

CME Exchange Volume Report - Monthly

	VOLUME NOV 2013	VOLUME NOV 2012	% CHG	VOLUME OCT 2013	% CHG	VOLUME Y.T.D 2013	VOLUME Y.T.D 2012	% CHG
Interest Rate Futures								
EUROYEN	0	0	0.0%	0	0.0%	1	210	-99.5%
EURODOLLARS	39,422,489	26,998,596	46.0%	43,321,853	-9.0%	475,556,781	400,227,651	18.8%
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	700	2,804	-75.0%	993	-29.5%	11,362	110,315	-89.7%
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	1,970,896	999,436	97.2%	4,165,967	-52.7%	26,225,100	47,498,448	-44.8%
EURO MIDCURVE	7,711,622	5,500,610	40.2%	10,860,389	-29.0%	110,068,174	86,573,915	27.1%
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	28,689,203	39,527,688	-27.4%	39,069,172	-26.6%	418,262,976	436,846,414	-4.3%
S&P 500	136,416	257,122	-46.9%	186,798	-27.0%	3,591,529	4,287,762	-16.2%
S&P 600 SMALLCAP EMINI	13	8	62.5%	8	62.5%	331	1,621	-79.6%
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	338,633	431,072	-21.4%	478,458	-29.2%	5,001,087	5,924,198	-15.6%
S&P 400 MIDCAP	406	3,289	-87.7%	1,416	-71.3%	18,607	22,368	-16.8%
S&P 500 GROWTH	3	3	0.0%	81	-96.3%	481	381	26.2%
S&P 500/VALUE	2	26	-92.3%	105	-98.1%	483	419	15.3%
IWM-RUSSELL	0	0	0.0%	0	-	0	0	0.0%
E-MINI NASDAQ 100	4,280,852	5,845,315	-26.8%	6,077,152	-29.6%	54,362,757	58,024,716	-6.3%
NASDAQ	10,037	41,749	-76.0%	21,573	-53.5%	212,926	302,582	-29.6%
QQQ-NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	250,108	131,385	90.4%	271,826	-8.0%	4,283,176	1,423,688	200.9%
NIKKEI 225 (YEN) STOCK	915,398	533,510	71.6%	896,634	2.1%	10,824,538	5,237,782	106.7%
S&P FIN SECT INDEX	0	0	0.0%	0	-	0	0	0.0%
S&P MATERIALS SECTOR	614	1,124	-45.4%	705	-12.9%	20,686	16,802	23.1%
S&P UTILITIES SECTOR	2,473	1,672	47.9%	3,853	-35.8%	41,248	21,774	89.4%
S&P HEALTH CARE SECTOR	532	937	-43.2%	1,374	-61.3%	42,136	19,484	116.3%
S&P CONSUMER DSCRTNRY SE	2,188	1,057	107.0%	1,190	83.9%	17,585	12,005	46.5%
S&P TECHNOLOGY SECTOR	1,694	1,359	24.7%	5,798	-70.8%	33,906	20,988	61.5%
S&P CONSUMER STAPLES SECT	1,626	794	104.8%	2,480	-34.4%	36,239	19,283	87.9%
S&P ENERGY SECTOR	7,089	1,347	426.3%	5,339	32.8%	75,660	20,837	263.1%
S&P FINANCIAL SECTOR	865	1,733	-50.1%	2,822	-69.3%	43,587	19,846	119.6%
S&P INDUSTRIAL SECTOR	1,478	438	237.4%	660	123.9%	20,848	24,289	-14.2%
E-MINI NIFTY	0	0	0.0%	0	0.0%	0	86	-100.0%
E-MICRO NIFTY	0	0	0.0%	0	0.0%	47	2,936	-98.4%
IBOVESPA INDEX	622	1,624	-61.7%	705	-11.8%	27,977	1,905	1,368.6%
BESPOKE CUSTOM INDEXES	0	0	0.0%	0	0.0%	0	15	-100.0%
Equity Index Options								
E-MINI S&P500	4,289,181	4,215,347	1.8%	7,147,871	-40.0%	52,165,001	32,229,722	61.9%
