



CME Exchange Volume Report - Monthly

	VOLUME AUG 2013	VOLUME AUG 2012	% CHG	VOLUME JUL 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	38,851,432	34,119,154	13.9%	41,177,938	-5.6%	341,399,377	300,337,885	13.7%
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	1,154	8,568	-86.5%	571	102.1%	9,434	94,565	-90.0%
SOVEREIGN YIELD FUTURE	0	0	0.0%	0	0.0%	0	83	-100.0%
EURO BONDS	0	3	-100.0%	0	0.0%	40	8,661	-99.5%
Interest Rate Options								
EURODOLLARS	2,602,858	2,069,286	25.8%	2,177,151	19.6%	17,484,934	42,241,981	-58.6%
EURO MIDCURVE	13,893,071	7,463,578	86.1%	10,746,450	29.3%	74,832,993	66,145,699	13.1%
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	34,906,023	33,376,621	4.6%	29,322,816	19.0%	310,752,338	321,721,070	-3.4%
S&P 500	190,394	247,857	-23.2%	151,373	25.8%	2,683,914	3,108,486	-13.7%
S&P 600 SMALLCAP EMINI	8	56	-85.7%	22	-63.6%	285	1,523	-81.3%
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	400,705	410,688	-2.4%	369,807	8.4%	3,561,160	4,423,877	-19.5%
S&P 400 MIDCAP	1,271	2,079	-38.9%	2,343	-45.8%	13,466	15,599	-13.7%
S&P 500 GROWTH	13	6	116.7%	4	225.0%	297	275	8.0%
S&P 500/VALUE	11	7	57.1%	9	22.2%	296	295	0.3%
IWM-RUSSELL	0	0	0.0%	0	-	0	0	0.0%
E-MINI NASDAQ 100	4,686,927	4,448,860	5.4%	4,222,942	11.0%	38,793,832	41,452,098	-6.4%
NASDAQ	12,803	25,137	-49.1%	16,558	-22.7%	162,145	199,320	-18.7%
QQQ-NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	338,045	85,557	295.1%	339,599	-0.5%	3,339,748	1,012,929	229.7%
NIKKEI 225 (YEN) STOCK	791,710	399,653	98.1%	900,521	-12.1%	8,149,844	3,770,626	116.1%
S&P FIN SECT INDEX	0	0	0.0%	0	-	0	0	0.0%
S&P MATERIALS SECTOR	1,271	878	44.8%	1,456	-12.7%	17,656	11,669	51.3%
S&P UTILITIES SECTOR	2,210	1,648	34.1%	3,791	-41.7%	28,214	14,538	94.1%
S&P HEALTH CARE SECTOR	538	1,091	-50.7%	780	-31.0%	37,261	13,723	171.5%
S&P CONSUMER DSCRTNRY SE	1,205	1,567	-23.1%	994	21.2%	11,600	7,195	61.2%
S&P TECHNOLOGY SECTOR	1,559	682	128.6%	1,618	-3.6%	22,229	16,092	38.1%
S&P CONSUMER STAPLES SECT	1,166	2,290	-49.1%	2,876	-59.5%	26,808	12,427	115.7%
S&P ENERGY SECTOR	4,554	796	472.1%	7,907	-42.4%	59,186	16,042	268.9%
S&P FINANCIAL SECTOR	1,991	626	218.1%	1,789	11.3%	34,863	12,247	184.7%
S&P INDUSTRIAL SECTOR	873	549	59.0%	1,964	-55.5%	16,193	20,041	-19.2%
E-MINI NIFTY	0	0	0.0%	0	0.0%	0	85	-100.0%
E-MICRO NIFTY	0	34	-100.0%	0	0.0%	47	2,899	-98.4%
IBOVESPA INDEX	2,032	0	-	4,077	-50.2%	25,300	0	-
BESPOKE CUSTOM INDEXES	0	0	0.0%	0	0.0%	0	15	-100.0%
Equity Index Options								
E-MINI S&P500	4,532,562	2,478,239	82.9%	4,324,529	4.8%	36,367,978	21,779,762	67.0%
S&P 500	406,996	519,890	-21.7%	502,325	-19.0%	5,071,873	4,851,375	4.5%
E-MINI MIDCAP	319	16	1,893.8%	44	625.0%	787	433	81.8%
E-MINI NASDAQ 100	40,647	46,603	-12.8%	42,909	-5.3%	458,045	570,022	-19.6%
NASDAQ	15	34	-55.9%	5	200.0%	245	156	57.1%
EOM S&P 500	75,987	62,507	21.6%	43,635	74.1%	602,577	561,770	7.3%
EOM EMINI S&P	869,637	422,743	105.7%	395,079	120.1%	4,890,908	2,868,667	70.5%
EOW1 S&P 500	40,740	10,130	302.2%	29,373	38.7%	128,084	53,164	140.9%
EOW1 EMINI S&P 500	393,072	305,452	28.7%	496,550	-20.8%	3,569,268	1,534,442	132.6%
EOW2 S&P 500	57,749	8,600	571.5%	40,755	41.7%	209,748	133,889	56.7%
EOW2 EMINI S&P 500	532,188	228,327	133.1%	433,117	22.9%	3,253,751	1,841,633	76.7%
EOW4 EMINI S&P 500	589,087	219,329	168.6%	453,717	29.8%	3,322,215	1,932,536	71.9%

