

CME Exchange Volume Report - Monthly

	VOLUME AUG 2014	VOLUME AUG 2013	% CHG	VOLUME JUL 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
Interest Rate Futures								
EUROYEN	1	0	0.0%	0	0.0%	1	0	0.0%
EURODOLLARS	47,862,543	38,851,432	23.2%	57,448,480	-16.7%	412,146,872	341,399,377	20.7%
EMINI ED	0	0	0.0%	0	0.0%	0	0	0.0%
1-MONTH EURODOLLAR	1,307	1,154	13.3%	1,934	-32.4%	15,127	9,434	60.3%
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%
Interest Rate Options								
EURODOLLARS	2,918,996	2,602,858	12.1%	4,895,136	-40.4%	23,679,649	17,484,934	35.4%
EURO MIDCURVE	11,999,349	13,893,071	-13.6%	12,966,424	-7.5%	108,344,452	74,832,993	44.8%
TOMMI MIDCURVE	0	0	0.0%	0	-	0	0	0.0%
Equity Index Futures								
E-MINI S&P500	28,019,786	34,906,023	-19.7%	33,263,386	-15.8%	266,798,860	310,752,338	-14.1%
S&P 500	118,435	190,394	-37.8%	135,986	-12.9%	1,956,232	2,683,914	-27.1%
S&P 600 SMALLCAP EMINI	1	8	-87.5%	0	0.0%	56	285	-80.4%
E-MINI MIDCAP	283,606	400,705	-29.2%	343,309	-17.4%	3,181,794	3,561,160	-10.7%
S&P 400 MIDCAP	1,111	1,271	-12.6%	441	151.9%	9,928	13,466	-26.3%
S&P 500 GROWTH	5	13	-61.5%	3	66.7%	461	297	55.2%
S&P 500/VALUE	5	11	-54.5%	5	0.0%	795	296	168.6%
E-MINI NASDAQ 100	4,774,413	4,686,927	1.9%	5,305,894	-10.0%	47,031,064	38,793,832	21.2%
NASDAQ	12,484	12,803	-2.5%	11,262	10.9%	158,599	162,145	-2.2%
NIKKEI 225 (\$) STOCK	261,384	338,045	-22.7%	247,623	5.6%	2,846,029	3,339,748	-14.8%
NIKKEI 225 (YEN) STOCK	710,706	791,710	-10.2%	630,460	12.7%	7,072,541	8,149,844	-13.2%
NASDAQ BIOTECH	100	0	-	0	-	100	0	-
S&P MATERIALS SECTOR	1,874	1,271	47.4%	1,416	32.3%	10,372	17,656	-41.3%
S&P UTILITIES SECTOR	4,716	2,210	113.4%	4,076	15.7%	41,256	28,214	46.2%
S&P HEALTH CARE SECTOR	2,528	538	369.9%	2,477	2.1%	21,191	37,261	-43.1%
S&P CONSUMER DSCRTNRY SE	2,360	1,205	95.9%	1,089	116.7%	19,864	11,600	71.2%
S&P TECHNOLOGY SECTOR	1,557	1,559	-0.1%	1,667	-6.6%	22,239	22,229	0.0%
S&P CONSUMER STAPLES SECT	2,193	1,166	88.1%	4,107	-46.6%	35,256	26,808	31.5%
S&P ENERGY SECTOR	8,283	4,554	81.9%	8,314	-0.4%	54,738	59,186	-7.5%
S&P FINANCIAL SECTOR	2,866	1,991	43.9%	1,445	98.3%	19,949	34,863	-42.8%
S&P INDUSTRIAL SECTOR	1,490	873	70.7%	1,055	41.2%	16,889	16,193	4.3%
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	159	2,032	-92.2%	137	16.1%	2,863	25,300	-88.7%
BESPOKE CUSTOM INDEXES	0	0	0.0%	0	-	0	0	0.0%

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Equity Index Options								
E-MINI S&P500	6,041,143	4,532,562	33.3%	5,560,313	8.6%	44,871,424	36,367,978	23.4%
