



CME Exchange Volume Report - Monthly

	VOLUME MAY 2014	VOLUME MAY 2013	% CHG	VOLUME APR 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
Interest Rate Futures								
EUROYEN	0	0	0.0%	0	0.0%	0	0	0.0%
EURODOLLARS	54,063,904	51,371,870	5.2%	46,118,254	17.2%	251,639,002	192,086,684	31.0%
EMINI ED	0	0	0.0%	0	0.0%	0	0	0.0%
1-MONTH EURODOLLAR	440	246	78.9%	1,898	-76.8%	6,670	7,600	-12.2%
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	2,812,908	2,190,658	28.4%	2,482,162	13.3%	12,015,216	8,944,756	34.3%
EURO MIDCURVE	13,958,481	10,194,312	36.9%	12,952,754	7.8%	70,346,658	34,421,854	104.4%
TOMMI MIDCURVE	0	0	0.0%	0	-	0	0	0.0%
Equity Index Futures								
E-MINI S&P500	27,652,812	41,901,283	-34.0%	34,460,403	-19.8%	172,185,819	193,627,362	-11.1%
S&P 500	145,735	232,649	-37.4%	137,151	6.3%	1,201,759	1,648,376	-27.1%
S&P 600 SMALLCAP EMINI	9	9	0.0%	9	0.0%	55	177	-68.9%
E-MINI MIDCAP	334,222	403,614	-17.2%	385,135	-13.2%	2,053,916	2,064,580	-0.5%
S&P 400 MIDCAP	1,128	1,003	12.5%	1,672	-32.5%	7,770	8,288	-6.2%
S&P 500 GROWTH	1	13	-92.3%	5	-80.0%	280	154	81.8%
S&P 500/VALUE	8	14	-42.9%	11	-27.3%	488	158	208.9%
E-MINI NASDAQ 100	5,541,075	4,549,477	21.8%	7,765,835	-28.6%	31,698,071	23,472,794	35.0%
NASDAQ	19,780	13,116	50.8%	22,271	-11.2%	112,611	106,994	5.2%
NIKKEI 225 (\$) STOCK	298,410	449,428	-33.6%	322,219	-7.4%	1,923,362	1,785,961	7.7%
NIKKEI 225 (YEN) STOCK	702,951	1,316,746	-46.6%	835,386	-15.9%	4,914,273	4,899,285	0.3%
S&P MATERIALS SECTOR	794	2,934	-72.9%	481	65.1%	5,244	10,883	-51.8%
S&P UTILITIES SECTOR	3,874	4,497	-13.9%	3,965	-2.3%	24,230	16,057	50.9%
S&P HEALTH CARE SECTOR	1,681	7,590	-77.9%	1,711	-1.8%	10,658	26,938	-60.4%
S&P CONSUMER DSCRTNRY SE	1,741	939	85.4%	1,619	7.5%	11,789	6,604	78.5%
S&P TECHNOLOGY SECTOR	2,330	1,973	18.1%	2,031	14.7%	14,296	9,872	44.8%
S&P CONSUMER STAPLES SECT	2,529	3,032	-16.6%	2,399	5.4%	17,532	15,409	13.8%
S&P ENERGY SECTOR	8,315	9,182	-9.4%	5,016	65.8%	29,349	34,715	-15.5%
S&P FINANCIAL SECTOR	1,319	4,468	-70.5%	2,348	-43.8%	11,593	19,836	-41.6%
S&P INDUSTRIAL SECTOR	1,425	2,342	-39.2%	926	53.9%	7,872	9,332	-15.6%
E-MINI NIFTY	0	0	0.0%	0	-	0	0	0.0%
E-MICRO NIFTY	0	4	-100.0%	0	0.0%	0	47	-100.0%
IBOVESPA INDEX	92	2,660	-96.5%	613	-85.0%	2,463	14,376	-82.9%
BESPOKE CUSTOM INDEXES	0	0	0.0%	0	-	0	0	0.0%

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Equity Index Options								
E-MINI S&P500	4,699,176	5,351,283	-12.2%	6,395,359	-26.5%	28,738,416	22,010,341	30.6%
S&P 500	584,711	936,371	-37.6%	669,441	-12.7%	2,967,663	3,444,634	-13.8%
E-MINI MIDCAP	112	34	229.4%	78	43.6%	575	329	74.8%
