

CME Exchange Volume Report - Monthly

	VOLUME JUN 2015	VOLUME JUN 2014	% CHG	VOLUME MAY 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Interest Rate Futures								
EUROYEN	0	0	0.0%	0	0.0%	0	0	0.0%
EURODOLLARS	55,022,217	55,196,847	-0.3%	46,358,926	18.7%	311,786,847	306,835,849	1.6%
EMINI ED	0	0	0.0%	0	-	0	0	0.0%
1-MONTH EURODOLLAR	7,768	5,216	48.9%	9,469	-18.0%	31,973	11,886	169.0%
EURO BONDS	0	0	0.0%	0	-	0	0	0.0%
3YR BUNDLE	25	0	-	25	0.0%	168	0	-
2YR BUNDLE	25	0	-	25	0.0%	595	0	-
EURO 5YR BUNDLE	0	0	-	10	-100.0%	38	0	-
Interest Rate Options								
EURODOLLARS	8,040,409	3,850,301	108.8%	5,524,726	45.5%	50,254,245	15,865,517	216.8%
EURO MIDCURVE	11,925,768	13,032,021	-8.5%	9,233,633	29.2%	63,316,176	83,378,679	-24.1%
Equity Index Futures								
E-MINI S&P500	39,036,600	33,329,869	17.1%	24,516,387	59.2%	193,307,700	205,515,688	-5.9%
S&P 500	455,419	500,052	-8.9%	134,537	238.5%	1,554,252	1,701,811	-8.7%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	55	-100.0%
E-MINI MIDCAP	554,697	500,963	10.7%	293,658	88.9%	2,520,796	2,554,879	-1.3%
S&P 400 MIDCAP	709	606	17.0%	1,641	-56.8%	6,922	8,376	-17.4%
S&P 500 GROWTH	83	173	-52.0%	5	1,560.0%	219	453	-51.7%
S&P 500/VALUE	99	297	-66.7%	3	3,200.0%	231	785	-70.6%
E-MINI NASDAQ 100	5,542,394	5,252,686	5.5%	3,880,696	42.8%	30,952,801	36,950,757	-16.2%
NASDAQ	12,347	22,242	-44.5%	12,608	-2.1%	91,150	134,853	-32.4%
NIKKEI 225 (\$) STOCK	468,504	413,660	13.3%	227,252	106.2%	2,049,352	2,337,022	-12.3%
NIKKEI 225 (YEN) STOCK	1,252,790	817,102	53.3%	797,186	57.2%	6,082,843	5,731,375	6.1%
NASDAQ BIOTECH	524	0	-	62	745.2%	986	0	-
S&P MATERIALS SECTOR	3,506	1,838	90.8%	2,459	42.6%	22,730	7,082	221.0%
S&P UTILITIES SECTOR	10,590	8,234	28.6%	9,080	16.6%	68,028	32,464	109.5%
S&P HEALTH CARE SECTOR	17,652	5,528	219.3%	10,213	72.8%	74,982	16,186	363.3%
S&P CONSUMER DSCRTNRY SE	29,800	4,626	544.2%	13,436	121.8%	61,918	16,415	277.2%
S&P TECHNOLOGY SECTOR	10,784	4,719	128.5%	1,947	453.9%	26,980	19,015	41.9%
S&P CONSUMER STAPLES SECT	32,697	11,424	186.2%	13,147	148.7%	66,263	28,956	128.8%
S&P ENERGY SECTOR	8,337	8,792	-5.2%	7,727	7.9%	36,160	38,141	-5.2%
S&P FINANCIAL SECTOR	9,225	4,045	128.1%	1,613	471.9%	23,330	15,638	49.2%
S&P INDUSTRIAL SECTOR	5,644	6,472	-12.8%	2,152	162.3%	18,080	14,344	26.0%
E-MICRO NIFTY	0	0	0.0%	0	-	0	0	0.0%
IBOVESPA INDEX	430	104	313.5%	610	-29.5%	2,046	2,567	-20.3%

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Equity Index Options								
E-MINI S&P500	6,606,671	4,531,552	45.8%	5,195,461	27.2%	36,054,244	33,269,968	8.4%
S&P 500	808,749	621,419	30.1%	611,171	32.3%	4,063,381	3,589,082	13.2%
