

CME Exchange Volume Report - Monthly

June 2009

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	VOLUME JUN 2009	VOLUME JUN 2008	% CHG	VOLUME MAY 2009	% CHG	VOLUME Y.T.D 2009	VOLUME Y.T.D 2008	% CHG
Commodity Futures								
LIVE CATTLE	617,848	731,340	-15.5%	721,536	-14.4%	4,206,293	4,925,135	-14.6%
FEEDER CATTLE	80,854	75,291	7.4%	63,214	27.9%	493,660	640,206	-22.9%
LEAN HOGS	727,565	938,662	-22.5%	620,260	17.3%	3,449,608	4,609,152	-25.2%
PORK BELLIES	3,610	5,608	-35.6%	2,538	42.2%	19,163	33,888	-43.5%
LUMBER	34,027	38,362	-11.3%	24,351	39.7%	154,328	239,495	-35.6%
WOOD PULP	55	1,009	-94.5%	300	-81.7%	2,964	5,272	-43.8%
MILK	26,902	28,652	-6.1%	21,625	24.4%	140,759	148,751	-5.4%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	115	147	-21.8%	118	-2.5%	973	847	14.9%
BUTTER	4	8	-50.0%	0	-	31	125	-75.2%
BUTTER CS	1,223	1,369	-10.7%	991	23.4%	8,814	8,707	1.2%
CLASS IV MILK	10	40	-75.0%	20	-50.0%	322	491	-34.4%
DRY WHEY	417	306	36.3%	383	8.9%	2,019	1,855	8.8%
GSCI EXCESS RETURN FUT	17,250	2,072	732.5%	8,001	115.6%	47,645	12,442	282.9%
GOLDMAN SACHS	43,000	39,845	7.9%	42,815	0.4%	240,976	281,245	-14.3%
DLV NFD MILK	0	0	-	0	-	2	0	-
Commodity Options								
LIVE CATTLE	96,149	112,060	-14.2%	107,337	-10.4%	627,445	624,298	0.5%
FEEDER CATTLE	7,883	5,159	52.8%	5,591	41.0%	36,442	56,461	-35.5%
LEAN HOGS	81,373	41,760	94.9%	57,704	41.0%	328,191	250,399	31.1%
PORK BELLIES	7	18	-61.1%	1	600.0%	34	123	-72.4%
LUMBER	1,545	1,240	24.6%	826	87.0%	7,930	8,861	-10.5%
MILK	19,240	16,997	13.2%	9,974	92.9%	70,518	73,486	-4.0%
MLK MID	26	16	62.5%	26	0.0%	230	204	12.7%
NFD MILK	9	0	-	18	-50.0%	39	0	-
BUTTER		0	-				0	-
BUTTER CS	4	6	-33.3%	30	-86.7%	104	74	40.5%
DRY WHEY	45	160	-71.9%	113	-60.2%	298	385	-22.6%
Interest Rate Futures								
1MOS LIBOR	37,990	61,848	-38.6%	48,200	-21.2%	244,699	318,202	-23.1%
EUROYEN	6,161	13,887	-55.6%	1,010	510.0%	22,396	94,258	-76.2%
EURODOLLARS	51,021,422	60,086,489	-15.1%	34,665,502	47.2%	211,467,079	356,262,782	-40.6%
5-YR SWAP RATE	0	8,160	-100.0%	0	-	0	18,920	-100.0%
2-YR SWAP RATE	0	10,620	-100.0%	0	-	0	23,460	-100.0%
10-YR SWAP RATE	0	6,440	-100.0%	0	-	0	13,180	-100.0%
HICP	0	30	-100.0%	0	-	0	90	-100.0%
MINI 5-YR ED BD	0	250	-100.0%	0	-	502	350	43.4%
EMINI ED	0	0	-	0	-	0	0	-
LEHMAN BRS	0	40	-100.0%	0	-	0	240	-100.0%
3-MONTH OIS	4,587	0	-	3,104	47.8%	14,242	0	-
Interest Rate Options								
EUROYEN		0	-				0	-
EURODOLLARS	13,213,814	15,285,722	-13.6%	11,437,384	15.5%	66,201,781	112,676,799	-41.2%
