

CME Exchange Volume Report - Monthly

	VOLUME JUN 2024	VOLUME JUN 2023	% CHG	VOLUME MAY 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
Interest Rate Futures								
13-Week U.S. T-Bill Futures	8,918	0	-	7,306	22.1%	104,099	0	-
1-MONTH EURODOLLAR	0	0	0.0%	0	0.0%	0	1,006	-100.0%
BSBY 3-MONTH FUTURES	0	2,335	-100.0%	1	-100.0%	785	29,747	-97.4%
ESTR	294,412	135,021	118.0%	299,908	-1.8%	1,856,202	312,505	494.0%
ESTR Basis Spread Futures	734	3,221	-77.2%	578	27.0%	22,936	8,067	184.3%
EURODOLLARS	0	225,910	-100.0%	0	0.0%	0	28,319,809	-100.0%
FTIIE	265	335	-20.9%	270	-1.9%	1,474	1,518	-2.9%
SOFR	59,621,919	69,107,278	-13.7%	66,330,584	-10.1%	419,309,158	433,909,741	-3.4%
SONIA	1	16	-93.8%	61	-98.4%	411	1,336	-69.2%
Interest Rate Options								
EURODOLLARS	0	419,207	-100.0%	0	0.0%	0	9,567,416	-100.0%
EURO MIDCURVE	0	0	0.0%	0	0.0%	0	597,753	-100.0%
SOFR	14,983,957	26,510,904	-43.5%	19,222,422	-22.0%	161,827,678	210,174,679	-23.0%
SOFR MIDCURVE	4,684,959	5,514,387	-15.0%	5,637,344	-16.9%	35,869,155	40,540,403	-11.5%
SOFR MISCURVE	0	0	0.0%	0	0.0%	750	700	7.1%

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Equity Index Futures								
AIR	343,694	173,513	98.1%	202,817	69.5%	1,222,446	573,919	113.0%
BITCOIN	253,000	264,323	-4.3%	274,324	-7.8%	1,823,768	1,351,494	34.9%
E-mini FTSE China 50	0	0	0.0%	0	0.0%	0	44	-100.0%
E-MINI MIDCAP	314,093	353,312	-11.1%	232,054	35.4%	1,648,931	1,733,615	-4.9%
E-MINI NASDAQ 100	13,105,130	14,728,894	-11.0%	12,434,620	5.4%	83,199,879	83,332,879	-0.2%
E-MINI RUSSELL 1000	14,406	21,052	-31.6%	1,997	621.4%	41,367	59,914	-31.0%
E-MINI RUSSELL 1000 GROWTH	19,774	11,122	77.8%	5,947	232.5%	59,215	35,812	65.3%
E-MINI RUSSELL 1000 VALUE	76,579	47,863	60.0%	9,278	725.4%	188,401	114,129	65.1%
E-MINI RUSSELL 2000	4,582,332	6,056,657	-24.3%	3,580,675	28.0%	26,918,283	28,617,360	-5.9%
E-MINI S&P500	34,419,741	43,725,510	-21.3%	29,794,935	15.5%	203,152,489	235,004,755	-13.6%
E-MINI S&P500 ESG	44,560	45,076	-1.1%	8,674	413.7%	171,685	147,229	16.6%
ETHER	0	0	0.0%	0	-	0	0	0.0%
ETHER FUTURES	102,445	97,187	5.4%	123,277	-16.9%	687,919	657,304	4.7%
FT-SE 100	0	0	0.0%	0	0.0%	0	355	-100.0%
IBOVESPA INDEX	0	36	-100.0%	0	0.0%	42	242	-82.6%
MICRO BITCOIN	606,703	245,577	147.1%	730,273	-16.9%	4,352,822	1,315,740	230.8%
MICRO E-MINI NASDAQ 100	24,969,094	21,358,976	16.9%	24,571,843	1.6%	160,149,403	130,677,925	22.6%
MICRO E-MINI RUSSELL 2000	1,086,791	1,783,803	-39.1%	1,059,681	2.6%	9,453,699	10,342,057	-8.6%
MICRO E-MINI S&P500	16,887,031	19,812,278	-14.8%	17,179,646	-1.7%	106,513,623	137,656,802	-22.6%
