



CME Exchange Volume Report - Monthly

	VOLUME FEB 2016	VOLUME FEB 2015	% CHG	VOLUME JAN 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	58,698,760	53,474,639	9.8%	60,730,178	-3.3%	119,428,938	114,032,308	4.7%
1-MONTH EURODOLLAR	790	3,470	-77.2%	966	-18.2%	1,756	6,899	-74.5%
3YR BUNDLE	0	97	-100.0%	0	0.0%	0	117	-100.0%
EURO 5YR BUNDLE	0	0	0.0%	0	0.0%	0	28	-100.0%
2YR BUNDLE	0	200	-100.0%	0	0.0%	0	495	-100.0%
Interest Rate Options								
EURODOLLARS	15,458,814	9,190,967	68.2%	22,610,040	-31.6%	38,068,854	18,712,975	103.4%
EURO MIDCURVE	14,394,367	10,620,446	35.5%	18,270,711	-21.2%	32,665,078	21,625,350	51.0%
Equity Index Futures								
E-MINI S&P500	42,532,116	25,643,119	65.9%	47,987,342	-11.4%	90,519,458	64,004,900	41.4%
S&P 500	177,311	109,971	61.2%	186,134	-4.7%	363,445	310,236	17.2%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	0	0.0%
E-MINI MIDCAP	442,219	332,866	32.9%	529,519	-16.5%	971,738	747,775	30.0%
S&P 400 MIDCAP	0	1,120	-100.0%	0	0.0%	0	2,067	-100.0%
S&P 500 GROWTH	14	30	-53.3%	12	16.7%	26	37	-29.7%
S&P 500/VALUE	18,672	31	60,132.3%	23,807	-21.6%	42,479	46	92,245.7%
E-MINI RUSSELL 1000	650	0	-	1,541	-57.8%	2,191	0	-
E-MINI NASDAQ 100	6,818,356	3,985,239	71.1%	8,223,565	-17.1%	15,041,921	10,818,577	39.0%
NASDAQ	0	10,958	-100.0%	0	0.0%	0	33,991	-100.0%
NIKKEI 225 (\$) STOCK	520,736	215,644	141.5%	502,422	3.6%	1,023,158	620,097	65.0%
NIKKEI 225 (YEN) STOCK	1,654,088	820,977	101.5%	1,700,753	-2.7%	3,354,841	1,974,306	69.9%
NASDAQ BIOTECH	0	100	-100.0%	0	0.0%	0	100	-100.0%
S&P MATERIALS SECTOR	5,342	5,069	5.4%	3,204	66.7%	8,546	8,815	-3.1%
S&P UTILITIES SECTOR	17,445	17,753	-1.7%	9,180	90.0%	26,625	23,129	15.1%
S&P HEALTH CARE SECTOR	8,835	6,438	37.2%	8,276	6.8%	17,111	12,159	40.7%
S&P CONSUMER DSCRTNRY SE	8,029	4,109	95.4%	14,924	-46.2%	22,953	8,879	158.5%
S&P TECHNOLOGY SECTOR	2,694	1,607	67.6%	4,828	-44.2%	7,522	3,765	99.8%
S&P CONSUMER STAPLES SECT	16,343	5,209	213.7%	18,889	-13.5%	35,232	6,322	457.3%
S&P ENERGY SECTOR	8,015	3,177	152.3%	10,051	-20.3%	18,066	6,321	185.8%
S&P FINANCIAL SECTOR	9,476	998	849.5%	8,611	10.0%	18,087	2,653	581.8%
S&P INDUSTRIAL SECTOR	6,339	1,987	219.0%	2,409	163.1%	8,748	4,944	76.9%
E-MICRO NIFTY	0	0	-	0	0.0%	0	0	-
IBOVESPA INDEX	521	93	460.2%	358	45.5%	879	198	343.9%
FT-SE 100	1,316	0	-	2,374	-44.6%	3,690	0	-
E-MINI RUSSELL 1000 GROWTH	400	0	-	760	-47.4%	1,160	0	-
E-MINI RUSSELL 1000 VALUE	918	0	-	1,110	-17.3%	2,028	0	-

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Equity Index Options								
E-MINI S&P500	7,255,438	5,290,532	37.1%	8,291,270	-12.5%	15,546,708	12,220,467	27.2%
S&P 500	947,480	668,736	41.7%	968,815	-2.2%	1,916,295	1,424,416	34.5%
E-MINI MIDCAP	0	0	0.0%	1	-100.0%	1	10	-90.0%
E-MINI NASDAQ 100	220,145	96,336	128.5%	344,813	-36.2%	564,958	255,576	121.1%
NASDAQ	0	0	0.0%	0	0.0%	0	20	-100.0%
EOM S&P 500	133,844	78,059	71.5%	126,134	6.1%	259,978	206,180	26.1%
EOM EMINI S&P	917,740	1,086,641	-15.5%	1,514,678	-39.4%	2,432,418	2,376,100	2.4%
EOW1 S&P 500	55,301	45,019	22.8%	31,237	77.0%	86,538	80,395	7.6%
