

CME Exchange Volume Report - Monthly

	VOLUME MAY 2015	VOLUME MAY 2014	% CHG	VOLUME APR 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	46,358,926	54,063,904	-14.3%	39,486,926	17.4%	256,764,630	251,639,002	2.0%
EMINI ED	0	0	0.0%	0	-	0	0	0.0%
1-MONTH EURODOLLAR	9,469	440	2,052.0%	2,302	311.3%	24,205	6,670	262.9%
EURO BONDS	0	0	0.0%	0	-	0	0	0.0%
2YR BUNDLE	25	0	-	0	0.0%	570	0	-
EURO 5YR BUNDLE	10	0	-	0	0.0%	38	0	-
3YR BUNDLE	25	0	-	1	2,400.0%	143	0	-
Interest Rate Options								
EURODOLLARS	5,524,726	2,812,908	96.4%	8,030,148	-31.2%	42,213,836	12,015,216	251.3%
EURO MIDCURVE	9,233,633	13,958,481	-33.8%	9,373,231	-1.5%	51,390,408	70,346,658	-26.9%
Equity Index Futures								
E-MINI S&P500	24,516,387	27,652,812	-11.3%	26,800,517	-8.5%	154,271,100	172,185,819	-10.4%
S&P 500	134,537	145,735	-7.7%	132,407	1.6%	1,098,833	1,201,759	-8.6%
S&P 600 SMALLCAP EMINI	0	9	-100.0%	0	0.0%	0	55	-100.0%
E-MINI MIDCAP	293,658	334,222	-12.1%	325,498	-9.8%	1,966,099	2,053,916	-4.3%
S&P 400 MIDCAP	1,641	1,128	45.5%	1,683	-2.5%	6,213	7,770	-20.0%
S&P 500 GROWTH	5	1	400.0%	2	150.0%	136	280	-51.4%
S&P 500/VALUE	3	8	-62.5%	10	-70.0%	132	488	-73.0%
E-MINI NASDAQ 100	3,880,696	5,541,075	-30.0%	4,617,132	-16.0%	25,410,407	31,698,071	-19.8%
NASDAQ	12,608	19,780	-36.3%	9,823	28.4%	78,803	112,611	-30.0%
NIKKEI 225 (\$) STOCK	227,252	298,410	-23.8%	281,830	-19.4%	1,580,848	1,923,362	-17.8%
NIKKEI 225 (YEN) STOCK	797,186	702,951	13.4%	872,764	-8.7%	4,830,053	4,914,273	-1.7%
NASDAQ BIOTECH	62	0	-	0	0.0%	462	0	-
S&P MATERIALS SECTOR	2,459	794	209.7%	2,037	20.7%	19,224	5,244	266.6%
S&P UTILITIES SECTOR	9,080	3,874	134.4%	10,186	-10.9%	57,438	24,230	137.1%
S&P HEALTH CARE SECTOR	10,213	1,681	507.6%	17,217	-40.7%	57,330	10,658	437.9%
S&P CONSUMER DSCRTRNY SE	13,436	1,741	671.7%	3,601	273.1%	32,118	11,789	172.4%
S&P TECHNOLOGY SECTOR	1,947	2,330	-16.4%	2,119	-8.1%	16,196	14,296	13.3%
S&P CONSUMER STAPLES SECT	13,147	2,529	419.8%	3,003	337.8%	33,566	17,532	91.5%
S&P ENERGY SECTOR	7,727	8,315	-7.1%	5,924	30.4%	27,823	29,349	-5.2%
S&P FINANCIAL SECTOR	1,613	1,319	22.3%	2,479	-34.9%	14,105	11,593	21.7%
S&P INDUSTRIAL SECTOR	2,152	1,425	51.0%	1,400	53.7%	12,436	7,872	58.0%
E-MICRO NIFTY	0	0	0.0%	0	-	0	0	0.0%
IBOVESPA INDEX	610	92	563.0%	603	1.2%	1,616	2,463	-34.4%