EURO MIDCURVE	5,497,535	3,553,706	54.7%	3,802,262	44.6%	15,650,927	26,908,246	-41.8%
TOMMI MIDCURVE	33,925	20,476	65.7%	6,750	402.6%	58,875	235,551	-75.0%
EURODOLLAR SPRD OPTIONS	0	0	-	0	-	1,400	0	-

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	VOLUME JUN 2009	VOLUME JUN 2008	% CHG	VOLUME MAY 2009	% CHG	VOLUME Y.T.D 2009	VOLUME Y.T.D 2008	% CHG
Equity Index Futures								
E-MINI S&P500	48,778,825	49,723,933	-1.9%	46,060,075	5.9%	308,764,146	276,146,082	11.8%
S&P 500	1,637,512	1,978,883	-17.3%	534,711	206.2%	6,172,505	7,977,888	-22.6%
S&P 600 SMALLCAP EMINI	7,694	12,247	-37.2%	8,208	-6.3%	38,912	46,971	-17.2%
S&P 600 SMALLCAP	0	22	-100.0%	0	-	0	22	-100.0%
E-MINI MSCI EAFE FUT	89,281	53,247	67.7%	27,679	222.6%	315,792	173,591	81.9%
E-MINI MSCI	38,625	19,286	100.3%	11,347	240.4%	133,880	53,856	148.6%
EMINI XINHUA	0	0	-	0	-	0	1	-100.0%
SPDR-S&P 500	74	331	-77.6%	55	34.5%	490	842	-41.8%
S&P ASIA 50		0	-				0	-
TRAKRS L/S TECH II		0	-				0	-
TRAKRS ROGERS	454,212	637,712	-28.8%	457,273	-0.7%	2,063,611	6,829,103	-69.8%
TRAKRS LMC II		0	-				0	-
TRAKRS BXC	0	760	-100.0%	0	-	24,600	8,860	177.7%
TRAKRS PIMCO	127,433	191,744	-33.5%	82,694	54.1%	483,904	2,554,530	-81.1%
TRAKRS PIMCO SPTR	8,160	43,815	-81.4%	7,790	4.7%	69,546	292,268	-76.2%
E-MINI MIDCAP	855,038	859,153	-0.5%	672,835	27.1%	4,561,192	3,870,170	17.9%
S&P 400 MIDCAP	10,037	15,896	-36.9%	1,707	488.0%	34,561	45,547	-24.1%
S&P 500 GROWTH	283	1,690	-83.3%	4	6975.0%	535	5,890	-90.9%
S&P 500/VALUE	1,162	1,379	-15.7%	98	1085.7%	2,596	3,182	-18.4%
E-MINI RUSSELL 2000	0	6,455,549	-100.0%	0	-	0	33,574,781	-100.0%
RUSSELL 2000	0	95,603	-100.0%	0	-	0	354,525	-100.0%
IWM-RUSSELL	0	140	-100.0%	2	-100.0%	23	511	-95.5%
E-MINI NASDAQ 100	6,721,806	9,911,897	-32.2%	6,240,568	7.7%	40,648,392	53,295,145	-23.7%
NASDAQ	76,479	192,723	-60.3%	53,465	43.0%	419,718	763,481	-45.0%
QQQ-NASDAQ	16	116	-86.2%	18	-11.1%	247	438	-43.6%
NIKKEI 225 (\$) STOCK	275,533	449,864	-38.8%	219,740	25.4%	1,584,070	2,093,958	-24.4%
NIKKEI 225 (YEN) STOCK	388,645	364,869	6.5%	304,765	27.5%	2,155,544	1,894,794	13.8%
S&P FIN SECT INDEX	0	0	-	0	-	2,400	7,464	-67.8%
E-MINI S&P500 EURO DENOM	0	0	-	1	-100.0%	65	0	
Equity Index Options								
E-MINI S&P500	1,343,146	1,880,042	-28.6%	1,551,944	-13.5%	9,111,812	10,147,643	-10.2%
S&P 500	875,678	1,294,292	-32.3%	856,162	2.3%	5,970,722	7,586,494	-21.3%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
E-MINI MIDCAP	375	1,431	-73.8%	324	15.7%	2,015	2,429	-17.0%
S&P 400 MIDCAP	0	60	-100.0%	0	-	50	311	-83.9%