S&P 500	710,437	406,996	74.6%	779,899	-8.9%	5,079,418	5,071,873	0.1%
E-MINI MIDCAP	99	319	-69.0%	116	-14.7%	821	787	4.3%
E-MINI NASDAQ 100	194,109	40,647	377.5%	240,844	-19.4%	2,244,584	458,045	390.0%
NASDAQ	30	15	100.0%	12	150.0%	147	245	-40.0%
EOM S&P 500	90,478	75,987	19.1%	53,628	68.7%	605,579	602,577	0.5%
EOM EMINI S&P	1,193,744	869,637	37.3%	752,350	58.7%	6,699,662	4,890,908	37.0%
EOW1 S&P 500	40,135	40,740	-1.5%	40,125	0.0%	341,846	128,084	166.9%
EOW1 EMINI S&P 500	765,298	393,072	94.7%	754,361	1.4%	6,054,468	3,569,268	69.6%
EOW2 S&P 500	82,696	57,749	43.2%	105,535	-21.6%	612,992	209,748	192.3%
EOW2 EMINI S&P 500	880,255	532,188	65.4%	854,414	3.0%	6,327,272	3,253,751	94.5%
EOW4 EMINI S&P 500	1,097,880	589,087	86.4%	887,484	23.7%	5,707,509	3,322,215	71.8%
FX Futures								
AUSTRALIAN DOLLAR	1,570,822	2,068,849	-24.1%	1,619,234	-3.0%	12,947,349	19,165,410	-32.4%
BRITISH POUND	1,781,226	2,298,065	-22.5%	1,728,793	3.0%	15,643,723	20,777,143	-24.7%
BRAZIL REAL	102,141	26,937	279.2%	24,348	319.5%	319,645	304,138	5.1%
CANADIAN DOLLAR	1,057,934	1,327,580	-20.3%	1,064,592	-0.6%	9,329,887	12,652,904	-26.3%
E-MINI EURO FX	44,092	75,584	-41.7%	34,601	27.4%	568,294	727,364	-21.9%
EURO FX	3,507,447	4,390,881	-20.1%	3,048,430	15.1%	30,139,179	45,147,579	-33.2%
E-MINI JAPANESE YEN	9,075	25,422	-64.3%	6,885	31.8%	86,633	280,694	-69.1%
JAPANESE YEN	2,335,551	2,885,494	-19.1%	2,143,329	9.0%	21,239,706	31,891,900	-33.4%
MEXICAN PESO	868,852	820,823	5.9%	552,500	57.3%	6,100,636	7,100,787	-14.1%
NEW ZEALND DOLLAR	267,183	293,419	-8.9%	276,792	-3.5%	2,066,511	2,537,323	-18.6%
NKR/USD CROSS RATE	791	436	81.4%	1,089	-27.4%	8,261	8,331	-0.8%
RUSSIAN RUBLE	18,549	9,764	90.0%	26,175	-29.1%	174,616	154,960	12.7%
S.AFRICAN RAND	7,032	8,206	-14.3%	7,583	-7.3%	61,018	101,942	-40.1%
SWISS FRANC	758,488	677,300	12.0%	721,414	5.1%	5,501,588	6,324,180	-13.0%
AD/CD CROSS RATES	106	120	-11.7%	45	135.6%	644	826	-22.0%
AD/JY CROSS RATES	3,239	1,180	174.5%	3,794	-14.6%	32,968	18,813	75.2%
AD/NE CROSS RATES	184	35	425.7%	340	-45.9%	1,476	503	193.4%
BP/JY CROSS RATES	881	2,050	-57.0%	7,181	-87.7%	32,456	17,401	86.5%
BP/SF CROSS RATES	687	290	136.9%	171	301.8%	2,547	1,640	55.3%
CD/JY CROSS RATES	40	20	100.0%	58	-31.0%	1,167	621	87.9%
EC/AD CROSS RATES	386	502	-23.1%	408	-5.4%	7,383	8,067	-8.5%
EC/CD CROSS RATES	3,646	853	327.4%	529	589.2%	22,639	5,655	300.3%
EC/NOK CROSS RATES	0	220	-100.0%	95	-100.0%	891	1,458	-38.9%
