



CME Exchange Volume Report - Monthly

	VOLUME SEP 2014	VOLUME SEP 2013	% CHG	VOLUME AUG 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
Interest Rate Futures								
EUROYEN	0	1	-100.0%	1	-100.0%	1	1	0.0%
EURODOLLARS	67,835,835	51,413,062	31.9%	47,862,543	41.7%	479,982,707	392,812,439	22.2%
EMINI ED	0	0	0.0%	0	0.0%	0	0	0.0%
1-MONTH EURODOLLAR	0	235	-100.0%	1,307	-100.0%	15,127	9,669	56.4%
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%
3YR BUNDLE	228	0	-	0	-	228	0	-
2YR BUNDLE	181	0	-	0	-	181	0	-
EURO 5YR BUNDLE	106	0	-	0	-	106	0	-
Interest Rate Options								
EURODOLLARS	5,479,371	2,603,303	110.5%	2,918,996	87.7%	29,159,020	20,088,237	45.2%
EURO MIDCURVE	20,545,153	16,663,170	23.3%	11,999,349	71.2%	128,889,605	91,496,163	40.9%
TOMMI MIDCURVE	0	0	0.0%	0	-	0	0	0.0%
Equity Index Futures								
E-MINI S&P500	40,843,182	39,752,263	2.7%	28,019,786	45.8%	307,642,042	350,504,601	-12.2%
S&P 500	518,784	584,401	-11.2%	118,435	338.0%	2,475,016	3,268,315	-24.3%
S&P 600 SMALLCAP EMINI	1	25	-96.0%	1	0.0%	57	310	-81.6%
E-MINI MIDCAP	618,774	622,836	-0.7%	283,606	118.2%	3,800,568	4,183,996	-9.2%
S&P 400 MIDCAP	1,726	3,319	-48.0%	1,111	55.4%	11,654	16,785	-30.6%
S&P 500 GROWTH	157	100	57.0%	5	3,040.0%	618	397	55.7%
S&P 500/VALUE	395	80	393.8%	5	7,800.0%	1,190	376	216.5%
E-MINI NASDAQ 100	7,103,693	5,210,921	36.3%	4,774,413	48.8%	54,134,757	44,004,753	23.0%
NASDAQ	21,924	19,171	14.4%	12,484	75.6%	180,523	181,316	-0.4%
NIKKEI 225 (\$) STOCK	454,305	421,494	7.8%	261,384	73.8%	3,300,334	3,761,242	-12.3%
NIKKEI 225 (YEN) STOCK	983,389	862,662	14.0%	710,706	38.4%	8,055,930	9,012,506	-10.6%
NASDAQ BIOTECH	50	0	-	100	-50.0%	150	0	-
S&P MATERIALS SECTOR	4,959	1,711	189.8%	1,874	164.6%	15,331	19,367	-20.8%
S&P UTILITIES SECTOR	14,030	6,708	109.2%	4,716	197.5%	55,286	34,922	58.3%
S&P HEALTH CARE SECTOR	10,327	2,969	247.8%	2,528	308.5%	31,518	40,230	-21.7%
S&P CONSUMER DSCRTNRY SE	5,527	2,607	112.0%	2,360	134.2%	25,391	14,207	78.7%
S&P TECHNOLOGY SECTOR	7,026	4,185	67.9%	1,557	351.3%	29,265	26,414	10.8%
S&P CONSUMER STAPLES SECT	13,658	5,325	156.5%	2,193	522.8%	48,914	32,133	52.2%
S&P ENERGY SECTOR	11,542	4,046	185.3%	8,283	39.3%	66,280	63,232	4.8%
S&P FINANCIAL SECTOR	8,374	5,037	66.2%	2,866	192.2%	28,323	39,900	-29.0%
S&P INDUSTRIAL SECTOR	7,984	2,517	217.2%	1,490	435.8%	24,873	18,710	32.9%
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	430	1,350	-68.1%	159	170.4%	3,293	26,650	-87.6%
BESPOKE CUSTOM INDEXES	0	0	0.0%	0	-	0	0	0.0%

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Equity Index Options								
