

CME Exchange Volume Report - Monthly

	VOLUME APR 2016	VOLUME APR 2015	% CHG	VOLUME MAR 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	41,209,563	39,486,926	4.4%	53,857,508	-23.5%	214,496,009	210,405,704	1.9%
1-MONTH EURODOLLAR	115	2,302	-95.0%	789	-85.4%	2,660	14,736	-81.9%
2YR BUNDLE	0	0	0.0%	0	0.0%	0	545	-100.0%
3YR BUNDLE	0	1	-100.0%	0	0.0%	0	118	-100.0%
EURO 5YR BUNDLE	0	0	0.0%	0	0.0%	0	28	-100.0%
Interest Rate Options								
EURODOLLARS	11,550,614	8,030,148	43.8%	11,965,946	-3.5%	61,585,414	36,689,110	67.9%
EURO MIDCURVE	7,415,560	9,373,231	-20.9%	10,020,002	-26.0%	50,100,640	42,156,775	18.8%
Equity Index Futures								
E-MINI S&P500	34,638,608	26,800,517	29.2%	44,628,348	-22.4%	169,786,414	129,754,713	30.9%
S&P 500	123,846	132,407	-6.5%	340,436	-63.6%	827,727	964,296	-14.2%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	0	0.0%
E-MINI MIDCAP	325,445	325,498	0.0%	633,841	-48.7%	1,931,024	1,672,441	15.5%
S&P 400 MIDCAP	0	1,683	-100.0%	0	0.0%	0	4,572	-100.0%
S&P 500 GROWTH	13	2	550.0%	57	-77.2%	96	131	-26.7%
S&P 500/VALUE	4,757	10	47,470.0%	7,880	-39.6%	55,116	129	42,625.6%
E-MINI RUSSELL 1000	193	0	-	568	-66.0%	2,952	0	-
E-MINI NASDAQ 100	5,007,943	4,617,132	8.5%	5,768,597	-13.2%	25,818,461	21,529,711	19.9%
NASDAQ	0	9,823	-100.0%	0	0.0%	0	66,195	-100.0%
NIKKEI 225 (\$) STOCK	418,672	281,830	48.6%	393,581	6.4%	1,835,411	1,353,596	35.6%
NIKKEI 225 (YEN) STOCK	1,397,965	872,764	60.2%	1,301,074	7.4%	6,053,880	4,032,867	50.1%
NASDAQ BIOTECH	0	0	0.0%	0	0.0%	0	400	-100.0%
S&P MATERIALS SECTOR	2,982	2,037	46.4%	7,662	-61.1%	19,190	16,765	14.5%
S&P UTILITIES SECTOR	8,152	10,186	-20.0%	44,692	-81.8%	79,469	48,358	64.3%
S&P HEALTH CARE SECTOR	6,912	17,217	-59.9%	14,590	-52.6%	38,613	47,117	-18.0%
S&P CONSUMER DSCRTNRY SE	3,720	3,601	3.3%	15,087	-75.3%	41,760	18,682	123.5%
S&P TECHNOLOGY SECTOR	2,098	2,119	-1.0%	9,374	-77.6%	18,994	14,249	33.3%
S&P CONSUMER STAPLES SECT	7,104	3,003	136.6%	59,548	-88.1%	101,884	20,419	399.0%
S&P ENERGY SECTOR	6,758	5,924	14.1%	11,186	-39.6%	36,010	20,096	79.2%
S&P FINANCIAL SECTOR	8,438	2,479	240.4%	31,974	-73.6%	58,499	12,492	368.3%
S&P INDUSTRIAL SECTOR	2,475	1,400	76.8%	15,257	-83.8%	26,480	10,284	157.5%
E-MICRO NIFTY	0	0	-	0	0.0%	0	0	-
IBOVESPA INDEX	782	603	29.7%	657	19.0%	2,318	1,006	130.4%
E-MINI RUSSELL 1000 VALUE	1,025	0	-	643	59.4%	3,696	0	-
E-MINI RUSSELL 1000 GROWTH	158	0	-	582	-72.9%	1,900	0	-
FT-SE 100	1,353	0	-	2,056	-34.2%	7,099	0	-

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Equity Index Options								