CME Exchange Volume Report - Monthly

	VOLUME MAY 2015	VOLUME MAY 2014	% CHG	VOLUME APR 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Equity Index Options								
E-MINI S&P500	5,195,461	4,699,176	10.6%	5,584,839	-7.0%	29,447,573	28,738,416	2.5%
S&P 500	611,171	584,711	4.5%	588,532	3.8%	3,254,632	2,967,663	9.7%
E-MINI MIDCAP	1	112	-99.1%	9	-88.9%	20	575	-96.5%
E-MINI NASDAQ 100	91,221	256,320	-64.4%	107,790	-15.4%	573,634	1,548,851	-63.0%
NASDAQ	0	4	-100.0%	0	0.0%	30	104	-71.2%
EOM S&P 500	129,138	78,970	63.5%	73,441	75.8%	486,341	359,693	35.2%
EOM EMINI S&P	1,170,525	700,734	67.0%	777,208	50.6%	5,167,147	4,196,678	23.1%
EOW1 S&P 500	29,429	21,136	39.2%	28,797	2.2%	158,604	225,213	-29.6%
EOW1 EMINI S&P 500	716,776	527,339	35.9%	766,900	-6.5%	4,254,957	3,816,542	11.5%
EOW2 S&P 500	77,208	68,940	12.0%	89,694	-13.9%	390,135	361,888	7.8%
EOW2 EMINI S&P 500	747,376	549,998	35.9%	952,172	-21.5%	4,482,958	3,881,496	15.5%
EOW4 EMINI S&P 500	850,973	686,275	24.0%	922,585	-7.8%	3,885,043	2,899,551	34.0%
FX Futures								
AUSTRALIAN DOLLAR	1,698,651	1,286,675	32.0%	2,198,616	-22.7%	10,111,045	8,147,295	24.1%
BRITISH POUND	2,234,406	1,592,222	40.3%	1,918,616	16.5%	10,710,041	9,586,065	11.7%
BRAZIL REAL	37,829	34,942	8.3%	47,173	-19.8%	279,759	151,512	84.6%
CANADIAN DOLLAR	1,170,095	917,198	27.6%	1,394,751	-16.1%	7,117,167	5,953,768	19.5%
E-MINI EURO FX	147,499	59,708	147.0%	140,472	5.0%	682,370	433,511	57.4%
EURO FX	5,549,428	3,338,280	66.2%	5,745,389	-3.4%	28,219,194	19,321,395	46.1%
E-MINI JAPANESE YEN	12,869	8,056	59.7%	13,845	-7.0%	88,081	63,171	39.4%
JAPANESE YEN	2,548,118	2,285,122	11.5%	2,462,451	3.5%	14,806,614	14,144,929	4.7%
MEXICAN PESO	687,295	611,971	12.3%	917,338	-25.1%	4,365,074	3,755,643	16.2%
NEW ZEALND DOLLAR	404,633	202,016	100.3%	376,381	7.5%	1,985,194	1,225,844	61.9%
NKR/USD CROSS RATE	674	874	-22.9%	391	72.4%	5,158	3,889	32.6%
RUSSIAN RUBLE	10,993	20,279	-45.8%	31,676	-65.3%	175,484	102,854	70.6%
S.AFRICAN RAND	6,428	4,688	37.1%	11,439	-43.8%	61,173	30,517	100.5%
SWISS FRANC	420,966	607,284	-30.7%	472,115	-10.8%	2,427,007	3,228,911	-24.8%
AD/CD CROSS RATES	22	63	-65.1%	34	-35.3%	150	409	-63.3%
AD/JY CROSS RATES	2,859	3,560	-19.7%	3,853	-25.8%	17,049	19,800	-13.9%
AD/NE CROSS RATES	90	269	-66.5%	110	-18.2%	314	562	-44.1%
BP/JY CROSS RATES	534	6,129	-91.3%	1,079	-50.5%	6,540	18,979	-65.5%
BP/SF CROSS RATES	343	233	47.2%	33	939.4%	997	1,173	-15.0%
CD/JY CROSS RATES	18	131	-86.3%	34	-47.1%	104	985	-89.4%
EC/AD CROSS RATES	1,050	796	31.9%	2,031	-48.3%	6,839	4,446	53.8%
EC/CD CROSS RATES	436	4,229	-89.7%	1,762	-75.3%	14,035	15,190	-7.6%
EC/NOK CROSS RATES	1	114	-99.1%	0	0.0%	720	527	36.6%
EC/SEK CROSS RATES	6	116	-94.8%	79	-92.4%	1,098	3,768	-70.9%
EFX/BP CROSS RATES	45,250	37,443	20.9%	36,293	24.7%	284,864	251,752	13.2%
EFX/JY CROSS RATES	26,946	34,383	-21.6%	32,957	-18.2%	196,848	225,329	-12.6%
EFX/SF CROSS RATES	17,729	20,794	-14.7%	18,002	-1.5%	149,342	145,069	2.9%
SF/JY CROSS RATES	0	3	-100.0%	0	0.0%	0	10	-100.0%
SKR/USD CROSS RATES	682	569	19.9%	575	18.6%	4,735	3,557	33.1%
CZECK KORUNA (US)	0	2	-100.0%	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	65	-100.0%	0	0.0%	2	193	-99.0%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	372	-100.0%
POLISH ZLOTY (US)	3	1,439	-99.8%	4	-25.0%	4,750	10,999	-56.8%
POLISH ZLOTY (EC)	4	1,479	-99.7%	1	300.0%	60	23,766	-99.7%

