

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
Interest Rate Futures								
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	-
Interest Rate Options								
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%
Equity Index Futures								
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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Equity Index Options								
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%
FX Futures								
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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FX Futures								
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%
FX Options								
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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Commodities and Alternative Investments								
Futures								
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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Options								
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%
Foreign Exchange Futures								
CHILEAN PESO	10	0	-	0	-	10	0	-
Ags Futures								
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
TOTAL FUTURES GROUP								
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	-
TOTAL FUTURES	80,632,533	89,098,151	-9.5%	177,415,537	-54.6%	1,268,841,311	1,190,512,433	6.6%
TOTAL OPTIONS GROUP								
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%
TOTAL OPTIONS	22,250,181	18,539,529	20.0%	50,391,701	-55.8%	337,603,531	238,230,204	41.7%
TOTAL COMBINED								
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	-
GRAND TOTAL	102,882,714	107,637,680	-4.4%	227,807,238	-54.8%	1,606,444,842	1,428,742,637	12.4%

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