

CME Exchange Volume Report - Monthly

	VOLUME JUL 2015	VOLUME JUL 2014	% CHG	VOLUME JUN 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	45,717,276	57,448,480	-20.4%	55,022,217	-16.9%	357,504,123	364,284,329	-1.9%
EMINI ED	0	0	0.0%	0	-	0	0	0.0%
1-MONTH EURODOLLAR	7,758	1,934	301.1%	7,768	-0.1%	39,731	13,820	187.5%
EURO BONDS	0	0	0.0%	0	-	0	0	0.0%
2YR BUNDLE	0	0	-	25	-100.0%	595	0	-
3YR BUNDLE	0	0	-	25	-100.0%	168	0	-
EURO 5YR BUNDLE	0	0	-	0	0.0%	38	0	-
Interest Rate Options								
EURODOLLARS	9,911,189	4,895,136	102.5%	8,040,409	23.3%	60,165,434	20,760,653	189.8%
EURO MIDCURVE	10,479,306	12,966,424	-19.2%	11,925,768	-12.1%	73,795,482	96,345,103	-23.4%
Equity Index Futures								
E-MINI S&P500	32,990,142	33,263,386	-0.8%	39,036,600	-15.5%	226,297,842	238,779,074	-5.2%
S&P 500	131,114	135,986	-3.6%	455,419	-71.2%	1,685,366	1,837,797	-8.3%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	55	-100.0%
E-MINI MIDCAP	369,498	343,309	7.6%	554,697	-33.4%	2,890,294	2,898,188	-0.3%
S&P 400 MIDCAP	0	441	-100.0%	709	-100.0%	6,922	8,817	-21.5%
S&P 500 GROWTH	7	3	133.3%	83	-91.6%	226	456	-50.4%
S&P 500/VALUE	5	5	0.0%	99	-94.9%	236	790	-70.1%
E-MINI NASDAQ 100	5,100,747	5,305,894	-3.9%	5,542,394	-8.0%	36,053,548	42,256,651	-14.7%
NASDAQ	0	11,262	-100.0%	12,347	-100.0%	91,150	146,115	-37.6%
NIKKEI 225 (\$) STOCK	326,223	247,623	31.7%	468,504	-30.4%	2,375,575	2,584,645	-8.1%
NIKKEI 225 (YEN) STOCK	950,953	630,460	50.8%	1,252,790	-24.1%	7,033,796	6,361,835	10.6%
NASDAQ BIOTECH	122	0	-	524	-76.7%	1,108	0	-
S&P MATERIALS SECTOR	1,794	1,416	26.7%	3,506	-48.8%	24,524	8,498	188.6%
S&P UTILITIES SECTOR	6,281	4,076	54.1%	10,590	-40.7%	74,309	36,540	103.4%
S&P HEALTH CARE SECTOR	4,581	2,477	84.9%	17,652	-74.0%	79,563	18,663	326.3%
S&P CONSUMER DSCRTNRY SE	4,080	1,089	274.7%	29,800	-86.3%	65,998	17,504	277.0%
S&P TECHNOLOGY SECTOR	2,490	1,667	49.4%	10,784	-76.9%	29,470	20,682	42.5%
S&P CONSUMER STAPLES SECT	8,055	4,107	96.1%	32,697	-75.4%	74,318	33,063	124.8%
S&P ENERGY SECTOR	7,502	8,314	-9.8%	8,337	-10.0%	43,662	46,455	-6.0%
S&P FINANCIAL SECTOR	2,996	1,445	107.3%	9,225	-67.5%	26,326	17,083	54.1%
S&P INDUSTRIAL SECTOR	2,524	1,055	139.2%	5,644	-55.3%	20,604	15,399	33.8%
E-MICRO NIFTY	0	0	0.0%	0	-	0	0	0.0%
IBOVESPA INDEX	619	137	351.8%	430	44.0%	2,665	2,704	-1.4%

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Equity Index Options								
E-MINI S&P500	6,771,906	5,560,313	21.8%	6,606,671	2.5%	42,826,150	38,830,281	10.3%
S&P 500	1,036,966	779,899	33.0%	808,749	28.2%	5,100,347	4,368,981	16.7%