E-MINI MIDCAP	7	31	-77.4%	1	600.0%	27	606	-95.5%
E-MINI NASDAQ 100	110,822	260,780	-57.5%	91,221	21.5%	684,456	1,809,631	-62.2%
NASDAQ	0	1	-100.0%	0	0.0%	30	105	-71.4%
EOM S&P 500	71,911	101,780	-29.3%	129,138	-44.3%	558,252	461,473	21.0%
EOM EMINI S&P	922,203	556,890	65.6%	1,170,525	-21.2%	6,089,350	4,753,568	28.1%
EOW1 S&P 500	29,124	36,373	-19.9%	29,429	-1.0%	187,728	261,586	-28.2%
EOW1 EMINI S&P 500	1,215,062	718,267	69.2%	716,776	69.5%	5,470,019	4,534,809	20.6%
EOW2 S&P 500	66,648	62,873	6.0%	77,208	-13.7%	456,783	424,761	7.5%
EOW2 EMINI S&P 500	1,074,726	711,107	51.1%	747,376	43.8%	5,557,684	4,592,603	21.0%
EOW4 EMINI S&P 500	1,000,526	822,594	21.6%	850,973	17.6%	4,885,569	3,722,145	31.3%
FX Futures								
AUSTRALIAN DOLLAR	2,021,731	1,609,998	25.6%	1,698,651	19.0%	12,132,776	9,757,293	24.3%
BRITISH POUND	2,374,269	2,547,639	-6.8%	2,234,406	6.3%	13,084,310	12,133,704	7.8%
BRAZIL REAL	36,735	41,644	-11.8%	37,829	-2.9%	316,494	193,156	63.9%
CANADIAN DOLLAR	1,595,697	1,253,593	27.3%	1,170,095	36.4%	8,712,864	7,207,361	20.9%
E-MINI EURO FX	163,603	56,090	191.7%	147,499	10.9%	845,973	489,601	72.8%
EURO FX	6,980,830	4,261,907	63.8%	5,549,428	25.8%	35,200,024	23,583,302	49.3%
E-MINI JAPANESE YEN	22,441	7,502	199.1%	12,869	74.4%	110,522	70,673	56.4%
JAPANESE YEN	3,538,990	2,615,897	35.3%	2,548,118	38.9%	18,345,604	16,760,826	9.5%
MEXICAN PESO	1,070,076	923,641	15.9%	687,295	55.7%	5,435,150	4,679,284	16.2%
NEW ZEALND DOLLAR	525,367	296,692	77.1%	404,633	29.8%	2,510,561	1,522,536	64.9%
NKR/USD CROSS RATE	2,007	2,492	-19.5%	674	197.8%	7,165	6,381	12.3%
RUSSIAN RUBLE	42,558	27,038	57.4%	10,993	287.1%	218,042	129,892	67.9%
S.AFRICAN RAND	31,556	15,886	98.6%	6,428	390.9%	92,729	46,403	99.8%
SWISS FRANC	513,157	792,775	-35.3%	420,966	21.9%	2,940,164	4,021,686	-26.9%
AD/CD CROSS RATES	13	84	-84.5%	22	-40.9%	163	493	-66.9%
AD/JY CROSS RATES	5,546	6,135	-9.6%	2,859	94.0%	22,595	25,935	-12.9%
AD/NE CROSS RATES	32	390	-91.8%	90	-64.4%	346	952	-63.7%
BP/JY CROSS RATES	1,754	5,415	-67.6%	534	228.5%	8,294	24,394	-66.0%
BP/SF CROSS RATES	125	516	-75.8%	343	-63.6%	1,122	1,689	-33.6%
CD/JY CROSS RATES	30	84	-64.3%	18	66.7%	134	1,069	-87.5%
EC/AD CROSS RATES	3,868	2,143	80.5%	1,050	268.4%	10,707	6,589	62.5%
EC/CD CROSS RATES	3,460	3,274	5.7%	436	693.6%	17,495	18,464	-5.2%
EC/NOK CROSS RATES	17	269	-93.7%	1	1,600.0%	737	796	-7.4%
EC/SEK CROSS RATES	973	1,377	-29.3%	6	16,116.7%	2,071	5,145	-59.7%
EFX/BP CROSS RATES	97,546	102,583	-4.9%	45,250	115.6%	382,410	354,335	7.9%
EFX/JY CROSS RATES	71,004	49,394	43.8%	26,946	163.5%	267,852	274,723	-2.5%
EFX/SF CROSS RATES	51,181	48,454	5.6%	17,729	188.7%	200,523	193,523	3.6%
