

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 DSCRTNRY 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%

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
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%

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 AUG 2015	VOLUME AUG 2014	% CHG	VOLUME JUL 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
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%

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
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%

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
Commodities and Alternative Investments								
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	-



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
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%

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.