E-MINI MIDCAP	1	116	-99.1%	7	-85.7%	28	722	-96.1%
E-MINI NASDAQ 100	99,664	240,844	-58.6%	110,822	-10.1%	784,120	2,050,475	-61.8%
NASDAQ	0	12	-100.0%	0	0.0%	30	117	-74.4%
EOM S&P 500	157,688	53,628	194.0%	71,911	119.3%	715,940	515,101	39.0%
EOM EMINI S&P	1,620,184	752,350	115.3%	922,203	75.7%	7,709,534	5,505,918	40.0%
EOW1 S&P 500	33,072	40,125	-17.6%	29,124	13.6%	220,800	301,711	-26.8%
EOW1 EMINI S&P 500	745,771	754,361	-1.1%	1,215,062	-38.6%	6,215,790	5,289,170	17.5%
EOW2 S&P 500	78,410	105,535	-25.7%	66,648	17.6%	535,193	530,296	0.9%
EOW2 EMINI S&P 500	1,269,678	854,414	48.6%	1,074,726	18.1%	6,827,362	5,447,017	25.3%
EOW4 EMINI S&P 500	1,059,400	887,484	19.4%	1,000,526	5.9%	5,944,969	4,609,629	29.0%
FX Futures								
AUSTRALIAN DOLLAR	1,897,913	1,619,234	17.2%	2,021,731	-6.1%	14,030,689	11,376,527	23.3%
BRITISH POUND	1,744,785	1,728,793	0.9%	2,374,269	-26.5%	14,829,095	13,862,497	7.0%
BRAZIL REAL	52,500	24,348	115.6%	36,735	42.9%	368,994	217,504	69.6%
CANADIAN DOLLAR	1,447,068	1,064,592	35.9%	1,595,697	-9.3%	10,159,932	8,271,953	22.8%
E-MINI EURO FX	104,763	34,601	202.8%	163,603	-36.0%	950,736	524,202	81.4%
EURO FX	4,666,042	3,048,430	53.1%	6,980,830	-33.2%	39,866,066	26,631,732	49.7%
E-MINI JAPANESE YEN	13,706	6,885	99.1%	22,441	-38.9%	124,228	77,558	60.2%
JAPANESE YEN	2,236,015	2,143,329	4.3%	3,538,990	-36.8%	20,581,619	18,904,155	8.9%
MEXICAN PESO	856,041	552,500	54.9%	1,070,076	-20.0%	6,291,191	5,231,784	20.2%
NEW ZEALND DOLLAR	461,934	276,792	66.9%	525,367	-12.1%	2,972,495	1,799,328	65.2%
NKR/USD CROSS RATE	379	1,089	-65.2%	2,007	-81.1%	7,544	7,470	1.0%
RUSSIAN RUBLE	27,398	26,175	4.7%	42,558	-35.6%	245,440	156,067	57.3%
S.AFRICAN RAND	10,052	7,583	32.6%	31,556	-68.1%	102,781	53,986	90.4%
SWISS FRANC	379,791	721,414	-47.4%	513,157	-26.0%	3,319,955	4,743,100	-30.0%
AD/CD CROSS RATES	9	45	-80.0%	13	-30.8%	172	538	-68.0%
AD/JY CROSS RATES	5,090	3,794	34.2%	5,546	-8.2%	27,685	29,729	-6.9%
AD/NE CROSS RATES	27	340	-92.1%	32	-15.6%	373	1,292	-71.1%
BP/JY CROSS RATES	569	7,181	-92.1%	1,754	-67.6%	8,863	31,575	-71.9%
BP/SF CROSS RATES	238	171	39.2%	125	90.4%	1,360	1,860	-26.9%
CD/JY CROSS RATES	23	58	-60.3%	30	-23.3%	157	1,127	-86.1%
EC/AD CROSS RATES	678	408	66.2%	3,868	-82.5%	11,385	6,997	62.7%
EC/CD CROSS RATES	878	529	66.0%	3,460	-74.6%	18,373	18,993	-3.3%
EC/NOK CROSS RATES	0	95	-100.0%	17	-100.0%	737	891	-17.3%
EC/SEK CROSS RATES	486	282	72.3%	973	-50.1%	2,557	5,427	-52.9%
EFX/BP CROSS RATES	42,244	34,373	22.9%	97,546	-56.7%	424,654	388,708	9.2%
