

## CME Exchange Volume Report - Monthly

	VOLUME SEP 2015	VOLUME SEP 2014	% CHG	VOLUME AUG 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
<b>Interest Rate Futures</b>								
EUROYEN	0	0	0.0%	0	0.0%	0	1	-100.0%
EURODOLLARS	47,750,881	67,835,835	-29.6%	51,075,157	-6.5%	456,330,161	479,982,707	-4.9%
EMINI ED	0	0	0.0%	0	-	0	0	0.0%
1-MONTH EURODOLLAR	3,552	0	0.0%	3,839	-7.5%	47,122	15,127	211.5%
EURO BONDS	0	0	0.0%	0	-	0	0	0.0%
EURO 5YR BUNDLE	0	106	-100.0%	0	0.0%	38	106	-64.2%
2YR BUNDLE	0	181	-100.0%	0	0.0%	595	181	228.7%
3YR BUNDLE	0	228	-100.0%	0	0.0%	168	228	-26.3%
<b>Interest Rate Options</b>								
EURODOLLARS	11,196,359	5,479,371	104.3%	10,428,287	7.4%	81,790,080	29,159,020	180.5%
EURO MIDCURVE	9,099,347	20,545,153	-55.7%	10,245,046	-11.2%	93,139,875	128,889,605	-27.7%
<b>Equity Index Futures</b>								
E-MINI S&P500	48,961,881	40,843,182	19.9%	46,324,580	5.7%	321,584,303	307,642,042	4.5%
S&P 500	469,108	518,784	-9.6%	218,785	114.4%	2,373,259	2,475,016	-4.1%
S&P 600 SMALLCAP EMINI	0	1	-100.0%	0	0.0%	0	57	-100.0%
E-MINI MIDCAP	649,465	618,774	5.0%	498,662	30.2%	4,038,421	3,800,568	6.3%
S&P 400 MIDCAP	0	1,726	-100.0%	0	0.0%	6,922	11,654	-40.6%
S&P 500 GROWTH	95	157	-39.5%	3	3,066.7%	324	618	-47.6%
S&P 500/VALUE	48	395	-87.8%	2	2,300.0%	286	1,190	-76.0%
E-MINI RUSSELL 1000	3	0	-	0	-	3	0	-
E-MINI NASDAQ 100	7,310,059	7,103,693	2.9%	7,432,114	-1.6%	50,795,721	54,134,757	-6.2%
NASDAQ	0	21,924	-100.0%	0	0.0%	91,150	180,523	-49.5%
NIKKEI 225 (\$) STOCK	522,665	454,305	15.0%	448,037	16.7%	3,346,277	3,300,334	1.4%
NIKKEI 225 (YEN) STOCK	1,541,908	983,389	56.8%	1,547,929	-0.4%	10,123,633	8,055,930	25.7%
NASDAQ BIOTECH	340	50	580.0%	150	126.7%	1,598	150	965.3%
S&P MATERIALS SECTOR	5,593	4,959	12.8%	1,777	214.7%	31,894	15,331	108.0%
S&P UTILITIES SECTOR	16,465	14,030	17.4%	11,624	41.6%	102,398	55,286	85.2%
S&P HEALTH CARE SECTOR	17,232	10,327	66.9%	7,792	121.1%	104,587	31,518	231.8%
S&P CONSUMER DSCRTNRY SE	24,544	5,527	344.1%	8,911	175.4%	99,453	25,391	291.7%
S&P TECHNOLOGY SECTOR	9,239	7,026	31.5%	2,837	225.7%	41,546	29,265	42.0%
S&P CONSUMER STAPLES SECT	35,448	13,658	159.5%	5,027	605.2%	114,793	48,914	134.7%
S&P ENERGY SECTOR	10,314	11,542	-10.6%	10,787	-4.4%	64,763	66,280	-2.3%
S&P FINANCIAL SECTOR	13,081	8,374	56.2%	3,798	244.4%	43,205	28,323	52.5%
S&P INDUSTRIAL SECTOR	10,190	7,984	27.6%	2,078	390.4%	32,872	24,873	32.2%
E-MICRO NIFTY	328	0	0.0%	690	-52.5%	1,018	0	0.0%
IBOVESPA INDEX	427	430	-0.7%	501	-14.8%	3,593	3,293	9.1%
E-MINI RUSSELL 1000 GROWTH	3	0	-	0	-	3	0	-
E-MINI RUSSELL 1000 VALUE	3	0	-	0	-	3	0	-