EC/SEK CROSS RATES	0	124	-100.0%	282	-100.0%	5,427	2,187	148.1%
EFX/BP CROSS RATES	44,828	37,273	20.3%	34,373	30.4%	433,536	518,739	-16.4%
EFX/JY CROSS RATES	22,899	36,159	-36.7%	29,280	-21.8%	326,902	693,710	-52.9%
EFX/SF CROSS RATES	16,402	22,171	-26.0%	17,258	-5.0%	227,183	316,130	-28.1%
SF/JY CROSS RATES	2	6	-66.7%	0	0.0%	16	1,839	-99.1%
SKR/USD CROSS RATES	791	576	37.3%	1,080	-26.8%	6,708	9,299	-27.9%
CZECK KORUNA (US)	5	95	-94.7%	1	400.0%	32	4,825	-99.3%
CZECK KORUNA (EC)	0	453	-100.0%	0	0.0%	2	5,520	-100.0%
HUNGARIAN FORINT (US)	44	38	15.8%	71	-38.0%	532	14,879	-96.4%
HUNGARIAN FORINT (EC)	0	390	-100.0%	214	-100.0%	670	19,091	-96.5%
POLISH ZLOTY (US)	61	417	-85.4%	3,395	-98.2%	16,169	9,820	64.7%
POLISH ZLOTY (EC)	0	4,333	-100.0%	2,458	-100.0%	35,025	27,341	28.1%

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FX Futures								
SHEKEL	12	1,263	-99.0%	1,050	-98.9%	5,971	6,373	-6.3%
RMB USD	507	986	-48.6%	261	94.3%	7,610	12,331	-38.3%
RMB EURO	0	0	0.0%	0	0.0%	0	6	-100.0%
KOREAN WON	17	250	-93.2%	207	-91.8%	2,057	2,698	-23.8%
TURKISH LIRA	21	2,065	-99.0%	8,661	-99.8%	19,820	34,280	-42.2%
TURKISH LIRA (EU)	0	1,238	-100.0%	6,136	-100.0%	14,237	21,908	-35.0%
E-MICRO EUR/USD	117,595	153,952	-23.6%	104,570	12.5%	1,212,344	1,471,364	-17.6%
E-MICRO GBP/USD	27,972	24,938	12.2%	23,967	16.7%	217,392	284,087	-23.5%
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	7	2	250.0%	2	250.0%	42	75	-44.0%
E-MICRO AUD/USD	36,851	38,800	-5.0%	28,381	29.8%	270,473	268,792	0.6%
MICRO CHF/USD	3,260	2,745	18.8%	2,656	22.7%	32,141	47,019	-31.6%
MICRO CAD/USD	16,959	4,641	265.4%	7,302	132.3%	93,551	40,701	129.8%
MICRO JYP/USD	8,274	10,863	-23.8%	4,392	88.4%	84,311	135,749	-37.9%
INDIAN RUPEE	2,414	34,571	-93.0%	8,075	-70.1%	35,481	128,890	-72.5%
RMB JY	0	0	0.0%	0	-	0	0	0.0%
USDZAR	27	0	-	0	0.0%	1,298	0	-
EURO QUARTERLY VARIANCE F	0	0	-	0	0.0%	0	0	-
FX Options								
AUSTRALIAN DOLLAR	102,211	125,463	-18.5%	108,141	-5.5%	906,981	1,160,139	-21.8%
BRITISH POUND	253,753	162,272	56.4%	272,873	-7.0%	1,873,809	1,085,925	72.6%
BRAZIL REAL	0	0	-	0	0.0%	10	0	-
CANADIAN DOLLAR	124,086	105,157	18.0%	122,322	1.4%	897,705	716,203	25.3%
EURO FX	608,420	439,677	38.4%	469,356	29.6%	3,824,339	4,232,244	-9.6%
JAPANESE YEN	249,857	248,630	0.5%	239,273	4.4%	1,690,154	2,728,961	-38.1%
MEXICAN PESO	1,636	151	983.4%	80	1,945.0%	2,072	2,668	-22.3%
NEW ZEALND DOLLAR	31	15	106.7%	305	-89.8%	697	60	1,061.7%
RUSSIAN RUBLE	580	0	0.0%	635	-8.7%	4,222	1,186	256.0%
