

CME Exchange Volume Report - Monthly

	VOLUME SEP 2013	VOLUME SEP 2012	% CHG	VOLUME AUG 2013	% CHG	VOLUME Y.T.D 2013	VOLUME Y.T.D 2012	% CHG
Interest Rate Futures								
EUROYEN	1	0	0.0%	0	0.0%	1	210	-99.5%
EURODOLLARS	51,413,062	37,238,444	38.1%	38,851,432	32.3%	392,812,439	337,576,329	16.4%
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	235	4,810	-95.1%	1,154	-79.6%	9,669	99,375	-90.3%
SOVEREIGN YIELD FUTURE	0	0	0.0%	0	0.0%	0	83	-100.0%
EURO BONDS	0	0	0.0%	0	0.0%	40	8,661	-99.5%
Interest Rate Options								
EURODOLLARS	2,603,303	2,355,171	10.5%	2,602,858	0.0%	20,088,237	44,597,152	-55.0%
EURO MIDCURVE	16,663,170	7,246,079	130.0%	13,893,071	19.9%	91,496,163	73,391,778	24.7%
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	39,752,263	38,685,282	2.8%	34,906,023	13.9%	350,504,601	360,406,352	-2.7%
S&P 500	584,401	729,728	-19.9%	190,394	206.9%	3,268,315	3,838,214	-14.8%
S&P 600 SMALLCAP EMINI	25	90	-72.2%	8	212.5%	310	1,613	-80.8%
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	622,836	615,845	1.1%	400,705	55.4%	4,183,996	5,039,722	-17.0%
S&P 400 MIDCAP	3,319	2,978	11.5%	1,271	161.1%	16,785	18,577	-9.6%
S&P 500 GROWTH	100	100	0.0%	13	669.2%	397	375	5.9%
S&P 500/VALUE	80	94	-14.9%	11	627.3%	376	389	-3.3%
IWM-RUSSELL	0	0	0.0%	0	-	0	0	0.0%
E-MINI NASDAQ 100	5,210,921	5,148,746	1.2%	4,686,927	11.2%	44,004,753	46,600,844	-5.6%
NASDAQ	19,171	30,075	-36.3%	12,803	49.7%	181,316	229,395	-21.0%
QQQ-NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	421,494	163,406	157.9%	338,045	24.7%	3,761,242	1,176,335	219.7%
NIKKEI 225 (YEN) STOCK	862,662	464,657	85.7%	791,710	9.0%	9,012,506	4,235,283	112.8%
S&P FIN SECT INDEX	0	0	0.0%	0	-	0	0	0.0%
S&P MATERIALS SECTOR	1,711	3,042	-43.8%	1,271	34.6%	19,367	14,711	31.6%
S&P UTILITIES SECTOR	6,708	4,490	49.4%	2,210	203.5%	34,922	19,028	83.5%
S&P HEALTH CARE SECTOR	2,969	3,862	-23.1%	538	451.9%	40,230	17,585	128.8%
S&P CONSUMER DSCRTNRY SE	2,607	2,930	-11.0%	1,205	116.3%	14,207	10,125	40.3%
S&P TECHNOLOGY SECTOR	4,185	2,592	61.5%	1,559	168.4%	26,414	18,684	41.4%
S&P CONSUMER STAPLES SECT	5,325	4,244	25.5%	1,166	356.7%	32,133	16,671	92.7%
S&P ENERGY SECTOR	4,046	1,902	112.7%	4,554	-11.2%	63,232	17,944	252.4%
S&P FINANCIAL SECTOR	5,037	3,320	51.7%	1,991	153.0%	39,900	15,567	156.3%
S&P INDUSTRIAL SECTOR	2,517	3,158	-20.3%	873	188.3%	18,710	23,199	-19.3%
E-MINI NIFTY	0	1	-100.0%	0	0.0%	0	86	-100.0%
E-MICRO NIFTY	0	35	-100.0%	0	0.0%	47	2,934	-98.4%
IBOVESPA INDEX	1,350	0	-	2,032	-33.6%	26,650	0	-
BESPOKE CUSTOM INDEXES	0	0	0.0%	0	0.0%	0	15	-100.0%
Equity Index Options								