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.

CME Exchange Volume Report - Monthly

	VOLUME MAY 2015	VOLUME MAY 2014	% CHG	VOLUME APR 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
FX Futures								
SHEKEL	0	565	-100.0%	3	-100.0%	12	3,636	-99.7%
RMB USD	144	210	-31.4%	302	-52.3%	1,673	1,903	-12.1%
RMB EURO	0	0	0.0%	0	-	0	0	0.0%
KOREAN WON	11	222	-95.0%	1	1,000.0%	84	1,325	-93.7%
TURKISH LIRA	8	741	-98.9%	5	60.0%	98	7,807	-98.7%
TURKISH LIRA (EU)	0	655	-100.0%	0	0.0%	6	4,982	-99.9%
E-MICRO EUR/USD	440,285	126,983	246.7%	433,349	1.6%	1,786,571	844,678	111.5%
E-MICRO GBP/USD	50,838	17,289	194.0%	45,871	10.8%	203,996	143,591	42.1%
E-MICRO USD/CAD	6	0	0.0%	2	200.0%	10	2	400.0%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	1	4	-75.0%
E-MICRO USD/JPY	4	3	33.3%	2	100.0%	31	17	82.4%
E-MICRO AUD/USD	47,840	24,419	95.9%	50,807	-5.8%	256,341	179,457	42.8%
MICRO CHF/USD	1,238	3,937	-68.6%	1,239	-0.1%	12,658	21,894	-42.2%
INDIAN RUPEE	13,005	1,683	672.7%	13,661	-4.8%	59,230	3,899	1,419.1%
E-MICRO USD/CNH	2	7	-71.4%	33	-93.9%	261	110	137.3%
E-MICRO CAD/USD	8,882	6,742	31.7%	14,407	-38.3%	67,361	63,233	6.5%
E-MICRO JPY/USD	11,088	6,687	65.8%	9,793	13.2%	67,808	64,807	4.6%
USDZAR	77	105	-26.7%	64	20.3%	294	1,047	-71.9%
E-MICRO INR/USD	77	4,712	-98.4%	411	-81.3%	1,860	18,820	-90.1%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	0.0%	0	0	0.0%
CHINESE RENMINBI (CNH)	437	323	35.3%	475	-8.0%	3,165	4,239	-25.3%
FX Options								
AUSTRALIAN DOLLAR	134,233	92,568	45.0%	138,998	-3.4%	673,285	597,592	12.7%
BRITISH POUND	274,632	192,939	42.3%	299,390	-8.3%	1,381,036	1,096,518	25.9%
BRAZIL REAL	0	0	0.0%	0	0.0%	0	10	-100.0%
CANADIAN DOLLAR	93,789	97,027	-3.3%	110,402	-15.0%	562,083	556,416	1.0%
EURO FX	1,149,649	475,461	141.8%	1,217,983	-5.6%	5,895,458	2,245,531	162.5%
JAPANESE YEN	276,041	208,127	32.6%	191,213	44.4%	1,093,924	1,033,172	5.9%
MEXICAN PESO	1,160	105	1,004.8%	1,026	13.1%	7,368	249	2,859.0%
NEW ZEALND DOLLAR	0	124	-100.0%	0	0.0%	13	268	-95.1%
RUSSIAN RUBLE	0	1,142	-100.0%	0	0.0%	0	2,295	-100.0%
SWISS FRANC	6,738	23,393	-71.2%	10,278	-34.4%	94,327	106,023	-11.0%
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)	429	669	-35.9%	252	70.2%	1,551	6,244	-75.2%
EURO FX (EU)	5,952	3,916	52.0%	5,078	17.2%	33,300	24,812	34.2%
SWISS FRANC (EU)	0	471	-100.0%	0	0.0%	0	1,465	-100.0%
CANADIAN DOLLAR (EU)	0	944	-100.0%	0	0.0%	1,125	2,649	-57.5%
BRITISH POUND (EU)	504	374	34.8%	342	47.4%	3,767	5,075	-25.8%
AUSTRALIAN DLR (EU)	162	182	-11.0%	141	14.9%	520	1,765	-70.5%



