



## 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
<b>Interest Rate Futures</b>								
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%
<b>Interest Rate Options</b>								
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%
<b>Equity Index Futures</b>								
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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<b>Equity Index Options</b>								
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%
<b>FX Futures</b>								
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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<b>FX Futures</b>								
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%
<b>FX Options</b>								
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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<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
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%
<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
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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<b>Foreign Exchange Futures</b>								
CHILEAN PESO	6	10	-40.0%	2	200.0%	6	10	-40.0%
<b>Ags Futures</b>								
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%



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<b>TOTAL FUTURES GROUP</b>								
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%
<b>TOTAL FUTURES</b>	<b>138,749,626</b>	<b>128,336,832</b>	<b>8.1%</b>	<b>118,008,860</b>	<b>17.6%</b>	<b>138,749,626</b>	<b>128,336,832</b>	<b>8.1%</b>
<b>TOTAL OPTIONS GROUP</b>								
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%
<b>TOTAL OPTIONS</b>	<b>57,338,415</b>	<b>35,448,601</b>	<b>61.8%</b>	<b>38,955,181</b>	<b>47.2%</b>	<b>57,338,415</b>	<b>35,448,601</b>	<b>61.8%</b>
<b>TOTAL COMBINED</b>								
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%
<b>GRAND TOTAL</b>	<b>196,088,041</b>	<b>163,785,433</b>	<b>19.7%</b>	<b>156,964,041</b>	<b>24.9%</b>	<b>196,088,041</b>	<b>163,785,433</b>	<b>19.7%</b>

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