

CME Exchange Volume Report - Monthly

	VOLUME JUN 2016	VOLUME JUN 2015	% CHG	VOLUME MAY 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	56,564,712	55,022,217	2.8%	46,085,804	22.7%	317,146,525	311,786,847	1.7%
1-MONTH EURODOLLAR	2,101	7,768	-73.0%	3,620	-42.0%	8,381	31,973	-73.8%
EURO 5YR BUNDLE	0	0	0.0%	0	0.0%	0	38	-100.0%
2YR BUNDLE	0	25	-100.0%	0	0.0%	0	595	-100.0%
3YR BUNDLE	0	25	-100.0%	0	0.0%	0	168	-100.0%
Interest Rate Options								
EURODOLLARS	14,277,483	8,040,409	77.6%	13,511,487	5.7%	89,374,384	50,254,245	77.8%
EURO MIDCURVE	10,610,214	11,925,768	-11.0%	9,414,069	12.7%	70,124,923	63,316,176	10.8%
Equity Index Futures								
E-MINI S&P500	48,582,959	39,036,600	24.5%	33,049,264	47.0%	251,418,637	193,307,700	30.1%
S&P 500	344,520	455,419	-24.4%	107,365	220.9%	1,279,612	1,554,252	-17.7%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	0	0.0%
E-MINI MIDCAP	654,024	554,697	17.9%	347,829	88.0%	2,932,877	2,520,796	16.3%
S&P 400 MIDCAP	0	709	-100.0%	0	0.0%	0	6,922	-100.0%
S&P 500 GROWTH	49	83	-41.0%	10	390.0%	155	219	-29.2%
S&P 500/VALUE	14,966	99	15,017.2%	13,069	14.5%	83,151	231	35,896.1%
E-MINI RUSSELL 1000	365	0	-	293	24.6%	3,610	0	-
E-MINI NASDAQ 100	6,044,972	5,542,394	9.1%	4,813,787	25.6%	36,677,220	30,952,801	18.5%
NASDAQ	0	12,347	-100.0%	0	0.0%	0	91,150	-100.0%
NIKKEI 225 (\$) STOCK	481,003	468,504	2.7%	272,051	76.8%	2,588,465	2,049,352	26.3%
NIKKEI 225 (YEN) STOCK	1,425,943	1,252,790	13.8%	952,396	49.7%	8,432,219	6,082,843	38.6%
NASDAQ BIOTECH	0	524	-100.0%	0	0.0%	0	986	-100.0%
S&P MATERIALS SECTOR	8,776	3,506	150.3%	3,822	129.6%	31,788	22,730	39.9%
S&P UTILITIES SECTOR	60,484	10,590	471.1%	17,359	248.4%	157,312	68,028	131.2%
S&P HEALTH CARE SECTOR	31,992	17,652	81.2%	7,762	312.2%	78,367	74,982	4.5%
S&P CONSUMER DSCRTNRY SE	24,476	29,800	-17.9%	6,329	286.7%	72,565	61,918	17.2%
S&P TECHNOLOGY SECTOR	17,692	10,784	64.1%	4,493	293.8%	41,179	26,980	52.6%
S&P CONSUMER STAPLES SECT	81,066	32,697	147.9%	13,190	514.6%	196,140	66,263	196.0%
S&P ENERGY SECTOR	15,143	8,337	81.6%	5,560	172.4%	56,713	36,160	56.8%
S&P FINANCIAL SECTOR	17,577	9,225	90.5%	4,663	276.9%	80,739	23,330	246.1%
S&P INDUSTRIAL SECTOR	21,965	5,644	289.2%	2,694	715.3%	51,139	18,080	182.8%
E-MICRO NIFTY	0	0	-	0	0.0%	0	0	-
IBOVESPA INDEX	1,025	430	138.4%	938	9.3%	4,281	2,046	109.2%
FT-SE 100	2,663	0	-	986	170.1%	10,748	0	-
E-MINI RUSSELL 1000 GROWTH	164	0	-	98	67.3%	2,162	0	-
E-MINI RUSSELL 1000 VALUE	2,092	0	-	98	2,034.7%	5,886	0	-