E-MINI RUSSELL 2000	0	118,753	-100.0%	0	-	0	1,052,145	-100.0%
RUSSELL 2000	0	742	-100.0%	0	-	0	6,685	-100.0%
E-MINI NASDAQ 100	43,930	74,804	-41.3%	33,320	31.8%	138,873	296,283	-53.1%
NASDAQ	34	1,589	-97.9%	54	-37.0%	521	7,802	-93.3%
NIKKEI 225 (\$) STOCK	300	2,350	-87.2%	500	-40.0%	2,700	7,350	-63.3%
EOM S&P 500	74,194	251,876	-70.5%	70,315	5.5%	713,497	1,252,363	-43.0%
EOM EMINI S&P	35,888	88,333	-59.4%	68,023	-47.2%	316,341	540,914	-41.5%
Real Estate Futures								
HOUSING INDEX	12	78	-84.6%	75	-84.0%	191	788	-75.8%
Real Estate Options								
HOUSING INDEX	0	0	-	0	-	0	0	-

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FX Futures								
AUSTRALIAN DOLLAR	1,693,179	1,069,601	58.3%	1,006,498	68.2%	5,938,441	6,019,389	-1.3%
BRITISH POUND	2,609,038	2,058,776	26.7%	1,736,389	50.3%	10,479,814	10,540,974	-0.6%
BRAZIL REAL	1,437	1,739	-17.4%	4,314	-66.7%	12,003	40,750	-70.5%
CANADIAN DOLLAR	1,691,680	1,151,907	46.9%	1,222,002	38.4%	6,229,537	6,178,250	0.8%
E-MINI EURO FX	65,542	67,426	-2.8%	47,955	36.7%	298,190	336,212	-11.3%
EURO FX	5,261,375	5,311,995	-1.0%	3,758,894	40.0%	24,218,337	26,152,724	-7.4%
E-MINI JAPANESE YEN	1,656	1,833	-9.7%	1,287	28.7%	13,434	11,729	14.5%
JAPANESE YEN	1,932,625	3,193,862	-39.5%	1,600,887	20.7%	10,245,956	17,285,742	-40.7%
MEXICAN PESO	337,964	714,610	-52.7%	175,832	92.2%	1,450,584	3,276,548	-55.7%
NEW ZEALND DOLLAR	158,436	121,827	30.0%	53,679	195.2%	394,021	465,587	-15.4%
NKR/USD CROSS RATE	1,968	1,798	9.5%	923	113.2%	5,650	4,288	31.8%
RUSSIAN RUBLE	15,986	9,085	76.0%	12,899	23.9%	69,457	77,084	-9.9%
S.AFRICAN RAND	15,159	12,860	17.9%	2,270	567.8%	33,234	40,733	-18.4%
SWISS FRANC	1,094,089	1,789,099	-38.8%	731,208	49.6%	4,582,980	7,987,282	-42.6%
AD/CD CROSS RATES	527	851	-38.1%	23	2191.3%	1,011	2,224	-54.5%
AD/JY CROSS RATES	196	19	931.6%	92	113.0%	1,058	28	3678.6%
AD/NE CROSS RATES	4	11	-63.6%	0	-	44	26	69.2%
BP/JY CROSS RATES	148	146	1.4%	32	362.5%	978	146	569.9%
BP/SF CROSS RATES	0	40	-100.0%	0	-	42	240	-82.5%
CD/JY CROSS RATES	0	0	-	0	-	40	0	-
EC/AD CROSS RATES	247	0	-	0	-	271	246	10.2%
EC/CD CROSS RATES	0	32	-100.0%	0	-	8	47	-83.0%
EC/NOK CROSS RATES	0	840	-100.0%	159	-100.0%	214	2,853	-92.5%
EC/SEK CROSS RATES	21	10	110.0%	1	2000.0%	85	35	142.9%
EFX/BP CROSS RATES	14,829	7,508	97.5%	8,687	70.7%	45,042	35,343	27.4%
EFX/JY CROSS RATES	21,891	33,396	-34.5%	14,147	54.7%	98,974	183,483	-46.1%
EFX/SF CROSS RATES	12,162	5,692	113.7%	6,872	77.0%	30,229	34,673	-12.8%
SF/JY CROSS RATES	144	15	860.0%	49	193.9%	194	1,942	-90.0%
