



CME Exchange Volume Report - Monthly

	VOLUME JUN 2013	VOLUME JUN 2012	% CHG	VOLUME MAY 2013	% CHG	VOLUME Y.T.D 2013	VOLUME Y.T.D 2012	% CHG
Interest Rate Futures								
EUROYEN	0	200	-100.0%	0	0.0%	0	210	-100.0%
EURODOLLARS	69,283,323	38,105,849	81.8%	51,371,870	34.9%	261,370,007	238,019,219	9.8%
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	109	15,631	-99.3%	246	-55.7%	7,709	72,349	-89.3%
SOVEREIGN YIELD FUTURE	0	83	-100.0%	0	0.0%	0	83	-100.0%
EURO BONDS	0	86	-100.0%	0	0.0%	40	8,658	-99.5%
Interest Rate Options								
EURODOLLARS	3,760,169	5,598,290	-32.8%	2,190,658	71.6%	12,704,925	35,917,337	-64.6%
EURO MIDCURVE	15,771,618	6,770,303	133.0%	10,194,312	54.7%	50,193,472	51,283,741	-2.1%
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	52,896,137	54,941,860	-3.7%	41,901,283	26.2%	246,523,499	249,730,377	-1.3%
S&P 500	693,771	818,852	-15.3%	232,649	198.2%	2,342,147	2,617,166	-10.5%
S&P 600 SMALLCAP EMINI	78	178	-56.2%	9	766.7%	255	1,421	-82.1%
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	726,068	820,825	-11.5%	403,614	79.9%	2,790,648	3,518,484	-20.7%
S&P 400 MIDCAP	1,564	1,710	-8.5%	1,003	55.9%	9,852	11,588	-15.0%
S&P 500 GROWTH	126	135	-6.7%	13	869.2%	280	262	6.9%
S&P 500/VALUE	118	101	16.8%	14	742.9%	276	278	-0.7%
IWM-RUSSELL	0	0	0.0%	0	-	0	0	0.0%
E-MINI NASDAQ 100	6,411,169	6,100,514	5.1%	4,549,477	40.9%	29,883,963	32,150,601	-7.1%
NASDAQ	25,790	25,902	-0.4%	13,116	96.6%	132,784	151,996	-12.6%
QQQ-NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	876,143	179,418	388.3%	449,428	94.9%	2,662,104	840,651	216.7%
NIKKEI 225 (YEN) STOCK	1,558,328	549,244	183.7%	1,316,746	18.3%	6,457,613	2,989,998	116.0%
S&P FIN SECT INDEX	0	0	0.0%	0	-	0	0	0.0%
S&P MATERIALS SECTOR	4,046	3,563	13.6%	2,934	37.9%	14,929	9,706	53.8%
S&P UTILITIES SECTOR	6,156	4,346	41.6%	4,497	36.9%	22,213	10,977	102.4%
S&P HEALTH CARE SECTOR	9,005	4,588	96.3%	7,590	18.6%	35,943	11,333	217.2%
S&P CONSUMER DSCRTNRY SE	2,797	1,101	154.0%	939	197.9%	9,401	4,478	109.9%
S&P TECHNOLOGY SECTOR	9,180	5,335	72.1%	1,973	365.3%	19,052	13,611	40.0%
S&P CONSUMER STAPLES SECT	7,357	4,010	83.5%	3,032	142.6%	22,766	8,387	171.4%
S&P ENERGY SECTOR	12,010	3,905	207.6%	9,182	30.8%	46,725	13,325	250.7%
S&P FINANCIAL SECTOR	11,247	1,715	555.8%	4,468	151.7%	31,083	10,421	198.3%
S&P INDUSTRIAL SECTOR	4,024	8,925	-54.9%	2,342	71.8%	13,356	18,101	-26.2%
E-MINI NIFTY	0	7	-100.0%	0	0.0%	0	84	-100.0%
E-MICRO NIFTY	0	95	-100.0%	4	-100.0%	47	2,794	-98.3%
IBOVESPA INDEX	4,815	0	-	2,660	81.0%	19,191	0	-
BESPOKE CUSTOM INDEXES	0	15	-100.0%	0	0.0%	0	15	-100.0%
Equity Index Options								
