

CME Exchange Volume Report - Monthly

	VOLUME OCT 2015	VOLUME OCT 2014	% CHG	VOLUME SEP 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	44,983,182	86,823,178	-48.2%	47,750,881	-5.8%	501,313,343	566,805,885	-11.6%
EMINI ED	0	0	0.0%	0	-	0	0	0.0%
1-MONTH EURODOLLAR	1,727	2,736	-36.9%	3,552	-51.4%	48,849	17,863	173.5%
EURO BONDS	0	0	0.0%	0	-	0	0	0.0%
3YR BUNDLE	0	441	-100.0%	0	0.0%	168	669	-74.9%
EURO 5YR BUNDLE	0	10	-100.0%	0	0.0%	38	116	-67.2%
2YR BUNDLE	0	755	-100.0%	0	0.0%	595	936	-36.4%
Interest Rate Options								
EURODOLLARS	10,172,648	7,812,582	30.2%	11,196,359	-9.1%	91,962,728	36,971,602	148.7%
EURO MIDCURVE	13,469,497	20,498,158	-34.3%	9,099,347	48.0%	106,609,372	149,387,763	-28.6%
Equity Index Futures								
E-MINI S&P500	36,264,127	54,465,076	-33.4%	48,961,881	-25.9%	357,848,430	362,107,118	-1.2%
S&P 500	147,332	229,310	-35.7%	469,108	-68.6%	2,520,591	2,704,326	-6.8%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	57	-100.0%
E-MINI MIDCAP	402,087	648,830	-38.0%	649,465	-38.1%	4,440,508	4,449,398	-0.2%
S&P 400 MIDCAP	0	6,111	-100.0%	0	0.0%	6,922	17,765	-61.0%
S&P 500 GROWTH	8	6	33.3%	95	-91.6%	332	624	-46.8%
S&P 500/VALUE	8	6	33.3%	48	-83.3%	294	1,196	-75.4%
E-MINI RUSSELL 1000	153	0	-	3	5,000.0%	156	0	-
E-MINI NASDAQ 100	5,782,123	10,105,462	-42.8%	7,310,059	-20.9%	56,577,844	64,240,219	-11.9%
NASDAQ	0	20,996	-100.0%	0	0.0%	91,150	201,519	-54.8%
NIKKEI 225 (\$) STOCK	266,719	553,440	-51.8%	522,665	-49.0%	3,612,996	3,853,774	-6.2%
NIKKEI 225 (YEN) STOCK	1,104,625	1,736,500	-36.4%	1,541,908	-28.4%	11,228,258	9,792,430	14.7%
NASDAQ BIOTECH	0	0	0.0%	340	-100.0%	1,598	150	965.3%
S&P MATERIALS SECTOR	2,446	5,372	-54.5%	5,593	-56.3%	34,340	20,703	65.9%
S&P UTILITIES SECTOR	8,611	6,830	26.1%	16,465	-47.7%	111,009	62,116	78.7%
S&P HEALTH CARE SECTOR	17,979	6,290	185.8%	17,232	4.3%	122,566	37,808	224.2%
S&P CONSUMER DSCRTNRY SE	3,777	4,421	-14.6%	24,544	-84.6%	103,230	29,812	246.3%
S&P TECHNOLOGY SECTOR	5,739	2,246	155.5%	9,239	-37.9%	47,285	31,511	50.1%
S&P CONSUMER STAPLES SECT	1,884	3,939	-52.2%	35,448	-94.7%	116,677	52,853	120.8%
S&P ENERGY SECTOR	11,228	10,792	4.0%	10,314	8.9%	75,991	77,072	-1.4%
S&P FINANCIAL SECTOR	3,151	2,891	9.0%	13,081	-75.9%	46,356	31,214	48.5%
S&P INDUSTRIAL SECTOR	1,368	3,862	-64.6%	10,190	-86.6%	34,240	28,735	19.2%
E-MICRO NIFTY	0	0	0.0%	328	-100.0%	1,018	0	0.0%
IBOVESPA INDEX	580	487	19.1%	427	35.8%	4,173	3,780	10.4%
FT-SE 100	1,181	0	-	0	-	1,181	0	-
E-MINI RUSSELL 1000 VALUE	85	0	-	3	2,733.3%	88	0	-
E-MINI RUSSELL 1000 GROWTH	83	0	-	3	2,666.7%	86	0	-

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Equity Index Options								