E-MINI NASDAQ 100	256,320	66,761	283.9%	456,806	-43.9%	1,548,851	317,575	387.7%
NASDAQ	4	37	-89.2%	8	-50.0%	104	222	-53.2%
EOM S&P 500	78,970	99,324	-20.5%	47,168	67.4%	359,693	404,657	-11.1%
EOM EMINI S&P	700,734	793,344	-11.7%	551,842	27.0%	4,196,678	2,627,784	59.7%
EOW1 S&P 500	21,136	8,923	136.9%	26,764	-21.0%	225,213	32,984	582.8%
EOW1 EMINI S&P 500	527,339	515,961	2.2%	689,964	-23.6%	3,816,542	2,067,554	84.6%
EOW2 S&P 500	68,940	22,189	210.7%	77,082	-10.6%	361,888	78,132	363.2%
EOW2 EMINI S&P 500	549,998	414,137	32.8%	896,775	-38.7%	3,881,496	1,808,936	114.6%
EOW4 EMINI S&P 500	686,275	648,721	5.8%	609,217	12.6%	2,899,551	2,273,812	27.5%
FX Futures								
AUSTRALIAN DOLLAR	1,286,675	3,113,695	-58.7%	1,309,877	-1.8%	8,147,295	11,382,875	-28.4%
BRITISH POUND	1,592,222	2,678,476	-40.6%	1,415,595	12.5%	9,586,065	12,906,296	-25.7%
BRAZIL REAL	34,942	43,976	-20.5%	22,450	55.6%	151,512	204,776	-26.0%
CANADIAN DOLLAR	917,198	1,770,892	-48.2%	903,831	1.5%	5,953,768	7,999,996	-25.6%
E-MINI EURO FX	59,708	85,686	-30.3%	63,292	-5.7%	433,511	481,834	-10.0%
EURO FX	3,338,280	6,055,849	-44.9%	3,046,562	9.6%	19,321,395	29,692,103	-34.9%
E-MINI JAPANESE YEN	8,056	37,784	-78.7%	10,516	-23.4%	63,171	170,462	-62.9%
JAPANESE YEN	2,285,122	4,431,724	-48.4%	2,335,068	-2.1%	14,144,929	20,769,506	-31.9%
MEXICAN PESO	611,971	1,030,941	-40.6%	662,590	-7.6%	3,755,643	4,428,342	-15.2%
NEW ZEALND DOLLAR	202,016	388,715	-48.0%	206,456	-2.2%	1,225,844	1,584,298	-22.6%
NKR/USD CROSS RATE	874	1,009	-13.4%	453	92.9%	3,889	4,474	-13.1%
RUSSIAN RUBLE	20,279	22,289	-9.0%	12,702	59.7%	102,854	100,411	2.4%
S.AFRICAN RAND	4,688	10,367	-54.8%	5,624	-16.6%	30,517	66,062	-53.8%
SWISS FRANC	607,284	1,084,976	-44.0%	535,773	13.3%	3,228,911	4,043,089	-20.1%
AD/CD CROSS RATES	63	147	-57.1%	69	-8.7%	409	454	-9.9%
AD/JY CROSS RATES	3,560	3,183	11.8%	3,731	-4.6%	19,800	11,556	71.3%
AD/NE CROSS RATES	269	78	244.9%	60	348.3%	562	237	137.1%
BP/JY CROSS RATES	6,129	2,229	175.0%	1,418	332.2%	18,979	10,082	88.2%
BP/SF CROSS RATES	233	57	308.8%	97	140.2%	1,173	721	62.7%
CD/JY CROSS RATES	131	35	274.3%	227	-42.3%	985	418	135.6%
EC/AD CROSS RATES	796	1,222	-34.9%	511	55.8%	4,446	4,676	-4.9%
EC/CD CROSS RATES	4,229	485	772.0%	4,471	-5.4%	15,190	2,919	420.4%
EC/NOK CROSS RATES	114	315	-63.8%	62	83.9%	527	619	-14.9%
EC/SEK CROSS RATES	116	0	0.0%	425	-72.7%	3,768	363	938.0%
EFX/BP CROSS RATES	37,443	41,252	-9.2%	32,485	15.3%	251,752	361,185	-30.3%
EFX/JY CROSS RATES	34,383	88,663	-61.2%	37,670	-8.7%	225,329	514,890	-56.2%
EFX/SF CROSS RATES	20,794	44,934	-53.7%	15,992	30.0%	145,069	203,687	-28.8%