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Equity Index Options								
E-MINI S&P500	3,839,567	6,606,671	-41.9%	5,258,888	-27.0%	36,769,109	36,054,244	2.0%
S&P 500	312,514	808,749	-61.4%	604,598	-48.3%	4,288,973	4,063,381	5.6%
E-MINI MIDCAP	0	7	-100.0%	4	-100.0%	9	27	-66.7%
E-MINI NASDAQ 100	208,890	110,822	88.5%	221,648	-5.8%	1,423,481	684,456	108.0%
NASDAQ	0	0	0.0%	0	0.0%	0	30	-100.0%
EOM S&P 500	211,989	71,911	194.8%	131,636	61.0%	972,263	558,252	74.2%
EOM EMINI S&P	2,216,541	922,203	140.4%	1,316,704	68.3%	8,989,918	6,089,350	47.6%
EOW1 S&P 500	75,446	29,124	159.1%	67,506	11.8%	329,259	187,728	75.4%
EOW1 EMINI S&P 500	1,327,093	1,215,062	9.2%	905,918	46.5%	5,685,365	5,470,019	3.9%
EOW2 S&P 500	231,786	66,648	247.8%	148,687	55.9%	775,847	456,783	69.9%
EOW2 EMINI S&P 500	1,228,254	1,074,726	14.3%	978,756	25.5%	6,081,742	5,557,684	9.4%
EOW4 EMINI S&P 500	1,716,478	1,000,526	71.6%	906,855	89.3%	6,500,112	4,885,569	33.0%
EOW3 EMINI S&P 500	3,643,923	0	-	1,202,601	203.0%	5,264,221	0	-
EOW5 S&P 500	717,869	0	-	124,932	474.6%	960,838	0	-
FX Futures								
AUSTRALIAN DOLLAR	2,543,876	2,021,731	25.8%	2,164,442	17.5%	13,175,694	12,132,776	8.6%
BRITISH POUND	4,033,985	2,374,269	69.9%	1,953,261	106.5%	14,472,641	13,084,310	10.6%
BRAZIL REAL	81,850	36,735	122.8%	84,753	-3.4%	510,276	316,494	61.2%
CANADIAN DOLLAR	1,665,278	1,595,697	4.4%	1,476,442	12.8%	9,653,557	8,712,864	10.8%
E-MINI EURO FX	92,941	163,603	-43.2%	53,755	72.9%	514,381	845,973	-39.2%
EURO FX	4,996,014	6,980,830	-28.4%	3,192,592	56.5%	25,967,308	35,200,024	-26.2%
E-MINI JAPANESE YEN	37,683	22,441	67.9%	24,704	52.5%	215,539	110,522	95.0%
JAPANESE YEN	3,547,590	3,538,990	0.2%	2,141,878	65.6%	19,083,493	18,345,604	4.0%
MEXICAN PESO	1,234,083	1,070,076	15.3%	1,078,254	14.5%	6,792,878	5,435,150	25.0%
NEW ZEALND DOLLAR	596,991	525,367	13.6%	468,145	27.5%	2,754,814	2,510,561	9.7%
NKR/USD CROSS RATE	3,162	2,007	57.5%	1,356	133.2%	10,174	7,165	42.0%
RUSSIAN RUBLE	56,487	42,558	32.7%	19,188	194.4%	206,071	218,042	-5.5%
S.AFRICAN RAND	23,848	31,556	-24.4%	13,986	70.5%	90,583	92,729	-2.3%
SWISS FRANC	650,611	513,157	26.8%	393,904	65.2%	2,941,207	2,940,164	0.0%
AD/CD CROSS RATES	1	13	-92.3%	0	0.0%	37	163	-77.3%
AD/JY CROSS RATES	5,414	5,546	-2.4%	4,055	33.5%	30,122	22,595	33.3%
AD/NE CROSS RATES	117	32	265.6%	138	-15.2%	581	346	67.9%
BP/JY CROSS RATES	2,565	1,754	46.2%	745	244.3%	9,490	8,294	14.4%
BP/SF CROSS RATES	76	125	-39.2%	4	1,800.0%	127	1,122	-88.7%
CD/JY CROSS RATES	0	30	-100.0%	0	0.0%	9	134	-93.3%
EC/AD CROSS RATES	2,781	3,868	-28.1%	1,370	103.0%	11,429	10,707	6.7%