E-MINI S&P500	6,885,688	11,782,725	-41.6%	6,618,978	4.0%	65,393,993	62,014,484	5.4%
S&P 500	709,936	1,517,673	-53.2%	692,592	2.5%	7,621,680	7,202,778	5.8%
E-MINI MIDCAP	2	32	-93.8%	0	0.0%	30	894	-96.6%
E-MINI NASDAQ 100	146,912	351,436	-58.2%	77,561	89.4%	1,160,163	2,784,697	-58.3%
NASDAQ	0	50	-100.0%	0	0.0%	30	219	-86.3%
EOM S&P 500	116,981	126,714	-7.7%	116,887	0.1%	1,078,146	791,462	36.2%
EOM EMINI S&P	1,260,498	1,732,389	-27.2%	1,074,248	17.3%	11,336,899	9,471,080	19.7%
EOW1 S&P 500	37,542	31,372	19.7%	37,567	-0.1%	329,208	422,789	-22.1%
EOW1 EMINI S&P 500	1,059,894	1,214,882	-12.8%	1,414,464	-25.1%	9,940,275	8,233,659	20.7%
EOW2 S&P 500	67,752	84,167	-19.5%	61,866	9.5%	762,237	780,388	-2.3%
EOW2 EMINI S&P 500	1,029,723	1,301,549	-20.9%	1,227,662	-16.1%	10,308,625	8,578,488	20.2%
EOW4 EMINI S&P 500	1,170,204	1,364,201	-14.2%	1,142,591	2.4%	10,146,865	8,083,349	25.5%
FX Futures								
AUSTRALIAN DOLLAR	1,752,505	2,658,555	-34.1%	2,130,994	-17.8%	19,954,365	18,663,855	6.9%
BRITISH POUND	1,635,529	2,283,189	-28.4%	2,139,467	-23.6%	20,652,958	21,108,148	-2.2%
BRAZIL REAL	43,619	81,286	-46.3%	65,563	-33.5%	556,137	473,078	17.6%
CANADIAN DOLLAR	1,283,713	1,569,720	-18.2%	1,710,559	-25.0%	14,631,280	12,511,786	16.9%
E-MINI EURO FX	92,570	90,357	2.4%	113,864	-18.7%	1,271,760	749,993	69.6%
EURO FX	4,455,194	5,900,256	-24.5%	5,468,280	-18.5%	55,035,125	42,145,687	30.6%
E-MINI JAPANESE YEN	12,719	20,971	-39.3%	24,396	-47.9%	182,922	131,183	39.4%
JAPANESE YEN	2,985,000	4,728,341	-36.9%	3,926,654	-24.0%	30,903,484	29,872,641	3.5%
MEXICAN PESO	846,773	1,152,846	-26.5%	1,140,962	-25.8%	9,211,277	8,606,404	7.0%
NEW ZEALND DOLLAR	435,751	593,292	-26.6%	442,375	-1.5%	4,263,590	3,200,392	33.2%
NKR/USD CROSS RATE	568	913	-37.8%	2,298	-75.3%	10,999	11,038	-0.4%
RUSSIAN RUBLE	16,393	50,405	-67.5%	29,357	-44.2%	328,663	271,071	21.2%
S.AFRICAN RAND	12,603	12,852	-1.9%	34,200	-63.1%	161,218	91,125	76.9%
SWISS FRANC	381,701	1,026,637	-62.8%	433,583	-12.0%	4,568,198	7,649,569	-40.3%
AD/CD CROSS RATES	3	154	-98.1%	15	-80.0%	212	888	-76.1%
AD/JY CROSS RATES	2,387	11,409	-79.1%	5,767	-58.6%	41,069	55,587	-26.1%
AD/NE CROSS RATES	34	159	-78.6%	27	25.9%	532	2,029	-73.8%
BP/JY CROSS RATES	656	1,180	-44.4%	1,245	-47.3%	11,540	47,286	-75.6%
BP/SF CROSS RATES	22	254	-91.3%	55	-60.0%	1,485	4,266	-65.2%
CD/JY CROSS RATES	17	12	41.7%	78	-78.2%	260	1,186	-78.1%
EC/AD CROSS RATES	1,207	439	174.9%	5,900	-79.5%	19,201	12,180	57.6%
EC/CD CROSS RATES	1,002	3,876	-74.1%	3,561	-71.9%	24,906	34,076	-26.9%
EC/NOK CROSS RATES	0	0	0.0%	20	-100.0%	757	941	-19.6%
EC/SEK CROSS RATES	88	1,664	-94.7%	1,286	-93.2%	4,203	7,540	-44.3%