E-MINI S&P500	5,500,546	3,420,861	60.8%	5,351,283	2.8%	27,510,887	16,250,629	69.3%
S&P 500	717,918	679,148	5.7%	936,371	-23.3%	4,162,552	3,752,902	10.9%
E-MINI MIDCAP	95	65	46.2%	34	179.4%	424	414	2.4%
E-MINI NASDAQ 100	56,914	56,577	0.6%	66,761	-14.7%	374,489	471,175	-20.5%
NASDAQ	3	22	-86.4%	37	-91.9%	225	109	106.4%
EOM S&P 500	78,298	118,675	-34.0%	99,324	-21.2%	482,955	456,349	5.8%
EOM EMINI S&P	998,408	604,840	65.1%	793,344	25.8%	3,626,192	2,160,816	67.8%
EOW1 S&P 500	24,987	8,117	207.8%	8,923	180.0%	57,971	31,641	83.2%
EOW1 EMINI S&P 500	612,092	178,178	243.5%	515,961	18.6%	2,679,646	967,264	177.0%
EOW2 S&P 500	33,112	32,689	1.3%	22,189	49.2%	111,244	108,511	2.5%
EOW2 EMINI S&P 500	479,510	312,457	53.5%	414,137	15.8%	2,288,446	1,289,993	77.4%
EOW4 EMINI S&P 500	5,599	322,185	-98.3%	648,721	-99.1%	2,279,411	1,432,795	59.1%

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FX Futures								
AUSTRALIAN DOLLAR	3,330,353	3,583,387	-7.1%	3,113,695	7.0%	14,713,228	17,372,814	-15.3%
BRITISH POUND	3,067,949	2,495,412	22.9%	2,678,476	14.5%	15,974,245	13,208,434	20.9%
BRAZIL REAL	58,121	12,692	357.9%	43,976	32.2%	262,897	80,027	228.5%
CANADIAN DOLLAR	1,890,989	2,546,861	-25.8%	1,770,892	6.8%	9,890,985	12,054,902	-18.0%
E-MINI EURO FX	92,015	80,918	13.7%	85,686	7.4%	573,849	509,699	12.6%
EURO FX	5,970,904	7,165,651	-16.7%	6,055,849	-1.4%	35,663,007	36,190,641	-1.5%
E-MINI JAPANESE YEN	61,945	7,879	686.2%	37,784	63.9%	232,407	57,536	303.9%
JAPANESE YEN	5,387,786	2,037,663	164.4%	4,431,724	21.6%	26,157,292	11,438,239	128.7%
MEXICAN PESO	1,115,520	1,128,249	-1.1%	1,030,941	8.2%	5,543,862	5,887,195	-5.8%
NEW ZEALND DOLLAR	367,841	421,500	-12.7%	388,715	-5.4%	1,952,139	1,653,469	18.1%
NKR/USD CROSS RATE	3,092	864	257.9%	1,009	206.4%	7,566	5,109	48.1%
RUSSIAN RUBLE	31,513	30,780	2.4%	22,289	41.4%	131,924	181,036	-27.1%
S.AFRICAN RAND	23,405	29,200	-19.8%	10,367	125.8%	89,467	74,955	19.4%
SWISS FRANC	938,701	1,163,605	-19.3%	1,084,976	-13.5%	4,981,790	5,530,357	-9.9%
AD/CD CROSS RATES	152	135	12.6%	147	3.4%	606	1,139	-46.8%
AD/JY CROSS RATES	4,218	1,799	134.5%	3,183	32.5%	15,774	10,269	53.6%
AD/NE CROSS RATES	117	43	172.1%	78	50.0%	354	173	104.6%
BP/JY CROSS RATES	2,242	2,238	0.2%	2,229	0.6%	12,324	12,140	1.5%
BP/SF CROSS RATES	306	9,435	-96.8%	57	436.8%	1,027	16,649	-93.8%
CD/JY CROSS RATES	105	80	31.3%	35	200.0%	523	733	-28.6%
EC/AD CROSS RATES	2,218	1,039	113.5%	1,222	81.5%	6,894	4,048	70.3%
EC/CD CROSS RATES	1,339	1,485	-9.8%	485	176.1%	4,258	4,435	-4.0%
EC/NOK CROSS RATES	441	572	-22.9%	315	40.0%	1,060	1,813	-41.5%
