

CME Exchange Volume Report - Monthly

	VOLUME AUG 2023	VOLUME AUG 2022	% CHG	VOLUME JUL 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	0	0	0.0%	0	0.0%	1,006	71,779	-98.6%
BSBY 3-MONTH FUTURES	104	34,249	-99.7%	1,512	-93.1%	31,363	491,981	-93.6%
ESTR Basis Spread Futures	1,804	0	-	921	95.9%	10,792	0	-
ESTR Futures	160,873	0	-	122,699	31.1%	596,077	0	-
EURODOLLARS	0	27,238,830	-100.0%	0	0.0%	28,319,809	323,626,174	-91.2%
FTIIE	80	150	-46.7%	144	-44.4%	1,742	857	103.3%
SOFR	71,738,040	44,666,940	60.6%	55,807,014	28.5%	561,454,795	255,645,447	119.6%
SONIA	15	0	0.0%	0	0.0%	1,351	1,293	4.5%
Interest Rate Options								
EURODOLLARS	0	7,309,971	-100.0%	0	0.0%	9,567,416	103,366,413	-90.7%
EURO MIDCURVE	0	2,605,796	-100.0%	0	0.0%	597,753	61,134,425	-99.0%
SOFR	18,739,941	9,165,942	104.5%	18,597,880	0.8%	247,512,500	27,961,771	785.2%
SOFR MIDCURVE	7,108,036	2,754,864	158.0%	4,891,804	45.3%	52,540,243	7,909,237	564.3%
SOFR MISCURVE	0	0	-	0	0.0%	700	0	-

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Equity Index Futures								
BITCOIN	238,738	223,210	7.0%	209,142	14.2%	1,799,374	1,685,545	6.8%
E-mini FTSE China 50	0	64	-100.0%	0	0.0%	44	6,905	-99.4%
E-MINI MIDCAP	241,247	251,129	-3.9%	198,351	21.6%	2,173,213	2,642,211	-17.8%
E-MINI NASDAQ 100	15,206,576	14,022,454	8.4%	12,165,137	25.0%	110,704,592	115,975,753	-4.5%
E-MINI RUSSELL 1000	2,669	1,075	148.3%	1,803	48.0%	64,386	105,263	-38.8%
E-MINI RUSSELL 1000 GROWTH	1,367	3,271	-58.2%	2,533	-46.0%	39,712	64,464	-38.4%
E-MINI RUSSELL 1000 VALUE	2,809	6,472	-56.6%	5,454	-48.5%	122,392	189,496	-35.4%
E-MINI RUSSELL 2000	4,164,458	4,198,438	-0.8%	3,497,961	19.1%	36,279,779	39,703,387	-8.6%
E-MINI S&P500	36,378,651	38,653,177	-5.9%	27,788,957	30.9%	299,172,363	317,396,022	-5.7%
E-MINI S&P500 ESG	16,998	14,920	13.9%	9,892	71.8%	174,119	233,686	-25.5%
ETHER	0	7	-100.0%	0	0.0%	0	7	-100.0%
ETHER FUTURES	83,566	142,277	-41.3%	76,293	9.5%	817,163	1,029,987	-20.7%
FT-SE 100	184	60	206.7%	105	75.2%	644	1,304	-50.6%
FTSE Emerging	0	0	0.0%	0	-	0	0	0.0%
IBOVESPA INDEX	31	30	3.3%	16	93.7%	289	475	-39.2%
MICRO BITCOIN	160,723	202,989	-20.8%	181,455	-11.4%	1,657,918	2,767,206	-40.1%
MICRO E-MINI NASDAQ 100	27,371,602	28,667,304	-4.5%	19,724,668	38.8%	177,774,195	251,083,283	-29.2%
