



## CME Exchange Volume Report - Monthly

	VOLUME MAY 2016	VOLUME MAY 2015	% CHG	VOLUME APR 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Interest Rate Futures</b>								
EUROYEN	0	0	0.0%	0	-	0	0	0.0%
EURODOLLARS	46,085,804	46,358,926	-0.6%	41,209,563	11.8%	260,581,813	256,764,630	1.5%
1-MONTH EURODOLLAR	3,620	9,469	-61.8%	115	3,047.8%	6,280	24,205	-74.1%
EURO 5YR BUNDLE	0	10	-100.0%	0	0.0%	0	38	-100.0%
3YR BUNDLE	0	25	-100.0%	0	0.0%	0	143	-100.0%
2YR BUNDLE	0	25	-100.0%	0	0.0%	0	570	-100.0%
<b>Interest Rate Options</b>								
EURODOLLARS	13,511,487	5,524,726	144.6%	11,550,614	17.0%	75,096,901	42,213,836	77.9%
EURO MIDCURVE	9,414,069	9,233,633	2.0%	7,415,560	27.0%	59,514,709	51,390,408	15.8%
<b>Equity Index Futures</b>								
E-MINI S&P500	33,049,264	24,516,387	34.8%	34,638,608	-4.6%	202,835,678	154,271,100	31.5%
S&P 500	107,365	134,537	-20.2%	123,846	-13.3%	935,092	1,098,833	-14.9%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	0	0.0%
E-MINI MIDCAP	347,829	293,658	18.4%	325,445	6.9%	2,278,853	1,966,099	15.9%
S&P 400 MIDCAP	0	1,641	-100.0%	0	0.0%	0	6,213	-100.0%
S&P 500 GROWTH	10	5	100.0%	13	-23.1%	106	136	-22.1%
S&P 500/VALUE	13,069	3	435,533.3%	4,757	174.7%	68,185	132	51,555.3%
E-MINI RUSSELL 1000	293	0	-	193	51.8%	3,245	0	-
E-MINI NASDAQ 100	4,813,787	3,880,696	24.0%	5,007,943	-3.9%	30,632,248	25,410,407	20.6%
NASDAQ	0	12,608	-100.0%	0	0.0%	0	78,803	-100.0%
NIKKEI 225 (\$) STOCK	272,051	227,252	19.7%	418,672	-35.0%	2,107,462	1,580,848	33.3%
NIKKEI 225 (YEN) STOCK	952,396	797,186	19.5%	1,397,965	-31.9%	7,006,276	4,830,053	45.1%
NASDAQ BIOTECH	0	62	-100.0%	0	0.0%	0	462	-100.0%
S&P MATERIALS SECTOR	3,822	2,459	55.4%	2,982	28.2%	23,012	19,224	19.7%
S&P UTILITIES SECTOR	17,359	9,080	91.2%	8,152	112.9%	96,828	57,438	68.6%
S&P HEALTH CARE SECTOR	7,762	10,213	-24.0%	6,912	12.3%	46,375	57,330	-19.1%
S&P CONSUMER DSCRTNRY SE	6,329	13,436	-52.9%	3,720	70.1%	48,089	32,118	49.7%
S&P TECHNOLOGY SECTOR	4,493	1,947	130.8%	2,098	114.2%	23,487	16,196	45.0%
S&P CONSUMER STAPLES SECT	13,190	13,147	0.3%	7,104	85.7%	115,074	33,566	242.8%
S&P ENERGY SECTOR	5,560	7,727	-28.0%	6,758	-17.7%	41,570	27,823	49.4%
S&P FINANCIAL SECTOR	4,663	1,613	189.1%	8,438	-44.7%	63,162	14,105	347.8%
S&P INDUSTRIAL SECTOR	2,694	2,152	25.2%	2,475	8.8%	29,174	12,436	134.6%
E-MICRO NIFTY	0	0	-	0	0.0%	0	0	-
IBOVESPA INDEX	938	610	53.8%	782	19.9%	3,256	1,616	101.5%
E-MINI RUSSELL 1000 VALUE	98	0	-	1,025	-90.4%	3,794	0	-
FT-SE 100	986	0	-	1,353	-27.1%	8,085	0	-
E-MINI RUSSELL 1000 GROWTH	98	0	-	158	-38.0%	1,998	0	-

