

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 DSCRTRNY 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%

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.