



CME Exchange Volume Report - Monthly

	VOLUME JUL 2013	VOLUME JUL 2012	% CHG	VOLUME JUN 2013	% CHG	VOLUME Y.T.D 2013	VOLUME Y.T.D 2012	% CHG
Interest Rate Futures								
EUROYEN	0	0	0.0%	0	0.0%	0	210	-100.0%
EURODOLLARS	41,177,938	28,199,512	46.0%	69,283,323	-40.6%	302,547,945	266,218,731	13.6%
EMINI ED	0	0	0.0%	0	0.0%	0	0	0.0%
3-MONTH OIS	0	0	0.0%	0	-	0	0	0.0%
1-MONTH EURODOLLAR	571	13,648	-95.8%	109	423.9%	8,280	85,997	-90.4%
SOVEREIGN YIELD FUTURE	0	0	0.0%	0	0.0%	0	83	-100.0%
EURO BONDS	0	0	0.0%	0	0.0%	40	8,658	-99.5%
Interest Rate Options								
EURODOLLARS	2,177,151	4,255,358	-48.8%	3,760,169	-42.1%	14,882,076	40,172,695	-63.0%
EURO MIDCURVE	10,746,450	7,398,380	45.3%	15,771,618	-31.9%	60,939,922	58,682,121	3.8%
TOMMI MIDCURVE	0	0	0.0%	0	0.0%	0	3,600	-100.0%
EURODOLLAR SPRD OPTIONS	0	0	0.0%	0	-	0	0	0.0%

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Equity Index Futures								
E-MINI S&P500	29,322,816	38,614,072	-24.1%	52,896,137	-44.6%	275,846,315	288,344,449	-4.3%
S&P 500	151,373	243,463	-37.8%	693,771	-78.2%	2,493,520	2,860,629	-12.8%
S&P 600 SMALLCAP EMINI	22	46	-52.2%	78	-71.8%	277	1,467	-81.1%
E-MINI MSCI EAFE FUT	0	0	0.0%	0	-	0	0	0.0%
E-MINI MSCI	0	0	0.0%	0	-	0	0	0.0%
SPDR-S&P 500	0	0	0.0%	0	-	0	0	0.0%
TRAKRS BXY	0	0	0.0%	0	-	0	0	0.0%
TRAKRS PIMCO	0	0	0.0%	0	-	0	0	0.0%
TRAKRS PIMCO SPTR	0	0	0.0%	0	-	0	0	0.0%
E-MINI MIDCAP	369,807	494,705	-25.2%	726,068	-49.1%	3,160,455	4,013,189	-21.2%
S&P 400 MIDCAP	2,343	1,932	21.3%	1,564	49.8%	12,195	13,520	-9.8%
S&P 500 GROWTH	4	7	-42.9%	126	-96.8%	284	269	5.6%
S&P 500/VALUE	9	10	-10.0%	118	-92.4%	285	288	-1.0%
IWM-RUSSELL	0	0	0.0%	0	-	0	0	0.0%
E-MINI NASDAQ 100	4,222,942	4,852,637	-13.0%	6,411,169	-34.1%	34,106,905	37,003,238	-7.8%
NASDAQ	16,558	22,187	-25.4%	25,790	-35.8%	149,342	174,183	-14.3%
QQQ-NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	339,599	86,721	291.6%	876,143	-61.2%	3,001,703	927,372	223.7%
NIKKEI 225 (YEN) STOCK	900,521	380,975	136.4%	1,558,328	-42.2%	7,358,134	3,370,973	118.3%
S&P FIN SECT INDEX	0	0	0.0%	0	-	0	0	0.0%
S&P MATERIALS SECTOR	1,456	1,085	34.2%	4,046	-64.0%	16,385	10,791	51.8%
S&P UTILITIES SECTOR	3,791	1,913	98.2%	6,156	-38.4%	26,004	12,890	101.7%
S&P HEALTH CARE SECTOR	780	1,299	-40.0%	9,005	-91.3%	36,723	12,632	190.7%
S&P CONSUMER DSCRTNRY SE	994	1,150	-13.6%	2,797	-64.5%	10,395	5,628	84.7%
S&P TECHNOLOGY SECTOR	1,618	1,799	-10.1%	9,180	-82.4%	20,670	15,410	34.1%
S&P CONSUMER STAPLES SECT	2,876	1,750	64.3%	7,357	-60.9%	25,642	10,137	153.0%
S&P ENERGY SECTOR	7,907	1,921	311.6%	12,010	-34.2%	54,632	15,246	258.3%
S&P FINANCIAL SECTOR	1,789	1,200	49.1%	11,247	-84.1%	32,872	11,621	182.9%
S&P INDUSTRIAL SECTOR	1,964	1,391	41.2%	4,024	-51.2%	15,320	19,492	-21.4%