SWISS FRANC	16,344	15,287	6.9%	18,411	-11.2%	163,316	109,262	49.5%
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)	743	1,567	-52.6%	730	1.8%	8,336	26,362	-68.4%
EURO FX (EU)	14,798	5,223	183.3%	5,514	168.4%	50,116	47,893	4.6%
SWISS FRANC (EU)	32	234	-86.3%	18	77.8%	1,717	4,693	-63.4%
CANADIAN DOLLAR (EU)	458	600	-23.7%	131	249.6%	3,554	9,328	-61.9%
BRITISH POUND (EU)	188	2,488	-92.4%	800	-76.5%	6,552	18,045	-63.7%
AUSTRALIAN DLR (EU)	125	1,711	-92.7%	10	1,150.0%	1,980	9,100	-78.2%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,023,507	884,480	15.7%	1,503,493	-31.9%	9,262,211	8,707,183	6.4%
FEEDER CATTLE	223,720	140,792	58.9%	225,649	-0.9%	1,342,748	1,158,083	15.9%
LEAN HOGS	818,841	778,067	5.2%	1,046,618	-21.8%	7,678,937	7,763,345	-1.1%
LUMBER	14,977	18,118	-17.3%	10,119	48.0%	109,958	181,157	-39.3%
WOOD PULP	0	0	0.0%	0	-	0	0	0.0%
MILK	28,532	28,680	-0.5%	26,702	6.9%	218,375	197,795	10.4%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	2,814	1,067	163.7%	1,789	57.3%	18,922	5,411	249.7%
BUTTER CS	2,480	3,191	-22.3%	2,878	-13.8%	22,550	17,453	29.2%
CLASS IV MILK	1,128	1,127	0.1%	1,256	-10.2%	20,913	6,979	199.7%
DRY WHEY	1,165	1,639	-28.9%	1,625	-28.3%	8,339	8,112	2.8%
GSCI EXCESS RETURN FUT	1,360	289	370.6%	2,634	-48.4%	101,066	4,536	2,128.1%
GOLDMAN SACHS	20,228	26,488	-23.6%	24,831	-18.5%	182,698	216,224	-15.5%
HDD WEATHER	0	0	0.0%	0	0.0%	5,039	8,087	-37.7%
CDD WEATHER	860	4,403	-80.5%	1,107	-22.3%	7,197	12,551	-42.7%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	400	0	0.0%
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	250	-100.0%	400	-100.0%	500	3,550	-85.9%
HDD EURO SEASONAL STRIP	1,000	0	0.0%	0	0.0%	1,000	0	0.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	50	-100.0%
WKLY AVG TEMP	0	1,850	-100.0%	150	-100.0%	750	8,750	-91.4%
HOUSING INDEX	19	12	58.3%	2	850.0%	101	103	-1.9%
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	6,046	5,172	16.9%	5,298	14.1%	36,807	25,719	43.1%
OTC SP GSCI ER SWAP	0	31	-100.0%	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%	37,044	16,248	128.0%
MALAYSIAN PALM SWAP	5,980	960	522.9%	1,400	327.1%	24,860	4,020	518.4%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	378,450	169,196	123.7%	527,289	-28.2%	2,682,568	1,853,104	44.8%
FEEDER CATTLE	35,195	13,868	153.8%	33,304	5.7%	206,496	141,873	45.5%
LEAN HOGS	254,262	88,161	188.4%	321,646	-20.9%	2,253,089	993,623	126.8%
LUMBER	1,036	1,008	2.8%	700	48.0%	9,861	9,379	5.1%
MILK	28,163	20,676	36.2%	30,337	-7.2%	215,403	176,474	22.1%