EFX/JY CROSS RATES	37,015	29,280	26.4%	71,004	-47.9%	304,867	304,003	0.3%
EFX/SF CROSS RATES	24,192	17,258	40.2%	51,181	-52.7%	224,715	210,781	6.6%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	0	14	-100.0%
SKR/USD CROSS RATES	594	1,080	-45.0%	2,526	-76.5%	7,855	5,917	32.8%
CZECK KORUNA (US)	0	1	-100.0%	0	0.0%	0	27	-100.0%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	0	2	-100.0%
HUNGARIAN FORINT (US)	0	71	-100.0%	0	0.0%	2	488	-99.6%
HUNGARIAN FORINT (EC)	0	214	-100.0%	0	0.0%	0	670	-100.0%
POLISH ZLOTY (US)	136	3,395	-96.0%	25	444.0%	4,911	16,108	-69.5%
POLISH ZLOTY (EC)	0	2,458	-100.0%	0	0.0%	60	35,025	-99.8%

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FX Futures								
SHEKEL	0	1,050	-100.0%	3	-100.0%	15	5,959	-99.7%
RMB USD	736	130	466.2%	103	614.6%	2,512	2,335	7.6%
RMB EURO	0	0	0.0%	0	-	0	0	0.0%
KOREAN WON	9	207	-95.7%	80	-88.8%	173	2,040	-91.5%
TURKISH LIRA	4	8,661	-100.0%	10	-60.0%	112	19,799	-99.4%
TURKISH LIRA (EU)	0	6,136	-100.0%	0	0.0%	6	14,237	-100.0%
E-MICRO EUR/USD	369,430	104,570	253.3%	462,808	-20.2%	2,618,809	1,094,749	139.2%
E-MICRO GBP/USD	44,630	23,967	86.2%	48,181	-7.4%	296,807	189,420	56.7%
E-MICRO USD/CAD	2	0	0.0%	0	0.0%	12	2	500.0%
E-MICRO USD/CHF	2	0	0.0%	0	0.0%	3	4	-25.0%
E-MICRO USD/JPY	0	2	-100.0%	40	-100.0%	71	35	102.9%
E-MICRO AUD/USD	61,792	28,381	117.7%	51,532	19.9%	369,665	233,622	58.2%
MICRO CHF/USD	2,090	2,656	-21.3%	1,931	8.2%	16,679	28,881	-42.2%
INDIAN RUPEE	8,577	2,671	221.1%	10,260	-16.4%	78,067	7,359	960.8%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	0.0%	0	0	0.0%
E-MICRO INR/USD	78	5,404	-98.6%	125	-37.6%	2,063	25,708	-92.0%
E-MICRO USD/CNH	15	15	0.0%	13	15.4%	289	149	94.0%
E-MICRO JPY/USD	7,582	4,392	72.6%	12,554	-39.6%	87,944	76,037	15.7%
E-MICRO CAD/USD	10,512	7,302	44.0%	9,859	6.6%	87,732	76,592	14.5%
CHINESE RENMINBI (CNH)	687	116	492.2%	205	235.1%	4,057	4,619	-12.2%
USDZAR	69	0	0.0%	2	3,350.0%	365	1,271	-71.3%
FX Options								
AUSTRALIAN DOLLAR	158,647	108,141	46.7%	104,858	51.3%	936,790	804,770	16.4%
BRITISH POUND	149,301	272,873	-45.3%	197,157	-24.3%	1,727,494	1,620,056	6.6%
BRAZIL REAL	0	0	0.0%	0	0.0%	0	10	-100.0%
CANADIAN DOLLAR	140,779	122,322	15.1%	90,826	55.0%	793,688	773,619	2.6%
EURO FX	843,419	469,356	79.7%	1,249,134	-32.5%	7,988,011	3,215,919	148.4%
JAPANESE YEN	223,687	239,273	-6.5%	265,624	-15.8%	1,583,235	1,440,297	9.9%
MEXICAN PESO	1,746	80	2,082.5%	976	78.9%	10,090	436	2,214.2%
NEW ZEALND DOLLAR	0	305	-100.0%	0	0.0%	13	666	-98.0%
RUSSIAN RUBLE	200	635	-68.5%	0	0.0%	200	3,642	-94.5%
