



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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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%

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.