CME Exchange Volume Report - Monthly

	VOLUME MAY 2015	VOLUME MAY 2014	% CHG	VOLUME APR 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,139,071	1,139,290	0.0%	959,581	18.7%	5,463,110	5,608,586	-2.6%
FEEDER CATTLE	163,686	133,506	22.6%	200,013	-18.2%	1,019,209	735,005	38.7%
LEAN HOGS	830,092	892,977	-7.0%	716,421	15.9%	4,134,678	4,876,020	-15.2%
LUMBER	16,757	13,365	25.4%	21,116	-20.6%	83,023	67,586	22.8%
MILK	21,087	22,764	-7.4%	22,999	-8.3%	127,835	142,023	-10.0%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	3,045	2,228	36.7%	2,339	30.2%	15,387	12,760	20.6%
BUTTER CS	2,895	3,333	-13.1%	2,530	14.4%	13,522	14,864	-9.0%
CLASS IV MILK	464	2,236	-79.2%	446	4.0%	3,546	16,884	-79.0%
DRY WHEY	960	888	8.1%	1,035	-7.2%	7,998	4,851	64.9%
GSCI EXCESS RETURN FUT	3,836	2,584	48.5%	1,264	203.5%	72,423	50,702	42.8%
GOLDMAN SACHS	26,753	21,308	25.6%	27,957	-4.3%	142,213	116,542	22.0%
HDD WEATHER	0	0	0.0%	0	0.0%	2,102	5,039	-58.3%
CDD WEATHER	1,650	2,730	-39.6%	1,800	-8.3%	3,450	2,830	21.9%
HDD SEASONAL STRIP	52	0	0.0%	0	0.0%	102	400	-74.5%
CDD SEASONAL STRIP	754	100	654.0%	350	115.4%	1,154	100	1,054.0%
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	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	600	-100.0%
HOUSING INDEX	6	18	-66.7%	12	-50.0%	42	78	-46.2%
USD CRUDE PALM OIL	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	5,644	4,221	33.7%	8,408	-32.9%	44,418	21,925	102.6%
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%	0	0.0%	26,144	26,144	0.0%
MALAYSIAN PALM SWAP	4,140	3,480	19.0%	7,280	-43.1%	22,220	14,740	50.7%



