

## CME Exchange Volume Report - Monthly

	VOLUME SEP 2016	VOLUME SEP 2015	% CHG	VOLUME AUG 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%
EURODOLLARS	49,586,179	47,750,881	3.8%	49,707,148	-0.2%	465,979,734	456,330,161	2.1%
1-MONTH EURODOLLAR	587	3,552	-83.5%	504	16.5%	10,321	47,122	-78.1%
2YR BUNDLE	0	0	0.0%	0	0.0%	0	595	-100.0%
3YR BUNDLE	0	0	0.0%	0	0.0%	0	168	-100.0%
EURO 5YR BUNDLE	0	0	0.0%	0	0.0%	0	38	-100.0%
<b>Interest Rate Options</b>								
EURODOLLARS	13,613,908	11,196,359	21.6%	13,091,899	4.0%	132,814,281	81,790,080	62.4%
EURO MIDCURVE	7,303,011	9,099,347	-19.7%	6,417,400	13.8%	93,985,639	93,139,875	0.9%
<b>Equity Index Futures</b>								
E-MINI S&P500	49,728,892	48,961,881	1.6%	33,428,699	48.8%	365,748,584	321,584,303	13.7%
S&P 500	311,370	465,263	-33.1%	94,459	229.6%	1,738,375	2,362,478	-26.4%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	0	0.0%
E-MINI MIDCAP	626,528	649,465	-3.5%	313,218	100.0%	4,178,102	4,038,421	3.5%
S&P 400 MIDCAP	0	0	0.0%	0	0.0%	0	6,922	-100.0%
S&P 500 GROWTH	41	95	-56.8%	4	925.0%	208	324	-35.8%
S&P 500/VALUE	3,553	48	7,302.1%	3,686	-3.6%	96,372	286	33,596.5%
E-MINI RUSSELL 1000	243	3	8,000.0%	63	285.7%	4,023	3	134,000.0%
E-MINI NASDAQ 100	6,567,398	7,310,059	-10.2%	4,059,230	61.8%	51,161,603	50,795,721	0.7%
NASDAQ	0	0	0.0%	0	0.0%	0	91,150	-100.0%
NIKKEI 225 (\$) STOCK	324,798	522,665	-37.9%	231,894	40.1%	3,494,745	3,346,277	4.4%
NIKKEI 225 (YEN) STOCK	1,147,668	1,541,908	-25.6%	884,434	29.8%	11,575,676	10,123,633	14.3%
DJ US REAL ESTATE	1,072	0	-	3	35,633.3%	1,075	0	-
NASDAQ BIOTECH	248	340	-27.1%	0	0.0%	372	1,598	-76.7%
S&P MATERIALS SECTOR	12,271	5,593	119.4%	4,530	170.9%	55,332	31,894	73.5%
S&P UTILITIES SECTOR	26,463	16,465	60.7%	29,716	-10.9%	228,613	102,398	123.3%
S&P HEALTH CARE SECTOR	13,305	17,232	-22.8%	6,752	97.1%	104,719	104,587	0.1%
S&P CONSUMER DSCRTNRY SE	27,887	24,544	13.6%	3,560	683.3%	111,802	99,453	12.4%
S&P TECHNOLOGY SECTOR	14,523	9,239	57.2%	2,531	473.8%	61,987	41,546	49.2%
S&P CONSUMER STAPLES SECT	39,297	35,448	10.9%	19,971	96.8%	264,395	114,793	130.3%
S&P ENERGY SECTOR	19,291	10,314	87.0%	12,840	50.2%	95,928	64,763	48.1%
S&P FINANCIAL SECTOR	21,262	13,081	62.5%	4,766	346.1%	111,820	43,205	158.8%
S&P INDUSTRIAL SECTOR	25,356	10,190	148.8%	1,560	1,525.4%	82,103	32,872	149.8%
E-MICRO NIFTY	0	328	-100.0%	0	0.0%	0	1,018	-100.0%
IBOVESPA INDEX	519	427	21.5%	816	-36.4%	5,998	3,593	66.9%
E-MINI RUSSELL 1000 GROWTH	255	3	8,400.0%	79	222.8%	2,610	3	86,900.0%
FT-SE 100	1,434	0	-	1,268	13.1%	15,395	0	-
E-MINI RUSSELL 1000 VALUE	1,806	3	60,100.0%	224	706.2%	8,055	3	268,400.0%
NIFTY 50	22,979	3,845	497.6%	14,497	58.5%	90,777	10,781	742.0%

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<b>Equity Index Options</b>								