E-MINI S&P500	5,360,335	4,359,971	22.9%	6,041,143	-11.3%	50,231,759	40,727,949	23.3%
S&P 500	605,687	480,712	26.0%	710,437	-14.7%	5,685,105	5,552,585	2.4%
E-MINI MIDCAP	41	109	-62.4%	99	-58.6%	862	896	-3.8%
E-MINI NASDAQ 100	188,677	39,873	373.2%	194,109	-2.8%	2,433,261	497,918	388.7%
NASDAQ	22	11	100.0%	30	-26.7%	169	256	-34.0%
EOM S&P 500	59,169	46,189	28.1%	90,478	-34.6%	664,748	648,766	2.5%
EOM EMINI S&P	1,039,029	571,441	81.8%	1,193,744	-13.0%	7,738,691	5,462,349	41.7%
EOW1 S&P 500	49,571	52,978	-6.4%	40,135	23.5%	391,417	181,062	116.2%
EOW1 EMINI S&P 500	964,309	588,245	63.9%	765,298	26.0%	7,018,777	4,157,513	68.8%
EOW2 S&P 500	83,229	72,197	15.3%	82,696	0.6%	696,221	281,945	146.9%
EOW2 EMINI S&P 500	949,667	458,300	107.2%	880,255	7.9%	7,276,939	3,712,051	96.0%
EOW4 EMINI S&P 500	1,011,639	597,852	69.2%	1,097,880	-7.9%	6,719,148	3,920,067	71.4%
FX Futures								
AUSTRALIAN DOLLAR	3,057,951	1,973,798	54.9%	1,570,822	94.7%	16,005,300	21,139,208	-24.3%
BRITISH POUND	3,181,236	2,348,215	35.5%	1,781,226	78.6%	18,824,959	23,125,358	-18.6%
BRAZIL REAL	72,147	11,503	527.2%	102,141	-29.4%	391,792	315,641	24.1%
CANADIAN DOLLAR	1,612,179	1,256,695	28.3%	1,057,934	52.4%	10,942,066	13,909,599	-21.3%
E-MINI EURO FX	91,342	61,666	48.1%	44,092	107.2%	659,636	789,030	-16.4%
EURO FX	6,106,252	4,120,876	48.2%	3,507,447	74.1%	36,245,431	49,268,455	-26.4%
E-MINI JAPANESE YEN	23,579	16,027	47.1%	9,075	159.8%	110,212	296,721	-62.9%
JAPANESE YEN	3,904,594	3,045,092	28.2%	2,335,551	67.2%	25,144,300	34,936,992	-28.0%
MEXICAN PESO	1,352,922	1,100,123	23.0%	868,852	55.7%	7,453,558	8,200,910	-9.1%
NEW ZEALND DOLLAR	540,589	298,301	81.2%	267,183	102.3%	2,607,100	2,835,624	-8.1%
NKR/USD CROSS RATE	1,864	2,466	-24.4%	791	135.7%	10,125	10,797	-6.2%
RUSSIAN RUBLE	46,050	29,554	55.8%	18,549	148.3%	220,666	184,514	19.6%
S.AFRICAN RAND	17,255	17,405	-0.9%	7,032	145.4%	78,273	119,347	-34.4%
SWISS FRANC	1,121,344	688,393	62.9%	758,488	47.8%	6,622,932	7,012,573	-5.6%
AD/CD CROSS RATES	90	90	0.0%	106	-15.1%	734	916	-19.9%
AD/JY CROSS RATES	11,210	2,441	359.2%	3,239	246.1%	44,178	21,254	107.9%
AD/NE CROSS RATES	394	122	223.0%	184	114.1%	1,870	625	199.2%
BP/JY CROSS RATES	13,650	3,721	266.8%	881	1,449.4%	46,106	21,122	118.3%
BP/SF CROSS RATES	1,465	698	109.9%	687	113.2%	4,012	2,338	71.6%
CD/JY CROSS RATES	7	91	-92.3%	40	-82.5%	1,174	712	64.9%
EC/AD CROSS RATES	4,358	1,663	162.1%	386	1,029.0%	11,741	9,730	20.7%
EC/CD CROSS RATES	7,561	1,337	465.5%	3,646	107.4%	30,200	6,992	331.9%
EC/NOK CROSS RATES	50	200	-75.0%	0	0.0%	941	1,658	-43.2%
