



CME Exchange Volume Report - Monthly

	VOLUME MAR 2016	VOLUME MAR 2015	% CHG	VOLUME FEB 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	53,857,508	56,886,470	-5.3%	58,698,760	-8.2%	173,286,446	170,918,778	1.4%
1-MONTH EURODOLLAR	789	5,535	-85.7%	790	-0.1%	2,545	12,434	-79.5%
2YR BUNDLE	0	50	-100.0%	0	0.0%	0	545	-100.0%
EURO 5YR BUNDLE	0	0	0.0%	0	0.0%	0	28	-100.0%
3YR BUNDLE	0	0	0.0%	0	0.0%	0	117	-100.0%
Interest Rate Options								
EURODOLLARS	11,965,946	9,945,987	20.3%	15,458,814	-22.6%	50,034,800	28,658,962	74.6%
EURO MIDCURVE	10,020,002	11,158,194	-10.2%	14,394,367	-30.4%	42,685,080	32,783,544	30.2%
Equity Index Futures								
E-MINI S&P500	44,628,348	38,949,296	14.6%	42,532,116	4.9%	135,147,806	102,954,196	31.3%
S&P 500	340,436	521,653	-34.7%	177,311	92.0%	703,881	831,889	-15.4%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	0	0.0%
E-MINI MIDCAP	633,841	599,168	5.8%	442,219	43.3%	1,605,579	1,346,943	19.2%
S&P 400 MIDCAP	0	822	-100.0%	0	0.0%	0	2,889	-100.0%
S&P 500 GROWTH	57	92	-38.0%	14	307.1%	83	129	-35.7%
S&P 500/VALUE	7,880	73	10,694.5%	18,672	-57.8%	50,359	119	42,218.5%
E-MINI RUSSELL 1000	568	0	-	650	-12.6%	2,759	0	-
E-MINI NASDAQ 100	5,768,597	6,094,002	-5.3%	6,818,356	-15.4%	20,810,518	16,912,579	23.0%
NASDAQ	0	22,381	-100.0%	0	0.0%	0	56,372	-100.0%
NIKKEI 225 (\$) STOCK	393,581	451,669	-12.9%	520,736	-24.4%	1,416,739	1,071,766	32.2%
NIKKEI 225 (YEN) STOCK	1,301,074	1,185,797	9.7%	1,654,088	-21.3%	4,655,915	3,160,103	47.3%
NASDAQ BIOTECH	0	300	-100.0%	0	0.0%	0	400	-100.0%
S&P MATERIALS SECTOR	7,662	5,913	29.6%	5,342	43.4%	16,208	14,728	10.0%
S&P UTILITIES SECTOR	44,692	15,043	197.1%	17,445	156.2%	71,317	38,172	86.8%
S&P HEALTH CARE SECTOR	14,590	17,741	-17.8%	8,835	65.1%	31,701	29,900	6.0%
S&P CONSUMER DSCRTNRY SE	15,087	6,202	143.3%	8,029	87.9%	38,040	15,081	152.2%
S&P TECHNOLOGY SECTOR	9,374	8,365	12.1%	2,694	248.0%	16,896	12,130	39.3%
S&P CONSUMER STAPLES SECT	59,548	11,094	436.8%	16,343	264.4%	94,780	17,416	444.2%
S&P ENERGY SECTOR	11,186	7,851	42.5%	8,015	39.6%	29,252	14,172	106.4%
S&P FINANCIAL SECTOR	31,974	7,360	334.4%	9,476	237.4%	50,061	10,013	400.0%
S&P INDUSTRIAL SECTOR	15,257	3,940	287.2%	6,339	140.7%	24,005	8,884	170.2%
E-MICRO NIFTY	0	0	-	0	0.0%	0	0	-
IBOVESPA INDEX	657	205	220.5%	521	26.1%	1,536	403	281.1%
FT-SE 100	2,056	0	-	1,316	56.2%	5,746	0	-
E-MINI RUSSELL 1000 VALUE	643	0	-	918	-30.0%	2,671	0	-
E-MINI RUSSELL 1000 GROWTH	582	0	-	400	45.5%	1,742	0	-

