



CME Exchange Volume Report - Monthly

	VOLUME AUG 2015	VOLUME AUG 2014	% CHG	VOLUME JUL 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Interest Rate Futures								
EUROYEN	0	1	-100.0%	0	0.0%	0	1	-100.0%
EURODOLLARS	51,075,157	47,862,543	6.7%	45,717,276	11.7%	408,579,280	412,146,872	-0.9%
EMINI ED	0	0	0.0%	0	-	0	0	0.0%
1-MONTH EURODOLLAR	3,839	1,307	193.7%	7,758	-50.5%	43,570	15,127	188.0%
EURO BONDS	0	0	0.0%	0	-	0	0	0.0%
2YR BUNDLE	0	0	-	0	0.0%	595	0	-
EURO 5YR BUNDLE	0	0	-	0	0.0%	38	0	-
3YR BUNDLE	0	0	-	0	0.0%	168	0	-
Interest Rate Options								
EURODOLLARS	10,428,287	2,918,996	257.3%	9,911,189	5.2%	70,593,721	23,679,649	198.1%
EURO MIDCURVE	10,245,046	11,999,349	-14.6%	10,479,306	-2.2%	84,040,528	108,344,452	-22.4%
Equity Index Futures								
E-MINI S&P500	46,324,580	28,019,786	65.3%	32,990,142	40.4%	272,622,422	266,798,860	2.2%
S&P 500	218,785	118,435	84.7%	131,114	66.9%	1,904,151	1,956,232	-2.7%
S&P 600 SMALLCAP EMINI	0	1	-100.0%	0	0.0%	0	56	-100.0%
E-MINI MIDCAP	498,662	283,606	75.8%	369,498	35.0%	3,388,956	3,181,794	6.5%
S&P 400 MIDCAP	0	1,111	-100.0%	0	0.0%	6,922	9,928	-30.3%
S&P 500 GROWTH	3	5	-40.0%	7	-57.1%	229	461	-50.3%
S&P 500/VALUE	2	5	-60.0%	5	-60.0%	238	795	-70.1%
E-MINI NASDAQ 100	7,432,114	4,774,413	55.7%	5,100,747	45.7%	43,485,662	47,031,064	-7.5%
NASDAQ	0	12,484	-100.0%	0	0.0%	91,150	158,599	-42.5%
NIKKEI 225 (\$) STOCK	448,037	261,384	71.4%	326,223	37.3%	2,823,612	2,846,029	-0.8%
NIKKEI 225 (YEN) STOCK	1,547,929	710,706	117.8%	950,953	62.8%	8,581,725	7,072,541	21.3%
NASDAQ BIOTECH	150	100	50.0%	122	23.0%	1,258	100	1,158.0%
S&P MATERIALS SECTOR	1,777	1,874	-5.2%	1,794	-0.9%	26,301	10,372	153.6%
S&P UTILITIES SECTOR	11,624	4,716	146.5%	6,281	85.1%	85,933	41,256	108.3%
S&P HEALTH CARE SECTOR	7,792	2,528	208.2%	4,581	70.1%	87,355	21,191	312.2%
S&P CONSUMER DSCRTRNY SE	8,911	2,360	277.6%	4,080	118.4%	74,909	19,864	277.1%
S&P TECHNOLOGY SECTOR	2,837	1,557	82.2%	2,490	13.9%	32,307	22,239	45.3%
S&P CONSUMER STAPLES SECT	5,027	2,193	129.2%	8,055	-37.6%	79,345	35,256	125.1%
S&P ENERGY SECTOR	10,787	8,283	30.2%	7,502	43.8%	54,449	54,738	-0.5%
S&P FINANCIAL SECTOR	3,798	2,866	32.5%	2,996	26.8%	30,124	19,949	51.0%
S&P INDUSTRIAL SECTOR	2,078	1,490	39.5%	2,524	-17.7%	22,682	16,889	34.3%
E-MICRO NIFTY	690	0	0.0%	0	-	690	0	0.0%
IBOVESPA INDEX	501	159	215.1%	619	-19.1%	3,166	2,863	10.6%

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Equity Index Options								
E-MINI S&P500	9,063,177	6,041,143	50.0%	6,771,906	33.8%	51,889,327	44,871,424	15.6%