S&P 500	391,826	590,123	-33.6%	655,331	-40.2%	6,599,742	6,490,441	1.7%
E-MINI MIDCAP	207	12	1,625.0%	92	125.0%	1,195	456	162.1%
E-MINI NASDAQ 100	112,627	60,352	86.6%	147,433	-23.6%	757,978	709,784	6.8%
NASDAQ	21	17	23.5%	100	-79.0%	377	277	36.1%
EOM S&P 500	74,595	57,281	30.2%	43,235	72.5%	766,596	728,027	5.3%
EOM EMINI S&P	725,133	729,421	-0.6%	596,866	21.5%	6,784,348	4,463,538	52.0%
EOW1 S&P 500	39,153	5,092	668.9%	69,908	-44.0%	290,123	76,957	277.0%
EOW1 EMINI S&P 500	399,968	280,605	42.5%	685,102	-41.6%	5,242,583	2,412,585	117.3%
EOW2 S&P 500	69,991	13,975	400.8%	116,205	-39.8%	468,141	180,065	160.0%
EOW2 EMINI S&P 500	494,513	535,281	-7.6%	845,834	-41.5%	5,052,398	3,132,996	61.3%
EOW4 EMINI S&P 500	515,709	349,984	47.4%	818,457	-37.0%	5,254,233	2,723,101	93.0%

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FX Futures								
AUSTRALIAN DOLLAR	1,713,445	2,287,735	-25.1%	1,664,349	2.9%	24,517,002	30,609,881	-19.9%
BRITISH POUND	1,936,850	1,941,878	-0.3%	2,002,016	-3.3%	27,064,224	24,013,686	12.7%
BRAZIL REAL	18,364	15,907	15.4%	6,849	168.1%	340,854	146,892	132.0%
CANADIAN DOLLAR	986,034	1,467,787	-32.8%	1,077,049	-8.5%	15,972,682	21,268,593	-24.9%
E-MINI EURO FX	76,181	71,919	5.9%	79,495	-4.2%	944,706	935,536	1.0%
EURO FX	4,047,679	5,281,071	-23.4%	3,988,485	1.5%	57,304,619	62,967,270	-9.0%
E-MINI JAPANESE YEN	11,969	15,063	-20.5%	13,354	-10.4%	322,044	107,650	199.2%
JAPANESE YEN	2,379,803	2,189,397	8.7%	2,564,916	-7.2%	39,881,711	20,881,776	91.0%
MEXICAN PESO	599,720	812,488	-26.2%	715,949	-16.2%	9,516,579	10,283,797	-7.5%
NEW ZEALND DOLLAR	251,691	337,555	-25.4%	273,006	-7.8%	3,360,321	3,321,252	1.2%
NKR/USD CROSS RATE	1,136	257	342.0%	399	184.7%	12,332	7,164	72.1%
RUSSIAN RUBLE	29,896	17,208	73.7%	11,301	164.5%	225,711	285,874	-21.0%
S.AFRICAN RAND	5,413	12,300	-56.0%	3,012	79.7%	127,772	131,434	-2.8%
SWISS FRANC	632,555	599,486	5.5%	710,987	-11.0%	8,356,115	9,306,714	-10.2%
AD/CD CROSS RATES	105	10	950.0%	98	7.1%	1,119	1,398	-20.0%
AD/JY CROSS RATES	2,129	1,364	56.1%	2,824	-24.6%	26,207	18,947	38.3%
AD/NE CROSS RATES	18	150	-88.0%	8	125.0%	651	509	27.9%
BP/JY CROSS RATES	3,081	3,798	-18.9%	2,605	18.3%	26,808	27,287	-1.8%
BP/SF CROSS RATES	223	65	243.1%	188	18.6%	2,749	22,248	-87.6%
CD/JY CROSS RATES	158	361	-56.2%	163	-3.1%	1,033	1,388	-25.6%
EC/AD CROSS RATES	413	800	-48.4%	568	-27.3%	10,711	8,278	29.4%
EC/CD CROSS RATES	328	289	13.5%	335	-2.1%	7,655	7,496	2.1%
EC/NOK CROSS RATES	172	124	38.7%	57	201.8%	1,887	2,897	-34.9%
EC/SEK CROSS RATES	103	0	0.0%	144	-28.5%	2,833	3,302	-14.2%
EFX/BP CROSS RATES	41,112	30,410	35.2%	34,913	17.8%	667,970	405,327	64.8%
