

CME Exchange Volume Report - Monthly

	VOLUME NOV 2015	VOLUME NOV 2014	% CHG	VOLUME OCT 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	1	-100.0%
EURODOLLARS	39,937,870	34,561,100	15.6%	44,983,182	-11.2%	541,251,213	601,366,985	-10.0%
EMINI ED	0	0	0.0%	0	-	0	0	0.0%
1-MONTH EURODOLLAR	8,115	690	1,076.1%	1,727	369.9%	56,964	18,553	207.0%
EURO BONDS	0	0	0.0%	0	-	0	0	0.0%
2YR BUNDLE	0	177	-100.0%	0	0.0%	595	1,113	-46.5%
EURO 5YR BUNDLE	0	0	0.0%	0	0.0%	38	116	-67.2%
3YR BUNDLE	0	56	-100.0%	0	0.0%	168	725	-76.8%
Interest Rate Options								
EURODOLLARS	8,178,370	3,965,392	106.2%	10,172,648	-19.6%	100,141,098	40,936,994	144.6%
EURO MIDCURVE	12,448,117	7,543,591	65.0%	13,469,497	-7.6%	119,057,489	156,931,354	-24.1%
Equity Index Futures								
E-MINI S&P500	28,642,976	22,222,872	28.9%	36,264,127	-21.0%	386,491,406	384,329,990	0.6%
S&P 500	136,285	152,715	-10.8%	147,332	-7.5%	2,656,876	2,857,041	-7.0%
S&P 600 SMALLCAP EMINI	1	0	0.0%	0	0.0%	1	57	-98.2%
E-MINI MIDCAP	332,728	242,848	37.0%	402,087	-17.2%	4,773,236	4,692,246	1.7%
S&P 400 MIDCAP	0	2,001	-100.0%	0	0.0%	6,922	19,766	-65.0%
S&P 500 GROWTH	15	9	66.7%	8	87.5%	347	633	-45.2%
S&P 500/VALUE	2,193	6	36,450.0%	8	27,312.5%	2,487	1,202	106.9%
E-MINI RUSSELL 1000	754	0	-	153	392.8%	910	0	-
E-MINI NASDAQ 100	4,431,165	4,013,949	10.4%	5,782,123	-23.4%	61,009,009	68,254,168	-10.6%
NASDAQ	0	14,323	-100.0%	0	0.0%	91,150	215,842	-57.8%
NIKKEI 225 (\$) STOCK	210,918	391,610	-46.1%	266,719	-20.9%	3,823,914	4,245,384	-9.9%
NIKKEI 225 (YEN) STOCK	882,079	1,089,696	-19.1%	1,104,625	-20.1%	12,110,337	10,882,126	11.3%
NASDAQ BIOTECH	63	250	-74.8%	0	0.0%	1,661	400	315.3%
S&P MATERIALS SECTOR	3,018	3,183	-5.2%	2,446	23.4%	37,358	23,886	56.4%
S&P UTILITIES SECTOR	9,623	9,884	-2.6%	8,611	11.8%	120,632	72,000	67.5%
S&P HEALTH CARE SECTOR	9,882	4,323	128.6%	17,979	-45.0%	132,448	42,131	214.4%
S&P CONSUMER DSCRTNRY SE	6,587	1,563	321.4%	3,777	74.4%	109,817	31,375	250.0%
S&P TECHNOLOGY SECTOR	3,330	1,540	116.2%	5,739	-42.0%	50,615	33,051	53.1%
S&P CONSUMER STAPLES SECT	2,627	2,902	-9.5%	1,884	39.4%	119,304	55,755	114.0%
S&P ENERGY SECTOR	9,886	8,950	10.5%	11,228	-12.0%	85,877	86,022	-0.2%
S&P FINANCIAL SECTOR	4,103	957	328.7%	3,151	30.2%	50,459	32,171	56.8%
S&P INDUSTRIAL SECTOR	3,839	2,311	66.1%	1,368	180.6%	38,079	31,046	22.7%
E-MICRO NIFTY	0	0	0.0%	0	0.0%	1,018	0	0.0%
IBOVESPA INDEX	282	257	9.7%	580	-51.4%	4,455	4,037	10.4%
FT-SE 100	1,374	0	-	1,181	16.3%	2,555	0	-
E-MINI RUSSELL 1000 GROWTH	369	0	-	83	344.6%	455	0	-
E-MINI RUSSELL 1000 VALUE	437	0	-	85	414.1%	525	0	-

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Equity Index Options								