EC/SEK CROSS RATES	449	399	12.5%	0	0.0%	5,876	2,586	127.2%
EFX/BP CROSS RATES	124,311	73,206	69.8%	44,828	177.3%	557,847	591,945	-5.8%
EFX/JY CROSS RATES	69,363	64,637	7.3%	22,899	202.9%	396,265	758,347	-47.7%
EFX/SF CROSS RATES	61,203	41,679	46.8%	16,402	273.1%	288,386	357,809	-19.4%
SF/JY CROSS RATES	0	73	-100.0%	2	-100.0%	16	1,912	-99.2%
SKR/USD CROSS RATES	2,221	1,853	19.9%	791	180.8%	8,929	11,152	-19.9%
CZECK KORUNA (US)	3	507	-99.4%	5	-40.0%	35	5,332	-99.3%
CZECK KORUNA (EC)	0	2,547	-100.0%	0	0.0%	2	8,067	-100.0%
HUNGARIAN FORINT (US)	90	516	-82.6%	44	104.5%	622	15,395	-96.0%
HUNGARIAN FORINT (EC)	0	305	-100.0%	0	0.0%	670	19,396	-96.5%
POLISH ZLOTY (US)	889	1,952	-54.5%	61	1,357.4%	17,058	11,772	44.9%
POLISH ZLOTY (EC)	848	5,371	-84.2%	0	0.0%	35,873	32,712	9.7%

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FX Futures								
SHEKEL	0	704	-100.0%	12	-100.0%	5,971	7,077	-15.6%
RMB USD	592	722	-18.0%	507	16.8%	8,202	13,053	-37.2%
RMB EURO	0	0	0.0%	0	0.0%	0	6	-100.0%
KOREAN WON	149	580	-74.3%	17	776.5%	2,206	3,278	-32.7%
TURKISH LIRA	227	4,523	-95.0%	21	981.0%	20,047	38,803	-48.3%
TURKISH LIRA (EU)	12	1,937	-99.4%	0	0.0%	14,249	23,845	-40.2%
E-MICRO EUR/USD	160,805	124,499	29.2%	117,595	36.7%	1,373,149	1,595,863	-14.0%
E-MICRO GBP/USD	56,756	25,988	118.4%	27,972	102.9%	274,148	310,075	-11.6%
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%	4	0	0.0%
E-MICRO USD/JPY	25	8	212.5%	7	257.1%	67	83	-19.3%
E-MICRO AUD/USD	67,240	30,031	123.9%	36,851	82.5%	337,713	298,823	13.0%
MICRO CHF/USD	4,936	4,244	16.3%	3,260	51.4%	37,077	51,263	-27.7%
MICRO CAD/USD	37,154	4,214	781.7%	16,959	119.1%	130,705	44,915	191.0%
MICRO JPY/USD	19,246	10,190	88.9%	8,274	132.6%	103,557	145,939	-29.0%
INDIAN RUPEE	2,836	18,241	-84.5%	2,414	17.5%	38,317	147,131	-74.0%
RMB JY	0	0	0.0%	0	-	0	0	0.0%
EURO QUARTERLY VARIANCE F	0	0	-	0	0.0%	0	0	-
USDZAR	85	0	-	27	214.8%	1,383	0	-
FX Options								
AUSTRALIAN DOLLAR	237,745	135,977	74.8%	102,211	132.6%	1,144,726	1,296,116	-11.7%
BRITISH POUND	489,617	155,704	214.5%	253,753	93.0%	2,363,426	1,241,629	90.3%
BRAZIL REAL	0	0	-	0	0.0%	10	0	-
CANADIAN DOLLAR	158,511	78,454	102.0%	124,086	27.7%	1,056,216	794,657	32.9%
EURO FX	1,057,864	487,544	117.0%	608,420	73.9%	4,882,203	4,719,788	3.4%
JAPANESE YEN	313,558	208,696	50.2%	249,857	25.5%	2,003,712	2,937,657	-31.8%
MEXICAN PESO	1,737	0	0.0%	1,636	6.2%	3,809	2,668	42.8%
NEW ZEALND DOLLAR	31	1	3,000.0%	31	0.0%	728	61	1,093.4%
RUSSIAN RUBLE	2,687	0	0.0%	580	363.3%	6,909	1,186	482.5%
SWISS FRANC	34,670	18,881	83.6%	16,344	112.1%	197,986	128,143	54.5%
