



CME Exchange Volume Report - Monthly

	VOLUME OCT 2013	VOLUME OCT 2012	% CHG	VOLUME SEP 2013	% CHG	VOLUME Y.T.D 2013	VOLUME Y.T.D 2012	% CHG
Interest Rate Futures								
EUROYEN	0	0	0.0%	1	-100.0%	1	210	-99.5%
EURODOLLARS	43,321,853	35,652,726	21.5%	51,413,062	-15.7%	436,134,292	373,229,055	16.9%
EMINI ED	0	0	0.0%	0	0.0%	0	0	0.0%
3-MONTH OIS	0	0	0.0%	0	-	0	0	0.0%
1-MONTH EURODOLLAR	993	8,136	-87.8%	235	322.6%	10,662	107,511	-90.1%
SOVEREIGN YIELD FUTURE	0	0	0.0%	0	0.0%	0	83	-100.0%
EURO BONDS	0	0	0.0%	0	0.0%	40	8,661	-99.5%
Interest Rate Options								
EURODOLLARS	4,165,967	1,901,860	119.0%	2,603,303	60.0%	24,254,204	46,499,012	-47.8%
EURO MIDCURVE	10,860,389	7,681,527	41.4%	16,663,170	-34.8%	102,356,552	81,073,305	26.3%
TOMMI MIDCURVE	0	0	0.0%	0	0.0%	0	3,600	-100.0%
EURODOLLAR SPRD OPTIONS	0	0	0.0%	0	-	0	0	0.0%

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Equity Index Futures								
E-MINI S&P500	39,069,172	36,912,374	5.8%	39,752,263	-1.7%	389,573,773	397,318,726	-1.9%
S&P 500	186,798	192,426	-2.9%	584,401	-68.0%	3,455,113	4,030,640	-14.3%
S&P 600 SMALLCAP EMINI	8	0	0.0%	25	-68.0%	318	1,613	-80.3%
E-MINI MSCI EAFE FUT	0	0	0.0%	0	-	0	0	0.0%
E-MINI MSCI	0	0	0.0%	0	-	0	0	0.0%
SPDR-S&P 500	0	0	0.0%	0	-	0	0	0.0%
TRAKRS BXY	0	0	0.0%	0	-	0	0	0.0%
TRAKRS PIMCO	0	0	0.0%	0	-	0	0	0.0%
TRAKRS PIMCO SPTR	0	0	0.0%	0	-	0	0	0.0%
E-MINI MIDCAP	478,458	453,404	5.5%	622,836	-23.2%	4,662,454	5,493,126	-15.1%
S&P 400 MIDCAP	1,416	502	182.1%	3,319	-57.3%	18,201	19,079	-4.6%
S&P 500 GROWTH	81	3	2,600.0%	100	-19.0%	478	378	26.5%
S&P 500/VALUE	105	4	2,525.0%	80	31.3%	481	393	22.4%
IWM-RUSSELL	0	0	0.0%	0	-	0	0	0.0%
E-MINI NASDAQ 100	6,077,152	5,578,557	8.9%	5,210,921	16.6%	50,081,905	52,179,401	-4.0%
NASDAQ	21,573	31,438	-31.4%	19,171	12.5%	202,889	260,833	-22.2%
QQQ-NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	271,826	115,968	134.4%	421,494	-35.5%	4,033,068	1,292,303	212.1%
NIKKEI 225 (YEN) STOCK	896,634	468,989	91.2%	862,662	3.9%	9,909,140	4,704,272	110.6%
S&P FIN SECT INDEX	0	0	0.0%	0	-	0	0	0.0%
S&P MATERIALS SECTOR	705	967	-27.1%	1,711	-58.8%	20,072	15,678	28.0%
S&P UTILITIES SECTOR	3,853	1,074	258.8%	6,708	-42.6%	38,775	20,102	92.9%
S&P HEALTH CARE SECTOR	1,374	962	42.8%	2,969	-53.7%	41,604	18,547	124.3%
S&P CONSUMER DSCRTNRY SE	1,190	823	44.6%	2,607	-54.4%	15,397	10,948	40.6%
S&P TECHNOLOGY SECTOR	5,798	945	513.5%	4,185	38.5%	32,212	19,629	64.1%
S&P CONSUMER STAPLES SECT	2,480	1,818	36.4%	5,325	-53.4%	34,613	18,489	87.2%
S&P ENERGY SECTOR	5,339	1,546	245.3%	4,046	32.0%	68,571	19,490	251.8%
S&P FINANCIAL SECTOR	2,822	2,546	10.8%	5,037	-44.0%	42,722	18,113	135.9%
S&P INDUSTRIAL SECTOR	660	652	1.2%	2,517	-73.8%	19,370	23,851	-18.8%
E-MINI NIFTY	0	0	0.0%	0	0.0%	0	86	-100.0%
E-MICRO NIFTY	0	2	-100.0%	0	0.0%	47	2,936	-98.4%