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Equity Index Options								
E-MINI S&P500	6,513,513	6,446,806	1.0%	7,255,438	-10.2%	22,060,221	18,667,273	18.2%
S&P 500	919,475	630,513	45.8%	947,480	-3.0%	2,835,770	2,054,929	38.0%
E-MINI MIDCAP	4	0	0.0%	0	0.0%	5	10	-50.0%
E-MINI NASDAQ 100	181,610	119,047	52.6%	220,145	-17.5%	746,568	374,623	99.3%
NASDAQ	0	10	-100.0%	0	0.0%	0	30	-100.0%
EOM S&P 500	176,792	77,582	127.9%	133,844	32.1%	436,770	283,762	53.9%
EOM EMINI S&P	1,081,630	843,314	28.3%	917,740	17.9%	3,514,048	3,219,414	9.2%
EOW1 S&P 500	46,897	19,983	134.7%	55,301	-15.2%	133,435	100,378	32.9%
EOW1 EMINI S&P 500	1,004,399	779,233	28.9%	1,173,805	-14.4%	2,784,888	2,771,281	0.5%
EOW2 S&P 500	139,945	96,127	45.6%	95,289	46.9%	291,396	223,233	30.5%
EOW2 EMINI S&P 500	1,062,644	1,078,156	-1.4%	1,183,920	-10.2%	3,096,086	2,783,410	11.2%
EOW4 EMINI S&P 500	695,316	993,532	-30.0%	983,336	-29.3%	3,020,388	2,111,485	43.0%
EOW5 EMINI S&P 500	39,813	0	-	4,518	781.2%	44,331	0	-
EOW5 S&P 500	41,561	0	-	19,645	111.6%	61,206	0	-
FX Futures								
AUSTRALIAN DOLLAR	2,288,824	2,602,964	-12.1%	1,883,951	21.5%	6,445,831	6,213,778	3.7%
BRITISH POUND	2,574,369	2,854,732	-9.8%	2,024,962	27.1%	6,518,407	6,557,019	-0.6%
BRAZIL REAL	131,342	56,103	134.1%	71,383	84.0%	258,888	194,757	32.9%
CANADIAN DOLLAR	1,748,094	1,881,806	-7.1%	1,487,168	17.5%	5,030,034	4,552,321	10.5%
E-MINI EURO FX	96,909	177,108	-45.3%	88,901	9.0%	296,494	394,399	-24.8%
EURO FX	5,453,872	7,724,356	-29.4%	4,559,622	19.6%	14,090,634	16,924,377	-16.7%
E-MINI JAPANESE YEN	28,878	16,562	74.4%	44,222	-34.7%	114,593	61,367	86.7%
JAPANESE YEN	3,022,323	3,160,916	-4.4%	3,997,142	-24.4%	10,657,237	9,796,045	8.8%
MEXICAN PESO	1,065,809	1,156,571	-7.8%	1,178,519	-9.6%	3,333,428	2,760,441	20.8%
NEW ZEALND DOLLAR	494,360	486,195	1.7%	350,036	41.2%	1,294,215	1,204,180	7.5%
NKR/USD CROSS RATE	2,959	2,737	8.1%	1,124	163.3%	4,699	4,093	14.8%
RUSSIAN RUBLE	46,719	84,499	-44.7%	27,544	69.6%	107,983	132,815	-18.7%
S.AFRICAN RAND	20,444	26,014	-21.4%	9,755	109.6%	41,779	43,306	-3.5%
SWISS FRANC	531,230	537,176	-1.1%	559,616	-5.1%	1,497,416	1,533,926	-2.4%
AD/CD CROSS RATES	6	40	-85.0%	9	-33.3%	30	94	-68.1%
AD/JY CROSS RATES	4,259	4,348	-2.0%	4,429	-3.8%	17,245	10,337	66.8%
AD/NE CROSS RATES	114	26	338.5%	66	72.7%	297	114	160.5%
BP/JY CROSS RATES	1,334	2,109	-36.7%	1,536	-13.2%	4,902	4,927	-0.5%
BP/SF CROSS RATES	9	145	-93.8%	10	-10.0%	35	621	-94.4%
CD/JY CROSS RATES	3	26	-88.5%	4	-25.0%	9	52	-82.7%