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)	896	1,773	-49.5%	743	20.6%	9,232	28,135	-67.2%
EURO FX (EU)	15,051	6,314	138.4%	14,798	1.7%	65,167	54,207	20.2%
SWISS FRANC (EU)	63	583	-89.2%	32	96.9%	1,780	5,276	-66.3%
CANADIAN DOLLAR (EU)	1,063	2,073	-48.7%	458	132.1%	4,617	11,401	-59.5%
BRITISH POUND (EU)	1,058	4,883	-78.3%	188	462.8%	7,610	22,928	-66.8%
AUSTRALIAN DLR (EU)	195	1,567	-87.6%	125	56.0%	2,175	10,667	-79.6%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,303,433	972,498	34.0%	1,023,507	27.3%	10,565,644	9,679,681	9.2%
FEEDER CATTLE	202,774	125,003	62.2%	223,720	-9.4%	1,545,522	1,283,086	20.5%
LEAN HOGS	1,000,387	1,155,621	-13.4%	818,841	22.2%	8,679,324	8,918,966	-2.7%
LUMBER	11,766	19,271	-38.9%	14,977	-21.4%	121,724	200,428	-39.3%
WOOD PULP	0	0	0.0%	0	-	0	0	0.0%
MILK	38,651	19,519	98.0%	28,532	35.5%	257,026	217,314	18.3%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	2,636	1,002	163.1%	2,814	-6.3%	21,558	6,413	236.2%
BUTTER CS	2,954	1,821	62.2%	2,480	19.1%	25,504	19,274	32.3%
CLASS IV MILK	962	2,123	-54.7%	1,128	-14.7%	21,875	9,102	140.3%
DRY WHEY	1,547	1,021	51.5%	1,165	32.8%	9,886	9,133	8.2%
GSCI EXCESS RETURN FUT	46,320	4,454	940.0%	1,360	3,305.9%	147,386	8,990	1,539.4%
GOLDMAN SACHS	21,945	23,973	-8.5%	20,228	8.5%	204,643	240,197	-14.8%
HDD WEATHER	250	1,900	-86.8%	0	0.0%	5,289	9,987	-47.0%
CDD WEATHER	210	1,873	-88.8%	860	-75.6%	7,407	14,424	-48.6%
HDD SEASONAL STRIP	0	300	-100.0%	0	0.0%	400	300	33.3%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	100	3,550	-97.2%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	1,250	3,300	-62.1%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	500	3,550	-85.9%
HDD EURO SEASONAL STRIP	0	0	0.0%	1,000	-100.0%	1,000	0	0.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	50	-100.0%
WKLY AVG TEMP	0	1,150	-100.0%	0	0.0%	750	9,900	-92.4%
HOUSING INDEX	1	29	-96.6%	19	-94.7%	102	132	-22.7%
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	6,639	2,175	205.2%	6,046	9.8%	43,446	27,894	55.8%
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	17,398	0	0.0%	0	0.0%	54,442	16,248	235.1%
MALAYSIAN PALM SWAP	6,200	2,280	171.9%	5,980	3.7%	31,060	6,300	393.0%



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Commodities and Alternative Investments								
Options								
LIVE CATTLE	407,683	206,291	97.6%	378,450	7.7%	3,090,251	2,059,395	50.1%
FEEDER CATTLE	40,014	13,979	186.2%	35,195	13.7%	246,510	155,852	58.2%
LEAN HOGS	309,706	156,841	97.5%	254,262	21.8%	2,562,795	1,150,464	122.8%
LUMBER	954	1,767	-46.0%	1,036	-7.9%	10,815	11,146	-3.0%