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<b>Equity Index Options</b>								
E-MINI S&P500	5,258,888	5,195,461	1.2%	5,610,433	-6.3%	32,929,542	29,447,573	11.8%
S&P 500	604,598	611,171	-1.1%	536,091	12.8%	3,976,459	3,254,632	22.2%
E-MINI MIDCAP	4	1	300.0%	0	0.0%	9	20	-55.0%
E-MINI NASDAQ 100	221,648	91,221	143.0%	246,375	-10.0%	1,214,591	573,634	111.7%
NASDAQ	0	0	0.0%	0	0.0%	0	30	-100.0%
EOM S&P 500	131,636	129,138	1.9%	191,868	-31.4%	760,274	486,341	56.3%
EOM EMINI S&P	1,316,704	1,170,525	12.5%	1,942,625	-32.2%	6,773,377	5,167,147	31.1%
EOW1 S&P 500	67,506	29,429	129.4%	52,872	27.7%	253,813	158,604	60.0%
EOW1 EMINI S&P 500	905,918	716,776	26.4%	667,466	35.7%	4,358,272	4,254,957	2.4%
EOW2 S&P 500	148,687	77,208	92.6%	103,978	43.0%	544,061	390,135	39.5%
EOW2 EMINI S&P 500	978,756	747,376	31.0%	778,646	25.7%	4,853,488	4,482,958	8.3%
EOW4 EMINI S&P 500	906,855	850,973	6.6%	856,391	5.9%	4,783,634	3,885,043	23.1%
EOW5 EMINI S&P 500	1,202,601	0	-	373,366	222.1%	1,620,298	0	-
EOW5 S&P 500	124,932	0	-	56,831	119.8%	242,969	0	-
<b>FX Futures</b>								
AUSTRALIAN DOLLAR	2,164,442	1,698,651	27.4%	2,021,545	7.1%	10,631,818	10,111,045	5.2%
BRITISH POUND	1,953,261	2,234,406	-12.6%	1,966,988	-0.7%	10,438,656	10,710,041	-2.5%
BRAZIL REAL	84,753	37,829	124.0%	84,785	0.0%	428,426	279,759	53.1%
CANADIAN DOLLAR	1,476,442	1,170,095	26.2%	1,481,803	-0.4%	7,988,279	7,117,167	12.2%
E-MINI EURO FX	53,755	147,499	-63.6%	71,191	-24.5%	421,440	682,370	-38.2%
EURO FX	3,192,592	5,549,428	-42.5%	3,688,068	-13.4%	20,971,294	28,219,194	-25.7%
E-MINI JAPANESE YEN	24,704	12,869	92.0%	38,559	-35.9%	177,856	88,081	101.9%
JAPANESE YEN	2,141,878	2,548,118	-15.9%	2,736,788	-21.7%	15,535,903	14,806,614	4.9%
MEXICAN PESO	1,078,254	687,295	56.9%	1,147,113	-6.0%	5,558,795	4,365,074	27.3%
NEW ZEALND DOLLAR	468,145	404,633	15.7%	395,463	18.4%	2,157,823	1,985,194	8.7%
NKR/USD CROSS RATE	1,356	674	101.2%	957	41.7%	7,012	5,158	35.9%
RUSSIAN RUBLE	19,188	10,993	74.5%	22,413	-14.4%	149,584	175,484	-14.8%
S.AFRICAN RAND	13,986	6,428	117.6%	10,970	27.5%	66,735	61,173	9.1%
SWISS FRANC	393,904	420,966	-6.4%	399,276	-1.3%	2,290,596	2,427,007	-5.6%
AD/CD CROSS RATES	0	22	-100.0%	6	-100.0%	36	150	-76.0%
AD/JY CROSS RATES	4,055	2,859	41.8%	3,408	19.0%	24,708	17,049	44.9%
AD/NE CROSS RATES	138	90	53.3%	29	375.9%	464	314	47.8%
BP/JY CROSS RATES	745	534	39.5%	1,278	-41.7%	6,925	6,540	5.9%
BP/SF CROSS RATES	4	343	-98.8%	12	-66.7%	51	997	-94.9%
CD/JY CROSS RATES	0	18	-100.0%	0	0.0%	9	104	-91.3%
EC/AD CROSS RATES	1,370	1,050	30.5%	1,769	-22.6%	8,648	6,839	26.5%
EC/CD CROSS RATES	1,373	436	214.9%	1,606	-14.5%	12,068	14,035	-14.0%