SF/JY CROSS RATES	0	4	-100.0%	0	0.0%	0	14	-100.0%
SKR/USD CROSS RATES	2,526	1,280	97.3%	682	270.4%	7,261	4,837	50.1%
CZECK KORUNA (US)	0	0	0.0%	0	0.0%	0	26	-100.0%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	0	2	-100.0%
HUNGARIAN FORINT (US)	0	224	-100.0%	0	0.0%	2	417	-99.5%
HUNGARIAN FORINT (EC)	0	84	-100.0%	0	0.0%	0	456	-100.0%
POLISH ZLOTY (US)	25	1,714	-98.5%	3	733.3%	4,775	12,713	-62.4%
POLISH ZLOTY (EC)	0	8,801	-100.0%	4	-100.0%	60	32,567	-99.8%

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FX Futures								
SHEKEL	3	1,273	-99.8%	0	0.0%	15	4,909	-99.7%
RMB USD	103	302	-65.9%	144	-28.5%	1,776	2,205	-19.5%
RMB EURO	0	0	0.0%	0	-	0	0	0.0%
KOREAN WON	80	508	-84.3%	11	627.3%	164	1,833	-91.1%
TURKISH LIRA	10	3,331	-99.7%	8	25.0%	108	11,138	-99.0%
TURKISH LIRA (EU)	0	3,119	-100.0%	0	0.0%	6	8,101	-99.9%
E-MICRO EUR/USD	462,808	145,501	218.1%	440,285	5.1%	2,249,379	990,179	127.2%
E-MICRO GBP/USD	48,181	21,862	120.4%	50,838	-5.2%	252,177	165,453	52.4%
E-MICRO USD/CAD	0	0	0.0%	6	-100.0%	10	2	400.0%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	1	4	-75.0%
E-MICRO USD/JPY	40	16	150.0%	4	900.0%	71	33	115.2%
E-MICRO AUD/USD	51,532	25,784	99.9%	47,840	7.7%	307,873	205,241	50.0%
MICRO CHF/USD	1,931	4,331	-55.4%	1,238	56.0%	14,589	26,225	-44.4%
INDIAN RUPEE	10,260	789	1,200.4%	13,005	-21.1%	69,490	4,688	1,382.3%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	0.0%	0	0	0.0%
E-MICRO JPY/USD	12,554	6,838	83.6%	11,088	13.2%	80,362	71,645	12.2%
USDZAR	2	224	-99.1%	77	-97.4%	296	1,271	-76.7%
CHINESE RENMINBI (CNH)	205	264	-22.3%	437	-53.1%	3,370	4,503	-25.2%
E-MICRO USD/CNH	13	24	-45.8%	2	550.0%	274	134	104.5%
E-MICRO INR/USD	125	1,484	-91.6%	77	62.3%	1,985	20,304	-90.2%
E-MICRO CAD/USD	9,859	6,057	62.8%	8,882	11.0%	77,220	69,290	11.4%
FX Options								
AUSTRALIAN DOLLAR	104,858	99,037	5.9%	134,233	-21.9%	778,143	696,629	11.7%
BRITISH POUND	197,157	250,665	-21.3%	274,632	-28.2%	1,578,193	1,347,183	17.1%
BRAZIL REAL	0	0	0.0%	0	0.0%	0	10	-100.0%
CANADIAN DOLLAR	90,826	94,881	-4.3%	93,789	-3.2%	652,909	651,297	0.2%
EURO FX	1,249,134	501,032	149.3%	1,149,649	8.7%	7,144,592	2,746,563	160.1%
JAPANESE YEN	265,624	167,852	58.2%	276,041	-3.8%	1,359,548	1,201,024	13.2%
MEXICAN PESO	976	107	812.1%	1,160	-15.9%	8,344	356	2,243.8%
NEW ZEALND DOLLAR	0	93	-100.0%	0	0.0%	13	361	-96.4%
RUSSIAN RUBLE	0	712	-100.0%	0	0.0%	0	3,007	-100.0%
SWISS FRANC	7,613	22,538	-66.2%	6,738	13.0%	101,940	128,561	-20.7%
EFX/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
EFX/SF CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