IBOVESPA INDEX	705	281	150.9%	1,350	-47.8%	27,355	281	9,634.9%
BESPOKE CUSTOM INDEXES	0	0	0.0%	0	0.0%	0	15	-100.0%
Equity Index Options								
E-MINI S&P500	7,147,871	3,546,118	101.6%	4,359,971	63.9%	47,875,820	28,014,375	70.9%
S&P 500	655,331	540,804	21.2%	480,712	36.3%	6,207,916	5,900,318	5.2%
E-MINI MIDCAP	92	1	9,100.0%	109	-15.6%	988	444	122.5%
E-MINI NASDAQ 100	147,433	48,726	202.6%	39,873	269.8%	645,351	649,432	-0.6%
NASDAQ	100	73	37.0%	11	809.1%	356	260	36.9%
EOM S&P 500	43,235	62,209	-30.5%	46,189	-6.4%	692,001	670,746	3.2%
EOM EMINI S&P	596,866	303,503	96.7%	571,441	4.4%	6,059,215	3,734,117	62.3%
EOW1 S&P 500	69,908	8,558	716.9%	52,978	32.0%	250,970	71,865	249.2%
EOW1 EMINI S&P 500	685,102	305,191	124.5%	588,245	16.5%	4,842,615	2,131,980	127.1%
EOW2 S&P 500	116,205	15,905	630.6%	72,197	61.0%	398,150	166,090	139.7%
EOW2 EMINI S&P 500	845,834	358,942	135.6%	458,300	84.6%	4,557,885	2,597,715	75.5%
EOW4 EMINI S&P 500	818,457	436,262	87.6%	597,852	36.9%	4,738,524	2,373,117	99.7%

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FX Futures								
AUSTRALIAN DOLLAR	1,664,349	2,548,247	-34.7%	1,973,798	-15.7%	22,803,557	28,322,146	-19.5%
BRITISH POUND	2,002,016	2,133,263	-6.2%	2,348,215	-14.7%	25,127,374	22,071,808	13.8%
BRAZIL REAL	6,849	19,886	-65.6%	11,503	-40.5%	322,490	130,985	146.2%
CANADIAN DOLLAR	1,077,049	1,713,826	-37.2%	1,256,695	-14.3%	14,986,648	19,800,806	-24.3%
E-MINI EURO FX	79,495	86,605	-8.2%	61,666	28.9%	868,525	863,617	0.6%
EURO FX	3,988,485	5,196,983	-23.3%	4,120,876	-3.2%	53,256,940	57,686,199	-7.7%
E-MINI JAPANESE YEN	13,354	11,489	16.2%	16,027	-16.7%	310,075	92,587	234.9%
JAPANESE YEN	2,564,916	1,912,001	34.1%	3,045,092	-15.8%	37,501,908	18,692,379	100.6%
MEXICAN PESO	715,949	704,046	1.7%	1,100,123	-34.9%	8,916,859	9,471,309	-5.9%
NEW ZEALND DOLLAR	273,006	326,431	-16.4%	298,301	-8.5%	3,108,630	2,983,697	4.2%
NKR/USD CROSS RATE	399	293	36.2%	2,466	-83.8%	11,196	6,907	62.1%
RUSSIAN RUBLE	11,301	10,698	5.6%	29,554	-61.8%	195,815	268,666	-27.1%
S.AFRICAN RAND	3,012	7,606	-60.4%	17,405	-82.7%	122,359	119,134	2.7%
SWISS FRANC	710,987	623,769	14.0%	688,393	3.3%	7,723,560	8,707,228	-11.3%
AD/CD CROSS RATES	98	66	48.5%	90	8.9%	1,014	1,388	-26.9%
AD/JY CROSS RATES	2,824	2,913	-3.1%	2,441	15.7%	24,078	17,583	36.9%
AD/NE CROSS RATES	8	27	-70.4%	122	-93.4%	633	359	76.3%
BP/JY CROSS RATES	2,605	1,909	36.5%	3,721	-30.0%	23,727	23,489	1.0%
BP/SF CROSS RATES	188	107	75.7%	698	-73.1%	2,526	22,183	-88.6%
CD/JY CROSS RATES	163	109	49.5%	91	79.1%	875	1,027	-14.8%
EC/AD CROSS RATES	568	695	-18.3%	1,663	-65.8%	10,298	7,478	37.7%
EC/CD CROSS RATES	335	212	58.0%	1,337	-74.9%	7,327	7,207	1.7%
EC/NOK CROSS RATES	57	217	-73.7%	200	-71.5%	1,715	2,773	-38.2%
EC/SEK CROSS RATES	144	0	0.0%	399	-63.9%	2,730	3,302	-17.3%
