

CME Exchange Volume Report - Monthly

	VOLUME MAR 2014	VOLUME MAR 2013	% CHG	VOLUME FEB 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	57,945,354	37,526,202	54.4%	38,750,147	49.5%	151,456,844	110,479,095	37.1%
EMINI ED	0	0	0.0%	0	0.0%	0	0	0.0%
1-MONTH EURODOLLAR	1,374	1,795	-23.5%	2,508	-45.2%	4,332	6,070	-28.6%
SOVEREIGN YIELD FUTURE	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	2,348,391	2,058,602	14.1%	1,951,715	20.3%	6,720,146	4,324,991	55.4%
EURO MIDCURVE	16,893,346	5,839,640	189.3%	11,533,057	46.5%	43,435,423	19,677,269	120.7%
TOMMI MIDCURVE	0	0	0.0%	0	-	0	0	0.0%
Equity Index Futures								
E-MINI S&P500	43,037,944	43,787,446	-1.7%	33,264,644	29.4%	110,072,604	110,483,894	-0.4%
S&P 500	525,447	699,646	-24.9%	192,965	172.3%	918,873	1,211,885	-24.2%
S&P 600 SMALLCAP EMINI	22	113	-80.5%	5	340.0%	37	158	-76.6%
E-MINI MIDCAP	604,474	582,358	3.8%	360,548	67.7%	1,334,559	1,226,560	8.8%
S&P 400 MIDCAP	1,034	2,840	-63.6%	2,655	-61.1%	4,970	4,351	14.2%
S&P 500 GROWTH	253	91	178.0%	9	2,711.1%	274	136	101.5%
S&P 500/VALUE	443	112	295.5%	19	2,231.6%	469	136	244.9%
E-MINI NASDAQ 100	7,514,032	4,911,619	53.0%	5,236,118	43.5%	18,391,161	13,697,321	34.3%
NASDAQ	29,456	21,117	39.5%	14,461	103.7%	70,560	65,135	8.3%
NIKKEI 225 (\$) STOCK	551,674	428,282	28.8%	379,938	45.2%	1,302,733	953,878	36.6%
NIKKEI 225 (YEN) STOCK	1,218,891	937,073	30.1%	1,041,608	17.0%	3,375,936	2,453,956	37.6%
S&P MATERIALS SECTOR	1,897	2,998	-36.7%	633	199.7%	3,969	5,447	-27.1%
S&P UTILITIES SECTOR	10,768	5,142	109.4%	1,895	468.2%	16,391	9,577	71.1%
S&P HEALTH CARE SECTOR	4,857	9,950	-51.2%	1,567	210.0%	7,266	15,324	-52.6%
S&P CONSUMER DSCRTNRY SE	5,890	2,287	157.5%	1,189	395.4%	8,429	4,173	102.0%
S&P TECHNOLOGY SECTOR	6,515	4,198	55.2%	1,312	396.6%	9,935	6,306	57.5%
S&P CONSUMER STAPLES SECT	7,451	5,281	41.1%	3,283	127.0%	12,604	9,940	26.8%
S&P ENERGY SECTOR	6,416	5,820	10.2%	3,274	96.0%	16,018	12,826	24.9%
S&P FINANCIAL SECTOR	5,445	6,205	-12.2%	824	560.8%	7,926	13,197	-39.9%
S&P INDUSTRIAL SECTOR	2,117	3,733	-43.3%	2,318	-8.7%	5,521	5,385	2.5%
E-MINI NIFTY	0	0	0.0%	0	-	0	0	0.0%
E-MICRO NIFTY	0	0	0.0%	0	0.0%	0	40	-100.0%
IBOVESPA INDEX	309	2,544	-87.9%	624	-50.5%	1,758	7,675	-77.1%
BESPOKE CUSTOM INDEXES	0	0	0.0%	0	-	0	0	0.0%