E-MINI S&P500	5,743,324	4,916,674	16.8%	6,885,688	-16.6%	71,137,317	66,931,158	6.3%
S&P 500	612,742	649,394	-5.6%	709,936	-13.7%	8,234,422	7,852,172	4.9%
E-MINI MIDCAP	7	18	-61.1%	2	250.0%	37	912	-95.9%
E-MINI NASDAQ 100	160,865	169,148	-4.9%	146,912	9.5%	1,321,028	2,953,845	-55.3%
NASDAQ	0	22	-100.0%	0	0.0%	30	241	-87.6%
EOM S&P 500	100,567	86,508	16.3%	116,981	-14.0%	1,178,713	877,970	34.3%
EOM EMINI S&P	656,907	1,007,902	-34.8%	1,260,498	-47.9%	11,993,806	10,478,982	14.5%
EOW1 S&P 500	45,466	66,701	-31.8%	37,542	21.1%	374,674	489,490	-23.5%
EOW1 EMINI S&P 500	1,016,657	1,047,267	-2.9%	1,059,894	-4.1%	10,956,932	9,280,926	18.1%
EOW2 S&P 500	87,264	29,555	195.3%	67,752	28.8%	849,501	809,943	4.9%
EOW2 EMINI S&P 500	954,863	635,795	50.2%	1,029,723	-7.3%	11,263,488	9,214,283	22.2%
EOW4 EMINI S&P 500	632,307	34,751	1,719.5%	1,170,204	-46.0%	10,779,172	8,118,100	32.8%
FX Futures								
AUSTRALIAN DOLLAR	1,600,472	2,072,114	-22.8%	1,752,505	-8.7%	21,554,837	20,735,969	3.9%
BRITISH POUND	1,506,353	1,740,637	-13.5%	1,635,529	-7.9%	22,159,311	22,848,785	-3.0%
BRAZIL REAL	81,907	126,630	-35.3%	43,619	87.8%	638,044	599,708	6.4%
CANADIAN DOLLAR	1,040,414	1,191,614	-12.7%	1,283,713	-19.0%	15,671,694	13,703,400	14.4%
E-MINI EURO FX	80,516	76,143	5.7%	92,570	-13.0%	1,352,276	826,136	63.7%
EURO FX	4,242,990	4,564,894	-7.1%	4,455,194	-4.8%	59,278,115	46,710,581	26.9%
E-MINI JAPANESE YEN	8,967	17,379	-48.4%	12,719	-29.5%	191,889	148,562	29.2%
JAPANESE YEN	2,201,214	3,791,292	-41.9%	2,985,000	-26.3%	33,104,698	33,663,933	-1.7%
MEXICAN PESO	678,892	682,828	-0.6%	846,773	-19.8%	9,890,169	9,289,232	6.5%
NEW ZEALND DOLLAR	344,128	464,195	-25.9%	435,751	-21.0%	4,607,718	3,664,587	25.7%
NKR/USD CROSS RATE	633	789	-19.8%	568	11.4%	11,632	11,827	-1.6%
RUSSIAN RUBLE	34,536	38,978	-11.4%	16,393	110.7%	363,199	310,049	17.1%
S.AFRICAN RAND	16,138	7,975	102.4%	12,603	28.0%	177,356	99,100	79.0%
SWISS FRANC	458,382	834,403	-45.1%	381,701	20.1%	5,026,580	8,483,972	-40.8%
AD/CD CROSS RATES	6	79	-92.4%	3	100.0%	218	967	-77.5%
AD/JY CROSS RATES	2,969	5,783	-48.7%	2,387	24.4%	44,038	61,370	-28.2%
AD/NE CROSS RATES	9	104	-91.3%	34	-73.5%	541	2,133	-74.6%
BP/JY CROSS RATES	882	1,845	-52.2%	656	34.5%	12,422	49,131	-74.7%
BP/SF CROSS RATES	3	380	-99.2%	22	-86.4%	1,488	4,646	-68.0%
CD/JY CROSS RATES	0	8	-100.0%	17	-100.0%	260	1,194	-78.2%
EC/AD CROSS RATES	796	853	-6.7%	1,207	-34.1%	19,997	13,033	53.4%
EC/CD CROSS RATES	1,233	1,768	-30.3%	1,002	23.1%	26,139	35,844	-27.1%
EC/NOK CROSS RATES	4	0	0.0%	0	0.0%	761	941	-19.1%
EC/SEK CROSS RATES	54	7	671.4%	88	-38.6%	4,257	7,547	-43.6%
EFX/BP CROSS RATES	42,259	42,874	-1.4%	45,642	-7.4%	651,830	658,468	-1.0%
EFX/JY CROSS RATES	33,406	44,513	-25.0%	39,033	-14.4%	482,406	497,654	-3.1%
