



CME Exchange Volume Report - Monthly

	VOLUME AUG 2014	VOLUME AUG 2013	% CHG	VOLUME JUL 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
Interest Rate Futures								
EUROYEN	1	0	0.0%	0	0.0%	1	0	0.0%
EURODOLLARS	47,862,543	38,851,432	23.2%	57,448,480	-16.7%	412,146,872	341,399,377	20.7%
EMINI ED	0	0	0.0%	0	0.0%	0	0	0.0%
1-MONTH EURODOLLAR	1,307	1,154	13.3%	1,934	-32.4%	15,127	9,434	60.3%
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	2,918,996	2,602,858	12.1%	4,895,136	-40.4%	23,679,649	17,484,934	35.4%
EURO MIDCURVE	11,999,349	13,893,071	-13.6%	12,966,424	-7.5%	108,344,452	74,832,993	44.8%
TOMMI MIDCURVE	0	0	0.0%	0	-	0	0	0.0%
Equity Index Futures								
E-MINI S&P500	28,019,786	34,906,023	-19.7%	33,263,386	-15.8%	266,798,860	310,752,338	-14.1%
S&P 500	118,435	190,394	-37.8%	135,986	-12.9%	1,956,232	2,683,914	-27.1%
S&P 600 SMALLCAP EMINI	1	8	-87.5%	0	0.0%	56	285	-80.4%
E-MINI MIDCAP	283,606	400,705	-29.2%	343,309	-17.4%	3,181,794	3,561,160	-10.7%
S&P 400 MIDCAP	1,111	1,271	-12.6%	441	151.9%	9,928	13,466	-26.3%
S&P 500 GROWTH	5	13	-61.5%	3	66.7%	461	297	55.2%
S&P 500/VALUE	5	11	-54.5%	5	0.0%	795	296	168.6%
E-MINI NASDAQ 100	4,774,413	4,686,927	1.9%	5,305,894	-10.0%	47,031,064	38,793,832	21.2%
NASDAQ	12,484	12,803	-2.5%	11,262	10.9%	158,599	162,145	-2.2%
NIKKEI 225 (\$) STOCK	261,384	338,045	-22.7%	247,623	5.6%	2,846,029	3,339,748	-14.8%
NIKKEI 225 (YEN) STOCK	710,706	791,710	-10.2%	630,460	12.7%	7,072,541	8,149,844	-13.2%
NASDAQ BIOTECH	100	0	-	0	-	100	0	-
S&P MATERIALS SECTOR	1,874	1,271	47.4%	1,416	32.3%	10,372	17,656	-41.3%
S&P UTILITIES SECTOR	4,716	2,210	113.4%	4,076	15.7%	41,256	28,214	46.2%
S&P HEALTH CARE SECTOR	2,528	538	369.9%	2,477	2.1%	21,191	37,261	-43.1%
S&P CONSUMER DSCRTRNRY SE	2,360	1,205	95.9%	1,089	116.7%	19,864	11,600	71.2%
S&P TECHNOLOGY SECTOR	1,557	1,559	-0.1%	1,667	-6.6%	22,239	22,229	0.0%
S&P CONSUMER STAPLES SECT	2,193	1,166	88.1%	4,107	-46.6%	35,256	26,808	31.5%
S&P ENERGY SECTOR	8,283	4,554	81.9%	8,314	-0.4%	54,738	59,186	-7.5%
S&P FINANCIAL SECTOR	2,866	1,991	43.9%	1,445	98.3%	19,949	34,863	-42.8%
S&P INDUSTRIAL SECTOR	1,490	873	70.7%	1,055	41.2%	16,889	16,193	4.3%
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	159	2,032	-92.2%	137	16.1%	2,863	25,300	-88.7%
BESPOKE CUSTOM INDEXES	0	0	0.0%	0	-	0	0	0.0%

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Equity Index Options								
E-MINI S&P500	6,041,143	4,532,562	33.3%	5,560,313	8.6%	44,871,424	36,367,978	23.4%