EFX/JY CROSS RATES	41,058	38,834	5.7%	35,852	14.5%	835,257	316,835	163.6%
EFX/SF CROSS RATES	13,591	18,815	-27.8%	24,174	-43.8%	395,574	286,637	38.0%
SF/JY CROSS RATES	12	201	-94.0%	1	1,100.0%	1,925	3,680	-47.7%
SKR/USD CROSS RATES	785	227	245.8%	408	92.4%	12,345	4,026	206.6%
CZECK KORUNA (US)	0	0	0.0%	245	-100.0%	5,577	112	4,879.5%
CZECK KORUNA (EC)	0	0	0.0%	296	-100.0%	8,363	6	139,283.3%
HUNGARIAN FORINT (US)	27	77	-64.9%	43	-37.2%	15,465	629	2,358.7%
HUNGARIAN FORINT (EC)	93	0	0.0%	239	-61.1%	19,728	7	281,728.6%
POLISH ZLOTY (US)	3,159	2,016	56.7%	517	511.0%	15,448	14,981	3.1%
POLISH ZLOTY (EC)	1,522	3,951	-61.5%	2,478	-38.6%	36,712	34,105	7.6%
SHEKEL	524	457	14.7%	430	21.9%	8,031	8,278	-3.0%
RMB USD	1,552	1,008	54.0%	1,207	28.6%	15,812	3,676	330.1%
RMB EURO	0	0	-	0	0.0%	6	0	-
KOREAN WON	681	180	278.3%	463	47.1%	4,422	7,158	-38.2%
TURKISH LIRA	2,975	5,488	-45.8%	712	317.8%	42,490	25,361	67.5%
TURKISH LIRA (EU)	601	1,883	-68.1%	3	19,933.3%	24,449	24,918	-1.9%
E-MICRO EUR/USD	140,379	122,870	14.3%	147,173	-4.6%	1,883,415	1,555,438	21.1%
E-MICRO GBP/USD	28,140	20,196	39.3%	24,798	13.5%	363,013	347,800	4.4%
E-MICRO USD/CAD	0	2	-100.0%	0	0.0%	20	1,365	-98.5%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	0	750	-100.0%
E-MICRO USD/JPY	2	31	-93.5%	8	-75.0%	93	10,565	-99.1%
E-MICRO AUD/USD	30,439	18,341	66.0%	32,187	-5.4%	361,449	226,362	59.7%
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	3,358	3,104	8.2%	3,108	8.0%	57,729	41,970	37.5%
MICRO CAD/USD	4,874	3,046	60.0%	4,203	16.0%	53,992	42,147	28.1%
MICRO JYP/USD	9,083	2,851	218.6%	11,437	-20.6%	166,459	42,355	293.0%

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FX Futures								
INDIAN RUPEE	6,235	0	-	8,529	-26.9%	161,895	0	-
RMB JY	0	0	0.0%	0	0.0%	0	16	-100.0%
FCXRX	158	0	-	51	209.8%	209	0	-
EURO QUARTERLY VARIANCE FI	0	0	-	556	-100.0%	556	0	-
FX Options								
AUSTRALIAN DOLLAR	158,715	113,512	39.8%	141,699	12.0%	1,596,530	1,113,003	43.4%
BRITISH POUND	213,424	72,196	195.6%	200,759	6.3%	1,655,812	587,072	182.0%
CANADIAN DOLLAR	93,036	69,362	34.1%	99,693	-6.7%	987,386	735,022	34.3%
EURO FX	550,675	479,567	14.8%	671,221	-18.0%	5,941,684	5,638,413	5.4%
JAPANESE YEN	286,560	183,079	56.5%	207,069	38.4%	3,431,286	1,236,063	177.6%
MEXICAN PESO	50	0	0.0%	125	-60.0%	2,843	750	279.1%
NEW ZEALND DOLLAR	0	1	-100.0%	1	-100.0%	62	10	520.0%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	1,186	0	0.0%
SWISS FRANC	16,527	3,151	424.5%	17,693	-6.6%	162,363	62,006	161.9%
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)	1,246	614	102.9%	2,151	-42.1%	31,532	3,777	734.8%
EURO FX (EU)	6,326	5,139	23.1%	8,274	-23.5%	68,807	47,940	43.5%
