

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%

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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%