



CME Exchange Volume Report - Monthly

	VOLUME DEC 2016	VOLUME DEC 2015	% CHG	VOLUME NOV 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	61,808,657	45,661,913	35.4%	84,793,091	-27.1%	654,947,336	586,913,126	11.6%
1-MONTH EURODOLLAR	6,804	6,458	5.4%	2,171	213.4%	19,687	63,422	-69.0%
EURO 5YR BUNDLE	0	0	0.0%	0	0.0%	0	38	-100.0%
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%
Interest Rate Options								
EURODOLLARS	9,638,943	12,137,268	-20.6%	16,271,167	-40.8%	168,254,035	112,278,366	49.9%
EURO MIDCURVE	17,375,415	12,316,859	41.1%	21,245,224	-18.2%	140,529,194	131,374,348	7.0%
Equity Index Futures								
E-MINI S&P500	36,147,922	43,311,815	-16.5%	38,249,951	-5.5%	472,678,663	429,803,221	10.0%
S&P 500	286,440	382,196	-25.1%	111,981	155.8%	2,237,877	3,024,624	-26.0%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	1	-100.0%
E-MINI MIDCAP	538,251	607,797	-11.4%	352,772	52.6%	5,405,757	5,381,033	0.5%
S&P 400 MIDCAP	0	0	0.0%	0	0.0%	0	6,922	-100.0%
S&P 500 GROWTH	59	54	9.3%	11	436.4%	290	401	-27.7%
S&P 500/VALUE	18,715	3,618	417.3%	9,892	89.2%	133,679	6,105	2,089.7%
E-MINI RUSSELL 1000	984	2,003	-50.9%	75	1,212.0%	5,213	2,913	79.0%
E-MINI NASDAQ 100	4,476,219	6,301,273	-29.0%	5,396,722	-17.1%	65,750,522	67,310,282	-2.3%
NASDAQ	0	0	0.0%	0	0.0%	0	91,150	-100.0%
NIKKEI 225 (\$) STOCK	307,985	412,710	-25.4%	292,242	5.4%	4,288,493	4,236,624	1.2%
NIKKEI 225 (YEN) STOCK	1,053,842	1,242,204	-15.2%	1,324,094	-20.4%	14,805,432	13,352,541	10.9%
DJ US REAL ESTATE	7,678	0	-	4,968	54.5%	14,213	0	-
NASDAQ BIOTECH	1,444	63	2,192.1%	478	202.1%	2,312	1,724	34.1%
S&P MATERIALS SECTOR	12,346	4,264	189.5%	13,552	-8.9%	85,743	41,622	106.0%
S&P UTILITIES SECTOR	30,892	17,684	74.7%	23,443	31.8%	298,401	138,316	115.7%
S&P HEALTH CARE SECTOR	16,523	12,022	37.4%	19,886	-16.9%	146,804	144,470	1.6%
S&P CONSUMER DSCRNTNRY SE	17,734	24,247	-26.9%	14,688	20.7%	150,939	134,064	12.6%
S&P TECHNOLOGY SECTOR	12,225	9,833	24.3%	5,034	142.8%	81,412	60,448	34.7%
S&P CONSUMER STAPLES SECT	22,230	35,099	-36.7%	18,325	21.3%	315,638	154,403	104.4%
S&P ENERGY SECTOR	18,409	8,942	105.9%	17,384	5.9%	141,747	94,819	49.5%
S&P FINANCIAL SECTOR	30,283	13,208	129.3%	21,296	42.2%	174,419	63,667	174.0%
S&P INDUSTRIAL SECTOR	20,817	5,156	303.7%	26,933	-22.7%	133,452	43,235	208.7%
E-MICRO NIFTY	0	0	0.0%	0	0.0%	0	1,018	-100.0%
IBOVESPA INDEX	947	635	49.1%	729	29.9%	8,878	5,090	74.4%
FT-SE 100	1,799	1,970	-8.7%	2,253	-20.2%	20,867	4,525	361.1%
E-MINI RUSSELL 1000 GROWTH	669	1,327	-49.6%	120	457.5%	3,415	1,782	91.6%
NIFTY 50	1,923	4,037	-52.4%	11,098	-82.7%	117,092	18,485	533.4%
E-MINI RUSSELL 1000 VALUE	2,446	1,204	103.2%	90	2,617.8%	10,640	1,729	515.4%

