



CME Exchange Volume Report - Monthly

	VOLUME OCT 2014	VOLUME OCT 2013	% CHG	VOLUME SEP 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
Interest Rate Futures								
EUROYEN	0	0	0.0%	0	0.0%	1	1	0.0%
EURODOLLARS	86,823,178	43,321,853	100.4%	67,835,835	28.0%	566,805,885	436,134,292	30.0%
EMINI ED	0	0	0.0%	0	0.0%	0	0	0.0%
1-MONTH EURODOLLAR	2,736	993	175.5%	0	0.0%	17,863	10,662	67.5%
SOVEREIGN YIELD FUTURE	0	0	0.0%	0	-	0	0	0.0%
EURO BONDS	0	0	0.0%	0	0.0%	0	40	-100.0%
EURO 5YR BUNDLE	10	0	-	106	-90.6%	116	0	-
2YR BUNDLE	755	0	-	181	317.1%	936	0	-
3YR BUNDLE	441	0	-	228	93.4%	669	0	-
Interest Rate Options								
EURODOLLARS	7,812,582	4,165,967	87.5%	5,479,371	42.6%	36,971,602	24,254,204	52.4%
EURO MIDCURVE	20,498,158	10,860,389	88.7%	20,545,153	-0.2%	149,387,763	102,356,552	45.9%
TOMMI MIDCURVE	0	0	0.0%	0	-	0	0	0.0%
Equity Index Futures								
E-MINI S&P500	54,465,076	39,069,172	39.4%	40,843,182	33.4%	362,107,118	389,573,773	-7.1%
S&P 500	229,310	186,798	22.8%	518,784	-55.8%	2,704,326	3,455,113	-21.7%
S&P 600 SMALLCAP EMINI	0	8	-100.0%	1	-100.0%	57	318	-82.1%
E-MINI MIDCAP	648,830	478,458	35.6%	618,774	4.9%	4,449,398	4,662,454	-4.6%
S&P 400 MIDCAP	6,111	1,416	331.6%	1,726	254.1%	17,765	18,201	-2.4%
S&P 500 GROWTH	6	81	-92.6%	157	-96.2%	624	478	30.5%
S&P 500/VALUE	6	105	-94.3%	395	-98.5%	1,196	481	148.6%
E-MINI NASDAQ 100	10,105,462	6,077,152	66.3%	7,103,693	42.3%	64,240,219	50,081,905	28.3%
NASDAQ	20,996	21,573	-2.7%	21,924	-4.2%	201,519	202,889	-0.7%
NIKKEI 225 (\$) STOCK	553,440	271,826	103.6%	454,305	21.8%	3,853,774	4,033,068	-4.4%
NIKKEI 225 (YEN) STOCK	1,736,500	896,634	93.7%	983,389	76.6%	9,792,430	9,909,140	-1.2%
NASDAQ BIOTECH	0	0	-	50	-100.0%	150	0	-
S&P MATERIALS SECTOR	5,372	705	662.0%	4,959	8.3%	20,703	20,072	3.1%
S&P UTILITIES SECTOR	6,830	3,853	77.3%	14,030	-51.3%	62,116	38,775	60.2%
S&P HEALTH CARE SECTOR	6,290	1,374	357.8%	10,327	-39.1%	37,808	41,604	-9.1%
S&P CONSUMER DSCRTNRY SE	4,421	1,190	271.5%	5,527	-20.0%	29,812	15,397	93.6%
S&P TECHNOLOGY SECTOR	2,246	5,798	-61.3%	7,026	-68.0%	31,511	32,212	-2.2%
S&P CONSUMER STAPLES SECT	3,939	2,480	58.8%	13,658	-71.2%	52,853	34,613	52.7%
S&P ENERGY SECTOR	10,792	5,339	102.1%	11,542	-6.5%	77,072	68,571	12.4%
S&P FINANCIAL SECTOR	2,891	2,822	2.4%	8,374	-65.5%	31,214	42,722	-26.9%
S&P INDUSTRIAL SECTOR	3,862	660	485.2%	7,984	-51.6%	28,735	19,370	48.3%
E-MINI NIFTY	0	0	0.0%	0	-	0	0	0.0%
E-MICRO NIFTY	0	0	0.0%	0	0.0%	0	47	-100.0%
IBOVESPA INDEX	487	705	-30.9%	430	13.3%	3,780	27,355	-86.2%
BESPOKE CUSTOM INDEXES	0	0	0.0%	0	-	0	0	0.0%

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Equity Index Options								
E-MINI S&P500	11,782,725	7,147,871	64.8%	5,360,335	119.8%	62,014,484	47,875,820	29.5%
