

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 JYP/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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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%

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