

CME Exchange Volume Report - Monthly

	VOLUME MAR 2015	VOLUME MAR 2014	% CHG	VOLUME FEB 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	56,886,470	57,945,354	-1.8%	53,474,639	6.4%	170,918,778	151,456,844	12.8%
EMINI ED	0	0	0.0%	0	-	0	0	0.0%
1-MONTH EURODOLLAR	5,535	1,374	302.8%	3,470	59.5%	12,434	4,332	187.0%
EURO BONDS	0	0	0.0%	0	-	0	0	0.0%
3YR BUNDLE	0	0	-	97	-100.0%	117	0	-
EURO 5YR BUNDLE	0	0	-	0	0.0%	28	0	-
2YR BUNDLE	50	0	-	200	-75.0%	545	0	-
Interest Rate Options								
EURODOLLARS	9,945,987	2,348,391	323.5%	9,190,967	8.2%	28,658,962	6,720,146	326.5%
EURO MIDCURVE	11,158,194	16,893,346	-33.9%	10,620,446	5.1%	32,783,544	43,435,423	-24.5%
Equity Index Futures								
E-MINI S&P500	38,949,296	43,037,944	-9.5%	25,643,119	51.9%	102,954,196	110,072,604	-6.5%
S&P 500	521,653	525,447	-0.7%	109,971	374.4%	831,889	918,873	-9.5%
S&P 600 SMALLCAP EMINI	0	22	-100.0%	0	0.0%	0	37	-100.0%
E-MINI MIDCAP	599,168	604,474	-0.9%	332,866	80.0%	1,346,943	1,334,559	0.9%
S&P 400 MIDCAP	822	1,034	-20.5%	1,120	-26.6%	2,889	4,970	-41.9%
S&P 500 GROWTH	92	253	-63.6%	30	206.7%	129	274	-52.9%
S&P 500/VALUE	73	443	-83.5%	31	135.5%	119	469	-74.6%
E-MINI NASDAQ 100	6,094,002	7,514,032	-18.9%	3,985,239	52.9%	16,912,579	18,391,161	-8.0%
NASDAQ	22,381	29,456	-24.0%	10,958	104.2%	56,372	70,560	-20.1%
NIKKEI 225 (\$) STOCK	451,669	551,674	-18.1%	215,644	109.5%	1,071,766	1,302,733	-17.7%
NIKKEI 225 (YEN) STOCK	1,185,797	1,218,891	-2.7%	820,977	44.4%	3,160,103	3,375,936	-6.4%
NASDAQ BIOTECH	300	0	-	100	200.0%	400	0	-
S&P MATERIALS SECTOR	5,913	1,897	211.7%	5,069	16.7%	14,728	3,969	271.1%
S&P UTILITIES SECTOR	15,043	10,768	39.7%	17,753	-15.3%	38,172	16,391	132.9%
S&P HEALTH CARE SECTOR	17,741	4,857	265.3%	6,438	175.6%	29,900	7,266	311.5%
S&P CONSUMER DSCRTNRY SE	6,202	5,890	5.3%	4,109	50.9%	15,081	8,429	78.9%
S&P TECHNOLOGY SECTOR	8,365	6,515	28.4%	1,607	420.5%	12,130	9,935	22.1%
S&P CONSUMER STAPLES SECT	11,094	7,451	48.9%	5,209	113.0%	17,416	12,604	38.2%
S&P ENERGY SECTOR	7,851	6,416	22.4%	3,177	147.1%	14,172	16,018	-11.5%
S&P FINANCIAL SECTOR	7,360	5,445	35.2%	998	637.5%	10,013	7,926	26.3%
S&P INDUSTRIAL SECTOR	3,940	2,117	86.1%	1,987	98.3%	8,884	5,521	60.9%
E-MICRO NIFTY	0	0	0.0%	0	-	0	0	0.0%
IBOVESPA INDEX	205	309	-33.7%	93	120.4%	403	1,758	-77.1%

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Equity Index Options								
E-MINI S&P500	6,446,806	5,790,848	11.3%	5,290,532	21.9%	18,667,273	17,643,881	5.8%
S&P 500	630,513	554,714	13.7%	668,736	-5.7%	2,054,929	1,713,511	19.9%