E-MINI S&P500	4,566,839	6,618,978	-31.0%	2,913,647	56.7%	46,296,579	58,508,305	-20.9%
S&P 500	208,661	692,592	-69.9%	248,482	-16.0%	4,890,141	6,911,744	-29.2%
E-MINI MIDCAP	1	0	0.0%	6	-83.3%	17	28	-39.3%
E-MINI NASDAQ 100	226,932	77,561	192.6%	216,473	4.8%	2,014,119	1,013,251	98.8%
NASDAQ	0	0	0.0%	0	0.0%	0	30	-100.0%
EOM S&P 500	232,428	116,887	98.8%	118,220	96.6%	1,601,900	961,165	66.7%
EOM EMINI S&P	2,454,627	1,074,248	128.5%	1,613,558	52.1%	15,042,883	10,076,401	49.3%
EOW1 S&P 500	67,367	37,567	79.3%	79,921	-15.7%	532,139	291,666	82.4%
EOW1 EMINI S&P 500	1,081,353	1,414,464	-23.6%	1,192,254	-9.3%	8,773,016	8,880,381	-1.2%
EOW2 S&P 500	154,814	61,866	150.2%	137,476	12.6%	1,178,766	694,485	69.7%
EOW2 EMINI S&P 500	1,216,922	1,227,662	-0.9%	1,031,963	17.9%	9,083,066	9,278,902	-2.1%
EOW4 EMINI S&P 500	1,605,212	1,142,591	40.5%	1,053,465	52.4%	10,267,526	8,976,661	14.4%
EOW3 S&P 500	319,152	0	-	297,480	7.3%	2,038,521	0	-
EOW3 EMINI S&P 500	3,617,473	0	-	2,986,537	21.1%	15,695,092	0	-
<b>FX Futures</b>								
AUSTRALIAN DOLLAR	2,449,701	2,130,994	15.0%	2,015,427	21.5%	19,384,081	18,201,860	6.5%
BRITISH POUND	2,559,879	2,139,467	19.7%	1,855,126	38.0%	21,224,726	19,017,429	11.6%
BRAZIL REAL	85,805	65,563	30.9%	88,132	-2.6%	747,529	512,518	45.9%
CANADIAN DOLLAR	1,860,536	1,710,559	8.8%	1,408,322	32.1%	14,162,867	13,347,567	6.1%
E-MINI EURO FX	69,816	113,864	-38.7%	48,572	43.7%	693,927	1,179,190	-41.2%
EURO FX	4,677,686	5,468,280	-14.5%	2,994,631	56.2%	36,373,864	50,579,931	-28.1%
E-MINI JAPANESE YEN	31,266	24,396	28.2%	27,185	15.0%	307,573	170,203	80.7%
JAPANESE YEN	3,262,282	3,926,654	-16.9%	2,225,832	46.6%	27,204,499	27,918,484	-2.6%
MEXICAN PESO	1,718,457	1,140,962	50.6%	1,124,265	52.9%	10,477,997	8,364,504	25.3%
NEW ZEALND DOLLAR	726,841	442,375	64.3%	451,233	61.1%	4,338,711	3,827,839	13.3%
NKR/USD CROSS RATE	4,078	2,298	77.5%	1,721	137.0%	16,622	10,431	59.4%
RUSSIAN RUBLE	82,020	29,357	179.4%	31,403	161.2%	344,029	312,270	10.2%
S.AFRICAN RAND	33,711	34,200	-1.4%	21,320	58.1%	157,225	148,615	5.8%
SWISS FRANC	596,928	433,583	37.7%	418,372	42.7%	4,284,594	4,186,497	2.3%
AD/CD CROSS RATES	13	15	-13.3%	0	0.0%	50	209	-76.1%
AD/JY CROSS RATES	3,850	5,767	-33.2%	1,864	106.5%	38,160	38,682	-1.3%
AD/NE CROSS RATES	41	27	51.9%	35	17.1%	712	498	43.0%
BP/JY CROSS RATES	2,452	1,245	96.9%	1,946	26.0%	17,416	10,884	60.0%
BP/SF CROSS RATES	50	55	-9.1%	7	614.3%	366	1,463	-75.0%
CD/JY CROSS RATES	1	78	-98.7%	0	0.0%	11	243	-95.5%
EC/AD CROSS RATES	3,900	5,900	-33.9%	933	318.0%	16,944	17,994	-5.8%
EC/CD CROSS RATES	5,124	3,561	43.9%	1,381	271.0%	23,648	23,904	-1.1%
EC/NOK CROSS RATES	2	20	-90.0%	0	0.0%	9	757	-98.8%
EC/SEK CROSS RATES	659	1,286	-48.8%	31	2,025.8%	2,510	4,115	-39.0%