S&P 500	1,118,805	710,437	57.5%	1,036,966	7.9%	6,219,152	5,079,418	22.4%
E-MINI MIDCAP	0	99	-100.0%	1	-100.0%	28	821	-96.6%
E-MINI NASDAQ 100	151,570	194,109	-21.9%	99,664	52.1%	935,690	2,244,584	-58.3%
NASDAQ	0	30	-100.0%	0	0.0%	30	147	-79.6%
EOM S&P 500	128,338	90,478	41.8%	157,688	-18.6%	844,278	605,579	39.4%
EOM EMINI S&P	1,292,619	1,193,744	8.3%	1,620,184	-20.2%	9,002,153	6,699,662	34.4%
EOW1 S&P 500	33,299	40,135	-17.0%	33,072	0.7%	254,099	341,846	-25.7%
EOW1 EMINI S&P 500	1,250,127	765,298	63.4%	745,771	67.6%	7,465,917	6,054,468	23.3%
EOW2 S&P 500	97,426	82,696	17.8%	78,410	24.3%	632,619	612,992	3.2%
EOW2 EMINI S&P 500	1,223,878	880,255	39.0%	1,269,678	-3.6%	8,051,240	6,327,272	27.2%
EOW4 EMINI S&P 500	1,889,101	1,097,880	72.1%	1,059,400	78.3%	7,834,070	5,707,509	37.3%
FX Futures								
AUSTRALIAN DOLLAR	2,040,177	1,570,822	29.9%	1,897,913	7.5%	16,070,866	12,947,349	24.1%
BRITISH POUND	2,048,867	1,781,226	15.0%	1,744,785	17.4%	16,877,962	15,643,723	7.9%
BRAZIL REAL	77,961	102,141	-23.7%	52,500	48.5%	446,955	319,645	39.8%
CANADIAN DOLLAR	1,477,076	1,057,934	39.6%	1,447,068	2.1%	11,637,008	9,329,887	24.7%
E-MINI EURO FX	114,590	44,092	159.9%	104,763	9.4%	1,065,326	568,294	87.5%
EURO FX	5,245,585	3,507,447	49.6%	4,666,042	12.4%	45,111,651	30,139,179	49.7%
E-MINI JAPANESE YEN	21,579	9,075	137.8%	13,706	57.4%	145,807	86,633	68.3%
JAPANESE YEN	3,410,211	2,335,551	46.0%	2,236,015	52.5%	23,991,830	21,239,706	13.0%
MEXICAN PESO	932,351	868,852	7.3%	856,041	8.9%	7,223,542	6,100,636	18.4%
NEW ZEALND DOLLAR	412,969	267,183	54.6%	461,934	-10.6%	3,385,464	2,066,511	63.8%
NKR/USD CROSS RATE	589	791	-25.5%	379	55.4%	8,133	8,261	-1.5%
RUSSIAN RUBLE	37,473	18,549	102.0%	27,398	36.8%	282,913	174,616	62.0%
S.AFRICAN RAND	11,634	7,032	65.4%	10,052	15.7%	114,415	61,018	87.5%
SWISS FRANC	432,959	758,488	-42.9%	379,791	14.0%	3,752,914	5,501,588	-31.8%
AD/CD CROSS RATES	22	106	-79.2%	9	144.4%	194	644	-69.9%
AD/JY CROSS RATES	5,230	3,239	61.5%	5,090	2.8%	32,915	32,968	-0.2%
AD/NE CROSS RATES	98	184	-46.7%	27	263.0%	471	1,476	-68.1%
BP/JY CROSS RATES	776	881	-11.9%	569	36.4%	9,639	32,456	-70.3%
BP/SF CROSS RATES	48	687	-93.0%	238	-79.8%	1,408	2,547	-44.7%
CD/JY CROSS RATES	8	40	-80.0%	23	-65.2%	165	1,167	-85.9%
EC/AD CROSS RATES	709	386	83.7%	678	4.6%	12,094	7,383	63.8%
EC/CD CROSS RATES	1,970	3,646	-46.0%	878	124.4%	20,343	22,639	-10.1%
EC/NOK CROSS RATES	0	0	0.0%	0	0.0%	737	891	-17.3%
EC/SEK CROSS RATES	272	0	0.0%	486	-44.0%	2,829	5,427	-47.9%
EFX/BP CROSS RATES	50,906	44,828	13.6%	42,244	20.5%	475,560	433,536	9.7%