E-MINI S&P500	5,610,433	5,584,839	0.5%	6,513,513	-13.9%	27,670,654	24,252,112	14.1%
S&P 500	536,091	588,532	-8.9%	919,475	-41.7%	3,371,861	2,643,461	27.6%
E-MINI MIDCAP	0	9	-100.0%	4	-100.0%	5	19	-73.7%
E-MINI NASDAQ 100	246,375	107,790	128.6%	181,610	35.7%	992,943	482,413	105.8%
NASDAQ	0	0	0.0%	0	0.0%	0	30	-100.0%
EOM S&P 500	191,868	73,441	161.3%	176,792	8.5%	628,638	357,203	76.0%
EOM EMINI S&P	1,942,625	777,208	149.9%	1,081,630	79.6%	5,456,673	3,996,622	36.5%
EOW1 S&P 500	52,872	28,797	83.6%	46,897	12.7%	186,307	129,175	44.2%
EOW1 EMINI S&P 500	667,466	766,900	-13.0%	1,004,399	-33.5%	3,452,354	3,538,181	-2.4%
EOW2 S&P 500	103,978	89,694	15.9%	139,945	-25.7%	395,374	312,927	26.3%
EOW2 EMINI S&P 500	778,646	952,172	-18.2%	1,062,644	-26.7%	3,874,732	3,735,582	3.7%
EOW4 EMINI S&P 500	856,391	922,585	-7.2%	695,316	23.2%	3,876,779	3,034,070	27.8%
EOW5 EMINI S&P 500	373,366	0	-	39,813	837.8%	417,697	0	-
EOW5 S&P 500	56,831	0	-	41,561	36.7%	118,037	0	-
FX Futures								
AUSTRALIAN DOLLAR	2,021,545	2,198,616	-8.1%	2,288,824	-11.7%	8,467,376	8,412,394	0.7%
BRITISH POUND	1,966,988	1,918,616	2.5%	2,574,369	-23.6%	8,485,395	8,475,635	0.1%
BRAZIL REAL	84,785	47,173	79.7%	131,342	-35.4%	343,673	241,930	42.1%
CANADIAN DOLLAR	1,481,803	1,394,751	6.2%	1,748,094	-15.2%	6,511,837	5,947,072	9.5%
E-MINI EURO FX	71,191	140,472	-49.3%	96,909	-26.5%	367,685	534,871	-31.3%
EURO FX	3,688,068	5,745,389	-35.8%	5,453,872	-32.4%	17,778,702	22,669,766	-21.6%
E-MINI JAPANESE YEN	38,559	13,845	178.5%	28,878	33.5%	153,152	75,212	103.6%
JAPANESE YEN	2,736,788	2,462,451	11.1%	3,022,323	-9.4%	13,394,025	12,258,496	9.3%
MEXICAN PESO	1,147,113	917,338	25.0%	1,065,809	7.6%	4,480,541	3,677,779	21.8%
NEW ZEALND DOLLAR	395,463	376,381	5.1%	494,360	-20.0%	1,689,678	1,580,561	6.9%
NKR/USD CROSS RATE	957	391	144.8%	2,959	-67.7%	5,656	4,484	26.1%
RUSSIAN RUBLE	22,413	31,676	-29.2%	46,719	-52.0%	130,396	164,491	-20.7%
S.AFRICAN RAND	10,970	11,439	-4.1%	20,444	-46.3%	52,749	54,745	-3.6%
SWISS FRANC	399,276	472,115	-15.4%	531,230	-24.8%	1,896,692	2,006,041	-5.5%
AD/CD CROSS RATES	6	34	-82.4%	6	0.0%	36	128	-71.9%
AD/JY CROSS RATES	3,408	3,853	-11.5%	4,259	-20.0%	20,653	14,190	45.5%
AD/NE CROSS RATES	29	110	-73.6%	114	-74.6%	326	224	45.5%
BP/JY CROSS RATES	1,278	1,079	18.4%	1,334	-4.2%	6,180	6,006	2.9%
BP/SF CROSS RATES	12	33	-63.6%	9	33.3%	47	654	-92.8%
CD/JY CROSS RATES	0	34	-100.0%	3	-100.0%	9	86	-89.5%
EC/AD CROSS RATES	1,769	2,031	-12.9%	2,088	-15.3%	7,278	5,789	25.7%