EFX/SF CROSS RATES	20,751	38,306	-45.8%	21,042	-1.4%	337,447	361,904	-6.8%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	0	16	-100.0%
SKR/USD CROSS RATES	892	630	41.6%	680	31.2%	12,272	10,337	18.7%
CZECK KORUNA (US)	0	1	-100.0%	0	0.0%	0	41	-100.0%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	0	2	-100.0%
HUNGARIAN FORINT (US)	0	2	-100.0%	0	0.0%	2	624	-99.7%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	670	-100.0%
POLISH ZLOTY (US)	217	1,855	-88.3%	232	-6.5%	5,820	19,442	-70.1%
POLISH ZLOTY (EC)	0	100	-100.0%	2	-100.0%	78	35,973	-99.8%

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FX Futures								
SHEKEL	0	4	-100.0%	1	-100.0%	22	5,975	-99.6%
RMB USD	192	425	-54.8%	374	-48.7%	4,811	3,228	49.0%
RMB EURO	0	0	0.0%	0	-	0	0	0.0%
KOREAN WON	35	2	1,650.0%	3	1,066.7%	420	2,224	-81.1%
TURKISH LIRA	2	5	-60.0%	5	-60.0%	122	20,059	-99.4%
TURKISH LIRA (EU)	0	3	-100.0%	1	-100.0%	10	14,254	-99.9%
E-MICRO EUR/USD	250,981	164,433	52.6%	344,378	-27.1%	3,974,638	1,752,484	126.8%
E-MICRO GBP/USD	28,447	27,493	3.5%	39,838	-28.6%	456,295	329,916	38.3%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	12	2	500.0%
E-MICRO USD/CHF	2	0	0.0%	0	0.0%	5	6	-16.7%
E-MICRO USD/JPY	1	10	-90.0%	0	0.0%	103	98	5.1%
E-MICRO AUD/USD	43,773	50,344	-13.1%	61,402	-28.7%	601,426	467,032	28.8%
MICRO CHF/USD	1,687	2,517	-33.0%	2,785	-39.4%	25,725	43,660	-41.1%
INDIAN RUPEE	9,053	683	1,225.5%	10,432	-13.2%	123,335	10,550	1,069.1%
E-MICRO USD/CNH	14	105	-86.7%	15	-6.7%	324	283	14.5%
E-MICRO INR/USD	59	2,353	-97.5%	157	-62.4%	2,504	37,686	-93.4%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	0.0%	0	0	0.0%
USDZAR	40	8	400.0%	29	37.9%	549	1,476	-62.8%
E-MICRO CAD/USD	9,498	10,563	-10.1%	16,496	-42.4%	144,025	164,156	-12.3%
CHINESE RENMINBI (CNH)	2,207	411	437.0%	1,445	52.7%	11,365	5,992	89.7%
E-MICRO JPY/USD	7,000	13,324	-47.5%	9,257	-24.4%	141,437	136,561	3.6%
FX Options								
AUSTRALIAN DOLLAR	111,725	143,030	-21.9%	117,702	-5.1%	1,432,972	1,435,250	-0.2%
BRITISH POUND	164,675	208,246	-20.9%	153,683	7.2%	2,415,616	2,832,660	-14.7%
BRAZIL REAL	0	0	0.0%	0	0.0%	0	10	-100.0%
CANADIAN DOLLAR	86,595	97,415	-11.1%	114,007	-24.0%	1,259,384	1,299,619	-3.1%
EURO FX	867,664	760,767	14.1%	874,782	-0.8%	11,369,220	6,620,207	71.7%
JAPANESE YEN	192,565	331,580	-41.9%	295,172	-34.8%	2,666,271	2,671,851	-0.2%
MEXICAN PESO	1,217	2,095	-41.9%	2,095	-41.9%	15,757	6,593	139.0%
NEW ZEALND DOLLAR	0	5	-100.0%	0	0.0%	13	748	-98.3%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	200	6,909	-97.1%
SWISS FRANC	24,907	28,454	-12.5%	11,520	116.2%	161,797	253,596	-36.2%