MILK	47,275	15,073	213.6%	28,163	67.9%	262,678	191,547	37.1%
MLK MID	187	192	-2.6%	58	222.4%	843	620	36.0%
NFD MILK	823	420	96.0%	1,598	-48.5%	11,052	3,161	249.6%
BUTTER CS	1,117	443	152.1%	737	51.6%	7,239	11,027	-34.4%
CLASS IV MILK	1,440	2,013	-28.5%	1,546	-6.9%	18,024	11,276	59.8%
DRY WHEY	1,532	28	5,371.4%	232	560.3%	3,880	2,166	79.1%
HDD WEATHER	0	1,000	-100.0%	0	0.0%	4,775	2,616	82.5%
CDD WEATHER	200	200	0.0%	0	0.0%	2,300	6,950	-66.9%
HDD SEASONAL STRIP	13,000	8,000	62.5%	0	0.0%	14,190	16,375	-13.3%
CDD SEASONAL STRIP	0	0	0.0%	2,500	-100.0%	32,480	39,060	-16.8%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	800	1,000	-20.0%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	7,500	0	-
HDD EURO SEASONAL STRIP	3,500	2,500	40.0%	4,500	-22.2%	8,000	3,000	166.7%
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	60	0	0.0%	0	0.0%	432	856	-49.5%
SBIN HURR	0	0	0.0%	0	0.0%	0	750	-100.0%
CASH-SETTLED CHEESE	5,438	525	935.8%	1,627	234.2%	20,822	19,752	5.4%
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 SEP 2014	VOLUME SEP 2013	% CHG	VOLUME AUG 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	67,836,350	51,413,298	31.9%	47,863,851	41.7%	479,998,350	392,822,149	22.2%
Equity Index Futures	50,630,237	47,513,727	6.6%	34,210,062	48.0%	379,931,313	415,250,409	-8.5%
FX Futures	21,777,529	15,399,403	41.4%	12,637,300	72.3%	129,115,682	166,706,715	-22.5%
Commodities and Alternative Invest	2,664,073	2,336,013	14.0%	2,152,657	23.8%	21,747,896	20,692,580	5.1%
TOTAL FUTURES	142,908,189	116,662,441	22.5%	96,863,870	47.5%	1,010,793,241	995,471,853	1.5%
TOTAL OPTIONS GROUP								
Equity Index Options	10,311,375	7,267,878	41.9%	11,096,304	-7.1%	88,857,097	65,143,357	36.4%
Interest Rate Options	26,024,524	19,266,473	35.1%	14,918,345	74.4%	158,048,625	111,584,400	41.6%
FX Options	2,314,746	1,102,450	110.0%	1,373,262	68.6%	11,750,306	11,257,021	4.4%
Commodities and Alternative Invest	832,929	409,272	103.5%	709,904	17.3%	6,305,621	3,688,635	70.9%
TOTAL OPTIONS	39,483,574	28,046,073	40.8%	28,097,815	40.5%	264,961,649	191,673,413	38.2%
TOTAL COMBINED								
Interest Rate	93,860,874	70,679,771	32.8%	62,782,196	49.5%	638,046,975	504,406,549	26.5%
Equity Index	60,941,612	54,781,605	11.2%	45,306,366	34.5%	468,788,410	480,393,766	-2.4%
FX	24,092,275	16,501,853	46.0%	14,010,562	72.0%	140,865,988	177,963,736	-20.8%
Commodities and Alternative Invest	3,497,002	2,745,285	27.4%	2,862,561	22.2%	28,053,517	24,381,215	15.1%
GRAND TOTAL	182,391,763	144,708,514	26.0%	124,961,685	46.0%	1,275,754,890	1,187,145,266	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.