CME Exchange Volume Report - Monthly

	VOLUME MAR 2014	VOLUME MAR 2013	% CHG	VOLUME FEB 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
Equity Index Options								
E-MINI S&P500	5,790,848	4,108,277	41.0%	6,055,955	-4.4%	17,643,881	11,685,889	51.0%
S&P 500	554,714	611,879	-9.3%	656,798	-15.5%	1,713,511	1,652,607	3.7%
E-MINI MIDCAP	99	74	33.8%	63	57.1%	385	257	49.8%
E-MINI NASDAQ 100	291,069	49,554	487.4%	325,058	-10.5%	835,725	161,566	417.3%
NASDAQ	31	18	72.2%	22	40.9%	92	45	104.4%
EOM S&P 500	55,338	91,212	-39.3%	76,356	-27.5%	233,555	222,372	5.0%
EOM EMINI S&P	706,904	655,140	7.9%	1,004,750	-29.6%	2,944,102	1,508,600	95.2%
EOW1 S&P 500	50,961	4,318	1,080.2%	65,027	-21.6%	177,313	13,731	1,191.3%
EOW1 EMINI S&P 500	904,772	263,837	242.9%	1,013,230	-10.7%	2,599,239	1,086,555	139.2%
EOW2 S&P 500	83,243	19,623	324.2%	54,658	52.3%	215,866	44,445	385.7%
EOW2 EMINI S&P 500	914,972	317,722	188.0%	836,943	9.3%	2,434,723	1,011,445	140.7%
EOW4 EMINI S&P 500	862,586	554,568	55.5%	7,480	11,431.9%	1,604,059	1,108,722	44.7%
FX Futures								
AUSTRALIAN DOLLAR	2,018,143	2,163,268	-6.7%	1,580,715	27.7%	5,550,743	5,952,733	-6.8%
BRITISH POUND	2,315,402	2,948,162	-21.5%	2,139,807	8.2%	6,578,248	8,055,842	-18.3%
BRAZIL REAL	34,439	32,422	6.2%	39,651	-13.1%	94,120	134,210	-29.9%
CANADIAN DOLLAR	1,572,656	1,815,406	-13.4%	1,064,626	47.7%	4,132,739	4,727,071	-12.6%
E-MINI EURO FX	103,096	109,111	-5.5%	83,496	23.5%	310,511	316,372	-1.9%
EURO FX	4,781,396	6,391,673	-25.2%	3,733,087	28.1%	12,936,553	18,156,155	-28.7%
E-MINI JAPANESE YEN	17,353	28,387	-38.9%	13,479	28.7%	44,599	92,376	-51.7%
JAPANESE YEN	3,324,397	3,820,248	-13.0%	2,865,216	16.0%	9,524,739	11,827,249	-19.5%
MEXICAN PESO	940,971	1,100,910	-14.5%	715,454	31.5%	2,481,082	2,530,286	-1.9%
NEW ZEALND DOLLAR	329,663	302,687	8.9%	195,050	69.0%	817,372	917,390	-10.9%
NKR/USD CROSS RATE	1,519	1,633	-7.0%	371	309.4%	2,562	2,525	1.5%
RUSSIAN RUBLE	30,880	31,845	-3.0%	22,424	37.7%	69,873	55,833	25.1%
S.AFRICAN RAND	12,059	34,478	-65.0%	4,591	162.7%	20,205	47,588	-57.5%
SWISS FRANC	819,698	850,379	-3.6%	552,008	48.5%	2,085,854	2,261,739	-7.8%
AD/CD CROSS RATES	68	97	-29.9%	30	126.7%	277	247	12.1%
AD/JY CROSS RATES	4,410	2,706	63.0%	4,143	6.4%	12,509	4,819	159.6%
AD/NE CROSS RATES	146	34	329.4%	82	78.0%	233	103	126.2%
BP/JY CROSS RATES	6,190	2,498	147.8%	3,159	95.9%	11,432	6,145	86.0%
BP/SF CROSS RATES	277	294	-5.8%	299	-7.4%	843	609	38.4%
CD/JY CROSS RATES	274	118	132.2%	170	61.2%	627	257	144.0%
EC/AD CROSS RATES	1,908	1,349	41.4%	864	120.8%	3,139	2,724	15.2%
EC/CD CROSS RATES	5,040	1,367	268.7%	627	703.8%	6,490	2,022	221.0%
EC/NOK CROSS RATES	162	47	244.7%	63	157.1%	351	144	143.8%
EC/SEK CROSS RATES	1,979	296	568.6%	1,172	68.9%	3,227	343	840.8%
EFX/BP CROSS RATES	89,884	107,676	-16.5%	46,654	92.7%	181,824	279,443	-34.9%
EFX/JY CROSS RATES	70,945	95,507	-25.7%	39,234	80.8%	153,276	317,882	-51.8%
EFX/SF CROSS RATES	56,063	50,931	10.1%	20,856	168.8%	108,283	133,857	-19.1%
SF/JY CROSS RATES	2	104	-98.1%	4	-50.0%	7	1,541	-99.5%
SKR/USD CROSS RATES	1,000	691	44.7%	378	164.6%	2,154	1,743	23.6%
CZECK KORUNA (US)	0	250	-100.0%	0	0.0%	0	250	-100.0%
CZECK KORUNA (EC)	2	6	-66.7%	0	0.0%	2	6	-66.7%
HUNGARIAN FORINT (US)	46	112	-58.9%	15	206.7%	122	339	-64.0%
HUNGARIAN FORINT (EC)	234	183	27.9%	61	283.6%	335	195	71.8%
POLISH ZLOTY (US)	4,301	1,766	143.5%	2,520	70.7%	9,150	4,060	125.4%
POLISH ZLOTY (EC)	10,074	7,425	35.7%	4,703	114.2%	19,224	12,699	51.4%

