



## CME Exchange Volume Report - Monthly

	VOLUME NOV 2014	VOLUME NOV 2013	% CHG	VOLUME OCT 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
<b>Interest Rate Futures</b>								
EUROYEN	0	0	0.0%	0	0.0%	1	1	0.0%
EURODOLLARS	34,561,100	39,422,489	-12.3%	86,823,178	-60.2%	601,366,985	475,556,781	26.5%
EMINI ED	0	0	0.0%	0	0.0%	0	0	0.0%
1-MONTH EURODOLLAR	690	700	-1.4%	2,736	-74.8%	18,553	11,362	63.3%
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	56	0	-	441	-87.3%	725	0	-
EURO 5YR BUNDLE	0	0	-	10	-100.0%	116	0	-
2YR BUNDLE	177	0	-	755	-76.6%	1,113	0	-
<b>Interest Rate Options</b>								
EURODOLLARS	3,965,392	1,970,896	101.2%	7,812,582	-49.2%	40,936,994	26,225,100	56.1%
EURO MIDCURVE	7,543,591	7,711,622	-2.2%	20,498,158	-63.2%	156,931,354	110,068,174	42.6%
TOMMI MIDCURVE	0	0	0.0%	0	-	0	0	0.0%
<b>Equity Index Futures</b>								
E-MINI S&P500	22,222,872	28,689,203	-22.5%	54,465,076	-59.2%	384,329,990	418,262,976	-8.1%
S&P 500	152,715	136,416	11.9%	229,310	-33.4%	2,857,041	3,591,529	-20.5%
S&P 600 SMALLCAP EMINI	0	13	-100.0%	0	0.0%	57	331	-82.8%
E-MINI MIDCAP	242,848	338,633	-28.3%	648,830	-62.6%	4,692,246	5,001,087	-6.2%
S&P 400 MIDCAP	2,001	406	392.9%	6,111	-67.3%	19,766	18,607	6.2%
S&P 500 GROWTH	9	3	200.0%	6	50.0%	633	481	31.6%
S&P 500/VALUE	6	2	200.0%	6	0.0%	1,202	483	148.9%
E-MINI NASDAQ 100	4,013,949	4,280,852	-6.2%	10,105,462	-60.3%	68,254,168	54,362,757	25.6%
NASDAQ	14,323	10,037	42.7%	20,996	-31.8%	215,842	212,926	1.4%
NIKKEI 225 (\$) STOCK	391,610	250,108	56.6%	553,440	-29.2%	4,245,384	4,283,176	-0.9%
NIKKEI 225 (YEN) STOCK	1,089,696	915,398	19.0%	1,736,500	-37.2%	10,882,126	10,824,538	0.5%
NASDAQ BIOTECH	250	0	-	0	0.0%	400	0	-
S&P MATERIALS SECTOR	3,183	614	418.4%	5,372	-40.7%	23,886	20,686	15.5%
S&P UTILITIES SECTOR	9,884	2,473	299.7%	6,830	44.7%	72,000	41,248	74.6%
S&P HEALTH CARE SECTOR	4,323	532	712.6%	6,290	-31.3%	42,131	42,136	0.0%
S&P CONSUMER DSCRTNRY SE	1,563	2,188	-28.6%	4,421	-64.6%	31,375	17,585	78.4%
S&P TECHNOLOGY SECTOR	1,540	1,694	-9.1%	2,246	-31.4%	33,051	33,906	-2.5%
S&P CONSUMER STAPLES SECT	2,902	1,626	78.5%	3,939	-26.3%	55,755	36,239	53.9%
S&P ENERGY SECTOR	8,950	7,089	26.3%	10,792	-17.1%	86,022	75,660	13.7%
S&P FINANCIAL SECTOR	957	865	10.6%	2,891	-66.9%	32,171	43,587	-26.2%
S&P INDUSTRIAL SECTOR	2,311	1,478	56.4%	3,862	-40.2%	31,046	20,848	48.9%
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	257	622	-58.7%	487	-47.2%	4,037	27,977	-85.6%
BESPOKE CUSTOM INDEXES	0	0	0.0%	0	-	0	0	0.0%

