

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 DSCRTRNY 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%

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