E-MINI NIFTY	0	1	-100.0%	0	0.0%	0	85	-100.0%
E-MICRO NIFTY	0	71	-100.0%	0	0.0%	47	2,865	-98.4%
IBOVESPA INDEX	4,077	0	-	4,815	-15.3%	23,268	0	-
BESPOKE CUSTOM INDEXES	0	0	0.0%	0	0.0%	0	15	-100.0%
Equity Index Options								
E-MINI S&P500	4,324,529	3,050,894	41.7%	5,500,546	-21.4%	31,835,416	19,301,523	64.9%
S&P 500	502,325	578,583	-13.2%	717,918	-30.0%	4,664,877	4,331,485	7.7%
E-MINI MIDCAP	44	3	1,366.7%	95	-53.7%	468	417	12.2%
E-MINI NASDAQ 100	42,909	52,244	-17.9%	56,914	-24.6%	417,398	523,419	-20.3%
NASDAQ	5	13	-61.5%	3	66.7%	230	122	88.5%
EOM S&P 500	43,635	42,914	1.7%	78,298	-44.3%	526,590	499,263	5.5%
EOM EMINI S&P	395,079	285,108	38.6%	998,408	-60.4%	4,021,271	2,445,924	64.4%
EOW1 S&P 500	29,373	11,393	157.8%	24,987	17.6%	87,344	43,034	103.0%
EOW1 EMINI S&P 500	496,550	261,726	89.7%	612,092	-18.9%	3,176,196	1,228,990	158.4%
EOW2 S&P 500	40,755	16,778	142.9%	33,112	23.1%	151,999	125,289	21.3%
EOW2 EMINI S&P 500	433,117	323,313	34.0%	479,510	-9.7%	2,721,563	1,613,306	68.7%
EOW4 EMINI S&P 500	453,717	280,412	61.8%	5,599	8,003.5%	2,733,128	1,713,207	59.5%

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FX Futures								
AUSTRALIAN DOLLAR	2,383,333	2,838,479	-16.0%	3,330,353	-28.4%	17,096,561	20,211,293	-15.4%
BRITISH POUND	2,504,833	2,189,683	14.4%	3,067,949	-18.4%	18,479,078	15,398,117	20.0%
BRAZIL REAL	14,304	6,961	105.5%	58,121	-75.4%	277,201	86,988	218.7%
CANADIAN DOLLAR	1,434,339	1,947,064	-26.3%	1,890,989	-24.1%	11,325,324	14,001,966	-19.1%
E-MINI EURO FX	77,931	73,012	6.7%	92,015	-15.3%	651,780	582,711	11.9%
EURO FX	5,093,691	5,311,882	-4.1%	5,970,904	-14.7%	40,756,698	41,502,523	-1.8%
E-MINI JAPANESE YEN	22,865	5,803	294.0%	61,945	-63.1%	255,272	63,339	303.0%
JAPANESE YEN	2,849,114	1,397,433	103.9%	5,387,786	-47.1%	29,006,406	12,835,672	126.0%
MEXICAN PESO	736,102	739,777	-0.5%	1,115,520	-34.0%	6,279,964	6,626,972	-5.2%
NEW ZEALND DOLLAR	291,765	318,385	-8.4%	367,841	-20.7%	2,243,904	1,971,854	13.8%
NKR/USD CROSS RATE	329	204	61.3%	3,092	-89.4%	7,895	5,313	48.6%
RUSSIAN RUBLE	13,272	16,818	-21.1%	31,513	-57.9%	145,196	197,854	-26.6%
S.AFRICAN RAND	4,269	5,989	-28.7%	23,405	-81.8%	93,736	80,944	15.8%
SWISS FRANC	665,090	870,030	-23.6%	938,701	-29.1%	5,646,880	6,400,387	-11.8%
AD/CD CROSS RATES	100	8	1,150.0%	152	-34.2%	706	1,147	-38.4%
AD/JY CROSS RATES	1,859	992	87.4%	4,218	-55.9%	17,633	11,261	56.6%
AD/NE CROSS RATES	114	44	159.1%	117	-2.6%	468	217	115.7%
BP/JY CROSS RATES	3,027	1,872	61.7%	2,242	35.0%	15,351	14,012	9.6%
BP/SF CROSS RATES	323	3,254	-90.1%	306	5.6%	1,350	19,903	-93.2%
CD/JY CROSS RATES	78	75	4.0%	105	-25.7%	601	808	-25.6%
EC/AD CROSS RATES	671	450	49.1%	2,218	-69.7%	7,565	4,498	68.2%
EC/CD CROSS RATES	544	635	-14.3%	1,339	-59.4%	4,802	5,070	-5.3%