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)	218	1,245	-82.5%	535	-59.3%	4,335	10,886	-60.2%
EURO FX (EU)	4,477	12,071	-62.9%	3,255	37.5%	56,291	86,539	-35.0%
SWISS FRANC (EU)	0	12	-100.0%	0	0.0%	0	1,792	-100.0%
CANADIAN DOLLAR (EU)	66	1,013	-93.5%	7	842.9%	1,439	6,140	-76.6%
BRITISH POUND (EU)	335	917	-63.5%	762	-56.0%	6,536	9,207	-29.0%
AUSTRALIAN DLR (EU)	72	582	-87.6%	38	89.5%	1,267	2,912	-56.5%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,213,913	962,502	26.1%	1,222,463	-0.7%	12,267,048	12,589,694	-2.6%
FEEDER CATTLE	192,224	128,870	49.2%	242,183	-20.6%	2,262,310	1,899,590	19.1%
LEAN HOGS	836,679	707,984	18.2%	717,480	16.6%	9,008,205	10,061,449	-10.5%
LUMBER	11,475	8,959	28.1%	21,061	-45.5%	185,287	147,164	25.9%
MILK	22,488	25,464	-11.7%	18,049	24.6%	250,321	315,723	-20.7%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,259	2,358	123.0%	5,401	-2.6%	44,540	26,467	68.3%
BUTTER CS	2,085	2,338	-10.8%	1,538	35.6%	28,048	31,298	-10.4%
CLASS IV MILK	673	712	-5.5%	823	-18.2%	10,084	23,635	-57.3%
DRY WHEY	1,970	2,003	-1.6%	1,886	4.5%	18,624	14,670	27.0%
GSCI EXCESS RETURN FUT	891	510	74.7%	429	107.7%	190,467	148,236	28.5%
GOLDMAN SACHS	28,918	23,113	25.1%	28,243	2.4%	321,017	248,180	29.3%
HDD WEATHER	1,475	1,075	37.2%	150	883.3%	8,002	6,467	23.7%
CDD WEATHER	0	0	0.0%	0	0.0%	5,992	7,407	-19.1%
HDD SEASONAL STRIP	225	100	125.0%	275	-18.2%	952	500	90.4%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	1,404	100	1,304.0%
HDD WEATHER EUROPEAN	50	250	-80.0%	0	0.0%	50	1,750	-97.1%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	500	-100.0%
HDD EURO SEASONAL STRIP	0	1,250	-100.0%	0	0.0%	100	6,000	-98.3%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
WKLY AVG TEMP	0	0	0.0%	0	0.0%	0	750	-100.0%
HOUSING INDEX	17	9	88.9%	9	88.9%	83	128	-35.2%
USD CRUDE PALM OIL	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	11,812	10,232	15.4%	7,430	59.0%	104,731	62,611	67.3%
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%	78,432	54,442	44.1%
MALAYSIAN PALM SWAP	4,340	4,840	-10.3%	4,844	-10.4%	47,972	41,120	16.7%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	427,108	250,415	70.6%	407,901	4.7%	3,499,809	3,699,810	-5.4%
FEEDER CATTLE	32,157	29,803	7.9%	36,668	-12.3%	391,627	325,377	20.4%
LEAN HOGS	301,187	181,423	66.0%	211,877	42.2%	2,608,920	2,929,621	-10.9%
LUMBER	772	711	8.6%	981	-21.3%	12,340	12,895	-4.3%
MILK	18,661	31,575	-40.9%	17,525	6.5%	242,827	328,367	-26.1%
MLK MID	48	186	-74.2%	61	-21.3%	471	1,185	-60.3%
NFD MILK	4,120	1,874	119.9%	7,606	-45.8%	41,774	15,113	176.4%
BUTTER CS	201	1,334	-84.9%	300	-33.0%	11,635	10,543	10.4%
CLASS IV MILK	390	357	9.2%	1,453	-73.2%	7,849	19,455	-59.7%
DRY WHEY	20	174	-88.5%	27	-25.9%	2,868	4,250	-32.5%