EOW1 EMINI S&P 500	1,173,805	1,122,192	4.6%	606,684	93.5%	1,780,489	1,992,048	-10.6%
EOW2 S&P 500	95,289	44,978	111.9%	56,162	69.7%	151,451	127,106	19.2%
EOW2 EMINI S&P 500	1,183,920	840,397	40.9%	849,522	39.4%	2,033,442	1,705,254	19.2%
EOW4 EMINI S&P 500	983,336	39,966	2,360.4%	1,341,736	-26.7%	2,325,072	1,117,953	108.0%
EOW5 S&P 500	19,645	0	-	0	-	19,645	0	-
EOW5 EMINI S&P 500	4,518	0	-	0	-	4,518	0	-
FX Futures								
AUSTRALIAN DOLLAR	1,883,951	1,717,254	9.7%	2,273,056	-17.1%	4,157,007	3,610,814	15.1%
BRITISH POUND	2,024,962	1,677,729	20.7%	1,919,076	5.5%	3,944,038	3,702,287	6.5%
BRAZIL REAL	71,383	82,633	-13.6%	56,163	27.1%	127,546	138,654	-8.0%
CANADIAN DOLLAR	1,487,168	1,298,818	14.5%	1,794,772	-17.1%	3,281,940	2,670,515	22.9%
E-MINI EURO FX	88,901	77,615	14.5%	110,684	-19.7%	199,585	217,291	-8.1%
EURO FX	4,559,622	3,639,706	25.3%	4,077,140	11.8%	8,636,762	9,200,021	-6.1%
E-MINI JAPANESE YEN	44,222	17,458	153.3%	41,493	6.6%	85,715	44,805	91.3%
JAPANESE YEN	3,997,142	2,593,219	54.1%	3,637,772	9.9%	7,634,914	6,635,129	15.1%
MEXICAN PESO	1,178,519	781,824	50.7%	1,089,100	8.2%	2,267,619	1,603,870	41.4%
NEW ZEALND DOLLAR	350,036	287,719	21.7%	449,819	-22.2%	799,855	717,985	11.4%
NKR/USD CROSS RATE	1,124	533	110.9%	616	82.5%	1,740	1,356	28.3%
RUSSIAN RUBLE	27,544	34,234	-19.5%	33,720	-18.3%	61,264	48,316	26.8%
S.AFRICAN RAND	9,755	10,101	-3.4%	11,580	-15.8%	21,335	17,292	23.4%
SWISS FRANC	559,616	244,772	128.6%	406,570	37.6%	966,186	996,750	-3.1%
AD/CD CROSS RATES	9	9	0.0%	15	-40.0%	24	54	-55.6%
AD/JY CROSS RATES	4,429	2,263	95.7%	8,557	-48.2%	12,986	5,989	116.8%
AD/NE CROSS RATES	66	19	247.4%	117	-43.6%	183	88	108.0%
BP/JY CROSS RATES	1,536	2,026	-24.2%	2,032	-24.4%	3,568	2,818	26.6%
BP/SF CROSS RATES	10	75	-86.7%	16	-37.5%	26	476	-94.5%
CD/JY CROSS RATES	4	11	-63.6%	2	100.0%	6	26	-76.9%
EC/AD CROSS RATES	953	441	116.1%	2,468	-61.4%	3,421	1,052	225.2%
EC/CD CROSS RATES	2,698	2,940	-8.2%	3,139	-14.0%	5,837	6,431	-9.2%
EC/NOK CROSS RATES	0	5	-100.0%	3	-100.0%	3	5	-40.0%
EC/SEK CROSS RATES	54	86	-37.2%	44	22.7%	98	133	-26.3%
EFX/BP CROSS RATES	65,072	41,707	56.0%	80,713	-19.4%	145,785	110,065	32.5%
EFX/JY CROSS RATES	46,192	31,510	46.6%	40,182	15.0%	86,374	87,995	-1.8%
EFX/SF CROSS RATES	34,270	13,606	151.9%	30,534	12.2%	64,804	77,786	-16.7%
SF/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
SKR/USD CROSS RATES	1,030	783	31.5%	933	10.4%	1,963	1,349	45.5%
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	0	0.0%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	-	0	0	0.0%



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FX Futures								
POLISH ZLOTY (US)	634	1,155	-45.1%	582	8.9%	1,216	4,452	-72.7%
POLISH ZLOTY (EC)	1,578	0	0.0%	5,097	-69.0%	6,675	0	0.0%
SHEKEL	0	2	-100.0%	0	0.0%	0	4	-100.0%
RMB USD	594	407	45.9%	540	10.0%	1,134	584	94.2%
KOREAN WON	15	0	0.0%	7	114.3%	22	13	69.2%
TURKISH LIRA	0	8	-100.0%	0	0.0%	0	20	-100.0%
TURKISH LIRA (EU)	0	0	0.0%	0	0.0%	0	4	-100.0%
E-MICRO EUR/USD	331,430	198,549	66.9%	432,792	-23.4%	764,222	546,359	39.9%
E-MICRO GBP/USD	65,633	30,832	112.9%	46,694	40.6%	112,327	68,093	65.0%