EFX/BP CROSS RATES	45,642	57,747	-21.0%	88,369	-48.4%	609,571	615,594	-1.0%
EFX/JY CROSS RATES	39,033	56,876	-31.4%	64,646	-39.6%	449,000	453,141	-0.9%
EFX/SF CROSS RATES	21,042	35,212	-40.2%	43,522	-51.7%	316,696	323,598	-2.1%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	0	16	-100.0%
SKR/USD CROSS RATES	680	778	-12.6%	2,032	-66.5%	11,380	9,707	17.2%
CZECK KORUNA (US)	0	5	-100.0%	0	0.0%	0	40	-100.0%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	0	2	-100.0%
HUNGARIAN FORINT (US)	0	0	0.0%	0	0.0%	2	622	-99.7%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	670	-100.0%
POLISH ZLOTY (US)	232	529	-56.1%	325	-28.6%	5,603	17,587	-68.1%
POLISH ZLOTY (EC)	2	0	0.0%	12	-83.3%	78	35,873	-99.8%

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FX Futures								
SHEKEL	1	0	0.0%	6	-83.3%	22	5,971	-99.6%
RMB USD	374	175	113.7%	638	-41.4%	4,619	2,803	64.8%
RMB EURO	0	0	0.0%	0	-	0	0	0.0%
KOREAN WON	3	16	-81.3%	80	-96.3%	385	2,222	-82.7%
TURKISH LIRA	5	7	-28.6%	0	0.0%	120	20,054	-99.4%
TURKISH LIRA (EU)	1	2	-50.0%	2	-50.0%	10	14,251	-99.9%
E-MICRO EUR/USD	344,378	214,902	60.2%	383,190	-10.1%	3,723,657	1,588,051	134.5%
E-MICRO GBP/USD	39,838	28,275	40.9%	43,215	-7.8%	427,848	302,423	41.5%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	12	2	500.0%
E-MICRO USD/CHF	0	2	-100.0%	0	0.0%	3	6	-50.0%
E-MICRO USD/JPY	0	21	-100.0%	26	-100.0%	102	88	15.9%
E-MICRO AUD/USD	61,402	78,975	-22.3%	67,600	-9.2%	557,653	416,688	33.8%
MICRO CHF/USD	2,785	4,066	-31.5%	2,537	9.8%	24,038	41,143	-41.6%
INDIAN RUPEE	10,432	1,218	756.5%	12,783	-18.4%	114,282	9,867	1,058.2%
E-MICRO INR/USD	157	5,665	-97.2%	112	40.2%	2,445	35,333	-93.1%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	0.0%	0	0	0.0%
USDZAR	29	85	-65.9%	12	141.7%	509	1,468	-65.3%
CHINESE RENMINBI (CNH)	1,445	167	765.3%	2,092	-30.9%	9,158	5,581	64.1%
E-MICRO USD/CNH	15	18	-16.7%	4	275.0%	310	178	74.2%
E-MICRO CAD/USD	16,496	22,888	-27.9%	15,538	6.2%	134,527	153,593	-12.4%
E-MICRO JPY/USD	9,257	19,680	-53.0%	19,316	-52.1%	134,437	123,237	9.1%
FX Options								
AUSTRALIAN DOLLAR	117,702	147,494	-20.2%	147,106	-20.0%	1,321,247	1,292,220	2.2%
BRITISH POUND	153,683	260,988	-41.1%	177,635	-13.5%	2,250,941	2,624,414	-14.2%
BRAZIL REAL	0	0	0.0%	0	0.0%	0	10	-100.0%
CANADIAN DOLLAR	114,007	145,988	-21.9%	109,839	3.8%	1,172,789	1,202,204	-2.4%
EURO FX	874,782	977,237	-10.5%	689,995	26.8%	10,501,556	5,859,440	79.2%
JAPANESE YEN	295,172	336,559	-12.3%	291,394	1.3%	2,473,706	2,340,271	5.7%
MEXICAN PESO	2,095	689	204.1%	769	172.4%	14,540	4,498	223.3%