SKR/USD CROSS RATES	819	95	762.1%	1,058	-22.6%	2,895	1,833	57.9%
CME\$INDEX	0	1	-100.0%	0	-	0	5	-100.0%
CZECK KORUNA (US)	2	1	100.0%	3	-33.3%	86	416	-79.3%
CZECK KORUNA (EC)	1	20	-95.0%	0	-	5	182	-97.3%
HUNGARIAN FORINT (US)	106	32	231.3%	47	125.5%	425	257	65.4%
HUNGARIAN FORINT (EC)	21	0	-	3	600.0%	48	110	-56.4%
POLISH ZLOTY (US)	1,543	5,728	-73.1%	839	83.9%	5,565	13,220	-57.9%
POLISH ZLOTY (EC)	737	2,603	-71.7%	452	63.1%	3,095	9,513	-67.5%
SHEKEL	540	328	64.6%	729	-25.9%	3,760	830	353.0%
RMB USD	66	2,006	-96.7%	237	-72.2%	3,873	7,923	-51.1%
RMB EURO	0	0	-	0	-	0	0	-
KOREAN WON	19	0	-	25	-24.0%	81	0	-
TURKISH LIRA	848	0	-	265	220.0%	1,651	0	-
TURKISH LIRA (EU)	4,503	0	-	253	1679.8%	6,777	0	-
E-MICRO EUR/USD	55,897	0	-	56,554	-1.2%	172,312	0	-
E-MICRO GBP/USD	18,182	0	-	21,832	-16.7%	76,241	0	-
E-MICRO USD/CAD	6,161	0	-	7,392	-16.7%	19,771	0	-
E-MICRO USD/CHF	2,576	0	-	1,843	39.8%	8,841	0	-
E-MICRO USD/JPY	11,804	0	-	7,567	56.0%	56,796	0	-
E-MICRO AUD/USD	11,744	0	-	9,162	28.2%	35,024	0	-

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FX Options								
AUSTRALIAN DOLLAR	24,004	15,222	57.7%	34,152	-29.7%	151,790	51,511	194.7%
BRITISH POUND	55,292	31,619	74.9%	52,089	6.1%	268,738	299,246	-10.2%
BRAZIL REAL	300	0	-	0	-	1,455	0	-
CANADIAN DOLLAR	52,116	27,722	88.0%	47,820	9.0%	220,130	192,285	14.5%
EURO FX	188,629	224,061	-15.8%	170,843	10.4%	942,940	1,366,129	-31.0%
JAPANESE YEN	38,796	85,899	-54.8%	49,217	-21.2%	369,490	490,938	-24.7%
MEXICAN PESO	0	0	-	0	-	6	41	-85.4%
SWISS FRANC	9,328	9,519	-2.0%	8,988	3.8%	75,968	80,771	-5.9%
EFX/SF CROSS RATES	0	0	-	0	-	400	0	-
JAPANESE YEN (EU)	2,950	15,551	-81.0%	1,660	77.7%	24,942	79,231	-68.5%
EURO FX (EU)	8,399	48,985	-82.9%	7,112	18.1%	43,608	220,191	-80.2%
SWISS FRANC (EU)	3,087	2,267	36.2%	2,244	37.6%	12,870	16,653	-22.7%
CANADIAN DOLLAR (EU)	2,427	4,757	-49.0%	3,991	-39.2%	14,389	36,235	-60.3%
BRITISH POUND (EU)	8,062	6,170	30.7%	5,919	36.2%	41,295	44,473	-7.1%
AUSTRALIAN DLR (EU)	108	0	-	20	440.0%	2,098	0	-
Weather Futures								
HDD WEATHER	0	0	-	0	-	46,851	66,869	-29.9%
CDD WEATHER	13,545	24,749	-45.3%	9,570	41.5%	24,740	64,477	-61.6%
HDD SEASONAL STRIP	0	0	-	0	-	600	1,050	-42.9%
CDD SEASONAL STRIP	1,500	305	391.8%	300	400.0%	2,000	2,010	-0.5%
HDD WEATHER EUROPEAN	0	0	-	0	-	10,430	850	1127.1%
CAT WEATHER EUROPEAN	225	50	350.0%	50	350.0%	325	250	30.0%
HDD EURO SEASONAL STRIP	0	100	-100.0%	0	-	0	200	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	150	0	-
WKLY AVG TEMP	1,250	0	-	100	1150.0%	1,850	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
