

CME Exchange Volume Report - Monthly

	VOLUME AUG 2016	VOLUME AUG 2015	% CHG	VOLUME JUL 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	49,707,148	51,075,157	-2.7%	49,539,882	0.3%	416,393,555	408,579,280	1.9%
1-MONTH EURODOLLAR	504	3,839	-86.9%	849	-40.6%	9,734	43,570	-77.7%
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%
2YR BUNDLE	0	0	0.0%	0	0.0%	0	595	-100.0%
Interest Rate Options								
EURODOLLARS	13,091,899	10,428,287	25.5%	16,734,090	-21.8%	119,200,373	70,593,721	68.9%
EURO MIDCURVE	6,417,400	10,245,046	-37.4%	10,140,305	-36.7%	86,682,628	84,040,528	3.1%
Equity Index Futures								
E-MINI S&P500	33,428,699	46,324,580	-27.8%	31,172,356	7.2%	316,019,692	272,622,422	15.9%
S&P 500	108,956	218,785	-50.2%	106,235	2.6%	1,494,803	1,904,151	-21.5%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	0	0.0%
E-MINI MIDCAP	313,218	498,662	-37.2%	305,479	2.5%	3,551,574	3,388,956	4.8%
S&P 400 MIDCAP	0	0	0.0%	0	0.0%	0	6,922	-100.0%
S&P 500 GROWTH	4	3	33.3%	8	-50.0%	167	229	-27.1%
S&P 500/VALUE	3,686	2	184,200.0%	5,982	-38.4%	92,819	238	38,899.6%
E-MINI RUSSELL 1000	63	0	-	107	-41.1%	3,780	0	-
E-MINI NASDAQ 100	4,059,230	7,432,114	-45.4%	3,857,755	5.2%	44,594,205	43,485,662	2.5%
NASDAQ	0	0	0.0%	0	0.0%	0	91,150	-100.0%
NIKKEI 225 (\$) STOCK	231,894	448,037	-48.2%	349,588	-33.7%	3,169,947	2,823,612	12.3%
NIKKEI 225 (YEN) STOCK	884,434	1,547,929	-42.9%	1,111,355	-20.4%	10,428,008	8,581,725	21.5%
DJ US REAL ESTATE	3	0	-	0	-	3	0	-
NASDAQ BIOTECH	0	150	-100.0%	124	-100.0%	124	1,258	-90.1%
S&P MATERIALS SECTOR	4,530	1,777	154.9%	6,743	-32.8%	43,061	26,301	63.7%
S&P UTILITIES SECTOR	29,716	11,624	155.6%	15,122	96.5%	202,150	85,933	135.2%
S&P HEALTH CARE SECTOR	6,752	7,792	-13.3%	6,295	7.3%	91,414	87,355	4.6%
S&P CONSUMER DSCRTNRY SE	3,560	8,911	-60.0%	7,790	-54.3%	83,915	74,909	12.0%
S&P TECHNOLOGY SECTOR	2,531	2,837	-10.8%	3,754	-32.6%	47,464	32,307	46.9%
S&P CONSUMER STAPLES SECT	19,971	5,027	297.3%	8,987	122.2%	225,098	79,345	183.7%
S&P ENERGY SECTOR	12,840	10,787	19.0%	7,084	81.3%	76,637	54,449	40.8%
S&P FINANCIAL SECTOR	4,766	3,798	25.5%	5,053	-5.7%	90,558	30,124	200.6%
S&P INDUSTRIAL SECTOR	1,560	2,078	-24.9%	4,048	-61.5%	56,747	22,682	150.2%
E-MICRO NIFTY	0	690	-100.0%	0	0.0%	0	690	-100.0%
IBOVESPA INDEX	816	501	62.9%	382	113.6%	5,479	3,166	73.1%
FT-SE 100	1,268	0	-	1,945	-34.8%	13,961	0	-
E-MINI RUSSELL 1000 VALUE	224	0	-	139	61.2%	6,249	0	-
E-MINI RUSSELL 1000 GROWTH	79	0	-	114	-30.7%	2,355	0	-