EFX/BP CROSS RATES	34,913	34,847	0.2%	73,206	-52.3%	626,858	374,917	67.2%
EFX/JY CROSS RATES	35,852	28,991	23.7%	64,637	-44.5%	794,199	278,001	185.7%
EFX/SF CROSS RATES	24,174	22,415	7.8%	41,679	-42.0%	381,983	267,822	42.6%
SF/JY CROSS RATES	1	278	-99.6%	73	-98.6%	1,913	3,479	-45.0%
SKR/USD CROSS RATES	408	229	78.2%	1,853	-78.0%	11,560	3,799	204.3%
CZECK KORUNA (US)	245	0	0.0%	507	-51.7%	5,577	112	4,879.5%
CZECK KORUNA (EC)	296	0	0.0%	2,547	-88.4%	8,363	6	139,283.3%
HUNGARIAN FORINT (US)	43	45	-4.4%	516	-91.7%	15,438	552	2,696.7%
HUNGARIAN FORINT (EC)	239	0	0.0%	305	-21.6%	19,635	7	280,400.0%
POLISH ZLOTY (US)	517	687	-24.7%	1,952	-73.5%	12,289	12,965	-5.2%
POLISH ZLOTY (EC)	2,478	2,006	23.5%	5,371	-53.9%	35,190	30,154	16.7%
SHEKEL	430	532	-19.2%	704	-38.9%	7,507	7,821	-4.0%
RMB USD	1,207	141	756.0%	722	67.2%	14,260	2,668	434.5%
RMB EURO	0	0	-	0	0.0%	6	0	-
KOREAN WON	463	374	23.8%	580	-20.2%	3,741	6,978	-46.4%
TURKISH LIRA	712	2,139	-66.7%	4,523	-84.3%	39,515	19,873	98.8%
TURKISH LIRA (EU)	3	495	-99.4%	1,937	-99.8%	23,848	23,035	3.5%
E-MICRO EUR/USD	147,173	139,946	5.2%	124,499	18.2%	1,743,036	1,432,568	21.7%
E-MICRO GBP/USD	24,798	33,472	-25.9%	25,988	-4.6%	334,873	327,604	2.2%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	20	1,363	-98.5%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	0	750	-100.0%
E-MICRO USD/JPY	8	40	-80.0%	8	0.0%	91	10,534	-99.1%
E-MICRO AUD/USD	32,187	26,041	23.6%	30,031	7.2%	331,010	208,021	59.1%
EUR/USD REALIZED VOL	0	0	0.0%	0	-	0	0	0.0%
FX\$INDEX	0	0	0.0%	0	-	0	0	0.0%
MICRO CHF/USD	3,108	3,581	-13.2%	4,244	-26.8%	54,371	38,866	39.9%
MICRO CAD/USD	4,203	3,833	9.7%	4,214	-0.3%	49,118	39,101	25.6%
MICRO JYP/USD	11,437	2,436	369.5%	10,190	12.2%	157,376	39,504	298.4%

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FX Futures								
INDIAN RUPEE	8,529	0	-	18,241	-53.2%	155,660	0	-
RMB JY	0	0	0.0%	0	0.0%	0	16	-100.0%
EURO QUARTERLY VARIANCE F	556	0	-	0	-	556	0	-
FCXRX	51	0	-	0	-	51	0	-
FX Options								
AUSTRALIAN DOLLAR	141,699	91,783	54.4%	135,977	4.2%	1,437,815	999,491	43.9%
BRITISH POUND	200,759	60,789	230.3%	155,704	28.9%	1,442,388	514,876	180.1%
CANADIAN DOLLAR	99,693	104,071	-4.2%	78,454	27.1%	894,350	665,660	34.4%
EURO FX	671,221	330,637	103.0%	487,544	37.7%	5,391,009	5,158,846	4.5%
JAPANESE YEN	207,069	112,168	84.6%	208,696	-0.8%	3,144,726	1,052,984	198.6%
MEXICAN PESO	125	0	0.0%	0	0.0%	2,793	750	272.4%
NEW ZEALND DOLLAR	1	9	-88.9%	1	0.0%	62	9	588.9%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	1,186	0	0.0%
SWISS FRANC	17,693	2,425	629.6%	18,881	-6.3%	145,836	58,855	147.8%
EFX/BP CROSS RATES	0	0	0.0%	0	0.0%	0	2,188	-100.0%
EFX/JY CROSS RATES	0	0	-	0	0.0%	2,502	0	-
EFX/SF CROSS RATES	0	0	0.0%	0	0.0%	0	6,248	-100.0%
JAPANESE YEN (EU)	2,151	195	1,003.1%	1,773	21.3%	30,286	3,163	857.5%