SWISS FRANC	9,129	18,411	-50.4%	7,613	19.9%	111,069	146,972	-24.4%
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)	517	730	-29.2%	472	9.5%	2,540	7,593	-66.5%
EURO FX (EU)	3,726	5,514	-32.4%	6,196	-39.9%	43,222	35,318	22.4%
SWISS FRANC (EU)	0	18	-100.0%	0	0.0%	0	1,685	-100.0%
CANADIAN DOLLAR (EU)	137	131	4.6%	0	0.0%	1,262	3,096	-59.2%
BRITISH POUND (EU)	144	800	-82.0%	302	-52.3%	4,213	6,364	-33.8%
AUSTRALIAN DLR (EU)	210	10	2,000.0%	164	28.0%	894	1,855	-51.8%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,166,506	1,503,493	-22.4%	955,314	22.1%	7,584,930	8,238,704	-7.9%
FEEDER CATTLE	213,709	225,649	-5.3%	157,044	36.1%	1,389,962	1,119,028	24.2%
LEAN HOGS	971,169	1,046,618	-7.2%	962,100	0.9%	6,067,947	6,860,096	-11.5%
LUMBER	14,253	10,119	40.9%	19,374	-26.4%	116,650	94,981	22.8%
MILK	23,920	26,702	-10.4%	21,649	10.5%	173,404	189,843	-8.7%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,804	1,789	224.4%	3,699	56.9%	24,890	16,108	54.5%
BUTTER CS	3,711	2,878	28.9%	2,584	43.6%	19,817	20,070	-1.3%
CLASS IV MILK	1,850	1,256	47.3%	944	96.0%	6,340	19,785	-68.0%
DRY WHEY	1,751	1,625	7.8%	1,462	19.8%	11,211	7,174	56.3%
GSCI EXCESS RETURN FUT	462	2,634	-82.5%	55,404	-99.2%	128,289	99,706	28.7%
GOLDMAN SACHS	28,286	24,831	13.9%	26,817	5.5%	197,316	162,470	21.4%
HDD WEATHER	0	0	0.0%	50	-100.0%	2,152	5,039	-57.3%
CDD WEATHER	582	1,107	-47.4%	850	-31.5%	4,882	6,337	-23.0%
HDD SEASONAL STRIP	50	0	0.0%	100	-50.0%	252	400	-37.0%
CDD SEASONAL STRIP	150	0	0.0%	100	50.0%	1,404	100	1,304.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	1,250	-100.0%
CAT WEATHER EUROPEAN	0	400	-100.0%	0	0.0%	0	500	-100.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	100	-100.0%	100	0	0.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
WKLY AVG TEMP	0	150	-100.0%	0	0.0%	0	750	-100.0%
HOUSING INDEX	5	2	150.0%	2	150.0%	49	82	-40.2%
USD CRUDE PALM OIL	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	12,008	5,298	126.7%	11,896	0.9%	68,322	30,761	122.1%
OTC SP GSCI ER SWAP	0	0	0.0%	0	0.0%	0	2,058	-100.0%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	26,144	-100.0%	52,288	37,044	41.2%
MALAYSIAN PALM SWAP	2,732	1,400	95.1%	2,960	-7.7%	27,912	18,880	47.8%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	268,167	527,289	-49.1%	248,427	7.9%	1,931,420	2,304,118	-16.2%
FEEDER CATTLE	39,376	33,304	18.2%	29,860	31.9%	243,083	171,301	41.9%
LEAN HOGS	255,319	321,646	-20.6%	251,877	1.4%	1,670,005	1,998,827	-16.5%
LUMBER	1,500	700	114.3%	1,053	42.5%	8,259	8,825	-6.4%
