



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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	VOLUME JUL 2016	VOLUME JUL 2015	% CHG	VOLUME JUN 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
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%

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.