EURO FX (EU)	8,274	3,932	110.4%	6,314	31.0%	62,481	42,801	46.0%
SWISS FRANC (EU)	358	385	-7.0%	583	-38.6%	5,634	1,627	246.3%
CANADIAN DOLLAR (EU)	893	3,975	-77.5%	2,073	-56.9%	12,294	20,606	-40.3%
BRITISH POUND (EU)	4,082	1,072	280.8%	4,883	-16.4%	27,010	6,583	310.3%
AUSTRALIAN DLR (EU)	2,975	380	682.9%	1,567	89.9%	13,642	1,975	590.7%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,040,245	977,181	6.5%	972,498	7.0%	10,719,926	11,930,223	-10.1%
FEEDER CATTLE	151,256	136,288	11.0%	125,003	21.0%	1,434,342	1,586,612	-9.6%
LEAN HOGS	861,514	869,169	-0.9%	1,155,621	-25.5%	9,780,480	9,852,408	-0.7%
PORK BELLIES	0	0	0.0%	0	-	0	0	0.0%
LUMBER	17,021	31,797	-46.5%	19,271	-11.7%	217,449	268,472	-19.0%
WOOD PULP	0	0	0.0%	0	0.0%	0	0	0.0%
MILK	24,806	25,021	-0.9%	19,519	27.1%	242,120	254,016	-4.7%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	1,793	292	514.0%	1,002	78.9%	8,206	5,066	62.0%
BUTTER CS	2,795	958	191.8%	1,821	53.5%	22,069	14,532	51.9%
CLASS IV MILK	2,845	658	332.4%	2,123	34.0%	11,947	2,122	463.0%
DRY WHEY	881	468	88.2%	1,021	-13.7%	10,014	9,750	2.7%
GSCI EXCESS RETURN FUT	2,489	1,740	43.0%	4,454	-44.1%	11,479	14,388	-20.2%
GOLDMAN SACHS	20,184	23,072	-12.5%	23,973	-15.8%	260,381	245,285	6.2%
HDD WEATHER	4,263	2,575	65.6%	1,900	124.4%	14,250	8,933	59.5%
CDD WEATHER	1,500	0	0.0%	1,873	-19.9%	15,924	16,305	-2.3%
HDD SEASONAL STRIP	250	0	0.0%	300	-16.7%	550	850	-35.3%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	3,550	2,121	67.4%
HDD WEATHER EUROPEAN	0	1,150	-100.0%	0	0.0%	3,300	4,375	-24.6%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	3,550	0	0.0%
HDD EURO SEASONAL STRIP	1,000	0	0.0%	0	0.0%	1,000	300	233.3%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	50	0	-
WKLY AVG TEMP	0	950	-100.0%	1,150	-100.0%	9,900	4,150	138.6%
HOUSING INDEX	68	20	240.0%	29	134.5%	200	337	-40.7%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	0	0.0%
HARD WOOD PULP	0	0	0.0%	0	-	0	0	0.0%
USD CRUDE PALM OIL	0	30	-100.0%	0	0.0%	1,080	278	288.5%
CASH-SETTLED CHEESE	3,336	1,495	123.1%	2,175	53.4%	31,230	24,967	25.1%
OTC SP GSCI ER SWAP	0	1,738	-100.0%	0	0.0%	3,281	22,375	-85.3%
OTC SP GSCI ER 3MTH SWAP	0	0	0.0%	0	0.0%	0	27,234	-100.0%
SEAS SNOWFALL	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	16,248	1,194	1,260.8%
MALAYSIAN PALM SWAP	3,000	0	-	2,280	31.6%	9,300	0	-

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	238,381	216,209	10.3%	206,291	15.6%	2,297,776	2,621,447	-12.3%
FEEDER CATTLE	21,690	11,036	96.5%	13,979	55.2%	177,542	198,784	-10.7%
LEAN HOGS	187,564	132,767	41.3%	156,841	19.6%	1,338,028	1,341,327	-0.2%
LUMBER	1,917	751	155.3%	1,767	8.5%	13,063	6,597	98.0%
MILK	22,399	20,181	11.0%	15,073	48.6%	213,946	238,489	-10.3%
MLK MID	98	91	7.7%	192	-49.0%	718	1,438	-50.1%