EFX/BP CROSS RATES	125,475	88,369	42.0%	39,406	218.4%	728,667	563,929	29.2%
EFX/JY CROSS RATES	66,423	64,646	2.7%	18,920	251.1%	403,426	409,967	-1.6%
EFX/SF CROSS RATES	60,762	43,522	39.6%	19,982	204.1%	340,157	295,654	15.1%
SF/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
SKR/USD CROSS RATES	4,366	2,032	114.9%	1,263	245.7%	18,242	10,700	70.5%
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	2	-100.0%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	-	0	0	0.0%

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<b>FX Futures</b>								
POLISH ZLOTY (US)	3,361	325	934.2%	2,337	43.8%	11,843	5,371	120.5%
POLISH ZLOTY (EC)	7	12	-41.7%	5	40.0%	19,790	76	25,939.5%
SHEKEL	0	6	-100.0%	0	0.0%	0	21	-100.0%
RMB USD	483	638	-24.3%	22	2,095.5%	3,279	4,245	-22.8%
KOREAN WON	43	80	-46.3%	6	616.7%	167	382	-56.3%
TURKISH LIRA	0	0	0.0%	0	0.0%	8	115	-93.0%
TURKISH LIRA (EU)	0	2	-100.0%	0	0.0%	0	9	-100.0%
E-MICRO EUR/USD	258,466	383,190	-32.5%	184,407	40.2%	2,534,049	3,379,279	-25.0%
E-MICRO GBP/USD	95,147	43,215	120.2%	103,075	-7.7%	702,641	388,010	81.1%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	22	12	83.3%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	1	3	-66.7%
E-MICRO USD/JPY	0	26	-100.0%	0	0.0%	4	102	-96.1%
E-MICRO AUD/USD	121,550	67,600	79.8%	132,532	-8.3%	922,033	496,251	85.8%
MICRO CHF/USD	1,610	2,537	-36.5%	1,286	25.2%	17,167	21,253	-19.2%
INDIAN RUPEE	12,914	12,783	1.0%	10,507	22.9%	109,838	103,850	5.8%
E-MICRO JPY/USD	32,044	19,316	65.9%	28,667	11.8%	266,717	125,180	113.1%
E-MICRO INR/USD	4,820	112	4,203.6%	2,865	68.2%	18,982	2,288	729.6%
FCXRX	827	0	-	58	1,325.9%	1,295	0	-
E-MICRO USD/CNH	0	4	-100.0%	0	0.0%	61	295	-79.3%
CHINESE RENMINBI (CNH)	1,230	2,092	-41.2%	883	39.3%	12,959	7,713	68.0%
E-MICRO CAD/USD	24,898	15,538	60.2%	20,567	21.1%	188,682	118,031	59.9%
USDZAR	0	12	-100.0%	0	0.0%	6	480	-98.8%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	-	0	0	0.0%
<b>FX Options</b>								
AUSTRALIAN DOLLAR	142,743	147,106	-3.0%	115,500	23.6%	1,255,979	1,203,545	4.4%
BRITISH POUND	163,945	177,635	-7.7%	180,053	-8.9%	1,832,199	2,097,258	-12.6%
BRAZIL REAL	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR	112,613	109,839	2.5%	97,018	16.1%	1,281,387	1,058,782	21.0%
EURO FX	426,668	689,995	-38.2%	482,529	-11.6%	6,220,329	9,626,774	-35.4%
JAPANESE YEN	232,963	291,394	-20.1%	273,369	-14.8%	2,847,010	2,178,534	30.7%
MEXICAN PESO	8,230	769	970.2%	3,971	107.3%	29,441	12,445	136.6%
NEW ZEALND DOLLAR	0	0	0.0%	0	0.0%	0	13	-100.0%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	1,373	200	586.5%
SWISS FRANC	4,466	7,545	-40.8%	4,207	6.2%	57,935	125,370	-53.8%
JAPANESE YEN (EU)	1	719	-99.9%	95	-98.9%	5,899	3,582	64.7%
