

CME Exchange Volume Report - Monthly

	VOLUME DEC 2014	VOLUME DEC 2013	% CHG	VOLUME NOV 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	63,066,508	41,693,402	51.3%	34,561,100	82.5%	664,433,493	517,250,183	28.5%
EMINI ED	0	0	0.0%	0	0.0%	0	0	0.0%
1-MONTH EURODOLLAR	1,317	78	1,588.5%	690	90.9%	19,870	11,440	73.7%
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%
2YR BUNDLE	1,040	0	-	177	487.6%	2,153	0	-
3YR BUNDLE	246	0	-	56	339.3%	971	0	-
EURO 5YR BUNDLE	24	0	-	0	0.0%	140	0	-
Interest Rate Options								
EURODOLLARS	8,534,209	1,596,332	434.6%	3,965,392	115.2%	49,471,203	27,821,432	77.8%
EURO MIDCURVE	10,236,169	12,091,544	-15.3%	7,543,591	35.7%	167,167,523	122,159,718	36.8%
TOMMI MIDCURVE	0	0	0.0%	0	-	0	0	0.0%
Equity Index Futures								
E-MINI S&P500	40,690,220	34,028,474	19.6%	22,222,872	83.1%	425,020,210	452,291,450	-6.0%
S&P 500	530,699	564,970	-6.1%	152,715	247.5%	3,387,740	4,156,499	-18.5%
S&P 600 SMALLCAP EMINI	0	22	-100.0%	0	0.0%	57	353	-83.9%
E-MINI MIDCAP	593,469	600,460	-1.2%	242,848	144.4%	5,285,715	5,601,547	-5.6%
S&P 400 MIDCAP	1,457	2,137	-31.8%	2,001	-27.2%	21,223	20,744	2.3%
S&P 500 GROWTH	170	208	-18.3%	9	1,788.9%	803	689	16.5%
S&P 500/VALUE	407	250	62.8%	6	6,683.3%	1,609	733	119.5%
E-MINI NASDAQ 100	7,229,552	5,030,296	43.7%	4,013,949	80.1%	75,483,720	59,393,053	27.1%
NASDAQ	37,090	21,106	75.7%	14,323	159.0%	252,932	234,032	8.1%
NIKKEI 225 (\$) STOCK	570,562	397,722	43.5%	391,610	45.7%	4,815,946	4,680,898	2.9%
NIKKEI 225 (YEN) STOCK	1,302,712	967,854	34.6%	1,089,696	19.5%	12,184,838	11,792,392	3.3%
NASDAQ BIOTECH	200	0	-	250	-20.0%	600	0	-
S&P MATERIALS SECTOR	6,099	2,083	192.8%	3,183	91.6%	29,985	22,769	31.7%
S&P UTILITIES SECTOR	16,427	9,352	75.7%	9,884	66.2%	88,427	50,600	74.8%
S&P HEALTH CARE SECTOR	14,619	3,682	297.0%	4,323	238.2%	56,750	45,818	23.9%
S&P CONSUMER DSCRTNRY SE	5,438	4,040	34.6%	1,563	247.9%	36,813	21,625	70.2%
S&P TECHNOLOGY SECTOR	8,239	6,364	29.5%	1,540	435.0%	41,290	40,270	2.5%
S&P CONSUMER STAPLES SECT	11,591	6,946	66.9%	2,902	299.4%	67,346	43,185	55.9%
S&P ENERGY SECTOR	7,152	6,966	2.7%	8,950	-20.1%	93,174	82,626	12.8%
S&P FINANCIAL SECTOR	7,907	6,285	25.8%	957	726.2%	40,078	49,872	-19.6%
S&P INDUSTRIAL SECTOR	6,172	2,782	121.9%	2,311	167.1%	37,218	23,630	57.5%
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	394	991	-60.2%	257	53.3%	4,431	28,968	-84.7%
BESPOKE CUSTOM INDEXES	0	0	0.0%	0	-	0	0	0.0%

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Equity Index Options								
E-MINI S&P500	7,149,684	4,476,469	59.7%	4,916,674	45.4%	74,080,842	56,641,470	30.8%
S&P 500	795,799	385,919	106.2%	649,394	22.5%	8,647,971	6,985,661	23.8%