S&P 500	1,517,673	655,331	131.6%	605,687	150.6%	7,202,778	6,207,916	16.0%
E-MINI MIDCAP	32	92	-65.2%	41	-22.0%	894	988	-9.5%
E-MINI NASDAQ 100	351,436	147,433	138.4%	188,677	86.3%	2,784,697	645,351	331.5%
NASDAQ	50	100	-50.0%	22	127.3%	219	356	-38.5%
EOM S&P 500	126,714	43,235	193.1%	59,169	114.2%	791,462	692,001	14.4%
EOM EMINI S&P	1,732,389	596,866	190.2%	1,039,029	66.7%	9,471,080	6,059,215	56.3%
EOW1 S&P 500	31,372	69,908	-55.1%	49,571	-36.7%	422,789	250,970	68.5%
EOW1 EMINI S&P 500	1,214,882	685,102	77.3%	964,309	26.0%	8,233,659	4,842,615	70.0%
EOW2 S&P 500	84,167	116,205	-27.6%	83,229	1.1%	780,388	398,150	96.0%
EOW2 EMINI S&P 500	1,301,549	845,834	53.9%	949,667	37.1%	8,578,488	4,557,885	88.2%
EOW4 EMINI S&P 500	1,364,201	818,457	66.7%	1,011,639	34.9%	8,083,349	4,738,524	70.6%
FX Futures								
AUSTRALIAN DOLLAR	2,658,555	1,664,349	59.7%	3,057,951	-13.1%	18,663,855	22,803,557	-18.2%
BRITISH POUND	2,283,189	2,002,016	14.0%	3,181,236	-28.2%	21,108,148	25,127,374	-16.0%
BRAZIL REAL	81,286	6,849	1,086.8%	72,147	12.7%	473,078	322,490	46.7%
CANADIAN DOLLAR	1,569,720	1,077,049	45.7%	1,612,179	-2.6%	12,511,786	14,986,648	-16.5%
E-MINI EURO FX	90,357	79,495	13.7%	91,342	-1.1%	749,993	868,525	-13.6%
EURO FX	5,900,256	3,988,485	47.9%	6,106,252	-3.4%	42,145,687	53,256,940	-20.9%
E-MINI JAPANESE YEN	20,971	13,354	57.0%	23,579	-11.1%	131,183	310,075	-57.7%
JAPANESE YEN	4,728,341	2,564,916	84.3%	3,904,594	21.1%	29,872,641	37,501,908	-20.3%
MEXICAN PESO	1,152,846	715,949	61.0%	1,352,922	-14.8%	8,606,404	8,916,859	-3.5%
NEW ZEALND DOLLAR	593,292	273,006	117.3%	540,589	9.7%	3,200,392	3,108,630	3.0%
NKR/USD CROSS RATE	913	399	128.8%	1,864	-51.0%	11,038	11,196	-1.4%
RUSSIAN RUBLE	50,405	11,301	346.0%	46,050	9.5%	271,071	195,815	38.4%
S.AFRICAN RAND	12,852	3,012	326.7%	17,255	-25.5%	91,125	122,359	-25.5%
SWISS FRANC	1,026,637	710,987	44.4%	1,121,344	-8.4%	7,649,569	7,723,560	-1.0%
AD/CD CROSS RATES	154	98	57.1%	90	71.1%	888	1,014	-12.4%
AD/JY CROSS RATES	11,409	2,824	304.0%	11,210	1.8%	55,587	24,078	130.9%
AD/NE CROSS RATES	159	8	1,887.5%	394	-59.6%	2,029	633	220.5%
BP/JY CROSS RATES	1,180	2,605	-54.7%	13,650	-91.4%	47,286	23,727	99.3%
BP/SF CROSS RATES	254	188	35.1%	1,465	-82.7%	4,266	2,526	68.9%
CD/JY CROSS RATES	12	163	-92.6%	7	71.4%	1,186	875	35.5%
EC/AD CROSS RATES	439	568	-22.7%	4,358	-89.9%	12,180	10,298	18.3%
EC/CD CROSS RATES	3,876	335	1,057.0%	7,561	-48.7%	34,076	7,327	365.1%
EC/NOK CROSS RATES	0	57	-100.0%	50	-100.0%	941	1,715	-45.1%
EC/SEK CROSS RATES	1,664	144	1,055.6%	449	270.6%	7,540	2,730	176.2%
EFX/BP CROSS RATES	57,747	34,913	65.4%	124,311	-53.5%	615,594	626,858	-1.8%
EFX/JY CROSS RATES	56,876	35,852	58.6%	69,363	-18.0%	453,141	794,199	-42.9%