EURO FX (EU)	66	2,182	-97.0%	586	-88.7%	28,379	48,559	-41.6%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	3	10	-70.0%	18	-83.3%	1,789	1,366	31.0%
BRITISH POUND (EU)	16	201	-92.0%	100	-84.0%	9,082	5,439	67.0%
AUSTRALIAN DLR (EU)	0	196	-100.0%	22	-100.0%	1,146	1,157	-1.0%
EUR/USD PQO 2pm Fix	48,118	0	-	1,439	3,243.8%	49,557	0	-
CAD/USD PQO 2pm Fix	21,920	0	-	595	3,584.0%	22,515	0	-
JPY/USD PQO 2pm Fix	29,952	0	-	533	5,519.5%	30,485	0	-
AUD/USD PQO 2pm Fix	11,558	0	-	481	2,302.9%	12,039	0	-
GBP/USD PQO 2pm Fix	24,410	0	-	801	2,947.4%	25,211	0	-
CHF/USD PQO 2pm Fix	967	0	-	72	1,243.1%	1,039	0	-
OTC AUDUSD SUB	2,422	0	-	15	16,046.7%	2,437	0	-

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<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
LIVE CATTLE	1,335,771	1,344,175	-0.6%	990,866	34.8%	9,766,394	9,830,672	-0.7%
FEEDER CATTLE	248,507	221,822	12.0%	248,780	-0.1%	1,894,314	1,827,903	3.6%
LEAN HOGS	849,779	745,310	14.0%	645,478	31.7%	6,683,083	7,454,046	-10.3%
LUMBER	13,373	15,592	-14.2%	17,397	-23.1%	132,059	152,751	-13.5%
MILK	28,089	19,958	40.7%	30,654	-8.4%	232,041	209,784	10.6%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	2,821	4,793	-41.1%	4,435	-36.4%	42,520	33,880	25.5%
BUTTER CS	3,607	2,027	77.9%	4,072	-11.4%	28,275	24,425	15.8%
CLASS IV MILK	1,548	1,691	-8.5%	937	65.2%	9,406	8,588	9.5%
DRY WHEY	1,140	1,421	-19.8%	1,617	-29.5%	10,546	14,768	-28.6%
GSCI EXCESS RETURN FUT	80,912	59,802	35.3%	4,125	1,861.5%	251,997	189,147	33.2%
GOLDMAN SACHS	31,993	32,727	-2.2%	29,797	7.4%	253,565	263,856	-3.9%
HDD WEATHER	450	4,225	-89.3%	0	0.0%	878	6,377	-86.2%
CDD WEATHER	50	200	-75.0%	475	-89.5%	3,375	5,992	-43.7%
HDD SEASONAL STRIP	0	150	-100.0%	0	0.0%	0	452	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	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	100	0	0.0%	0	0.0%	150	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	11	3	266.7%	5	120.0%	79	57	38.6%
USD CRUDE PALM OIL	1,200	0	-	120	900.0%	1,320	0	-
CASH-SETTLED CHEESE	8,353	9,932	-15.9%	9,038	-7.6%	94,001	85,489	10.0%
OTC SP GSCI ER SWAP	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	30,105	26,144	15.2%	0	0.0%	82,393	78,432	5.1%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	8,300	6,096	36.2%	7,476	11.0%	83,556	38,788	115.4%

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<b>Options</b>								
LIVE CATTLE	331,114	446,859	-25.9%	302,587	9.4%	3,241,778	2,664,800	21.7%
FEEDER CATTLE	38,232	42,297	-9.6%	39,291	-2.7%	313,879	322,802	-2.8%
LEAN HOGS	313,390	210,191	49.1%	180,742	73.4%	1,632,704	2,095,856	-22.1%
LUMBER	1,346	958	40.5%	950	41.7%	8,698	10,587	-17.8%
MILK	43,070	17,817	141.7%	35,933	19.9%	263,503	206,641	27.5%
MLK MID	67	83	-19.3%	193	-65.3%	539	362	48.9%
