

CME Exchange Volume Report - Monthly

	VOLUME JAN 2014	VOLUME JAN 2013	% CHG	VOLUME DEC 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
Interest Rate Futures								
EUROYEN	0	0	0.0%	0	0.0%	0	0	0.0%
EURODOLLARS	54,761,343	40,800,551	34.2%	41,693,402	31.3%	54,761,343	40,800,551	34.2%
EMINI ED	0	0	0.0%	0	0.0%	0	0	0.0%
1-MONTH EURODOLLAR	450	3,818	-88.2%	78	476.9%	450	3,818	-88.2%
SOVEREIGN YIELD FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
EURO BONDS	0	0	0.0%	0	0.0%	0	0	0.0%
Interest Rate Options								
EURODOLLARS	2,420,040	1,271,469	90.3%	1,596,332	51.6%	2,420,040	1,271,469	90.3%
EURO MIDCURVE	15,009,020	7,807,168	92.2%	12,091,544	24.1%	15,009,020	7,807,168	92.2%
TOMMI MIDCURVE	0	0	0.0%	0	0.0%	0	0	0.0%
Equity Index Futures								
E-MINI S&P500	33,770,016	30,743,279	9.8%	34,028,474	-0.8%	33,770,016	30,743,279	9.8%
S&P 500	200,461	263,398	-23.9%	564,970	-64.5%	200,461	263,398	-23.9%
S&P 600 SMALLCAP EMINI	10	32	-68.8%	22	-54.5%	10	32	-68.8%
E-MINI MIDCAP	369,537	309,335	19.5%	600,460	-38.5%	369,537	309,335	19.5%
S&P 400 MIDCAP	1,281	1,440	-11.0%	2,137	-40.1%	1,281	1,440	-11.0%
S&P 500 GROWTH	12	17	-29.4%	208	-94.2%	12	17	-29.4%
S&P 500/VALUE	7	16	-56.3%	250	-97.2%	7	16	-56.3%
E-MINI NASDAQ 100	5,641,011	4,419,972	27.6%	5,030,296	12.1%	5,641,011	4,419,972	27.6%
NASDAQ	26,643	18,447	44.4%	21,106	26.2%	26,643	18,447	44.4%
NIKKEI 225 (\$) STOCK	371,121	199,824	85.7%	397,722	-6.7%	371,121	199,824	85.7%
NIKKEI 225 (YEN) STOCK	1,115,437	645,281	72.9%	967,854	15.2%	1,115,437	645,281	72.9%
S&P MATERIALS SECTOR	1,439	1,340	7.4%	2,083	-30.9%	1,439	1,340	7.4%
S&P UTILITIES SECTOR	3,728	1,998	86.6%	9,352	-60.1%	3,728	1,998	86.6%
S&P HEALTH CARE SECTOR	842	2,829	-70.2%	3,682	-77.1%	842	2,829	-70.2%
S&P CONSUMER DSCRTNRY SE	1,350	800	68.7%	4,040	-66.6%	1,350	800	68.7%
S&P TECHNOLOGY SECTOR	2,108	1,759	19.8%	6,364	-66.9%	2,108	1,759	19.8%
S&P CONSUMER STAPLES SECT	1,870	1,975	-5.3%	6,946	-73.1%	1,870	1,975	-5.3%
S&P ENERGY SECTOR	6,328	2,875	120.1%	6,966	-9.2%	6,328	2,875	120.1%
S&P FINANCIAL SECTOR	1,657	5,031	-67.1%	6,285	-73.6%	1,657	5,031	-67.1%
S&P INDUSTRIAL SECTOR	1,086	1,214	-10.5%	2,782	-61.0%	1,086	1,214	-10.5%
E-MINI NIFTY	0	0	0.0%	0	0.0%	0	0	0.0%
E-MICRO NIFTY	0	36	-100.0%	0	0.0%	0	36	-100.0%
IBOVESPA INDEX	825	2,273	-63.7%	991	-16.8%	825	2,273	-63.7%
BESPOKE CUSTOM INDEXES	0	0	0.0%	0	0.0%	0	0	0.0%

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Equity Index Options								
E-MINI S&P500	5,797,078	3,599,783	61.0%	4,476,469	29.5%	5,797,078	3,599,783	61.0%