E-MICRO USD/CAD	2	0	0.0%	0	0.0%	2	2	0.0%
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	1	-100.0%
E-MICRO AUD/USD	80,832	49,697	62.6%	88,039	-8.2%	168,871	113,900	48.3%
MICRO CHF/USD	1,994	1,558	28.0%	2,095	-4.8%	4,089	7,436	-45.0%
INDIAN RUPEE	10,338	11,966	-13.6%	12,355	-16.3%	22,693	18,417	23.2%
E-MICRO CAD/USD	16,446	14,312	14.9%	18,089	-9.1%	34,535	28,086	23.0%
E-MICRO USD/CNH	6	41	-85.4%	32	-81.3%	38	83	-54.2%
E-MICRO INR/USD	516	455	13.4%	97	432.0%	613	1,008	-39.2%
E-MICRO JPY/USD	35,411	9,435	275.3%	23,704	49.4%	59,115	34,859	69.6%
USDZAR	4	75	-94.7%	0	0.0%	4	75	-94.7%
CHINESE RENMINBI (CNH)	1,363	811	68.1%	2,747	-50.4%	4,110	1,318	211.8%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	-	0	0	0.0%
FX Options								
AUSTRALIAN DOLLAR	121,883	111,096	9.7%	158,383	-23.0%	280,266	236,488	18.5%
BRITISH POUND	253,896	227,018	11.8%	206,528	22.9%	460,424	441,872	4.2%
BRAZIL REAL	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR	192,744	113,364	70.0%	236,878	-18.6%	429,622	235,509	82.4%
EURO FX	1,066,644	749,079	42.4%	743,676	43.4%	1,810,320	2,032,532	-10.9%
JAPANESE YEN	390,099	198,200	96.8%	331,627	17.6%	721,726	422,447	70.8%
MEXICAN PESO	3,705	1,841	101.2%	2,675	38.5%	6,380	2,860	123.1%
NEW ZEALND DOLLAR	0	3	-100.0%	0	0.0%	0	13	-100.0%
RUSSIAN RUBLE	844	0	0.0%	173	387.9%	1,017	0	0.0%
SWISS FRANC	9,184	17,626	-47.9%	9,474	-3.1%	18,658	55,751	-66.5%
JAPANESE YEN (EU)	1,145	109	950.5%	653	75.3%	1,798	769	133.8%
EURO FX (EU)	4,261	4,331	-1.6%	5,937	-28.2%	10,198	11,910	-14.4%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	478	599	-20.2%	570	-16.1%	1,048	1,122	-6.6%
BRITISH POUND (EU)	1,488	1,044	42.5%	2,029	-26.7%	3,517	2,015	74.5%
AUSTRALIAN DLR (EU)	504	110	358.2%	413	22.0%	917	202	354.0%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	956,208	918,734	4.1%	1,127,638	-15.2%	2,083,846	2,200,913	-5.3%
FEEDER CATTLE	201,016	194,105	3.6%	188,497	6.6%	389,513	432,361	-9.9%
LEAN HOGS	645,429	743,293	-13.2%	665,222	-3.0%	1,310,651	1,626,342	-19.4%
LUMBER	14,415	16,696	-13.7%	13,340	8.1%	27,755	30,440	-8.8%
MILK	20,574	29,457	-30.2%	20,769	-0.9%	41,343	59,905	-31.0%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,311	2,680	98.2%	7,042	-24.6%	12,353	5,512	124.1%
BUTTER CS	4,358	2,869	51.9%	3,085	41.3%	7,443	5,234	42.2%
CLASS IV MILK	260	1,068	-75.7%	982	-73.5%	1,242	1,957	-36.5%
DRY WHEY	1,353	2,165	-37.5%	1,684	-19.7%	3,037	4,747	-36.0%
GSCI EXCESS RETURN FUT	627	3,597	-82.6%	2,452	-74.4%	3,079	5,874	-47.6%
GOLDMAN SACHS	26,856	27,737	-3.2%	28,761	-6.6%	55,617	58,417	-4.8%
HDD WEATHER	152	1,052	-85.6%	276	-44.9%	428	1,802	-76.2%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	50	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER EUROPEAN	500	0	0.0%	0	0.0%	500	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%
HOUSING INDEX	8	4	100.0%	9	-11.1%	17	12	41.7%
CASH-SETTLED CHEESE	11,610	7,781	49.2%	10,664	8.9%	22,274	21,084	5.6%
OTC SP GSCI ER SWAP	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	8,644	3,640	137.5%	4,800	80.1%	13,444	7,120	88.8%
