



CME Exchange Volume Report - Monthly

	VOLUME JUN 2014	VOLUME JUN 2013	% CHG	VOLUME MAY 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	55,196,847	69,283,323	-20.3%	54,063,904	2.1%	306,835,849	261,370,007	17.4%
EMINI ED	0	0	0.0%	0	0.0%	0	0	0.0%
1-MONTH EURODOLLAR	5,216	109	4,685.3%	440	1,085.5%	11,886	7,709	54.2%
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	3,850,301	3,760,169	2.4%	2,812,908	36.9%	15,865,517	12,704,925	24.9%
EURO MIDCURVE	13,032,021	15,771,618	-17.4%	13,958,481	-6.6%	83,378,679	50,193,472	66.1%
TOMMI MIDCURVE	0	0	0.0%	0	-	0	0	0.0%
Equity Index Futures								
E-MINI S&P500	33,329,869	52,896,137	-37.0%	27,652,812	20.5%	205,515,688	246,523,499	-16.6%
S&P 500	500,052	693,771	-27.9%	145,735	243.1%	1,701,811	2,342,147	-27.3%
S&P 600 SMALLCAP EMINI	0	78	-100.0%	9	-100.0%	55	255	-78.4%
E-MINI MIDCAP	500,963	726,068	-31.0%	334,222	49.9%	2,554,879	2,790,648	-8.4%
S&P 400 MIDCAP	606	1,564	-61.3%	1,128	-46.3%	8,376	9,852	-15.0%
S&P 500 GROWTH	173	126	37.3%	1	17,200.0%	453	280	61.8%
S&P 500/VALUE	297	118	151.7%	8	3,612.5%	785	276	184.4%
E-MINI NASDAQ 100	5,252,686	6,411,169	-18.1%	5,541,075	-5.2%	36,950,757	29,883,963	23.6%
NASDAQ	22,242	25,790	-13.8%	19,780	12.4%	134,853	132,784	1.6%
NIKKEI 225 (\$) STOCK	413,660	876,143	-52.8%	298,410	38.6%	2,337,022	2,662,104	-12.2%
NIKKEI 225 (YEN) STOCK	817,102	1,558,328	-47.6%	702,951	16.2%	5,731,375	6,457,613	-11.2%
S&P MATERIALS SECTOR	1,838	4,046	-54.6%	794	131.5%	7,082	14,929	-52.6%
S&P UTILITIES SECTOR	8,234	6,156	33.8%	3,874	112.5%	32,464	22,213	46.1%
S&P HEALTH CARE SECTOR	5,528	9,005	-38.6%	1,681	228.9%	16,186	35,943	-55.0%
S&P CONSUMER DSCRTNRY SE	4,626	2,797	65.4%	1,741	165.7%	16,415	9,401	74.6%
S&P TECHNOLOGY SECTOR	4,719	9,180	-48.6%	2,330	102.5%	19,015	19,052	-0.2%
S&P CONSUMER STAPLES SECT	11,424	7,357	55.3%	2,529	351.7%	28,956	22,766	27.2%
S&P ENERGY SECTOR	8,792	12,010	-26.8%	8,315	5.7%	38,141	46,725	-18.4%
S&P FINANCIAL SECTOR	4,045	11,247	-64.0%	1,319	206.7%	15,638	31,083	-49.7%
S&P INDUSTRIAL SECTOR	6,472	4,024	60.8%	1,425	354.2%	14,344	13,356	7.4%
E-MINI NIFTY	0	0	0.0%	0	-	0	0	0.0%
E-MICRO NIFTY	0	0	0.0%	0	0.0%	0	47	-100.0%
IBOVESPA INDEX	104	4,815	-97.8%	92	13.0%	2,567	19,191	-86.6%
BESPOKE CUSTOM INDEXES	0	0	0.0%	0	-	0	0	0.0%

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Equity Index Options								
E-MINI S&P500	4,531,552	5,500,546	-17.6%	4,699,176	-3.6%	33,269,968	27,510,887	20.9%
S&P 500	621,419	717,918	-13.4%	584,711	6.3%	3,589,082	4,162,552	-13.8%
E-MINI MIDCAP	31	95	-67.4%	112	-72.3%	606	424	42.9%