EC/NOK CROSS RATES	178	174	2.3%	441	-59.6%	1,238	1,987	-37.7%
EC/SEK CROSS RATES	16	385	-95.8%	1,684	-99.0%	2,063	2,996	-31.1%
EFX/BP CROSS RATES	40,467	31,880	26.9%	79,814	-49.3%	481,466	253,954	89.6%
EFX/JY CROSS RATES	40,564	19,631	106.6%	102,097	-60.3%	657,551	172,439	281.3%
EFX/SF CROSS RATES	20,066	21,404	-6.3%	70,206	-71.4%	293,959	170,816	72.1%
SF/JY CROSS RATES	47	811	-94.2%	156	-69.9%	1,833	2,595	-29.4%
SKR/USD CROSS RATES	1,208	188	542.6%	2,446	-50.6%	8,723	2,929	197.8%
CZECK KORUNA (US)	415	0	0.0%	773	-46.3%	4,730	112	4,123.2%
CZECK KORUNA (EC)	590	1	58,900.0%	1,313	-55.1%	5,067	6	84,350.0%
HUNGARIAN FORINT (US)	887	25	3,448.0%	6,591	-86.5%	14,841	310	4,687.4%
HUNGARIAN FORINT (EC)	2,288	1	228,700.0%	3,307	-30.8%	18,701	7	267,057.1%
POLISH ZLOTY (US)	409	1,117	-63.4%	734	-44.3%	9,403	8,829	6.5%
POLISH ZLOTY (EC)	3,027	3,732	-18.9%	3,063	-1.2%	23,008	16,655	38.1%
SHEKEL	964	672	43.5%	514	87.5%	5,110	6,225	-17.9%
RMB USD	1,646	236	597.5%	3,572	-53.9%	11,345	1,983	472.1%
RMB EURO	0	0	-	6	-100.0%	6	0	-
KOREAN WON	239	544	-56.1%	384	-37.8%	2,448	3,783	-35.3%
TURKISH LIRA	2,211	1,463	51.1%	5,472	-59.6%	32,215	10,801	198.3%
TURKISH LIRA (EU)	216	1,053	-79.5%	2,899	-92.5%	20,670	18,641	10.9%
E-MICRO EUR/USD	171,954	139,686	23.1%	174,250	-1.3%	1,317,412	971,123	35.7%
E-MICRO GBP/USD	30,346	44,129	-31.2%	31,610	-4.0%	259,149	229,278	13.0%
E-MICRO USD/CAD	0	0	0.0%	11	-100.0%	20	1,334	-98.5%
E-MICRO USD/CHF	0	2	-100.0%	0	0.0%	0	743	-100.0%
E-MICRO USD/JPY	5	50	-90.0%	30	-83.3%	73	10,297	-99.3%
E-MICRO AUD/USD	47,020	21,442	119.3%	57,400	-18.1%	229,992	134,521	71.0%
EUR/USD REALIZED VOL	0	0	0.0%	0	-	0	0	0.0%
FX\$INDEX	0	0	0.0%	0	-	0	0	0.0%
MICRO CHF/USD	4,068	4,791	-15.1%	7,162	-43.2%	44,274	26,476	67.2%
MICRO CAD/USD	5,196	4,079	27.4%	6,244	-16.8%	36,060	26,759	34.8%
MICRO JYP/USD	12,428	2,651	368.8%	32,289	-61.5%	124,886	31,498	296.5%

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FX Futures								
INDIAN RUPEE	20,217	0	-	24,669	-18.0%	94,319	0	-
RMB JY	0	0	0.0%	0	0.0%	0	16	-100.0%
FX Options								
AUSTRALIAN DOLLAR	155,226	91,493	69.7%	172,065	-9.8%	1,034,676	631,776	63.8%
BRITISH POUND	190,349	50,620	276.0%	110,077	72.9%	923,653	326,559	182.8%
CANADIAN DOLLAR	92,650	54,780	69.1%	88,623	4.5%	611,046	401,309	52.3%
EURO FX	514,113	535,364	-4.0%	467,908	9.9%	3,792,567	3,816,829	-0.6%
JAPANESE YEN	281,348	52,210	438.9%	420,277	-33.1%	2,480,331	755,703	228.2%
MEXICAN PESO	100	0	0.0%	275	-63.6%	2,517	750	235.6%
NEW ZEALND DOLLAR	10	0	-	10	0.0%	45	0	-
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	1,186	0	0.0%
SWISS FRANC	10,197	4,169	144.6%	17,359	-41.3%	93,975	47,644	97.2%
EFX/BP CROSS RATES	0	1,392	-100.0%	0	0.0%	0	2,188	-100.0%