EC/AD CROSS RATES	2,088	2,706	-22.8%	953	119.1%	5,509	3,758	46.6%
EC/CD CROSS RATES	3,252	5,406	-39.8%	2,698	20.5%	9,089	11,837	-23.2%
EC/NOK CROSS RATES	2	714	-99.7%	0	0.0%	5	719	-99.3%
EC/SEK CROSS RATES	713	880	-19.0%	54	1,220.4%	811	1,013	-19.9%
EFX/BP CROSS RATES	134,906	93,256	44.7%	65,072	107.3%	280,691	203,321	38.1%
EFX/JY CROSS RATES	71,908	48,950	46.9%	46,192	55.7%	158,282	136,945	15.6%
EFX/SF CROSS RATES	50,926	35,825	42.2%	34,270	48.6%	115,730	113,611	1.9%
SF/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
SKR/USD CROSS RATES	2,949	2,129	38.5%	1,030	186.3%	4,912	3,478	41.2%
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	2	-100.0%	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)	476	291	63.6%	634	-24.9%	1,692	4,743	-64.3%
POLISH ZLOTY (EC)	4,934	55	8,870.9%	1,578	212.7%	11,609	55	21,007.3%
SHEKEL	0	5	-100.0%	0	0.0%	0	9	-100.0%
RMB USD	1,004	643	56.1%	594	69.0%	2,138	1,227	74.2%
KOREAN WON	49	59	-16.9%	15	226.7%	71	72	-1.4%
TURKISH LIRA	2	65	-96.9%	0	0.0%	2	85	-97.6%
TURKISH LIRA (EU)	0	2	-100.0%	0	0.0%	0	6	-100.0%
E-MICRO EUR/USD	347,983	366,578	-5.1%	331,430	5.0%	1,112,205	912,937	21.8%
E-MICRO GBP/USD	55,610	39,194	41.9%	65,633	-15.3%	167,937	107,287	56.5%
E-MICRO USD/CAD	13	0	0.0%	2	550.0%	15	2	650.0%
E-MICRO USD/CHF	1	1	0.0%	0	0.0%	1	1	0.0%
E-MICRO USD/JPY	2	24	-91.7%	0	0.0%	2	25	-92.0%
E-MICRO AUD/USD	91,810	43,794	109.6%	80,832	13.6%	260,681	157,694	65.3%
MICRO CHF/USD	4,332	2,745	57.8%	1,994	117.3%	8,421	10,181	-17.3%
INDIAN RUPEE	9,754	14,147	-31.1%	10,338	-5.6%	32,447	32,564	-0.4%
E-MICRO USD/CNH	10	143	-93.0%	6	66.7%	48	226	-78.8%
E-MICRO CAD/USD	19,721	15,986	23.4%	16,446	19.9%	54,256	44,072	23.1%
CHINESE RENMINBI (CNH)	1,725	935	84.5%	1,363	26.6%	5,835	2,253	159.0%
E-MICRO JPY/USD	24,557	12,068	103.5%	35,411	-30.7%	83,672	46,927	78.3%
USDZAR	0	78	-100.0%	4	-100.0%	4	153	-97.4%
E-MICRO INR/USD	888	364	144.0%	516	72.1%	1,501	1,372	9.4%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	-	0	0	0.0%
FX Options								
AUSTRALIAN DOLLAR	144,165	163,566	-11.9%	121,883	18.3%	424,431	400,054	6.1%
BRITISH POUND	201,429	365,142	-44.8%	253,896	-20.7%	661,853	807,014	-18.0%
BRAZIL REAL	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR	141,751	122,383	15.8%	192,744	-26.5%	571,373	357,892	59.6%
EURO FX	878,013	1,495,294	-41.3%	1,066,644	-17.7%	2,688,333	3,527,826	-23.8%
JAPANESE YEN	282,638	204,223	38.4%	390,099	-27.5%	1,004,364	626,670	60.3%
MEXICAN PESO	1,382	2,322	-40.5%	3,705	-62.7%	7,762	5,182	49.8%