SWISS FRANC (EU)	384	181	112.2%	358	7.3%	6,018	1,808	232.9%
CANADIAN DOLLAR (EU)	1,838	6,280	-70.7%	893	105.8%	14,132	26,886	-47.4%
BRITISH POUND (EU)	1,381	1,734	-20.4%	4,082	-66.2%	28,391	8,317	241.4%
AUSTRALIAN DLR (EU)	322	745	-56.8%	2,975	-89.2%	13,964	2,720	413.4%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	986,872	1,090,356	-9.5%	1,040,245	-5.1%	11,706,798	13,020,579	-10.1%
FEEDER CATTLE	112,137	87,088	28.8%	151,256	-25.9%	1,546,479	1,673,700	-7.6%
LEAN HOGS	833,759	949,221	-12.2%	861,514	-3.2%	10,614,239	10,801,629	-1.7%
PORK BELLIES	0	0	0.0%	0	-	0	0	0.0%
LUMBER	11,100	24,513	-54.7%	17,021	-34.8%	228,549	292,985	-22.0%
WOOD PULP	0	0	0.0%	0	0.0%	0	0	0.0%
MILK	21,210	22,239	-4.6%	24,806	-14.5%	263,330	276,255	-4.7%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	1,487	129	1,052.7%	1,793	-17.1%	9,693	5,195	86.6%
BUTTER CS	1,912	1,659	15.3%	2,795	-31.6%	23,981	16,191	48.1%
CLASS IV MILK	2,892	409	607.1%	2,845	1.7%	14,839	2,531	486.3%
DRY WHEY	571	937	-39.1%	881	-35.2%	10,585	10,687	-1.0%
GSCI EXCESS RETURN FUT	170	1,088	-84.4%	2,489	-93.2%	11,649	15,476	-24.7%
GOLDMAN SACHS	22,598	23,289	-3.0%	20,184	12.0%	282,979	268,574	5.4%
HDD WEATHER	7,160	2,110	239.3%	4,263	68.0%	21,410	11,043	93.9%
CDD WEATHER	0	0	0.0%	1,500	-100.0%	15,924	16,305	-2.3%
HDD SEASONAL STRIP	0	0	0.0%	250	-100.0%	550	850	-35.3%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	3,550	2,121	67.4%
HDD WEATHER EUROPEAN	300	1,300	-76.9%	0	0.0%	3,600	5,675	-36.6%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	3,550	0	0.0%
HDD EURO SEASONAL STRIP	0	1,500	-100.0%	1,000	-100.0%	1,000	1,800	-44.4%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	50	0	-
WKLY AVG TEMP	100	0	0.0%	0	0.0%	10,000	4,150	141.0%
HOUSING INDEX	23	2	1,050.0%	68	-66.2%	223	339	-34.2%
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	25	-100.0%	0	0.0%	1,080	303	256.4%
CASH-SETTLED CHEESE	1,833	2,112	-13.2%	3,336	-45.1%	33,063	27,079	22.1%
OTC SP GSCI ER SWAP	0	1,952	-100.0%	0	0.0%	3,281	24,327	-86.5%
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	3,538	-100.0%	0	0.0%	16,248	4,732	243.4%
MALAYSIAN PALM SWAP	2,760	0	-	3,000	-8.0%	12,060	0	-

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Options								
LIVE CATTLE	233,766	214,479	9.0%	238,381	-1.9%	2,531,542	2,835,926	-10.7%
FEEDER CATTLE	19,543	9,015	116.8%	21,690	-9.9%	197,085	207,799	-5.2%
LEAN HOGS	130,240	148,602	-12.4%	187,564	-30.6%	1,468,268	1,489,929	-1.5%
LUMBER	1,167	562	107.7%	1,917	-39.1%	14,230	7,159	98.8%
MILK	15,824	19,931	-20.6%	22,399	-29.4%	229,770	258,420	-11.1%