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<b>Equity Index Options</b>								
E-MINI S&P500	6,618,978	5,360,335	23.5%	9,063,177	-27.0%	58,508,305	50,231,759	16.5%
S&P 500	692,592	605,687	14.3%	1,118,805	-38.1%	6,911,744	5,685,105	21.6%
E-MINI MIDCAP	0	41	-100.0%	0	0.0%	28	862	-96.8%
E-MINI NASDAQ 100	77,561	188,677	-58.9%	151,570	-48.8%	1,013,251	2,433,261	-58.4%
NASDAQ	0	22	-100.0%	0	0.0%	30	169	-82.2%
EOM S&P 500	116,887	59,169	97.5%	128,338	-8.9%	961,165	664,748	44.6%
EOM EMINI S&P	1,074,248	1,039,029	3.4%	1,292,619	-16.9%	10,076,401	7,738,691	30.2%
EOW1 S&P 500	37,567	49,571	-24.2%	33,299	12.8%	291,666	391,417	-25.5%
EOW1 EMINI S&P 500	1,414,464	964,309	46.7%	1,250,127	13.1%	8,880,381	7,018,777	26.5%
EOW2 S&P 500	61,866	83,229	-25.7%	97,426	-36.5%	694,485	696,221	-0.2%
EOW2 EMINI S&P 500	1,227,662	949,667	29.3%	1,223,878	0.3%	9,278,902	7,276,939	27.5%
EOW4 EMINI S&P 500	1,142,591	1,011,639	12.9%	1,889,101	-39.5%	8,976,661	6,719,148	33.6%
<b>FX Futures</b>								
AUSTRALIAN DOLLAR	2,130,994	3,057,951	-30.3%	2,040,177	4.5%	18,201,860	16,005,300	13.7%
BRITISH POUND	2,139,467	3,181,236	-32.7%	2,048,867	4.4%	19,017,429	18,824,959	1.0%
BRAZIL REAL	65,563	72,147	-9.1%	77,961	-15.9%	512,518	391,792	30.8%
CANADIAN DOLLAR	1,710,559	1,612,179	6.1%	1,477,076	15.8%	13,347,567	10,942,066	22.0%
E-MINI EURO FX	113,864	91,342	24.7%	114,590	-0.6%	1,179,190	659,636	78.8%
EURO FX	5,468,280	6,106,252	-10.4%	5,245,585	4.2%	50,579,931	36,245,431	39.5%
E-MINI JAPANESE YEN	24,396	23,579	3.5%	21,579	13.1%	170,203	110,212	54.4%
JAPANESE YEN	3,926,654	3,904,594	0.6%	3,410,211	15.1%	27,918,484	25,144,300	11.0%
MEXICAN PESO	1,140,962	1,352,922	-15.7%	932,351	22.4%	8,364,504	7,453,558	12.2%
NEW ZEALND DOLLAR	442,375	540,589	-18.2%	412,969	7.1%	3,827,839	2,607,100	46.8%
NKR/USD CROSS RATE	2,298	1,864	23.3%	589	290.2%	10,431	10,125	3.0%
RUSSIAN RUBLE	29,357	46,050	-36.2%	37,473	-21.7%	312,270	220,666	41.5%
S.AFRICAN RAND	34,200	17,255	98.2%	11,634	194.0%	148,615	78,273	89.9%
SWISS FRANC	433,583	1,121,344	-61.3%	432,959	0.1%	4,186,497	6,622,932	-36.8%
AD/CD CROSS RATES	15	90	-83.3%	22	-31.8%	209	734	-71.5%
AD/JY CROSS RATES	5,767	11,210	-48.6%	5,230	10.3%	38,682	44,178	-12.4%
AD/NE CROSS RATES	27	394	-93.1%	98	-72.4%	498	1,870	-73.4%
BP/JY CROSS RATES	1,245	13,650	-90.9%	776	60.4%	10,884	46,106	-76.4%
BP/SF CROSS RATES	55	1,465	-96.2%	48	14.6%	1,463	4,012	-63.5%
CD/JY CROSS RATES	78	7	1,014.3%	8	875.0%	243	1,174	-79.3%
EC/AD CROSS RATES	5,900	4,358	35.4%	709	732.2%	17,994	11,741	53.3%
EC/CD CROSS RATES	3,561	7,561	-52.9%	1,970	80.8%	23,904	30,200	-20.8%
EC/NOK CROSS RATES	20	50	-60.0%	0	0.0%	757	941	-19.6%
EC/SEK CROSS RATES	1,286	449	186.4%	272	372.8%	4,115	5,876	-30.0%
EFX/BP CROSS RATES	88,369	124,311	-28.9%	50,906	73.6%	563,929	557,847	1.1%
EFX/JY CROSS RATES	64,646	69,363	-6.8%	40,454	59.8%	409,967	396,265	3.5%
EFX/SF CROSS RATES	43,522	61,203	-28.9%	27,417	58.7%	295,654	288,386	2.5%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	0	16	-100.0%
SKR/USD CROSS RATES	2,032	2,221	-8.5%	813	149.9%	10,700	8,929	19.8%
CZECK KORUNA (US)	0	3	-100.0%	0	0.0%	0	35	-100.0%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	0	2	-100.0%
HUNGARIAN FORINT (US)	0	90	-100.0%	0	0.0%	2	622	-99.7%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	670	-100.0%
POLISH ZLOTY (US)	325	889	-63.4%	135	140.7%	5,371	17,058	-68.5%
POLISH ZLOTY (EC)	12	848	-98.6%	4	200.0%	76	35,873	-99.8%

