
RMB USD	36	594	-93.9%	52	-30.8%	88	1,134	-92.2%
KOREAN WON	32	15	113.3%	2	1,500.0%	34	22	54.5%
TURKISH LIRA	94	0	0.0%	1,080	-91.3%	1,174	0	0.0%
TURKISH LIRA (EU)	0	0	0.0%	0	-	0	0	0.0%
E-MICRO EUR/USD	238,566	331,430	-28.0%	322,706	-26.1%	561,272	764,222	-26.6%
E-MICRO GBP/USD	56,177	65,633	-14.4%	77,797	-27.8%	133,974	112,327	19.3%
E-MICRO USD/CAD	0	2	-100.0%	0	0.0%	0	2	-100.0%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	0	0	0.0%
E-MICRO USD/JPY	0	0	0.0%	0	0.0%	0	0	0.0%
E-MICRO AUD/USD	82,857	80,832	2.5%	79,185	4.6%	162,042	168,871	-4.0%
MICRO CHF/USD	714	1,994	-64.2%	886	-19.4%	1,600	4,089	-60.9%
INDIAN RUPEE	25,628	10,338	147.9%	22,293	15.0%	47,921	22,693	111.2%
E-MICRO USD/CNH	0	6	-100.0%	0	0.0%	0	38	-100.0%
CHINESE RENMINBI (CNH)	1,762	1,363	29.3%	2,080	-15.3%	3,842	4,110	-6.5%
FCXRX	601	0	-	2,002	-70.0%	2,603	0	-
E-MICRO INR/USD	1,545	516	199.4%	2,646	-41.6%	4,191	613	583.7%
E-MICRO CAD/USD	11,838	16,446	-28.0%	14,614	-19.0%	26,452	34,535	-23.4%
E-MICRO JPY/USD	49,697	35,411	40.3%	68,180	-27.1%	117,877	59,115	99.4%
USDZAR	0	4	-100.0%	0	0.0%	0	4	-100.0%

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FX Options								
AUSTRALIAN DOLLAR	43,614	121,883	-64.2%	43,947	-0.8%	87,561	280,266	-68.8%
BRITISH POUND	103,532	253,896	-59.2%	86,167	20.2%	189,699	460,424	-58.8%
CANADIAN DOLLAR	37,156	192,744	-80.7%	43,729	-15.0%	80,885	429,622	-81.2%
EURO FX	238,268	1,066,644	-77.7%	215,856	10.4%	454,124	1,810,320	-74.9%
JAPANESE YEN	166,413	390,099	-57.3%	116,430	42.9%	282,843	721,726	-60.8%
MEXICAN PESO	3,873	3,705	4.5%	11,926	-67.5%	15,799	6,380	147.6%
NEW ZEALND DOLLAR	0	0	0.0%	0	-	0	0	0.0%
RUSSIAN RUBLE	0	844	-100.0%	0	0.0%	0	1,017	-100.0%
SWISS FRANC	1,806	9,184	-80.3%	1,302	38.7%	3,108	18,658	-83.3%
JAPANESE YEN (EU)	4	1,145	-99.7%	89	-95.5%	93	1,798	-94.8%
EURO FX (EU)	29	4,261	-99.3%	55	-47.3%	84	10,198	-99.2%
CANADIAN DOLLAR (EU)	14	478	-97.1%	18	-22.2%	32	1,048	-96.9%
BRITISH POUND (EU)	389	1,488	-73.9%	69	463.8%	458	3,517	-87.0%
AUSTRALIAN DLR (EU)	0	504	-100.0%	2	-100.0%	2	917	-99.8%
GBP/USD PQO 2pm Fix	87,094	0	-	135,683	-35.8%	222,777	0	-
EUR/USD PQO 2pm Fix	226,623	0	-	331,657	-31.7%	558,280	0	-
CHF/USD PQO 2pm Fix	1,728	0	-	2,991	-42.2%	4,719	0	-
JPY/USD PQO 2pm Fix	135,643	0	-	248,799	-45.5%	384,442	0	-
AUD/USD PQO 2pm Fix	51,267	0	-	58,407	-12.2%	109,674	0	-
CAD/USD PQO 2pm Fix	52,497	0	-	80,525	-34.8%	133,022	0	-
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	958,357	956,208	0.2%	1,300,867	-26.3%	2,259,224	2,083,846	8.4%
FEEDER CATTLE	229,093	201,016	14.0%	203,909	12.4%	433,002	389,513	11.2%
LEAN HOGS	742,428	645,429	15.0%	847,298	-12.4%	1,589,726	1,310,651	21.3%
LUMBER	20,115	14,415	39.5%	11,400	76.4%	31,515	27,755	13.5%
MILK	28,001	20,574	36.1%	27,439	2.0%	55,440	41,343	34.1%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	8,925	5,311	68.0%	4,992	78.8%	13,917	12,353	12.7%
BUTTER CS	2,622	4,358	-39.8%	2,393	9.6%	5,015	7,443	-32.6%
CLASS IV MILK	2,601	260	900.4%	634	310.3%	3,235	1,242	160.5%
DRY WHEY	3,035	1,353	124.3%	2,840	6.9%	5,875	3,037	93.4%
GSCI EXCESS RETURN FUT	2,310	627	268.4%	1,590	45.3%	3,900	3,079	26.7%
GOLDMAN SACHS	33,168	26,856	23.5%	36,731	-9.7%	69,899	55,617	25.7%
HDD WEATHER	150	152	-1.3%	800	-81.3%	950	428	122.0%
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	100	500	-80.0%	300	-66.7%	400	500	-20.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
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	-
HOUSING INDEX	8	8	0.0%	25	-68.0%	33	17	94.1%
USD CRUDE PALM OIL	40	0	-	444	-91.0%	484	0	-
CASH-SETTLED CHEESE	12,092	11,610	4.2%	9,074	33.3%	21,166	22,274	-5.0%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	12,712	8,644	47.1%	7,492	69.7%	20,204	13,444	50.3%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	212,180	362,955	-41.5%	259,707	-18.3%	471,887	752,745	-37.3%
FEEDER CATTLE	19,848	27,918	-28.9%	28,890	-31.3%	48,738	61,989	-21.4%
LEAN HOGS	194,704	130,164	49.6%	137,668	41.4%	332,372	296,132	12.2%
LUMBER	1,329	1,020	30.3%	1,096	21.3%	2,425	2,072	17.0%
MILK	34,389	22,998	49.5%	35,456	-3.0%	69,845	44,264	57.8%
MLK MID	45	18	150.0%	196	-77.0%	241	84	186.9%
NFD MILK	7,885	3,345	135.7%	4,939	59.6%	12,824	10,716	19.7%
BUTTER CS	825	1,978	-58.3%	2,112	-60.9%	2,937	4,099	-28.3%
CLASS IV MILK	2,186	213	926.3%	962	127.2%	3,148	622	406.1%
DRY WHEY	196	123	59.3%	661	-70.3%	857	143	499.3%
HDD WEATHER	1,000	0	0.0%	250	300.0%	1,250	0	0.0%
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	1,500	5,500	-72.7%	0	0.0%	1,500	5,500	-72.7%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HOUSING INDEX	18	0	-	0	0.0%	18	0	-
LV CATL CSO	427	25	1,608.0%	369	15.7%	796	25	3,084.0%
CASH-SETTLED CHEESE	8,667	6,682	29.7%	8,279	4.7%	16,946	12,144	39.5%
Foreign Exchange Futures								
CHILEAN PESO	395	0	0.0%	101	291.1%	496	6	8,166.7%