MILK	24,613	30,337	-18.9%	20,423	20.5%	168,668	187,240	-9.9%
MLK MID	51	59	-13.6%	16	218.8%	228	598	-61.9%
NFD MILK	6,883	2,069	232.7%	3,389	103.1%	24,036	8,631	178.5%
BUTTER CS	1,591	903	76.2%	1,218	30.6%	8,685	5,385	61.3%
CLASS IV MILK	379	1,592	-76.2%	1,432	-73.5%	4,542	15,038	-69.8%
DRY WHEY	95	540	-82.4%	278	-65.8%	2,627	2,116	24.1%
HDD WEATHER	0	0	0.0%	0	0.0%	2,800	4,775	-41.4%
CDD WEATHER	0	400	-100.0%	150	-100.0%	150	2,100	-92.9%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	2,000	1,190	68.1%
CDD SEASONAL STRIP	0	480	-100.0%	2,000	-100.0%	66,000	29,980	120.1%
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	12	0	0.0%	10	20.0%	79	372	-78.8%
SBIN HURR	0	0	0.0%	0	0.0%	0	0	0.0%
CASH-SETTLED CHEESE	8,993	3,646	146.7%	6,605	36.2%	40,734	13,757	196.1%
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%	64	0	-

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TOTAL FUTURES GROUP								
Interest Rate Futures	45,725,034	57,450,414	-20.4%	55,030,035	-16.9%	357,544,655	364,298,149	-1.9%
Equity Index Futures	39,909,733	39,964,152	-0.1%	47,452,831	-15.9%	276,877,502	295,091,014	-6.2%
FX Futures	14,516,781	11,552,458	25.7%	19,754,823	-26.5%	118,454,872	94,700,853	25.1%
Commodities and Alternative Invest	2,446,948	2,855,951	-14.3%	2,248,593	8.8%	15,878,117	16,931,166	-6.2%
Ags Futures	0	0	-	0	0.0%	0	0	-
Foreign Exchange Futures	0	0	-	0	0.0%	64	0	-
TOTAL FUTURES	102,598,496	111,822,975	-8.2%	124,486,282	-17.6%	768,755,210	771,021,182	-0.3%
TOTAL OPTIONS GROUP								
Equity Index Options	12,872,740	10,029,081	28.4%	11,906,449	8.1%	76,880,263	67,449,418	14.0%
Interest Rate Options	20,390,495	17,861,560	14.2%	19,966,177	2.1%	133,960,916	117,105,756	14.4%
FX Options	1,531,642	1,238,599	23.7%	1,923,322	-20.4%	13,202,721	8,062,298	63.8%
Commodities and Alternative Invest	606,979	922,965	-34.2%	566,738	7.1%	4,181,316	4,762,788	-12.2%
TOTAL OPTIONS	35,401,856	30,052,205	17.8%	34,362,686	3.0%	228,225,216	197,380,260	15.6%
TOTAL COMBINED								
Interest Rate	66,115,529	75,311,974	-12.2%	74,996,212	-11.8%	491,505,571	481,403,905	2.1%
Equity Index	52,782,473	49,993,233	5.6%	59,359,280	-11.1%	353,757,765	362,540,432	-2.4%
FX	16,048,423	12,791,057	25.5%	21,678,145	-26.0%	131,657,593	102,763,151	28.1%
Commodities and Alternative Invest	3,053,927	3,778,916	-19.2%	2,815,331	8.5%	20,059,433	21,693,954	-7.5%
Ags	0	0	-	0	0.0%	0	0	-
Foreign Exchange	0	0	-	0	0.0%	64	0	-
GRAND TOTAL	138,000,352	141,875,180	-2.7%	158,848,968	-13.1%	996,980,426	968,401,442	3.0%