EFX/JY CROSS RATES	0	0	-	0	0.0%	2,502	0	-
EFX/SF CROSS RATES	0	0	0.0%	0	0.0%	0	810	-100.0%
JAPANESE YEN (EU)	3,148	107	2,842.1%	4,139	-23.9%	24,795	1,739	1,325.8%
EURO FX (EU)	4,621	5,084	-9.1%	4,099	12.7%	42,670	30,828	38.4%
SWISS FRANC (EU)	779	144	441.0%	126	518.3%	4,459	667	568.5%
CANADIAN DOLLAR (EU)	1,531	1,703	-10.1%	559	173.9%	8,728	11,819	-26.2%
BRITISH POUND (EU)	4,163	959	334.1%	713	483.9%	15,557	3,605	331.5%
AUSTRALIAN DLR (EU)	1,867	415	349.9%	2,429	-23.1%	7,389	1,296	470.1%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,020,807	1,293,077	-21.1%	831,325	22.8%	7,822,703	8,670,008	-9.8%
FEEDER CATTLE	128,070	209,484	-38.9%	83,548	53.3%	1,017,291	1,172,034	-13.2%
LEAN HOGS	1,076,200	1,082,496	-0.6%	1,151,018	-6.5%	6,985,278	7,184,528	-2.8%
PORK BELLIES	0	0	0.0%	0	-	0	0	0.0%
LUMBER	18,572	23,663	-21.5%	19,914	-6.7%	163,039	184,869	-11.8%
WOOD PULP	0	0	0.0%	0	0.0%	0	0	0.0%
MILK	23,762	27,152	-12.5%	22,482	5.7%	169,115	176,378	-4.1%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	702	178	294.4%	412	70.4%	4,344	4,249	2.2%
BUTTER CS	2,072	1,008	105.6%	2,715	-23.7%	14,262	11,986	19.0%
CLASS IV MILK	1,104	201	449.3%	698	58.2%	5,852	1,169	400.6%
DRY WHEY	1,050	637	64.8%	558	88.2%	6,473	8,254	-21.6%
GSCI EXCESS RETURN FUT	1,365	34	3,914.7%	379	260.2%	4,247	12,172	-65.1%
GOLDMAN SACHS	27,391	24,563	11.5%	25,875	5.9%	189,736	175,493	8.1%
HDD WEATHER	0	0	0.0%	0	0.0%	8,087	5,208	55.3%
CDD WEATHER	4,327	3,055	41.6%	2,200	96.7%	8,148	14,655	-44.4%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	850	-100.0%
CDD SEASONAL STRIP	300	0	0.0%	2,950	-89.8%	3,550	2,121	67.4%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	3,300	3,075	7.3%
CAT WEATHER EUROPEAN	0	0	0.0%	250	-100.0%	3,300	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%	50	0	-
WKLY AVG TEMP	1,500	1,050	42.9%	2,100	-28.6%	6,900	1,050	557.1%
HOUSING INDEX	18	10	80.0%	4	350.0%	91	277	-67.1%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	0	0.0%
HARD WOOD PULP	0	0	0.0%	0	-	0	0	0.0%
USD CRUDE PALM OIL	0	1	-100.0%	240	-100.0%	1,080	185	483.8%
CASH-SETTLED CHEESE	3,778	1,553	143.3%	2,973	27.1%	20,547	20,580	-0.2%
OTC SP GSCI ER SWAP	0	8,473	-100.0%	0	0.0%	3,250	14,836	-78.1%
OTC SP GSCI ER 3MTH SWAP	0	10,314	-100.0%	0	0.0%	0	27,234	-100.0%
SEAS SNOWFALL	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	0.0%	16,248	0	-
	1,920	0	-	1,140	68.4%	3,060	0	-

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	204,301	260,529	-21.6%	162,932	25.4%	1,683,908	1,986,473	-15.2%
FEEDER CATTLE	19,161	33,847	-43.4%	11,013	74.0%	128,005	156,726	-18.3%
LEAN HOGS	140,759	165,553	-15.0%	152,576	-7.7%	905,462	890,918	1.6%
LUMBER	1,258	796	58.0%	1,205	4.4%	8,371	4,543	84.3%
MILK	18,224	30,520	-40.3%	17,432	4.5%	155,798	169,333	-8.0%