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Equity Index Options								
E-MINI S&P500	4,802,448	6,630,687	-27.6%	5,434,665	-11.6%	58,887,823	77,768,004	-24.3%
S&P 500	268,782	865,366	-68.9%	375,320	-28.4%	5,674,293	9,099,788	-37.6%
E-MINI MIDCAP	0	0	0.0%	0	0.0%	17	37	-54.1%
E-MINI NASDAQ 100	162,656	214,548	-24.2%	200,488	-18.9%	2,568,059	1,535,576	67.2%
NASDAQ	0	0	0.0%	0	0.0%	0	30	-100.0%
EOM S&P 500	172,257	101,845	69.1%	160,586	7.3%	2,069,567	1,280,558	61.6%
EOM EMINI S&P	2,283,508	1,284,031	77.8%	2,216,164	3.0%	20,898,070	13,277,837	57.4%
EOW1 S&P 500	37,132	6,886	439.2%	44,233	-16.1%	706,582	381,560	85.2%
EOW1 EMINI S&P 500	714,471	595,307	20.0%	1,038,385	-31.2%	11,710,684	11,552,239	1.4%
EOW2 S&P 500	114,541	102,774	11.4%	134,589	-14.9%	1,539,741	952,275	61.7%
EOW2 EMINI S&P 500	886,740	1,294,999	-31.5%	1,907,664	-53.5%	12,992,775	12,558,487	3.5%
EOW4 EMINI S&P 500	980,775	965,759	1.6%	746,612	31.4%	12,923,810	11,744,931	10.0%
EOW3 EMINI S&P 500	2,822,301	0	-	4,197,884	-32.8%	27,113,276	0	-
EOW3 S&P 500	286,878	0	-	396,502	-27.6%	3,156,223	0	-
FX Futures								
AUSTRALIAN DOLLAR	1,739,780	1,827,571	-4.8%	2,314,964	-24.8%	25,303,506	23,382,408	8.2%
BRITISH POUND	2,507,782	1,985,348	26.3%	2,678,638	-6.4%	29,126,002	24,144,659	20.6%
BRAZIL REAL	78,467	65,632	19.6%	91,708	-14.4%	1,004,902	703,676	42.8%
CANADIAN DOLLAR	1,413,141	1,630,182	-13.3%	1,614,240	-12.5%	18,697,306	17,301,876	8.1%
E-MINI EURO FX	108,639	129,115	-15.9%	91,149	19.2%	949,208	1,481,391	-35.9%
EURO FX	5,128,281	6,077,947	-15.6%	4,596,785	11.6%	49,455,909	65,356,062	-24.3%
E-MINI JAPANESE YEN	31,162	20,921	49.0%	35,903	-13.2%	393,096	212,810	84.7%
JAPANESE YEN	3,151,760	3,075,768	2.5%	3,889,372	-19.0%	36,588,788	36,180,466	1.1%
MEXICAN PESO	1,048,297	1,061,399	-1.2%	1,455,452	-28.0%	14,074,359	10,951,568	28.5%
NEW ZEALND DOLLAR	556,812	432,284	28.8%	568,440	-2.0%	5,938,492	5,040,002	17.8%
NKR/USD CROSS RATE	4,753	2,749	72.9%	1,414	236.1%	23,898	14,381	66.2%
RUSSIAN RUBLE	82,923	36,371	128.0%	32,710	153.5%	481,686	399,570	20.6%
S.AFRICAN RAND	35,162	38,994	-9.8%	28,537	23.2%	242,283	216,350	12.0%
SWISS FRANC	625,752	607,833	2.9%	604,025	3.6%	5,968,783	5,634,413	5.9%
AD/CD CROSS RATES	10	16	-37.5%	5	100.0%	69	234	-70.5%
AD/JY CROSS RATES	8,304	5,204	59.6%	3,709	123.9%	52,139	49,242	5.9%
AD/NE CROSS RATES	1	64	-98.4%	11	-90.9%	733	605	21.2%
BP/JY CROSS RATES	2,325	3,046	-23.7%	1,711	35.9%	22,624	15,468	46.3%
BP/SF CROSS RATES	2	141	-98.6%	46	-95.7%	479	1,629	-70.6%
CD/JY CROSS RATES	0	1	-100.0%	4	-100.0%	15	261	-94.3%
EC/AD CROSS RATES	3,446	4,810	-28.4%	925	272.5%	21,928	24,807	-11.6%