SF/JY CROSS RATES	3	2	50.0%	0	0.0%	10	1,630	-99.4%
SKR/USD CROSS RATES	569	2,220	-74.4%	834	-31.8%	3,557	5,069	-29.8%
CZECK KORUNA (US)	2	1,535	-99.9%	24	-91.7%	26	3,542	-99.3%
CZECK KORUNA (EC)	0	1,394	-100.0%	0	0.0%	2	3,164	-99.9%
HUNGARIAN FORINT (US)	65	2,210	-97.1%	6	983.3%	193	7,363	-97.4%
HUNGARIAN FORINT (EC)	0	4,152	-100.0%	37	-100.0%	372	13,106	-97.2%
POLISH ZLOTY (US)	1,439	1,454	-1.0%	410	251.0%	10,999	8,260	33.2%
POLISH ZLOTY (EC)	1,479	1,485	-0.4%	3,063	-51.7%	23,766	16,918	40.5%

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FX Futures								
SHEKEL	565	793	-28.8%	239	136.4%	3,636	3,632	0.1%
RMB USD	540	3,718	-85.5%	1,392	-61.2%	6,252	6,127	2.0%
RMB EURO	0	0	-	0	0.0%	0	0	-
KOREAN WON	222	191	16.2%	177	25.4%	1,325	1,825	-27.4%
TURKISH LIRA	741	6,833	-89.2%	928	-20.2%	7,807	24,532	-68.2%
TURKISH LIRA (EU)	655	4,417	-85.2%	76	761.8%	4,982	17,555	-71.6%
E-MICRO EUR/USD	126,983	195,270	-35.0%	120,588	5.3%	844,678	971,208	-13.0%
E-MICRO GBP/USD	17,289	26,608	-35.0%	19,835	-12.8%	143,591	197,193	-27.2%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	2	9	-77.8%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	4	0	0.0%
E-MICRO USD/JPY	3	0	0.0%	5	-40.0%	17	38	-55.3%
E-MICRO AUD/USD	24,419	44,339	-44.9%	26,450	-7.7%	179,457	125,572	42.9%
MICRO CHF/USD	3,937	7,741	-49.1%	3,493	12.7%	21,894	33,044	-33.7%
MICRO CAD/USD	6,742	6,735	0.1%	7,618	-11.5%	63,233	24,620	156.8%
MICRO JPY/USD	6,687	21,834	-69.4%	7,091	-5.7%	64,807	80,169	-19.2%
INDIAN RUPEE	6,395	24,181	-73.6%	3,394	88.4%	22,719	49,433	-54.0%
RMB JY	0	0	0.0%	0	-	0	0	0.0%
USDZAR	105	0	-	146	-28.1%	1,047	0	-
EURO QUARTERLY VARIANCE F	0	0	-	0	0.0%	0	0	-
FX Options								
AUSTRALIAN DOLLAR	92,568	231,538	-60.0%	95,093	-2.7%	597,592	707,385	-15.5%
BRITISH POUND	192,939	111,610	72.9%	138,701	39.1%	1,096,518	623,227	75.9%
BRAZIL REAL	0	0	-	0	0.0%	10	0	-
CANADIAN DOLLAR	97,027	99,526	-2.5%	99,446	-2.4%	556,416	429,773	29.5%
EURO FX	475,461	525,555	-9.5%	365,090	30.2%	2,245,531	2,810,546	-20.1%
JAPANESE YEN	208,127	372,075	-44.1%	181,243	14.8%	1,033,172	1,778,706	-41.9%
MEXICAN PESO	105	1,045	-90.0%	87	20.7%	249	2,142	-88.4%
NEW ZEALND DOLLAR	124	1	12,300.0%	70	77.1%	268	25	972.0%
RUSSIAN RUBLE	1,142	593	92.6%	1,053	8.5%	2,295	1,186	93.5%
SWISS FRANC	23,393	23,272	0.5%	17,506	33.6%	106,023	66,419	59.6%
EFX/BP CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
EFX/JY CROSS RATES	0	2,502	-100.0%	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)	669	3,379	-80.2%	1,007	-33.6%	6,244	17,508	-64.3%
EURO FX (EU)	3,916	3,960	-1.1%	5,772	-32.2%	24,812	33,950	-26.9%
SWISS FRANC (EU)	471	535	-12.0%	216	118.1%	1,465	3,554	-58.8%