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<b>FX Futures</b>								
SHEKEL	6	0	0.0%	0	0.0%	21	5,971	-99.6%
RMB USD	638	231	176.2%	1,095	-41.7%	4,245	2,628	61.5%
RMB EURO	0	0	0.0%	0	-	0	0	0.0%
KOREAN WON	80	149	-46.3%	129	-38.0%	382	2,206	-82.7%
TURKISH LIRA	0	227	-100.0%	3	-100.0%	115	20,047	-99.4%
TURKISH LIRA (EU)	2	12	-83.3%	1	100.0%	9	14,249	-99.9%
E-MICRO EUR/USD	383,190	160,805	138.3%	377,280	1.6%	3,379,279	1,373,149	146.1%
E-MICRO GBP/USD	43,215	56,756	-23.9%	47,988	-9.9%	388,010	274,148	41.5%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	12	2	500.0%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	3	4	-25.0%
E-MICRO USD/JPY	26	25	4.0%	5	420.0%	102	67	52.2%
E-MICRO AUD/USD	67,600	67,240	0.5%	58,986	14.6%	496,251	337,713	46.9%
MICRO CHF/USD	2,537	4,936	-48.6%	2,037	24.5%	21,253	37,077	-42.7%
INDIAN RUPEE	12,783	844	1,414.6%	13,000	-1.7%	103,850	8,649	1,100.7%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	0.0%	0	0	0.0%
E-MICRO CAD/USD	15,538	37,154	-58.2%	14,761	5.3%	118,031	130,705	-9.7%
USDZAR	12	85	-85.9%	103	-88.3%	480	1,383	-65.3%
E-MICRO JPY/USD	19,316	19,246	0.4%	17,920	7.8%	125,180	103,557	20.9%
E-MICRO USD/CNH	4	7	-42.9%	2	100.0%	295	160	84.4%
E-MICRO INR/USD	112	1,992	-94.4%	113	-0.9%	2,288	29,668	-92.3%
CHINESE RENMINBI (CNH)	2,092	354	491.0%	1,564	33.8%	7,713	5,414	42.5%
<b>FX Options</b>								
AUSTRALIAN DOLLAR	147,106	237,745	-38.1%	119,649	22.9%	1,203,545	1,144,726	5.1%
BRITISH POUND	177,635	489,617	-63.7%	192,129	-7.5%	2,097,258	2,363,426	-11.3%
BRAZIL REAL	0	0	0.0%	0	0.0%	0	10	-100.0%
CANADIAN DOLLAR	109,839	158,511	-30.7%	155,255	-29.3%	1,058,782	1,056,216	0.2%
EURO FX	689,995	1,057,864	-34.8%	948,768	-27.3%	9,626,774	4,882,203	97.2%
JAPANESE YEN	291,394	313,558	-7.1%	303,905	-4.1%	2,178,534	2,003,712	8.7%
MEXICAN PESO	769	1,737	-55.7%	1,586	-51.5%	12,445	3,809	226.7%
NEW ZEALND DOLLAR	0	31	-100.0%	0	0.0%	13	728	-98.2%
RUSSIAN RUBLE	0	2,687	-100.0%	0	0.0%	200	6,909	-97.1%
SWISS FRANC	7,545	34,670	-78.2%	6,756	11.7%	125,370	197,986	-36.7%
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)	719	896	-19.8%	323	122.6%	3,582	9,232	-61.2%
EURO FX (EU)	2,182	15,051	-85.5%	3,155	-30.8%	48,559	65,167	-25.5%
SWISS FRANC (EU)	0	63	-100.0%	0	0.0%	0	1,780	-100.0%
CANADIAN DOLLAR (EU)	10	1,063	-99.1%	94	-89.4%	1,366	4,617	-70.4%
BRITISH POUND (EU)	201	1,058	-81.0%	1,025	-80.4%	5,439	7,610	-28.5%
AUSTRALIAN DLR (EU)	196	195	0.5%	67	192.5%	1,157	2,175	-46.8%