EC/CD CROSS RATES	1,606	1,762	-8.9%	3,252	-50.6%	10,695	13,599	-21.4%
EC/NOK CROSS RATES	0	0	0.0%	2	-100.0%	5	719	-99.3%
EC/SEK CROSS RATES	91	79	15.2%	713	-87.2%	902	1,092	-17.4%
EFX/BP CROSS RATES	53,250	36,293	46.7%	134,906	-60.5%	333,941	239,614	39.4%
EFX/JY CROSS RATES	36,019	32,957	9.3%	71,908	-49.9%	194,301	169,902	14.4%
EFX/SF CROSS RATES	29,640	18,002	64.6%	50,926	-41.8%	145,370	131,613	10.5%
SF/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
SKR/USD CROSS RATES	1,274	575	121.6%	2,949	-56.8%	6,186	4,053	52.6%
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)	765	4	19,025.0%	476	60.7%	2,457	4,747	-48.2%
POLISH ZLOTY (EC)	4,745	1	474,400.0%	4,934	-3.8%	16,354	56	29,103.6%
SHEKEL	0	3	-100.0%	0	0.0%	0	12	-100.0%
RMB USD	33	302	-89.1%	1,004	-96.7%	2,171	1,529	42.0%
KOREAN WON	1	1	0.0%	49	-98.0%	72	73	-1.4%
TURKISH LIRA	3	5	-40.0%	2	50.0%	5	90	-94.4%
TURKISH LIRA (EU)	0	0	0.0%	0	0.0%	0	6	-100.0%
E-MICRO EUR/USD	275,179	433,349	-36.5%	347,983	-20.9%	1,387,384	1,346,286	3.1%
E-MICRO GBP/USD	49,721	45,871	8.4%	55,610	-10.6%	217,658	153,158	42.1%
E-MICRO USD/CAD	7	2	250.0%	13	-46.2%	22	4	450.0%
E-MICRO USD/CHF	0	0	0.0%	1	-100.0%	1	1	0.0%
E-MICRO USD/JPY	2	2	0.0%	2	0.0%	4	27	-85.2%
E-MICRO AUD/USD	87,468	50,807	72.2%	91,810	-4.7%	348,149	208,501	67.0%
MICRO CHF/USD	1,337	1,239	7.9%	4,332	-69.1%	9,758	11,420	-14.6%
INDIAN RUPEE	9,714	13,661	-28.9%	9,754	-0.4%	42,161	46,225	-8.8%
E-MICRO JPY/USD	30,433	9,793	210.8%	24,557	23.9%	114,105	56,720	101.2%
FCXRX	4	0	-	0	-	4	0	-
CHINESE RENMINBI (CNH)	1,712	475	260.4%	1,725	-0.8%	7,547	2,728	176.6%
E-MICRO USD/CNH	12	33	-63.6%	10	20.0%	60	259	-76.8%
E-MICRO CAD/USD	21,582	14,407	49.8%	19,721	9.4%	75,838	58,479	29.7%
E-MICRO INR/USD	1,096	411	166.7%	888	23.4%	2,597	1,783	45.7%
USDZAR	0	64	-100.0%	0	0.0%	4	217	-98.2%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	-	0	0	0.0%
FX Options								
AUSTRALIAN DOLLAR	130,847	138,998	-5.9%	144,165	-9.2%	555,278	539,052	3.0%
BRITISH POUND	220,632	299,390	-26.3%	201,429	9.5%	882,485	1,106,404	-20.2%
BRAZIL REAL	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR	126,738	110,402	14.8%	141,751	-10.6%	698,111	468,294	49.1%
EURO FX	635,975	1,217,983	-47.8%	878,013	-27.6%	3,324,308	4,745,809	-30.0%
JAPANESE YEN	334,610	191,213	75.0%	282,638	18.4%	1,338,974	817,883	63.7%
MEXICAN PESO	1,959	1,026	90.9%	1,382	41.8%	9,721	6,208	56.6%
NEW ZEALND DOLLAR	0	0	0.0%	0	0.0%	0	13	-100.0%
RUSSIAN RUBLE	356	0	0.0%	0	0.0%	1,373	0	0.0%
SWISS FRANC	6,367	10,278	-38.1%	5,724	11.2%	30,749	87,589	-64.9%