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	VOLUME NOV 2014	VOLUME NOV 2013	% CHG	VOLUME OCT 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
<b>Equity Index Options</b>								
E-MINI S&P500	4,916,674	4,289,181	14.6%	11,782,725	-58.3%	66,931,158	52,165,001	28.3%
S&P 500	649,394	391,826	65.7%	1,517,673	-57.2%	7,852,172	6,599,742	19.0%
E-MINI MIDCAP	18	207	-91.3%	32	-43.8%	912	1,195	-23.7%
E-MINI NASDAQ 100	169,148	112,627	50.2%	351,436	-51.9%	2,953,845	757,978	289.7%
NASDAQ	22	21	4.8%	50	-56.0%	241	377	-36.1%
EOM S&P 500	86,508	74,595	16.0%	126,714	-31.7%	877,970	766,596	14.5%
EOM EMINI S&P	1,007,902	725,133	39.0%	1,732,389	-41.8%	10,478,982	6,784,348	54.5%
EOW1 S&P 500	66,701	39,153	70.4%	31,372	112.6%	489,490	290,123	68.7%
EOW1 EMINI S&P 500	1,047,267	399,968	161.8%	1,214,882	-13.8%	9,280,926	5,242,583	77.0%
EOW2 S&P 500	29,555	69,991	-57.8%	84,167	-64.9%	809,943	468,141	73.0%
EOW2 EMINI S&P 500	635,795	494,513	28.6%	1,301,549	-51.2%	9,214,283	5,052,398	82.4%
EOW4 EMINI S&P 500	34,751	515,709	-93.3%	1,364,201	-97.5%	8,118,100	5,254,233	54.5%
<b>FX Futures</b>								
AUSTRALIAN DOLLAR	2,072,114	1,713,445	20.9%	2,658,555	-22.1%	20,735,969	24,517,002	-15.4%
BRITISH POUND	1,740,637	1,936,850	-10.1%	2,283,189	-23.8%	22,848,785	27,064,224	-15.6%
BRAZIL REAL	126,630	18,364	589.6%	81,286	55.8%	599,708	340,854	75.9%
CANADIAN DOLLAR	1,191,614	986,034	20.8%	1,569,720	-24.1%	13,703,400	15,972,682	-14.2%
E-MINI EURO FX	76,143	76,181	0.0%	90,357	-15.7%	826,136	944,706	-12.6%
EURO FX	4,564,894	4,047,679	12.8%	5,900,256	-22.6%	46,710,581	57,304,619	-18.5%
E-MINI JAPANESE YEN	17,379	11,969	45.2%	20,971	-17.1%	148,562	322,044	-53.9%
JAPANESE YEN	3,791,292	2,379,803	59.3%	4,728,341	-19.8%	33,663,933	39,881,711	-15.6%
MEXICAN PESO	682,828	599,720	13.9%	1,152,846	-40.8%	9,289,232	9,516,579	-2.4%
NEW ZEALND DOLLAR	464,195	251,691	84.4%	593,292	-21.8%	3,664,587	3,360,321	9.1%
NKR/USD CROSS RATE	789	1,136	-30.5%	913	-13.6%	11,827	12,332	-4.1%
RUSSIAN RUBLE	38,978	29,896	30.4%	50,405	-22.7%	310,049	225,711	37.4%
S.AFRICAN RAND	7,975	5,413	47.3%	12,852	-37.9%	99,100	127,772	-22.4%
SWISS FRANC	834,403	632,555	31.9%	1,026,637	-18.7%	8,483,972	8,356,115	1.5%
AD/CD CROSS RATES	79	105	-24.8%	154	-48.7%	967	1,119	-13.6%
AD/JY CROSS RATES	5,783	2,129	171.6%	11,409	-49.3%	61,370	26,207	134.2%
AD/NE CROSS RATES	104	18	477.8%	159	-34.6%	2,133	651	227.6%
BP/JY CROSS RATES	1,845	3,081	-40.1%	1,180	56.4%	49,131	26,808	83.3%
BP/SF CROSS RATES	380	223	70.4%	254	49.6%	4,646	2,749	69.0%
CD/JY CROSS RATES	8	158	-94.9%	12	-33.3%	1,194	1,033	15.6%
EC/AD CROSS RATES	853	413	106.5%	439	94.3%	13,033	10,711	21.7%
EC/CD CROSS RATES	1,768	328	439.0%	3,876	-54.4%	35,844	7,655	368.2%
EC/NOK CROSS RATES	0	172	-100.0%	0	0.0%	941	1,887	-50.1%
EC/SEK CROSS RATES	7	103	-93.2%	1,664	-99.6%	7,547	2,833	166.4%
EFX/BP CROSS RATES	42,874	41,112	4.3%	57,747	-25.8%	658,468	667,970	-1.4%
EFX/JY CROSS RATES	44,513	41,058	8.4%	56,876	-21.7%	497,654	835,257	-40.4%
EFX/SF CROSS RATES	38,306	13,591	181.8%	35,212	8.8%	361,904	395,574	-8.5%
SF/JY CROSS RATES	0	12	-100.0%	0	0.0%	16	1,925	-99.2%
SKR/USD CROSS RATES	630	785	-19.7%	778	-19.0%	10,337	12,345	-16.3%
CZECK KORUNA (US)	1	0	0.0%	5	-80.0%	41	5,577	-99.3%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	2	8,363	-100.0%
HUNGARIAN FORINT (US)	2	27	-92.6%	0	0.0%	624	15,465	-96.0%
HUNGARIAN FORINT (EC)	0	93	-100.0%	0	0.0%	670	19,728	-96.6%
POLISH ZLOTY (US)	1,855	3,159	-41.3%	529	250.7%	19,442	15,448	25.9%
POLISH ZLOTY (EC)	100	1,522	-93.4%	0	0.0%	35,973	36,712	-2.0%