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FX Futures								
AUSTRALIAN DOLLAR	2,068,849	2,700,473	-23.4%	2,383,333	-13.2%	19,165,410	22,911,766	-16.4%
BRITISH POUND	2,298,065	2,168,159	6.0%	2,504,833	-8.3%	20,777,143	17,566,276	18.3%
BRAZIL REAL	26,937	13,254	103.2%	14,304	88.3%	304,138	100,242	203.4%
CANADIAN DOLLAR	1,327,580	1,871,761	-29.1%	1,434,339	-7.4%	12,652,904	15,873,727	-20.3%
E-MINI EURO FX	75,584	89,794	-15.8%	77,931	-3.0%	727,364	672,505	8.2%
EURO FX	4,390,881	5,059,125	-13.2%	5,093,691	-13.8%	45,147,579	46,561,648	-3.0%
E-MINI JAPANESE YEN	25,422	6,647	282.5%	22,865	11.2%	280,694	69,986	301.1%
JAPANESE YEN	2,885,494	1,721,500	67.6%	2,849,114	1.3%	31,891,900	14,557,172	119.1%
MEXICAN PESO	820,823	880,309	-6.8%	736,102	11.5%	7,100,787	7,507,281	-5.4%
NEW ZEALND DOLLAR	293,419	300,539	-2.4%	291,765	0.6%	2,537,323	2,272,393	11.7%
NKR/USD CROSS RATE	436	235	85.5%	329	32.5%	8,331	5,548	50.2%
RUSSIAN RUBLE	9,764	29,384	-66.8%	13,272	-26.4%	154,960	227,238	-31.8%
S.AFRICAN RAND	8,206	6,385	28.5%	4,269	92.2%	101,942	87,329	16.7%
SWISS FRANC	677,300	855,275	-20.8%	665,090	1.8%	6,324,180	7,255,662	-12.8%
AD/CD CROSS RATES	120	82	46.3%	100	20.0%	826	1,229	-32.8%
AD/JY CROSS RATES	1,180	1,168	1.0%	1,859	-36.5%	18,813	12,429	51.4%
AD/NE CROSS RATES	35	58	-39.7%	114	-69.3%	503	275	82.9%
BP/JY CROSS RATES	2,050	2,767	-25.9%	3,027	-32.3%	17,401	16,779	3.7%
BP/SF CROSS RATES	290	1,689	-82.8%	323	-10.2%	1,640	21,592	-92.4%
CD/JY CROSS RATES	20	64	-68.8%	78	-74.4%	621	872	-28.8%
EC/AD CROSS RATES	502	960	-47.7%	671	-25.2%	8,067	5,458	47.8%
EC/CD CROSS RATES	853	534	59.7%	544	56.8%	5,655	5,604	0.9%
EC/NOK CROSS RATES	220	207	6.3%	178	23.6%	1,458	2,194	-33.5%
EC/SEK CROSS RATES	124	0	0.0%	16	675.0%	2,187	2,996	-27.0%
EFX/BP CROSS RATES	37,273	27,560	35.2%	40,467	-7.9%	518,739	281,514	84.3%
EFX/JY CROSS RATES	36,159	21,858	65.4%	40,564	-10.9%	693,710	194,297	257.0%
EFX/SF CROSS RATES	22,171	21,025	5.5%	20,066	10.5%	316,130	191,841	64.8%
SF/JY CROSS RATES	6	67	-91.0%	47	-87.2%	1,839	2,662	-30.9%
SKR/USD CROSS RATES	576	228	152.6%	1,208	-52.3%	9,299	3,157	194.6%
CZECK KORUNA (US)	95	0	0.0%	415	-77.1%	4,825	112	4,208.0%
CZECK KORUNA (EC)	453	0	0.0%	590	-23.2%	5,520	6	91,900.0%
HUNGARIAN FORINT (US)	38	126	-69.8%	887	-95.7%	14,879	436	3,312.6%
HUNGARIAN FORINT (EC)	390	0	0.0%	2,288	-83.0%	19,091	7	272,628.6%
POLISH ZLOTY (US)	417	959	-56.5%	409	2.0%	9,820	9,788	0.3%
POLISH ZLOTY (EC)	4,333	3,533	22.6%	3,027	43.1%	27,341	20,188	35.4%
SHEKEL	1,263	512	146.7%	964	31.0%	6,373	6,737	-5.4%
RMB USD	986	449	119.6%	1,646	-40.1%	12,331	2,432	407.0%
RMB EURO	0	0	-	0	0.0%	6	0	-
KOREAN WON	250	991	-74.8%	239	4.6%	2,698	4,774	-43.5%
TURKISH LIRA	2,065	1,416	45.8%	2,211	-6.6%	34,280	12,217	180.6%
TURKISH LIRA (EU)	1,238	2,526	-51.0%	216	473.1%	21,908	21,167	3.5%
E-MICRO EUR/USD	153,952	152,384	1.0%	171,954	-10.5%	1,471,364	1,123,507	31.0%
E-MICRO GBP/USD	24,938	31,503	-20.8%	30,346	-17.8%	284,087	260,781	8.9%
E-MICRO USD/CAD	0	1	-100.0%	0	0.0%	20	1,335	-98.5%
E-MICRO USD/CHF	0	3	-100.0%	0	0.0%	0	746	-100.0%
E-MICRO USD/JPY	2	111	-98.2%	5	-60.0%	75	10,408	-99.3%
E-MICRO AUD/USD	38,800	21,939	76.9%	47,020	-17.5%	268,792	156,460	71.8%
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	2,745	3,999	-31.4%	4,068	-32.5%	47,019	30,475	54.3%
MICRO CAD/USD	4,641	3,891	19.3%	5,196	-10.7%	40,701	30,650	32.8%
MICRO JYP/USD	10,863	2,298	372.7%	12,428	-12.6%	135,749	33,796	301.7%

