

CME Exchange Volume Report - Monthly

	VOLUME JAN 2015	VOLUME JAN 2014	% CHG	VOLUME DEC 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	60,557,669	54,761,343	10.6%	63,066,508	-4.0%	60,557,669	54,761,343	10.6%
EMINI ED	0	0	0.0%	0	0.0%	0	0	0.0%
1-MONTH EURODOLLAR	3,429	450	662.0%	1,317	160.4%	3,429	450	662.0%
EURO BONDS	0	0	0.0%	0	0.0%	0	0	0.0%
2YR BUNDLE	295	0	-	1,040	-71.6%	295	0	-
EURO 5YR BUNDLE	28	0	-	24	16.7%	28	0	-
3YR BUNDLE	20	0	-	246	-91.9%	20	0	-
Interest Rate Options								
EURODOLLARS	9,522,008	2,420,040	293.5%	8,534,209	11.6%	9,522,008	2,420,040	293.5%
EURO MIDCURVE	11,004,904	15,009,020	-26.7%	10,236,169	7.5%	11,004,904	15,009,020	-26.7%
Equity Index Futures								
E-MINI S&P500	38,361,781	33,770,016	13.6%	40,690,220	-5.7%	38,361,781	33,770,016	13.6%
S&P 500	200,265	200,461	-0.1%	530,699	-62.3%	200,265	200,461	-0.1%
S&P 600 SMALLCAP EMINI	0	10	-100.0%	0	0.0%	0	10	-100.0%
E-MINI MIDCAP	414,909	369,537	12.3%	593,469	-30.1%	414,909	369,537	12.3%
S&P 400 MIDCAP	947	1,281	-26.1%	1,457	-35.0%	947	1,281	-26.1%
S&P 500 GROWTH	7	12	-41.7%	170	-95.9%	7	12	-41.7%
S&P 500/VALUE	15	7	114.3%	407	-96.3%	15	7	114.3%
E-MINI NASDAQ 100	6,833,338	5,641,011	21.1%	7,229,552	-5.5%	6,833,338	5,641,011	21.1%
NASDAQ	23,033	26,643	-13.5%	37,090	-37.9%	23,033	26,643	-13.5%
NIKKEI 225 (\$) STOCK	404,453	371,121	9.0%	570,562	-29.1%	404,453	371,121	9.0%
NIKKEI 225 (YEN) STOCK	1,153,329	1,115,437	3.4%	1,302,712	-11.5%	1,153,329	1,115,437	3.4%
NASDAQ BIOTECH	0	0	-	200	-100.0%	0	0	-
S&P MATERIALS SECTOR	3,746	1,439	160.3%	6,099	-38.6%	3,746	1,439	160.3%
S&P UTILITIES SECTOR	5,376	3,728	44.2%	16,427	-67.3%	5,376	3,728	44.2%
S&P HEALTH CARE SECTOR	5,721	842	579.5%	14,619	-60.9%	5,721	842	579.5%
S&P CONSUMER DSCRTNRY SE	4,770	1,350	253.3%	5,438	-12.3%	4,770	1,350	253.3%
S&P TECHNOLOGY SECTOR	2,158	2,108	2.4%	8,239	-73.8%	2,158	2,108	2.4%
S&P CONSUMER STAPLES SECT	1,113	1,870	-40.5%	11,591	-90.4%	1,113	1,870	-40.5%
S&P ENERGY SECTOR	3,144	6,328	-50.3%	7,152	-56.0%	3,144	6,328	-50.3%
S&P FINANCIAL SECTOR	1,655	1,657	-0.1%	7,907	-79.1%	1,655	1,657	-0.1%
S&P INDUSTRIAL SECTOR	2,957	1,086	172.3%	6,172	-52.1%	2,957	1,086	172.3%
E-MICRO NIFTY	0	0	0.0%	0	0.0%	0	0	0.0%
IBOVESPA INDEX	105	825	-87.3%	394	-73.4%	105	825	-87.3%

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Equity Index Options								
E-MINI S&P500	6,929,935	5,797,078	19.5%	7,149,684	-3.1%	6,929,935	5,797,078	19.5%
S&P 500	755,680	501,999	50.5%	795,799	-5.0%	755,680	501,999	50.5%