E-MINI MIDCAP	14	241	-94.2%	18	-22.2%	926	1,436	-35.5%
E-MINI NASDAQ 100	200,309	131,530	52.3%	169,148	18.4%	3,154,154	889,508	254.6%
NASDAQ	8	2	300.0%	22	-63.6%	249	379	-34.3%
EOM S&P 500	145,797	72,811	100.2%	86,508	68.5%	1,023,767	839,407	22.0%
EOM EMINI S&P	1,043,524	809,873	28.9%	1,007,902	3.5%	11,522,506	7,594,221	51.7%
EOW1 S&P 500	41,098	49,711	-17.3%	66,701	-38.4%	530,588	339,834	56.1%
EOW1 EMINI S&P 500	1,138,561	687,977	65.5%	1,047,267	8.7%	10,419,487	5,930,560	75.7%
EOW2 S&P 500	123,067	72,542	69.6%	29,555	316.4%	933,010	540,683	72.6%
EOW2 EMINI S&P 500	1,340,321	748,453	79.1%	635,795	110.8%	10,554,604	5,800,851	81.9%
EOW4 EMINI S&P 500	1,019,455	583,234	74.8%	34,751	2,833.6%	9,137,555	5,837,467	56.5%
FX Futures								
AUSTRALIAN DOLLAR	1,992,922	1,815,297	9.8%	2,072,114	-3.8%	22,728,891	26,332,299	-13.7%
BRITISH POUND	1,988,223	2,173,539	-8.5%	1,740,637	14.2%	24,837,008	29,237,763	-15.1%
BRAZIL REAL	49,107	12,479	293.5%	126,630	-61.2%	648,815	353,333	83.6%
CANADIAN DOLLAR	1,393,146	1,455,150	-4.3%	1,191,614	16.9%	15,096,546	17,427,832	-13.4%
E-MINI EURO FX	88,958	94,660	-6.0%	76,143	16.8%	915,094	1,039,366	-12.0%
EURO FX	5,497,694	3,980,998	38.1%	4,564,894	20.4%	52,208,275	61,285,617	-14.8%
E-MINI JAPANESE YEN	27,766	12,093	129.6%	17,379	59.8%	176,328	334,137	-47.2%
JAPANESE YEN	4,655,863	2,880,546	61.6%	3,791,292	22.8%	38,319,796	42,762,257	-10.4%
MEXICAN PESO	1,194,827	858,122	39.2%	682,828	75.0%	10,484,059	10,374,701	1.1%
NEW ZEALND DOLLAR	443,422	257,998	71.9%	464,195	-4.5%	4,108,009	3,618,319	13.5%
NKR/USD CROSS RATE	2,820	1,631	72.9%	789	257.4%	14,647	13,963	4.9%
RUSSIAN RUBLE	62,310	19,284	223.1%	38,978	59.9%	372,359	244,995	52.0%
S.AFRICAN RAND	23,159	13,746	68.5%	7,975	190.4%	122,259	141,518	-13.6%
SWISS FRANC	1,154,948	705,655	63.7%	834,403	38.4%	9,638,920	9,061,770	6.4%
AD/CD CROSS RATES	55	60	-8.3%	79	-30.4%	1,022	1,179	-13.3%
AD/JY CROSS RATES	8,831	5,505	60.4%	5,783	52.7%	70,201	31,712	121.4%
AD/NE CROSS RATES	67	21	219.0%	104	-35.6%	2,200	672	227.4%
BP/JY CROSS RATES	2,093	4,401	-52.4%	1,845	13.4%	51,224	31,209	64.1%
BP/SF CROSS RATES	245	491	-50.1%	380	-35.5%	4,891	3,240	51.0%
CD/JY CROSS RATES	20	172	-88.4%	8	150.0%	1,214	1,205	0.7%
EC/AD CROSS RATES	3,043	1,482	105.3%	853	256.7%	16,076	12,193	31.8%
EC/CD CROSS RATES	4,686	1,853	152.9%	1,768	165.0%	40,530	9,508	326.3%
EC/NOK CROSS RATES	257	231	11.3%	0	0.0%	1,198	2,118	-43.4%
EC/SEK CROSS RATES	1,425	746	91.0%	7	20,257.1%	8,972	3,579	150.7%
EFX/BP CROSS RATES	84,500	71,245	18.6%	42,874	97.1%	742,968	739,215	0.5%
EFX/JY CROSS RATES	61,385	69,037	-11.1%	44,513	37.9%	559,039	904,294	-38.2%