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<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
LIVE CATTLE	1,344,175	1,303,433	3.1%	901,567	49.1%	9,830,672	10,565,644	-7.0%
FEEDER CATTLE	221,822	202,774	9.4%	216,119	2.6%	1,827,903	1,545,522	18.3%
LEAN HOGS	745,310	1,000,387	-25.5%	640,789	16.3%	7,454,046	8,679,324	-14.1%
LUMBER	15,592	11,766	32.5%	20,509	-24.0%	152,751	121,724	25.5%
MILK	19,958	38,651	-48.4%	16,422	21.5%	209,784	257,026	-18.4%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,793	2,636	81.8%	4,197	14.2%	33,880	21,558	57.2%
BUTTER CS	2,027	2,954	-31.4%	2,581	-21.5%	24,425	25,504	-4.2%
CLASS IV MILK	1,691	962	75.8%	557	203.6%	8,588	21,875	-60.7%
DRY WHEY	1,421	1,547	-8.1%	2,136	-33.5%	14,768	9,886	49.4%
GSCI EXCESS RETURN FUT	59,802	46,320	29.1%	1,056	5,563.1%	189,147	147,386	28.3%
GOLDMAN SACHS	32,727	21,945	49.1%	33,813	-3.2%	263,856	204,643	28.9%
HDD WEATHER	4,225	250	1,590.0%	0	0.0%	6,377	5,289	20.6%
CDD WEATHER	200	210	-4.8%	910	-78.0%	5,992	7,407	-19.1%
HDD SEASONAL STRIP	150	0	0.0%	50	200.0%	452	400	13.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	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	0	0.0%	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	3	1	200.0%	5	-40.0%	57	102	-44.1%
USD CRUDE PALM OIL	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	9,932	6,639	49.6%	7,235	37.3%	85,489	43,446	96.8%
OTC SP GSCI ER SWAP	0	0	0.0%	0	0.0%	0	2,058	-100.0%
S&P GSCI ENHANCED ER SWAP	26,144	17,398	50.3%	0	0.0%	78,432	54,442	44.1%
MALAYSIAN PALM SWAP	6,096	6,200	-1.7%	4,780	27.5%	38,788	31,060	24.9%