EFX/SF CROSS RATES	35,212	24,174	45.7%	61,203	-42.5%	323,598	381,983	-15.3%
SF/JY CROSS RATES	0	1	-100.0%	0	0.0%	16	1,913	-99.2%
SKR/USD CROSS RATES	778	408	90.7%	2,221	-65.0%	9,707	11,560	-16.0%
CZECK KORUNA (US)	5	245	-98.0%	3	66.7%	40	5,577	-99.3%
CZECK KORUNA (EC)	0	296	-100.0%	0	0.0%	2	8,363	-100.0%
HUNGARIAN FORINT (US)	0	43	-100.0%	90	-100.0%	622	15,438	-96.0%
HUNGARIAN FORINT (EC)	0	239	-100.0%	0	0.0%	670	19,635	-96.6%
POLISH ZLOTY (US)	529	517	2.3%	889	-40.5%	17,587	12,289	43.1%
POLISH ZLOTY (EC)	0	2,478	-100.0%	848	-100.0%	35,873	35,190	1.9%



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FX Futures								
SHEKEL	0	430	-100.0%	0	0.0%	5,971	7,507	-20.5%
RMB USD	360	1,207	-70.2%	592	-39.2%	8,562	14,260	-40.0%
RMB EURO	0	0	0.0%	0	0.0%	0	6	-100.0%
KOREAN WON	16	463	-96.5%	149	-89.3%	2,222	3,741	-40.6%
TURKISH LIRA	7	712	-99.0%	227	-96.9%	20,054	39,515	-49.2%
TURKISH LIRA (EU)	2	3	-33.3%	12	-83.3%	14,251	23,848	-40.2%
E-MICRO EUR/USD	214,902	147,173	46.0%	160,805	33.6%	1,588,051	1,743,036	-8.9%
E-MICRO GBP/USD	28,275	24,798	14.0%	56,756	-50.2%	302,423	334,873	-9.7%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	2	20	-90.0%
E-MICRO USD/CHF	2	0	0.0%	0	0.0%	6	0	0.0%
E-MICRO USD/JPY	21	8	162.5%	25	-16.0%	88	91	-3.3%
E-MICRO AUD/USD	78,975	32,187	145.4%	67,240	17.5%	416,688	331,010	25.9%
MICRO CHF/USD	4,066	3,108	30.8%	4,936	-17.6%	41,143	54,371	-24.3%
MICRO CAD/USD	22,888	4,203	444.6%	37,154	-38.4%	153,593	49,118	212.7%
MICRO JPY/USD	19,680	11,437	72.1%	19,246	2.3%	123,237	157,376	-21.7%
INDIAN RUPEE	6,883	8,529	-19.3%	2,836	142.7%	45,200	155,660	-71.0%
RMB JY	0	0	0.0%	0	-	0	0	0.0%
USDZAR	85	51	66.7%	85	0.0%	1,468	51	2,778.4%
EURO QUARTERLY VARIANCE F	0	556	-100.0%	0	0.0%	0	556	-100.0%
FX Options								
AUSTRALIAN DOLLAR	147,494	141,699	4.1%	237,745	-38.0%	1,292,220	1,437,815	-10.1%
BRITISH POUND	260,988	200,759	30.0%	489,617	-46.7%	2,624,414	1,442,388	81.9%
BRAZIL REAL	0	0	-	0	0.0%	10	0	-
CANADIAN DOLLAR	145,988	99,693	46.4%	158,511	-7.9%	1,202,204	894,350	34.4%
EURO FX	977,237	671,221	45.6%	1,057,864	-7.6%	5,859,440	5,391,009	8.7%
JAPANESE YEN	336,559	207,069	62.5%	313,558	7.3%	2,340,271	3,144,726	-25.6%
MEXICAN PESO	689	125	451.2%	1,737	-60.3%	4,498	2,793	61.0%
NEW ZEALND DOLLAR	15	1	1,400.0%	31	-51.6%	743	62	1,098.4%
RUSSIAN RUBLE	0	0	0.0%	2,687	-100.0%	6,909	1,186	482.5%
SWISS FRANC	27,156	17,693	53.5%	34,670	-21.7%	225,142	145,836	54.4%
EFX/BP CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
EFX/JY CROSS RATES	0	0	0.0%	0	0.0%	0	2,502	-100.0%
EFX/SF CROSS RATES	0	0	0.0%	0	0.0%	0	0	0.0%
JAPANESE YEN (EU)	409	2,151	-81.0%	896	-54.4%	9,641	30,286	-68.2%
EURO FX (EU)	9,301	8,274	12.4%	15,051	-38.2%	74,468	62,481	19.2%