EC/CD CROSS RATES	3,688	3,460	6.6%	1,373	168.6%	15,756	17,495	-9.9%
EC/NOK CROSS RATES	2	17	-88.2%	0	0.0%	7	737	-99.1%
EC/SEK CROSS RATES	719	973	-26.1%	178	303.9%	1,799	2,071	-13.1%
EFX/BP CROSS RATES	152,287	97,546	56.1%	42,221	260.7%	528,449	382,410	38.2%
EFX/JY CROSS RATES	78,196	71,004	10.1%	18,610	320.2%	291,107	267,852	8.7%
EFX/SF CROSS RATES	84,740	51,181	65.6%	15,898	433.0%	246,008	200,523	22.7%
SF/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
SKR/USD CROSS RATES	4,535	2,526	79.5%	959	372.9%	11,680	7,261	60.9%
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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FX Futures								
POLISH ZLOTY (US)	2,489	25	9,856.0%	138	1,703.6%	5,084	4,775	6.5%
POLISH ZLOTY (EC)	1,199	0	0.0%	2,224	-46.1%	19,777	60	32,861.7%
SHEKEL	0	3	-100.0%	0	0.0%	0	15	-100.0%
RMB USD	492	103	377.7%	74	564.9%	2,737	1,776	54.1%
KOREAN WON	43	80	-46.3%	1	4,200.0%	116	164	-29.3%
TURKISH LIRA	0	10	-100.0%	3	-100.0%	8	108	-92.6%
TURKISH LIRA (EU)	0	0	0.0%	0	0.0%	0	6	-100.0%
E-MICRO EUR/USD	270,253	462,808	-41.6%	188,608	43.3%	1,846,245	2,249,379	-17.9%
E-MICRO GBP/USD	118,815	48,181	146.6%	49,240	141.3%	385,713	252,177	53.0%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	22	10	120.0%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	1	1	0.0%
E-MICRO USD/JPY	0	40	-100.0%	0	0.0%	4	71	-94.4%
E-MICRO AUD/USD	109,793	51,532	113.1%	84,955	29.2%	542,897	307,873	76.3%
MICRO CHF/USD	2,214	1,931	14.7%	1,404	57.7%	13,376	14,589	-8.3%
INDIAN RUPEE	20,703	10,260	101.8%	13,568	52.6%	76,432	69,490	10.0%
USDZAR	0	2	-100.0%	0	0.0%	4	296	-98.6%
FCXRX	227	0	-	52	336.5%	283	0	-
E-MICRO USD/CNH	1	13	-92.3%	0	0.0%	61	274	-77.7%
CHINESE RENMINBI (CNH)	1,814	205	784.9%	826	119.6%	10,187	3,370	202.3%
E-MICRO INR/USD	4,365	125	3,392.0%	1,825	139.2%	8,787	1,985	342.7%
E-MICRO JPY/USD	33,404	12,554	166.1%	20,938	59.5%	168,447	80,362	109.6%
E-MICRO CAD/USD	21,857	9,859	121.7%	23,911	-8.6%	121,606	77,220	57.5%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	-	0	0	0.0%
FX Options								
AUSTRALIAN DOLLAR	161,989	104,858	54.5%	172,875	-6.3%	890,142	778,143	14.4%
BRITISH POUND	204,510	197,157	3.7%	214,497	-4.7%	1,301,492	1,578,193	-17.5%
BRAZIL REAL	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR	125,411	90,826	38.1%	135,368	-7.4%	958,890	652,909	46.9%
EURO FX	862,277	1,249,134	-31.0%	640,083	34.7%	4,826,668	7,144,592	-32.4%
JAPANESE YEN	373,648	265,624	40.7%	294,996	26.7%	2,007,618	1,359,548	47.7%