EFX/SF CROSS RATES	97,393	50,641	92.3%	38,306	154.2%	459,297	446,215	2.9%
SF/JY CROSS RATES	0	35	-100.0%	0	0.0%	16	1,960	-99.2%
SKR/USD CROSS RATES	1,826	1,093	67.1%	630	189.8%	12,163	13,438	-9.5%
CZECK KORUNA (US)	0	131	-100.0%	1	-100.0%	41	5,708	-99.3%
CZECK KORUNA (EC)	0	938	-100.0%	0	0.0%	2	9,301	-100.0%
HUNGARIAN FORINT (US)	0	180	-100.0%	2	-100.0%	624	15,645	-96.0%
HUNGARIAN FORINT (EC)	0	43	-100.0%	0	0.0%	670	19,771	-96.6%
POLISH ZLOTY (US)	5,058	4,146	22.0%	1,855	172.7%	24,500	19,594	25.0%
POLISH ZLOTY (EC)	102	7,704	-98.7%	100	2.0%	36,075	44,416	-18.8%

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FX Futures								
SHEKEL	8	1,650	-99.5%	4	100.0%	5,983	9,681	-38.2%
RMB USD	1,296	3,169	-59.1%	941	37.7%	10,799	18,981	-43.1%
RMB EURO	0	0	0.0%	0	0.0%	0	6	-100.0%
KOREAN WON	77	824	-90.7%	2	3,750.0%	2,301	5,246	-56.1%
TURKISH LIRA	156	2,928	-94.7%	5	3,020.0%	20,215	45,418	-55.5%
TURKISH LIRA (EU)	13	3,257	-99.6%	3	333.3%	14,267	27,706	-48.5%
E-MICRO EUR/USD	216,909	131,478	65.0%	164,433	31.9%	1,969,393	2,014,893	-2.3%
E-MICRO GBP/USD	32,335	25,111	28.8%	27,493	17.6%	362,251	388,124	-6.7%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	2	20	-90.0%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	6	0	0.0%
E-MICRO USD/JPY	21	5	320.0%	10	110.0%	119	98	21.4%
E-MICRO AUD/USD	52,141	32,488	60.5%	50,344	3.6%	519,173	393,937	31.8%
MICRO CHF/USD	4,719	3,801	24.2%	2,517	87.5%	48,379	61,530	-21.4%
MICRO CAD/USD	13,366	5,757	132.2%	10,563	26.5%	177,522	59,749	197.1%
MICRO JPY/USD	27,511	10,574	160.2%	13,324	106.5%	164,072	177,033	-7.3%
INDIAN RUPEE	2,713	4,219	-35.7%	3,036	-10.6%	50,949	166,114	-69.3%
RMB JY	0	0	0.0%	0	-	0	0	0.0%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	0.0%	0	556	-100.0%
USDZAR	0	225	-100.0%	8	-100.0%	1,476	434	240.1%
FX Options								
AUSTRALIAN DOLLAR	128,283	141,217	-9.2%	143,030	-10.3%	1,563,533	1,737,747	-10.0%
BRITISH POUND	200,754	186,131	7.9%	208,246	-3.6%	3,033,414	1,841,943	64.7%
BRAZIL REAL	0	0	-	0	0.0%	10	0	-
CANADIAN DOLLAR	100,550	116,157	-13.4%	97,415	3.2%	1,400,169	1,103,543	26.9%
EURO FX	1,010,618	520,720	94.1%	760,767	32.8%	7,630,825	6,462,404	18.1%
JAPANESE YEN	337,436	253,543	33.1%	331,580	1.8%	3,009,287	3,684,829	-18.3%
MEXICAN PESO	3,216	0	0.0%	2,095	53.5%	9,809	2,843	245.0%
NEW ZEALND DOLLAR	5	0	0.0%	5	0.0%	753	62	1,114.5%
RUSSIAN RUBLE	440	0	0.0%	0	0.0%	7,349	1,186	519.6%
SWISS FRANC	43,348	13,355	224.6%	28,454	52.3%	296,944	175,718	69.0%
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)	781	1,839	-57.5%	1,245	-37.3%	11,667	33,371	-65.0%
EURO FX (EU)	4,168	3,486	19.6%	12,071	-65.5%	90,707	72,293	25.5%
