



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	-

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

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
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%



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
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%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



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
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%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



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
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%



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
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%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.