EC/NOK CROSS RATES	0	1	-100.0%	0	0.0%	5	720	-99.3%
EC/SEK CROSS RATES	178	6	2,866.7%	91	95.6%	1,080	1,098	-1.6%
EFX/BP CROSS RATES	42,221	45,250	-6.7%	53,250	-20.7%	376,162	284,864	32.0%
EFX/JY CROSS RATES	18,610	26,946	-30.9%	36,019	-48.3%	212,911	196,848	8.2%
EFX/SF CROSS RATES	15,898	17,729	-10.3%	29,640	-46.4%	161,268	149,342	8.0%
SF/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
SKR/USD CROSS RATES	959	682	40.6%	1,274	-24.7%	7,145	4,735	50.9%
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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<b>FX Futures</b>								
POLISH ZLOTY (US)	138	3	4,500.0%	765	-82.0%	2,595	4,750	-45.4%
POLISH ZLOTY (EC)	2,224	4	55,500.0%	4,745	-53.1%	18,578	60	30,863.3%
SHEKEL	0	0	0.0%	0	0.0%	0	12	-100.0%
RMB USD	74	144	-48.6%	33	124.2%	2,245	1,673	34.2%
KOREAN WON	1	11	-90.9%	1	0.0%	73	84	-13.1%
TURKISH LIRA	3	8	-62.5%	3	0.0%	8	98	-91.8%
TURKISH LIRA (EU)	0	0	0.0%	0	0.0%	0	6	-100.0%
E-MICRO EUR/USD	188,608	440,285	-57.2%	275,179	-31.5%	1,575,992	1,786,571	-11.8%
E-MICRO GBP/USD	49,240	50,838	-3.1%	49,721	-1.0%	266,898	203,996	30.8%
E-MICRO USD/CAD	0	6	-100.0%	7	-100.0%	22	10	120.0%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	1	1	0.0%
E-MICRO USD/JPY	0	4	-100.0%	2	-100.0%	4	31	-87.1%
E-MICRO AUD/USD	84,955	47,840	77.6%	87,468	-2.9%	433,104	256,341	69.0%
MICRO CHF/USD	1,404	1,238	13.4%	1,337	5.0%	11,162	12,658	-11.8%
INDIAN RUPEE	13,568	13,005	4.3%	9,714	39.7%	55,729	59,230	-5.9%
E-MICRO INR/USD	1,825	77	2,270.1%	1,096	66.5%	4,422	1,860	137.7%
E-MICRO JPY/USD	20,938	11,088	88.8%	30,433	-31.2%	135,043	67,808	99.2%
CHINESE RENMINBI (CNH)	826	437	89.0%	1,712	-51.8%	8,373	3,165	164.5%
USDZAR	0	77	-100.0%	0	0.0%	4	294	-98.6%
FCXRX	52	0	-	4	1,200.0%	56	0	-
E-MICRO USD/CNH	0	2	-100.0%	12	-100.0%	60	261	-77.0%
E-MICRO CAD/USD	23,911	8,882	169.2%	21,582	10.8%	99,749	67,361	48.1%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	-	0	0	0.0%
<b>FX Options</b>								
AUSTRALIAN DOLLAR	172,875	134,233	28.8%	130,847	32.1%	728,153	673,285	8.1%
BRITISH POUND	214,497	274,632	-21.9%	220,632	-2.8%	1,096,982	1,381,036	-20.6%
BRAZIL REAL	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR	135,368	93,789	44.3%	126,738	6.8%	833,479	562,083	48.3%
EURO FX	640,083	1,149,649	-44.3%	635,975	0.6%	3,964,391	5,895,458	-32.8%
JAPANESE YEN	294,996	276,041	6.9%	334,610	-11.8%	1,633,970	1,093,924	49.4%
MEXICAN PESO	1,527	1,160	31.6%	1,959	-22.1%	11,248	7,368	52.7%
NEW ZEALND DOLLAR	0	0	0.0%	0	0.0%	0	13	-100.0%
RUSSIAN RUBLE	0	0	0.0%	356	-100.0%	1,373	0	0.0%