CANADIAN DOLLAR (EU)	944	847	11.5%	357	164.4%	2,649	6,638	-60.1%
BRITISH POUND (EU)	374	1,262	-70.4%	295	26.8%	5,075	10,681	-52.5%
AUSTRALIAN DLR (EU)	182	1,050	-82.7%	454	-59.9%	1,765	3,093	-42.9%



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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,139,290	1,189,737	-4.2%	847,657	34.4%	5,608,586	5,970,571	-6.1%
FEEDER CATTLE	133,506	116,948	14.2%	146,874	-9.1%	735,005	805,673	-8.8%
LEAN HOGS	892,977	1,100,627	-18.9%	760,629	17.4%	4,876,020	4,758,060	2.5%
LUMBER	13,365	23,349	-42.8%	14,563	-8.2%	67,586	124,553	-45.7%
WOOD PULP	0	0	0.0%	0	-	0	0	0.0%
MILK	22,764	24,403	-6.7%	23,084	-1.4%	142,023	122,871	15.6%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	2,228	821	171.4%	2,059	8.2%	12,760	3,230	295.0%
BUTTER CS	3,333	2,344	42.2%	1,653	101.6%	14,864	9,475	56.9%
CLASS IV MILK	2,236	502	345.4%	1,516	47.5%	16,884	4,050	316.9%
DRY WHEY	888	616	44.2%	1,129	-21.3%	4,851	4,865	-0.3%
GSCI EXCESS RETURN FUT	2,584	374	590.9%	5	51,580.0%	50,702	2,503	1,925.6%
GOLDMAN SACHS	21,308	24,047	-11.4%	22,859	-6.8%	116,542	136,470	-14.6%
HDD WEATHER	0	0	0.0%	50	-100.0%	5,039	8,087	-37.7%
CDD WEATHER	2,730	1,201	127.3%	100	2,630.0%	2,830	1,621	74.6%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	400	0	0.0%
CDD SEASONAL STRIP	100	300	-66.7%	0	0.0%	100	300	-66.7%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	1,250	3,300	-62.1%
CAT WEATHER EUROPEAN	0	100	-100.0%	100	-100.0%	100	3,050	-96.7%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CAT EURO SEASONAL STRIP	0	50	-100.0%	0	0.0%	0	50	-100.0%
WKLY AVG TEMP	0	1,200	-100.0%	100	-100.0%	600	3,300	-81.8%
HOUSING INDEX	18	17	5.9%	14	28.6%	78	69	13.0%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	-	0	0	0.0%
USD CRUDE PALM OIL	0	120	-100.0%	0	0.0%	0	840	-100.0%
CASH-SETTLED CHEESE	4,221	2,240	88.4%	4,816	-12.4%	21,925	13,796	58.9%
OTC SP GSCI ER SWAP	0	0	0.0%	0	0.0%	2,058	3,250	-36.7%
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%	26,144	16,248	60.9%
MALAYSIAN PALM SWAP	3,480	0	-	3,640	-4.4%	14,740	0	-



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Commodities and Alternative Investments								
Options								
LIVE CATTLE	304,537	235,891	29.1%	238,561	27.7%	1,362,096	1,316,675	3.4%
FEEDER CATTLE	24,440	17,402	40.4%	20,140	21.4%	101,342	97,831	3.6%
LEAN HOGS	273,141	129,327	111.2%	283,776	-3.7%	1,384,140	612,127	126.1%
LUMBER	1,031	2,078	-50.4%	1,291	-20.1%	6,495	5,908	9.9%
MILK	20,341	19,999	1.7%	23,563	-13.7%	134,198	120,142	11.7%
MLK MID	90	16	462.5%	63	42.9%	452	297	52.2%