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.

CME Exchange Volume Report - Monthly

	VOLUME MAR 2014	VOLUME MAR 2013	% CHG	VOLUME FEB 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
FX Futures								
SHEKEL	1,672	1,400	19.4%	873	91.5%	2,832	2,339	21.1%
RMB USD	1,596	610	161.6%	1,123	42.1%	4,320	1,020	323.5%
RMB EURO	0	0	-	0	0.0%	0	0	-
KOREAN WON	325	815	-60.1%	213	52.6%	926	1,462	-36.7%
TURKISH LIRA	2,198	4,834	-54.5%	2,526	-13.0%	6,138	12,404	-50.5%
TURKISH LIRA (EU)	1,303	10,505	-87.6%	1,979	-34.2%	4,251	11,225	-62.1%
E-MICRO EUR/USD	204,864	209,523	-2.2%	176,181	16.3%	597,107	569,644	4.8%
E-MICRO GBP/USD	24,934	54,028	-53.8%	39,578	-37.0%	106,467	136,526	-22.0%
E-MICRO USD/CAD	1	1	0.0%	1	0.0%	2	9	-77.8%
E-MICRO USD/CHF	0	0	0.0%	4	-100.0%	4	0	0.0%
E-MICRO USD/JPY	6	8	-25.0%	0	0.0%	9	32	-71.9%
E-MICRO AUD/USD	36,390	18,479	96.9%	40,790	-10.8%	128,588	56,122	129.1%
MICRO CHF/USD	4,623	6,689	-30.9%	5,128	-9.8%	14,464	17,883	-19.1%
MICRO CAD/USD	13,229	4,912	169.3%	16,065	-17.7%	48,873	12,193	300.8%
MICRO JYP/USD	14,456	12,305	17.5%	20,236	-28.6%	51,029	36,790	38.7%
INDIAN RUPEE	3,376	9,844	-65.7%	5,370	-37.1%	12,930	12,092	6.9%
RMB JY	0	0	0.0%	0	-	0	0	0.0%
EURO QUARTERLY VARIANCE FI	0	0	-	0	0.0%	0	0	-
USDZAR	86	0	-	188	-54.3%	796	0	-
FX Options								
AUSTRALIAN DOLLAR	128,646	119,081	8.0%	127,915	0.6%	409,931	334,338	22.6%
BRITISH POUND	170,250	139,300	22.2%	326,765	-47.9%	764,878	412,896	85.2%
BRAZIL REAL	0	0	-	10	-100.0%	10	0	-
CANADIAN DOLLAR	124,207	81,922	51.6%	94,804	31.0%	359,943	263,279	36.7%
EURO FX	431,137	582,801	-26.0%	403,179	6.9%	1,404,980	1,820,326	-22.8%
JAPANESE YEN	206,334	249,600	-17.3%	173,022	19.3%	643,802	967,664	-33.5%
MEXICAN PESO	20	546	-96.3%	27	-25.9%	57	609	-90.6%
NEW ZEALND DOLLAR	34	0	0.0%	35	-2.9%	74	19	289.5%
RUSSIAN RUBLE	0	0	0.0%	100	-100.0%	100	593	-83.1%
SWISS FRANC	20,106	10,574	90.1%	23,813	-15.6%	65,124	34,004	91.5%
EFX/BP CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
EFX/JY CROSS RATES	0	0	-	0	0.0%	0	0	-
EFX/SF CROSS RATES	0	0	0.0%	0	0.0%	0	0	0.0%
JAPANESE YEN (EU)	1,146	3,867	-70.4%	2,314	-50.5%	4,568	10,975	-58.4%
EURO FX (EU)	6,626	7,044	-5.9%	4,437	49.3%	15,124	24,772	-38.9%
SWISS FRANC (EU)	152	840	-81.9%	416	-63.5%	778	2,178	-64.3%
CANADIAN DOLLAR (EU)	745	1,447	-48.5%	369	101.9%	1,348	5,047	-73.3%
BRITISH POUND (EU)	1,106	3,963	-72.1%	1,402	-21.1%	4,406	8,443	-47.8%
AUSTRALIAN DLR (EU)	332	1,003	-66.9%	361	-8.0%	1,129	1,264	-10.7%