S&P 500	710,437	406,996	74.6%	779,899	-8.9%	5,079,418	5,071,873	0.1%
E-MINI MIDCAP	99	319	-69.0%	116	-14.7%	821	787	4.3%
E-MINI NASDAQ 100	194,109	40,647	377.5%	240,844	-19.4%	2,244,584	458,045	390.0%
NASDAQ	30	15	100.0%	12	150.0%	147	245	-40.0%
EOM S&P 500	90,478	75,987	19.1%	53,628	68.7%	605,579	602,577	0.5%
EOM EMINI S&P	1,193,744	869,637	37.3%	752,350	58.7%	6,699,662	4,890,908	37.0%
EOW1 S&P 500	40,135	40,740	-1.5%	40,125	0.0%	341,846	128,084	166.9%
EOW1 EMINI S&P 500	765,298	393,072	94.7%	754,361	1.4%	6,054,468	3,569,268	69.6%
EOW2 S&P 500	82,696	57,749	43.2%	105,535	-21.6%	612,992	209,748	192.3%
EOW2 EMINI S&P 500	880,255	532,188	65.4%	854,414	3.0%	6,327,272	3,253,751	94.5%
EOW4 EMINI S&P 500	1,097,880	589,087	86.4%	887,484	23.7%	5,707,509	3,322,215	71.8%
FX Futures								
AUSTRALIAN DOLLAR	1,570,822	2,068,849	-24.1%	1,619,234	-3.0%	12,947,349	19,165,410	-32.4%
BRITISH POUND	1,781,226	2,298,065	-22.5%	1,728,793	3.0%	15,643,723	20,777,143	-24.7%
BRAZIL REAL	102,141	26,937	279.2%	24,348	319.5%	319,645	304,138	5.1%
CANADIAN DOLLAR	1,057,934	1,327,580	-20.3%	1,064,592	-0.6%	9,329,887	12,652,904	-26.3%
E-MINI EURO FX	44,092	75,584	-41.7%	34,601	27.4%	568,294	727,364	-21.9%
EURO FX	3,507,447	4,390,881	-20.1%	3,048,430	15.1%	30,139,179	45,147,579	-33.2%
E-MINI JAPANESE YEN	9,075	25,422	-64.3%	6,885	31.8%	86,633	280,694	-69.1%
JAPANESE YEN	2,335,551	2,885,494	-19.1%	2,143,329	9.0%	21,239,706	31,891,900	-33.4%
MEXICAN PESO	868,852	820,823	5.9%	552,500	57.3%	6,100,636	7,100,787	-14.1%
NEW ZEALND DOLLAR	267,183	293,419	-8.9%	276,792	-3.5%	2,066,511	2,537,323	-18.6%
NKR/USD CROSS RATE	791	436	81.4%	1,089	-27.4%	8,261	8,331	-0.8%
RUSSIAN RUBLE	18,549	9,764	90.0%	26,175	-29.1%	174,616	154,960	12.7%
S.AFRICAN RAND	7,032	8,206	-14.3%	7,583	-7.3%	61,018	101,942	-40.1%
SWISS FRANC	758,488	677,300	12.0%	721,414	5.1%	5,501,588	6,324,180	-13.0%
AD/CD CROSS RATES	106	120	-11.7%	45	135.6%	644	826	-22.0%
AD/JY CROSS RATES	3,239	1,180	174.5%	3,794	-14.6%	32,968	18,813	75.2%
AD/NE CROSS RATES	184	35	425.7%	340	-45.9%	1,476	503	193.4%
BP/JY CROSS RATES	881	2,050	-57.0%	7,181	-87.7%	32,456	17,401	86.5%
BP/SF CROSS RATES	687	290	136.9%	171	301.8%	2,547	1,640	55.3%
CD/JY CROSS RATES	40	20	100.0%	58	-31.0%	1,167	621	87.9%
EC/AD CROSS RATES	386	502	-23.1%	408	-5.4%	7,383	8,067	-8.5%
EC/CD CROSS RATES	3,646	853	327.4%	529	589.2%	22,639	5,655	300.3%
EC/NOK CROSS RATES	0	220	-100.0%	95	-100.0%	891	1,458	-38.9%
EC/SEK CROSS RATES	0	124	-100.0%	282	-100.0%	5,427	2,187	148.1%