HDD WEATHER	0	600	-100.0%	0	0.0%	2,800	5,625	-50.2%
CDD WEATHER	0	0	0.0%	0	0.0%	150	2,300	-93.5%
HDD SEASONAL STRIP	100	1,900	-94.7%	8,500	-98.8%	17,100	22,140	-22.8%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	67,000	32,480	106.3%
HDD WEATHER EUROPEAN	0	500	-100.0%	2,000	-100.0%	3,000	1,800	66.7%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	3,000	7,500	-60.0%
HDD EURO SEASONAL STRIP	0	2,500	-100.0%	1,000	-100.0%	7,500	30,500	-75.4%
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	0	40	-100.0%	0	0.0%	81	472	-82.8%
SBIN HURR	0	0	0.0%	0	0.0%	0	0	0.0%
CASH-SETTLED CHEESE	11,123	6,639	67.5%	6,566	69.4%	67,958	32,574	108.6%
SNOWFALL	0	0	0.0%	0	0.0%	0	200	-100.0%
LN HOGS CSO	0	0	0.0%	0	-	0	0	0.0%
Foreign Exchange Futures								
CHILEAN PESO	0	10	-100.0%	7	-100.0%	71	10	610.0%
Ags Futures								
PALM OIL	200	120	66.7%	0	0.0%	200	120	66.7%

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	VOLUME NOV 2015	VOLUME NOV 2014	% CHG	VOLUME OCT 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	39,945,985	34,562,023	15.6%	44,984,909	-11.2%	541,308,978	601,387,493	-10.0%
Equity Index Futures	34,694,534	28,166,149	23.2%	44,025,294	-21.2%	471,721,853	475,910,329	-0.9%
FX Futures	12,752,014	16,021,662	-20.4%	14,553,303	-12.4%	181,114,622	165,853,420	9.2%
Commodities and Alternative Invest	2,334,494	1,882,569	24.0%	2,272,264	2.7%	24,833,669	25,689,939	-3.3%
Foreign Exchange Futures	0	10	-100.0%	7	-100.0%	71	10	610.0%
Ags Futures	200	120	66.7%	0	0.0%	200	120	66.7%
TOTAL FUTURES	89,727,227	80,632,533	11.3%	105,835,777	-15.2%	1,218,979,393	1,268,841,311	-3.9%
TOTAL OPTIONS GROUP								
Equity Index Options	10,010,969	8,643,735	15.8%	12,485,132	-19.8%	128,089,120	117,008,022	9.5%
Interest Rate Options	20,626,487	11,508,983	79.2%	23,642,145	-12.8%	219,198,587	197,868,348	10.8%
FX Options	1,454,516	1,587,432	-8.4%	1,573,558	-7.6%	19,391,098	15,244,919	27.2%
Commodities and Alternative Invest	795,887	510,031	56.0%	702,465	13.3%	6,988,709	7,482,242	-6.6%
TOTAL OPTIONS	32,887,859	22,250,181	47.8%	38,403,300	-14.4%	373,667,514	337,603,531	10.7%
TOTAL COMBINED								
Interest Rate	60,572,472	46,071,006	31.5%	68,627,054	-11.7%	760,507,565	799,255,841	-4.8%
Equity Index	44,705,503	36,809,884	21.4%	56,510,426	-20.9%	599,810,973	592,918,351	1.2%
FX	14,206,530	17,609,094	-19.3%	16,126,861	-11.9%	200,505,720	181,098,339	10.7%
Commodities and Alternative Invest	3,130,381	2,392,600	30.8%	2,974,729	5.2%	31,822,378	33,172,181	-4.1%
Foreign Exchange	0	10	-100.0%	7	-100.0%	71	10	610.0%
Ags	200	120	66.7%	0	0.0%	200	120	66.7%
GRAND TOTAL	122,615,086	102,882,714	19.2%	144,239,077	-15.0%	1,592,646,907	1,606,444,842	-0.9%