Commodities and Alternative Investments								
Options								
LIVE CATTLE	362,955	265,881	36.5%	389,790	-6.9%	752,745	649,322	15.9%
FEEDER CATTLE	27,918	29,406	-5.1%	34,071	-18.1%	61,989	75,997	-18.4%
LEAN HOGS	130,164	242,007	-46.2%	165,968	-21.6%	296,132	478,577	-38.1%
LUMBER	1,020	1,386	-26.4%	1,052	-3.0%	2,072	2,479	-16.4%
MILK	22,998	31,975	-28.1%	21,266	8.1%	44,264	56,476	-21.6%
MLK MID	18	52	-65.4%	66	-72.7%	84	74	13.5%
NFD MILK	3,345	2,321	44.1%	7,371	-54.6%	10,716	3,936	172.3%
BUTTER CS	1,978	702	181.8%	2,121	-6.7%	4,099	2,092	95.9%
CLASS IV MILK	213	625	-65.9%	409	-47.9%	622	1,322	-53.0%
DRY WHEY	123	384	-68.0%	20	515.0%	143	839	-83.0%
HDD WEATHER	0	1,200	-100.0%	0	0.0%	0	2,800	-100.0%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	1,500	-100.0%	0	0.0%	0	2,000	-100.0%
CDD SEASONAL STRIP	0	6,000	-100.0%	0	0.0%	0	6,500	-100.0%
HDD WEATHER EUROPEAN	5,500	500	1,000.0%	0	0.0%	5,500	1,000	450.0%
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	4,000	-100.0%
HOUSING INDEX	0	0	0.0%	0	-	0	0	0.0%
LV CATL CSO	25	5	400.0%	0	0.0%	25	35	-28.6%
SBIN HURR	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	6,682	5,768	15.8%	5,462	22.3%	12,144	12,213	-0.6%
SNOWFALL	0	0	0.0%	0	-	0	0	0.0%



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Foreign Exchange Futures								
CHILEAN PESO	0	0	0.0%	6	-100.0%	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	58,699,550	53,478,406	9.8%	60,731,144	-3.3%	119,430,694	114,039,847	4.7%
Equity Index Futures	52,249,835	31,166,495	67.6%	59,240,069	-11.8%	111,489,904	78,589,317	41.9%
FX Futures	16,987,064	12,878,399	31.9%	16,703,186	1.7%	33,690,250	30,724,066	9.7%
Commodities and Alternative Invest	1,897,321	1,954,878	-2.9%	2,075,221	-8.6%	3,972,542	4,461,770	-11.0%
Foreign Exchange Futures	0	0	0.0%	6	-100.0%	6	10	-40.0%
Ags Futures	0	0	0.0%	0	0.0%	0	0	0.0%
TOTAL FUTURES	129,833,770	99,478,178	30.5%	138,749,626	-6.4%	268,583,396	227,815,010	17.9%
TOTAL OPTIONS GROUP								
Equity Index Options	12,990,461	9,312,856	39.5%	14,131,052	-8.1%	27,121,513	21,505,525	26.1%
Interest Rate Options	29,853,181	19,811,413	50.7%	40,880,751	-27.0%	70,733,932	40,338,325	75.4%
FX Options	2,046,875	1,424,420	43.7%	1,699,016	20.5%	3,745,891	3,443,490	8.8%
Commodities and Alternative Invest	562,939	589,712	-4.5%	627,596	-10.3%	1,190,535	1,299,662	-8.4%
TOTAL OPTIONS	45,453,456	31,138,401	46.0%	57,338,415	-20.7%	102,791,871	66,587,002	54.4%
TOTAL COMBINED								
Interest Rate	88,552,731	73,289,819	20.8%	101,611,895	-12.9%	190,164,626	154,378,172	23.2%
Equity Index	65,240,296	40,479,351	61.2%	73,371,121	-11.1%	138,611,417	100,094,842	38.5%
FX	19,033,939	14,302,819	33.1%	18,402,202	3.4%	37,436,141	34,167,556	9.6%
Commodities and Alternative Invest	2,460,260	2,544,590	-3.3%	2,702,817	-9.0%	5,163,077	5,761,432	-10.4%
Foreign Exchange	0	0	0.0%	6	-100.0%	6	10	-40.0%
Ags	0	0	0.0%	0	0.0%	0	0	0.0%
GRAND TOTAL	175,287,226	130,616,579	34.2%	196,088,041	-10.6%	371,375,267	294,402,012	26.1%

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.