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<b>FX Futures</b>								
SHEKEL	4	524	-99.2%	0	0.0%	5,975	8,031	-25.6%
RMB USD	941	1,552	-39.4%	360	161.4%	9,503	15,812	-39.9%
RMB EURO	0	0	0.0%	0	0.0%	0	6	-100.0%
KOREAN WON	2	681	-99.7%	16	-87.5%	2,224	4,422	-49.7%
TURKISH LIRA	5	2,975	-99.8%	7	-28.6%	20,059	42,490	-52.8%
TURKISH LIRA (EU)	3	601	-99.5%	2	50.0%	14,254	24,449	-41.7%
E-MICRO EUR/USD	164,433	140,379	17.1%	214,902	-23.5%	1,752,484	1,883,415	-7.0%
E-MICRO GBP/USD	27,493	28,140	-2.3%	28,275	-2.8%	329,916	363,013	-9.1%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	2	20	-90.0%
E-MICRO USD/CHF	0	0	0.0%	2	-100.0%	6	0	0.0%
E-MICRO USD/JPY	10	2	400.0%	21	-52.4%	98	93	5.4%
E-MICRO AUD/USD	50,344	30,439	65.4%	78,975	-36.3%	467,032	361,449	29.2%
MICRO CHF/USD	2,517	3,358	-25.0%	4,066	-38.1%	43,660	57,729	-24.4%
MICRO CAD/USD	10,563	4,874	116.7%	22,888	-53.8%	164,156	53,992	204.0%
MICRO JPY/USD	13,324	9,083	46.7%	19,680	-32.3%	136,561	166,459	-18.0%
INDIAN RUPEE	3,036	6,235	-51.3%	6,883	-55.9%	48,236	161,895	-70.2%
RMB JY	0	0	0.0%	0	-	0	0	0.0%
USDZAR	8	158	-94.9%	85	-90.6%	1,476	209	606.2%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	0.0%	0	556	-100.0%
<b>FX Options</b>								
AUSTRALIAN DOLLAR	143,030	158,715	-9.9%	147,494	-3.0%	1,435,250	1,596,530	-10.1%
BRITISH POUND	208,246	213,424	-2.4%	260,988	-20.2%	2,832,660	1,655,812	71.1%
BRAZIL REAL	0	0	-	0	0.0%	10	0	-
CANADIAN DOLLAR	97,415	93,036	4.7%	145,988	-33.3%	1,299,619	987,386	31.6%
EURO FX	760,767	550,675	38.2%	977,237	-22.2%	6,620,207	5,941,684	11.4%
JAPANESE YEN	331,580	286,560	15.7%	336,559	-1.5%	2,671,851	3,431,286	-22.1%
MEXICAN PESO	2,095	50	4,090.0%	689	204.1%	6,593	2,843	131.9%
NEW ZEALND DOLLAR	5	0	0.0%	15	-66.7%	748	62	1,106.5%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	6,909	1,186	482.5%
SWISS FRANC	28,454	16,527	72.2%	27,156	4.8%	253,596	162,363	56.2%
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)	1,245	1,246	-0.1%	409	204.4%	10,886	31,532	-65.5%
EURO FX (EU)	12,071	6,326	90.8%	9,301	29.8%	86,539	68,807	25.8%
SWISS FRANC (EU)	12	384	-96.9%	0	0.0%	1,792	6,018	-70.2%
CANADIAN DOLLAR (EU)	1,013	1,838	-44.9%	510	98.6%	6,140	14,132	-56.6%
BRITISH POUND (EU)	917	1,381	-33.6%	680	34.9%	9,207	28,391	-67.6%
AUSTRALIAN DLR (EU)	582	322	80.7%	155	275.5%	2,912	13,964	-79.1%