CME Exchange Volume Report - Monthly

	VOLUME MAY 2015	VOLUME MAY 2014	% CHG	VOLUME APR 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Commodities and Alternative Investments								
Options								
LIVE CATTLE	222,627	304,537	-26.9%	215,076	3.5%	1,414,826	1,362,096	3.9%
FEEDER CATTLE	28,395	24,440	16.2%	29,517	-3.8%	173,847	101,342	71.5%
LEAN HOGS	182,875	273,141	-33.0%	193,704	-5.6%	1,162,809	1,384,140	-16.0%
LUMBER	832	1,031	-19.3%	1,376	-39.5%	5,706	6,495	-12.1%
MILK	20,498	20,341	0.8%	22,671	-9.6%	123,632	134,198	-7.9%
MLK MID	23	90	-74.4%	28	-17.9%	161	452	-64.4%
NFD MILK	2,036	1,254	62.4%	2,308	-11.8%	13,764	5,223	163.5%
BUTTER CS	2,210	1,508	46.6%	647	241.6%	5,876	3,382	73.7%
CLASS IV MILK	758	1,495	-49.3%	232	226.7%	2,731	11,045	-75.3%
DRY WHEY	219	362	-39.5%	550	-60.2%	2,254	1,434	57.2%
HDD WEATHER	0	0	0.0%	0	0.0%	2,800	4,775	-41.4%
CDD WEATHER	0	1,000	-100.0%	0	0.0%	0	1,000	-100.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	2,000	1,075	86.0%
CDD SEASONAL STRIP	12,500	2,500	400.0%	24,500	-49.0%	64,000	29,500	116.9%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	1,000	800	25.0%
CAT WEATHER EUROPEAN	0	0	0.0%	3,000	-100.0%	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	35	-100.0%	0	0.0%	0	35	-100.0%
SBIN M HURR EVENT2	0	0	0.0%	0	-	0	0	0.0%
LV CATL CSO	3	0	0.0%	17	-82.4%	57	362	-84.3%
SBIN HURR	0	0	0.0%	0	0.0%	0	0	0.0%
CASH-SETTLED CHEESE	1,996	1,567	27.4%	5,576	-64.2%	25,136	9,073	177.0%
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	54	0	-	0	0.0%	64	0	-



CME Exchange Volume Report - Monthly

	VOLUME MAY 2015	VOLUME MAY 2014	% CHG	VOLUME APR 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	46,368,455	54,064,344	-14.2%	39,489,229	17.4%	256,789,586	251,645,672	2.0%
Equity Index Futures	29,926,419	34,720,231	-13.8%	33,090,235	-9.6%	189,514,938	214,233,430	-11.5%
FX Futures	15,599,799	11,276,415	38.3%	16,397,925	-4.9%	84,183,268	68,241,669	23.4%
Commodities and Alternative Invest	2,220,892	2,245,028	-1.1%	1,973,551	12.5%	11,182,576	11,721,087	-4.6%
Ags Futures	0	0	-	0	0.0%	0	0	-
Foreign Exchange Futures	54	0	-	0	0.0%	64	0	-
TOTAL FUTURES	94,115,619	102,306,018	-8.0%	90,950,940	3.5%	541,670,432	545,841,858	-0.8%
TOTAL OPTIONS GROUP								
Equity Index Options	9,619,279	8,173,715	17.7%	9,891,967	-2.8%	52,101,074	48,996,670	6.3%
Interest Rate Options	14,758,359	16,771,389	-12.0%	17,403,379	-15.2%	93,604,244	82,361,874	13.6%
FX Options	1,943,289	1,097,442	77.1%	1,975,103	-1.6%	9,747,757	5,680,084	71.6%
Commodities and Alternative Invest	474,972	633,301	-25.0%	499,202	-4.9%	3,007,599	3,064,127	-1.8%
TOTAL OPTIONS	26,795,899	26,675,847	0.5%	29,769,651	-10.0%	158,460,674	140,102,755	13.1%
TOTAL COMBINED								
Interest Rate	61,126,814	70,835,733	-13.7%	56,892,608	7.4%	350,393,830	334,007,546	4.9%
Equity Index	39,545,698	42,893,946	-7.8%	42,982,202	-8.0%	241,616,012	263,230,100	-8.2%
FX	17,543,088	12,373,857	41.8%	18,373,028	-4.5%	93,931,025	73,921,753	27.1%
Commodities and Alternative Invest	2,695,864	2,878,329	-6.3%	2,472,753	9.0%	14,190,175	14,785,214	-4.0%
Ags	0	0	-	0	0.0%	0	0	-
Foreign Exchange	54	0	-	0	0.0%	64	0	-
GRAND TOTAL	120,911,518	128,981,865	-6.3%	120,720,591	0.2%	700,131,106	685,944,613	2.1%

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.