MEXICAN PESO	3,233	976	231.2%	1,527	111.7%	14,481	8,344	73.5%
NEW ZEALND DOLLAR	0	0	0.0%	0	0.0%	0	13	-100.0%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	1,373	0	0.0%
SWISS FRANC	5,291	7,613	-30.5%	7,237	-26.9%	43,277	101,940	-57.5%
JAPANESE YEN (EU)	1,219	472	158.3%	969	25.8%	4,894	2,023	141.9%
EURO FX (EU)	5,567	6,196	-10.2%	2,637	111.1%	23,836	39,496	-39.6%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	52	0	0.0%	78	-33.3%	1,658	1,125	47.4%
BRITISH POUND (EU)	706	302	133.8%	651	8.4%	7,637	4,069	87.7%
AUSTRALIAN DLR (EU)	0	164	-100.0%	74	-100.0%	1,044	684	52.6%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	852,469	955,314	-10.8%	1,234,841	-31.0%	6,369,260	6,418,424	-0.8%
FEEDER CATTLE	153,988	157,044	-1.9%	182,499	-15.6%	1,205,496	1,176,253	2.5%
LEAN HOGS	937,796	962,100	-2.5%	726,478	29.1%	4,361,294	5,096,778	-14.4%
LUMBER	16,806	19,374	-13.3%	12,953	29.7%	90,378	102,397	-11.7%
MILK	44,457	21,649	105.4%	27,322	62.7%	155,268	149,484	3.9%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,336	3,699	17.2%	4,553	-4.8%	32,284	19,086	69.2%
BUTTER CS	2,532	2,584	-2.0%	2,139	18.4%	18,601	16,106	15.5%
CLASS IV MILK	1,829	944	93.8%	1,153	58.6%	5,896	4,490	31.3%
DRY WHEY	1,295	1,462	-11.4%	1,269	2.0%	7,034	9,460	-25.6%
GSCI EXCESS RETURN FUT	80,351	55,404	45.0%	2,354	3,313.4%	163,462	127,827	27.9%
GOLDMAN SACHS	26,434	26,817	-1.4%	27,436	-3.7%	164,450	169,030	-2.7%
HDD WEATHER	0	50	-100.0%	0	0.0%	428	2,152	-80.1%
CDD WEATHER	550	850	-35.3%	350	57.1%	1,000	4,300	-76.7%
HDD SEASONAL STRIP	0	100	-100.0%	0	0.0%	0	202	-100.0%
CDD SEASONAL STRIP	175	100	75.0%	200	-12.5%	1,475	1,254	17.6%
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	100	-100.0%	0	0.0%	50	100	-50.0%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	250	0	-
WKLY AVG TEMP	0	0	0.0%	0	-	0	0	0.0%
HOUSING INDEX	3	2	50.0%	16	-81.3%	54	44	22.7%
CASH-SETTLED CHEESE	15,461	11,896	30.0%	12,282	25.9%	70,761	56,314	25.7%
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%	52,288	52,288	0.0%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	13,680	2,960	362.2%	7,940	72.3%	60,184	25,180	139.0%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	282,390	248,427	13.7%	461,241	-38.8%	2,351,334	1,663,253	41.4%
FEEDER CATTLE	29,844	29,860	-0.1%	33,370	-10.6%	204,572	203,707	0.4%
LEAN HOGS	179,556	251,877	-28.7%	180,665	-0.6%	924,276	1,414,686	-34.7%
LUMBER	699	1,053	-33.6%	884	-20.9%	5,512	6,759	-18.4%
MILK	43,183	20,423	111.4%	30,675	40.8%	160,741	144,055	11.6%