CME Exchange Volume Report - Monthly

	VOLUME MAR 2014	VOLUME MAR 2013	% CHG	VOLUME FEB 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,270,206	1,249,327	1.7%	970,008	30.9%	3,621,639	3,802,922	-4.8%
FEEDER CATTLE	162,827	175,594	-7.3%	146,539	11.1%	454,625	501,059	-9.3%
LEAN HOGS	1,402,273	1,017,485	37.8%	880,082	59.3%	3,222,414	2,824,484	14.1%
LUMBER	12,632	18,671	-32.3%	14,025	-9.9%	39,658	74,732	-46.9%
WOOD PULP	0	0	0.0%	0	-	0	0	0.0%
MILK	31,390	25,964	20.9%	27,468	14.3%	96,175	68,800	39.8%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	1,965	420	367.9%	3,398	-42.2%	8,473	1,795	372.0%
BUTTER CS	2,431	1,701	42.9%	4,006	-39.3%	9,878	4,969	98.8%
CLASS IV MILK	1,582	912	73.5%	4,551	-65.2%	13,132	2,023	549.1%
DRY WHEY	843	1,089	-22.6%	960	-12.2%	2,834	3,492	-18.8%
GSCI EXCESS RETURN FUT	44,703	356	12,457.0%	320	13,869.7%	48,113	1,619	2,871.8%
GOLDMAN SACHS	22,035	25,351	-13.1%	22,842	-3.5%	72,375	87,522	-17.3%
HDD WEATHER	740	1,658	-55.4%	1,712	-56.8%	4,989	5,737	-13.0%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	100	-100.0%	400	0	0.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER EUROPEAN	0	850	-100.0%	450	-100.0%	1,250	3,250	-61.5%
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	0	0	0.0%	0	0.0%	500	1,650	-69.7%
HOUSING INDEX	10	26	-61.5%	21	-52.4%	46	41	12.2%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	-	0	0	0.0%
USD CRUDE PALM OIL	0	160	-100.0%	0	0.0%	0	200	-100.0%
CASH-SETTLED CHEESE	5,672	2,736	107.3%	3,152	79.9%	12,888	8,903	44.8%
OTC SP GSCI ER SWAP	0	2,821	-100.0%	0	0.0%	2,058	3,250	-36.7%
OTC SP GSCI ER 3MTH SWAP	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	26,144	8,652	202.2%	0	0.0%	26,144	16,248	60.9%
MALAYSIAN PALM SWAP	4,700	0	-	1,120	319.6%	7,620	0	-