NFD MILK	1,959	3,008	-34.9%	2,311	-15.2%	28,843	30,048	-4.0%
BUTTER CS	1,061	870	22.0%	1,108	-4.2%	11,092	11,134	-0.4%
CLASS IV MILK	2,039	1,431	42.5%	1,309	55.8%	9,831	6,006	63.7%
DRY WHEY	30	132	-77.3%	139	-78.4%	836	2,821	-70.4%
HDD WEATHER	0	0	0.0%	0	0.0%	0	2,800	-100.0%
CDD WEATHER	0	0	0.0%	500	-100.0%	1,000	150	566.7%
HDD SEASONAL STRIP	5,000	5,500	-9.1%	0	0.0%	5,000	8,500	-41.2%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	29,250	67,000	-56.3%
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	2,500	0	0.0%	0	0.0%	2,500	6,500	-61.5%
HOUSING INDEX	0	0	0.0%	0	0.0%	18	0	0.0%
LV CATL CSO	6	0	0.0%	5	20.0%	260	81	221.0%
SBIN HURR	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	7,337	6,390	14.8%	8,753	-16.2%	65,221	50,269	29.7%
SNOWFALL	0	0	0.0%	0	-	0	0	0.0%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	0	0.0%	0	0.0%	10	64	-84.4%

## CME Exchange Volume Report - Monthly

	VOLUME SEP 2016	VOLUME SEP 2015	% CHG	VOLUME AUG 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	49,586,766	47,754,433	3.8%	49,707,652	-0.2%	465,990,055	456,378,084	2.1%
Equity Index Futures	58,938,459	59,598,439	-1.1%	39,118,800	50.7%	439,238,669	393,002,025	11.8%
FX Futures	18,989,524	18,426,563	3.1%	13,284,526	42.9%	146,118,106	153,809,305	-5.0%
Commodities and Alternative Invest	2,646,109	2,496,068	6.0%	1,995,272	32.6%	19,572,377	20,226,911	-3.2%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	10	64	-84.4%
<b>TOTAL FUTURES</b>	<b>130,160,858</b>	<b>128,275,503</b>	<b>1.5%</b>	<b>104,106,250</b>	<b>25.0%</b>	<b>1,070,919,217</b>	<b>1,023,416,389</b>	<b>4.6%</b>
<b>TOTAL OPTIONS GROUP</b>								
Equity Index Options	15,751,781	12,464,416	26.4%	11,889,482	32.5%	117,413,765	105,593,019	11.2%
Interest Rate Options	20,916,919	20,295,706	3.1%	19,509,299	7.2%	226,799,920	174,929,955	29.7%
FX Options	1,231,061	1,427,591	-13.8%	1,161,404	6.0%	13,715,231	16,363,024	-16.2%
Commodities and Alternative Invest	747,151	735,536	1.6%	573,821	30.2%	5,620,452	5,490,357	2.4%
<b>TOTAL OPTIONS</b>	<b>38,646,912</b>	<b>34,923,249</b>	<b>10.7%</b>	<b>33,134,006</b>	<b>16.6%</b>	<b>363,549,368</b>	<b>302,376,355</b>	<b>20.2%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	70,503,685	68,050,139	3.6%	69,216,951	1.9%	692,789,975	631,308,039	9.7%
Equity Index	74,690,240	72,062,855	3.6%	51,008,282	46.4%	556,652,434	498,595,044	11.6%
FX	20,220,585	19,854,154	1.8%	14,445,930	40.0%	159,833,337	170,172,329	-6.1%
Commodities and Alternative Invest	3,393,260	3,231,604	5.0%	2,569,093	32.1%	25,192,829	25,717,268	-2.0%
Foreign Exchange	0	0	0.0%	0	0.0%	10	64	-84.4%
<b>GRAND TOTAL</b>	<b>168,807,770</b>	<b>163,198,752</b>	<b>3.4%</b>	<b>137,240,256</b>	<b>23.0%</b>	<b>1,434,468,585</b>	<b>1,325,792,744</b>	<b>8.2%</b>