E-MINI MIDCAP	10	223	-95.5%	14	-28.6%	10	223	-95.5%
E-MINI NASDAQ 100	159,240	219,598	-27.5%	200,309	-20.5%	159,240	219,598	-27.5%
NASDAQ	20	39	-48.7%	8	150.0%	20	39	-48.7%
EOM S&P 500	128,121	101,861	25.8%	145,797	-12.1%	128,121	101,861	25.8%
EOM EMINI S&P	1,289,459	1,232,448	4.6%	1,043,524	23.6%	1,289,459	1,232,448	4.6%
EOW1 S&P 500	35,376	61,325	-42.3%	41,098	-13.9%	35,376	61,325	-42.3%
EOW1 EMINI S&P 500	869,856	681,237	27.7%	1,138,561	-23.6%	869,856	681,237	27.7%
EOW2 S&P 500	82,128	77,965	5.3%	123,067	-33.3%	82,128	77,965	5.3%
EOW2 EMINI S&P 500	864,857	682,808	26.7%	1,340,321	-35.5%	864,857	682,808	26.7%
EOW4 EMINI S&P 500	1,077,987	733,993	46.9%	1,019,455	5.7%	1,077,987	733,993	46.9%
FX Futures								
AUSTRALIAN DOLLAR	1,893,560	1,951,885	-3.0%	1,992,922	-5.0%	1,893,560	1,951,885	-3.0%
BRITISH POUND	2,024,558	2,123,039	-4.6%	1,988,223	1.8%	2,024,558	2,123,039	-4.6%
BRAZIL REAL	56,021	20,030	179.7%	49,107	14.1%	56,021	20,030	179.7%
CANADIAN DOLLAR	1,371,697	1,495,457	-8.3%	1,393,146	-1.5%	1,371,697	1,495,457	-8.3%
E-MINI EURO FX	139,676	123,919	12.7%	88,958	57.0%	139,676	123,919	12.7%
EURO FX	5,560,315	4,422,070	25.7%	5,497,694	1.1%	5,560,315	4,422,070	25.7%
E-MINI JAPANESE YEN	27,347	13,767	98.6%	27,766	-1.5%	27,347	13,767	98.6%
JAPANESE YEN	4,041,910	3,335,126	21.2%	4,655,863	-13.2%	4,041,910	3,335,126	21.2%
MEXICAN PESO	822,046	824,657	-0.3%	1,194,827	-31.2%	822,046	824,657	-0.3%
NEW ZEALND DOLLAR	430,266	292,659	47.0%	443,422	-3.0%	430,266	292,659	47.0%
NKR/USD CROSS RATE	823	672	22.5%	2,820	-70.8%	823	672	22.5%
RUSSIAN RUBLE	14,082	16,569	-15.0%	62,310	-77.4%	14,082	16,569	-15.0%
S.AFRICAN RAND	7,191	3,555	102.3%	23,159	-68.9%	7,191	3,555	102.3%
SWISS FRANC	751,978	714,148	5.3%	1,154,948	-34.9%	751,978	714,148	5.3%
AD/CD CROSS RATES	45	179	-74.9%	55	-18.2%	45	179	-74.9%
AD/JY CROSS RATES	3,726	3,956	-5.8%	8,831	-57.8%	3,726	3,956	-5.8%
AD/NE CROSS RATES	69	5	1,280.0%	67	3.0%	69	5	1,280.0%
BP/JY CROSS RATES	792	2,083	-62.0%	2,093	-62.2%	792	2,083	-62.0%
BP/SF CROSS RATES	401	267	50.2%	245	63.7%	401	267	50.2%
CD/JY CROSS RATES	15	183	-91.8%	20	-25.0%	15	183	-91.8%
EC/AD CROSS RATES	611	367	66.5%	3,043	-79.9%	611	367	66.5%
EC/CD CROSS RATES	3,491	823	324.2%	4,686	-25.5%	3,491	823	324.2%
EC/NOK CROSS RATES	0	126	-100.0%	257	-100.0%	0	126	-100.0%
EC/SEK CROSS RATES	47	76	-38.2%	1,425	-96.7%	47	76	-38.2%
EFX/BP CROSS RATES	68,358	45,286	50.9%	84,500	-19.1%	68,358	45,286	50.9%
EFX/JY CROSS RATES	56,485	43,097	31.1%	61,385	-8.0%	56,485	43,097	31.1%