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Equity Index Options								
E-MINI S&P500	2,913,647	9,063,177	-67.9%	2,046,984	42.3%	41,729,740	51,889,327	-19.6%
S&P 500	248,482	1,118,805	-77.8%	144,025	72.5%	4,681,480	6,219,152	-24.7%
E-MINI MIDCAP	6	0	0.0%	1	500.0%	16	28	-42.9%
E-MINI NASDAQ 100	216,473	151,570	42.8%	147,233	47.0%	1,787,187	935,690	91.0%
NASDAQ	0	0	0.0%	0	0.0%	0	30	-100.0%
EOM S&P 500	118,220	128,338	-7.9%	278,989	-57.6%	1,369,472	844,278	62.2%
EOM EMINI S&P	1,613,558	1,292,619	24.8%	1,984,780	-18.7%	12,588,256	9,002,153	39.8%
EOW1 S&P 500	79,921	33,299	140.0%	55,592	43.8%	464,772	254,099	82.9%
EOW1 EMINI S&P 500	1,192,254	1,250,127	-4.6%	814,044	46.5%	7,691,663	7,465,917	3.0%
EOW2 S&P 500	137,476	97,426	41.1%	110,629	24.3%	1,023,952	632,619	61.9%
EOW2 EMINI S&P 500	1,031,963	1,223,878	-15.7%	752,439	37.1%	7,866,144	8,051,240	-2.3%
EOW4 EMINI S&P 500	1,053,465	1,889,101	-44.2%	1,108,737	-5.0%	8,662,314	7,834,070	10.6%
EOW3 EMINI S&P 500	2,986,537	0	-	3,826,861	-22.0%	12,077,619	0	-
EOW3 S&P 500	297,480	0	-	461,051	-35.5%	1,719,369	0	-
FX Futures								
AUSTRALIAN DOLLAR	2,015,427	2,040,177	-1.2%	1,743,259	15.6%	16,934,380	16,070,866	5.4%
BRITISH POUND	1,855,126	2,048,867	-9.5%	2,337,080	-20.6%	18,664,847	16,877,962	10.6%
BRAZIL REAL	88,132	77,961	13.0%	63,316	39.2%	661,724	446,955	48.1%
CANADIAN DOLLAR	1,408,322	1,477,076	-4.7%	1,240,452	13.5%	12,302,331	11,637,008	5.7%
E-MINI EURO FX	48,572	114,590	-57.6%	61,158	-20.6%	624,111	1,065,326	-41.4%
EURO FX	2,994,631	5,245,585	-42.9%	2,734,239	9.5%	31,696,178	45,111,651	-29.7%
E-MINI JAPANESE YEN	27,185	21,579	26.0%	33,583	-19.1%	276,307	145,807	89.5%
JAPANESE YEN	2,225,832	3,410,211	-34.7%	2,632,892	-15.5%	23,942,217	23,991,830	-0.2%
MEXICAN PESO	1,124,265	932,351	20.6%	842,397	33.5%	8,759,540	7,223,542	21.3%
NEW ZEALND DOLLAR	451,233	412,969	9.3%	405,823	11.2%	3,611,870	3,385,464	6.7%
NKR/USD CROSS RATE	1,721	589	192.2%	649	165.2%	12,544	8,133	54.2%
RUSSIAN RUBLE	31,403	37,473	-16.2%	24,535	28.0%	262,009	282,913	-7.4%
S.AFRICAN RAND	21,320	11,634	83.3%	11,611	83.6%	123,514	114,415	8.0%
SWISS FRANC	418,372	432,959	-3.4%	328,087	27.5%	3,687,666	3,752,914	-1.7%
AD/CD CROSS RATES	0	22	-100.0%	0	0.0%	37	194	-80.9%
AD/JY CROSS RATES	1,864	5,230	-64.4%	2,324	-19.8%	34,310	32,915	4.2%
AD/NE CROSS RATES	35	98	-64.3%	55	-36.4%	671	471	42.5%
BP/JY CROSS RATES	1,946	776	150.8%	3,528	-44.8%	14,964	9,639	55.2%
BP/SF CROSS RATES	7	48	-85.4%	182	-96.2%	316	1,408	-77.6%