SWISS FRANC (EU)	0	358	-100.0%	63	-100.0%	1,780	5,634	-68.4%
CANADIAN DOLLAR (EU)	510	893	-42.9%	1,063	-52.0%	5,127	12,294	-58.3%
BRITISH POUND (EU)	680	4,082	-83.3%	1,058	-35.7%	8,290	27,010	-69.3%
AUSTRALIAN DLR (EU)	155	2,975	-94.8%	195	-20.5%	2,330	13,642	-82.9%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,061,548	1,040,245	2.0%	1,303,433	-18.6%	11,627,192	10,719,926	8.5%
FEEDER CATTLE	225,198	151,256	48.9%	202,774	11.1%	1,770,720	1,434,342	23.5%
LEAN HOGS	674,141	861,514	-21.7%	1,000,387	-32.6%	9,353,465	9,780,480	-4.4%
LUMBER	16,481	17,021	-3.2%	11,766	40.1%	138,205	217,449	-36.4%
WOOD PULP	0	0	0.0%	0	-	0	0	0.0%
MILK	33,233	24,806	34.0%	38,651	-14.0%	290,259	242,120	19.9%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	2,551	1,793	42.3%	2,636	-3.2%	24,109	8,206	193.8%
BUTTER CS	3,456	2,795	23.6%	2,954	17.0%	28,960	22,069	31.2%
CLASS IV MILK	1,048	2,845	-63.2%	962	8.9%	22,923	11,947	91.9%
DRY WHEY	2,781	881	215.7%	1,547	79.8%	12,667	10,014	26.5%
GSCI EXCESS RETURN FUT	340	2,489	-86.3%	46,320	-99.3%	147,726	11,479	1,186.9%
GOLDMAN SACHS	20,424	20,184	1.2%	21,945	-6.9%	225,067	260,381	-13.6%
HDD WEATHER	103	4,263	-97.6%	250	-58.8%	5,392	14,250	-62.2%
CDD WEATHER	0	1,500	-100.0%	210	-100.0%	7,407	15,924	-53.5%
HDD SEASONAL STRIP	0	250	-100.0%	0	0.0%	400	550	-27.3%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	100	3,550	-97.2%
HDD WEATHER EUROPEAN	250	0	0.0%	0	0.0%	1,500	3,300	-54.5%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	500	3,550	-85.9%
HDD EURO SEASONAL STRIP	3,750	1,000	275.0%	0	0.0%	4,750	1,000	375.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	50	-100.0%
WKLY AVG TEMP	0	0	0.0%	0	0.0%	750	9,900	-92.4%
HOUSING INDEX	17	68	-75.0%	1	1,600.0%	119	200	-40.5%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	-	0	0	0.0%
USD CRUDE PALM OIL	0	0	0.0%	0	0.0%	0	1,080	-100.0%
CASH-SETTLED CHEESE	8,933	3,336	167.8%	6,639	34.6%	52,379	31,230	67.7%
OTC SP GSCI ER SWAP	0	0	0.0%	0	0.0%	2,058	3,281	-37.3%
OTC SP GSCI ER 3MTH SWAP	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	17,398	-100.0%	54,442	16,248	235.1%
MALAYSIAN PALM SWAP	5,220	3,000	74.0%	6,200	-15.8%	36,280	9,300	290.1%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	359,144	238,381	50.7%	407,683	-11.9%	3,449,395	2,297,776	50.1%
FEEDER CATTLE	49,064	21,690	126.2%	40,014	22.6%	295,574	177,542	66.5%
LEAN HOGS	185,403	187,564	-1.2%	309,706	-40.1%	2,748,198	1,338,028	105.4%
LUMBER	1,369	1,917	-28.6%	954	43.5%	12,184	13,063	-6.7%
MILK	34,114	22,399	52.3%	47,275	-27.8%	296,792	213,946	38.7%
MLK MID	156	98	59.2%	187	-16.6%	999	718	39.1%
NFD MILK	2,187	1,899	15.2%	823	165.7%	13,239	5,060	161.6%
BUTTER CS	1,970	1,033	90.7%	1,117	76.4%	9,209	12,060	-23.6%
