

CME Exchange Volume Report - Monthly

	VOLUME JUL 2014	VOLUME JUL 2013	% CHG	VOLUME JUN 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	57,448,480	41,177,938	39.5%	55,196,847	4.1%	364,284,329	302,547,945	20.4%
EMINI ED	0	0	0.0%	0	0.0%	0	0	0.0%
1-MONTH EURODOLLAR	1,934	571	238.7%	5,216	-62.9%	13,820	8,280	66.9%
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	4,895,136	2,177,151	124.8%	3,850,301	27.1%	20,760,653	14,882,076	39.5%
EURO MIDCURVE	12,966,424	10,746,450	20.7%	13,032,021	-0.5%	96,345,103	60,939,922	58.1%
TOMMI MIDCURVE	0	0	0.0%	0	-	0	0	0.0%
Equity Index Futures								
E-MINI S&P500	33,263,386	29,322,816	13.4%	33,329,869	-0.2%	238,779,074	275,846,315	-13.4%
S&P 500	135,986	151,373	-10.2%	500,052	-72.8%	1,837,797	2,493,520	-26.3%
S&P 600 SMALLCAP EMINI	0	22	-100.0%	0	0.0%	55	277	-80.1%
E-MINI MIDCAP	343,309	369,807	-7.2%	500,963	-31.5%	2,898,188	3,160,455	-8.3%
S&P 400 MIDCAP	441	2,343	-81.2%	606	-27.2%	8,817	12,195	-27.7%
S&P 500 GROWTH	3	4	-25.0%	173	-98.3%	456	284	60.6%
S&P 500/VALUE	5	9	-44.4%	297	-98.3%	790	285	177.2%
E-MINI NASDAQ 100	5,305,894	4,222,942	25.6%	5,252,686	1.0%	42,256,651	34,106,905	23.9%
NASDAQ	11,262	16,558	-32.0%	22,242	-49.4%	146,115	149,342	-2.2%
NIKKEI 225 (\$) STOCK	247,623	339,599	-27.1%	413,660	-40.1%	2,584,645	3,001,703	-13.9%
NIKKEI 225 (YEN) STOCK	630,460	900,521	-30.0%	817,102	-22.8%	6,361,835	7,358,134	-13.5%
S&P MATERIALS SECTOR	1,416	1,456	-2.7%	1,838	-23.0%	8,498	16,385	-48.1%
S&P UTILITIES SECTOR	4,076	3,791	7.5%	8,234	-50.5%	36,540	26,004	40.5%
S&P HEALTH CARE SECTOR	2,477	780	217.6%	5,528	-55.2%	18,663	36,723	-49.2%
S&P CONSUMER DSCRTNRY SE	1,089	994	9.6%	4,626	-76.5%	17,504	10,395	68.4%
S&P TECHNOLOGY SECTOR	1,667	1,618	3.0%	4,719	-64.7%	20,682	20,670	0.1%
S&P CONSUMER STAPLES SECT	4,107	2,876	42.8%	11,424	-64.0%	33,063	25,642	28.9%
S&P ENERGY SECTOR	8,314	7,907	5.1%	8,792	-5.4%	46,455	54,632	-15.0%
S&P FINANCIAL SECTOR	1,445	1,789	-19.2%	4,045	-64.3%	17,083	32,872	-48.0%
S&P INDUSTRIAL SECTOR	1,055	1,964	-46.3%	6,472	-83.7%	15,399	15,320	0.5%
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	137	4,077	-96.6%	104	31.7%	2,704	23,268	-88.4%
BESPOKE CUSTOM INDEXES	0	0	0.0%	0	-	0	0	0.0%

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Equity Index Options								
E-MINI S&P500	5,560,313	4,324,529	28.6%	4,531,552	22.7%	38,830,281	31,835,416	22.0%
S&P 500	779,899	502,325	55.3%	621,419	25.5%	4,368,981	4,664,877	-6.3%
E-MINI MIDCAP	116	44	163.6%	31	274.2%	722	468	54.3%