E-MINI MIDCAP	0	99	-100.0%	0	0.0%	10	385	-97.4%
E-MINI NASDAQ 100	119,047	291,069	-59.1%	96,336	23.6%	374,623	835,725	-55.2%
NASDAQ	10	31	-67.7%	0	0.0%	30	92	-67.4%
EOM S&P 500	77,582	55,338	40.2%	78,059	-0.6%	283,762	233,555	21.5%
EOM EMINI S&P	843,314	706,904	19.3%	1,086,641	-22.4%	3,219,414	2,944,102	9.4%
EOW1 S&P 500	19,983	50,961	-60.8%	45,019	-55.6%	100,378	177,313	-43.4%
EOW1 EMINI S&P 500	779,233	904,772	-13.9%	1,122,192	-30.6%	2,771,281	2,599,239	6.6%
EOW2 S&P 500	96,127	83,243	15.5%	44,978	113.7%	223,233	215,866	3.4%
EOW2 EMINI S&P 500	1,078,156	914,972	17.8%	840,397	28.3%	2,783,410	2,434,723	14.3%
EOW4 EMINI S&P 500	993,532	862,586	15.2%	39,966	2,385.9%	2,111,485	1,604,059	31.6%
FX Futures								
AUSTRALIAN DOLLAR	2,602,964	2,018,143	29.0%	1,717,254	51.6%	6,213,778	5,550,743	11.9%
BRITISH POUND	2,854,732	2,315,402	23.3%	1,677,729	70.2%	6,557,019	6,578,248	-0.3%
BRAZIL REAL	56,103	34,439	62.9%	82,633	-32.1%	194,757	94,120	106.9%
CANADIAN DOLLAR	1,881,806	1,572,656	19.7%	1,298,818	44.9%	4,552,321	4,132,739	10.2%
E-MINI EURO FX	177,108	103,096	71.8%	77,615	128.2%	394,399	310,511	27.0%
EURO FX	7,724,356	4,781,396	61.6%	3,639,706	112.2%	16,924,377	12,936,553	30.8%
E-MINI JAPANESE YEN	16,562	17,353	-4.6%	17,458	-5.1%	61,367	44,599	37.6%
JAPANESE YEN	3,160,916	3,324,397	-4.9%	2,593,219	21.9%	9,796,045	9,524,739	2.8%
MEXICAN PESO	1,156,571	940,971	22.9%	781,824	47.9%	2,760,441	2,481,082	11.3%
NEW ZEALND DOLLAR	486,195	329,663	47.5%	287,719	69.0%	1,204,180	817,372	47.3%
NKR/USD CROSS RATE	2,737	1,519	80.2%	533	413.5%	4,093	2,562	59.8%
RUSSIAN RUBLE	84,499	30,880	173.6%	34,234	146.8%	132,815	69,873	90.1%
S.AFRICAN RAND	26,014	12,059	115.7%	10,101	157.5%	43,306	20,205	114.3%
SWISS FRANC	537,176	819,698	-34.5%	244,772	119.5%	1,533,926	2,085,854	-26.5%
AD/CD CROSS RATES	40	68	-41.2%	9	344.4%	94	277	-66.1%
AD/JY CROSS RATES	4,348	4,410	-1.4%	2,263	92.1%	10,337	12,509	-17.4%
AD/NE CROSS RATES	26	146	-82.2%	19	36.8%	114	233	-51.1%
BP/JY CROSS RATES	2,109	6,190	-65.9%	2,026	4.1%	4,927	11,432	-56.9%
BP/SF CROSS RATES	145	277	-47.7%	75	93.3%	621	843	-26.3%
CD/JY CROSS RATES	26	274	-90.5%	11	136.4%	52	627	-91.7%
EC/AD CROSS RATES	2,706	1,908	41.8%	441	513.6%	3,758	3,139	19.7%
EC/CD CROSS RATES	5,406	5,040	7.3%	2,940	83.9%	11,837	6,490	82.4%
EC/NOK CROSS RATES	714	162	340.7%	5	14,180.0%	719	351	104.8%
EC/SEK CROSS RATES	880	1,979	-55.5%	86	923.3%	1,013	3,227	-68.6%
EFX/BP CROSS RATES	93,256	89,884	3.8%	41,707	123.6%	203,321	181,824	11.8%