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FX Futures								
INDIAN RUPEE	34,571	0	-	20,217	71.0%	128,890	0	-
RMB JY	0	0	0.0%	0	0.0%	0	16	-100.0%
FX Options								
AUSTRALIAN DOLLAR	125,463	128,473	-2.3%	155,226	-19.2%	1,160,139	760,249	52.6%
BRITISH POUND	162,272	56,058	189.5%	190,349	-14.8%	1,085,925	382,617	183.8%
CANADIAN DOLLAR	105,157	70,012	50.2%	92,650	13.5%	716,203	471,321	52.0%
EURO FX	439,677	471,535	-6.8%	514,113	-14.5%	4,232,244	4,288,364	-1.3%
JAPANESE YEN	248,630	77,819	219.5%	281,348	-11.6%	2,728,961	833,522	227.4%
MEXICAN PESO	151	0	0.0%	100	51.0%	2,668	750	255.7%
NEW ZEALND DOLLAR	15	0	-	10	50.0%	60	0	-
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	1,186	0	0.0%
SWISS FRANC	15,287	4,331	253.0%	10,197	49.9%	109,262	51,975	110.2%
EFX/BP CROSS RATES	0	0	0.0%	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)	1,567	922	70.0%	3,148	-50.2%	26,362	2,661	890.7%
EURO FX (EU)	5,223	3,853	35.6%	4,621	13.0%	47,893	34,681	38.1%
SWISS FRANC (EU)	234	229	2.2%	779	-70.0%	4,693	896	423.8%
CANADIAN DOLLAR (EU)	600	1,953	-69.3%	1,531	-60.8%	9,328	13,772	-32.3%
BRITISH POUND (EU)	2,488	810	207.2%	4,163	-40.2%	18,045	4,415	308.7%
AUSTRALIAN DLR (EU)	1,711	41	4,073.2%	1,867	-8.4%	9,100	1,337	580.6%