EFX/SF CROSS RATES	64,180	31,364	104.6%	97,393	-34.1%	64,180	31,364	104.6%
SF/JY CROSS RATES	0	1	-100.0%	0	0.0%	0	1	-100.0%
SKR/USD CROSS RATES	566	776	-27.1%	1,826	-69.0%	566	776	-27.1%
CZECK KORUNA (US)	0	0	0.0%	0	0.0%	0	0	0.0%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	0	0	0.0%
HUNGARIAN FORINT (US)	0	61	-100.0%	0	0.0%	0	61	-100.0%
HUNGARIAN FORINT (EC)	0	40	-100.0%	0	0.0%	0	40	-100.0%
POLISH ZLOTY (US)	3,297	2,329	41.6%	5,058	-34.8%	3,297	2,329	41.6%
POLISH ZLOTY (EC)	0	4,447	-100.0%	102	-100.0%	0	4,447	-100.0%

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FX Futures								
SHEKEL	2	287	-99.3%	8	-75.0%	2	287	-99.3%
RMB USD	726	1,601	-54.7%	1,296	-44.0%	726	1,601	-54.7%
RMB EURO	0	0	0.0%	0	0.0%	0	0	0.0%
KOREAN WON	13	388	-96.6%	77	-83.1%	13	388	-96.6%
TURKISH LIRA	12	1,414	-99.2%	156	-92.3%	12	1,414	-99.2%
TURKISH LIRA (EU)	4	969	-99.6%	13	-69.2%	4	969	-99.6%
E-MICRO EUR/USD	347,810	216,062	61.0%	216,909	60.3%	347,810	216,062	61.0%
E-MICRO GBP/USD	37,261	41,955	-11.2%	32,335	15.2%	37,261	41,955	-11.2%
E-MICRO USD/CAD	2	0	0.0%	0	0.0%	2	0	0.0%
E-MICRO USD/CHF	0	0	-	0	0.0%	0	0	-
E-MICRO USD/JPY	1	3	-66.7%	21	-95.2%	1	3	-66.7%
E-MICRO AUD/USD	64,203	51,408	24.9%	52,141	23.1%	64,203	51,408	24.9%
MICRO CHF/USD	5,878	4,713	24.7%	4,719	24.6%	5,878	4,713	24.7%
MICRO CAD/USD	13,774	19,579	-29.6%	13,366	3.1%	13,774	19,579	-29.6%
MICRO JYP/USD	25,424	16,337	55.6%	27,511	-7.6%	25,424	16,337	55.6%
INDIAN RUPEE	7,004	4,184	67.4%	2,713	158.2%	7,004	4,184	67.4%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	0.0%	0	0	0.0%
USDZAR	0	522	-100.0%	0	0.0%	0	522	-100.0%
FX Options								
AUSTRALIAN DOLLAR	125,392	153,370	-18.2%	128,283	-2.3%	125,392	153,370	-18.2%
BRITISH POUND	214,854	267,863	-19.8%	200,754	7.0%	214,854	267,863	-19.8%
BRAZIL REAL	0	0	-	0	0.0%	0	0	-
CANADIAN DOLLAR	122,145	140,932	-13.3%	100,550	21.5%	122,145	140,932	-13.3%
EURO FX	1,283,453	570,664	124.9%	1,010,618	27.0%	1,283,453	570,664	124.9%
JAPANESE YEN	224,247	264,446	-15.2%	337,436	-33.5%	224,247	264,446	-15.2%
MEXICAN PESO	1,019	10	10,090.0%	3,216	-68.3%	1,019	10	10,090.0%
NEW ZEALND DOLLAR	10	5	100.0%	5	100.0%	10	5	100.0%
RUSSIAN RUBLE	0	0	0.0%	440	-100.0%	0	0	0.0%
SWISS FRANC	38,125	21,205	79.8%	43,348	-12.0%	38,125	21,205	79.8%
EFX/JY CROSS RATES	0	0	0.0%	0	0.0%	0	0	0.0%
EFX/SF CROSS RATES	0	0	0.0%	0	0.0%	0	0	0.0%
JAPANESE YEN (EU)	660	1,108	-40.4%	781	-15.5%	660	1,108	-40.4%
EURO FX (EU)	7,579	4,061	86.6%	4,168	81.8%	7,579	4,061	86.6%