EC/CD CROSS RATES	5,905	5,765	2.4%	2,455	140.5%	33,735	31,904	5.7%
EC/NOK CROSS RATES	2	8	-75.0%	0	0.0%	11	769	-98.6%
EC/SEK CROSS RATES	747	802	-6.9%	162	361.1%	3,527	5,059	-30.3%
EFX/BP CROSS RATES	95,621	121,138	-21.1%	58,869	62.4%	956,015	772,968	23.7%
EFX/JY CROSS RATES	75,525	72,879	3.6%	38,778	94.8%	542,332	555,285	-2.3%
EFX/SF CROSS RATES	60,728	73,751	-17.7%	28,030	116.7%	477,722	411,198	16.2%
SF/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
SKR/USD CROSS RATES	5,630	3,126	80.1%	999	463.6%	26,231	15,398	70.4%
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)	5,975	2,614	128.6%	3,122	91.4%	23,053	8,434	173.3%
POLISH ZLOTY (EC)	42	6,405	-99.3%	42	0.0%	19,906	6,483	207.0%
SHEKEL	0	0	0.0%	0	0.0%	0	22	-100.0%
RMB USD	289	428	-32.5%	186	55.4%	3,803	5,239	-27.4%
KOREAN WON	35	395	-91.1%	5	600.0%	207	815	-74.6%
TURKISH LIRA	400	4	9,900.0%	3	13,233.3%	420	126	233.3%
TURKISH LIRA (EU)	0	0	0.0%	0	0.0%	0	10	-100.0%
E-MICRO EUR/USD	304,069	351,169	-13.4%	323,163	-5.9%	3,371,953	4,325,807	-22.1%
E-MICRO GBP/USD	63,146	31,755	98.9%	134,410	-53.0%	1,038,606	488,050	112.8%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	22	12	83.3%
E-MICRO USD/CHF	0	4	-100.0%	0	0.0%	1	9	-88.9%
E-MICRO USD/JPY	0	10	-100.0%	0	0.0%	4	113	-96.5%
E-MICRO AUD/USD	69,951	51,043	37.0%	125,748	-44.4%	1,218,358	652,469	86.7%
MICRO CHF/USD	1,314	2,385	-44.9%	1,707	-23.0%	21,814	28,110	-22.4%
INDIAN RUPEE	15,301	7,061	116.7%	24,514	-37.6%	160,255	130,396	22.9%
E-MICRO USD/CNH	0	43	-100.0%	0	0.0%	61	367	-83.4%
FCXRX	1,033	0	-	8,186	-87.4%	13,532	0	-
USDZAR	0	31	-100.0%	40	-100.0%	46	580	-92.1%
E-MICRO CAD/USD	13,588	14,083	-3.5%	20,779	-34.6%	245,995	158,108	55.6%
E-MICRO INR/USD	3,297	72	4,479.2%	5,760	-42.8%	29,960	2,576	1,063.0%
CHINESE RENMINBI (CNH)	3,214	1,902	69.0%	3,385	-5.1%	21,091	13,267	59.0%
E-MICRO JPY/USD	51,185	8,918	474.0%	58,401	-12.4%	396,958	150,355	164.0%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	-	0	0	0.0%
FX Options								
AUSTRALIAN DOLLAR	42,836	101,700	-57.9%	91,841	-53.4%	1,482,477	1,534,672	-3.4%
BRITISH POUND	57,338	154,479	-62.9%	148,318	-61.3%	2,284,567	2,570,095	-11.1%
BRAZIL REAL	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR	41,383	148,155	-72.1%	51,890	-20.2%	1,455,388	1,407,539	3.4%
EURO FX	349,989	997,041	-64.9%	602,890	-41.9%	7,613,024	12,366,261	-38.4%
JAPANESE YEN	84,122	230,823	-63.6%	280,065	-70.0%	3,420,975	2,897,094	18.1%
MEXICAN PESO	1,007	1,867	-46.1%	12,091	-91.7%	50,933	17,624	189.0%
NEW ZEALND DOLLAR	0	0	0.0%	0	0.0%	0	13	-100.0%
RUSSIAN RUBLE	0	343	-100.0%	0	0.0%	1,373	543	152.9%
SWISS FRANC	2,483	9,241	-73.1%	6,761	-63.3%	71,289	171,038	-58.3%