MICRO ETHER	558,510	167,092	234.3%	604,484	-7.6%	3,009,456	1,225,314	145.6%
NASDAQ-100 VOLATILITY	0	0	0.0%	0	0.0%	0	3,203	-100.0%
NASDAQ BIOTECH SECTOR	2	68	-97.1%	38	-94.7%	194	1,100	-82.4%
Nearby BTIC+	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	175,562	249,683	-29.7%	142,191	23.5%	1,070,836	759,636	41.0%
NIKKEI 225 (YEN) STOCK	628,521	949,148	-33.8%	503,262	24.9%	3,715,156	3,809,547	-2.5%
PHLX SEMICONDUCTOR SECTO	5,925	915	547.5%	1,754	237.8%	15,153	2,955	412.8%
S&P 500	2,050	28,748	-92.9%	6,331	-67.6%	20,364	90,397	-77.5%
S&P 500 ANNUAL DIVIDEND IND	63,848	65,138	-2.0%	78,989	-19.2%	433,879	432,190	0.4%
S&P 500 QUARLY DIVIDEND IND	9,807	11,649	-15.8%	4,630	111.8%	69,446	101,224	-31.4%
S&P 600 SMALLCAP EMINI	2,122	0	-	1,049	102.3%	8,230	0	-
S&P BIOTECHNOLOGY SECTOR	1,153	622	85.4%	1,078	7.0%	4,389	7,668	-42.8%
S&P COMMUNICATION SERVICE	30,144	13,139	129.4%	4,549	562.7%	72,112	38,946	85.2%
S&P CONSUMER DISCRETIONAF	14,803	24,435	-39.4%	11,016	34.4%	80,422	70,129	14.7%
S&P CONSUMER STAPLES SECT	60,059	50,928	17.9%	37,862	58.6%	249,918	202,802	23.2%
S&P ENERGY SECTOR	85,775	95,783	-10.4%	33,122	159.0%	284,740	303,002	-6.0%
S&P FINANCIAL SECTOR	106,638	86,219	23.7%	17,399	512.9%	305,579	331,040	-7.7%
S&P HEALTH CARE SECTOR	38,594	40,557	-4.8%	14,094	173.8%	126,129	159,400	-20.9%
S&P INDUSTRIAL SECTOR	31,730	41,261	-23.1%	10,151	212.6%	108,027	150,411	-28.2%
S&P MATERIALS SECTOR	27,009	57,437	-53.0%	12,207	121.3%	106,222	106,088	0.1%
S&P OIL & GAS EXPLORATION A	258	144	79.2%	271	-4.8%	1,217	1,197	1.7%
S&P REAL ESTATE SECTOR	23,026	19,487	18.2%	7,707	198.8%	116,630	68,848	69.4%
S&P REGIONAL BANKS SECTOR	661	2,738	-75.9%	318	107.9%	5,006	8,543	-41.4%
S&P RETAIL SECTOR	454	1,978	-77.0%	85	434.1%	2,246	3,573	-37.1%
S&P TECHNOLOGY SECTOR	45,689	30,768	48.5%	13,424	240.4%	130,180	118,884	9.5%
S&P UTILITIES SECTOR	79,767	81,257	-1.8%	34,445	131.6%	325,430	285,038	14.2%
TOPIX (USD)	118	403	-70.7%	0	0.0%	449	572	-21.5%
TOPIX (YEN)	348	278	25.2%	373	-6.7%	7,233	1,410	413.0%
WATER INDEX FUTURES	32	14	128.6%	15	113.3%	122	117	4.3%

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Equity Index Options								
BITCOIN OPTIONS	4,381	4,289	2.1%	6,013	-27.1%	38,988	43,112	-9.6%
E-MINI NASDAQ 100	1,552,703	1,722,696	-9.9%	1,670,027	-7.0%	10,419,283	7,324,363	42.3%
E-MINI RUSSELL 2000	301,911	176,785	70.8%	298,783	1.0%	1,931,072	929,117	107.8%
E-MINI S&P500	25,804,499	26,093,426	-1.1%	28,023,198	-7.9%	189,697,468	149,575,828	26.8%