SWISS FRANC (EU)	6	52	-88.5%	12	-50.0%	1,798	6,070	-70.4%
CANADIAN DOLLAR (EU)	163	392	-58.4%	1,013	-83.9%	6,303	14,524	-56.6%
BRITISH POUND (EU)	510	876	-41.8%	917	-44.4%	9,717	29,267	-66.8%
AUSTRALIAN DLR (EU)	380	313	21.4%	582	-34.7%	3,292	14,277	-76.9%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,009,598	756,245	33.5%	962,502	4.9%	13,599,292	12,463,043	9.1%
FEEDER CATTLE	216,672	122,805	76.4%	128,870	68.1%	2,116,262	1,669,284	26.8%
LEAN HOGS	595,495	662,799	-10.2%	707,984	-15.9%	10,656,944	11,277,038	-5.5%
LUMBER	13,333	15,073	-11.5%	8,959	48.8%	160,497	243,622	-34.1%
WOOD PULP	0	0	0.0%	0	-	0	0	0.0%
MILK	42,936	30,611	40.3%	25,464	68.6%	358,659	293,941	22.0%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	1,994	2,322	-14.1%	2,358	-15.4%	28,461	12,015	136.9%
BUTTER CS	3,663	3,968	-7.7%	2,338	56.7%	34,961	27,949	25.1%
CLASS IV MILK	812	5,276	-84.6%	712	14.0%	24,447	20,115	21.5%
DRY WHEY	3,120	872	257.8%	2,003	55.8%	17,790	11,457	55.3%
GSCI EXCESS RETURN FUT	53,643	408	13,047.8%	510	10,418.2%	201,879	12,057	1,574.4%
GOLDMAN SACHS	25,981	22,208	17.0%	23,113	12.4%	274,161	305,187	-10.2%
HDD WEATHER	572	2,226	-74.3%	1,075	-46.8%	7,039	23,636	-70.2%
CDD WEATHER	0	0	0.0%	0	0.0%	7,407	15,924	-53.5%
HDD SEASONAL STRIP	300	50	500.0%	100	200.0%	800	600	33.3%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	100	3,550	-97.2%
HDD WEATHER EUROPEAN	0	200	-100.0%	250	-100.0%	1,750	3,800	-53.9%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	500	3,550	-85.9%
HDD EURO SEASONAL STRIP	250	0	0.0%	1,250	-80.0%	6,250	1,000	525.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	50	-100.0%
WKLY AVG TEMP	0	100	-100.0%	0	0.0%	750	10,100	-92.6%
HOUSING INDEX	5	7	-28.6%	9	-44.4%	133	230	-42.2%
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	17,896	2,737	553.9%	10,232	74.9%	80,507	35,800	124.9%
OTC SP GSCI ER SWAP	0	1,224	-100.0%	0	0.0%	2,058	4,505	-54.3%
OTC SP GSCI ER 3MTH SWAP	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	26,144	2,300	1,036.7%	0	0.0%	80,586	18,548	334.5%
MALAYSIAN PALM SWAP	1,900	2,920	-34.9%	4,840	-60.7%	43,020	14,980	187.2%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	341,504	205,509	66.2%	250,415	36.4%	4,041,314	2,737,051	47.7%
FEEDER CATTLE	50,007	17,987	178.0%	29,803	67.8%	375,384	215,072	74.5%
LEAN HOGS	178,127	128,186	39.0%	181,423	-1.8%	3,107,748	1,596,454	94.7%
LUMBER	996	1,375	-27.6%	711	40.1%	13,891	15,605	-11.0%
MILK	33,578	30,301	10.8%	31,575	6.3%	361,945	260,071	39.2%
MLK MID	164	257	-36.2%	186	-11.8%	1,349	1,125	19.9%
NFD MILK	1,226	661	85.5%	1,874	-34.6%	16,339	6,400	155.3%
BUTTER CS	1,477	1,966	-24.9%	1,334	10.7%	12,020	15,145	-20.6%