MICRO E-MINI RUSSELL 2000	1,530,334	1,926,648	-20.6%	1,283,107	19.3%	13,155,498	23,477,697	-44.0%
MICRO E-MINI S&P500	22,107,031	26,196,251	-15.6%	13,838,451	59.8%	173,602,284	222,300,686	-21.9%
MICRO ETHER	114,244	405,639	-71.8%	132,155	-13.6%	1,471,713	3,422,934	-57.0%
NASDAQ-100 VOLATILITY	0	88	-100.0%	0	0.0%	3,203	18,429	-82.6%
NASDAQ BIOTECH SECTOR	9	100	-91.0%	335	-97.3%	1,444	1,369	5.5%
Nearby BTIC+	0	300	-100.0%	0	0.0%	0	6,788	-100.0%
NIKKEI 225 (\$) STOCK	147,106	82,865	77.5%	170,154	-13.5%	1,076,896	934,974	15.2%
NIKKEI 225 (YEN) STOCK	554,988	578,657	-4.1%	608,706	-8.8%	4,973,241	6,289,772	-20.9%
PHLX SEMICONDUCTOR SECTO	203	26	680.8%	154	31.8%	3,312	26	12,638.5%
S&P 500	84,466	30,913	173.2%	55,624	51.9%	804,406	557,358	44.3%
S&P 500 ANNUAL DIVIDEND IND	97,219	42,637	128.0%	63,164	53.9%	592,573	664,323	-10.8%
S&P 500 QUARLY DIVIDEND IND	8,776	2,426	261.7%	9,417	-6.8%	119,417	33,683	254.5%
S&P 600 SMALLCAP EMINI	78	0	-	592	-86.8%	670	0	-
S&P BIOTECHNOLOGY SECTOR	615	5,807	-89.4%	107	474.8%	8,390	5,807	44.5%
S&P COMMUNICATION SERVICE	1,407	2,574	-45.3%	3,307	-57.5%	43,660	30,330	43.9%
S&P CONSUMER DISCRETIONAF	5,847	7,234	-19.2%	6,816	-14.2%	82,792	109,176	-24.2%
S&P CONSUMER STAPLES SECT	24,871	22,325	11.4%	23,247	7.0%	250,920	210,645	19.1%
S&P ENERGY SECTOR	28,120	44,736	-37.1%	23,950	17.4%	355,072	530,211	-33.0%
S&P FINANCIAL SECTOR	19,308	11,876	62.6%	14,358	34.5%	364,706	284,745	28.1%
S&P HEALTH CARE SECTOR	13,410	11,420	17.4%	9,558	40.3%	182,368	213,494	-14.6%
S&P INDUSTRIAL SECTOR	7,018	11,834	-40.7%	12,042	-41.7%	169,471	223,306	-24.1%
S&P MATERIALS SECTOR	5,805	9,535	-39.1%	18,899	-69.3%	130,792	120,857	8.2%
S&P OIL & GAS EXPLORATION A	426	3,134	-86.4%	221	92.8%	1,844	3,134	-41.2%
S&P REAL ESTATE SECTOR	4,855	1,840	163.9%	7,137	-32.0%	80,840	50,163	61.2%
S&P REGIONAL BANKS SECTOR	1,436	287	400.3%	777	84.8%	10,756	287	3,647.7%
S&P RETAIL SECTOR	498	1,787	-72.1%	855	-41.8%	4,926	1,787	175.7%
S&P TECHNOLOGY SECTOR	12,070	12,021	0.4%	5,975	102.0%	136,929	179,526	-23.7%
S&P UTILITIES SECTOR	30,452	23,016	32.3%	37,082	-17.9%	352,572	280,012	25.9%
S&P VALUE INDEX FUTURES	0	0	0.0%	0	-	0	0	0.0%
TOPIX (USD)	104	0	-	40	160.0%	716	0	-
TOPIX (YEN)	184	2,558	-92.8%	409	-55.0%	2,003	18,196	-89.0%
WATER INDEX FUTURES	3	25	-88.0%	8	-62.5%	128	592	-78.4%