S&P 500	501,999	516,629	-2.8%	385,919	30.1%	501,999	516,629	-2.8%
E-MINI MIDCAP	223	36	519.4%	241	-7.5%	223	36	519.4%
E-MINI NASDAQ 100	219,598	51,292	328.1%	131,530	67.0%	219,598	51,292	328.1%
NASDAQ	39	24	62.5%	2	1,850.0%	39	24	62.5%
EOM S&P 500	101,861	56,347	80.8%	72,811	39.9%	101,861	56,347	80.8%
EOM EMINI S&P	1,232,448	361,393	241.0%	809,873	52.2%	1,232,448	361,393	241.0%
EOW1 S&P 500	61,325	4,598	1,233.7%	49,711	23.4%	61,325	4,598	1,233.7%
EOW1 EMINI S&P 500	681,237	333,503	104.3%	687,977	-1.0%	681,237	333,503	104.3%
EOW2 S&P 500	77,965	6,858	1,036.8%	72,542	7.5%	77,965	6,858	1,036.8%
EOW2 EMINI S&P 500	682,808	332,569	105.3%	748,453	-8.8%	682,808	332,569	105.3%
EOW4 EMINI S&P 500	733,993	211,074	247.7%	583,234	25.8%	733,993	211,074	247.7%
FX Futures								
AUSTRALIAN DOLLAR	1,951,885	1,855,960	5.2%	1,815,297	7.5%	1,951,885	1,855,960	5.2%
BRITISH POUND	2,123,039	2,460,217	-13.7%	2,173,539	-2.3%	2,123,039	2,460,217	-13.7%
BRAZIL REAL	20,030	49,999	-59.9%	12,479	60.5%	20,030	49,999	-59.9%
CANADIAN DOLLAR	1,495,457	1,472,190	1.6%	1,455,150	2.8%	1,495,457	1,472,190	1.6%
E-MINI EURO FX	123,919	107,464	15.3%	94,660	30.9%	123,919	107,464	15.3%
EURO FX	4,422,070	5,675,551	-22.1%	3,980,998	11.1%	4,422,070	5,675,551	-22.1%
E-MINI JAPANESE YEN	13,767	28,595	-51.9%	12,093	13.8%	13,767	28,595	-51.9%
JAPANESE YEN	3,335,126	3,831,344	-13.0%	2,880,546	15.8%	3,335,126	3,831,344	-13.0%
MEXICAN PESO	824,657	672,794	22.6%	858,122	-3.9%	824,657	672,794	22.6%
NEW ZEALND DOLLAR	292,659	312,275	-6.3%	257,998	13.4%	292,659	312,275	-6.3%
NKR/USD CROSS RATE	672	324	107.4%	1,631	-58.8%	672	324	107.4%
RUSSIAN RUBLE	16,569	5,254	215.4%	19,284	-14.1%	16,569	5,254	215.4%
S.AFRICAN RAND	3,555	8,564	-58.5%	13,746	-74.1%	3,555	8,564	-58.5%
SWISS FRANC	714,148	767,462	-6.9%	705,655	1.2%	714,148	767,462	-6.9%
AD/CD CROSS RATES	179	70	155.7%	60	198.3%	179	70	155.7%
AD/JY CROSS RATES	3,956	707	459.5%	5,505	-28.1%	3,956	707	459.5%
AD/NE CROSS RATES	5	40	-87.5%	21	-76.2%	5	40	-87.5%
BP/JY CROSS RATES	2,083	2,559	-18.6%	4,401	-52.7%	2,083	2,559	-18.6%
BP/SF CROSS RATES	267	171	56.1%	491	-45.6%	267	171	56.1%
CD/JY CROSS RATES	183	81	125.9%	172	6.4%	183	81	125.9%
EC/AD CROSS RATES	367	504	-27.2%	1,482	-75.2%	367	504	-27.2%
EC/CD CROSS RATES	823	399	106.3%	1,853	-55.6%	823	399	106.3%
EC/NOK CROSS RATES	126	34	270.6%	231	-45.5%	126	34	270.6%
EC/SEK CROSS RATES	76	31	145.2%	746	-89.8%	76	31	145.2%
EFX/BP CROSS RATES	45,286	59,854	-24.3%	71,245	-36.4%	45,286	59,854	-24.3%