CME Exchange Volume Report - Monthly

	VOLUME MAR 2014	VOLUME MAR 2013	% CHG	VOLUME FEB 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
Commodities and Alternative Investments								
Options								
LIVE CATTLE	262,340	263,355	-0.4%	215,813	21.6%	818,998	855,724	-4.3%
FEEDER CATTLE	18,430	22,714	-18.9%	16,341	12.8%	56,762	58,539	-3.0%
LEAN HOGS	417,130	148,748	180.4%	254,425	64.0%	827,223	377,777	119.0%
LUMBER	1,881	837	124.7%	1,351	39.2%	4,173	2,669	56.4%
MILK	25,615	21,119	21.3%	25,870	-1.0%	90,294	74,773	20.8%
MLK MID	65	59	10.2%	143	-54.5%	299	178	68.0%
NFD MILK	1,426	162	780.2%	896	59.2%	3,090	420	635.7%
BUTTER CS	394	642	-38.6%	606	-35.0%	1,449	2,837	-48.9%
CLASS IV MILK	1,658	1,138	45.7%	3,466	-52.2%	8,054	2,235	260.4%
DRY WHEY	399	186	114.5%	427	-6.6%	1,012	544	86.0%
HDD WEATHER	450	750	-40.0%	3,770	-88.1%	4,775	1,616	195.5%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	75	-100.0%	575	0	0.0%
CDD SEASONAL STRIP	6,000	8,000	-25.0%	0	0.0%	6,000	11,000	-45.5%
HDD WEATHER EUROPEAN	0	500	-100.0%	800	-100.0%	800	1,000	-20.0%
CAT WEATHER EUROPEAN	3,000	0	-	0	-	3,000	0	-
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	500	-100.0%
CAT EURO SEASONAL STRIP	0	1,000	-100.0%	0	0.0%	0	1,000	-100.0%
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	0	272	-100.0%	142	-100.0%	362	595	-39.2%
SBIN HURR	0	0	0.0%	0	0.0%	0	0	0.0%
CASH-SETTLED CHEESE	1,015	2,178	-53.4%	2,501	-59.4%	6,673	6,188	7.8%
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	0	0.0%

CME Exchange Volume Report - Monthly

	VOLUME MAR 2014	VOLUME MAR 2013	% CHG	VOLUME FEB 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	57,946,728	37,527,997	54.4%	38,752,655	49.5%	151,461,176	110,485,165	37.1%
Equity Index Futures	53,535,335	51,418,855	4.1%	40,509,889	32.2%	135,561,993	130,187,300	4.1%
FX Futures	16,863,736	20,238,019	-16.7%	13,445,264	25.4%	46,141,441	56,716,538	-18.6%
Commodities and Alternative Invest	2,990,153	2,533,773	18.0%	2,080,754	43.7%	7,645,211	7,412,696	3.1%
TOTAL FUTURES	131,335,952	111,718,644	17.6%	94,788,562	38.6%	340,809,821	304,801,699	11.8%
TOTAL OPTIONS GROUP								
Equity Index Options	10,215,537	6,676,222	53.0%	10,096,340	1.2%	30,402,451	18,496,234	64.4%
Interest Rate Options	19,241,737	7,898,242	143.6%	13,484,772	42.7%	50,155,569	24,002,260	109.0%
FX Options	1,090,841	1,201,988	-9.2%	1,158,969	-5.9%	3,676,252	3,886,407	-5.4%
Commodities and Alternative Invest	739,803	471,660	56.9%	526,626	40.5%	1,833,739	1,397,595	31.2%
TOTAL OPTIONS	31,287,918	16,248,112	92.6%	25,266,707	23.8%	86,068,011	47,782,496	80.1%
TOTAL COMBINED								
Interest Rate	77,188,465	45,426,239	69.9%	52,237,427	47.8%	201,616,745	134,487,425	49.9%
Equity Index	63,750,872	58,095,077	9.7%	50,606,229	26.0%	165,964,444	148,683,534	11.6%
FX	17,954,577	21,440,007	-16.3%	14,604,233	22.9%	49,817,693	60,602,945	-17.8%
Commodities and Alternative Invest	3,729,956	3,005,433	24.1%	2,607,380	43.1%	9,478,950	8,810,291	7.6%
GRAND TOTAL	162,623,870	127,966,756	27.1%	120,055,269	35.5%	426,877,832	352,584,195	21.1%