E-MINI NASDAQ 100	240,844	42,909	461.3%	260,780	-7.6%	2,050,475	417,398	391.3%
NASDAQ	12	5	140.0%	1	1,100.0%	117	230	-49.1%
EOM S&P 500	53,628	43,635	22.9%	101,780	-47.3%	515,101	526,590	-2.2%
EOM EMINI S&P	752,350	395,079	90.4%	556,890	35.1%	5,505,918	4,021,271	36.9%
EOW1 S&P 500	40,125	29,373	36.6%	36,373	10.3%	301,711	87,344	245.4%
EOW1 EMINI S&P 500	754,361	496,550	51.9%	718,267	5.0%	5,289,170	3,176,196	66.5%
EOW2 S&P 500	105,535	40,755	158.9%	62,873	67.9%	530,296	151,999	248.9%
EOW2 EMINI S&P 500	854,414	433,117	97.3%	711,107	20.2%	5,447,017	2,721,563	100.1%
EOW4 EMINI S&P 500	887,484	453,717	95.6%	822,594	7.9%	4,609,629	2,733,128	68.7%
FX Futures								
AUSTRALIAN DOLLAR	1,619,234	2,383,333	-32.1%	1,609,998	0.6%	11,376,527	17,096,561	-33.5%
BRITISH POUND	1,728,793	2,504,833	-31.0%	2,547,639	-32.1%	13,862,497	18,479,078	-25.0%
BRAZIL REAL	24,348	14,304	70.2%	41,644	-41.5%	217,504	277,201	-21.5%
CANADIAN DOLLAR	1,064,592	1,434,339	-25.8%	1,253,593	-15.1%	8,271,953	11,325,324	-27.0%
E-MINI EURO FX	34,601	77,931	-55.6%	56,090	-38.3%	524,202	651,780	-19.6%
EURO FX	3,048,430	5,093,691	-40.2%	4,261,907	-28.5%	26,631,732	40,756,698	-34.7%
E-MINI JAPANESE YEN	6,885	22,865	-69.9%	7,502	-8.2%	77,558	255,272	-69.6%
JAPANESE YEN	2,143,329	2,849,114	-24.8%	2,615,897	-18.1%	18,904,155	29,006,406	-34.8%
MEXICAN PESO	552,500	736,102	-24.9%	923,641	-40.2%	5,231,784	6,279,964	-16.7%
NEW ZEALND DOLLAR	276,792	291,765	-5.1%	296,692	-6.7%	1,799,328	2,243,904	-19.8%
NKR/USD CROSS RATE	1,089	329	231.0%	2,492	-56.3%	7,470	7,895	-5.4%
RUSSIAN RUBLE	26,175	13,272	97.2%	27,038	-3.2%	156,067	145,196	7.5%
S.AFRICAN RAND	7,583	4,269	77.6%	15,886	-52.3%	53,986	93,736	-42.4%
SWISS FRANC	721,414	665,090	8.5%	792,775	-9.0%	4,743,100	5,646,880	-16.0%
AD/CD CROSS RATES	45	100	-55.0%	84	-46.4%	538	706	-23.8%
AD/JY CROSS RATES	3,794	1,859	104.1%	6,135	-38.2%	29,729	17,633	68.6%
AD/NE CROSS RATES	340	114	198.2%	390	-12.8%	1,292	468	176.1%
BP/JY CROSS RATES	7,181	3,027	137.2%	5,415	32.6%	31,575	15,351	105.7%
BP/SF CROSS RATES	171	323	-47.1%	516	-66.9%	1,860	1,350	37.8%
CD/JY CROSS RATES	58	78	-25.6%	84	-31.0%	1,127	601	87.5%
EC/AD CROSS RATES	408	671	-39.2%	2,143	-81.0%	6,997	7,565	-7.5%
EC/CD CROSS RATES	529	544	-2.8%	3,274	-83.8%	18,993	4,802	295.5%
EC/NOK CROSS RATES	95	178	-46.6%	269	-64.7%	891	1,238	-28.0%
EC/SEK CROSS RATES	282	16	1,662.5%	1,377	-79.5%	5,427	2,063	163.1%
EFX/BP CROSS RATES	34,373	40,467	-15.1%	102,583	-66.5%	388,708	481,466	-19.3%