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<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
LIVE CATTLE	962,502	986,872	-2.5%	1,061,548	-9.3%	12,589,694	11,706,798	7.5%
FEEDER CATTLE	128,870	112,137	14.9%	225,198	-42.8%	1,899,590	1,546,479	22.8%
LEAN HOGS	707,984	833,759	-15.1%	674,141	5.0%	10,061,449	10,614,239	-5.2%
LUMBER	8,959	11,100	-19.3%	16,481	-45.6%	147,164	228,549	-35.6%
WOOD PULP	0	0	0.0%	0	-	0	0	0.0%
MILK	25,464	21,210	20.1%	33,233	-23.4%	315,723	263,330	19.9%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	2,358	1,487	58.6%	2,551	-7.6%	26,467	9,693	173.1%
BUTTER CS	2,338	1,912	22.3%	3,456	-32.3%	31,298	23,981	30.5%
CLASS IV MILK	712	2,892	-75.4%	1,048	-32.1%	23,635	14,839	59.3%
DRY WHEY	2,003	571	250.8%	2,781	-28.0%	14,670	10,585	38.6%
GSCI EXCESS RETURN FUT	510	170	200.0%	340	50.0%	148,236	11,649	1,172.5%
GOLDMAN SACHS	23,113	22,598	2.3%	20,424	13.2%	248,180	282,979	-12.3%
HDD WEATHER	1,075	7,160	-85.0%	103	943.7%	6,467	21,410	-69.8%
CDD WEATHER	0	0	0.0%	0	0.0%	7,407	15,924	-53.5%
HDD SEASONAL STRIP	100	0	0.0%	0	0.0%	500	550	-9.1%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	100	3,550	-97.2%
HDD WEATHER EUROPEAN	250	300	-16.7%	250	0.0%	1,750	3,600	-51.4%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	500	3,550	-85.9%
HDD EURO SEASONAL STRIP	1,250	0	0.0%	3,750	-66.7%	6,000	1,000	500.0%
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	10,000	-92.5%
HOUSING INDEX	9	23	-60.9%	17	-47.1%	128	223	-42.6%
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	10,232	1,833	458.2%	8,933	14.5%	62,611	33,063	89.4%
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%	0	0.0%	54,442	16,248	235.1%
MALAYSIAN PALM SWAP	4,840	2,760	75.4%	5,220	-7.3%	41,120	12,060	241.0%



