



CME Exchange Volume Report - Monthly

	VOLUME DEC 2015	VOLUME DEC 2014	% CHG	VOLUME NOV 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Interest Rate Futures								
EUROYEN	0	0	0.0%	0	0.0%	0	1	-100.0%
EURODOLLARS	45,661,913	63,066,508	-27.6%	39,937,870	14.3%	586,913,126	664,433,493	-11.7%
EMINI ED	0	0	0.0%	0	-	0	0	0.0%
1-MONTH EURODOLLAR	6,458	1,317	390.4%	8,115	-20.4%	63,422	19,870	219.2%
EURO BONDS	0	0	0.0%	0	-	0	0	0.0%
EURO 5YR BUNDLE	0	24	-100.0%	0	0.0%	38	140	-72.9%
3YR BUNDLE	0	246	-100.0%	0	0.0%	168	971	-82.7%
2YR BUNDLE	0	1,040	-100.0%	0	0.0%	595	2,153	-72.4%
Interest Rate Options								
EURODOLLARS	12,137,268	8,534,209	42.2%	8,178,370	48.4%	112,278,366	49,471,203	127.0%
EURO MIDCURVE	12,316,859	10,236,169	20.3%	12,448,117	-1.1%	131,374,348	167,167,523	-21.4%
Equity Index Futures								
E-MINI S&P500	43,311,815	40,690,220	6.4%	28,642,976	51.2%	429,803,221	425,020,210	1.1%
S&P 500	386,233	530,699	-27.2%	136,285	183.4%	3,043,109	3,387,740	-10.2%
S&P 600 SMALLCAP EMINI	0	0	0.0%	1	-100.0%	1	57	-98.2%
E-MINI MIDCAP	607,797	593,469	2.4%	332,728	82.7%	5,381,033	5,285,715	1.8%
S&P 400 MIDCAP	0	1,457	-100.0%	0	0.0%	6,922	21,223	-67.4%
S&P 500 GROWTH	54	170	-68.2%	15	260.0%	401	803	-50.1%
S&P 500/VALUE	3,618	407	788.9%	2,193	65.0%	6,105	1,609	279.4%
E-MINI RUSSELL 1000	2,003	0	-	754	165.6%	2,913	0	-
E-MINI NASDAQ 100	6,301,273	7,229,552	-12.8%	4,431,165	42.2%	67,310,282	75,483,720	-10.8%
NASDAQ	0	37,090	-100.0%	0	0.0%	91,150	252,932	-64.0%
NIKKEI 225 (\$) STOCK	412,710	570,562	-27.7%	210,918	95.7%	4,236,624	4,815,946	-12.0%
NIKKEI 225 (YEN) STOCK	1,242,204	1,302,712	-4.6%	882,079	40.8%	13,352,541	12,184,838	9.6%
NASDAQ BIOTECH	63	200	-68.5%	63	0.0%	1,724	600	187.3%
S&P MATERIALS SECTOR	4,264	6,099	-30.1%	3,018	41.3%	41,622	29,985	38.8%
S&P UTILITIES SECTOR	17,684	16,427	7.7%	9,623	83.8%	138,316	88,427	56.4%
S&P HEALTH CARE SECTOR	12,022	14,619	-17.8%	9,882	21.7%	144,470	56,750	154.6%
S&P CONSUMER DSCRTNRY SE	24,247	5,438	345.9%	6,587	268.1%	134,064	36,813	264.2%
S&P TECHNOLOGY SECTOR	9,833	8,239	19.3%	3,330	195.3%	60,448	41,290	46.4%
S&P CONSUMER STAPLES SECT	35,099	11,591	202.8%	2,627	1,236.1%	154,403	67,346	129.3%
S&P ENERGY SECTOR	8,942	7,152	25.0%	9,886	-9.5%	94,819	93,174	1.8%
S&P FINANCIAL SECTOR	13,208	7,907	67.0%	4,103	221.9%	63,667	40,078	58.9%
S&P INDUSTRIAL SECTOR	5,156	6,172	-16.5%	3,839	34.3%	43,235	37,218	16.2%
E-MICRO NIFTY	0	0	0.0%	0	0.0%	1,018	0	0.0%
IBOVESPA INDEX	635	394	61.2%	282	125.2%	5,090	4,431	14.9%
FT-SE 100	1,970	0	-	1,374	43.4%	4,525	0	-
E-MINI RUSSELL 1000 VALUE	1,204	0	-	437	175.5%	1,729	0	-
E-MINI RUSSELL 1000 GROWTH	1,327	0	-	369	259.6%	1,782	0	-