EFX/JY CROSS RATES	29,280	40,564	-27.8%	49,394	-40.7%	304,003	657,551	-53.8%
EFX/SF CROSS RATES	17,258	20,066	-14.0%	48,454	-64.4%	210,781	293,959	-28.3%
SF/JY CROSS RATES	0	47	-100.0%	4	-100.0%	14	1,833	-99.2%
SKR/USD CROSS RATES	1,080	1,208	-10.6%	1,280	-15.6%	5,917	8,723	-32.2%
CZECK KORUNA (US)	1	415	-99.8%	0	0.0%	27	4,730	-99.4%
CZECK KORUNA (EC)	0	590	-100.0%	0	0.0%	2	5,067	-100.0%
HUNGARIAN FORINT (US)	71	887	-92.0%	224	-68.3%	488	14,841	-96.7%
HUNGARIAN FORINT (EC)	214	2,288	-90.6%	84	154.8%	670	18,701	-96.4%
POLISH ZLOTY (US)	3,395	409	730.1%	1,714	98.1%	16,108	9,403	71.3%
POLISH ZLOTY (EC)	2,458	3,027	-18.8%	8,801	-72.1%	35,025	23,008	52.2%

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FX Futures								
SHEKEL	1,050	964	8.9%	1,273	-17.5%	5,959	5,110	16.6%
RMB USD	261	1,646	-84.1%	590	-55.8%	7,103	11,345	-37.4%
RMB EURO	0	0	0.0%	0	0.0%	0	6	-100.0%
KOREAN WON	207	239	-13.4%	508	-59.3%	2,040	2,448	-16.7%
TURKISH LIRA	8,661	2,211	291.7%	3,331	160.0%	19,799	32,215	-38.5%
TURKISH LIRA (EU)	6,136	216	2,740.7%	3,119	96.7%	14,237	20,670	-31.1%
E-MICRO EUR/USD	104,570	171,954	-39.2%	145,501	-28.1%	1,094,749	1,317,412	-16.9%
E-MICRO GBP/USD	23,967	30,346	-21.0%	21,862	9.6%	189,420	259,149	-26.9%
E-MICRO USD/CAD	0	0	0.0%	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	2	5	-60.0%	16	-87.5%	35	73	-52.1%
E-MICRO AUD/USD	28,381	47,020	-39.6%	25,784	10.1%	233,622	229,992	1.6%
MICRO CHF/USD	2,656	4,068	-34.7%	4,331	-38.7%	28,881	44,274	-34.8%
MICRO CAD/USD	7,302	5,196	40.5%	6,057	20.6%	76,592	36,060	112.4%
MICRO JYP/USD	4,392	12,428	-64.7%	6,838	-35.8%	76,037	124,886	-39.1%
INDIAN RUPEE	8,075	20,217	-60.1%	2,273	255.3%	33,067	94,319	-64.9%
RMB JY	0	0	0.0%	0	-	0	0	0.0%
EURO QUARTERLY VARIANCE F	0	0	-	0	0.0%	0	0	-
USDZAR	0	0	-	224	-100.0%	1,271	0	-
FX Options								
AUSTRALIAN DOLLAR	108,141	155,226	-30.3%	99,037	9.2%	804,770	1,034,676	-22.2%
BRITISH POUND	272,873	190,349	43.4%	250,665	8.9%	1,620,056	923,653	75.4%
BRAZIL REAL	0	0	-	0	0.0%	10	0	-
CANADIAN DOLLAR	122,322	92,650	32.0%	94,881	28.9%	773,619	611,046	26.6%
EURO FX	469,356	514,113	-8.7%	501,032	-6.3%	3,215,919	3,792,567	-15.2%
JAPANESE YEN	239,273	281,348	-15.0%	167,852	42.5%	1,440,297	2,480,331	-41.9%
MEXICAN PESO	80	100	-20.0%	107	-25.2%	436	2,517	-82.7%
NEW ZEALND DOLLAR	305	10	2,950.0%	93	228.0%	666	45	1,380.0%
RUSSIAN RUBLE	635	0	0.0%	712	-10.8%	3,642	1,186	207.1%
SWISS FRANC	18,411	10,197	80.6%	22,538	-18.3%	146,972	93,975	56.4%