E-MINI S&P500	4,359,971	2,688,495	62.2%	4,532,562	-3.8%	40,727,949	24,468,257	66.5%
S&P 500	480,712	508,139	-5.4%	406,996	18.1%	5,552,585	5,359,514	3.6%
E-MINI MIDCAP	109	10	990.0%	319	-65.8%	896	443	102.3%
E-MINI NASDAQ 100	39,873	30,684	29.9%	40,647	-1.9%	497,918	600,706	-17.1%
NASDAQ	11	31	-64.5%	15	-26.7%	256	187	36.9%
EOM S&P 500	46,189	46,767	-1.2%	75,987	-39.2%	648,766	608,537	6.6%
EOM EMINI S&P	571,441	561,947	1.7%	869,637	-34.3%	5,462,349	3,430,614	59.2%
EOW1 S&P 500	52,978	10,143	422.3%	40,740	30.0%	181,062	63,307	186.0%
EOW1 EMINI S&P 500	588,245	292,347	101.2%	393,072	49.7%	4,157,513	1,826,789	127.6%
EOW2 S&P 500	72,197	16,296	343.0%	57,749	25.0%	281,945	150,185	87.7%
EOW2 EMINI S&P 500	458,300	397,140	15.4%	532,188	-13.9%	3,712,051	2,238,773	65.8%
EOW4 EMINI S&P 500	597,852	4,319	13,742.4%	589,087	1.5%	3,920,067	1,936,855	102.4%

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FX Futures								
AUSTRALIAN DOLLAR	1,973,798	2,862,133	-31.0%	2,068,849	-4.6%	21,139,208	25,773,899	-18.0%
BRITISH POUND	2,348,215	2,372,269	-1.0%	2,298,065	2.2%	23,125,358	19,938,545	16.0%
BRAZIL REAL	11,503	10,857	6.0%	26,937	-57.3%	315,641	111,099	184.1%
CANADIAN DOLLAR	1,256,695	2,213,253	-43.2%	1,327,580	-5.3%	13,909,599	18,086,980	-23.1%
E-MINI EURO FX	61,666	104,507	-41.0%	75,584	-18.4%	789,030	777,012	1.5%
EURO FX	4,120,876	5,927,568	-30.5%	4,390,881	-6.1%	49,268,455	52,489,216	-6.1%
E-MINI JAPANESE YEN	16,027	11,112	44.2%	25,422	-37.0%	296,721	81,098	265.9%
JAPANESE YEN	3,045,092	2,223,206	37.0%	2,885,494	5.5%	34,936,992	16,780,378	108.2%
MEXICAN PESO	1,100,123	1,259,982	-12.7%	820,823	34.0%	8,200,910	8,767,263	-6.5%
NEW ZEALND DOLLAR	298,301	384,873	-22.5%	293,419	1.7%	2,835,624	2,657,266	6.7%
NKR/USD CROSS RATE	2,466	1,066	131.3%	436	465.6%	10,797	6,614	63.2%
RUSSIAN RUBLE	29,554	30,730	-3.8%	9,764	202.7%	184,514	257,968	-28.5%
S.AFRICAN RAND	17,405	24,199	-28.1%	8,206	112.1%	119,347	111,528	7.0%
SWISS FRANC	688,393	827,797	-16.8%	677,300	1.6%	7,012,573	8,083,459	-13.2%
AD/CD CROSS RATES	90	93	-3.2%	120	-25.0%	916	1,322	-30.7%
AD/JY CROSS RATES	2,441	2,241	8.9%	1,180	106.9%	21,254	14,670	44.9%
AD/NE CROSS RATES	122	57	114.0%	35	248.6%	625	332	88.3%
BP/JY CROSS RATES	3,721	4,801	-22.5%	2,050	81.5%	21,122	21,580	-2.1%
BP/SF CROSS RATES	698	484	44.2%	290	140.7%	2,338	22,076	-89.4%
CD/JY CROSS RATES	91	46	97.8%	20	355.0%	712	918	-22.4%
EC/AD CROSS RATES	1,663	1,325	25.5%	502	231.3%	9,730	6,783	43.4%
EC/CD CROSS RATES	1,337	1,391	-3.9%	853	56.7%	6,992	6,995	0.0%
EC/NOK CROSS RATES	200	362	-44.8%	220	-9.1%	1,658	2,556	-35.1%
EC/SEK CROSS RATES	399	306	30.4%	124	221.8%	2,586	3,302	-21.7%