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Equity Index Options								
E-MINI S&P500	6,630,687	7,149,684	-7.3%	5,743,324	15.5%	77,768,004	74,080,842	5.0%
S&P 500	865,366	795,799	8.7%	612,742	41.2%	9,099,788	8,647,971	5.2%
E-MINI MIDCAP	0	14	-100.0%	7	-100.0%	37	926	-96.0%
E-MINI NASDAQ 100	214,548	200,309	7.1%	160,865	33.4%	1,535,576	3,154,154	-51.3%
NASDAQ	0	8	-100.0%	0	0.0%	30	249	-88.0%
EOM S&P 500	101,845	145,797	-30.1%	100,567	1.3%	1,280,558	1,023,767	25.1%
EOM EMINI S&P	1,284,031	1,043,524	23.0%	656,907	95.5%	13,277,837	11,522,506	15.2%
EOW1 S&P 500	6,886	41,098	-83.2%	45,466	-84.9%	381,560	530,588	-28.1%
EOW1 EMINI S&P 500	595,307	1,138,561	-47.7%	1,016,657	-41.4%	11,552,239	10,419,487	10.9%
EOW2 S&P 500	102,774	123,067	-16.5%	87,264	17.8%	952,275	933,010	2.1%
EOW2 EMINI S&P 500	1,294,999	1,340,321	-3.4%	954,863	35.6%	12,558,487	10,554,604	19.0%
EOW4 EMINI S&P 500	965,759	1,019,455	-5.3%	632,307	52.7%	11,744,931	9,137,555	28.5%
FX Futures								
AUSTRALIAN DOLLAR	1,827,571	1,992,922	-8.3%	1,600,472	14.2%	23,382,408	22,728,891	2.9%
BRITISH POUND	1,985,348	1,988,223	-0.1%	1,506,353	31.8%	24,144,659	24,837,008	-2.8%
BRAZIL REAL	65,632	49,107	33.7%	81,907	-19.9%	703,676	648,815	8.5%
CANADIAN DOLLAR	1,630,182	1,393,146	17.0%	1,040,414	56.7%	17,301,876	15,096,546	14.6%
E-MINI EURO FX	129,115	88,958	45.1%	80,516	60.4%	1,481,391	915,094	61.9%
EURO FX	6,077,947	5,497,694	10.6%	4,242,990	43.2%	65,356,062	52,208,275	25.2%
E-MINI JAPANESE YEN	20,921	27,766	-24.7%	8,967	133.3%	212,810	176,328	20.7%
JAPANESE YEN	3,075,768	4,655,863	-33.9%	2,201,214	39.7%	36,180,466	38,319,796	-5.6%
MEXICAN PESO	1,061,399	1,194,827	-11.2%	678,892	56.3%	10,951,568	10,484,059	4.5%
NEW ZEALND DOLLAR	432,284	443,422	-2.5%	344,128	25.6%	5,040,002	4,108,009	22.7%
NKR/USD CROSS RATE	2,749	2,820	-2.5%	633	334.3%	14,381	14,647	-1.8%
RUSSIAN RUBLE	36,371	62,310	-41.6%	34,536	5.3%	399,570	372,359	7.3%
S.AFRICAN RAND	38,994	23,159	68.4%	16,138	141.6%	216,350	122,259	77.0%
SWISS FRANC	607,833	1,154,948	-47.4%	458,382	32.6%	5,634,413	9,638,920	-41.5%
AD/CD CROSS RATES	16	55	-70.9%	6	166.7%	234	1,022	-77.1%
AD/JY CROSS RATES	5,204	8,831	-41.1%	2,969	75.3%	49,242	70,201	-29.9%
AD/NE CROSS RATES	64	67	-4.5%	9	611.1%	605	2,200	-72.5%
BP/JY CROSS RATES	3,046	2,093	45.5%	882	245.4%	15,468	51,224	-69.8%
BP/SF CROSS RATES	141	245	-42.4%	3	4,600.0%	1,629	4,891	-66.7%
CD/JY CROSS RATES	1	20	-95.0%	0	0.0%	261	1,214	-78.5%
EC/AD CROSS RATES	4,810	3,043	58.1%	796	504.3%	24,807	16,076	54.3%
EC/CD CROSS RATES	5,765	4,686	23.0%	1,233	367.6%	31,904	40,530	-21.3%
EC/NOK CROSS RATES	8	257	-96.9%	4	100.0%	769	1,198	-35.8%
EC/SEK CROSS RATES	802	1,425	-43.7%	54	1,385.2%	5,059	8,972	-43.6%
EFX/BP CROSS RATES	121,138	84,500	43.4%	42,259	186.7%	772,968	742,968	4.0%
EFX/JY CROSS RATES	72,879	61,385	18.7%	33,406	118.2%	555,285	559,039	-0.7%
EFX/SF CROSS RATES	73,751	97,393	-24.3%	20,751	255.4%	411,198	459,297	-10.5%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	0	16	-100.0%
SKR/USD CROSS RATES	3,126	1,826	71.2%	892	250.4%	15,398	12,163	26.6%
CZECK KORUNA (US)	0	0	0.0%	0	0.0%	0	41	-100.0%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	0	2	-100.0%
HUNGARIAN FORINT (US)	0	0	0.0%	0	0.0%	2	624	-99.7%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	670	-100.0%
POLISH ZLOTY (US)	2,614	5,058	-48.3%	217	1,104.6%	8,434	24,500	-65.6%
POLISH ZLOTY (EC)	6,405	102	6,179.4%	0	0.0%	6,483	36,075	-82.0%