SWISS FRANC	7,237	6,738	7.4%	6,367	13.7%	37,986	94,327	-59.7%
JAPANESE YEN (EU)	969	429	125.9%	577	67.9%	3,675	1,551	136.9%
EURO FX (EU)	2,637	5,952	-55.7%	2,742	-3.8%	18,269	33,300	-45.1%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	78	0	0.0%	22	254.5%	1,606	1,125	42.8%
BRITISH POUND (EU)	651	504	29.2%	1,093	-40.4%	6,931	3,767	84.0%
AUSTRALIAN DLR (EU)	74	162	-54.3%	53	39.6%	1,044	520	100.8%

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<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
LIVE CATTLE	1,234,841	1,139,071	8.4%	1,010,716	22.2%	5,516,791	5,463,110	1.0%
FEEDER CATTLE	182,499	163,686	11.5%	234,293	-22.1%	1,051,508	1,019,209	3.2%
LEAN HOGS	726,478	830,092	-12.5%	589,363	23.3%	3,423,498	4,134,678	-17.2%
LUMBER	12,953	16,757	-22.7%	15,931	-18.7%	73,572	83,023	-11.4%
MILK	27,322	21,087	29.6%	22,613	20.8%	110,811	127,835	-13.3%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,553	3,045	49.5%	4,092	11.3%	27,948	15,387	81.6%
BUTTER CS	2,139	2,895	-26.1%	3,188	-32.9%	16,069	13,522	18.8%
CLASS IV MILK	1,153	464	148.5%	1,464	-21.2%	4,067	3,546	14.7%
DRY WHEY	1,269	960	32.2%	731	73.6%	5,739	7,998	-28.2%
GSCI EXCESS RETURN FUT	2,354	3,836	-38.6%	1,419	65.9%	83,111	72,423	14.8%
GOLDMAN SACHS	27,436	26,753	2.6%	27,598	-0.6%	138,016	142,213	-3.0%
HDD WEATHER	0	0	0.0%	0	0.0%	428	2,102	-79.6%
CDD WEATHER	350	1,650	-78.8%	100	250.0%	450	3,450	-87.0%
HDD SEASONAL STRIP	0	52	-100.0%	0	0.0%	0	102	-100.0%
CDD SEASONAL STRIP	200	754	-73.5%	350	-42.9%	1,300	1,154	12.7%
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	0	0.0%
CAT EURO SEASONAL STRIP	0	0	-	250	-100.0%	250	0	-
WKLY AVG TEMP	0	0	0.0%	0	-	0	0	0.0%
HOUSING INDEX	16	6	166.7%	16	0.0%	51	42	21.4%
CASH-SETTLED CHEESE	12,282	5,644	117.6%	8,732	40.7%	55,300	44,418	24.5%
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%	26,144	26,144	0.0%
MALAYSIAN PALM SWAP	7,940	4,140	91.8%	10,200	-22.2%	46,504	22,220	109.3%
<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
LIVE CATTLE	461,241	222,627	107.2%	420,278	9.7%	2,068,944	1,414,826	46.2%
FEEDER CATTLE	33,370	28,395	17.5%	41,782	-20.1%	174,728	173,847	0.5%
LEAN HOGS	180,665	182,875	-1.2%	139,637	29.4%	744,720	1,162,809	-36.0%
LUMBER	884	832	6.3%	899	-1.7%	4,813	5,706	-15.7%
MILK	30,675	20,498	49.6%	20,534	49.4%	117,558	123,632	-4.9%
MLK MID	4	23	-82.6%	6	-33.3%	133	161	-17.4%
NFD MILK	4,672	2,036	129.5%	2,970	57.3%	20,776	13,764	50.9%
BUTTER CS	902	2,210	-59.2%	1,129	-20.1%	6,962	5,876	18.5%
CLASS IV MILK	290	758	-61.7%	398	-27.1%	1,639	2,731	-40.0%
DRY WHEY	192	219	-12.3%	226	-15.0%	626	2,254	-72.2%