EC/SEK CROSS RATES	1,684	1,041	61.8%	0	0.0%	2,047	2,611	-21.6%
EFX/BP CROSS RATES	79,814	64,822	23.1%	41,252	93.5%	440,999	222,074	98.6%
EFX/JY CROSS RATES	102,097	42,719	139.0%	88,663	15.2%	616,987	152,808	303.8%
EFX/SF CROSS RATES	70,206	45,868	53.1%	44,934	56.2%	273,893	149,412	83.3%
SF/JY CROSS RATES	156	723	-78.4%	2	7,700.0%	1,786	1,784	0.1%
SKR/USD CROSS RATES	2,446	339	621.5%	2,220	10.2%	7,515	2,741	174.2%
CZECK KORUNA (US)	773	0	0.0%	1,535	-49.6%	4,315	112	3,752.7%
CZECK KORUNA (EC)	1,313	2	65,550.0%	1,394	-5.8%	4,477	5	89,440.0%
HUNGARIAN FORINT (US)	6,591	57	11,463.2%	2,210	198.2%	13,954	285	4,796.1%
HUNGARIAN FORINT (EC)	3,307	4	82,575.0%	4,152	-20.4%	16,413	6	273,450.0%
POLISH ZLOTY (US)	734	1,976	-62.9%	1,454	-49.5%	8,994	7,712	16.6%
POLISH ZLOTY (EC)	3,063	1,618	89.3%	1,485	106.3%	19,981	12,923	54.6%
SHEKEL	514	1,733	-70.3%	793	-35.2%	4,146	5,553	-25.3%
RMB USD	3,572	598	497.3%	3,718	-3.9%	9,699	1,747	455.2%
RMB EURO	6	0	-	0	-	6	0	-
KOREAN WON	384	742	-48.2%	191	101.0%	2,209	3,239	-31.8%
TURKISH LIRA	5,472	2,192	149.6%	6,833	-19.9%	30,004	9,338	221.3%
TURKISH LIRA (EU)	2,899	6,632	-56.3%	4,417	-34.4%	20,454	17,588	16.3%
E-MICRO EUR/USD	174,250	157,692	10.5%	195,270	-10.8%	1,145,458	831,437	37.8%
E-MICRO GBP/USD	31,610	46,138	-31.5%	26,608	18.8%	228,803	185,149	23.6%
E-MICRO USD/CAD	11	46	-76.1%	0	0.0%	20	1,334	-98.5%
E-MICRO USD/CHF	0	13	-100.0%	0	0.0%	0	741	-100.0%
E-MICRO USD/JPY	30	320	-90.6%	0	0.0%	68	10,247	-99.3%
E-MICRO AUD/USD	57,400	25,120	128.5%	44,339	29.5%	182,972	113,079	61.8%
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	7,162	4,266	67.9%	7,741	-7.5%	40,206	21,685	85.4%
MICRO CAD/USD	6,244	4,670	33.7%	6,735	-7.3%	30,864	22,680	36.1%
MICRO JYP/USD	32,289	3,601	796.7%	21,834	47.9%	112,458	28,847	289.8%

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FX Futures								
INDIAN RUPEE	24,669	0	-	24,181	2.0%	74,102	0	-
RMB JY	0	0	0.0%	0	0.0%	0	16	-100.0%
FX Options								
AUSTRALIAN DOLLAR	172,065	103,000	67.1%	231,538	-25.7%	879,450	540,283	62.8%
BRITISH POUND	110,077	58,831	87.1%	111,610	-1.4%	733,304	275,939	165.7%
CANADIAN DOLLAR	88,623	73,441	20.7%	99,526	-11.0%	518,396	346,529	49.6%
EURO FX	467,908	657,722	-28.9%	525,555	-11.0%	3,278,454	3,281,465	-0.1%
JAPANESE YEN	420,277	92,128	356.2%	372,075	13.0%	2,198,983	703,493	212.6%
MEXICAN PESO	275	0	0.0%	1,045	-73.7%	2,417	750	222.3%
NEW ZEALND DOLLAR	10	0	-	1	900.0%	35	0	-
RUSSIAN RUBLE	0	0	0.0%	593	-100.0%	1,186	0	0.0%
SWISS FRANC	17,359	5,284	228.5%	23,272	-25.4%	83,778	43,475	92.7%
EFX/BP CROSS RATES	0	796	-100.0%	0	0.0%	0	796	-100.0%
EFX/JY CROSS RATES	0	0	-	2,502	-100.0%	2,502	0	-