EFX/BP CROSS RATES	73,206	58,556	25.0%	37,273	96.4%	591,945	340,070	74.1%
EFX/JY CROSS RATES	64,637	54,713	18.1%	36,159	78.8%	758,347	249,010	204.5%
EFX/SF CROSS RATES	41,679	53,566	-22.2%	22,171	88.0%	357,809	245,407	45.8%
SF/JY CROSS RATES	73	539	-86.5%	6	1,116.7%	1,912	3,201	-40.3%
SKR/USD CROSS RATES	1,853	413	348.7%	576	221.7%	11,152	3,570	212.4%
CZECK KORUNA (US)	507	0	0.0%	95	433.7%	5,332	112	4,660.7%
CZECK KORUNA (EC)	2,547	0	0.0%	453	462.3%	8,067	6	134,350.0%
HUNGARIAN FORINT (US)	516	71	626.8%	38	1,257.9%	15,395	507	2,936.5%
HUNGARIAN FORINT (EC)	305	0	0.0%	390	-21.8%	19,396	7	276,985.7%
POLISH ZLOTY (US)	1,952	2,490	-21.6%	417	368.1%	11,772	12,278	-4.1%
POLISH ZLOTY (EC)	5,371	7,960	-32.5%	4,333	24.0%	32,712	28,148	16.2%
SHEKEL	704	552	27.5%	1,263	-44.3%	7,077	7,289	-2.9%
RMB USD	722	95	660.0%	986	-26.8%	13,053	2,527	416.5%
RMB EURO	0	0	-	0	0.0%	6	0	-
KOREAN WON	580	1,830	-68.3%	250	132.0%	3,278	6,604	-50.4%
TURKISH LIRA	4,523	5,517	-18.0%	2,065	119.0%	38,803	17,734	118.8%
TURKISH LIRA (EU)	1,937	1,373	41.1%	1,238	56.5%	23,845	22,540	5.8%
E-MICRO EUR/USD	124,499	169,115	-26.4%	153,952	-19.1%	1,595,863	1,292,622	23.5%
E-MICRO GBP/USD	25,988	33,351	-22.1%	24,938	4.2%	310,075	294,132	5.4%
E-MICRO USD/CAD	0	28	-100.0%	0	0.0%	20	1,363	-98.5%
E-MICRO USD/CHF	0	4	-100.0%	0	0.0%	0	750	-100.0%
E-MICRO USD/JPY	8	86	-90.7%	2	300.0%	83	10,494	-99.2%
E-MICRO AUD/USD	30,031	25,520	17.7%	38,800	-22.6%	298,823	181,980	64.2%
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	4,244	4,810	-11.8%	2,745	54.6%	51,263	35,285	45.3%
MICRO CAD/USD	4,214	4,618	-8.7%	4,641	-9.2%	44,915	35,268	27.4%
MICRO JYP/USD	10,190	3,272	211.4%	10,863	-6.2%	145,939	37,068	293.7%

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FX Futures								
INDIAN RUPEE	18,241	0	-	34,571	-47.2%	147,131	0	-
RMB JY	0	0	0.0%	0	0.0%	0	16	-100.0%
FX Options								
AUSTRALIAN DOLLAR	135,977	147,459	-7.8%	125,463	8.4%	1,296,116	907,708	42.8%
BRITISH POUND	155,704	71,470	117.9%	162,272	-4.0%	1,241,629	454,087	173.4%
CANADIAN DOLLAR	78,454	90,268	-13.1%	105,157	-25.4%	794,657	561,589	41.5%
EURO FX	487,544	539,845	-9.7%	439,677	10.9%	4,719,788	4,828,209	-2.2%
JAPANESE YEN	208,696	107,294	94.5%	248,630	-16.1%	2,937,657	940,816	212.2%
MEXICAN PESO	0	0	0.0%	151	-100.0%	2,668	750	255.7%
NEW ZEALND DOLLAR	1	0	-	15	-93.3%	61	0	-
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	1,186	0	0.0%
SWISS FRANC	18,881	4,455	323.8%	15,287	23.5%	128,143	56,430	127.1%
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	5,438	-100.0%	0	0.0%	0	6,248	-100.0%