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FX Futures								
SHEKEL	0	8	-100.0%	0	0.0%	22	5,983	-99.6%
RMB USD	428	828	-48.3%	192	122.9%	5,239	4,056	29.2%
RMB EURO	0	0	0.0%	0	-	0	0	0.0%
KOREAN WON	395	77	413.0%	35	1,028.6%	815	2,301	-64.6%
TURKISH LIRA	4	156	-97.4%	2	100.0%	126	20,215	-99.4%
TURKISH LIRA (EU)	0	13	-100.0%	0	0.0%	10	14,267	-99.9%
E-MICRO EUR/USD	351,169	216,909	61.9%	250,981	39.9%	4,325,807	1,969,393	119.7%
E-MICRO GBP/USD	31,755	32,335	-1.8%	28,447	11.6%	488,050	362,251	34.7%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	12	2	500.0%
E-MICRO USD/CHF	4	0	0.0%	2	100.0%	9	6	50.0%
E-MICRO USD/JPY	10	21	-52.4%	1	900.0%	113	119	-5.0%
E-MICRO AUD/USD	51,043	52,141	-2.1%	43,773	16.6%	652,469	519,173	25.7%
MICRO CHF/USD	2,385	4,719	-49.5%	1,687	41.4%	28,110	48,379	-41.9%
INDIAN RUPEE	7,061	455	1,451.9%	9,053	-22.0%	130,396	11,005	1,084.9%
E-MICRO JPY/USD	8,918	27,511	-67.6%	7,000	27.4%	150,355	164,072	-8.4%
E-MICRO CAD/USD	14,083	13,366	5.4%	9,498	48.3%	158,108	177,522	-10.9%
USDZAR	31	0	0.0%	40	-22.5%	580	1,476	-60.7%
E-MICRO USD/CNH	43	14	207.1%	14	207.1%	367	297	23.6%
CHINESE RENMINBI (CNH)	1,902	454	318.9%	2,207	-13.8%	13,267	6,446	105.8%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	0.0%	0	0	0.0%
E-MICRO INR/USD	72	2,258	-96.8%	59	22.0%	2,576	39,944	-93.6%
FX Options								
AUSTRALIAN DOLLAR	101,700	128,283	-20.7%	111,725	-9.0%	1,534,672	1,563,533	-1.8%
BRITISH POUND	154,479	200,754	-23.1%	164,675	-6.2%	2,570,095	3,033,414	-15.3%
BRAZIL REAL	0	0	0.0%	0	0.0%	0	10	-100.0%
CANADIAN DOLLAR	148,155	100,550	47.3%	86,595	71.1%	1,407,539	1,400,169	0.5%
EURO FX	997,041	1,010,618	-1.3%	867,664	14.9%	12,366,261	7,630,825	62.1%
JAPANESE YEN	230,823	337,436	-31.6%	192,565	19.9%	2,897,094	3,009,287	-3.7%
MEXICAN PESO	1,867	3,216	-41.9%	1,217	53.4%	17,624	9,809	79.7%
NEW ZEALND DOLLAR	0	5	-100.0%	0	0.0%	13	753	-98.3%
RUSSIAN RUBLE	343	440	-22.0%	0	0.0%	543	7,349	-92.6%
SWISS FRANC	9,241	43,348	-78.7%	24,907	-62.9%	171,038	296,944	-42.4%
EFX/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
EFX/SF CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
JAPANESE YEN (EU)	180	781	-77.0%	218	-17.4%	4,515	11,667	-61.3%
EURO FX (EU)	3,588	4,168	-13.9%	4,477	-19.9%	59,879	90,707	-34.0%
SWISS FRANC (EU)	0	6	-100.0%	0	0.0%	0	1,798	-100.0%
CANADIAN DOLLAR (EU)	149	163	-8.6%	66	125.8%	1,588	6,303	-74.8%
BRITISH POUND (EU)	1,148	510	125.1%	335	242.7%	7,684	9,717	-20.9%
AUSTRALIAN DLR (EU)	24	380	-93.7%	72	-66.7%	1,291	3,292	-60.8%