NEW ZEALND DOLLAR	0	15	-100.0%	0	0.0%	13	743	-98.3%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	200	6,909	-97.1%
SWISS FRANC	11,520	27,156	-57.6%	7,545	52.7%	136,890	225,142	-39.2%
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)	535	409	30.8%	719	-25.6%	4,117	9,641	-57.3%
EURO FX (EU)	3,255	9,301	-65.0%	2,182	49.2%	51,814	74,468	-30.4%
SWISS FRANC (EU)	0	0	0.0%	0	0.0%	0	1,780	-100.0%
CANADIAN DOLLAR (EU)	7	510	-98.6%	10	-30.0%	1,373	5,127	-73.2%
BRITISH POUND (EU)	762	680	12.1%	201	279.1%	6,201	8,290	-25.2%
AUSTRALIAN DLR (EU)	38	155	-75.5%	196	-80.6%	1,195	2,330	-48.7%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,222,463	1,061,548	15.2%	1,344,175	-9.1%	11,053,135	11,627,192	-4.9%
FEEDER CATTLE	242,183	225,198	7.5%	221,822	9.2%	2,070,086	1,770,720	16.9%
LEAN HOGS	717,480	674,141	6.4%	745,310	-3.7%	8,171,526	9,353,465	-12.6%
LUMBER	21,061	16,481	27.8%	15,592	35.1%	173,812	138,205	25.8%
MILK	18,049	33,233	-45.7%	19,958	-9.6%	227,833	290,259	-21.5%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,401	2,551	111.7%	4,793	12.7%	39,281	24,109	62.9%
BUTTER CS	1,538	3,456	-55.5%	2,027	-24.1%	25,963	28,960	-10.3%
CLASS IV MILK	823	1,048	-21.5%	1,691	-51.3%	9,411	22,923	-58.9%
DRY WHEY	1,886	2,781	-32.2%	1,421	32.7%	16,654	12,667	31.5%
GSCI EXCESS RETURN FUT	429	340	26.2%	59,802	-99.3%	189,576	147,726	28.3%
GOLDMAN SACHS	28,243	20,424	38.3%	32,727	-13.7%	292,099	225,067	29.8%
HDD WEATHER	150	103	45.6%	4,225	-96.4%	6,527	5,392	21.0%
CDD WEATHER	0	0	0.0%	200	-100.0%	5,992	7,407	-19.1%
HDD SEASONAL STRIP	275	0	0.0%	150	83.3%	727	400	81.8%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	1,404	100	1,304.0%
HDD WEATHER EUROPEAN	0	250	-100.0%	0	0.0%	0	1,500	-100.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	500	-100.0%
HDD EURO SEASONAL STRIP	0	3,750	-100.0%	0	0.0%	100	4,750	-97.9%
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	9	17	-47.1%	3	200.0%	66	119	-44.5%
USD CRUDE PALM OIL	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	7,430	8,933	-16.8%	9,932	-25.2%	92,919	52,379	77.4%
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%	78,432	54,442	44.1%
MALAYSIAN PALM SWAP	4,844	5,220	-7.2%	6,096	-20.5%	43,632	36,280	20.3%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	407,901	359,144	13.6%	446,859	-8.7%	3,072,701	3,449,395	-10.9%
FEEDER CATTLE	36,668	49,064	-25.3%	42,297	-13.3%	359,470	295,574	21.6%
LEAN HOGS	211,877	185,403	14.3%	210,191	0.8%	2,307,733	2,748,198	-16.0%
LUMBER	981	1,369	-28.3%	958	2.4%	11,568	12,184	-5.1%
MILK	17,525	34,114	-48.6%	17,817	-1.6%	224,166	296,792	-24.5%
MLK MID	61	156	-60.9%	83	-26.5%	423	999	-57.7%
NFD MILK	7,606	2,187	247.8%	3,008	152.9%	37,654	13,239	184.4%