EFX/JY CROSS RATES	48,950	70,945	-31.0%	31,510	55.3%	136,945	153,276	-10.7%
EFX/SF CROSS RATES	35,825	56,063	-36.1%	13,606	163.3%	113,611	108,283	4.9%
SF/JY CROSS RATES	0	2	-100.0%	0	0.0%	0	7	-100.0%
SKR/USD CROSS RATES	2,129	1,000	112.9%	783	171.9%	3,478	2,154	61.5%
CZECK KORUNA (US)	0	0	0.0%	0	0.0%	0	0	0.0%
CZECK KORUNA (EC)	0	2	-100.0%	0	0.0%	0	2	-100.0%
HUNGARIAN FORINT (US)	2	46	-95.7%	0	0.0%	2	122	-98.4%
HUNGARIAN FORINT (EC)	0	234	-100.0%	0	0.0%	0	335	-100.0%
POLISH ZLOTY (US)	291	4,301	-93.2%	1,155	-74.8%	4,743	9,150	-48.2%
POLISH ZLOTY (EC)	55	10,074	-99.5%	0	0.0%	55	19,224	-99.7%

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FX Futures								
SHEKEL	5	1,672	-99.7%	2	150.0%	9	2,832	-99.7%
RMB USD	643	325	97.8%	407	58.0%	1,227	1,431	-14.3%
RMB EURO	0	0	0.0%	0	-	0	0	0.0%
KOREAN WON	59	325	-81.8%	0	0.0%	72	926	-92.2%
TURKISH LIRA	65	2,198	-97.0%	8	712.5%	85	6,138	-98.6%
TURKISH LIRA (EU)	2	1,303	-99.8%	0	0.0%	6	4,251	-99.9%
E-MICRO EUR/USD	366,578	204,864	78.9%	198,549	84.6%	912,937	597,107	52.9%
E-MICRO GBP/USD	39,194	24,934	57.2%	30,832	27.1%	107,287	106,467	0.8%
E-MICRO USD/CAD	0	1	-100.0%	0	0.0%	2	2	0.0%
E-MICRO USD/CHF	1	0	0.0%	0	0.0%	1	4	-75.0%
E-MICRO USD/JPY	24	6	300.0%	0	0.0%	25	9	177.8%
E-MICRO AUD/USD	43,794	36,390	20.3%	49,697	-11.9%	157,694	128,588	22.6%
MICRO CHF/USD	2,745	4,623	-40.6%	1,558	76.2%	10,181	14,464	-29.6%
INDIAN RUPEE	14,147	484	2,822.9%	11,966	18.2%	32,564	1,638	1,888.0%
E-MICRO INR/USD	364	2,892	-87.4%	455	-20.0%	1,372	11,292	-87.8%
E-MICRO JPY/USD	12,068	14,456	-16.5%	9,435	27.9%	46,927	51,029	-8.0%
E-MICRO CAD/USD	15,986	13,229	20.8%	14,312	11.7%	44,072	48,873	-9.8%
E-MICRO USD/CNH	143	64	123.4%	41	248.8%	226	73	209.6%
USDZAR	78	86	-9.3%	75	4.0%	153	796	-80.8%
CHINESE RENMINBI (CNH)	935	1,207	-22.5%	811	15.3%	2,253	2,816	-20.0%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	0.0%	0	0	0.0%
FX Options								
AUSTRALIAN DOLLAR	163,566	128,646	27.1%	111,096	47.2%	400,054	409,931	-2.4%
BRITISH POUND	365,142	170,250	114.5%	227,018	60.8%	807,014	764,878	5.5%
BRAZIL REAL	0	0	0.0%	0	0.0%	0	10	-100.0%
CANADIAN DOLLAR	122,383	124,207	-1.5%	113,364	8.0%	357,892	359,943	-0.6%
EURO FX	1,495,294	431,137	246.8%	749,079	99.6%	3,527,826	1,404,980	151.1%
JAPANESE YEN	204,223	206,334	-1.0%	198,200	3.0%	626,670	643,802	-2.7%
MEXICAN PESO	2,322	20	11,510.0%	1,841	26.1%	5,182	57	8,991.2%
NEW ZEALND DOLLAR	0	34	-100.0%	3	-100.0%	13	74	-82.4%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	0	100	-100.0%
SWISS FRANC	21,560	20,106	7.2%	17,626	22.3%	77,311	65,124	18.7%