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Equity Index Options								
BITCOIN OPTIONS	6,048	3,144	92.4%	4,771	26.8%	53,931	21,205	154.3%
E-MINI NASDAQ 100	1,839,283	894,473	105.6%	1,609,423	14.3%	10,773,069	7,872,479	36.8%
E-MINI RUSSELL 2000	112,761	110,508	2.0%	108,884	3.6%	1,150,762	1,122,904	2.5%
E-MINI S&P500	32,472,105	22,438,129	44.7%	22,220,150	46.1%	204,268,083	180,620,539	13.1%
EOM S&P 500	0	0	0.0%	0	-	0	0	0.0%
ETHER OPTIONS	4,156	0	-	2,120	96.0%	14,954	0	-
EVENT CONTRACT S&P 500	6,393	0	-	7,328	-12.8%	42,524	0	-
MICRO BITCOIN	16,745	13,832	21.1%	15,727	6.5%	95,529	55,161	73.2%
MICRO E-MINI NASDAQ 100	73,534	43,257	70.0%	51,014	44.1%	451,711	452,881	-0.3%
Micro E-mini S&P 500	228,864	193,756	18.1%	162,990	40.4%	1,842,730	1,861,669	-1.0%
MICRO ETHER	25,691	115,795	-77.8%	7,371	248.5%	144,595	218,414	-33.8%
S&P 500	0	0	0.0%	0	-	0	0	0.0%
FX Futures								
AD/CD CROSS RATES	0	17	-100.0%	0	0.0%	167	459	-63.6%
AD/JY CROSS RATES	982	2,795	-64.9%	862	13.9%	12,793	38,236	-66.5%
AD/NE CROSS RATES	2,368	2,429	-2.5%	5,143	-54.0%	27,036	31,411	-13.9%
AUSTRALIAN DOLLAR	1,922,354	2,014,620	-4.6%	1,805,466	6.5%	15,674,681	16,355,123	-4.2%
BP/JY CROSS RATES	1,911	2,791	-31.5%	1,814	5.3%	26,350	34,880	-24.5%
BP/SF CROSS RATES	693	1,899	-63.5%	2,214	-68.7%	27,658	17,430	58.7%
BRAZIL REAL	360,917	278,576	29.6%	270,386	33.5%	2,264,098	2,605,090	-13.1%
BRITISH POUND	2,100,174	2,427,068	-13.5%	2,037,280	3.1%	17,323,050	18,876,081	-8.2%
CANADIAN DOLLAR	1,603,572	1,777,893	-9.8%	1,288,529	24.4%	13,394,874	14,345,473	-6.6%
CD/JY CROSS RATES	59	3	1,866.7%	92	-35.9%	397	607	-34.6%
CHILEAN PESO	0	0	0.0%	0	0.0%	45	24	87.5%
CHINESE RENMINBI (CNH)	34,233	24,825	37.9%	30,667	11.6%	220,510	203,875	8.2%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	5	41	-87.8%
CZECK KORUNA (US)	5	62	-91.9%	5	0.0%	239	80	198.8%
EC/AD CROSS RATES	3,113	4,058	-23.3%	1,453	114.2%	36,637	40,666	-9.9%
EC/CD CROSS RATES	2,509	4,298	-41.6%	3,247	-22.7%	44,392	64,263	-30.9%
EC/NOK CROSS RATES	354	1,595	-77.8%	2,998	-88.2%	20,792	11,982	73.5%
EC/SEK CROSS RATES	897	6,531	-86.3%	1,215	-26.2%	35,178	27,674	27.1%
EFX/BP CROSS RATES	41,978	62,545	-32.9%	47,009	-10.7%	480,667	708,426	-32.2%
EFX/JY CROSS RATES	30,223	28,404	6.4%	43,978	-31.3%	379,441	452,651	-16.2%
EFX/SF CROSS RATES	11,462	22,377	-48.8%	14,311	-19.9%	178,976	331,343	-46.0%
E-MICRO USD/CAD	42	50	-16.0%	28	50.0%	974	1,735	-43.9%
E-MICRO USD/CHF	54	33	63.6%	70	-22.9%	1,202	644	86.6%
E-MICRO USD/JPY	7,570	2,411	214.0%	7,062	7.2%	28,956	148,344	-80.5%
E-MINI EURO FX	102,553	169,440	-39.5%	97,581	5.1%	981,394	1,145,385	-14.3%
E-MINI JAPANESE YEN	13,314	17,648	-24.6%	15,212	-12.5%	99,505	83,175	19.6%
EURO FX	4,167,172	5,018,335	-17.0%	3,964,034	5.1%	37,333,664	37,946,150	-1.6%
HUNGARIAN FORINT (EC)	1	0	0.0%	1	0.0%	22	32	-31.3%
HUNGARIAN FORINT (US)	3	2	50.0%	6	-50.0%	85	38	123.7%
INDIAN RUPEE	24,084	31,324	-23.1%	21,025	14.5%	222,891	186,089	19.8%
JAPANESE YEN	3,121,357	3,672,050	-15.0%	4,121,145	-24.3%	28,493,987	24,295,982	17.3%
KOREAN WON	968	262	269.5%	564	71.6%	7,618	4,356	74.9%
MEXICAN PESO	1,201,351	1,054,825	13.9%	922,557	30.2%	9,797,885	8,989,669	9.0%
MICRO AUD/USD	299,003	241,468	23.8%	276,487	8.1%	2,188,219	2,077,650	5.3%
MICRO CAD/USD	42,381	49,861	-15.0%	45,095	-6.0%	423,079	458,300	-7.7%