EFX/JY CROSS RATES	43,097	90,502	-52.4%	69,037	-37.6%	43,097	90,502	-52.4%
EFX/SF CROSS RATES	31,364	47,112	-33.4%	50,641	-38.1%	31,364	47,112	-33.4%
SF/JY CROSS RATES	1	961	-99.9%	35	-97.1%	1	961	-99.9%
SKR/USD CROSS RATES	776	523	48.4%	1,093	-29.0%	776	523	48.4%
CZECK KORUNA (US)	0	0	0.0%	131	-100.0%	0	0	0.0%
CZECK KORUNA (EC)	0	0	0.0%	938	-100.0%	0	0	0.0%
HUNGARIAN FORINT (US)	61	118	-48.3%	180	-66.1%	61	118	-48.3%
HUNGARIAN FORINT (EC)	40	0	0.0%	43	-7.0%	40	0	0.0%
POLISH ZLOTY (US)	2,329	409	469.4%	4,146	-43.8%	2,329	409	469.4%
POLISH ZLOTY (EC)	4,447	3,173	40.2%	7,704	-42.3%	4,447	3,173	40.2%

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FX Futures								
SHEKEL	287	469	-38.8%	1,650	-82.6%	287	469	-38.8%
RMB USD	1,601	67	2,289.6%	3,169	-49.5%	1,601	67	2,289.6%
RMB EURO	0	0	-	0	0.0%	0	0	-
KOREAN WON	388	337	15.1%	824	-52.9%	388	337	15.1%
TURKISH LIRA	1,414	3,196	-55.8%	2,928	-51.7%	1,414	3,196	-55.8%
TURKISH LIRA (EU)	969	506	91.5%	3,257	-70.2%	969	506	91.5%
E-MICRO EUR/USD	216,062	167,329	29.1%	131,478	64.3%	216,062	167,329	29.1%
E-MICRO GBP/USD	41,955	32,930	27.4%	25,111	67.1%	41,955	32,930	27.4%
E-MICRO USD/CAD	0	7	-100.0%	0	0.0%	0	7	-100.0%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	0	0	0.0%
E-MICRO USD/JPY	3	11	-72.7%	5	-40.0%	3	11	-72.7%
E-MICRO AUD/USD	51,408	17,603	192.0%	32,488	58.2%	51,408	17,603	192.0%
MICRO CHF/USD	4,713	5,308	-11.2%	3,801	24.0%	4,713	5,308	-11.2%
MICRO CAD/USD	19,579	3,715	427.0%	5,757	240.1%	19,579	3,715	427.0%
MICRO JPY/USD	16,337	9,564	70.8%	10,574	54.5%	16,337	9,564	70.8%
INDIAN RUPEE	4,184	79	5,196.2%	4,219	-0.8%	4,184	79	5,196.2%
RMB JY	0	0	0.0%	0	0.0%	0	0	0.0%
USDZAR	522	0	-	225	132.0%	522	0	-
EURO QUARTERLY VARIANCE FI	0	0	-	0	0.0%	0	0	-
FX Options								
AUSTRALIAN DOLLAR	153,370	97,118	57.9%	141,217	8.6%	153,370	97,118	57.9%
BRITISH POUND	267,863	107,828	148.4%	186,131	43.9%	267,863	107,828	148.4%
CANADIAN DOLLAR	140,932	87,614	60.9%	116,157	21.3%	140,932	87,614	60.9%
EURO FX	570,664	508,847	12.1%	520,720	9.6%	570,664	508,847	12.1%
JAPANESE YEN	264,446	374,088	-29.3%	253,543	4.3%	264,446	374,088	-29.3%
MEXICAN PESO	10	36	-72.2%	0	0.0%	10	36	-72.2%
NEW ZEALND DOLLAR	5	13	-61.5%	0	0.0%	5	13	-61.5%
RUSSIAN RUBLE	0	593	-100.0%	0	0.0%	0	593	-100.0%
SWISS FRANC	21,205	12,351	71.7%	13,355	58.8%	21,205	12,351	71.7%
EFX/BP CROSS RATES	0	0	0.0%	0	0.0%	0	0	0.0%
EFX/JY CROSS RATES	0	0	-	0	0.0%	0	0	-
EFX/SF CROSS RATES	0	0	0.0%	0	0.0%	0	0	0.0%
JAPANESE YEN (EU)	1,108	2,557	-56.7%	1,839	-39.7%	1,108	2,557	-56.7%