NEW ZEALND DOLLAR	0	0	0.0%	0	0.0%	0	13	-100.0%
RUSSIAN RUBLE	0	0	0.0%	844	-100.0%	1,017	0	0.0%
SWISS FRANC	5,724	21,560	-73.5%	9,184	-37.7%	24,382	77,311	-68.5%
JAPANESE YEN (EU)	331	101	227.7%	1,145	-71.1%	2,129	870	144.7%
EURO FX (EU)	2,692	10,360	-74.0%	4,261	-36.8%	12,890	22,270	-42.1%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	458	3	15,166.7%	478	-4.2%	1,506	1,125	33.9%
BRITISH POUND (EU)	1,670	906	84.3%	1,488	12.2%	5,187	2,921	77.6%
AUSTRALIAN DLR (EU)	0	15	-100.0%	504	-100.0%	917	217	322.6%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,187,388	1,163,545	2.0%	956,208	24.2%	3,271,234	3,364,458	-2.8%
FEEDER CATTLE	245,203	223,149	9.9%	201,016	22.0%	634,716	655,510	-3.2%
LEAN HOGS	797,006	961,823	-17.1%	645,429	23.5%	2,107,657	2,588,165	-18.6%
LUMBER	16,933	14,710	15.1%	14,415	17.5%	44,688	45,150	-1.0%
MILK	19,533	23,844	-18.1%	20,574	-5.1%	60,876	83,749	-27.3%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	6,950	4,491	54.8%	5,311	30.9%	19,303	10,003	93.0%
BUTTER CS	3,299	2,863	15.2%	4,358	-24.3%	10,742	8,097	32.7%
CLASS IV MILK	208	679	-69.4%	260	-20.0%	1,450	2,636	-45.0%
DRY WHEY	702	1,256	-44.1%	1,353	-48.1%	3,739	6,003	-37.7%
GSCI EXCESS RETURN FUT	76,259	61,449	24.1%	627	12,062.5%	79,338	67,323	17.8%
GOLDMAN SACHS	27,365	29,086	-5.9%	26,856	1.9%	82,982	87,503	-5.2%
HDD WEATHER	0	300	-100.0%	152	-100.0%	428	2,102	-79.6%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	50	-100.0%
CDD SEASONAL STRIP	750	50	1,400.0%	0	0.0%	750	50	1,400.0%
HDD WEATHER EUROPEAN	100	0	0.0%	500	-80.0%	600	0	0.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
HDD EURO SEASONAL STRIP	50	0	0.0%	0	0.0%	50	0	0.0%
WKLY AVG TEMP	0	0	0.0%	0	-	0	0	0.0%
HOUSING INDEX	2	12	-83.3%	8	-75.0%	19	24	-20.8%
CASH-SETTLED CHEESE	12,012	9,282	29.4%	11,610	3.5%	34,286	30,366	12.9%
OTC SP GSCI ER SWAP	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	26,144	26,144	0.0%	0	0.0%	26,144	26,144	0.0%
MALAYSIAN PALM SWAP	14,920	3,680	305.4%	8,644	72.6%	28,364	10,800	162.6%
Commodities and Alternative Investments								
Options								
LIVE CATTLE	434,680	327,801	32.6%	362,955	19.8%	1,187,425	977,123	21.5%
FEEDER CATTLE	37,587	39,938	-5.9%	27,918	34.6%	99,576	115,935	-14.1%
LEAN HOGS	128,286	307,653	-58.3%	130,164	-1.4%	424,418	786,230	-46.0%
LUMBER	958	1,019	-6.0%	1,020	-6.1%	3,030	3,498	-13.4%
MILK	22,085	23,987	-7.9%	22,998	-4.0%	66,349	80,463	-17.5%
MLK MID	39	36	8.3%	18	116.7%	123	110	11.8%