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FX Futures								
MICRO CHF/USD	16,520	17,658	-6.4%	16,101	2.6%	124,435	131,962	-5.7%
MICRO EUR/USD	602,602	833,954	-27.7%	578,208	4.2%	5,031,318	5,975,266	-15.8%
MICRO GBP/USD	75,194	110,406	-31.9%	63,479	18.5%	554,933	785,537	-29.4%
MICRO INR/USD	308	433	-28.9%	296	4.1%	3,578	5,830	-38.6%
MICRO JPY/USD	0	0	0.0%	0	0.0%	0	101,719	-100.0%
MICRO USD/CNH	0	0	0.0%	0	0.0%	0	2	-100.0%
NEW ZEALND DOLLAR	655,207	676,514	-3.1%	630,915	3.9%	5,092,052	4,879,999	4.3%
NKR/USD CROSS RATE	2,966	3,149	-5.8%	4,253	-30.3%	37,887	25,646	47.7%
POLISH ZLOTY (EC)	23	18	27.8%	31	-25.8%	556	1,018	-45.4%
POLISH ZLOTY (US)	969	524	84.9%	577	67.9%	9,651	10,840	-11.0%
RMB USD	0	4	-100.0%	0	0.0%	5	19	-73.7%
RUSSIAN RUBLE	0	78	-100.0%	0	0.0%	0	587,287	-100.0%
S.AFRICAN RAND	95,837	71,834	33.4%	99,099	-3.3%	707,212	764,949	-7.5%
SF/JY CROSS RATES	188	340	-44.7%	399	-52.9%	7,107	6,893	3.1%
SHEKEL	212	10	2,020.0%	113	87.6%	764	108	607.4%
SKR/USD CROSS RATES	3,679	4,647	-20.8%	4,328	-15.0%	44,206	58,729	-24.7%
SWISS FRANC	372,152	545,018	-31.7%	424,194	-12.3%	3,517,702	4,238,774	-17.0%
TURKISH LIRA	62	0	0.0%	0	0.0%	353	305	15.7%
USDZAR	0	0	0.0%	0	0.0%	105	31	238.7%
FX Options								
AUD/USD MONDAY OPTION WEE	296	1	29,500.0%	14	2,014.3%	1,588	1,699	-6.5%
AUD/USD MONDAY OPTION WEE	722	99	629.3%	225	220.9%	3,483	3,190	9.2%
AUD/USD MONDAY OPTION WEE	127	208	-38.9%	306	-58.5%	1,845	2,202	-16.2%
AUD/USD MONDAY OPTION WEE	725	86	743.0%	314	130.9%	2,539	2,875	-11.7%
AUD/USD MONDAY OPTION WEE	0	439	-100.0%	175	-100.0%	490	1,218	-59.8%
AUD/USD MONTHLY OPTIONS	62,600	61,003	2.6%	77,895	-19.6%	510,902	702,214	-27.2%
AUD/USD THURSDAY WKLY OPT	13	0	-	851	-98.5%	1,024	0	-
AUD/USD THURSDAY WKLY OPT	104	0	-	355	-70.7%	742	0	-
AUD/USD THURSDAY WKLY OPT	35	0	-	19	84.2%	1,206	0	-
AUD/USD THURSDAY WKLY OPT	1,048	0	-	51	1,954.9%	1,496	0	-
AUD/USD THURSDAY WKLY OPT	10	0	-	0	0.0%	498	0	-
AUD/USD TUESDAY WKLY OPT	1,303	0	-	23	5,565.2%	1,538	0	-
AUD/USD TUESDAY WKLY OPT	30	0	-	635	-95.3%	1,762	0	-
AUD/USD TUESDAY WKLY OPT	127	0	-	468	-72.9%	1,165	0	-
AUD/USD TUESDAY WKLY OPT	401	0	-	227	76.7%	932	0	-
AUD/USD TUESDAY WKLY OPT	77	0	-	0	0.0%	282	0	-
AUD/USD WKLY FRIDAY OPTION	3,158	1,680	88.0%	1	315,700.0%	4,552	5,303	-14.2%
AUD/USD WKLY FRIDAY OPTION	1,601	689	132.4%	1,643	-2.6%	12,295	12,811	-4.0%
AUD/USD WKLY FRIDAY OPTION	1,469	1,622	-9.4%	1,655	-11.2%	14,746	19,120	-22.9%
AUD/USD WKLY FRIDAY OPTION	1,907	2,181	-12.6%	1,981	-3.7%	15,142	14,701	3.0%
AUD/USD WKLY FRIDAY OPTION	579	307	88.6%	0	0.0%	3,265	4,828	-32.4%
AUD/USD WKLY WED OPTIONS -	295	131	125.2%	338	-12.7%	3,687	5,847	-36.9%
AUD/USD WKLY WED OPTIONS -	540	483	11.8%	398	35.7%	2,185	3,995	-45.3%
AUD/USD WKLY WED OPTIONS -	295	184	60.3%	815	-63.8%	2,582	5,116	-49.5%
AUD/USD WKLY WED OPTIONS -	172	347	-50.4%	482	-64.3%	2,417	4,494	-46.2%
AUD/USD WKLY WED OPTIONS -	757	319	137.3%	0	0.0%	1,279	578	121.3%
BRL/USD MONTHLY OPTIONS	140	365	-61.6%	0	0.0%	345	2,737	-87.4%
CAD/USD MONDAY OPTIONS WE	250	0	0.0%	141	77.3%	6,352	1,288	393.2%
CAD/USD MONDAY OPTIONS WE	471	1,078	-56.3%	234	101.3%	9,056	9,568	-5.4%