ETHER OPTIONS	2,199	1,397	57.4%	5,405	-59.3%	21,209	8,678	144.4%
EVENT CONTRACT S&P 500	875	4,095	-78.6%	1,369	-36.1%	10,728	28,803	-62.8%
MICRO BITCOIN	10,391	14,717	-29.4%	10,678	-2.7%	54,970	63,057	-12.8%
MICRO E-MINI NASDAQ 100	80,856	58,140	39.1%	75,475	7.1%	439,628	327,163	34.4%
Micro E-mini S&P 500	231,613	207,317	11.7%	282,317	-18.0%	1,774,804	1,450,876	22.3%
MICRO ETHER	13,644	24,518	-44.4%	16,168	-15.6%	104,059	111,533	-6.7%
S&P 500	7,737	0	-	13,818	-44.0%	114,322	0	-
FX Futures								
AD/CD CROSS RATES	10	13	-23.1%	20	-50.0%	37	167	-77.8%
AD/JY CROSS RATES	4,764	2,345	103.2%	1,913	149.0%	16,987	10,949	55.1%
AD/NE CROSS RATES	10,769	4,772	125.7%	5,738	87.7%	49,045	19,525	151.2%
AUSTRALIAN DOLLAR	2,670,693	2,473,482	8.0%	2,308,479	15.7%	13,781,453	11,946,861	15.4%
BP/JY CROSS RATES	7,466	6,962	7.2%	1,100	578.7%	23,387	22,625	3.4%
BP/SF CROSS RATES	14,308	9,175	55.9%	1,748	718.5%	39,115	24,751	58.0%
BRAZIL REAL	606,854	248,260	144.4%	406,139	49.4%	2,683,159	1,632,795	64.3%
BRITISH POUND	2,749,922	2,829,403	-2.8%	2,413,315	13.9%	14,350,617	13,185,596	8.8%
CANADIAN DOLLAR	2,795,736	2,016,477	38.6%	2,164,041	29.2%	12,430,991	10,502,773	18.4%
CD/JY CROSS RATES	48	236	-79.7%	34	41.2%	405	246	64.6%
CHILEAN PESO	0	32	-100.0%	0	0.0%	0	45	-100.0%
CHINESE RENMINBI (CNH)	66,722	40,678	64.0%	55,323	20.6%	353,176	155,610	127.0%
CZECK KORUNA (EC)	17	1	1,600.0%	7	142.9%	25	5	400.0%
CZECK KORUNA (US)	202	6	3,266.7%	115	75.7%	1,499	229	554.6%
EC/AD CROSS RATES	9,216	12,792	-28.0%	1,772	420.1%	22,276	32,071	-30.5%
EC/CD CROSS RATES	14,557	11,546	26.1%	684	2,028.2%	33,022	38,636	-14.5%
EC/NOK CROSS RATES	4,835	7,491	-35.5%	5,206	-7.1%	14,941	17,440	-14.3%
EC/SEK CROSS RATES	5,530	12,911	-57.2%	2,226	148.4%	12,111	33,066	-63.4%
EFX/BP CROSS RATES	119,351	134,967	-11.6%	42,109	183.4%	436,706	391,680	11.5%
EFX/JY CROSS RATES	112,304	95,952	17.0%	43,942	155.6%	415,566	305,240	36.1%
EFX/SF CROSS RATES	82,941	42,400	95.6%	19,529	324.7%	255,667	153,203	66.9%
E-MICRO USD/CAD	0	87	-100.0%	0	0.0%	69	904	-92.4%
E-MICRO USD/CHF	0	39	-100.0%	0	0.0%	166	1,078	-84.6%
E-MICRO USD/JPY	0	2,470	-100.0%	0	0.0%	4,450	14,324	-68.9%
E-MINI EURO FX	86,080	112,298	-23.3%	71,825	19.8%	549,205	781,260	-29.7%
E-MINI JAPANESE YEN	12,481	15,820	-21.1%	14,494	-13.9%	93,133	70,979	31.2%
EURO FX	6,182,132	6,044,316	2.3%	4,107,301	50.5%	29,632,855	29,202,458	1.5%
HUNGARIAN FORINT (EC)	67	7	857.1%	28	139.3%	122	20	510.0%
HUNGARIAN FORINT (US)	430	0	0.0%	246	74.8%	3,745	76	4,827.6%