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)	730	3,148	-76.8%	619	17.9%	7,593	24,795	-69.4%
EURO FX (EU)	5,514	4,621	19.3%	4,992	10.5%	35,318	42,670	-17.2%
SWISS FRANC (EU)	18	779	-97.7%	202	-91.1%	1,685	4,459	-62.2%
CANADIAN DOLLAR (EU)	131	1,531	-91.4%	316	-58.5%	3,096	8,728	-64.5%
BRITISH POUND (EU)	800	4,163	-80.8%	489	63.6%	6,364	15,557	-59.1%
AUSTRALIAN DLR (EU)	10	1,867	-99.5%	80	-87.5%	1,855	7,389	-74.9%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,503,493	1,020,807	47.3%	1,126,625	33.5%	8,238,704	7,822,703	5.3%
FEEDER CATTLE	225,649	128,070	76.2%	158,374	42.5%	1,119,028	1,017,291	10.0%
LEAN HOGS	1,046,618	1,076,200	-2.7%	937,458	11.6%	6,860,096	6,985,278	-1.8%
LUMBER	10,119	18,572	-45.5%	17,276	-41.4%	94,981	163,039	-41.7%
WOOD PULP	0	0	0.0%	0	-	0	0	0.0%
MILK	26,702	23,762	12.4%	21,118	26.4%	189,843	169,115	12.3%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	1,789	702	154.8%	1,559	14.8%	16,108	4,344	270.8%
BUTTER CS	2,878	2,072	38.9%	2,328	23.6%	20,070	14,262	40.7%
CLASS IV MILK	1,256	1,104	13.8%	1,645	-23.6%	19,785	5,852	238.1%
DRY WHEY	1,625	1,050	54.8%	698	132.8%	7,174	6,473	10.8%
GSCI EXCESS RETURN FUT	2,634	1,365	93.0%	46,370	-94.3%	99,706	4,247	2,247.7%
GOLDMAN SACHS	24,831	27,391	-9.3%	21,097	17.7%	162,470	189,736	-14.4%
HDD WEATHER	0	0	0.0%	0	0.0%	5,039	8,087	-37.7%
CDD WEATHER	1,107	4,327	-74.4%	2,400	-53.9%	6,337	8,148	-22.2%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	400	0	0.0%
CDD SEASONAL STRIP	0	300	-100.0%	0	0.0%	100	3,550	-97.2%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	1,250	3,300	-62.1%
CAT WEATHER EUROPEAN	400	0	0.0%	0	0.0%	500	3,300	-84.8%
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	150	1,500	-90.0%	0	0.0%	750	6,900	-89.1%
HOUSING INDEX	2	18	-88.9%	2	0.0%	82	91	-9.9%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	-	0	0	0.0%
USD CRUDE PALM OIL	0	0	0.0%	0	0.0%	0	1,080	-100.0%
CASH-SETTLED CHEESE	5,298	3,778	40.2%	3,538	49.7%	30,761	20,547	49.7%
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%	10,900	-100.0%	37,044	16,248	128.0%
MALAYSIAN PALM SWAP	1,400	1,920	-27.1%	2,740	-48.9%	18,880	3,060	517.0%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	527,289	204,301	158.1%	414,733	27.1%	2,304,118	1,683,908	36.8%
FEEDER CATTLE	33,304	19,161	73.8%	36,655	-9.1%	171,301	128,005	33.8%
LEAN HOGS	321,646	140,759	128.5%	293,041	9.8%	1,998,827	905,462	120.8%
LUMBER	700	1,258	-44.4%	1,630	-57.1%	8,825	8,371	5.4%