JAPANESE YEN (EU)	1,773	307	477.5%	1,567	13.1%	28,135	2,968	847.9%
EURO FX (EU)	6,314	4,188	50.8%	5,223	20.9%	54,207	38,869	39.5%
SWISS FRANC (EU)	583	346	68.5%	234	149.1%	5,276	1,242	324.8%
CANADIAN DOLLAR (EU)	2,073	2,859	-27.5%	600	245.5%	11,401	16,631	-31.4%
BRITISH POUND (EU)	4,883	1,096	345.5%	2,488	96.3%	22,928	5,511	316.0%
AUSTRALIAN DLR (EU)	1,567	258	507.4%	1,711	-8.4%	10,667	1,595	568.8%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	972,498	1,185,945	-18.0%	884,480	10.0%	9,679,681	10,953,042	-11.6%
FEEDER CATTLE	125,003	134,652	-7.2%	140,792	-11.2%	1,283,086	1,450,324	-11.5%
LEAN HOGS	1,155,621	979,379	18.0%	778,067	48.5%	8,918,966	8,983,239	-0.7%
PORK BELLIES	0	0	0.0%	0	-	0	0	0.0%
LUMBER	19,271	19,595	-1.7%	18,118	6.4%	200,428	236,675	-15.3%
WOOD PULP	0	0	0.0%	0	0.0%	0	0	0.0%
MILK	19,519	23,819	-18.1%	28,680	-31.9%	217,314	228,995	-5.1%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	1,002	93	977.4%	1,067	-6.1%	6,413	4,774	34.3%
BUTTER CS	1,821	538	238.5%	3,191	-42.9%	19,274	13,574	42.0%
CLASS IV MILK	2,123	46	4,515.2%	1,127	88.4%	9,102	1,464	521.7%
DRY WHEY	1,021	531	92.3%	1,639	-37.7%	9,133	9,282	-1.6%
GSCI EXCESS RETURN FUT	4,454	408	991.7%	289	1,441.2%	8,990	12,648	-28.9%
GOLDMAN SACHS	23,973	24,583	-2.5%	26,488	-9.5%	240,197	222,213	8.1%
HDD WEATHER	1,900	1,150	65.2%	0	0.0%	9,987	6,358	57.1%
CDD WEATHER	1,873	525	256.8%	4,403	-57.5%	14,424	16,305	-11.5%
HDD SEASONAL STRIP	300	0	0.0%	0	0.0%	300	850	-64.7%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	3,550	2,121	67.4%
HDD WEATHER EUROPEAN	0	150	-100.0%	0	0.0%	3,300	3,225	2.3%
CAT WEATHER EUROPEAN	0	0	0.0%	250	-100.0%	3,550	0	0.0%
HDD EURO SEASONAL STRIP	0	300	-100.0%	0	0.0%	0	300	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	50	0	-
WKLY AVG TEMP	1,150	700	64.3%	1,850	-37.8%	9,900	3,200	209.4%
HOUSING INDEX	29	15	93.3%	12	141.7%	132	317	-58.4%
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	43	-100.0%	0	0.0%	1,080	248	335.5%
CASH-SETTLED CHEESE	2,175	990	119.7%	5,172	-57.9%	27,894	23,472	18.8%
OTC SP GSCI ER SWAP	0	1,340	-100.0%	31	-100.0%	3,281	20,637	-84.1%
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	0	0.0%	0	0.0%	16,248	1,194	1,260.8%
MALAYSIAN PALM SWAP	2,280	0	-	960	137.5%	6,300	0	-

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Options								
LIVE CATTLE	206,291	221,991	-7.1%	169,196	21.9%	2,059,395	2,405,238	-14.4%
FEEDER CATTLE	13,979	11,956	16.9%	13,868	0.8%	155,852	187,748	-17.0%
LEAN HOGS	156,841	135,047	16.1%	88,161	77.9%	1,150,464	1,208,560	-4.8%
LUMBER	1,767	609	190.1%	1,008	75.3%	11,146	5,846	90.7%