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)	101	1,146	-91.2%	109	-7.3%	870	4,568	-81.0%
EURO FX (EU)	10,360	6,626	56.4%	4,331	139.2%	22,270	15,124	47.2%
SWISS FRANC (EU)	0	152	-100.0%	0	0.0%	0	778	-100.0%
CANADIAN DOLLAR (EU)	3	745	-99.6%	599	-99.5%	1,125	1,348	-16.5%
BRITISH POUND (EU)	906	1,106	-18.1%	1,044	-13.2%	2,921	4,406	-33.7%
AUSTRALIAN DLR (EU)	15	332	-95.5%	110	-86.4%	217	1,129	-80.8%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,163,545	1,270,206	-8.4%	918,734	26.6%	3,364,458	3,621,639	-7.1%
FEEDER CATTLE	223,149	162,827	37.0%	194,105	15.0%	655,510	454,625	44.2%
LEAN HOGS	961,823	1,402,273	-31.4%	743,293	29.4%	2,588,165	3,222,414	-19.7%
LUMBER	14,710	12,632	16.5%	16,696	-11.9%	45,150	39,658	13.8%
MILK	23,844	31,390	-24.0%	29,457	-19.1%	83,749	96,175	-12.9%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,491	1,965	128.5%	2,680	67.6%	10,003	8,473	18.1%
BUTTER CS	2,863	2,431	17.8%	2,869	-0.2%	8,097	9,878	-18.0%
CLASS IV MILK	679	1,582	-57.1%	1,068	-36.4%	2,636	13,132	-79.9%
DRY WHEY	1,256	843	49.0%	2,165	-42.0%	6,003	2,834	111.8%
GSCI EXCESS RETURN FUT	61,449	44,703	37.5%	3,597	1,608.3%	67,323	48,113	39.9%
GOLDMAN SACHS	29,086	22,035	32.0%	27,737	4.9%	87,503	72,375	20.9%
HDD WEATHER	300	740	-59.5%	1,052	-71.5%	2,102	4,989	-57.9%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	50	400	-87.5%
CDD SEASONAL STRIP	50	0	0.0%	0	0.0%	50	0	0.0%
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	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	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	500	-100.0%
HOUSING INDEX	12	10	20.0%	4	200.0%	24	46	-47.8%
USD CRUDE PALM OIL	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	9,282	5,672	63.6%	7,781	19.3%	30,366	12,888	135.6%
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	26,144	0.0%	0	0.0%	26,144	26,144	0.0%
MALAYSIAN PALM SWAP	3,680	4,700	-21.7%	3,640	1.1%	10,800	7,620	41.7%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	327,801	262,340	25.0%	265,881	23.3%	977,123	818,998	19.3%
FEEDER CATTLE	39,938	18,430	116.7%	29,406	35.8%	115,935	56,762	104.2%
LEAN HOGS	307,653	417,130	-26.2%	242,007	27.1%	786,230	827,223	-5.0%
LUMBER	1,019	1,881	-45.8%	1,386	-26.5%	3,498	4,173	-16.2%
MILK	23,987	25,615	-6.4%	31,975	-25.0%	80,463	90,294	-10.9%
MLK MID	36	65	-44.6%	52	-30.8%	110	299	-63.2%
NFD MILK	5,484	1,426	284.6%	2,321	136.3%	9,420	3,090	204.9%
BUTTER CS	927	394	135.3%	702	32.1%	3,019	1,449	108.4%
CLASS IV MILK	419	1,658	-74.7%	625	-33.0%	1,741	8,054	-78.4%