EFX/JY CROSS RATES	40,454	22,899	76.7%	37,015	9.3%	345,321	326,902	5.6%
EFX/SF CROSS RATES	27,417	16,402	67.2%	24,192	13.3%	252,132	227,183	11.0%
SF/JY CROSS RATES	0	2	-100.0%	0	0.0%	0	16	-100.0%
SKR/USD CROSS RATES	813	791	2.8%	594	36.9%	8,668	6,708	29.2%
CZECK KORUNA (US)	0	5	-100.0%	0	0.0%	0	32	-100.0%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	0	2	-100.0%
HUNGARIAN FORINT (US)	0	44	-100.0%	0	0.0%	2	532	-99.6%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	670	-100.0%
POLISH ZLOTY (US)	135	61	121.3%	136	-0.7%	5,046	16,169	-68.8%
POLISH ZLOTY (EC)	4	0	0.0%	0	0.0%	64	35,025	-99.8%

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FX Futures								
SHEKEL	0	12	-100.0%	0	0.0%	15	5,971	-99.7%
RMB USD	1,095	62	1,666.1%	736	48.8%	3,607	2,397	50.5%
RMB EURO	0	0	0.0%	0	-	0	0	0.0%
KOREAN WON	129	17	658.8%	9	1,333.3%	302	2,057	-85.3%
TURKISH LIRA	3	21	-85.7%	4	-25.0%	115	19,820	-99.4%
TURKISH LIRA (EU)	1	0	0.0%	0	0.0%	7	14,237	-100.0%
E-MICRO EUR/USD	377,280	117,595	220.8%	369,430	2.1%	2,996,089	1,212,344	147.1%
E-MICRO GBP/USD	47,988	27,972	71.6%	44,630	7.5%	344,795	217,392	58.6%
E-MICRO USD/CAD	0	0	0.0%	2	-100.0%	12	2	500.0%
E-MICRO USD/CHF	0	0	0.0%	2	-100.0%	3	4	-25.0%
E-MICRO USD/JPY	5	7	-28.6%	0	0.0%	76	42	81.0%
E-MICRO AUD/USD	58,986	36,851	60.1%	61,792	-4.5%	428,651	270,473	58.5%
MICRO CHF/USD	2,037	3,260	-37.5%	2,090	-2.5%	18,716	32,141	-41.8%
INDIAN RUPEE	13,000	446	2,814.8%	8,577	51.6%	91,067	7,805	1,066.8%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	0.0%	0	0	0.0%
E-MICRO JPY/USD	17,920	8,274	116.6%	7,582	136.3%	105,864	84,311	25.6%
E-MICRO CAD/USD	14,761	16,959	-13.0%	10,512	40.4%	102,493	93,551	9.6%
E-MICRO USD/CNH	2	4	-50.0%	15	-86.7%	291	153	90.2%
CHINESE RENMINBI (CNH)	1,564	441	254.6%	687	127.7%	5,621	5,060	11.1%
USDZAR	103	27	281.5%	69	49.3%	468	1,298	-63.9%
E-MICRO INR/USD	113	1,968	-94.3%	78	44.9%	2,176	27,676	-92.1%
FX Options								
AUSTRALIAN DOLLAR	119,649	102,211	17.1%	158,647	-24.6%	1,056,439	906,981	16.5%
BRITISH POUND	192,129	253,753	-24.3%	149,301	28.7%	1,919,623	1,873,809	2.4%
BRAZIL REAL	0	0	0.0%	0	0.0%	0	10	-100.0%
CANADIAN DOLLAR	155,255	124,086	25.1%	140,779	10.3%	948,943	897,705	5.7%
EURO FX	948,768	608,420	55.9%	843,419	12.5%	8,936,779	3,824,339	133.7%
JAPANESE YEN	303,905	249,857	21.6%	223,687	35.9%	1,887,140	1,690,154	11.7%
MEXICAN PESO	1,586	1,636	-3.1%	1,746	-9.2%	11,676	2,072	463.5%
NEW ZEALND DOLLAR	0	31	-100.0%	0	0.0%	13	697	-98.1%
RUSSIAN RUBLE	0	580	-100.0%	200	-100.0%	200	4,222	-95.3%
SWISS FRANC	6,756	16,344	-58.7%	9,129	-26.0%	117,825	163,316	-27.9%