MLK MID	58	63	-7.9%	59	-1.7%	656	428	53.3%
NFD MILK	1,598	391	308.7%	2,069	-22.8%	10,229	2,741	273.2%
BUTTER CS	737	881	-16.3%	903	-18.4%	6,122	10,584	-42.2%
CLASS IV MILK	1,546	2,434	-36.5%	1,592	-2.9%	16,584	9,263	79.0%
DRY WHEY	232	233	-0.4%	540	-57.0%	2,348	2,138	9.8%
HDD WEATHER	0	0	0.0%	0	0.0%	4,775	1,616	195.5%
CDD WEATHER	0	1,770	-100.0%	400	-100.0%	2,100	6,750	-68.9%
HDD SEASONAL STRIP	0	7,875	-100.0%	0	0.0%	1,190	8,375	-85.8%
CDD SEASONAL STRIP	2,500	2,000	25.0%	480	420.8%	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	4,500	0	0.0%	0	0.0%	4,500	500	800.0%
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	0	0	0.0%	0	0.0%	372	856	-56.5%
SBIN HURR	0	0	0.0%	0	0.0%	0	750	-100.0%
CASH-SETTLED CHEESE	1,627	1,244	30.8%	3,646	-55.4%	15,384	19,227	-20.0%
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	5	-100.0%	0	0.0%	0	122	-100.0%



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TOTAL FUTURES GROUP								
Interest Rate Futures	47,863,851	38,852,586	23.2%	57,450,414	-16.7%	412,162,000	341,408,851	20.7%
Equity Index Futures	34,210,062	41,345,309	-17.3%	39,964,152	-14.4%	329,301,076	367,736,682	-10.5%
FX Futures	12,637,300	15,292,379	-17.4%	11,552,458	9.4%	107,338,153	151,307,312	-29.1%
Commodities and Alternative Invest	2,152,657	1,896,616	13.5%	2,855,951	-24.6%	19,083,823	18,356,567	4.0%
TOTAL FUTURES	96,863,870	97,386,890	-0.5%	111,822,975	-13.4%	867,885,052	878,809,412	-1.2%
TOTAL OPTIONS GROUP								
Equity Index Options	11,096,304	7,538,999	47.2%	10,029,081	10.6%	78,545,722	57,875,479	35.7%
Interest Rate Options	14,918,345	16,495,929	-9.6%	17,861,560	-16.5%	132,024,101	92,317,927	43.0%
FX Options	1,373,262	1,108,475	23.9%	1,238,599	10.9%	9,435,560	10,154,571	-7.1%
Commodities and Alternative Invest	709,904	309,805	129.1%	922,965	-23.1%	5,472,692	3,279,363	66.9%
TOTAL OPTIONS	28,097,815	25,453,208	10.4%	30,052,205	-6.5%	225,478,075	163,627,340	37.8%
TOTAL COMBINED								
Interest Rate	62,782,196	55,348,515	13.4%	75,311,974	-16.6%	544,186,101	433,726,778	25.5%
Equity Index	45,306,366	48,884,308	-7.3%	49,993,233	-9.4%	407,846,798	425,612,161	-4.2%
FX	14,010,562	16,400,854	-14.6%	12,791,057	9.5%	116,773,713	161,461,883	-27.7%
Commodities and Alternative Invest	2,862,561	2,206,421	29.7%	3,778,916	-24.2%	24,556,515	21,635,930	13.5%
GRAND TOTAL	124,961,685	122,840,098	1.7%	141,875,180	-11.9%	1,093,363,127	1,042,436,752	4.9%

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