EFX/SF CROSS RATES	0	0	0.0%	0	0.0%	0	810	-100.0%
JAPANESE YEN (EU)	4,139	533	676.5%	3,379	22.5%	21,647	1,632	1,226.4%
EURO FX (EU)	4,099	6,564	-37.6%	3,960	3.5%	38,049	25,744	47.8%
SWISS FRANC (EU)	126	224	-43.8%	535	-76.4%	3,680	523	603.6%
CANADIAN DOLLAR (EU)	559	2,166	-74.2%	847	-34.0%	7,197	10,116	-28.9%
BRITISH POUND (EU)	713	363	96.4%	1,262	-43.5%	11,394	2,646	330.6%
AUSTRALIAN DLR (EU)	2,429	109	2,128.4%	1,050	131.3%	5,522	881	526.8%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	831,325	1,022,366	-18.7%	1,189,737	-30.1%	6,801,896	7,376,931	-7.8%
FEEDER CATTLE	83,548	143,583	-41.8%	116,948	-28.6%	889,221	962,550	-7.6%
LEAN HOGS	1,151,018	1,189,274	-3.2%	1,100,627	4.6%	5,909,078	6,102,032	-3.2%
PORK BELLIES	0	0	0.0%	0	-	0	0	0.0%
LUMBER	19,914	26,638	-25.2%	23,349	-14.7%	144,467	161,206	-10.4%
WOOD PULP	0	0	0.0%	0	0.0%	0	0	0.0%
MILK	22,482	19,617	14.6%	24,403	-7.9%	145,353	149,226	-2.6%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	412	61	575.4%	821	-49.8%	3,642	4,071	-10.5%
BUTTER CS	2,715	840	223.2%	2,344	15.8%	12,190	10,978	11.0%
CLASS IV MILK	698	45	1,451.1%	502	39.0%	4,748	968	390.5%
DRY WHEY	558	707	-21.1%	616	-9.4%	5,423	7,617	-28.8%
GSCI EXCESS RETURN FUT	379	941	-59.7%	374	1.3%	2,882	12,138	-76.3%
GOLDMAN SACHS	25,875	22,878	13.1%	24,047	7.6%	162,345	150,930	7.6%
HDD WEATHER	0	0	0.0%	0	0.0%	8,087	5,208	55.3%
CDD WEATHER	2,200	7,079	-68.9%	1,201	83.2%	3,821	11,600	-67.1%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	850	-100.0%
CDD SEASONAL STRIP	2,950	510	478.4%	300	883.3%	3,250	2,121	53.2%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	3,300	3,075	7.3%
CAT WEATHER EUROPEAN	250	0	0.0%	100	150.0%	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	-	50	-100.0%	50	0	-
WKLY AVG TEMP	2,100	0	0.0%	1,200	75.0%	5,400	0	0.0%
HOUSING INDEX	4	39	-89.7%	17	-76.5%	73	267	-72.7%
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	240	38	531.6%	120	100.0%	1,080	184	487.0%
CASH-SETTLED CHEESE	2,973	1,562	90.3%	2,240	32.7%	16,769	19,027	-11.9%
OTC SP GSCI ER SWAP	0	1,101	-100.0%	0	0.0%	3,250	6,363	-48.9%
OTC SP GSCI ER 3MTH SWAP	0	0	0.0%	0	0.0%	0	16,920	-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	-

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Commodities and Alternative Investments Options								
LIVE CATTLE	162,932	205,763	-20.8%	235,891	-30.9%	1,479,607	1,725,944	-14.3%
FEEDER CATTLE	11,013	25,391	-56.6%	17,402	-36.7%	108,844	122,879	-11.4%
LEAN HOGS	152,576	137,266	11.2%	129,327	18.0%	764,703	725,365	5.4%
LUMBER	1,205	851	41.6%	2,078	-42.0%	7,113	3,747	89.8%