E-MINI NASDAQ 100	260,780	56,914	358.2%	256,320	1.7%	1,809,631	374,489	383.2%
NASDAQ	1	3	-66.7%	4	-75.0%	105	225	-53.3%
EOM S&P 500	101,780	78,298	30.0%	78,970	28.9%	461,473	482,955	-4.4%
EOM EMINI S&P	556,890	998,408	-44.2%	700,734	-20.5%	4,753,568	3,626,192	31.1%
EOW1 S&P 500	36,373	24,987	45.6%	21,136	72.1%	261,586	57,971	351.2%
EOW1 EMINI S&P 500	718,267	612,092	17.3%	527,339	36.2%	4,534,809	2,679,646	69.2%
EOW2 S&P 500	62,873	33,112	89.9%	68,940	-8.8%	424,761	111,244	281.8%
EOW2 EMINI S&P 500	711,107	479,510	48.3%	549,998	29.3%	4,592,603	2,288,446	100.7%
EOW4 EMINI S&P 500	822,594	5,599	14,591.8%	686,275	19.9%	3,722,145	2,279,411	63.3%
FX Futures								
AUSTRALIAN DOLLAR	1,609,998	3,330,353	-51.7%	1,286,675	25.1%	9,757,293	14,713,228	-33.7%
BRITISH POUND	2,547,639	3,067,949	-17.0%	1,592,222	60.0%	12,133,704	15,974,245	-24.0%
BRAZIL REAL	41,644	58,121	-28.3%	34,942	19.2%	193,156	262,897	-26.5%
CANADIAN DOLLAR	1,253,593	1,890,989	-33.7%	917,198	36.7%	7,207,361	9,890,985	-27.1%
E-MINI EURO FX	56,090	92,015	-39.0%	59,708	-6.1%	489,601	573,849	-14.7%
EURO FX	4,261,907	5,970,904	-28.6%	3,338,280	27.7%	23,583,302	35,663,007	-33.9%
E-MINI JAPANESE YEN	7,502	61,945	-87.9%	8,056	-6.9%	70,673	232,407	-69.6%
JAPANESE YEN	2,615,897	5,387,786	-51.4%	2,285,122	14.5%	16,760,826	26,157,292	-35.9%
MEXICAN PESO	923,641	1,115,520	-17.2%	611,971	50.9%	4,679,284	5,543,862	-15.6%
NEW ZEALND DOLLAR	296,692	367,841	-19.3%	202,016	46.9%	1,522,536	1,952,139	-22.0%
NKR/USD CROSS RATE	2,492	3,092	-19.4%	874	185.1%	6,381	7,566	-15.7%
RUSSIAN RUBLE	27,038	31,513	-14.2%	20,279	33.3%	129,892	131,924	-1.5%
S.AFRICAN RAND	15,886	23,405	-32.1%	4,688	238.9%	46,403	89,467	-48.1%
SWISS FRANC	792,775	938,701	-15.5%	607,284	30.5%	4,021,686	4,981,790	-19.3%
AD/CD CROSS RATES	84	152	-44.7%	63	33.3%	493	606	-18.6%
AD/JY CROSS RATES	6,135	4,218	45.4%	3,560	72.3%	25,935	15,774	64.4%
AD/NE CROSS RATES	390	117	233.3%	269	45.0%	952	354	168.9%
BP/JY CROSS RATES	5,415	2,242	141.5%	6,129	-11.6%	24,394	12,324	97.9%
BP/SF CROSS RATES	516	306	68.6%	233	121.5%	1,689	1,027	64.5%
CD/JY CROSS RATES	84	105	-20.0%	131	-35.9%	1,069	523	104.4%
EC/AD CROSS RATES	2,143	2,218	-3.4%	796	169.2%	6,589	6,894	-4.4%
EC/CD CROSS RATES	3,274	1,339	144.5%	4,229	-22.6%	18,464	4,258	333.6%
EC/NOK CROSS RATES	269	441	-39.0%	114	136.0%	796	1,060	-24.9%
EC/SEK CROSS RATES	1,377	1,684	-18.2%	116	1,087.1%	5,145	2,047	151.3%
EFX/BP CROSS RATES	102,583	79,814	28.5%	37,443	174.0%	354,335	440,999	-19.7%
EFX/JY CROSS RATES	49,394	102,097	-51.6%	34,383	43.7%	274,723	616,987	-55.5%