NFD MILK	2,418	5,484	-55.9%	3,345	-27.7%	13,134	9,420	39.4%
BUTTER CS	832	927	-10.2%	1,978	-57.9%	4,931	3,019	63.3%
CLASS IV MILK	329	419	-21.5%	213	54.5%	951	1,741	-45.4%
DRY WHEY	65	646	-89.9%	123	-47.2%	208	1,485	-86.0%
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	13,500	20,500	-34.1%	0	0.0%	13,500	27,000	-50.0%
HDD WEATHER EUROPEAN	0	0	0.0%	5,500	-100.0%	5,500	1,000	450.0%
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%	0	4,000	-100.0%
HOUSING INDEX	0	0	0.0%	0	-	0	0	0.0%
LV CATL CSO	0	2	-100.0%	25	-100.0%	25	37	-32.4%
SBIN HURR	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	6,430	5,351	20.2%	6,682	-3.8%	18,574	17,564	5.8%
SNOWFALL	0	0	0.0%	0	-	0	0	0.0%

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



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TOTAL FUTURES GROUP								
Interest Rate Futures	53,858,297	56,892,055	-5.3%	58,699,550	-8.2%	173,288,991	170,931,902	1.4%
Equity Index Futures	53,287,690	47,908,967	11.2%	52,249,835	2.0%	164,777,594	126,498,284	30.3%
FX Futures	18,341,472	21,461,478	-14.5%	16,987,064	8.0%	52,031,722	52,185,544	-0.3%
Commodities and Alternative Invest	2,434,824	2,526,363	-3.6%	1,897,321	28.3%	6,407,366	6,988,133	-8.3%
Ags Futures	0	0	0.0%	0	0.0%	0	0	0.0%
Foreign Exchange Futures	4	0	0.0%	0	0.0%	10	10	0.0%
TOTAL FUTURES	127,922,287	128,788,863	-0.7%	129,833,770	-1.5%	396,505,683	356,603,873	11.2%
TOTAL OPTIONS GROUP								
Equity Index Options	11,903,599	11,084,303	7.4%	12,990,461	-8.4%	39,025,112	32,589,828	19.7%
Interest Rate Options	21,985,948	21,104,181	4.2%	29,853,181	-26.4%	92,719,880	61,442,506	50.9%
FX Options	1,660,253	2,385,875	-30.4%	2,046,875	-18.9%	5,406,144	5,829,365	-7.3%
Commodities and Alternative Invest	647,209	733,763	-11.8%	562,939	15.0%	1,837,744	2,033,425	-9.6%
TOTAL OPTIONS	36,197,009	35,308,122	2.5%	45,453,456	-20.4%	138,988,880	101,895,124	36.4%
TOTAL COMBINED								
Interest Rate	75,844,245	77,996,236	-2.8%	88,552,731	-14.4%	266,008,871	232,374,408	14.5%
Equity Index	65,191,289	58,993,270	10.5%	65,240,296	-0.1%	203,802,706	159,088,112	28.1%
FX	20,001,725	23,847,353	-16.1%	19,033,939	5.1%	57,437,866	58,014,909	-1.0%
Commodities and Alternative Invest	3,082,033	3,260,126	-5.5%	2,460,260	25.3%	8,245,110	9,021,558	-8.6%
Ags	0	0	0.0%	0	0.0%	0	0	0.0%
Foreign Exchange	4	0	0.0%	0	0.0%	10	10	0.0%
GRAND TOTAL	164,119,296	164,096,985	0.0%	175,287,226	-6.4%	535,494,563	458,498,997	16.8%

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