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)	323	743	-56.5%	517	-37.5%	2,863	8,336	-65.7%
EURO FX (EU)	3,155	14,798	-78.7%	3,726	-15.3%	46,377	50,116	-7.5%
SWISS FRANC (EU)	0	32	-100.0%	0	0.0%	0	1,717	-100.0%
CANADIAN DOLLAR (EU)	94	458	-79.5%	137	-31.4%	1,356	3,554	-61.8%
BRITISH POUND (EU)	1,025	188	445.2%	144	611.8%	5,238	6,552	-20.1%
AUSTRALIAN DLR (EU)	67	125	-46.4%	210	-68.1%	961	1,980	-51.5%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	901,567	1,023,507	-11.9%	1,166,506	-22.7%	8,486,497	9,262,211	-8.4%
FEEDER CATTLE	216,119	223,720	-3.4%	213,709	1.1%	1,606,081	1,342,748	19.6%
LEAN HOGS	640,789	818,841	-21.7%	971,169	-34.0%	6,708,736	7,678,937	-12.6%
LUMBER	20,509	14,977	36.9%	14,253	43.9%	137,159	109,958	24.7%
MILK	16,422	28,532	-42.4%	23,920	-31.3%	189,826	218,375	-13.1%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,197	2,814	49.1%	5,804	-27.7%	29,087	18,922	53.7%
BUTTER CS	2,581	2,480	4.1%	3,711	-30.5%	22,398	22,550	-0.7%
CLASS IV MILK	557	1,128	-50.6%	1,850	-69.9%	6,897	20,913	-67.0%
DRY WHEY	2,136	1,165	83.3%	1,751	22.0%	13,347	8,339	60.1%
GSCI EXCESS RETURN FUT	1,056	1,360	-22.4%	462	128.6%	129,345	101,066	28.0%
GOLDMAN SACHS	33,813	20,228	67.2%	28,286	19.5%	231,129	182,698	26.5%
HDD WEATHER	0	0	0.0%	0	0.0%	2,152	5,039	-57.3%
CDD WEATHER	910	860	5.8%	582	56.4%	5,792	7,197	-19.5%
HDD SEASONAL STRIP	50	0	0.0%	50	0.0%	302	400	-24.5%
CDD SEASONAL STRIP	0	0	0.0%	150	-100.0%	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	0	0.0%	0	0.0%	0	500	-100.0%
HDD EURO SEASONAL STRIP	0	1,000	-100.0%	0	0.0%	100	1,000	-90.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
WKLY AVG TEMP	0	0	0.0%	0	0.0%	0	750	-100.0%
HOUSING INDEX	5	19	-73.7%	5	0.0%	54	101	-46.5%
USD CRUDE PALM OIL	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	7,235	6,046	19.7%	12,008	-39.7%	75,557	36,807	105.3%
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%	52,288	37,044	41.2%
MALAYSIAN PALM SWAP	4,780	5,980	-20.1%	2,732	75.0%	32,692	24,860	31.5%



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Options								
LIVE CATTLE	286,521	378,450	-24.3%	268,167	6.8%	2,217,941	2,682,568	-17.3%
FEEDER CATTLE	37,422	35,195	6.3%	39,376	-5.0%	280,505	206,496	35.8%
LEAN HOGS	215,660	254,262	-15.2%	255,319	-15.5%	1,885,665	2,253,089	-16.3%
LUMBER	1,370	1,036	32.2%	1,500	-8.7%	9,629	9,861	-2.4%
MILK	20,156	28,163	-28.4%	24,613	-18.1%	188,824	215,403	-12.3%
MLK MID	51	58	-12.1%	51	0.0%	279	656	-57.5%
NFD MILK	3,004	1,598	88.0%	6,883	-56.4%	27,040	10,229	164.3%
