

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	-

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
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%



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
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%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



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
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%



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
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	-



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
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%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.