INDIAN RUPEE	28,694	25,251	13.6%	21,540	33.2%	128,012	177,782	-28.0%
JAPANESE YEN	4,266,564	4,459,385	-4.3%	3,378,234	26.3%	22,035,230	21,251,485	3.7%
KOREAN WON	858	346	148.0%	1,379	-37.8%	10,861	6,086	78.5%
MEXICAN PESO	2,539,235	1,447,176	75.5%	1,364,470	86.1%	10,174,678	7,673,977	32.6%
MICRO AUD/USD	197,053	238,261	-17.3%	260,304	-24.3%	1,609,175	1,612,729	-0.2%
MICRO CAD/USD	57,687	47,465	21.5%	63,509	-9.2%	341,744	335,603	1.8%
MICRO CHF/USD	12,849	17,607	-27.0%	13,770	-6.7%	86,316	91,814	-6.0%

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FX Futures								
MICRO EUR/USD	432,093	528,839	-18.3%	415,933	3.9%	3,039,958	3,850,508	-21.1%
MICRO GBP/USD	68,665	71,914	-4.5%	95,283	-27.9%	531,392	416,260	27.7%
MICRO INR/USD	38	304	-87.5%	58	-34.5%	596	2,974	-80.0%
MICRO JPY/USD	1,899	0	0.0%	2,428	-21.8%	7,028	0	0.0%
MICRO USD/CNH	0	0	0.0%	0	-	0	0	0.0%
NEW ZEALND DOLLAR	870,829	697,418	24.9%	724,602	20.2%	4,351,422	3,805,930	14.3%
NKR/USD CROSS RATE	13,528	7,981	69.5%	5,388	151.1%	40,956	30,668	33.5%
POLISH ZLOTY (EC)	200	215	-7.0%	26	669.2%	406	502	-19.1%
POLISH ZLOTY (US)	5,270	2,542	107.3%	1,733	204.1%	13,776	8,105	70.0%
RMB USD	0	0	0.0%	0	0.0%	0	5	-100.0%
RUSSIAN RUBLE	0	0	0.0%	0	-	0	0	0.0%
S.AFRICAN RAND	255,534	170,490	49.9%	109,375	133.6%	721,846	512,276	40.9%
SF/JY CROSS RATES	4,351	2,752	58.1%	1,883	131.1%	12,351	6,520	89.4%
SHEKEL	117	94	24.5%	136	-14.0%	1,342	439	205.7%
SKR/USD CROSS RATES	14,425	12,259	17.7%	11,633	24.0%	54,979	36,199	51.9%
SWISS FRANC	1,025,740	547,477	87.4%	715,228	43.4%	4,107,024	2,721,356	50.9%
TURKISH LIRA	104	143	-27.3%	0	0.0%	208	291	-28.5%
USDZAR	0	5	-100.0%	0	0.0%	0	105	-100.0%
FX Options								
AUD/USD MONDAY OPTION WEE	365	592	-38.3%	454	-19.6%	1,291	1,278	1.0%
AUD/USD MONDAY OPTION WEE	58	150	-61.3%	947	-93.9%	1,425	2,536	-43.8%
AUD/USD MONDAY OPTION WEE	270	11	2,354.5%	784	-65.6%	1,134	1,412	-19.7%
AUD/USD MONDAY OPTION WEE	640	292	119.2%	79	710.1%	1,072	1,500	-28.5%
AUD/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	213	315	-32.4%
AUD/USD MONTHLY OPTIONS	45,755	93,949	-51.3%	98,910	-53.7%	530,102	370,407	43.1%
AUD/USD THURSDAY WKLY OPT	191	5	3,720.0%	323	-40.9%	624	160	290.0%
AUD/USD THURSDAY WKLY OPT	145	16	806.3%	11	1,218.2%	793	283	180.2%
AUD/USD THURSDAY WKLY OPT	738	48	1,437.5%	404	82.7%	2,342	1,152	103.3%
AUD/USD THURSDAY WKLY OPT	176	6	2,833.3%	266	-33.8%	491	397	23.7%
AUD/USD THURSDAY WKLY OPT	0	477	-100.0%	265	-100.0%	271	488	-44.5%
AUD/USD TUESDAY WKLY OPT	350	11	3,081.8%	335	4.5%	780	212	267.9%
AUD/USD TUESDAY WKLY OPT	161	6	2,583.3%	4	3,925.0%	471	1,097	-57.1%