JAPANESE YEN (EU)	189	180	5.0%	38	397.4%	6,126	4,515	35.7%
EURO FX (EU)	91	3,588	-97.5%	110	-17.3%	28,664	59,879	-52.1%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	7	149	-95.3%	7	0.0%	1,818	1,588	14.5%
BRITISH POUND (EU)	106	1,148	-90.8%	13	715.4%	9,270	7,684	20.6%
AUSTRALIAN DLR (EU)	0	24	-100.0%	0	0.0%	1,146	1,291	-11.2%
AUD/USD PQO 2pm Fix	66,533	0	-	64,980	2.4%	170,930	0	-
GBP/USD PQO 2pm Fix	79,080	0	-	60,050	31.7%	220,889	0	-
CAD/USD PQO 2pm Fix	68,690	0	-	49,668	38.3%	174,857	0	-
EUR/USD PQO 2pm Fix	335,479	0	-	249,923	34.2%	737,055	0	-
JPY/USD PQO 2pm Fix	179,330	0	-	148,436	20.8%	395,282	0	-
CHF/USD PQO 2pm Fix	5,244	0	-	5,420	-3.2%	13,121	0	-



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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,070,654	1,173,886	-8.8%	1,257,505	-14.9%	13,122,784	13,440,934	-2.4%
FEEDER CATTLE	201,104	230,741	-12.8%	191,263	5.1%	2,537,955	2,493,051	1.8%
LEAN HOGS	833,836	567,677	46.9%	915,391	-8.9%	9,195,000	9,575,882	-4.0%
LUMBER	12,839	16,065	-20.1%	13,574	-5.4%	174,982	201,352	-13.1%
MILK	37,643	25,218	49.3%	28,134	33.8%	321,959	275,539	16.8%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	3,309	6,174	-46.4%	4,114	-19.6%	55,375	50,714	9.2%
BUTTER CS	2,769	2,848	-2.8%	2,861	-3.2%	39,170	30,896	26.8%
CLASS IV MILK	1,580	1,987	-20.5%	1,418	11.4%	14,302	12,071	18.5%
DRY WHEY	1,855	2,858	-35.1%	1,821	1.9%	16,042	21,482	-25.3%
GSCI EXCESS RETURN FUT	90,713	63,648	42.5%	396	22,807.3%	344,822	254,115	35.7%
GOLDMAN SACHS	34,518	33,549	2.9%	38,412	-10.1%	359,987	354,566	1.5%
HDD WEATHER	2,700	425	535.3%	1,601	68.6%	6,204	8,427	-26.4%
CDD WEATHER	0	0	0.0%	0	0.0%	3,375	5,992	-43.7%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	350	952	-63.2%
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%	650	50	1,200.0%
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%	200	100	100.0%
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	7	10	-30.0%	46	-84.8%	146	93	57.0%
USD CRUDE PALM OIL	660	0	-	0	0.0%	3,140	0	-
CASH-SETTLED CHEESE	8,044	18,269	-56.0%	7,355	9.4%	117,899	123,000	-4.1%
OTC SP GSCI ER SWAP	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	34,066	26,144	30.3%	0	0.0%	116,459	104,576	11.4%
PALM OIL	0	0	0.0%	0	0.0%	0	200	-100.0%
MALAYSIAN PALM SWAP	13,492	6,440	109.5%	6,956	94.0%	117,440	54,412	115.8%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	243,778	474,515	-48.6%	258,087	-5.5%	4,032,890	3,974,324	1.5%
FEEDER CATTLE	26,568	45,575	-41.7%	31,235	-14.9%	409,638	437,202	-6.3%
LEAN HOGS	198,179	228,719	-13.4%	154,717	28.1%	2,208,546	2,837,639	-22.2%
LUMBER	1,026	965	6.3%	1,118	-8.2%	12,522	13,305	-5.9%
MILK	53,886	22,587	138.6%	32,165	67.5%	383,472	265,414	44.5%