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	1,000	12,500	-92.0%	14,000	-92.9%	28,500	64,000	-55.5%
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	0	0.0%	0	0.0%	0	4,000	-100.0%
HOUSING INDEX	0	0	0.0%	18	-100.0%	18	0	0.0%
LV CATL CSO	218	3	7,166.7%	0	0.0%	243	57	326.3%
SBIN HURR	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	9,216	1,996	361.7%	4,903	88.0%	32,693	25,136	30.1%
SNOWFALL	0	0	0.0%	0	-	0	0	0.0%



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<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	54	-100.0%	0	0.0%	10	64	-84.4%
<b>Ags Futures</b>								
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%



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<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	46,089,424	46,368,455	-0.6%	41,209,678	11.8%	260,588,093	256,789,586	1.5%
Equity Index Futures	39,624,056	29,926,419	32.4%	41,969,399	-5.6%	246,371,049	189,514,938	30.0%
FX Futures	13,539,978	15,599,799	-13.2%	14,678,115	-7.8%	80,249,815	84,183,268	-4.7%
Commodities and Alternative Invest	2,243,785	2,220,892	1.0%	1,931,056	16.2%	10,582,207	11,182,576	-5.4%
Foreign Exchange Futures	0	54	-100.0%	0	0.0%	10	64	-84.4%
Ags Futures	0	0	0.0%	0	0.0%	0	0	0.0%
<b>TOTAL FUTURES</b>	<b>101,497,243</b>	<b>94,115,619</b>	<b>7.8%</b>	<b>99,788,248</b>	<b>1.7%</b>	<b>597,791,174</b>	<b>541,670,432</b>	<b>10.4%</b>
<b>TOTAL OPTIONS GROUP</b>								
Equity Index Options	11,868,733	9,619,279	23.4%	11,416,942	4.0%	62,310,787	52,101,074	19.6%
Interest Rate Options	22,925,556	14,758,359	55.3%	18,966,174	20.9%	134,611,610	93,604,244	43.8%
FX Options	1,470,992	1,943,289	-24.3%	1,461,971	0.6%	8,339,107	9,747,757	-14.5%
Commodities and Alternative Invest	723,329	474,972	52.3%	646,780	11.8%	3,207,853	3,007,599	6.7%
<b>TOTAL OPTIONS</b>	<b>36,988,610</b>	<b>26,795,899</b>	<b>38.0%</b>	<b>32,491,867</b>	<b>13.8%</b>	<b>208,469,357</b>	<b>158,460,674</b>	<b>31.6%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	69,014,980	61,126,814	12.9%	60,175,852	14.7%	395,199,703	350,393,830	12.8%
Equity Index	51,492,789	39,545,698	30.2%	53,386,341	-3.5%	308,681,836	241,616,012	27.8%
FX	15,010,970	17,543,088	-14.4%	16,140,086	-7.0%	88,588,922	93,931,025	-5.7%
Commodities and Alternative Invest	2,967,114	2,695,864	10.1%	2,577,836	15.1%	13,790,060	14,190,175	-2.8%
Foreign Exchange	0	54	-100.0%	0	0.0%	10	64	-84.4%
Ags	0	0	0.0%	0	0.0%	0	0	0.0%
<b>GRAND TOTAL</b>	<b>138,485,853</b>	<b>120,911,518</b>	<b>14.5%</b>	<b>132,280,115</b>	<b>4.7%</b>	<b>806,260,531</b>	<b>700,131,106</b>	<b>15.2%</b>

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