CBOE Futures Exchange Reports Gain In January 2016 Trading Volume

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- VIX Futures ADV Up 19% from January 2015
- Record Volume Set During Extended Trading Hours
- 5.2 Million VIX Futures Contracts Traded
- VIX Posts Monthly ADV of 271,994 Contracts

CHICAGO, Feb. 1, 2016 /PRNewswire/ -- CBOE Futures Exchange, LLC (CFE®) today reported that January average daily volume (ADV) was up 19 percent from January 2015 and 32 percent higher than in December 2015. Exchangewide total volume also rose in January, up 13 percent compared with January 2015 and up 14 percent from December 2015.

VIX Futures
Total January volume in futures on the CBOE Volatility Index® (VIX® Index) was 5.2 million contracts, up 13 percent from January 2015, and up 14 percent from December 2015. January VIX futures' ADV was 271,994 contracts, up 19 percent from a year ago and 32 percent from the previous month.

CFE Monthly Volume Summary *

	Jan-16	Jan-15	% Chg	Dec-15	% Chg
Trading Days	19	20		22	
VIX Index Futures					
Total	5,167,889	4,568,728	13%	4,532,881	14%
ADV	271,994	228,436	19%	206,040	32%
CFE Total Exchange					
Total	5,168,403	4,573,650	13%	4,533,369	14%
ADV	272,021	228,683	19%	206,062	32%

** Volume numbers for 2016 and December 2015 now include VIX Weeklys futures totals.*

Total CFE
Exchangewide ADV was 272,021 contracts in January, up 19 percent from a year ago and 32 percent from December 2015. Total volume for January rose to 5.2 million contracts, a 13-percent increase from the same period a year ago and up 14 percent from December 2015.

Extended Trading Hours
Trading activity in VIX futures during non-U.S. trading hours set a record in January with volume of 650,454 contracts, up from the previous record of 640,498 set in August 2015. Monthly ADV for VIX futures traded during extended trading hours also set a new record with 34,234 contracts, up from 30,500 set in August 2015. Extended trading hours volume represented 12.6 percent of total VIX futures volume in January, an increase from nearly 9 percent in December 2015.

About CBOE Futures Exchange
CBOE Futures Exchange, LLC (CFE) offers contracts on CBOE Volatility Index (VIX Index) futures (VX), S&P 500 Variance futures (VA), CBOE/CBOT 10-year U.S. Treasury Note Volatility Index (TYVIX) futures (VXTY) and CBOE Russell 2000 Volatility Index (RVX) futures (VU).

VIX futures are available for trading nearly 24 hours a day, five days a week at CFE, beginning Sunday at 5:00 p.m. CT and ending Friday at 3:15 p.m. CT. CFE closes for 15 minutes between 3:15 p.m. CT and 3:30 p.m. CT, Monday through Thursday, after which the next trading day begins at 3:30 p.m. CT. For additional details on extended trading hours, see www.cboe.com/ETH.

CFE, an all-electronic market, is a wholly-owned subsidiary of CBOE Holdings, Inc. (NASDAQ: CBOE). CFE is regulated by the Commodity Futures Trading Commission (CFTC) and all trades are cleared by OCC. More information on CFE and its products, including contract specifications, can be found at: http://cfe.cboe.com/.

Media Contacts:		**Analyst Contact:**
Suzanne Cosgrove	Gary Compton	Debbie Koopman
(312) 786-7123	(312) 786-7612	(312) 786-7136
cosgrove@cboe.com	comptong@cboe.com	koopman@cboe.com

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