EFX/SF CROSS RATES	48,454	70,206	-31.0%	20,794	133.0%	193,523	273,893	-29.3%
SF/JY CROSS RATES	4	156	-97.4%	3	33.3%	14	1,786	-99.2%
SKR/USD CROSS RATES	1,280	2,446	-47.7%	569	125.0%	4,837	7,515	-35.6%
CZECK KORUNA (US)	0	773	-100.0%	2	-100.0%	26	4,315	-99.4%
CZECK KORUNA (EC)	0	1,313	-100.0%	0	0.0%	2	4,477	-100.0%
HUNGARIAN FORINT (US)	224	6,591	-96.6%	65	244.6%	417	13,954	-97.0%
HUNGARIAN FORINT (EC)	84	3,307	-97.5%	0	0.0%	456	16,413	-97.2%
POLISH ZLOTY (US)	1,714	734	133.5%	1,439	19.1%	12,713	8,994	41.3%
POLISH ZLOTY (EC)	8,801	3,063	187.3%	1,479	495.1%	32,567	19,981	63.0%

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FX Futures								
SHEKEL	1,273	514	147.7%	565	125.3%	4,909	4,146	18.4%
RMB USD	590	3,572	-83.5%	540	9.3%	6,842	9,699	-29.5%
RMB EURO	0	6	-100.0%	0	0.0%	0	6	-100.0%
KOREAN WON	508	384	32.3%	222	128.8%	1,833	2,209	-17.0%
TURKISH LIRA	3,331	5,472	-39.1%	741	349.5%	11,138	30,004	-62.9%
TURKISH LIRA (EU)	3,119	2,899	7.6%	655	376.2%	8,101	20,454	-60.4%
E-MICRO EUR/USD	145,501	174,250	-16.5%	126,983	14.6%	990,179	1,145,458	-13.6%
E-MICRO GBP/USD	21,862	31,610	-30.8%	17,289	26.5%	165,453	228,803	-27.7%
E-MICRO USD/CAD	0	11	-100.0%	0	0.0%	2	20	-90.0%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	4	0	0.0%
E-MICRO USD/JPY	16	30	-46.7%	3	433.3%	33	68	-51.5%
E-MICRO AUD/USD	25,784	57,400	-55.1%	24,419	5.6%	205,241	182,972	12.2%
MICRO CHF/USD	4,331	7,162	-39.5%	3,937	10.0%	26,225	40,206	-34.8%
MICRO CAD/USD	6,057	6,244	-3.0%	6,742	-10.2%	69,290	30,864	124.5%
MICRO JPY/USD	6,838	32,289	-78.8%	6,687	2.3%	71,645	112,458	-36.3%
INDIAN RUPEE	2,273	24,669	-90.8%	6,395	-64.5%	24,992	74,102	-66.3%
RMB JY	0	0	0.0%	0	-	0	0	0.0%
EURO QUARTERLY VARIANCE F	0	0	-	0	0.0%	0	0	-
USDZAR	224	0	-	105	113.3%	1,271	0	-
FX Options								
AUSTRALIAN DOLLAR	99,037	172,065	-42.4%	92,568	7.0%	696,629	879,450	-20.8%
BRITISH POUND	250,665	110,077	127.7%	192,939	29.9%	1,347,183	733,304	83.7%
BRAZIL REAL	0	0	-	0	0.0%	10	0	-
CANADIAN DOLLAR	94,881	88,623	7.1%	97,027	-2.2%	651,297	518,396	25.6%
EURO FX	501,032	467,908	7.1%	475,461	5.4%	2,746,563	3,278,454	-16.2%
JAPANESE YEN	167,852	420,277	-60.1%	208,127	-19.4%	1,201,024	2,198,983	-45.4%
MEXICAN PESO	107	275	-61.1%	105	1.9%	356	2,417	-85.3%
NEW ZEALND DOLLAR	93	10	830.0%	124	-25.0%	361	35	931.4%
RUSSIAN RUBLE	712	0	0.0%	1,142	-37.7%	3,007	1,186	153.5%
SWISS FRANC	22,538	17,359	29.8%	23,393	-3.7%	128,561	83,778	53.5%
EFX/BP CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
EFX/JY CROSS RATES	0	0	0.0%	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)	619	4,139	-85.0%	669	-7.5%	6,863	21,647	-68.3%