EFX/BP CROSS RATES	44,828	37,273	20.3%	34,373	30.4%	433,536	518,739	-16.4%
EFX/JY CROSS RATES	22,899	36,159	-36.7%	29,280	-21.8%	326,902	693,710	-52.9%
EFX/SF CROSS RATES	16,402	22,171	-26.0%	17,258	-5.0%	227,183	316,130	-28.1%
SF/JY CROSS RATES	2	6	-66.7%	0	0.0%	16	1,839	-99.1%
SKR/USD CROSS RATES	791	576	37.3%	1,080	-26.8%	6,708	9,299	-27.9%
CZECK KORUNA (US)	5	95	-94.7%	1	400.0%	32	4,825	-99.3%
CZECK KORUNA (EC)	0	453	-100.0%	0	0.0%	2	5,520	-100.0%
HUNGARIAN FORINT (US)	44	38	15.8%	71	-38.0%	532	14,879	-96.4%
HUNGARIAN FORINT (EC)	0	390	-100.0%	214	-100.0%	670	19,091	-96.5%
POLISH ZLOTY (US)	61	417	-85.4%	3,395	-98.2%	16,169	9,820	64.7%
POLISH ZLOTY (EC)	0	4,333	-100.0%	2,458	-100.0%	35,025	27,341	28.1%

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FX Futures								
SHEKEL	12	1,263	-99.0%	1,050	-98.9%	5,971	6,373	-6.3%
RMB USD	507	986	-48.6%	261	94.3%	7,610	12,331	-38.3%
RMB EURO	0	0	0.0%	0	0.0%	0	6	-100.0%
KOREAN WON	17	250	-93.2%	207	-91.8%	2,057	2,698	-23.8%
TURKISH LIRA	21	2,065	-99.0%	8,661	-99.8%	19,820	34,280	-42.2%
TURKISH LIRA (EU)	0	1,238	-100.0%	6,136	-100.0%	14,237	21,908	-35.0%
E-MICRO EUR/USD	117,595	153,952	-23.6%	104,570	12.5%	1,212,344	1,471,364	-17.6%
E-MICRO GBP/USD	27,972	24,938	12.2%	23,967	16.7%	217,392	284,087	-23.5%
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	7	2	250.0%	2	250.0%	42	75	-44.0%
E-MICRO AUD/USD	36,851	38,800	-5.0%	28,381	29.8%	270,473	268,792	0.6%
MICRO CHF/USD	3,260	2,745	18.8%	2,656	22.7%	32,141	47,019	-31.6%
MICRO CAD/USD	16,959	4,641	265.4%	7,302	132.3%	93,551	40,701	129.8%
MICRO JPY/USD	8,274	10,863	-23.8%	4,392	88.4%	84,311	135,749	-37.9%
INDIAN RUPEE	2,414	34,571	-93.0%	8,075	-70.1%	35,481	128,890	-72.5%
RMB JY	0	0	0.0%	0	-	0	0	0.0%
USDZAR	27	0	-	0	0.0%	1,298	0	-
EURO QUARTERLY VARIANCE F	0	0	-	0	0.0%	0	0	-
FX Options								
AUSTRALIAN DOLLAR	102,211	125,463	-18.5%	108,141	-5.5%	906,981	1,160,139	-21.8%
BRITISH POUND	253,753	162,272	56.4%	272,873	-7.0%	1,873,809	1,085,925	72.6%
BRAZIL REAL	0	0	-	0	0.0%	10	0	-
CANADIAN DOLLAR	124,086	105,157	18.0%	122,322	1.4%	897,705	716,203	25.3%
EURO FX	608,420	439,677	38.4%	469,356	29.6%	3,824,339	4,232,244	-9.6%
JAPANESE YEN	249,857	248,630	0.5%	239,273	4.4%	1,690,154	2,728,961	-38.1%
MEXICAN PESO	1,636	151	983.4%	80	1,945.0%	2,072	2,668	-22.3%
NEW ZEALND DOLLAR	31	15	106.7%	305	-89.8%	697	60	1,061.7%
RUSSIAN RUBLE	580	0	0.0%	635	-8.7%	4,222	1,186	256.0%
SWISS FRANC	16,344	15,287	6.9%	18,411	-11.2%	163,316	109,262	49.5%