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<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
LIVE CATTLE	446,859	407,683	9.6%	286,521	56.0%	2,664,800	3,090,251	-13.8%
FEEDER CATTLE	42,297	40,014	5.7%	37,422	13.0%	322,802	246,510	30.9%
LEAN HOGS	210,191	309,706	-32.1%	215,660	-2.5%	2,095,856	2,562,795	-18.2%
LUMBER	958	954	0.4%	1,370	-30.1%	10,587	10,815	-2.1%
MILK	17,817	47,275	-62.3%	20,156	-11.6%	206,641	262,678	-21.3%
MLK MID	83	187	-55.6%	51	62.7%	362	843	-57.1%
NFD MILK	3,008	823	265.5%	3,004	0.1%	30,048	11,052	171.9%
BUTTER CS	870	1,117	-22.1%	1,579	-44.9%	11,134	7,239	53.8%
CLASS IV MILK	1,431	1,440	-0.6%	33	4,236.4%	6,006	18,024	-66.7%
DRY WHEY	132	1,532	-91.4%	62	112.9%	2,821	3,880	-27.3%
HDD WEATHER	0	0	0.0%	0	0.0%	2,800	4,775	-41.4%
CDD WEATHER	0	200	-100.0%	0	0.0%	150	2,300	-93.5%
HDD SEASONAL STRIP	5,500	13,000	-57.7%	1,000	450.0%	8,500	14,190	-40.1%
CDD SEASONAL STRIP	0	0	0.0%	1,000	-100.0%	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	0	3,500	-100.0%	2,500	-100.0%	6,500	8,000	-18.8%
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	60	-100.0%	2	-100.0%	81	432	-81.3%
SBIN HURR	0	0	0.0%	0	0.0%	0	0	0.0%
CASH-SETTLED CHEESE	6,390	5,438	17.5%	3,145	103.2%	50,269	20,822	141.4%
SNOWFALL	0	0	0.0%	0	0.0%	0	200	-100.0%
LN HOGS CSO	0	0	0.0%	0	-	0	0	0.0%
<b>Ags Futures</b>								
PALM OIL	0	0	-	0	0.0%	0	0	-
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	0	-	0	0.0%	64	0	-



## CME Exchange Volume Report - Monthly

	VOLUME SEP 2015	VOLUME SEP 2014	% CHG	VOLUME AUG 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	47,754,433	67,836,350	-29.6%	51,078,996	-6.5%	456,378,084	479,998,350	-4.9%
Equity Index Futures	59,598,439	50,630,237	17.7%	56,526,084	5.4%	393,002,025	379,931,313	3.4%
FX Futures	18,426,563	21,777,529	-15.4%	16,927,870	8.9%	153,809,305	129,115,682	19.1%
Commodities and Alternative Invest	2,496,068	2,664,073	-6.3%	1,852,726	34.7%	20,226,911	21,747,896	-7.0%
Ags Futures	0	0	-	0	0.0%	0	0	-
Foreign Exchange Futures	0	0	-	0	0.0%	64	0	-
<b>TOTAL FUTURES</b>	<b>128,275,503</b>	<b>142,908,189</b>	<b>-10.2%</b>	<b>126,385,676</b>	<b>1.5%</b>	<b>1,023,416,389</b>	<b>1,010,793,241</b>	<b>1.2%</b>
<b>TOTAL OPTIONS GROUP</b>								
Equity Index Options	12,464,416	10,311,375	20.9%	16,248,340	-23.3%	105,593,019	88,857,097	18.8%
Interest Rate Options	20,295,706	26,024,524	-22.0%	20,673,333	-1.8%	174,929,955	158,048,625	10.7%
FX Options	1,427,591	2,314,746	-38.3%	1,732,712	-17.6%	16,363,024	11,750,306	39.3%
Commodities and Alternative Invest	735,536	832,929	-11.7%	573,505	28.3%	5,490,357	6,305,621	-12.9%
<b>TOTAL OPTIONS</b>	<b>34,923,249</b>	<b>39,483,574</b>	<b>-11.5%</b>	<b>39,227,890</b>	<b>-11.0%</b>	<b>302,376,355</b>	<b>264,961,649</b>	<b>14.1%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	68,050,139	93,860,874	-27.5%	71,752,329	-5.2%	631,308,039	638,046,975	-1.1%
Equity Index	72,062,855	60,941,612	18.2%	72,774,424	-1.0%	498,595,044	468,788,410	6.4%
FX	19,854,154	24,092,275	-17.6%	18,660,582	6.4%	170,172,329	140,865,988	20.8%
Commodities and Alternative Invest	3,231,604	3,497,002	-7.6%	2,426,231	33.2%	25,717,268	28,053,517	-8.3%
Ags	0	0	-	0	0.0%	0	0	-
Foreign Exchange	0	0	-	0	0.0%	64	0	-
<b>GRAND TOTAL</b>	<b>163,198,752</b>	<b>182,391,763</b>	<b>-10.5%</b>	<b>165,613,566</b>	<b>-1.5%</b>	<b>1,325,792,744</b>	<b>1,275,754,890</b>	<b>3.9%</b>

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