EURO FX (EU)	4,992	4,099	21.8%	3,916	27.5%	29,804	38,049	-21.7%
SWISS FRANC (EU)	202	126	60.3%	471	-57.1%	1,667	3,680	-54.7%
CANADIAN DOLLAR (EU)	316	559	-43.5%	944	-66.5%	2,965	7,197	-58.8%
BRITISH POUND (EU)	489	713	-31.4%	374	30.7%	5,564	11,394	-51.2%
AUSTRALIAN DLR (EU)	80	2,429	-96.7%	182	-56.0%	1,845	5,522	-66.6%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,126,625	831,325	35.5%	1,139,290	-1.1%	6,735,211	6,801,896	-1.0%
FEEDER CATTLE	158,374	83,548	89.6%	133,506	18.6%	893,379	889,221	0.5%
LEAN HOGS	937,458	1,151,018	-18.6%	892,977	5.0%	5,813,478	5,909,078	-1.6%
LUMBER	17,276	19,914	-13.2%	13,365	29.3%	84,862	144,467	-41.3%
WOOD PULP	0	0	0.0%	0	-	0	0	0.0%
MILK	21,118	22,482	-6.1%	22,764	-7.2%	163,141	145,353	12.2%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	1,559	412	278.4%	2,228	-30.0%	14,319	3,642	293.2%
BUTTER CS	2,328	2,715	-14.3%	3,333	-30.2%	17,192	12,190	41.0%
CLASS IV MILK	1,645	698	135.7%	2,236	-26.4%	18,529	4,748	290.2%
DRY WHEY	698	558	25.1%	888	-21.4%	5,549	5,423	2.3%
GSCI EXCESS RETURN FUT	46,370	379	12,134.8%	2,584	1,694.5%	97,072	2,882	3,268.2%
GOLDMAN SACHS	21,097	25,875	-18.5%	21,308	-1.0%	137,639	162,345	-15.2%
HDD WEATHER	0	0	0.0%	0	0.0%	5,039	8,087	-37.7%
CDD WEATHER	2,400	2,200	9.1%	2,730	-12.1%	5,230	3,821	36.9%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	400	0	0.0%
CDD SEASONAL STRIP	0	2,950	-100.0%	100	-100.0%	100	3,250	-96.9%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	1,250	3,300	-62.1%
CAT WEATHER EUROPEAN	0	250	-100.0%	0	0.0%	100	3,300	-97.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	50	-100.0%
WKLY AVG TEMP	0	2,100	-100.0%	0	0.0%	600	5,400	-88.9%
HOUSING INDEX	2	4	-50.0%	18	-88.9%	80	73	9.6%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	-	0	0	0.0%
USD CRUDE PALM OIL	0	240	-100.0%	0	0.0%	0	1,080	-100.0%
CASH-SETTLED CHEESE	3,538	2,973	19.0%	4,221	-16.2%	25,463	16,769	51.8%
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	10,900	0	0.0%	0	0.0%	37,044	16,248	128.0%
MALAYSIAN PALM SWAP	2,740	1,140	140.4%	3,480	-21.3%	17,480	1,140	1,433.3%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	414,733	162,932	154.5%	304,537	36.2%	1,776,829	1,479,607	20.1%
FEEDER CATTLE	36,655	11,013	232.8%	24,440	50.0%	137,997	108,844	26.8%
LEAN HOGS	293,041	152,576	92.1%	273,141	7.3%	1,677,181	764,703	119.3%
LUMBER	1,630	1,205	35.3%	1,031	58.1%	8,125	7,113	14.2%
MILK	22,705	17,432	30.2%	20,341	11.6%	156,903	137,574	14.0%
MLK MID	87	38	128.9%	90	-3.3%	539	335	60.9%
NFD MILK	1,339	733	82.7%	1,254	6.8%	6,562	1,864	252.0%