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FX Options								
CAD/USD MONDAY OPTIONS WE	711	1,683	-57.8%	442	60.9%	6,083	7,700	-21.0%
CAD/USD MONDAY OPTIONS WE	953	899	6.0%	55	1,632.7%	5,654	6,202	-8.8%
CAD/USD MONDAY OPTIONS WE	0	279	-100.0%	91	-100.0%	338	1,535	-78.0%
CAD/USD MONTHLY OPTIONS	29,755	85,780	-65.3%	27,025	10.1%	435,318	752,331	-42.1%
CAD/USD THURSDAY WKLY OPT	12	0	-	307	-96.1%	2,276	0	-
CAD/USD THURSDAY WKLY OPT	46	0	-	112	-58.9%	2,303	0	-
CAD/USD THURSDAY WKLY OPT	201	0	-	164	22.6%	2,605	0	-
CAD/USD THURSDAY WKLY OPT	385	0	-	7	5,400.0%	3,914	0	-
CAD/USD THURSDAY WKLY OPT	351	0	-	0	0.0%	2,323	0	-
CAD/USD TUESDAY WKLY OPT	218	0	-	183	19.1%	3,029	0	-
CAD/USD TUESDAY WKLY OPT	22	0	-	492	-95.5%	4,982	0	-
CAD/USD TUESDAY WKLY OPT	7	0	-	40	-82.5%	2,764	0	-
CAD/USD TUESDAY WKLY OPT	2	0	-	460	-99.6%	1,306	0	-
CAD/USD TUESDAY WKLY OPT	109	0	-	0	0.0%	917	0	-
CAD/USD WKLY FRIDAY OPTION	5,585	4,243	31.6%	65	8,492.3%	11,449	12,521	-8.6%
CAD/USD WKLY FRIDAY OPTION	624	3,508	-82.2%	2,920	-78.6%	17,210	28,931	-40.5%
CAD/USD WKLY FRIDAY OPTION	2,426	5,412	-55.2%	1,151	110.8%	19,579	47,544	-58.8%
CAD/USD WKLY FRIDAY OPTION	2,320	2,489	-6.8%	2,508	-7.5%	24,909	38,065	-34.6%
CAD/USD WKLY FRIDAY OPTION	532	2	26,500.0%	0	0.0%	8,336	10,147	-17.8%
CAD/USD WKLY WED OPTIONS -	1,318	1,795	-26.6%	334	294.6%	10,722	8,025	33.6%
CAD/USD WKLY WED OPTIONS -	690	2,230	-69.1%	620	11.3%	8,847	10,817	-18.2%
CAD/USD WKLY WED OPTIONS -	426	1,608	-73.5%	140	204.3%	6,438	11,755	-45.2%
CAD/USD WKLY WED OPTIONS -	73	407	-82.1%	1,244	-94.1%	8,867	13,569	-34.7%
CAD/USD WKLY WED OPTIONS -	1,435	362	296.4%	0	0.0%	3,566	4,474	-20.3%
CHF/USD MONTHLY OPTIONS	3,468	2,796	24.0%	5,011	-30.8%	64,728	40,345	60.4%
CHF/USD WKLY FRIDAY OPTION	1,912	414	361.8%	0	0.0%	2,047	989	107.0%
CHF/USD WKLY FRIDAY OPTION	38	28	35.7%	1,201	-96.8%	5,481	863	535.1%
CHF/USD WKLY FRIDAY OPTION	1,894	104	1,721.2%	1,066	77.7%	6,683	963	594.0%
CHF/USD WKLY FRIDAY OPTION	2,989	29	10,206.9%	5,323	-43.8%	15,296	1,026	1,390.8%
CHF/USD WKLY FRIDAY OPTION	4	1	300.0%	0	0.0%	3,061	83	3,588.0%
EUR/GBP MONTHLY OPTIONS	0	0	0.0%	0	0.0%	0	3,704	-100.0%
EUR/GBP WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
EUR/USD MONDAY OPTION WEE	159	615	-74.1%	158	0.6%	13,534	12,053	12.3%
EUR/USD MONDAY OPTION WEE	1,707	1,649	3.5%	775	120.3%	13,725	21,213	-35.3%
EUR/USD MONDAY OPTION WEE	1,535	124	1,137.9%	2,149	-28.6%	10,930	7,536	45.0%
EUR/USD MONDAY OPTION WEE	1,828	468	290.6%	170	975.3%	14,522	23,894	-39.2%
EUR/USD MONDAY OPTION WEE	0	1,400	-100.0%	1,106	-100.0%	2,061	4,256	-51.6%
EUR/USD MONTHLY OPTIONS	245,357	207,930	18.0%	260,032	-5.6%	2,167,224	1,990,892	8.9%
EUR/USD THURSDAY WKLY OPT	165	0	-	861	-80.8%	6,380	0	-
EUR/USD THURSDAY WKLY OPT	972	0	-	285	241.1%	5,456	0	-
EUR/USD THURSDAY WKLY OPT	26	0	-	40	-35.0%	4,554	0	-
EUR/USD THURSDAY WKLY OPT	48	0	-	481	-90.0%	6,847	0	-
EUR/USD THURSDAY WKLY OPT	281	0	-	0	0.0%	380	0	-
EUR/USD TUESDAY WKLY OPT	854	0	-	1,015	-15.9%	2,563	0	-
EUR/USD TUESDAY WKLY OPT	204	0	-	458	-55.5%	5,556	0	-
EUR/USD TUESDAY WKLY OPT	22	0	-	677	-96.8%	5,607	0	-
EUR/USD TUESDAY WKLY OPT	79	0	-	421	-81.2%	3,837	0	-
EUR/USD TUESDAY WKLY OPT	169	0	-	0	0.0%	1,588	0	-
EUR/USD WKLY FRIDAY OPTION	14,852	11,171	33.0%	51	29,021.6%	28,435	50,532	-43.7%
EUR/USD WKLY FRIDAY OPTION	22,455	9,060	147.8%	22,596	-0.6%	145,115	118,635	22.3%
EUR/USD WKLY FRIDAY OPTION	24,109	17,911	34.6%	44,030	-45.2%	187,104	133,007	40.7%