JAPANESE YEN (EU)	472	619	-23.7%	429	10.0%	2,023	6,863	-70.5%
EURO FX (EU)	6,196	4,992	24.1%	5,952	4.1%	39,496	29,804	32.5%
SWISS FRANC (EU)	0	202	-100.0%	0	0.0%	0	1,667	-100.0%
CANADIAN DOLLAR (EU)	0	316	-100.0%	0	0.0%	1,125	2,965	-62.1%
BRITISH POUND (EU)	302	489	-38.2%	504	-40.1%	4,069	5,564	-26.9%
AUSTRALIAN DLR (EU)	164	80	105.0%	162	1.2%	684	1,845	-62.9%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	955,314	1,126,625	-15.2%	1,139,071	-16.1%	6,418,424	6,735,211	-4.7%
FEEDER CATTLE	157,044	158,374	-0.8%	163,686	-4.1%	1,176,253	893,379	31.7%
LEAN HOGS	962,100	937,458	2.6%	830,092	15.9%	5,096,778	5,813,478	-12.3%
LUMBER	19,374	17,276	12.1%	16,757	15.6%	102,397	84,862	20.7%
MILK	21,649	21,118	2.5%	21,087	2.7%	149,484	163,141	-8.4%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	3,699	1,559	137.3%	3,045	21.5%	19,086	14,319	33.3%
BUTTER CS	2,584	2,328	11.0%	2,895	-10.7%	16,106	17,192	-6.3%
CLASS IV MILK	944	1,645	-42.6%	464	103.4%	4,490	18,529	-75.8%
DRY WHEY	1,462	698	109.5%	960	52.3%	9,460	5,549	70.5%
GSCI EXCESS RETURN FUT	55,404	46,370	19.5%	3,836	1,344.3%	127,827	97,072	31.7%
GOLDMAN SACHS	26,817	21,097	27.1%	26,753	0.2%	169,030	137,639	22.8%
HDD WEATHER	50	0	0.0%	0	0.0%	2,152	5,039	-57.3%
CDD WEATHER	850	2,400	-64.6%	1,650	-48.5%	4,300	5,230	-17.8%
HDD SEASONAL STRIP	100	0	0.0%	52	92.3%	202	400	-49.5%
CDD SEASONAL STRIP	100	0	0.0%	754	-86.7%	1,254	100	1,154.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	1,250	-100.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	100	-100.0%
HDD EURO SEASONAL STRIP	100	0	0.0%	0	0.0%	100	0	0.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
WKLY AVG TEMP	0	0	0.0%	0	0.0%	0	600	-100.0%
HOUSING INDEX	2	2	0.0%	6	-66.7%	44	80	-45.0%
USD CRUDE PALM OIL	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	11,896	3,538	236.2%	5,644	110.8%	56,314	25,463	121.2%
OTC SP GSCI ER SWAP	0	0	0.0%	0	0.0%	0	2,058	-100.0%
S&P GSCI ENHANCED ER SWAP	26,144	10,900	139.9%	0	0.0%	52,288	37,044	41.2%
MALAYSIAN PALM SWAP	2,960	2,740	8.0%	4,140	-28.5%	25,180	17,480	44.1%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	248,427	414,733	-40.1%	222,627	11.6%	1,663,253	1,776,829	-6.4%
FEEDER CATTLE	29,860	36,655	-18.5%	28,395	5.2%	203,707	137,997	47.6%
LEAN HOGS	251,877	293,041	-14.0%	182,875	37.7%	1,414,686	1,677,181	-15.7%
LUMBER	1,053	1,630	-35.4%	832	26.6%	6,759	8,125	-16.8%
MILK	20,423	22,705	-10.1%	20,498	-0.4%	144,055	156,903	-8.2%
MLK MID	16	87	-81.6%	23	-30.4%	177	539	-67.2%
NFD MILK	3,389	1,339	153.1%	2,036	66.5%	17,153	6,562	161.4%
BUTTER CS	1,218	1,100	10.7%	2,210	-44.9%	7,094	4,482	58.3%
CLASS IV MILK	1,432	2,401	-40.4%	758	88.9%	4,163	13,446	-69.0%