SWISS FRANC (EU)	0	210	-100.0%	6	-100.0%	0	210	-100.0%
CANADIAN DOLLAR (EU)	523	234	123.5%	163	220.9%	523	234	123.5%
BRITISH POUND (EU)	971	1,898	-48.8%	510	90.4%	971	1,898	-48.8%
AUSTRALIAN DLR (EU)	92	436	-78.9%	380	-75.8%	92	436	-78.9%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,282,179	1,381,425	-7.2%	1,009,598	27.0%	1,282,179	1,381,425	-7.2%
FEEDER CATTLE	238,256	145,259	64.0%	216,672	10.0%	238,256	145,259	64.0%
LEAN HOGS	883,049	940,059	-6.1%	595,495	48.3%	883,049	940,059	-6.1%
LUMBER	13,744	13,001	5.7%	13,333	3.1%	13,744	13,001	5.7%
MILK	30,448	37,317	-18.4%	42,936	-29.1%	30,448	37,317	-18.4%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	2,832	3,110	-8.9%	1,994	42.0%	2,832	3,110	-8.9%
BUTTER CS	2,365	3,441	-31.3%	3,663	-35.4%	2,365	3,441	-31.3%
CLASS IV MILK	889	6,999	-87.3%	812	9.5%	889	6,999	-87.3%
DRY WHEY	2,582	1,031	150.4%	3,120	-17.2%	2,582	1,031	150.4%
GSCI EXCESS RETURN FUT	2,277	3,090	-26.3%	53,643	-95.8%	2,277	3,090	-26.3%
GOLDMAN SACHS	30,680	27,498	11.6%	25,981	18.1%	30,680	27,498	11.6%
HDD WEATHER	750	2,537	-70.4%	572	31.1%	750	2,537	-70.4%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	50	300	-83.3%	300	-83.3%	50	300	-83.3%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER EUROPEAN	0	800	-100.0%	0	0.0%	0	800	-100.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	250	-100.0%	0	0	0.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
WKLY AVG TEMP	0	500	-100.0%	0	0.0%	0	500	-100.0%
HOUSING INDEX	8	15	-46.7%	5	60.0%	8	15	-46.7%
USD CRUDE PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
CASH-SETTLED CHEESE	13,303	4,064	227.3%	17,896	-25.7%	13,303	4,064	227.3%
OTC SP GSCI ER SWAP	0	2,058	-100.0%	0	0.0%	0	2,058	-100.0%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	26,144	-100.0%	0	0	0.0%
MALAYSIAN PALM SWAP	3,480	1,800	93.3%	1,900	83.2%	3,480	1,800	93.3%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	383,441	340,845	12.5%	341,504	12.3%	383,441	340,845	12.5%
FEEDER CATTLE	46,591	21,991	111.9%	50,007	-6.8%	46,591	21,991	111.9%
LEAN HOGS	236,570	155,668	52.0%	178,127	32.8%	236,570	155,668	52.0%
LUMBER	1,093	941	16.2%	996	9.7%	1,093	941	16.2%
MILK	24,501	38,809	-36.9%	33,578	-27.0%	24,501	38,809	-36.9%
MLK MID	22	91	-75.8%	164	-86.6%	22	91	-75.8%
NFD MILK	1,615	768	110.3%	1,226	31.7%	1,615	768	110.3%
BUTTER CS	1,390	449	209.6%	1,477	-5.9%	1,390	449	209.6%
CLASS IV MILK	697	2,930	-76.2%	1,279	-45.5%	697	2,930	-76.2%
DRY WHEY	455	186	144.6%	273	66.7%	455	186	144.6%