NFD MILK	1,254	379	230.9%	879	42.7%	5,223	1,131	361.8%
BUTTER CS	1,508	1,762	-14.4%	425	254.8%	3,382	6,690	-49.4%
CLASS IV MILK	1,495	313	377.6%	1,496	-0.1%	11,045	4,206	162.6%
DRY WHEY	362	616	-41.2%	60	503.3%	1,434	1,377	4.1%
HDD WEATHER	0	0	0.0%	0	0.0%	4,775	1,616	195.5%
CDD WEATHER	1,000	400	150.0%	0	0.0%	1,000	700	42.9%
HDD SEASONAL STRIP	0	0	0.0%	500	-100.0%	1,075	0	0.0%
CDD SEASONAL STRIP	2,500	5,560	-55.0%	21,000	-88.1%	29,500	27,560	7.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	800	1,000	-20.0%
CAT WEATHER EUROPEAN	0	0	-	4,500	-100.0%	7,500	0	-
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	500	-100.0%
CAT EURO SEASONAL STRIP	0	500	-100.0%	0	0.0%	0	1,500	-100.0%
HOUSING INDEX	35	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	211	-100.0%	0	0.0%	362	856	-57.7%
SBIN HURR	0	750	-100.0%	0	0.0%	0	750	-100.0%
CASH-SETTLED CHEESE	1,567	1,998	-21.6%	833	88.1%	9,073	9,816	-7.6%
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	0	0.0%	0	0.0%	0	0	0.0%



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	VOLUME MAY 2014	VOLUME MAY 2013	% CHG	VOLUME APR 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	54,064,344	51,372,116	5.2%	46,120,152	17.2%	251,645,672	192,094,324	31.0%
Equity Index Futures	34,720,231	48,906,973	-29.0%	43,951,206	-21.0%	214,233,430	227,778,198	-5.9%
FX Futures	11,276,415	21,296,091	-47.0%	10,823,813	4.2%	68,241,669	96,540,340	-29.3%
Commodities and Alternative Invest	2,245,028	2,488,996	-9.8%	1,830,848	22.6%	11,721,087	11,996,232	-2.3%
TOTAL FUTURES	102,306,018	124,064,176	-17.5%	102,726,019	-0.4%	545,841,858	528,409,094	3.3%
TOTAL OPTIONS GROUP								
Equity Index Options	8,173,715	8,857,085	-7.7%	10,420,504	-21.6%	48,996,670	35,066,960	39.7%
Interest Rate Options	16,771,389	12,384,970	35.4%	15,434,916	8.7%	82,361,874	43,366,610	89.9%
FX Options	1,097,442	1,378,750	-20.4%	906,390	21.1%	5,680,084	6,497,335	-12.6%
Commodities and Alternative Invest	633,301	417,202	51.8%	597,087	6.1%	3,064,127	2,210,682	38.6%
TOTAL OPTIONS	26,675,847	23,038,007	15.8%	27,358,897	-2.5%	140,102,755	87,141,587	60.8%
TOTAL COMBINED								
Interest Rate	70,835,733	63,757,086	11.1%	61,555,068	15.1%	334,007,546	235,460,934	41.9%
Equity Index	42,893,946	57,764,058	-25.7%	54,371,710	-21.1%	263,230,100	262,845,158	0.1%
FX	12,373,857	22,674,841	-45.4%	11,730,203	5.5%	73,921,753	103,037,675	-28.3%
Commodities and Alternative Invest	2,878,329	2,906,198	-1.0%	2,427,935	18.6%	14,785,214	14,206,914	4.1%
GRAND TOTAL	128,981,865	147,102,183	-12.3%	130,084,916	-0.8%	685,944,613	615,550,681	11.4%

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.