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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,173,886	1,009,598	16.3%	1,213,913	-3.3%	13,440,934	13,599,292	-1.2%
FEEDER CATTLE	230,741	216,672	6.5%	192,224	20.0%	2,493,051	2,116,262	17.8%
LEAN HOGS	567,677	595,495	-4.7%	836,679	-32.2%	9,575,882	10,656,944	-10.1%
LUMBER	16,065	13,333	20.5%	11,475	40.0%	201,352	160,497	25.5%
MILK	25,218	42,936	-41.3%	22,488	12.1%	275,539	358,659	-23.2%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	6,174	1,994	209.6%	5,259	17.4%	50,714	28,461	78.2%
BUTTER CS	2,848	3,663	-22.2%	2,085	36.6%	30,896	34,961	-11.6%
CLASS IV MILK	1,987	812	144.7%	673	195.2%	12,071	24,447	-50.6%
DRY WHEY	2,858	3,120	-8.4%	1,970	45.1%	21,482	17,790	20.8%
GSCI EXCESS RETURN FUT	63,648	53,643	18.7%	891	7,043.4%	254,115	201,879	25.9%
GOLDMAN SACHS	33,549	25,981	29.1%	28,918	16.0%	354,566	274,161	29.3%
HDD WEATHER	425	572	-25.7%	1,475	-71.2%	8,427	7,039	19.7%
CDD WEATHER	0	0	0.0%	0	0.0%	5,992	7,407	-19.1%
HDD SEASONAL STRIP	0	300	-100.0%	225	-100.0%	952	800	19.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	1,404	100	1,304.0%
HDD WEATHER EUROPEAN	0	0	0.0%	50	-100.0%	50	1,750	-97.1%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	500	-100.0%
HDD EURO SEASONAL STRIP	0	250	-100.0%	0	0.0%	100	6,250	-98.4%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
WKLY AVG TEMP	0	0	0.0%	0	0.0%	0	750	-100.0%
HOUSING INDEX	10	5	100.0%	17	-41.2%	93	133	-30.1%
USD CRUDE PALM OIL	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	18,269	17,896	2.1%	11,812	54.7%	123,000	80,507	52.8%
OTC SP GSCI ER SWAP	0	0	0.0%	0	0.0%	0	2,058	-100.0%
S&P GSCI ENHANCED ER SWAP	26,144	26,144	0.0%	0	0.0%	104,576	80,586	29.8%
MALAYSIAN PALM SWAP	6,440	1,900	238.9%	4,340	48.4%	54,412	43,020	26.5%