MLK MID	150	142	5.6%	98	53.1%	868	1,580	-45.1%
NFD MILK	679	126	438.9%	1,899	-64.2%	5,739	2,928	96.0%
BUTTER CS	1,119	260	330.4%	1,033	8.3%	13,179	5,368	145.5%
CLASS IV MILK	4,062	318	1,177.4%	5,260	-22.8%	20,598	2,665	672.9%
DRY WHEY	521	42	1,140.5%	412	26.5%	3,099	1,296	139.1%
HDD WEATHER	2,010	2,800	-28.2%	0	0.0%	4,626	12,750	-63.7%
CDD WEATHER	0	0	0.0%	0	0.0%	6,950	10,785	-35.6%
HDD SEASONAL STRIP	1,760	35	4,928.6%	18,375	-90.4%	36,510	43,470	-16.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	39,060	35,800	9.1%
HDD WEATHER EUROPEAN	0	0	0.0%	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	500	14,500	-96.6%	7,000	-92.9%	10,500	27,000	-61.1%
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	235	-100.0%	0	0.0%	856	2,668	-67.9%
SBIN HURR	0	0	0.0%	0	0.0%	750	4,000	-81.3%
CASH-SETTLED CHEESE	2,262	1,566	44.4%	1,451	55.9%	23,465	13,660	71.8%
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	0	0.0%	0	0.0%	122	630	-80.6%



CME Exchange Volume Report - Monthly

	VOLUME NOV 2013	VOLUME NOV 2012	% CHG	VOLUME OCT 2013	% CHG	VOLUME Y.T.D 2013	VOLUME Y.T.D 2012	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	39,423,189	27,001,400	46.0%	43,322,846	-9.0%	475,568,184	400,346,920	18.8%
Equity Index Futures	34,640,252	46,783,252	-26.0%	47,028,149	-26.3%	496,918,810	512,252,181	-3.0%
FX Futures	13,027,826	15,331,000	-15.0%	13,452,188	-3.2%	193,186,729	187,765,773	2.9%
Commodities and Alternative Invest	2,006,884	2,213,467	-9.3%	2,139,246	-6.2%	24,838,710	26,509,760	-6.3%
TOTAL FUTURES	89,098,151	91,329,119	-2.4%	105,942,429	-15.9%	1,190,512,433	1,126,874,634	5.6%
TOTAL OPTIONS GROUP								
Equity Index Options	7,112,924	6,837,490	4.0%	11,126,434	-36.1%	83,382,715	53,147,949	56.9%
Interest Rate Options	9,682,518	6,500,046	49.0%	15,026,356	-35.6%	136,293,274	134,075,963	1.7%
FX Options	1,330,484	935,561	42.2%	1,356,993	-2.0%	13,944,498	9,472,223	47.2%
Commodities and Alternative Invest	413,603	412,613	0.2%	507,479	-18.5%	4,609,717	4,970,947	-7.3%
TOTAL OPTIONS	18,539,529	14,685,710	26.2%	28,017,262	-33.8%	238,230,204	201,667,082	18.1%
TOTAL COMBINED								
Interest Rate	49,105,707	33,501,446	46.6%	58,349,202	-15.8%	611,861,458	534,422,883	14.5%
Equity Index	41,753,176	53,620,742	-22.1%	58,154,583	-28.2%	580,301,525	565,400,130	2.6%
FX	14,358,310	16,266,561	-11.7%	14,809,181	-3.0%	207,131,227	197,237,996	5.0%
Commodities and Alternative Invest	2,420,487	2,626,080	-7.8%	2,646,725	-8.5%	29,448,427	31,480,707	-6.5%
GRAND TOTAL	107,637,680	106,014,829	1.5%	133,959,691	-19.6%	1,428,742,637	1,328,541,716	7.5%

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.