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CME Exchange Volume Report - Monthly

	VOLUME AUG 2023	VOLUME AUG 2022	% CHG	VOIUME JUL 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
FX Options								
EUR/USD WKLY FRIDAY OPTION	34,930	16,583	110.6%	12,809	172.7%	223,294	158,766	40.6%
EUR/USD WKLY FRIDAY OPTION	759	27	2,711.1%	0	0.0%	19,986	43,623	-54.2%
EUR/USD WKLY WED OPTIONS -	5,692	4,141	37.5%	4,976	14.4%	37,290	46,939	-20.6%
EUR/USD WKLY WED OPTIONS -	6,771	5,383	25.8%	3,633	86.4%	46,138	41,645	10.8%
EUR/USD WKLY WED OPTIONS -	3,096	4,736	-34.6%	2,651	16.8%	35,359	42,981	-17.7%
EUR/USD WKLY WED OPTIONS -	3,962	7,079	-44.0%	2,805	41.2%	34,398	51,337	-33.0%
EUR/USD WKLY WED OPTIONS -	4,435	8,149	-45.6%	0	0.0%	14,869	21,447	-30.7%
EVENT CONTRACT EUR/USD	7,754	0	-	6,356	22.0%	44,814	0	-
GBP/USD MONDAY OPTION WEE	158	1	15,700.0%	21	652.4%	4,515	4,137	9.1%
GBP/USD MONDAY OPTION WEE	864	1,538	-43.8%	717	20.5%	8,767	8,861	-1.1%
GBP/USD MONDAY OPTION WEE	423	89	375.3%	80	428.8%	2,874	2,171	32.4%
GBP/USD MONDAY OPTION WEE	514	139	269.8%	173	197.1%	3,752	4,020	-6.7%
GBP/USD MONDAY OPTION WEE	0	1,119	-100.0%	191	-100.0%	591	1,480	-60.1%
GBP/USD MONTHLY OPTIONS	76,491	82,291	-7.0%	58,164	31.5%	532,078	616,928	-13.8%
GBP/USD THURSDAY WKLY OPT	191	0	-	159	20.1%	1,658	0	-
GBP/USD THURSDAY WKLY OPT	56	0	-	860	-93.5%	1,632	0	-
GBP/USD THURSDAY WKLY OPT	123	0	-	289	-57.4%	2,195	0	-
GBP/USD THURSDAY WKLY OPT	99	0	-	108	-8.3%	965	0	-
GBP/USD THURSDAY WKLY OPT	72	0	-	0	0.0%	363	0	-
GBP/USD TUESDAY WKLY OPT	53	0	-	30	76.7%	1,027	0	-
GBP/USD TUESDAY WKLY OPT	226	0	-	293	-22.9%	2,759	0	-
GBP/USD TUESDAY WKLY OPT	112	0	-	86	30.2%	1,789	0	-
GBP/USD TUESDAY WKLY OPT	136	0	-	132	3.0%	1,552	0	-
GBP/USD TUESDAY WKLY OPT	107	0	-	0	0.0%	448	0	-
GBP/USD WKLY FRIDAY OPTION	3,801	3,495	8.8%	0	0.0%	6,483	8,927	-27.4%
GBP/USD WKLY FRIDAY OPTION	927	3,353	-72.4%	3,623	-74.4%	23,229	20,204	15.0%
GBP/USD WKLY FRIDAY OPTION	3,758	2,710	38.7%	3,755	0.1%	32,402	27,250	18.9%
GBP/USD WKLY FRIDAY OPTION	3,997	2,523	58.4%	2,699	48.1%	19,612	21,694	-9.6%
GBP/USD WKLY FRIDAY OPTION	715	726	-1.5%	0	0.0%	5,027	8,200	-38.7%
GBP/USD WKLY WED OPTIONS -	129	419	-69.2%	1,324	-90.3%	5,432	9,625	-43.6%
GBP/USD WKLY WED OPTIONS -	822	401	105.0%	857	-4.1%	8,681	3,911	122.0%
GBP/USD WKLY WED OPTIONS -	687	98	601.0%	2,099	-67.3%	9,482	7,791	21.7%
GBP/USD WKLY WED OPTIONS -	391	959	-59.2%	351	11.4%	5,454	9,650	-43.5%
GBP/USD WKLY WED OPTIONS -	784	189	314.8%	0	0.0%	1,449	670	116.3%
JPY/USD MONDAY OPTION WEE	273	4	6,725.0%	348	-21.6%	5,074	2,901	74.9%
JPY/USD MONDAY OPTION WEE	204	1,296	-84.3%	505	-59.6%	11,866	7,776	52.6%
JPY/USD MONDAY OPTION WEE	1,761	776	126.9%	104	1,593.3%	3,845	2,776	38.5%
JPY/USD MONDAY OPTION WEE	348	853	-59.2%	155	124.5%	6,177	7,994	-22.7%
JPY/USD MONDAY OPTION WEE	0	196	-100.0%	2,830	-100.0%	3,877	247	1,469.6%
JPY/USD MONTHLY OPTIONS	96,779	96,130	0.7%	142,427	-32.1%	807,763	1,221,904	-33.9%
JPY/USD THURSDAY WKLY OPT	19	0	-	1,502	-98.7%	1,663	0	-
JPY/USD THURSDAY WKLY OPT	25	0	-	606	-95.9%	741	0	-
JPY/USD THURSDAY WKLY OPT	18	0	-	12	50.0%	253	0	-
JPY/USD THURSDAY WKLY OPT	70	0	-	10	600.0%	219	0	-
JPY/USD THURSDAY WKLY OPT	24	0	-	0	0.0%	277	0	-
JPY/USD TUESDAY WKLY OPT W	61	0	-	19	221.1%	171	0	-
JPY/USD TUESDAY WKLY OPT W	5	0	-	38	-86.8%	3,372	0	-
JPY/USD TUESDAY WKLY OPT W	86	0	-	159	-45.9%	2,213	0	-
JPY/USD TUESDAY WKLY OPT W	82	0	-	529	-84.5%	1,595	0	-
JPY/USD TUESDAY WKLY OPT W	103	0	-	0	0.0%	140	0	-
JPY/USD WKLY FRIDAY OPTION	6,793	7,380	-8.0%	2	339,550.0%	10,027	32,346	-69.0%