NFD MILK	1,899	246	672.0%	420	352.1%	5,060	2,802	80.6%
BUTTER CS	1,033	1,043	-1.0%	443	133.2%	12,060	5,108	136.1%
CLASS IV MILK	5,260	176	2,888.6%	2,013	161.3%	16,536	2,347	604.6%
DRY WHEY	412	71	480.3%	28	1,371.4%	2,578	1,254	105.6%
HDD WEATHER	0	0	0.0%	1,000	-100.0%	2,616	9,950	-73.7%
CDD WEATHER	0	0	0.0%	200	-100.0%	6,950	10,785	-35.6%
HDD SEASONAL STRIP	18,375	18,000	2.1%	8,000	129.7%	34,750	43,435	-20.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	39,060	35,800	9.1%
HDD WEATHER EUROPEAN	0	500	-100.0%	0	0.0%	1,000	1,000	0.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HDD EURO SEASONAL STRIP	7,000	2,500	180.0%	2,500	180.0%	10,000	12,500	-20.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	1,500	0	0.0%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	5,614	-100.0%
SBIN M HURR	0	0	0.0%	0	0.0%	0	0	0.0%
SBIN M HURR EVENT2	0	0	0.0%	0	0.0%	0	500	-100.0%
LV CATL CSO	0	271	-100.0%	0	0.0%	856	2,433	-64.8%
SBIN HURR	0	0	0.0%	0	0.0%	750	4,000	-81.3%
CASH-SETTLED CHEESE	1,451	1,233	17.7%	525	176.4%	21,203	12,094	75.3%
SEAS SNOWFALL	0	0	0.0%	0	0.0%	0	0	0.0%
SNOWFALL	0	0	0.0%	0	0.0%	0	0	0.0%
LN HOGS CSO	0	75	-100.0%	0	0.0%	122	630	-80.6%

CME Exchange Volume Report - Monthly

	VOLUME OCT 2013	VOLUME OCT 2012	% CHG	VOLUME SEP 2013	% CHG	VOLUME Y.T.D 2013	VOLUME Y.T.D 2012	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	43,322,846	35,660,862	21.5%	51,413,298	-15.7%	436,144,995	373,345,520	16.8%
Equity Index Futures	47,028,149	43,765,281	7.5%	47,513,727	-1.0%	462,278,558	465,468,929	-0.7%
FX Futures	13,452,188	15,603,926	-13.8%	15,399,403	-12.6%	180,158,903	172,434,773	4.5%
Commodities and Alternative Invest	2,139,246	2,074,602	3.1%	2,336,013	-8.4%	22,831,826	24,296,293	-6.0%
TOTAL FUTURES	105,942,429	97,104,671	9.1%	116,662,441	-9.2%	1,101,414,282	1,035,545,515	6.4%
TOTAL OPTIONS GROUP								
Equity Index Options	11,126,434	5,626,292	97.8%	7,267,878	53.1%	76,269,791	46,310,459	64.7%
Interest Rate Options	15,026,356	9,583,387	56.8%	19,266,473	-22.0%	126,610,756	127,575,917	-0.8%
FX Options	1,356,993	711,821	90.6%	1,102,450	23.1%	12,614,014	8,536,662	47.8%
Commodities and Alternative Invest	507,479	405,150	25.3%	409,272	24.0%	4,196,114	4,558,334	-7.9%
TOTAL OPTIONS	28,017,262	16,326,650	71.6%	28,046,073	-0.1%	219,690,675	186,981,372	17.5%
TOTAL COMBINED								
Interest Rate	58,349,202	45,244,249	29.0%	70,679,771	-17.4%	562,755,751	500,921,437	12.3%
Equity Index	58,154,583	49,391,573	17.7%	54,781,605	6.2%	538,548,349	511,779,388	5.2%
FX	14,809,181	16,315,747	-9.2%	16,501,853	-10.3%	192,772,917	180,971,435	6.5%
Commodities and Alternative Invest	2,646,725	2,479,752	6.7%	2,745,285	-3.6%	27,027,940	28,854,627	-6.3%
GRAND TOTAL	133,959,691	113,431,321	18.1%	144,708,514	-7.4%	1,321,104,957	1,222,526,887	8.1%