MILK	17,432	23,246	-25.0%	19,999	-12.8%	137,574	138,813	-0.9%
MLK MID	38	131	-71.0%	16	137.5%	335	813	-58.8%
NFD MILK	733	24	2,954.2%	379	93.4%	1,864	1,879	-0.8%
BUTTER CS	2,525	338	647.0%	1,762	43.3%	9,215	3,220	186.2%
CLASS IV MILK	775	0	0.0%	313	147.6%	4,981	1,916	160.0%
DRY WHEY	318	103	208.7%	616	-48.4%	1,695	834	103.2%
HDD WEATHER	0	0	0.0%	0	0.0%	1,616	8,300	-80.5%
CDD WEATHER	3,360	2,155	55.9%	400	740.0%	4,060	8,680	-53.2%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	7,290	-100.0%
CDD SEASONAL STRIP	7,500	3,600	108.3%	5,560	34.9%	35,060	32,300	8.5%
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%	500	-100.0%	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	355	-100.0%	211	-100.0%	856	1,725	-50.4%
SBIN HURR	0	0	0.0%	750	-100.0%	750	4,000	-81.3%
CASH-SETTLED CHEESE	4,394	870	405.1%	1,998	119.9%	14,210	6,421	121.3%
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	0	0	0.0%	0	0.0%	0	145	-100.0%



CME Exchange Volume Report - Monthly

	VOLUME JUN 2013	VOLUME JUN 2012	% CHG	VOLUME MAY 2013	% CHG	VOLUME Y.T.D 2013	VOLUME Y.T.D 2012	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	69,283,432	38,121,849	81.7%	51,372,116	34.9%	261,377,756	238,100,519	9.8%
Equity Index Futures	63,259,929	63,476,344	-0.3%	48,906,973	29.3%	291,038,127	292,116,054	-0.4%
FX Futures	22,969,968	21,134,419	8.7%	21,296,091	7.9%	119,510,308	106,100,965	12.6%
Commodities and Alternative Invest	2,149,641	2,437,279	-11.8%	2,488,996	-13.6%	14,145,873	15,004,262	-5.7%
TOTAL FUTURES	157,662,970	125,169,891	26.0%	124,064,176	27.1%	686,072,064	651,321,800	5.3%
TOTAL OPTIONS GROUP								
Equity Index Options	8,507,482	5,733,814	48.4%	8,857,085	-3.9%	43,574,442	26,922,598	61.9%
Interest Rate Options	19,531,787	12,368,593	57.9%	12,384,970	57.7%	62,898,397	87,204,678	-27.9%
FX Options	1,288,659	1,001,161	28.7%	1,378,750	-6.5%	7,785,994	5,235,082	48.7%
Commodities and Alternative Invest	364,801	400,093	-8.8%	417,202	-12.6%	2,575,483	2,800,885	-8.0%
TOTAL OPTIONS	29,692,729	19,503,661	52.2%	23,038,007	28.9%	116,834,316	122,163,243	-4.4%
TOTAL COMBINED								
Interest Rate	88,815,219	50,490,442	75.9%	63,757,086	39.3%	324,276,153	325,305,197	-0.3%
Equity Index	71,767,411	69,210,158	3.7%	57,764,058	24.2%	334,612,569	319,038,652	4.9%
FX	24,258,627	22,135,580	9.6%	22,674,841	7.0%	127,296,302	111,336,047	14.3%
Commodities and Alternative Invest	2,514,442	2,837,372	-11.4%	2,906,198	-13.5%	16,721,356	17,805,147	-6.1%
GRAND TOTAL	187,355,699	144,673,552	29.5%	147,102,183	27.4%	802,906,380	773,485,043	3.8%

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.