CLASS IV MILK	1,074	5,260	-79.6%	1,440	-25.4%	19,098	16,536	15.5%
DRY WHEY	196	412	-52.4%	1,532	-87.2%	4,076	2,578	58.1%
HDD WEATHER	250	0	0.0%	0	0.0%	5,025	2,616	92.1%
CDD WEATHER	0	0	0.0%	200	-100.0%	2,300	6,950	-66.9%
HDD SEASONAL STRIP	6,050	18,375	-67.1%	13,000	-53.5%	20,240	34,750	-41.8%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	32,480	39,060	-16.8%
HDD WEATHER EUROPEAN	500	0	0.0%	0	0.0%	1,300	1,000	30.0%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	7,500	0	-
HDD EURO SEASONAL STRIP	20,000	7,000	185.7%	3,500	471.4%	28,000	10,000	180.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	1,500	-100.0%
HOUSING INDEX	0	0	-	0	0.0%	35	0	-
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	-	0	0	0.0%
SBIN M HURR	0	0	0.0%	0	-	0	0	0.0%
SBIN M HURR EVENT2	0	0	0.0%	0	0.0%	0	0	0.0%
LV CATL CSO	0	0	0.0%	60	-100.0%	432	856	-49.5%
SBIN HURR	0	0	0.0%	0	0.0%	0	750	-100.0%
CASH-SETTLED CHEESE	5,113	1,451	252.4%	5,438	-6.0%	25,935	21,203	22.3%
SEAS SNOWFALL	0	0	0.0%	0	-	0	0	0.0%
SNOWFALL	0	0	0.0%	0	0.0%	200	0	0.0%
LN HOGS CSO	0	0	0.0%	0	0.0%	0	122	-100.0%



CME Exchange Volume Report - Monthly

	VOLUME OCT 2014	VOLUME OCT 2013	% CHG	VOLUME SEP 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	86,827,120	43,322,846	100.4%	67,836,350	28.0%	566,825,470	436,144,995	30.0%
Equity Index Futures	67,812,867	47,028,149	44.2%	50,630,237	33.9%	447,744,180	462,278,558	-3.1%
FX Futures	20,716,076	13,452,188	54.0%	21,777,529	-4.9%	149,831,758	180,158,903	-16.8%
Commodities and Alternative Invest	2,059,474	2,139,246	-3.7%	2,664,073	-22.7%	23,807,370	22,831,826	4.3%
TOTAL FUTURES	177,415,537	105,942,429	67.5%	142,908,189	24.1%	1,188,208,778	1,101,414,282	7.9%
TOTAL OPTIONS GROUP								
Equity Index Options	19,507,190	11,126,434	75.3%	10,311,375	89.2%	108,364,287	76,269,791	42.1%
Interest Rate Options	28,310,740	15,026,356	88.4%	26,024,524	8.8%	186,359,365	126,610,756	47.2%
FX Options	1,907,181	1,356,993	40.5%	2,314,746	-17.6%	13,657,487	12,614,014	8.3%
Commodities and Alternative Invest	666,590	507,479	31.4%	832,929	-20.0%	6,972,211	4,196,114	66.2%
TOTAL OPTIONS	50,391,701	28,017,262	79.9%	39,483,574	27.6%	315,353,350	219,690,675	43.5%
TOTAL COMBINED								
Interest Rate	115,137,860	58,349,202	97.3%	93,860,874	22.7%	753,184,835	562,755,751	33.8%
Equity Index	87,320,057	58,154,583	50.2%	60,941,612	43.3%	556,108,467	538,548,349	3.3%
FX	22,623,257	14,809,181	52.8%	24,092,275	-6.1%	163,489,245	192,772,917	-15.2%
Commodities and Alternative Invest	2,726,064	2,646,725	3.0%	3,497,002	-22.0%	30,779,581	27,027,940	13.9%
GRAND TOTAL	227,807,238	133,959,691	70.1%	182,391,763	24.9%	1,503,562,128	1,321,104,957	13.8%

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.