MILK	30,337	18,224	66.5%	22,705	33.6%	187,240	155,798	20.2%
MLK MID	59	30	96.7%	87	-32.2%	598	365	63.8%
NFD MILK	2,069	486	325.7%	1,339	54.5%	8,631	2,350	267.3%
BUTTER CS	903	488	85.0%	1,100	-17.9%	5,385	9,703	-44.5%
CLASS IV MILK	1,592	1,848	-13.9%	2,401	-33.7%	15,038	6,829	120.2%
DRY WHEY	540	210	157.1%	142	280.3%	2,116	1,905	11.1%
HDD WEATHER	0	0	0.0%	0	0.0%	4,775	1,616	195.5%
CDD WEATHER	400	920	-56.5%	700	-42.9%	2,100	4,980	-57.8%
HDD SEASONAL STRIP	0	500	-100.0%	115	-100.0%	1,190	500	138.0%
CDD SEASONAL STRIP	480	2,000	-76.0%	0	0.0%	29,980	37,060	-19.1%
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	-	0	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	0	0.0%	10	-100.0%	372	856	-56.5%
SBIN HURR	0	0	0.0%	0	0.0%	0	750	-100.0%
CASH-SETTLED CHEESE	3,646	3,773	-3.4%	1,038	251.3%	13,757	17,983	-23.5%
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	117	-100.0%	0	0.0%	0	117	-100.0%



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TOTAL FUTURES GROUP								
Interest Rate Futures	57,450,414	41,178,509	39.5%	55,202,063	4.1%	364,298,149	302,556,265	20.4%
Equity Index Futures	39,964,152	35,353,246	13.0%	40,893,432	-2.3%	295,091,014	326,391,373	-9.6%
FX Futures	11,552,458	16,504,625	-30.0%	14,906,726	-22.5%	94,700,853	136,014,933	-30.4%
Commodities and Alternative Invest	2,855,951	2,312,938	23.5%	2,354,128	21.3%	16,931,166	16,459,951	2.9%
TOTAL FUTURES	111,822,975	95,349,318	17.3%	113,356,349	-1.4%	771,021,182	781,422,522	-1.3%
TOTAL OPTIONS GROUP								
Equity Index Options	10,029,081	6,762,038	48.3%	8,423,667	19.1%	67,449,418	50,336,480	34.0%
Interest Rate Options	17,861,560	12,923,601	38.2%	16,882,322	5.8%	117,105,756	75,821,998	54.4%
FX Options	1,238,599	1,260,102	-1.7%	1,143,615	8.3%	8,062,298	9,046,096	-10.9%
Commodities and Alternative Invest	922,965	394,075	134.2%	775,696	19.0%	4,762,788	2,969,558	60.4%
TOTAL OPTIONS	30,052,205	21,339,816	40.8%	27,225,300	10.4%	197,380,260	138,174,132	42.8%
TOTAL COMBINED								
Interest Rate	75,311,974	54,102,110	39.2%	72,084,385	4.5%	481,403,905	378,378,263	27.2%
Equity Index	49,993,233	42,115,284	18.7%	49,317,099	1.4%	362,540,432	376,727,853	-3.8%
FX	12,791,057	17,764,727	-28.0%	16,050,341	-20.3%	102,763,151	145,061,029	-29.2%
Commodities and Alternative Invest	3,778,916	2,707,013	39.6%	3,129,824	20.7%	21,693,954	19,429,509	11.7%
GRAND TOTAL	141,875,180	116,689,134	21.6%	140,581,649	0.9%	968,401,442	919,596,654	5.3%

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