EURO FX (EU)	4,061	8,536	-52.4%	3,486	16.5%	4,061	8,536	-52.4%
SWISS FRANC (EU)	210	680	-69.1%	52	303.8%	210	680	-69.1%
CANADIAN DOLLAR (EU)	234	1,087	-78.5%	392	-40.3%	234	1,087	-78.5%
BRITISH POUND (EU)	1,898	1,461	29.9%	876	116.7%	1,898	1,461	29.9%
AUSTRALIAN DLR (EU)	436	110	296.4%	313	39.3%	436	110	296.4%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,381,425	1,484,103	-6.9%	756,245	82.7%	1,381,425	1,484,103	-6.9%
FEEDER CATTLE	145,259	160,605	-9.6%	122,805	18.3%	145,259	160,605	-9.6%
LEAN HOGS	940,059	999,025	-5.9%	662,799	41.8%	940,059	999,025	-5.9%
LUMBER	13,001	26,219	-50.4%	15,073	-13.7%	13,001	26,219	-50.4%
WOOD PULP	0	0	0.0%	0	0.0%	0	0	0.0%
MILK	37,317	22,182	68.2%	30,611	21.9%	37,317	22,182	68.2%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	3,110	723	330.2%	2,322	33.9%	3,110	723	330.2%
BUTTER CS	3,441	1,588	116.7%	3,968	-13.3%	3,441	1,588	116.7%
CLASS IV MILK	6,999	595	1,076.3%	5,276	32.7%	6,999	595	1,076.3%
DRY WHEY	1,031	1,214	-15.1%	872	18.2%	1,031	1,214	-15.1%
GSCI EXCESS RETURN FUT	3,090	685	351.1%	408	657.4%	3,090	685	351.1%
GOLDMAN SACHS	27,498	28,554	-3.7%	22,208	23.8%	27,498	28,554	-3.7%
HDD WEATHER	2,537	2,278	11.4%	2,226	14.0%	2,537	2,278	11.4%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	300	0	0.0%	50	500.0%	300	0	0.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER EUROPEAN	800	1,450	-44.8%	200	300.0%	800	1,450	-44.8%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	0	0	-
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	0	0	-
WKLY AVG TEMP	500	600	-16.7%	100	400.0%	500	600	-16.7%
HOUSING INDEX	15	8	87.5%	7	114.3%	15	8	87.5%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	0	0.0%
USD CRUDE PALM OIL	0	40	-100.0%	0	0.0%	0	40	-100.0%
CASH-SETTLED CHEESE	4,064	3,204	26.8%	2,737	48.5%	4,064	3,204	26.8%
OTC SP GSCI ER SWAP	2,058	429	379.7%	1,224	68.1%	2,058	429	379.7%
OTC SP GSCI ER 3MTH SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	0	7,596	-100.0%	2,300	-100.0%	0	7,596	-100.0%
MALAYSIAN PALM SWAP	1,800	0	-	2,920	-38.4%	1,800	0	-



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Commodities and Alternative Investments								
Options								
LIVE CATTLE	340,845	338,021	0.8%	205,509	65.9%	340,845	338,021	0.8%
FEEDER CATTLE	21,991	18,308	20.1%	17,987	22.3%	21,991	18,308	20.1%
LEAN HOGS	155,668	99,848	55.9%	128,186	21.4%	155,668	99,848	55.9%
LUMBER	941	900	4.6%	1,375	-31.6%	941	900	4.6%
MILK	38,809	30,357	27.8%	30,301	28.1%	38,809	30,357	27.8%
MLK MID	91	86	5.8%	257	-64.6%	91	86	5.8%