MILK	15,073	21,752	-30.7%	20,676	-27.1%	191,547	218,308	-12.3%
MLK MID	192	242	-20.7%	63	204.8%	620	1,347	-54.0%
NFD MILK	420	7	5,900.0%	391	7.4%	3,161	2,556	23.7%
BUTTER CS	443	42	954.8%	881	-49.7%	11,027	4,065	171.3%
CLASS IV MILK	2,013	105	1,817.1%	2,434	-17.3%	11,276	2,171	419.4%
DRY WHEY	28	165	-83.0%	233	-88.0%	2,166	1,183	83.1%
HDD WEATHER	1,000	150	566.7%	0	0.0%	2,616	9,950	-73.7%
CDD WEATHER	200	200	0.0%	1,770	-88.7%	6,950	10,785	-35.6%
HDD SEASONAL STRIP	8,000	2,145	273.0%	7,875	1.6%	16,375	25,435	-35.6%
CDD SEASONAL STRIP	0	0	0.0%	2,000	-100.0%	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	2,500	0	0.0%	0	0.0%	3,000	10,000	-70.0%
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	147	-100.0%	0	0.0%	856	2,162	-60.4%
SBIN HURR	0	0	0.0%	0	0.0%	750	4,000	-81.3%
CASH-SETTLED CHEESE	525	1,372	-61.7%	1,244	-57.8%	19,752	10,861	81.9%
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	300	-100.0%	5	-100.0%	122	555	-78.0%



CME Exchange Volume Report - Monthly

	VOLUME SEP 2013	VOLUME SEP 2012	% CHG	VOLUME AUG 2013	% CHG	VOLUME Y.T.D 2013	VOLUME Y.T.D 2012	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	51,413,298	37,243,254	38.0%	38,852,586	32.3%	392,822,149	337,684,658	16.3%
Equity Index Futures	47,513,727	45,870,577	3.6%	41,345,309	14.9%	415,250,409	421,703,648	-1.5%
FX Futures	15,399,403	18,693,137	-17.6%	15,292,379	0.7%	166,706,715	156,830,847	6.3%
Commodities and Alternative Invest	2,336,013	2,374,802	-1.6%	1,896,616	23.2%	20,692,580	22,221,691	-6.9%
TOTAL FUTURES	116,662,441	104,181,770	12.0%	97,386,890	19.8%	995,471,853	938,440,844	6.1%
TOTAL OPTIONS GROUP								
Equity Index Options	7,267,878	4,556,318	59.5%	7,538,999	-3.6%	65,143,357	40,684,167	60.1%
Interest Rate Options	19,266,473	9,601,250	100.7%	16,495,929	16.8%	111,584,400	117,992,530	-5.4%
FX Options	1,102,450	975,283	13.0%	1,108,475	-0.5%	11,257,021	7,824,841	43.9%
Commodities and Alternative Invest	409,272	396,230	3.3%	309,805	32.1%	3,688,635	4,153,184	-11.2%
TOTAL OPTIONS	28,046,073	15,529,081	80.6%	25,453,208	10.2%	191,673,413	170,654,722	12.3%
TOTAL COMBINED								
Interest Rate	70,679,771	46,844,504	50.9%	55,348,515	27.7%	504,406,549	455,677,188	10.7%
Equity Index	54,781,605	50,426,895	8.6%	48,884,308	12.1%	480,393,766	462,387,815	3.9%
FX	16,501,853	19,668,420	-16.1%	16,400,854	0.6%	177,963,736	164,655,688	8.1%
Commodities and Alternative Invest	2,745,285	2,771,032	-0.9%	2,206,421	24.4%	24,381,215	26,374,875	-7.6%
GRAND TOTAL	144,708,514	119,710,851	20.9%	122,840,098	17.8%	1,187,145,266	1,109,095,566	7.0%

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.