CD/JY CROSS RATES	0	8	-100.0%	1	-100.0%	10	165	-93.9%
EC/AD CROSS RATES	933	709	31.6%	682	36.8%	13,044	12,094	7.9%
EC/CD CROSS RATES	1,381	1,970	-29.9%	1,387	-0.4%	18,524	20,343	-8.9%
EC/NOK CROSS RATES	0	0	0.0%	0	0.0%	7	737	-99.1%
EC/SEK CROSS RATES	31	272	-88.6%	21	47.6%	1,851	2,829	-34.6%
EFX/BP CROSS RATES	39,406	50,906	-22.6%	35,337	11.5%	603,192	475,560	26.8%
EFX/JY CROSS RATES	18,920	40,454	-53.2%	26,976	-29.9%	337,003	345,321	-2.4%
EFX/SF CROSS RATES	19,982	27,417	-27.1%	13,405	49.1%	279,395	252,132	10.8%
SF/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
SKR/USD CROSS RATES	1,263	813	55.4%	933	35.4%	13,876	8,668	60.1%
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)	2,337	135	1,631.1%	1,061	120.3%	8,482	5,046	68.1%
POLISH ZLOTY (EC)	5	4	25.0%	1	400.0%	19,783	64	30,810.9%
SHEKEL	0	0	0.0%	0	0.0%	0	15	-100.0%
RMB USD	22	1,095	-98.0%	37	-40.5%	2,796	3,607	-22.5%
KOREAN WON	6	129	-95.3%	2	200.0%	124	302	-58.9%
TURKISH LIRA	0	3	-100.0%	0	0.0%	8	115	-93.0%
TURKISH LIRA (EU)	0	1	-100.0%	0	0.0%	0	7	-100.0%
E-MICRO EUR/USD	184,407	377,280	-51.1%	244,931	-24.7%	2,275,583	2,996,089	-24.0%
E-MICRO GBP/USD	103,075	47,988	114.8%	118,706	-13.2%	607,494	344,795	76.2%
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	5	-100.0%	0	0.0%	4	76	-94.7%
E-MICRO AUD/USD	132,532	58,986	124.7%	125,054	6.0%	800,483	428,651	86.7%
MICRO CHF/USD	1,286	2,037	-36.9%	895	43.7%	15,557	18,716	-16.9%
INDIAN RUPEE	10,507	13,000	-19.2%	9,985	5.2%	96,924	91,067	6.4%
E-MICRO INR/USD	2,865	113	2,435.4%	2,510	14.1%	14,162	2,176	550.8%
E-MICRO CAD/USD	20,567	14,761	39.3%	21,611	-4.8%	163,784	102,493	59.8%
FCXRX	58	0	-	127	-54.3%	468	0	-
E-MICRO JPY/USD	28,667	17,920	60.0%	37,559	-23.7%	234,673	105,864	121.7%
CHINESE RENMINBI (CNH)	883	1,564	-43.5%	659	34.0%	11,729	5,621	108.7%
USDZAR	0	103	-100.0%	2	-100.0%	6	468	-98.7%
E-MICRO USD/CNH	0	2	-100.0%	0	0.0%	61	291	-79.0%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	-	0	0	0.0%
FX Options								
AUSTRALIAN DOLLAR	115,500	119,649	-3.5%	107,594	7.3%	1,113,236	1,056,439	5.4%
BRITISH POUND	180,053	192,129	-6.3%	186,709	-3.6%	1,668,254	1,919,623	-13.1%
BRAZIL REAL	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR	97,018	155,255	-37.5%	112,866	-14.0%	1,168,774	948,943	23.2%
EURO FX	482,529	948,768	-49.1%	484,464	-0.4%	5,793,661	8,936,779	-35.2%
JAPANESE YEN	273,369	303,905	-10.0%	333,060	-17.9%	2,614,047	1,887,140	38.5%
MEXICAN PESO	3,971	1,586	150.4%	2,759	43.9%	21,211	11,676	81.7%