MLK MID	174	62	180.6%	168	3.6%	924	533	73.4%
NFD MILK	815	4,338	-81.2%	1,337	-39.0%	34,398	46,112	-25.4%
BUTTER CS	2,205	585	276.9%	1,259	75.1%	15,851	12,220	29.7%
CLASS IV MILK	1,878	597	214.6%	1,073	75.0%	13,873	8,446	64.3%
DRY WHEY	293	105	179.0%	75	290.7%	1,325	2,973	-55.4%
HDD WEATHER	1,000	0	0.0%	0	0.0%	2,000	2,800	-28.6%
CDD WEATHER	0	0	0.0%	0	0.0%	1,000	150	566.7%
HDD SEASONAL STRIP	700	0	0.0%	1,000	-30.0%	20,200	17,100	18.1%
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	3,000	83.3%
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%	2,500	7,500	-66.7%
HOUSING INDEX	0	0	0.0%	0	0.0%	18	0	0.0%
LV CATL CSO	581	0	0.0%	5	11,520.0%	851	81	950.6%
SBIN HURR	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	9,545	12,066	-20.9%	6,416	48.8%	91,630	80,024	14.5%
SNOWFALL	0	0	0.0%	0	-	0	0	0.0%
Foreign Exchange Futures								
CHILEAN PESO	0	2	-100.0%	0	0.0%	10	73	-86.3%



CME Exchange Volume Report - Monthly

	VOLUME DEC 2016	VOLUME DEC 2015	% CHG	VOLUME NOV 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	61,815,461	45,668,371	35.4%	84,795,262	-27.1%	654,967,023	586,977,349	11.6%
Equity Index Futures	43,028,782	52,403,361	-17.9%	45,918,017	-6.3%	567,011,898	524,125,214	8.2%
FX Futures	17,303,796	17,761,187	-2.6%	18,848,492	-8.2%	196,951,823	198,875,809	-1.0%
Commodities and Alternative Invest	2,349,789	2,175,939	8.0%	2,470,847	-4.9%	26,550,066	27,009,808	-1.7%
Foreign Exchange Futures	0	2	-100.0%	0	0.0%	10	73	-86.3%
TOTAL FUTURES	124,497,828	118,008,860	5.5%	152,032,618	-18.1%	1,445,480,820	1,336,988,253	8.1%
TOTAL OPTIONS GROUP								
Equity Index Options	13,532,489	12,062,202	12.2%	16,853,092	-19.7%	160,240,920	140,151,322	14.3%
Interest Rate Options	27,014,358	24,454,127	10.5%	37,516,391	-28.0%	308,783,229	243,652,714	26.7%
FX Options	1,313,907	1,648,738	-20.3%	1,772,501	-25.9%	18,139,184	21,039,836	-13.8%
Commodities and Alternative Invest	540,628	790,114	-31.6%	488,655	10.6%	7,266,388	7,778,823	-6.6%
TOTAL OPTIONS	42,401,382	38,955,181	8.8%	56,630,639	-25.1%	494,429,721	412,622,695	19.8%
TOTAL COMBINED								
Interest Rate	88,829,819	70,122,498	26.7%	122,311,653	-27.4%	963,750,252	830,630,063	16.0%
Equity Index	56,561,271	64,465,563	-12.3%	62,771,109	-9.9%	727,252,818	664,276,536	9.5%
FX	18,617,703	19,409,925	-4.1%	20,620,993	-9.7%	215,091,007	219,915,645	-2.2%
Commodities and Alternative Invest	2,890,417	2,966,053	-2.6%	2,959,502	-2.3%	33,816,454	34,788,631	-2.8%
Foreign Exchange	0	2	-100.0%	0	0.0%	10	73	-86.3%
GRAND TOTAL	166,899,210	156,964,041	6.3%	208,663,257	-20.0%	1,939,910,541	1,749,610,948	10.9%

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