MLK MID	86	16	437.5%	4	2,050.0%	219	177	23.7%
NFD MILK	2,240	3,389	-33.9%	4,672	-52.1%	23,016	17,153	34.2%
BUTTER CS	936	1,218	-23.2%	902	3.8%	7,898	7,094	11.3%
CLASS IV MILK	2,140	1,432	49.4%	290	637.9%	3,779	4,163	-9.2%
DRY WHEY	3	278	-98.9%	192	-98.4%	629	2,532	-75.2%
HDD WEATHER	0	0	0.0%	0	0.0%	0	2,800	-100.0%
CDD WEATHER	0	150	-100.0%	0	0.0%	0	150	-100.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	2,000	-100.0%
CDD SEASONAL STRIP	750	2,000	-62.5%	1,000	-25.0%	29,250	66,000	-55.7%
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%	0	0.0%	18	0	0.0%
LV CATL CSO	6	10	-40.0%	218	-97.2%	249	67	271.6%
SBIN HURR	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	10,322	6,605	56.3%	9,216	12.0%	43,015	31,741	35.5%
SNOWFALL	0	0	0.0%	0	-	0	0	0.0%
Foreign Exchange Futures								
CHILEAN PESO	0	0	0.0%	0	0.0%	10	64	-84.4%



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TOTAL FUTURES GROUP								
Interest Rate Futures	56,566,813	55,030,035	2.8%	46,089,424	22.7%	317,154,906	311,819,621	1.7%
Equity Index Futures	57,833,916	47,452,831	21.9%	39,624,056	46.0%	304,204,965	236,967,769	28.4%
FX Futures	20,487,189	19,754,823	3.7%	13,539,978	51.3%	100,737,004	103,938,091	-3.1%
Commodities and Alternative Invest	2,178,306	2,248,593	-3.1%	2,243,785	-2.9%	12,760,513	13,431,169	-5.0%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	10	64	-84.4%
TOTAL FUTURES	137,066,224	124,486,282	10.1%	101,497,243	35.0%	734,857,398	666,156,714	10.3%
TOTAL OPTIONS GROUP								
Equity Index Options	15,730,350	11,906,449	32.1%	11,868,733	32.5%	78,041,137	64,007,523	21.9%
Interest Rate Options	24,887,697	19,966,177	24.6%	22,925,556	8.6%	159,499,307	113,570,421	40.4%
FX Options	1,743,903	1,923,322	-9.3%	1,470,992	18.6%	10,083,010	11,671,079	-13.6%
Commodities and Alternative Invest	552,155	566,738	-2.6%	723,329	-23.7%	3,760,008	3,574,337	5.2%
TOTAL OPTIONS	42,914,105	34,362,686	24.9%	36,988,610	16.0%	251,383,462	192,823,360	30.4%
TOTAL COMBINED								
Interest Rate	81,454,510	74,996,212	8.6%	69,014,980	18.0%	476,654,213	425,390,042	12.1%
Equity Index	73,564,266	59,359,280	23.9%	51,492,789	42.9%	382,246,102	300,975,292	27.0%
FX	22,231,092	21,678,145	2.6%	15,010,970	48.1%	110,820,014	115,609,170	-4.1%
Commodities and Alternative Invest	2,730,461	2,815,331	-3.0%	2,967,114	-8.0%	16,520,521	17,005,506	-2.9%
Foreign Exchange	0	0	0.0%	0	0.0%	10	64	-84.4%
GRAND TOTAL	179,980,329	158,848,968	13.3%	138,485,853	30.0%	986,240,860	858,980,074	14.8%

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.