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)	743	1,567	-52.6%	730	1.8%	8,336	26,362	-68.4%
EURO FX (EU)	14,798	5,223	183.3%	5,514	168.4%	50,116	47,893	4.6%
SWISS FRANC (EU)	32	234	-86.3%	18	77.8%	1,717	4,693	-63.4%
CANADIAN DOLLAR (EU)	458	600	-23.7%	131	249.6%	3,554	9,328	-61.9%
BRITISH POUND (EU)	188	2,488	-92.4%	800	-76.5%	6,552	18,045	-63.7%
AUSTRALIAN DLR (EU)	125	1,711	-92.7%	10	1,150.0%	1,980	9,100	-78.2%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,023,507	884,480	15.7%	1,503,493	-31.9%	9,262,211	8,707,183	6.4%
FEEDER CATTLE	223,720	140,792	58.9%	225,649	-0.9%	1,342,748	1,158,083	15.9%
LEAN HOGS	818,841	778,067	5.2%	1,046,618	-21.8%	7,678,937	7,763,345	-1.1%
LUMBER	14,977	18,118	-17.3%	10,119	48.0%	109,958	181,157	-39.3%
WOOD PULP	0	0	0.0%	0	-	0	0	0.0%
MILK	28,532	28,680	-0.5%	26,702	6.9%	218,375	197,795	10.4%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	2,814	1,067	163.7%	1,789	57.3%	18,922	5,411	249.7%
BUTTER CS	2,480	3,191	-22.3%	2,878	-13.8%	22,550	17,453	29.2%
CLASS IV MILK	1,128	1,127	0.1%	1,256	-10.2%	20,913	6,979	199.7%
DRY WHEY	1,165	1,639	-28.9%	1,625	-28.3%	8,339	8,112	2.8%
GSCI EXCESS RETURN FUT	1,360	289	370.6%	2,634	-48.4%	101,066	4,536	2,128.1%
GOLDMAN SACHS	20,228	26,488	-23.6%	24,831	-18.5%	182,698	216,224	-15.5%
HDD WEATHER	0	0	0.0%	0	0.0%	5,039	8,087	-37.7%
CDD WEATHER	860	4,403	-80.5%	1,107	-22.3%	7,197	12,551	-42.7%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	400	0	0.0%
CDD SEASONAL STRIP	0	0	0.0%	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	0	250	-100.0%	400	-100.0%	500	3,550	-85.9%
HDD EURO SEASONAL STRIP	1,000	0	0.0%	0	0.0%	1,000	0	0.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	50	-100.0%
WKLY AVG TEMP	0	1,850	-100.0%	150	-100.0%	750	8,750	-91.4%
HOUSING INDEX	19	12	58.3%	2	850.0%	101	103	-1.9%
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	6,046	5,172	16.9%	5,298	14.1%	36,807	25,719	43.1%
OTC SP GSCI ER SWAP	0	31	-100.0%	0	0.0%	2,058	3,281	-37.3%
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%	37,044	16,248	128.0%
MALAYSIAN PALM SWAP	5,980	960	522.9%	1,400	327.1%	24,860	4,020	518.4%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	378,450	169,196	123.7%	527,289	-28.2%	2,682,568	1,853,104	44.8%
FEEDER CATTLE	35,195	13,868	153.8%	33,304	5.7%	206,496	141,873	45.5%
LEAN HOGS	254,262	88,161	188.4%	321,646	-20.9%	2,253,089	993,623	126.8%
LUMBER	1,036	1,008	2.8%	700	48.0%	9,861	9,379	5.1%
MILK	28,163	20,676	36.2%	30,337	-7.2%	215,403	176,474	22.1%