BUTTER CS	1,100	2,525	-56.4%	1,508	-27.1%	4,482	9,215	-51.4%
CLASS IV MILK	2,401	775	209.8%	1,495	60.6%	13,446	4,981	169.9%
DRY WHEY	142	318	-55.3%	362	-60.8%	1,576	1,695	-7.0%
HDD WEATHER	0	0	0.0%	0	0.0%	4,775	1,616	195.5%
CDD WEATHER	700	3,360	-79.2%	1,000	-30.0%	1,700	4,060	-58.1%
HDD SEASONAL STRIP	115	0	0.0%	0	0.0%	1,190	0	0.0%
CDD SEASONAL STRIP	0	7,500	-100.0%	2,500	-100.0%	29,500	35,060	-15.9%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	800	1,000	-20.0%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	7,500	0	-
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	500	-100.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	1,500	-100.0%
HOUSING INDEX	0	0	-	35	-100.0%	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	10	0	0.0%	0	0.0%	372	856	-56.5%
SBIN HURR	0	0	0.0%	0	0.0%	0	750	-100.0%
CASH-SETTLED CHEESE	1,038	4,394	-76.4%	1,567	-33.8%	10,111	14,210	-28.8%
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%



CME Exchange Volume Report - Monthly

	VOLUME JUN 2014	VOLUME JUN 2013	% CHG	VOLUME MAY 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	55,202,063	69,283,432	-20.3%	54,064,344	2.1%	306,847,735	261,377,756	17.4%
Equity Index Futures	40,893,432	63,259,929	-35.4%	34,720,231	17.8%	255,126,862	291,038,127	-12.3%
FX Futures	14,906,726	22,969,968	-35.1%	11,276,415	32.2%	83,148,395	119,510,308	-30.4%
Commodities and Alternative Invest	2,354,128	2,150,781	9.5%	2,245,028	4.9%	14,075,215	14,147,013	-0.5%
TOTAL FUTURES	113,356,349	157,664,110	-28.1%	102,306,018	10.8%	659,198,207	686,073,204	-3.9%
TOTAL OPTIONS GROUP								
Equity Index Options	8,423,667	8,507,482	-1.0%	8,173,715	3.1%	57,420,337	43,574,442	31.8%
Interest Rate Options	16,882,322	19,531,787	-13.6%	16,771,389	0.7%	99,244,196	62,898,397	57.8%
FX Options	1,143,615	1,288,659	-11.3%	1,097,442	4.2%	6,823,699	7,785,994	-12.4%
Commodities and Alternative Invest	775,696	364,801	112.6%	633,301	22.5%	3,839,823	2,575,483	49.1%
TOTAL OPTIONS	27,225,300	29,692,729	-8.3%	26,675,847	2.1%	167,328,055	116,834,316	43.2%
TOTAL COMBINED								
Interest Rate	72,084,385	88,815,219	-18.8%	70,835,733	1.8%	406,091,931	324,276,153	25.2%
Equity Index	49,317,099	71,767,411	-31.3%	42,893,946	15.0%	312,547,199	334,612,569	-6.6%
FX	16,050,341	24,258,627	-33.8%	12,373,857	29.7%	89,972,094	127,296,302	-29.3%
Commodities and Alternative Invest	3,129,824	2,515,582	24.4%	2,878,329	8.7%	17,915,038	16,722,496	7.1%
GRAND TOTAL	140,581,649	187,356,839	-25.0%	128,981,865	9.0%	826,526,262	802,907,520	2.9%

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.