NFD MILK	768	108	611.1%	661	16.2%	768	108	611.1%
BUTTER CS	449	1,054	-57.4%	1,966	-77.2%	449	1,054	-57.4%
CLASS IV MILK	2,930	479	511.7%	4,345	-32.6%	2,930	479	511.7%
DRY WHEY	186	248	-25.0%	427	-56.4%	186	248	-25.0%
HDD WEATHER	555	116	378.4%	740	-25.0%	555	116	378.4%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	500	0	0.0%	1,750	-71.4%	500	0	0.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER EUROPEAN	0	0	0.0%	500	-100.0%	0	0	0.0%
HDD EURO SEASONAL STRIP	0	500	-100.0%	500	-100.0%	0	500	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	0	0	-
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	0	0.0%
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	0	0.0%
LV CATL CSO	220	240	-8.3%	0	0.0%	220	240	-8.3%
SBIN HURR	0	0	0.0%	0	0.0%	0	0	0.0%
CASH-SETTLED CHEESE	3,157	2,191	44.1%	3,006	5.0%	3,157	2,191	44.1%
SEAS SNOWFALL	0	0	0.0%	0	0.0%	0	0	0.0%
SNOWFALL	200	0	0.0%	0	0.0%	200	0	0.0%
LN HOGS CSO	0	0	0.0%	0	0.0%	0	0	0.0%



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TOTAL FUTURES GROUP								
Interest Rate Futures	54,761,793	40,804,369	34.2%	41,693,480	31.3%	54,761,793	40,804,369	34.2%
Equity Index Futures	41,516,769	36,623,171	13.4%	41,662,990	-0.4%	41,516,769	36,623,171	13.4%
FX Futures	15,832,441	17,696,362	-10.5%	14,726,839	7.5%	15,832,441	17,696,362	-10.5%
Commodities and Alternative Invest	2,574,304	2,741,098	-6.1%	1,634,351	57.5%	2,574,304	2,741,098	-6.1%
TOTAL FUTURES	114,685,307	97,865,000	17.2%	99,717,660	15.0%	114,685,307	97,865,000	17.2%
TOTAL OPTIONS GROUP								
Equity Index Options	10,090,574	5,474,106	84.3%	8,018,762	25.8%	10,090,574	5,474,106	84.3%
Interest Rate Options	17,429,060	9,078,637	92.0%	13,687,876	27.3%	17,429,060	9,078,637	92.0%
FX Options	1,426,442	1,202,919	18.6%	1,238,081	15.2%	1,426,442	1,202,919	18.6%
Commodities and Alternative Invest	567,310	492,456	15.2%	397,510	42.7%	567,310	492,456	15.2%
TOTAL OPTIONS	29,513,386	16,248,118	81.6%	23,342,229	26.4%	29,513,386	16,248,118	81.6%
TOTAL COMBINED								
Interest Rate	72,190,853	49,883,006	44.7%	55,381,356	30.4%	72,190,853	49,883,006	44.7%
Equity Index	51,607,343	42,097,277	22.6%	49,681,752	3.9%	51,607,343	42,097,277	22.6%
FX	17,258,883	18,899,281	-8.7%	15,964,920	8.1%	17,258,883	18,899,281	-8.7%
Commodities and Alternative Invest	3,141,614	3,233,554	-2.8%	2,031,861	54.6%	3,141,614	3,233,554	-2.8%
GRAND TOTAL	144,198,693	114,113,118	26.4%	123,059,889	17.2%	144,198,693	114,113,118	26.4%

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