DRY WHEY	278	142	95.8%	219	26.9%	2,532	1,576	60.7%
HDD WEATHER	0	0	0.0%	0	0.0%	2,800	4,775	-41.4%
CDD WEATHER	150	700	-78.6%	0	0.0%	150	1,700	-91.2%
HDD SEASONAL STRIP	0	115	-100.0%	0	0.0%	2,000	1,190	68.1%
CDD SEASONAL STRIP	2,000	0	0.0%	12,500	-84.0%	66,000	29,500	123.7%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	1,000	800	25.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	3,000	7,500	-60.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	4,000	0	0.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	35	-100.0%
SBIN M HURR EVENT2	0	0	0.0%	0	-	0	0	0.0%
LV CATL CSO	10	10	0.0%	3	233.3%	67	372	-82.0%
SBIN HURR	0	0	0.0%	0	0.0%	0	0	0.0%
CASH-SETTLED CHEESE	6,605	1,038	536.3%	1,996	230.9%	31,741	10,111	213.9%
SNOWFALL	0	0	0.0%	0	0.0%	0	200	-100.0%
LN HOGS CSO	0	0	0.0%	0	-	0	0	0.0%
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	54	-100.0%	64	0	-
Ags Futures								
PALM OIL	0	0	-	0	0.0%	0	0	-

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TOTAL FUTURES GROUP								
Interest Rate Futures	55,030,035	55,202,063	-0.3%	46,368,455	18.7%	311,819,621	306,847,735	1.6%
Equity Index Futures	47,452,831	40,893,432	16.0%	29,926,419	58.6%	236,967,769	255,126,862	-7.1%
FX Futures	19,754,823	14,906,726	32.5%	15,599,799	26.6%	103,938,091	83,148,395	25.0%
Commodities and Alternative Invest	2,248,593	2,354,128	-4.5%	2,220,892	1.2%	13,431,169	14,075,215	-4.6%
Foreign Exchange Futures	0	0	-	54	-100.0%	64	0	-
Ags Futures	0	0	-	0	0.0%	0	0	-
TOTAL FUTURES	124,486,282	113,356,349	9.8%	94,115,619	32.3%	666,156,714	659,198,207	1.1%
TOTAL OPTIONS GROUP								
Equity Index Options	11,906,449	8,423,667	41.3%	9,619,279	23.8%	64,007,523	57,420,337	11.5%
Interest Rate Options	19,966,177	16,882,322	18.3%	14,758,359	35.3%	113,570,421	99,244,196	14.4%
FX Options	1,923,322	1,143,615	68.2%	1,943,289	-1.0%	11,671,079	6,823,699	71.0%
Commodities and Alternative Invest	566,738	775,696	-26.9%	474,972	19.3%	3,574,337	3,839,823	-6.9%
TOTAL OPTIONS	34,362,686	27,225,300	26.2%	26,795,899	28.2%	192,823,360	167,328,055	15.2%
TOTAL COMBINED								
Interest Rate	74,996,212	72,084,385	4.0%	61,126,814	22.7%	425,390,042	406,091,931	4.8%
Equity Index	59,359,280	49,317,099	20.4%	39,545,698	50.1%	300,975,292	312,547,199	-3.7%
FX	21,678,145	16,050,341	35.1%	17,543,088	23.6%	115,609,170	89,972,094	28.5%
Commodities and Alternative Invest	2,815,331	3,129,824	-10.0%	2,695,864	4.4%	17,005,506	17,915,038	-5.1%
Foreign Exchange	0	0	-	54	-100.0%	64	0	-
Ags	0	0	-	0	0.0%	0	0	-
GRAND TOTAL	158,848,968	140,581,649	13.0%	120,911,518	31.4%	858,980,074	826,526,262	3.9%