CLASS IV MILK	1,279	4,345	-70.6%	357	258.3%	20,734	24,943	-16.9%
DRY WHEY	273	427	-36.1%	174	56.9%	4,523	3,526	28.3%
HDD WEATHER	500	740	-32.4%	600	-16.7%	6,125	5,366	14.1%
CDD WEATHER	0	0	0.0%	0	0.0%	2,300	6,950	-66.9%
HDD SEASONAL STRIP	1,820	1,750	4.0%	1,900	-4.2%	23,960	38,260	-37.4%
CDD SEASONAL STRIP	2,000	0	0.0%	0	0.0%	34,480	39,060	-11.7%
HDD WEATHER EUROPEAN	0	500	-100.0%	500	-100.0%	1,800	1,500	20.0%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	7,500	0	-
HDD EURO SEASONAL STRIP	4,300	500	760.0%	2,500	72.0%	34,800	11,000	216.4%
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	100	0	0.0%	40	150.0%	572	856	-33.2%
SBIN HURR	0	0	0.0%	0	0.0%	0	750	-100.0%
CASH-SETTLED CHEESE	6,500	3,006	116.2%	6,639	-2.1%	39,074	26,471	47.6%
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%
Foreign Exchange Futures								
CHILEAN PESO	30	0	-	10	200.0%	40	0	-
Ags Futures								
PALM OIL	120	0	-	120	0.0%	240	0	-

CME Exchange Volume Report - Monthly

	VOLUME DEC 2014	VOLUME DEC 2013	% CHG	VOLUME NOV 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	63,069,135	41,693,480	51.3%	34,562,023	82.5%	664,456,628	517,261,664	28.5%
Equity Index Futures	51,040,576	41,662,990	22.5%	28,166,149	81.2%	526,950,905	538,581,800	-2.2%
FX Futures	19,197,416	14,726,839	30.4%	16,021,662	19.8%	185,050,836	207,913,568	-11.0%
Commodities and Alternative Invest	2,014,314	1,634,351	23.2%	1,882,569	7.0%	27,704,253	26,473,061	4.7%
Foreign Exchange Futures	30	0	-	10	200.0%	40	0	-
Ags Futures	120	0	-	120	0.0%	240	0	-
TOTAL FUTURES	135,321,591	99,717,660	35.7%	80,632,533	67.8%	1,404,162,902	1,290,230,093	8.8%
TOTAL OPTIONS GROUP								
Equity Index Options	12,997,637	8,018,762	62.1%	8,643,735	50.4%	130,005,659	91,401,477	42.2%
Interest Rate Options	18,770,378	13,687,876	37.1%	11,508,983	63.1%	216,638,726	149,981,150	44.4%
FX Options	1,830,658	1,238,081	47.9%	1,587,432	15.3%	17,075,577	15,182,579	12.5%
Commodities and Alternative Invest	623,851	397,510	56.9%	510,031	22.3%	8,106,093	5,007,227	61.9%
TOTAL OPTIONS	34,222,524	23,342,229	46.6%	22,250,181	53.8%	371,826,055	261,572,433	42.2%
TOTAL COMBINED								
Interest Rate	81,839,513	55,381,356	47.8%	46,071,006	77.6%	881,095,354	667,242,814	32.1%
Equity Index	64,038,213	49,681,752	28.9%	36,809,884	74.0%	656,956,564	629,983,277	4.3%
FX	21,028,074	15,964,920	31.7%	17,609,094	19.4%	202,126,413	223,096,147	-9.4%
Commodities and Alternative Invest	2,638,165	2,031,861	29.8%	2,392,600	10.3%	35,810,346	31,480,288	13.8%
Foreign Exchange	30	0	-	10	200.0%	40	0	-
Ags	120	0	-	120	0.0%	240	0	-
GRAND TOTAL	169,544,115	123,059,889	37.8%	102,882,714	64.8%	1,775,988,957	1,551,802,526	14.4%