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<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
LIVE CATTLE	250,415	233,766	7.1%	359,144	-30.3%	3,699,810	2,531,542	46.1%
FEEDER CATTLE	29,803	19,543	52.5%	49,064	-39.3%	325,377	197,085	65.1%
LEAN HOGS	181,423	130,240	39.3%	185,403	-2.1%	2,929,621	1,468,268	99.5%
LUMBER	711	1,167	-39.1%	1,369	-48.1%	12,895	14,230	-9.4%
MILK	31,575	15,824	99.5%	34,114	-7.4%	328,367	229,770	42.9%
MLK MID	186	150	24.0%	156	19.2%	1,185	868	36.5%
NFD MILK	1,874	679	176.0%	2,187	-14.3%	15,113	5,739	163.3%
BUTTER CS	1,334	1,119	19.2%	1,970	-32.3%	10,543	13,179	-20.0%
CLASS IV MILK	357	4,062	-91.2%	1,074	-66.8%	19,455	20,598	-5.5%
DRY WHEY	174	521	-66.6%	196	-11.2%	4,250	3,099	37.1%
HDD WEATHER	600	2,010	-70.1%	250	140.0%	5,625	4,626	21.6%
CDD WEATHER	0	0	0.0%	0	0.0%	2,300	6,950	-66.9%
HDD SEASONAL STRIP	1,900	1,760	8.0%	6,050	-68.6%	22,140	36,510	-39.4%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	32,480	39,060	-16.8%
HDD WEATHER EUROPEAN	500	0	0.0%	500	0.0%	1,800	1,000	80.0%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	7,500	0	-
HDD EURO SEASONAL STRIP	2,500	500	400.0%	20,000	-87.5%	30,500	10,500	190.5%
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	40	0	0.0%	0	0.0%	472	856	-44.9%
SBIN HURR	0	0	0.0%	0	0.0%	0	750	-100.0%
CASH-SETTLED CHEESE	6,639	2,262	193.5%	5,113	29.8%	32,574	23,465	38.8%
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%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	10	0	-	0	-	10	0	-
<b>Ags Futures</b>								
PALM OIL	120	0	-	0	-	120	0	-



## CME Exchange Volume Report - Monthly

	VOLUME NOV 2014	VOLUME NOV 2013	% CHG	VOLUME OCT 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	34,562,023	39,423,189	-12.3%	86,827,120	-60.2%	601,387,493	475,568,184	26.5%
Equity Index Futures	28,166,149	34,640,252	-18.7%	67,812,867	-58.5%	475,910,329	496,918,810	-4.2%
FX Futures	16,021,662	13,027,826	23.0%	20,716,076	-22.7%	165,853,420	193,186,729	-14.1%
Commodities and Alternative Invest	1,882,569	2,006,884	-6.2%	2,059,474	-8.6%	25,689,939	24,838,710	3.4%
Foreign Exchange Futures	10	0	-	0	-	10	0	-
Ags Futures	120	0	-	0	-	120	0	-
<b>TOTAL FUTURES</b>	<b>80,632,533</b>	<b>89,098,151</b>	<b>-9.5%</b>	<b>177,415,537</b>	<b>-54.6%</b>	<b>1,268,841,311</b>	<b>1,190,512,433</b>	<b>6.6%</b>
<b>TOTAL OPTIONS GROUP</b>								
Equity Index Options	8,643,735	7,112,924	21.5%	19,507,190	-55.7%	117,008,022	83,382,715	40.3%
Interest Rate Options	11,508,983	9,682,518	18.9%	28,310,740	-59.3%	197,868,348	136,293,274	45.2%
FX Options	1,587,432	1,330,484	19.3%	1,907,181	-16.8%	15,244,919	13,944,498	9.3%
Commodities and Alternative Invest	510,031	413,603	23.3%	666,590	-23.5%	7,482,242	4,609,717	62.3%
<b>TOTAL OPTIONS</b>	<b>22,250,181</b>	<b>18,539,529</b>	<b>20.0%</b>	<b>50,391,701</b>	<b>-55.8%</b>	<b>337,603,531</b>	<b>238,230,204</b>	<b>41.7%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	46,071,006	49,105,707	-6.2%	115,137,860	-60.0%	799,255,841	611,861,458	30.6%
Equity Index	36,809,884	41,753,176	-11.8%	87,320,057	-57.8%	592,918,351	580,301,525	2.2%
FX	17,609,094	14,358,310	22.6%	22,623,257	-22.2%	181,098,339	207,131,227	-12.6%
Commodities and Alternative Invest	2,392,600	2,420,487	-1.2%	2,726,064	-12.2%	33,172,181	29,448,427	12.6%
Foreign Exchange	10	0	-	0	-	10	0	-
Ags	120	0	-	0	-	120	0	-
<b>GRAND TOTAL</b>	<b>102,882,714</b>	<b>107,637,680</b>	<b>-4.4%</b>	<b>227,807,238</b>	<b>-54.8%</b>	<b>1,606,444,842</b>	<b>1,428,742,637</b>	<b>12.4%</b>

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.