

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 DSCRTNRY 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%

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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%

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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%

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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%

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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	-

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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%