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Commodities and Alternative Investments								
Options								
LIVE CATTLE	474,515	341,504	38.9%	427,108	11.1%	3,974,324	4,041,314	-1.7%
FEEDER CATTLE	45,575	50,007	-8.9%	32,157	41.7%	437,202	375,384	16.5%
LEAN HOGS	228,719	178,127	28.4%	301,187	-24.1%	2,837,639	3,107,748	-8.7%
LUMBER	965	996	-3.1%	772	25.0%	13,305	13,891	-4.2%
MILK	22,587	33,578	-32.7%	18,661	21.0%	265,414	361,945	-26.7%
MLK MID	62	164	-62.2%	48	29.2%	533	1,349	-60.5%
NFD MILK	4,338	1,226	253.8%	4,120	5.3%	46,112	16,339	182.2%
BUTTER CS	585	1,477	-60.4%	201	191.0%	12,220	12,020	1.7%
CLASS IV MILK	597	1,279	-53.3%	390	53.1%	8,446	20,734	-59.3%
DRY WHEY	105	273	-61.5%	20	425.0%	2,973	4,523	-34.3%
HDD WEATHER	0	500	-100.0%	0	0.0%	2,800	6,125	-54.3%
CDD WEATHER	0	0	0.0%	0	0.0%	150	2,300	-93.5%
HDD SEASONAL STRIP	0	1,820	-100.0%	100	-100.0%	17,100	23,960	-28.6%
CDD SEASONAL STRIP	0	2,000	-100.0%	0	0.0%	67,000	34,480	94.3%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	3,000	1,800	66.7%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	3,000	7,500	-60.0%
HDD EURO SEASONAL STRIP	0	4,300	-100.0%	0	0.0%	7,500	34,800	-78.4%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	35	-100.0%
SBIN M HURR EVENT2	0	0	0.0%	0	-	0	0	0.0%
LV CATL CSO	0	100	-100.0%	0	0.0%	81	572	-85.8%
SBIN HURR	0	0	0.0%	0	0.0%	0	0	0.0%
CASH-SETTLED CHEESE	12,066	6,500	85.6%	11,123	8.5%	80,024	39,074	104.8%
SNOWFALL	0	0	0.0%	0	0.0%	0	200	-100.0%
LN HOGS CSO	0	0	0.0%	0	-	0	0	0.0%
Foreign Exchange Futures								
CHILEAN PESO	2	30	-93.3%	0	0.0%	73	40	82.5%
Ags Futures								
PALM OIL	0	120	-100.0%	200	-100.0%	200	240	-16.7%



CME Exchange Volume Report - Monthly

	VOLUME DEC 2015	VOLUME DEC 2014	% CHG	VOLUME NOV 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	45,668,371	63,069,135	-27.6%	39,945,985	14.3%	586,977,349	664,456,628	-11.7%
Equity Index Futures	52,403,361	51,040,576	2.7%	34,694,534	51.0%	524,125,214	526,950,905	-0.5%
FX Futures	17,761,187	19,197,416	-7.5%	12,752,014	39.3%	198,875,809	185,050,836	7.5%
Commodities and Alternative Invest	2,175,939	2,014,314	8.0%	2,334,494	-6.8%	27,009,608	27,704,253	-2.5%
Foreign Exchange Futures	2	30	-93.3%	0	0.0%	73	40	82.5%
Ags Futures	0	120	-100.0%	200	-100.0%	200	240	-16.7%
TOTAL FUTURES	118,008,860	135,321,591	-12.8%	89,727,227	31.5%	1,336,988,253	1,404,162,902	-4.8%
TOTAL OPTIONS GROUP								
Equity Index Options	12,062,202	12,997,637	-7.2%	10,010,969	20.5%	140,151,322	130,005,659	7.8%
Interest Rate Options	24,454,127	18,770,378	30.3%	20,626,487	18.6%	243,652,714	216,638,726	12.5%
FX Options	1,648,738	1,830,658	-9.9%	1,454,516	13.4%	21,039,836	17,075,577	23.2%
Commodities and Alternative Invest	790,114	623,851	26.7%	795,887	-0.7%	7,778,823	8,106,093	-4.0%
TOTAL OPTIONS	38,955,181	34,222,524	13.8%	32,887,859	18.4%	412,622,695	371,826,055	11.0%
TOTAL COMBINED								
Interest Rate	70,122,498	81,839,513	-14.3%	60,572,472	15.8%	830,630,063	881,095,354	-5.7%
Equity Index	64,465,563	64,038,213	0.7%	44,705,503	44.2%	664,276,536	656,956,564	1.1%
FX	19,409,925	21,028,074	-7.7%	14,206,530	36.6%	219,915,645	202,126,413	8.8%
Commodities and Alternative Invest	2,966,053	2,638,165	12.4%	3,130,381	-5.2%	34,788,431	35,810,346	-2.9%
Foreign Exchange	2	30	-93.3%	0	0.0%	73	40	82.5%
Ags	0	120	-100.0%	200	-100.0%	200	240	-16.7%
GRAND TOTAL	156,964,041	169,544,115	-7.4%	122,615,086	28.0%	1,749,610,948	1,775,988,957	-1.5%

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