

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
Interest Rate Futures								
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%
2YR BUNDLE	0	25	-100.0%	0	0.0%	0	570	-100.0%
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%
Interest Rate Options								
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%
Equity Index Futures								
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%
FT-SE 100	986	0	-	1,353	-27.1%	8,085	0	-
E-MINI RUSSELL 1000 VALUE	98	0	-	1,025	-90.4%	3,794	0	-
E-MINI RUSSELL 1000 GROWTH	98	0	-	158	-38.0%	1,998	0	-

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Equity Index Options								
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 S&P 500	124,932	0	-	56,831	119.8%	242,969	0	-
EOW3 EMINI S&P 500	1,202,601	0	-	373,366	222.1%	1,620,298	0	-
FX Futures								
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%

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.

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FX Futures								
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%
E-MICRO USD/CNH	0	2	-100.0%	12	-100.0%	60	261	-77.0%
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 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%
FX Options								
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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Commodities and Alternative Investments								
Futures								
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%

Commodities and Alternative Investments

Options								
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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Foreign Exchange Futures								
CHILEAN PESO	0	54	-100.0%	0	0.0%	10	64	-84.4%
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	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%
TOTAL FUTURES	101,497,243	94,115,619	7.8%	99,788,248	1.7%	597,791,174	541,670,432	10.4%
TOTAL OPTIONS GROUP								
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%
TOTAL OPTIONS	36,988,610	26,795,899	38.0%	32,491,867	13.8%	208,469,357	158,460,674	31.6%
TOTAL COMBINED								
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%
GRAND TOTAL	138,485,853	120,911,518	14.5%	132,280,115	4.7%	806,260,531	700,131,106	15.2%