JAPANESE YEN (EU)	577	252	129.0%	331	74.3%	2,706	1,122	141.2%
EURO FX (EU)	2,742	5,078	-46.0%	2,692	1.9%	15,632	27,348	-42.8%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	22	0	0.0%	458	-95.2%	1,528	1,125	35.8%
BRITISH POUND (EU)	1,093	342	219.6%	1,670	-34.6%	6,280	3,263	92.5%
AUSTRALIAN DLR (EU)	53	141	-62.4%	0	0.0%	970	358	170.9%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,010,716	959,581	5.3%	1,187,388	-14.9%	4,281,950	4,324,039	-1.0%
FEEDER CATTLE	234,293	200,013	17.1%	245,203	-4.4%	869,009	855,523	1.6%
LEAN HOGS	589,363	716,421	-17.7%	797,006	-26.1%	2,697,020	3,304,586	-18.4%
LUMBER	15,931	21,116	-24.6%	16,933	-5.9%	60,619	66,266	-8.5%
MILK	22,613	22,999	-1.7%	19,533	15.8%	83,489	106,748	-21.8%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,092	2,339	74.9%	6,950	-41.1%	23,395	12,342	89.6%
BUTTER CS	3,188	2,530	26.0%	3,299	-3.4%	13,930	10,627	31.1%
CLASS IV MILK	1,464	446	228.3%	208	603.8%	2,914	3,082	-5.5%
DRY WHEY	731	1,035	-29.4%	702	4.1%	4,470	7,038	-36.5%
GSCI EXCESS RETURN FUT	1,419	1,264	12.3%	76,259	-98.1%	80,757	68,587	17.7%
GOLDMAN SACHS	27,598	27,957	-1.3%	27,365	0.9%	110,580	115,460	-4.2%
HDD WEATHER	0	0	0.0%	0	0.0%	428	2,102	-79.6%
CDD WEATHER	100	1,800	-94.4%	0	0.0%	100	1,800	-94.4%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	50	-100.0%
CDD SEASONAL STRIP	350	350	0.0%	750	-53.3%	1,100	400	175.0%
HDD WEATHER EUROPEAN	0	0	0.0%	100	-100.0%	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%	50	-100.0%	50	0	0.0%
CAT EURO SEASONAL STRIP	250	0	-	0	-	250	0	-
WKLY AVG TEMP	0	0	0.0%	0	-	0	0	0.0%
HOUSING INDEX	16	12	33.3%	2	700.0%	35	36	-2.8%
CASH-SETTLED CHEESE	8,732	8,408	3.9%	12,012	-27.3%	43,018	38,774	10.9%
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%	26,144	26,144	0.0%
MALAYSIAN PALM SWAP	10,200	7,280	40.1%	14,920	-31.6%	38,564	18,080	113.3%

Commodities and Alternative Investments

Options								
LIVE CATTLE	420,278	215,076	95.4%	434,680	-3.3%	1,607,703	1,192,199	34.9%
FEEDER CATTLE	41,782	29,517	41.6%	37,587	11.2%	141,358	145,452	-2.8%
LEAN HOGS	139,637	193,704	-27.9%	128,286	8.8%	564,055	979,934	-42.4%
LUMBER	899	1,376	-34.7%	958	-6.2%	3,929	4,874	-19.4%
MILK	20,534	22,671	-9.4%	22,085	-7.0%	86,883	103,134	-15.8%
MLK MID	6	28	-78.6%	39	-84.6%	129	138	-6.5%
NFD MILK	2,970	2,308	28.7%	2,418	22.8%	16,104	11,728	37.3%
BUTTER CS	1,129	647	74.5%	832	35.7%	6,060	3,666	65.3%
CLASS IV MILK	398	232	71.6%	329	21.0%	1,349	1,973	-31.6%
DRY WHEY	226	550	-58.9%	65	247.7%	434	2,035	-78.7%