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CME Exchange Volume Report - Monthly

	VOLUME AUG 2023	VOLUME AUG 2022	% CHG	VOIUME JUL 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
FX Options								
JPY/USD WKLY FRIDAY OPTION	4,234	8,414	-49.7%	9,491	-55.4%	52,078	67,287	-22.6%
JPY/USD WKLY FRIDAY OPTION	8,892	8,935	-0.5%	4,573	94.4%	62,477	92,652	-32.6%
JPY/USD WKLY FRIDAY OPTION	10,825	9,680	11.8%	15,032	-28.0%	61,179	87,572	-30.1%
JPY/USD WKLY FRIDAY OPTION	881	123	616.3%	0	0.0%	10,491	29,318	-64.2%
JPY/USD WKLY WED OPTIONS -	1,535	2,044	-24.9%	6,956	-77.9%	23,946	25,617	-6.5%
JPY/USD WKLY WED OPTIONS -	2,325	3,040	-23.5%	4,140	-43.8%	21,855	24,953	-12.4%
JPY/USD WKLY WED OPTIONS -	1,854	4,414	-58.0%	3,756	-50.6%	25,758	23,068	11.7%
JPY/USD WKLY WED OPTIONS -	1,753	2,528	-30.7%	2,218	-21.0%	18,570	31,657	-41.3%
JPY/USD WKLY WED OPTIONS -	3,401	4,450	-23.6%	0	0.0%	6,503	12,005	-45.8%
MXN/USD MONTHLY OPTIONS	450	6,767	-93.4%	1,561	-71.2%	3,755	14,192	-73.5%
MXN/USD WKLY FRIDAY OPTION	5	0	-	0	-	5	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	17	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	0	0.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
NZD/USD MONTHLY OPTIONS	513	163	214.7%	77	566.2%	75,262	7,319	928.3%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	2	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
RUB/USD MONTHLY OPTIONS	0	0	0.0%	0	-	0	0	0.0%
USD/CNH MONTHLY OPTIONS	0	0	-	0	0.0%	801	0	-
USD/CNH WEEKLY FRIDAY OPTI	0	0	-	0	0.0%	34	0	-
ZAR/USD MONTHLY OPTIONS	0	0	-	0	0.0%	730	0	-

CME Exchange Volume Report - Monthly

	VOLUME AUG 2023	VOLUME AUG 2022	% CHG	VOLUME JUL 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
Ag Products Futures								
BLOCK CHEESE	891	248	259.3%	730	22.1%	3,812	2,884	32.2%
BUTTER CS	4,323	3,972	8.8%	3,268	32.3%	29,868	35,672	-16.3%
CASH-SETTLED CHEESE	11,058	8,843	25.0%	14,138	-21.8%	109,095	81,287	34.2%
CAT ASIA WEATHER	0	0	0.0%	0	-	0	0	0.0%
CATTLE	1,209,977	1,035,091	16.9%	1,545,969	-21.7%	10,984,866	9,660,605	13.7%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
CDD SEASONAL STRIP	0	100	-100.0%	0	0.0%	4,050	7,400	-45.3%
CDD WEATHER	2,050	0	0.0%	2,500	-18.0%	15,950	23,650	-32.6%
CLASS IV MILK	1,132	2,473	-54.2%	1,419	-20.2%	9,601	22,372	-57.1%
DRY WHEY	916	745	23.0%	811	12.9%	8,836	8,358	5.7%
FEEDER CATTLE	406,055	318,597	27.5%	361,019	12.5%	2,838,134	2,179,677	30.2%
GOLDMAN SACHS	1,834	4,764	-61.5%	1,687	8.7%	16,631	31,914	-47.9%
GSCI EXCESS RETURN FUT	2,200	4,554	-51.7%	730	201.4%	157,039	302,265	-48.0%
HDD EURO SEASONAL STRIP	0	875	-100.0%	0	0.0%	0	2,125	-100.0%
HDD SEASONAL STRIP	0	1,000	-100.0%	0	0.0%	0	1,000	-100.0%
HDD WEATHER	0	1,000	-100.0%	0	0.0%	2,000	9,000	-77.8%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	7,500	3,875	93.5%
HOGS	989,744	877,324	12.8%	1,142,165	-13.3%	8,861,469	7,707,800	15.0%
HOUSING INDEX	22	16	37.5%	18	22.2%	128	134	-4.5%
LUMBER	19,297	11,962	61.3%	15,458	24.8%	117,616	67,342	74.7%
MALAYSIAN PALM SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
MILK	31,417	27,902	12.6%	42,426	-25.9%	255,352	239,366	6.7%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,728	5,170	10.8%	4,068	40.8%	41,309	48,117	-14.1%
OTC SP GSCI ER SWAP	20,468	0	-	17,981	13.8%	115,347	0	-
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	0	0.0%
PORK CUTOUT	1,718	1,343	27.9%	1,688	1.8%	12,465	18,559	-32.8%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
USD CRUDE PALM OIL	21,114	21,982	-3.9%	21,102	0.1%	215,414	181,797	18.5%