Weather Options								
HDD WEATHER	0	0	-	0	-	22,000	32,375	-32.0%
CDD WEATHER	8,150	9,450	-13.8%	4,800	69.8%	13,700	16,350	-16.2%
HDD SEASONAL STRIP	2,500	3,000	-16.7%	0	-	6,000	41,400	-85.5%
CDD SEASONAL STRIP	11,150	19,575	-43.0%	11,750	-5.1%	91,900	222,775	-58.7%
HDD WEATHER EUROPEAN	0	0	-	0	-	3,500	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-	7,500	14,000	-46.4%
SEASONAL ACCUM HURRICANE	0	0	-	0	-	0	2,000	-100.0%
SEASNL MAXIMUM HURRICANI	0	0	-	0	-	0	26,000	-100.0%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	8,600	-100.0%
SBIN M HURR	0	2,200	-100.0%	0	-	3,000	3,600	-16.7%
SBIN M HURR EVENT2	0	0	-	0	-	1,000	0	-
TOTAL FUTURES GROUP								
Commodity Futures	1,552,880	1,862,711	-16.6%	1,506,152	3.1%	8,767,557	10,907,611	-19.6%
Interest Rate Futures	51,070,160	60,187,764	-15.1%	34,717,816	47.1%	211,748,918	356,731,482	-40.6%
Equity Index Futures	59,470,815	71,010,859	-16.3%	54,683,035	8.8%	367,476,729	389,993,900	-5.8%
Real Estate Futures	12	78	-84.6%	75	-84.0%	191	788	-75.8%
FX Futures	15,045,872	15,565,792	-3.3%	10,493,360	43.4%	64,547,074	78,712,867	-18.0%
Weather Futures	16,520	25,204	-34.5%	10,020	64.9%	86,946	135,706	-35.9%
TOTAL FUTURES	127,156,259	148,652,408	-14.5%	101,410,458	25.4%	652,627,415	836,482,354	-22.0%

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TOTAL OPTIONS GROUP								
Equity Index Options	2,373,545	3,714,272	-36.1%	2,580,642	-8.0%	16,256,531	20,900,419	-22.2%
Interest Rate Options	18,745,274	18,859,904	-0.6%	15,246,396	22.9%	81,912,983	139,820,596	-41.4%
Commodity Options	206,281	177,416	16.3%	181,620	13.6%	1,071,231	1,014,291	5.6%
Weather Options	21,800	34,225	-36.3%	16,550	31.7%	148,600	367,100	-59.5%
FX Options	393,498	471,772	-16.6%	384,055	2.5%	2,170,119	2,877,704	-24.6%
Real Estate Options	0	0	-	0	-	0	0	-
TOTAL OPTIONS	21,740,398	23,257,589	-6.5%	18,409,263	18.1%	101,559,464	164,980,110	-38.4%
TOTAL COMBINED								
Commodity	1,759,161	2,040,127	-13.8%	1,687,772	4.2%	9,838,788	11,921,902	-17.5%
Interest Rate	69,815,434	79,047,668	-11.7%	49,964,212	39.7%	293,661,901	496,552,078	-40.9%
Equity Index	61,844,360	74,725,131	-17.2%	57,263,677	8.0%	383,733,260	410,894,319	-6.6%
Real Estate	12	78	-84.6%	75	-84.0%	191	788	-75.8%
FX	15,439,370	16,037,564	-3.7%	10,877,415	41.9%	66,717,193	81,590,571	-18.2%
Weather	38,320	59,429	-35.5%	26,570	44.2%	235,546	502,806	-53.2%
GRAND TOTAL	148,896,657	171,909,997	-13.4%	119,819,721	24.3%	754,186,879	1,001,462,464	-24.7%