HDD WEATHER	0	0	0.0%	0	0.0%	0	2,800	-100.0%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	2,000	-100.0%
CDD SEASONAL STRIP	14,000	24,500	-42.9%	13,500	3.7%	27,500	51,500	-46.6%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	5,500	1,000	450.0%
CAT WEATHER EUROPEAN	0	3,000	-100.0%	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	18	0	0.0%	0	-	18	0	0.0%
LV CATL CSO	0	17	-100.0%	0	0.0%	25	54	-53.7%
SBIN HURR	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	4,903	5,576	-12.1%	6,430	-23.7%	23,477	23,140	1.5%
SNOWFALL	0	0	0.0%	0	-	0	0	0.0%

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Foreign Exchange Futures								
CHILEAN PESO	0	0	0.0%	4	-100.0%	10	10	0.0%
Ags Futures								
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%



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TOTAL FUTURES GROUP								
Interest Rate Futures	41,209,678	39,489,229	4.4%	53,858,297	-23.5%	214,498,669	210,421,131	1.9%
Equity Index Futures	41,969,399	33,090,235	26.8%	53,287,690	-21.2%	206,746,993	159,588,519	29.6%
FX Futures	14,678,115	16,397,925	-10.5%	18,341,472	-20.0%	66,709,837	68,583,469	-2.7%
Commodities and Alternative Invest	1,931,056	1,973,551	-2.2%	2,434,824	-20.7%	8,338,422	8,961,684	-7.0%
Foreign Exchange Futures	0	0	0.0%	4	-100.0%	10	10	0.0%
Ags Futures	0	0	0.0%	0	0.0%	0	0	0.0%
TOTAL FUTURES	99,788,248	90,950,940	9.7%	127,922,287	-22.0%	496,293,931	447,554,813	10.9%
TOTAL OPTIONS GROUP								
Equity Index Options	11,416,942	9,891,967	15.4%	11,903,599	-4.1%	50,442,054	42,481,795	18.7%
Interest Rate Options	18,966,174	17,403,379	9.0%	21,985,948	-13.7%	111,686,054	78,845,885	41.7%
FX Options	1,461,971	1,975,103	-26.0%	1,660,253	-11.9%	6,868,115	7,804,468	-12.0%
Commodities and Alternative Invest	646,780	499,202	29.6%	647,209	-0.1%	2,484,524	2,532,627	-1.9%
TOTAL OPTIONS	32,491,867	29,769,651	9.1%	36,197,009	-10.2%	171,480,747	131,664,775	30.2%
TOTAL COMBINED								
Interest Rate	60,175,852	56,892,608	5.8%	75,844,245	-20.7%	326,184,723	289,267,016	12.8%
Equity Index	53,386,341	42,982,202	24.2%	65,191,289	-18.1%	257,189,047	202,070,314	27.3%
FX	16,140,086	18,373,028	-12.2%	20,001,725	-19.3%	73,577,952	76,387,937	-3.7%
Commodities and Alternative Invest	2,577,836	2,472,753	4.2%	3,082,033	-16.4%	10,822,946	11,494,311	-5.8%
Foreign Exchange	0	0	0.0%	4	-100.0%	10	10	0.0%
Ags	0	0	0.0%	0	0.0%	0	0	0.0%
GRAND TOTAL	132,280,115	120,720,591	9.6%	164,119,296	-19.4%	667,774,678	579,219,588	15.3%

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