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	4,207	6,756	-37.7%	5,985	-29.7%	53,469	117,825	-54.6%
JAPANESE YEN (EU)	95	323	-70.6%	909	-89.5%	5,898	2,863	106.0%
EURO FX (EU)	586	3,155	-81.4%	3,891	-84.9%	28,313	46,377	-39.0%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	18	94	-80.9%	110	-83.6%	1,786	1,356	31.7%
BRITISH POUND (EU)	100	1,025	-90.2%	1,329	-92.5%	9,066	5,238	73.1%
AUSTRALIAN DLR (EU)	22	67	-67.2%	80	-72.5%	1,146	961	19.3%
OTC GBPUSD SUB	801	0	-	0	-	801	0	-
OTC EURUSD SUB	1,439	0	-	0	-	1,439	0	-
OTC USDCAD SUB	595	0	-	0	-	595	0	-
OTC AUDUSD SUB	496	0	-	0	-	496	0	-
OTC USDJPY SUB	533	0	-	0	-	533	0	-
OTC USDCHF SUB	72	0	-	0	-	72	0	-

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	990,866	901,567	9.9%	1,070,497	-7.4%	8,430,623	8,486,497	-0.7%
FEEDER CATTLE	248,780	216,119	15.1%	191,531	29.9%	1,645,807	1,606,081	2.5%
LEAN HOGS	645,478	640,789	0.7%	826,532	-21.9%	5,833,304	6,708,736	-13.0%
LUMBER	17,397	20,509	-15.2%	10,911	59.4%	118,686	137,159	-13.5%
MILK	30,654	16,422	86.7%	18,030	70.0%	203,952	189,826	7.4%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,435	4,197	5.7%	2,980	48.8%	39,699	29,087	36.5%
BUTTER CS	4,072	2,581	57.8%	1,995	104.1%	24,668	22,398	10.1%
CLASS IV MILK	937	557	68.2%	1,025	-8.6%	7,858	6,897	13.9%
DRY WHEY	1,617	2,136	-24.3%	755	114.2%	9,406	13,347	-29.5%
GSCI EXCESS RETURN FUT	4,125	1,056	290.6%	3,498	17.9%	171,085	129,345	32.3%
GOLDMAN SACHS	29,797	33,813	-11.9%	27,325	9.0%	221,572	231,129	-4.1%
HDD WEATHER	0	0	0.0%	0	0.0%	428	2,152	-80.1%
CDD WEATHER	475	910	-47.8%	1,850	-74.3%	3,325	5,792	-42.6%
HDD SEASONAL STRIP	0	50	-100.0%	0	0.0%	0	302	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	100	-100.0%	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	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	5	5	0.0%	9	-44.4%	68	54	25.9%
USD CRUDE PALM OIL	120	0	-	0	-	120	0	-
CASH-SETTLED CHEESE	9,038	7,235	24.9%	5,849	54.5%	85,648	75,557	13.4%
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%	52,288	52,288	0.0%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	7,476	4,780	56.4%	7,596	-1.6%	75,256	32,692	130.2%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	302,587	286,521	5.6%	256,743	17.9%	2,910,664	2,217,941	31.2%
FEEDER CATTLE	39,291	37,422	5.0%	31,784	23.6%	275,647	280,505	-1.7%
LEAN HOGS	180,742	215,660	-16.2%	214,296	-15.7%	1,319,314	1,885,665	-30.0%
LUMBER	950	1,370	-30.7%	890	6.7%	7,352	9,629	-23.6%
MILK	35,933	20,156	78.3%	23,759	51.2%	220,433	188,824	16.7%