MLK MID	58	63	-7.9%	59	-1.7%	656	428	53.3%
NFD MILK	1,598	391	308.7%	2,069	-22.8%	10,229	2,741	273.2%
BUTTER CS	737	881	-16.3%	903	-18.4%	6,122	10,584	-42.2%
CLASS IV MILK	1,546	2,434	-36.5%	1,592	-2.9%	16,584	9,263	79.0%
DRY WHEY	232	233	-0.4%	540	-57.0%	2,348	2,138	9.8%
HDD WEATHER	0	0	0.0%	0	0.0%	4,775	1,616	195.5%
CDD WEATHER	0	1,770	-100.0%	400	-100.0%	2,100	6,750	-68.9%
HDD SEASONAL STRIP	0	7,875	-100.0%	0	0.0%	1,190	8,375	-85.8%
CDD SEASONAL STRIP	2,500	2,000	25.0%	480	420.8%	32,480	39,060	-16.8%
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	4,500	0	0.0%	0	0.0%	4,500	500	800.0%
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%	0	0.0%	372	856	-56.5%
SBIN HURR	0	0	0.0%	0	0.0%	0	750	-100.0%
CASH-SETTLED CHEESE	1,627	1,244	30.8%	3,646	-55.4%	15,384	19,227	-20.0%
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	5	-100.0%	0	0.0%	0	122	-100.0%



CME Exchange Volume Report - Monthly

	VOLUME AUG 2014	VOLUME AUG 2013	% CHG	VOLUME JUL 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	47,863,851	38,852,586	23.2%	57,450,414	-16.7%	412,162,000	341,408,851	20.7%
Equity Index Futures	34,210,062	41,345,309	-17.3%	39,964,152	-14.4%	329,301,076	367,736,682	-10.5%
FX Futures	12,637,300	15,292,379	-17.4%	11,552,458	9.4%	107,338,153	151,307,312	-29.1%
Commodities and Alternative Invest	2,152,657	1,896,616	13.5%	2,855,951	-24.6%	19,083,823	18,356,567	4.0%
TOTAL FUTURES	96,863,870	97,386,890	-0.5%	111,822,975	-13.4%	867,885,052	878,809,412	-1.2%
TOTAL OPTIONS GROUP								
Equity Index Options	11,096,304	7,538,999	47.2%	10,029,081	10.6%	78,545,722	57,875,479	35.7%
Interest Rate Options	14,918,345	16,495,929	-9.6%	17,861,560	-16.5%	132,024,101	92,317,927	43.0%
FX Options	1,373,262	1,108,475	23.9%	1,238,599	10.9%	9,435,560	10,154,571	-7.1%
Commodities and Alternative Invest	709,904	309,805	129.1%	922,965	-23.1%	5,472,692	3,279,363	66.9%
TOTAL OPTIONS	28,097,815	25,453,208	10.4%	30,052,205	-6.5%	225,478,075	163,627,340	37.8%
TOTAL COMBINED								
Interest Rate	62,782,196	55,348,515	13.4%	75,311,974	-16.6%	544,186,101	433,726,778	25.5%
Equity Index	45,306,366	48,884,308	-7.3%	49,993,233	-9.4%	407,846,798	425,612,161	-4.2%
FX	14,010,562	16,400,854	-14.6%	12,791,057	9.5%	116,773,713	161,461,883	-27.7%
Commodities and Alternative Invest	2,862,561	2,206,421	29.7%	3,778,916	-24.2%	24,556,515	21,635,930	13.5%
GRAND TOTAL	124,961,685	122,840,098	1.7%	141,875,180	-11.9%	1,093,363,127	1,042,436,752	4.9%

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.