MLK MID	30	153	-80.4%	38	-21.1%	365	966	-62.2%
NFD MILK	486	100	386.0%	733	-33.7%	2,350	1,979	18.7%
BUTTER CS	488	542	-10.0%	2,525	-80.7%	9,703	3,762	157.9%
CLASS IV MILK	1,848	0	0.0%	775	138.5%	6,829	1,916	256.4%
DRY WHEY	210	113	85.8%	318	-34.0%	1,905	947	101.2%
HDD WEATHER	0	0	0.0%	0	0.0%	1,616	8,300	-80.5%
CDD WEATHER	920	525	75.2%	3,360	-72.6%	4,980	9,205	-45.9%
HDD SEASONAL STRIP	500	10,000	-95.0%	0	0.0%	500	17,290	-97.1%
CDD SEASONAL STRIP	2,000	2,000	0.0%	7,500	-73.3%	37,060	34,300	8.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	1,000	500	100.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	500	0	0.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	1,500	0	0.0%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	5,614	-100.0%
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	500	-100.0%
LV CATL CSO	0	55	-100.0%	0	0.0%	856	1,780	-51.9%
SBIN HURR	0	0	0.0%	0	0.0%	750	4,000	-81.3%
CASH-SETTLED CHEESE	3,773	1,290	192.5%	4,394	-14.1%	17,983	7,711	133.2%
SEAS SNOWFALL	0	0	0.0%	0	0.0%	0	0	0.0%
SNOWFALL	0	0	0.0%	0	0.0%	0	0	0.0%
LN HOGS CSO	117	35	234.3%	0	0.0%	117	180	-35.0%

CME Exchange Volume Report - Monthly

	VOLUME JUL 2013	VOLUME JUL 2012	% CHG	VOLUME JUN 2013	% CHG	VOLUME Y.T.D 2013	VOLUME Y.T.D 2012	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	41,178,509	28,213,160	46.0%	69,283,432	-40.6%	302,556,265	266,313,679	13.6%
Equity Index Futures	35,353,246	44,710,335	-20.9%	63,259,929	-44.1%	326,391,373	336,826,389	-3.1%
FX Futures	16,504,625	16,028,997	3.0%	22,969,968	-28.1%	136,014,933	122,129,962	11.4%
Commodities and Alternative Invest	2,312,938	2,686,949	-13.9%	2,150,781	7.5%	16,459,951	17,691,211	-7.0%
TOTAL FUTURES	95,349,318	91,639,441	4.0%	157,664,110	-39.5%	781,422,522	742,961,241	5.2%
TOTAL OPTIONS GROUP								
Equity Index Options	6,762,038	4,903,381	37.9%	8,507,482	-20.5%	50,336,480	31,825,979	58.2%
Interest Rate Options	12,923,601	11,653,738	10.9%	19,531,787	-33.8%	75,821,998	98,858,416	-23.3%
FX Options	1,260,102	798,440	57.8%	1,288,659	-2.2%	9,046,096	6,033,522	49.9%
Commodities and Alternative Invest	394,075	506,058	-22.1%	364,801	8.0%	2,969,558	3,306,943	-10.2%
TOTAL OPTIONS	21,339,816	17,861,617	19.5%	29,692,729	-28.1%	138,174,132	140,024,860	-1.3%
TOTAL COMBINED								
Interest Rate	54,102,110	39,866,898	35.7%	88,815,219	-39.1%	378,378,263	365,172,095	3.6%
Equity Index	42,115,284	49,613,716	-15.1%	71,767,411	-41.3%	376,727,853	368,652,368	2.2%
FX	17,764,727	16,827,437	5.6%	24,258,627	-26.8%	145,061,029	128,163,484	13.2%
Commodities and Alternative Invest	2,707,013	3,193,007	-15.2%	2,515,582	7.6%	19,429,509	20,998,154	-7.5%
GRAND TOTAL	116,689,134	109,501,058	6.6%	187,356,839	-37.7%	919,596,654	882,986,101	4.1%