HDD WEATHER	1,600	555	188.3%	500	220.0%	1,600	555	188.3%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	500	500	0.0%	1,820	-72.5%	500	500	0.0%
CDD SEASONAL STRIP	500	0	0.0%	2,000	-75.0%	500	0	0.0%
HDD WEATHER EUROPEAN	500	0	0.0%	0	0.0%	500	0	0.0%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	0	0	-
HDD EURO SEASONAL STRIP	4,000	0	0.0%	4,300	-7.0%	4,000	0	0.0%
CAT EURO SEASONAL STRIP	0	0	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	0.0%
LV CATL CSO	30	220	-86.4%	100	-70.0%	30	220	-86.4%
SBIN HURR	0	0	0.0%	0	0.0%	0	0	0.0%
CASH-SETTLED CHEESE	6,445	3,157	104.1%	6,500	-0.8%	6,445	3,157	104.1%
SNOWFALL	0	200	-100.0%	0	0.0%	0	200	-100.0%
LN HOGS CSO	0	0	0.0%	0	0.0%	0	0	0.0%
Foreign Exchange Futures								
CHILEAN PESO	10	0	-	30	-66.7%	10	0	-
Ags Futures								
PALM OIL	0	0	-	120	-100.0%	0	0	-



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TOTAL FUTURES GROUP								
Interest Rate Futures	60,561,441	54,761,793	10.6%	63,069,135	-4.0%	60,561,441	54,761,793	10.6%
Equity Index Futures	47,422,822	41,516,769	14.2%	51,040,576	-7.1%	47,422,822	41,516,769	14.2%
FX Futures	17,845,667	15,832,441	12.7%	19,197,416	-7.0%	17,845,667	15,832,441	12.7%
Commodities and Alternative Invest	2,506,892	2,574,304	-2.6%	2,014,314	24.5%	2,506,892	2,574,304	-2.6%
Foreign Exchange Futures	10	0	-	30	-66.7%	10	0	-
Ags Futures	0	0	-	120	-100.0%	0	0	-
TOTAL FUTURES	128,336,832	114,685,307	11.9%	135,321,591	-5.2%	128,336,832	114,685,307	11.9%
TOTAL OPTIONS GROUP								
Equity Index Options	12,192,669	10,090,574	20.8%	12,997,637	-6.2%	12,192,669	10,090,574	20.8%
Interest Rate Options	20,526,912	17,429,060	17.8%	18,770,378	9.4%	20,526,912	17,429,060	17.8%
FX Options	2,019,070	1,426,442	41.5%	1,830,658	10.3%	2,019,070	1,426,442	41.5%
Commodities and Alternative Invest	709,950	567,310	25.1%	623,851	13.8%	709,950	567,310	25.1%
TOTAL OPTIONS	35,448,601	29,513,386	20.1%	34,222,524	3.6%	35,448,601	29,513,386	20.1%
TOTAL COMBINED								
Interest Rate	81,088,353	72,190,853	12.3%	81,839,513	-0.9%	81,088,353	72,190,853	12.3%
Equity Index	59,615,491	51,607,343	15.5%	64,038,213	-6.9%	59,615,491	51,607,343	15.5%
FX	19,864,737	17,258,883	15.1%	21,028,074	-5.5%	19,864,737	17,258,883	15.1%
Commodities and Alternative Invest	3,216,842	3,141,614	2.4%	2,638,165	21.9%	3,216,842	3,141,614	2.4%
Foreign Exchange	10	0	-	30	-66.7%	10	0	-
Ags	0	0	-	120	-100.0%	0	0	-
GRAND TOTAL	163,785,433	144,198,693	13.6%	169,544,115	-3.4%	163,785,433	144,198,693	13.6%

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.