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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	884,480	1,097,089	-19.4%	1,020,807	-13.4%	8,707,183	9,767,097	-10.9%
FEEDER CATTLE	140,792	143,638	-2.0%	128,070	9.9%	1,158,083	1,315,672	-12.0%
LEAN HOGS	778,067	819,332	-5.0%	1,076,200	-27.7%	7,763,345	8,003,860	-3.0%
PORK BELLIES	0	0	0.0%	0	-	0	0	0.0%
LUMBER	18,118	32,211	-43.8%	18,572	-2.4%	181,157	217,080	-16.5%
WOOD PULP	0	0	0.0%	0	0.0%	0	0	0.0%
MILK	28,680	28,798	-0.4%	23,762	20.7%	197,795	205,176	-3.6%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	1,067	432	147.0%	702	52.0%	5,411	4,681	15.6%
BUTTER CS	3,191	1,050	203.9%	2,072	54.0%	17,453	13,036	33.9%
CLASS IV MILK	1,127	249	352.6%	1,104	2.1%	6,979	1,418	392.2%
DRY WHEY	1,639	497	229.8%	1,050	56.1%	8,112	8,751	-7.3%
GSCI EXCESS RETURN FUT	289	68	325.0%	1,365	-78.8%	4,536	12,240	-62.9%
GOLDMAN SACHS	26,488	22,137	19.7%	27,391	-3.3%	216,224	197,630	9.4%
HDD WEATHER	0	0	0.0%	0	0.0%	8,087	5,208	55.3%
CDD WEATHER	4,403	1,125	291.4%	4,327	1.8%	12,551	15,780	-20.5%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	850	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	300	-100.0%	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	250	0	0.0%	0	0.0%	3,550	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	1,850	1,450	27.6%	1,500	23.3%	8,750	2,500	250.0%
HOUSING INDEX	12	25	-52.0%	18	-33.3%	103	302	-65.9%
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	20	-100.0%	0	0.0%	1,080	205	426.8%
CASH-SETTLED CHEESE	5,172	1,902	171.9%	3,778	36.9%	25,719	22,482	14.4%
OTC SP GSCI ER SWAP	31	4,461	-99.3%	0	0.0%	3,281	19,297	-83.0%
OTC SP GSCI ER 3MTH SWAP	0	0	0.0%	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	1,194	-100.0%	0	0.0%	16,248	1,194	1,260.8%
MALAYSIAN PALM SWAP	960	0	-	1,920	-50.0%	4,020	0	-