CME Exchange Volume Report - Monthly

	VOLUME AUG 2023	VOLUME AUG 2022	% CHG	VOIUME JUL 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
Ag Products Options								
BLOCK CHEESE	1,008	32	3,050.0%	438	130.1%	2,998	2,489	20.4%
BUTTER CS	1,049	2,119	-50.5%	3,131	-66.5%	16,738	12,752	31.3%
CASH-SETTLED CHEESE	6,947	8,189	-15.2%	9,298	-25.3%	61,552	61,382	0.3%
CATTLE	321,504	236,745	35.8%	315,361	1.9%	2,412,717	1,720,486	40.2%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	82,200	20,500	301.0%
CDD WEATHER	30,000	0	0.0%	500	5,900.0%	116,000	1,100	10,445.5%
CLASS IV MILK	4,258	10,787	-60.5%	13,122	-67.6%	54,095	55,578	-2.7%
DRY WHEY	1,194	184	548.9%	0	0.0%	1,267	3,229	-60.8%
FEEDER CATTLE	66,858	42,199	58.4%	50,508	32.4%	464,143	286,522	62.0%
HDD EURO SEASONAL STRIP	5,000	1,750	185.7%	1,000	400.0%	28,000	4,250	558.8%
HDD SEASONAL STRIP	13,000	1,000	1,200.0%	14,500	-10.3%	42,500	1,000	4,150.0%
HDD WEATHER	0	7,500	-100.0%	0	0.0%	29,700	12,300	141.5%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	20,000	1,000	1,900.0%
HOGS	384,682	244,760	57.2%	341,472	12.7%	2,511,397	1,843,976	36.2%
LUMBER	575	373	54.2%	280	105.4%	2,313	3,527	-34.4%
LV CATL CSO	0	0	-	0	0.0%	60	0	-
MILK	21,255	32,634	-34.9%	27,101	-21.6%	198,097	185,832	6.6%
MLK MID OPTIONS	0	0	0.0%	4	-100.0%	19	45	-57.8%
NFD MILK	7,757	4,671	66.1%	3,618	114.4%	38,682	35,330	9.5%
PORK CUTOUT	100	0	0.0%	4	2,400.0%	111	35	217.1%

CME Exchange Volume Report - Monthly

	VOLUME AUG 2023	VOLUME AUG 2022	% CHG	VOLUME JUL 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	71,900,916	71,940,169	-0.1%	55,932,290	28.5%	590,416,935	579,837,531	1.8%
Equity Index Futures	108,670,502	115,825,436	-6.2%	80,188,414	35.5%	828,763,725	992,855,301	-16.5%
FX Futures	16,923,576	19,185,082	-11.8%	16,849,529	0.4%	144,859,331	147,058,278	-1.5%
Ag Products Futures	2,729,944	2,327,961	17.3%	3,177,177	-14.1%	23,806,482	20,635,199	15.4%
TOTAL FUTURES	200,224,938	209,278,648	-4.3%	156,147,410	28.2%	1,587,846,473	1,740,386,309	-8.8%
TOTAL OPTIONS GROUP								
Equity Index Options	34,785,580	23,812,894	46.1%	24,189,778	43.8%	218,837,888	192,225,252	13.8%
Interest Rate Options	25,847,977	21,836,573	18.4%	23,489,684	10.0%	310,218,612	200,371,846	54.8%
FX Options	758,934	738,960	2.7%	781,803	-2.9%	6,288,927	7,021,249	-10.4%
Ag Products Options	865,187	592,943	45.9%	780,337	10.9%	6,082,589	4,251,333	43.1%
TOTAL OPTIONS	62,257,678	46,981,370	32.5%	49,241,602	26.4%	541,428,016	403,869,680	34.1%
TOTAL COMBINED								
Interest Rate	97,748,893	93,776,742	4.2%	79,421,974	23.1%	900,635,547	780,209,377	15.4%
Equity Index	143,456,082	139,638,330	2.7%	104,378,192	37.4%	1,047,601,613	1,185,080,553	-11.6%
FX	17,682,510	19,924,042	-11.3%	17,631,332	0.3%	151,148,258	154,079,527	-1.9%
Ag Products	3,595,131	2,920,904	23.1%	3,957,514	-9.2%	29,889,071	24,886,532	20.1%
GRAND TOTAL	262,482,616	256,260,018	2.4%	205,389,012	27.8%	2,129,274,489	2,144,255,989	-0.7%