DRY WHEY	646	399	61.9%	384	68.2%	1,485	1,012	46.7%
HDD WEATHER	0	450	-100.0%	1,200	-100.0%	2,800	4,775	-41.4%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	1,500	-100.0%	2,000	575	247.8%
CDD SEASONAL STRIP	20,500	6,000	241.7%	6,000	241.7%	27,000	6,000	350.0%
HDD WEATHER EUROPEAN	0	0	0.0%	500	-100.0%	1,000	800	25.0%
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%	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	-
SBIN M HURR EVENT2	0	0	0.0%	0	-	0	0	0.0%
LV CATL CSO	2	0	0.0%	5	-60.0%	37	362	-89.8%
SBIN HURR	0	0	0.0%	0	0.0%	0	0	0.0%
CASH-SETTLED CHEESE	5,351	1,015	427.2%	5,768	-7.2%	17,564	6,673	163.2%
SNOWFALL	0	0	0.0%	0	0.0%	0	200	-100.0%
LN HOGS CSO	0	0	0.0%	0	-	0	0	0.0%
Ags Futures								
PALM OIL	0	0	-	0	0.0%	0	0	-
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	0.0%	10	0	-



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TOTAL FUTURES GROUP								
Interest Rate Futures	56,892,055	57,946,728	-1.8%	53,478,406	6.4%	170,931,902	151,461,176	12.9%
Equity Index Futures	47,908,967	53,535,335	-10.5%	31,166,495	53.7%	126,498,284	135,561,993	-6.7%
FX Futures	21,461,478	16,863,736	27.3%	12,878,399	66.6%	52,185,544	46,141,441	13.1%
Commodities and Alternative Invest	2,526,363	2,990,153	-15.5%	1,954,878	29.2%	6,988,133	7,645,211	-8.6%
Ags Futures	0	0	-	0	0.0%	0	0	-
Foreign Exchange Futures	0	0	-	0	0.0%	10	0	-
TOTAL FUTURES	128,788,863	131,335,952	-1.9%	99,478,178	29.5%	356,603,873	340,809,821	4.6%
TOTAL OPTIONS GROUP								
Equity Index Options	11,084,303	10,215,537	8.5%	9,312,856	19.0%	32,589,828	30,402,451	7.2%
Interest Rate Options	21,104,181	19,241,737	9.7%	19,811,413	6.5%	61,442,506	50,155,569	22.5%
FX Options	2,385,875	1,090,841	118.7%	1,424,420	67.5%	5,829,365	3,676,252	58.6%
Commodities and Alternative Invest	733,763	739,803	-0.8%	589,712	24.4%	2,033,425	1,833,739	10.9%
TOTAL OPTIONS	35,308,122	31,287,918	12.8%	31,138,401	13.4%	101,895,124	86,068,011	18.4%
TOTAL COMBINED								
Interest Rate	77,996,236	77,188,465	1.0%	73,289,819	6.4%	232,374,408	201,616,745	15.3%
Equity Index	58,993,270	63,750,872	-7.5%	40,479,351	45.7%	159,088,112	165,964,444	-4.1%
FX	23,847,353	17,954,577	32.8%	14,302,819	66.7%	58,014,909	49,817,693	16.5%
Commodities and Alternative Invest	3,260,126	3,729,956	-12.6%	2,544,590	28.1%	9,021,558	9,478,950	-4.8%
Ags	0	0	-	0	0.0%	0	0	-
Foreign Exchange	0	0	-	0	0.0%	10	0	-
GRAND TOTAL	164,096,985	162,623,870	0.9%	130,616,579	25.6%	458,498,997	426,877,832	7.4%

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.