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Options								
LIVE CATTLE	169,196	196,774	-14.0%	204,301	-17.2%	1,853,104	2,183,247	-15.1%
FEEDER CATTLE	13,868	19,066	-27.3%	19,161	-27.6%	141,873	175,792	-19.3%
LEAN HOGS	88,161	182,595	-51.7%	140,759	-37.4%	993,623	1,073,513	-7.4%
LUMBER	1,008	694	45.2%	1,258	-19.9%	9,379	5,237	79.1%
MILK	20,676	27,223	-24.0%	18,224	13.5%	176,474	196,556	-10.2%
MLK MID	63	139	-54.7%	30	110.0%	428	1,105	-61.3%
NFD MILK	391	570	-31.4%	486	-19.5%	2,741	2,549	7.5%
BUTTER CS	881	261	237.5%	488	80.5%	10,584	4,023	163.1%
CLASS IV MILK	2,434	150	1,522.7%	1,848	31.7%	9,263	2,066	348.4%
DRY WHEY	233	71	228.2%	210	11.0%	2,138	1,018	110.0%
HDD WEATHER	0	1,500	-100.0%	0	0.0%	1,616	9,800	-83.5%
CDD WEATHER	1,770	1,380	28.3%	920	92.4%	6,750	10,585	-36.2%
HDD SEASONAL STRIP	7,875	6,000	31.3%	500	1,475.0%	8,375	23,290	-64.0%
CDD SEASONAL STRIP	2,000	1,500	33.3%	2,000	0.0%	39,060	35,800	9.1%
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	10,000	-100.0%	0	0.0%	500	10,000	-95.0%
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	235	-100.0%	0	0.0%	856	2,015	-57.5%
SBIN HURR	0	0	0.0%	0	0.0%	750	4,000	-81.3%
CASH-SETTLED CHEESE	1,244	1,778	-30.0%	3,773	-67.0%	19,227	9,489	102.6%
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	5	75	-93.3%	117	-95.7%	122	255	-52.2%



CME Exchange Volume Report - Monthly

	VOLUME AUG 2013	VOLUME AUG 2012	% CHG	VOLUME JUL 2013	% CHG	VOLUME Y.T.D 2013	VOLUME Y.T.D 2012	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	38,852,586	34,127,725	13.8%	41,178,509	-5.6%	341,408,851	300,441,404	13.6%
Equity Index Futures	41,345,309	39,006,682	6.0%	35,353,246	16.9%	367,736,682	375,833,071	-2.2%
FX Futures	15,292,379	16,007,748	-4.5%	16,504,625	-7.3%	151,307,312	138,137,710	9.5%
Commodities and Alternative Invest	1,896,616	2,155,678	-12.0%	2,312,938	-18.0%	18,356,567	19,846,889	-7.5%
TOTAL FUTURES	97,386,890	91,297,833	6.7%	95,349,318	2.1%	878,809,412	834,259,074	5.3%
TOTAL OPTIONS GROUP								
Equity Index Options	7,538,999	4,301,870	75.2%	6,762,038	11.5%	57,875,479	36,127,849	60.2%
Interest Rate Options	16,495,929	9,532,864	73.0%	12,923,601	27.6%	92,317,927	108,391,280	-14.8%
FX Options	1,108,475	816,036	35.8%	1,260,102	-12.0%	10,154,571	6,849,558	48.3%
Commodities and Alternative Invest	309,805	450,011	-31.2%	394,075	-21.4%	3,279,363	3,756,954	-12.7%
TOTAL OPTIONS	25,453,208	15,100,781	68.6%	21,339,816	19.3%	163,627,340	155,125,641	5.5%
TOTAL COMBINED								
Interest Rate	55,348,515	43,660,589	26.8%	54,102,110	2.3%	433,726,778	408,832,684	6.1%
Equity Index	48,884,308	43,308,552	12.9%	42,115,284	16.1%	425,612,161	411,960,920	3.3%
FX	16,400,854	16,823,784	-2.5%	17,764,727	-7.7%	161,461,883	144,987,268	11.4%
Commodities and Alternative Invest	2,206,421	2,605,689	-15.3%	2,707,013	-18.5%	21,635,930	23,603,843	-8.3%
GRAND TOTAL	122,840,098	106,398,614	15.5%	116,689,134	5.3%	1,042,436,752	989,384,715	5.4%

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.