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TOTAL FUTURES GROUP								
Interest Rate Futures	57,148,313	58,699,550	-2.6%	62,546,199	-8.6%	119,694,512	119,430,694	0.2%
Equity Index Futures	31,814,795	52,249,835	-39.1%	34,236,903	-7.1%	66,051,698	111,489,904	-40.8%
FX Futures	13,296,392	16,987,064	-21.7%	16,943,487	-21.5%	30,239,879	33,690,250	-10.2%
Commodities and Alternative Invest	2,055,757	1,897,321	8.4%	2,458,228	-16.4%	4,513,985	3,972,542	13.6%
Foreign Exchange Futures	395	0	0.0%	101	291.1%	496	6	8,166.7%
TOTAL FUTURES	104,315,652	129,833,770	-19.7%	116,184,918	-10.2%	220,500,570	268,583,396	-17.9%
TOTAL OPTIONS GROUP								
Equity Index Options	13,987,063	12,990,461	7.7%	13,071,119	7.0%	27,058,182	27,121,513	-0.2%
Interest Rate Options	32,450,271	29,853,181	8.7%	27,723,953	17.0%	60,174,224	70,733,932	-14.9%
FX Options	1,149,950	2,046,875	-43.8%	1,377,652	-16.5%	2,527,602	3,745,891	-32.5%
Commodities and Alternative Invest	485,199	562,939	-13.8%	480,585	1.0%	965,784	1,190,535	-18.9%
TOTAL OPTIONS	48,072,483	45,453,456	5.8%	42,653,309	12.7%	90,725,792	102,791,871	-11.7%
TOTAL COMBINED								
Interest Rate	89,598,584	88,552,731	1.2%	90,270,152	-0.7%	179,868,736	190,164,626	-5.4%
Equity Index	45,801,858	65,240,296	-29.8%	47,308,022	-3.2%	93,109,880	138,611,417	-32.8%
FX	14,446,342	19,033,939	-24.1%	18,321,139	-21.1%	32,767,481	37,436,141	-12.5%
Commodities and Alternative Invest	2,540,956	2,460,260	3.3%	2,938,813	-13.5%	5,479,769	5,163,077	6.1%
Foreign Exchange	395	0	0.0%	101	291.1%	496	6	8,166.7%
GRAND TOTAL	152,388,135	175,287,226	-13.1%	158,838,227	-4.1%	311,226,362	371,375,267	-16.2%

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