BUTTER CS	300	1,970	-84.8%	870	-65.5%	11,434	9,209	24.2%
CLASS IV MILK	1,453	1,074	35.3%	1,431	1.5%	7,459	19,098	-60.9%
DRY WHEY	27	196	-86.2%	132	-79.5%	2,848	4,076	-30.1%
HDD WEATHER	0	250	-100.0%	0	0.0%	2,800	5,025	-44.3%
CDD WEATHER	0	0	0.0%	0	0.0%	150	2,300	-93.5%
HDD SEASONAL STRIP	8,500	6,050	40.5%	5,500	54.5%	17,000	20,240	-16.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	67,000	32,480	106.3%
HDD WEATHER EUROPEAN	2,000	500	300.0%	0	0.0%	3,000	1,300	130.8%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	3,000	7,500	-60.0%
HDD EURO SEASONAL STRIP	1,000	20,000	-95.0%	0	0.0%	7,500	28,000	-73.2%
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	0	0.0%	0	0.0%	81	432	-81.3%
SBIN HURR	0	0	0.0%	0	0.0%	0	0	0.0%
CASH-SETTLED CHEESE	6,566	5,113	28.4%	6,390	2.8%	56,835	25,935	119.1%
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	7	0	-	0	0.0%	71	0	-

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	VOLUME OCT 2015	VOLUME OCT 2014	% CHG	VOLUME SEP 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	44,984,909	86,827,120	-48.2%	47,754,433	-5.8%	501,362,993	566,825,470	-11.5%
Equity Index Futures	44,025,294	67,812,867	-35.1%	59,598,439	-26.1%	437,027,319	447,744,180	-2.4%
FX Futures	14,553,303	20,716,076	-29.7%	18,426,563	-21.0%	168,362,608	149,831,758	12.4%
Commodities and Alternative Invest	2,272,264	2,059,474	10.3%	2,496,068	-9.0%	22,499,175	23,807,370	-5.5%
Ags Futures	0	0	-	0	0.0%	0	0	-
Foreign Exchange Futures	7	0	-	0	0.0%	71	0	-
TOTAL FUTURES	105,835,777	177,415,537	-40.3%	128,275,503	-17.5%	1,129,252,166	1,188,208,778	-5.0%
TOTAL OPTIONS GROUP								
Equity Index Options	12,485,132	19,507,190	-36.0%	12,464,416	0.2%	118,078,151	108,364,287	9.0%
Interest Rate Options	23,642,145	28,310,740	-16.5%	20,295,706	16.5%	198,572,100	186,359,365	6.6%
FX Options	1,573,558	1,907,181	-17.5%	1,427,591	10.2%	17,936,582	13,657,487	31.3%
Commodities and Alternative Invest	702,465	666,590	5.4%	735,536	-4.5%	6,192,822	6,972,211	-11.2%
TOTAL OPTIONS	38,403,300	50,391,701	-23.8%	34,923,249	10.0%	340,779,655	315,353,350	8.1%
TOTAL COMBINED								
Interest Rate	68,627,054	115,137,860	-40.4%	68,050,139	0.8%	699,935,093	753,184,835	-7.1%
Equity Index	56,510,426	87,320,057	-35.3%	72,062,855	-21.6%	555,105,470	556,108,467	-0.2%
FX	16,126,861	22,623,257	-28.7%	19,854,154	-18.8%	186,299,190	163,489,245	14.0%
Commodities and Alternative Invest	2,974,729	2,726,064	9.1%	3,231,604	-7.9%	28,691,997	30,779,581	-6.8%
Ags	0	0	-	0	0.0%	0	0	-
Foreign Exchange	7	0	-	0	0.0%	71	0	-
GRAND TOTAL	144,239,077	227,807,238	-36.7%	163,198,752	-11.6%	1,470,031,821	1,503,562,128	-2.2%