MLK MID	193	51	278.4%	60	221.7%	472	279	69.2%
NFD MILK	2,311	3,004	-23.1%	1,557	48.4%	26,884	27,040	-0.6%
BUTTER CS	1,108	1,579	-29.8%	1,025	8.1%	10,031	10,264	-2.3%
CLASS IV MILK	1,309	33	3,866.7%	2,704	-51.6%	7,792	4,575	70.3%
DRY WHEY	139	62	124.2%	38	265.8%	806	2,689	-70.0%
HDD WEATHER	0	0	0.0%	0	0.0%	0	2,800	-100.0%
CDD WEATHER	500	0	0.0%	500	0.0%	1,000	150	566.7%
HDD SEASONAL STRIP	0	1,000	-100.0%	0	0.0%	0	3,000	-100.0%
CDD SEASONAL STRIP	0	1,000	-100.0%	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	0	2,500	-100.0%	0	0.0%	0	6,500	-100.0%
HOUSING INDEX	0	0	0.0%	0	0.0%	18	0	0.0%
LV CATL CSO	5	2	150.0%	0	0.0%	254	81	213.6%
SBIN HURR	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	8,753	3,145	178.3%	6,116	43.1%	57,884	43,879	31.9%
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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TOTAL FUTURES GROUP								
Interest Rate Futures	49,707,652	51,078,996	-2.7%	49,540,731	0.3%	416,403,289	408,623,651	1.9%
Equity Index Futures	39,118,800	56,526,084	-30.8%	36,976,445	5.8%	380,300,210	333,403,586	14.1%
FX Futures	13,284,526	16,927,870	-21.5%	13,107,052	1.4%	127,128,582	135,382,742	-6.1%
Commodities and Alternative Invest	1,995,272	1,852,726	7.7%	2,170,483	-8.1%	16,926,268	17,730,843	-4.5%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	10	64	-84.4%
TOTAL FUTURES	104,106,250	126,385,676	-17.6%	101,794,711	2.3%	940,758,359	895,140,886	5.1%
TOTAL OPTIONS GROUP								
Equity Index Options	11,889,482	16,248,340	-26.8%	11,731,365	1.3%	101,661,984	93,128,603	9.2%
Interest Rate Options	19,509,299	20,673,333	-5.6%	26,874,395	-27.4%	205,883,001	154,634,249	33.1%
FX Options	1,161,404	1,732,712	-33.0%	1,239,756	-6.3%	12,484,170	14,935,433	-16.4%
Commodities and Alternative Invest	573,821	573,505	0.1%	539,472	6.4%	4,873,301	4,754,821	2.5%
TOTAL OPTIONS	33,134,006	39,227,890	-15.5%	40,384,988	-18.0%	324,902,456	267,453,106	21.5%
TOTAL COMBINED								
Interest Rate	69,216,951	71,752,329	-3.5%	76,415,126	-9.4%	622,286,290	563,257,900	10.5%
Equity Index	51,008,282	72,774,424	-29.9%	48,707,810	4.7%	481,962,194	426,532,189	13.0%
FX	14,445,930	18,660,582	-22.6%	14,346,808	0.7%	139,612,752	150,318,175	-7.1%
Commodities and Alternative Invest	2,569,093	2,426,231	5.9%	2,709,955	-5.2%	21,799,569	22,485,664	-3.1%
Foreign Exchange	0	0	0.0%	0	0.0%	10	64	-84.4%
GRAND TOTAL	137,240,256	165,613,566	-17.1%	142,179,699	-3.5%	1,265,660,815	1,162,593,992	8.9%