BUTTER CS	1,579	737	114.2%	1,591	-0.8%	10,264	6,122	67.7%
CLASS IV MILK	33	1,546	-97.9%	379	-91.3%	4,575	16,584	-72.4%
DRY WHEY	62	232	-73.3%	95	-34.7%	2,689	2,348	14.5%
HDD WEATHER	0	0	0.0%	0	0.0%	2,800	4,775	-41.4%
CDD WEATHER	0	0	0.0%	0	0.0%	150	2,100	-92.9%
HDD SEASONAL STRIP	1,000	0	0.0%	0	0.0%	3,000	1,190	152.1%
CDD SEASONAL STRIP	1,000	2,500	-60.0%	0	0.0%	67,000	32,480	106.3%
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	2,500	4,500	-44.4%	0	0.0%	6,500	4,500	44.4%
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	2	0	0.0%	12	-83.3%	81	372	-78.2%
SBIN HURR	0	0	0.0%	0	0.0%	0	0	0.0%
CASH-SETTLED CHEESE	3,145	1,627	93.3%	8,993	-65.0%	43,879	15,384	185.2%
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	0	-	0	0.0%	64	0	-
Ags Futures								
PALM OIL	0	0	-	0	0.0%	0	0	-



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	VOLUME AUG 2015	VOLUME AUG 2014	% CHG	VOLUME JUL 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	51,078,996	47,863,851	6.7%	45,725,034	11.7%	408,623,651	412,162,000	-0.9%
Equity Index Futures	56,526,084	34,210,062	65.2%	39,909,733	41.6%	333,403,586	329,301,076	1.2%
FX Futures	16,927,870	12,637,300	34.0%	14,516,781	16.6%	135,382,742	107,338,153	26.1%
Commodities and Alternative Invest	1,852,726	2,152,657	-13.9%	2,446,948	-24.3%	17,730,843	19,083,823	-7.1%
Foreign Exchange Futures	0	0	-	0	0.0%	64	0	-
Ags Futures	0	0	-	0	0.0%	0	0	-
TOTAL FUTURES	126,385,676	96,863,870	30.5%	102,598,496	23.2%	895,140,886	867,885,052	3.1%
TOTAL OPTIONS GROUP								
Equity Index Options	16,248,340	11,096,304	46.4%	12,872,740	26.2%	93,128,603	78,545,722	18.6%
Interest Rate Options	20,673,333	14,918,345	38.6%	20,390,495	1.4%	154,634,249	132,024,101	17.1%
FX Options	1,732,712	1,373,262	26.2%	1,531,642	13.1%	14,935,433	9,435,560	58.3%
Commodities and Alternative Invest	573,505	709,904	-19.2%	606,979	-5.5%	4,754,821	5,472,692	-13.1%
TOTAL OPTIONS	39,227,890	28,097,815	39.6%	35,401,856	10.8%	267,453,106	225,478,075	18.6%
TOTAL COMBINED								
Interest Rate	71,752,329	62,782,196	14.3%	66,115,529	8.5%	563,257,900	544,186,101	3.5%
Equity Index	72,774,424	45,306,366	60.6%	52,782,473	37.9%	426,532,189	407,846,798	4.6%
FX	18,660,582	14,010,562	33.2%	16,048,423	16.3%	150,318,175	116,773,713	28.7%
Commodities and Alternative Invest	2,426,231	2,862,561	-15.2%	3,053,927	-20.6%	22,485,664	24,556,515	-8.4%
Foreign Exchange	0	0	-	0	0.0%	64	0	-
Ags	0	0	-	0	0.0%	0	0	-
GRAND TOTAL	165,613,566	124,961,685	32.5%	138,000,352	20.0%	1,162,593,992	1,093,363,127	6.3%

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