AUD/USD TUESDAY WKLY OPT	474	124	282.3%	200	137.0%	1,032	570	81.1%
AUD/USD TUESDAY WKLY OPT	275	3	9,066.7%	186	47.8%	671	304	120.7%
AUD/USD TUESDAY WKLY OPT	0	0	0.0%	0	0.0%	207	205	1.0%
AUD/USD WKLY FRIDAY OPTION	0	329	-100.0%	0	0.0%	2,123	1,393	52.4%
AUD/USD WKLY FRIDAY OPTION	7,562	794	852.4%	1,337	465.6%	13,428	9,051	48.4%
AUD/USD WKLY FRIDAY OPTION	2,288	1,675	36.6%	1,642	39.3%	12,443	11,622	7.1%
AUD/USD WKLY FRIDAY OPTION	1,985	1,613	23.1%	1,497	32.6%	9,112	11,254	-19.0%
AUD/USD WKLY FRIDAY OPTION	0	709	-100.0%	1,375	-100.0%	3,415	2,686	27.1%
AUD/USD WKLY WED OPTIONS -	675	831	-18.8%	659	2.4%	2,174	3,054	-28.8%
AUD/USD WKLY WED OPTIONS -	345	38	807.9%	766	-55.0%	1,742	1,247	39.7%
AUD/USD WKLY WED OPTIONS -	175	285	-38.6%	260	-32.7%	1,788	1,472	21.5%
AUD/USD WKLY WED OPTIONS -	914	149	513.4%	841	8.7%	3,242	1,763	83.9%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	411	-100.0%	445	522	-14.8%
BRL/USD MONTHLY OPTIONS	2	0	0.0%	0	0.0%	4	205	-98.0%
CAD/USD MONDAY OPTIONS WE	269	2,021	-86.7%	1,643	-83.6%	5,355	5,961	-10.2%
CAD/USD MONDAY OPTIONS WE	1,820	376	384.0%	768	137.0%	4,555	8,351	-45.5%
CAD/USD MONDAY OPTIONS WE	252	0	0.0%	636	-60.4%	3,071	4,930	-37.7%

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FX Options								
CAD/USD MONDAY OPTIONS WE	407	140	190.7%	276	47.5%	4,000	4,646	-13.9%
CAD/USD MONDAY OPTIONS WE	0	0	0.0%	0	0.0%	3,021	247	1,123.1%
CAD/USD MONTHLY OPTIONS	19,223	62,664	-69.3%	23,838	-19.4%	183,578	378,538	-51.5%
CAD/USD THURSDAY WKLY OPT	689	387	78.0%	343	100.9%	3,676	1,957	87.8%
CAD/USD THURSDAY WKLY OPT	330	1,273	-74.1%	401	-17.7%	2,726	2,145	27.1%
CAD/USD THURSDAY WKLY OPT	95	467	-79.7%	170	-44.1%	2,683	2,240	19.8%
CAD/USD THURSDAY WKLY OPT	33	1,755	-98.1%	3,027	-98.9%	5,015	3,522	42.4%
CAD/USD THURSDAY WKLY OPT	0	386	-100.0%	1,506	-100.0%	2,140	1,972	8.5%
CAD/USD TUESDAY WKLY OPT	256	908	-71.8%	435	-41.1%	1,160	2,628	-55.9%
CAD/USD TUESDAY WKLY OPT	170	864	-80.3%	226	-24.8%	2,605	4,468	-41.7%
CAD/USD TUESDAY WKLY OPT	120	690	-82.6%	2,424	-95.0%	3,022	2,717	11.2%
CAD/USD TUESDAY WKLY OPT	262	236	11.0%	70	274.3%	1,982	844	134.8%
CAD/USD TUESDAY WKLY OPT	0	0	0.0%	0	0.0%	423	808	-47.6%
CAD/USD WKLY FRIDAY OPTION	0	2,806	-100.0%	0	0.0%	12,745	5,799	119.8%
CAD/USD WKLY FRIDAY OPTION	5,008	644	677.6%	2,721	84.0%	17,918	13,666	31.1%
CAD/USD WKLY FRIDAY OPTION	6,386	2,556	149.8%	2,005	218.5%	21,834	16,002	36.4%
CAD/USD WKLY FRIDAY OPTION	4,242	3,181	33.4%	2,980	42.3%	20,656	20,081	2.9%
CAD/USD WKLY FRIDAY OPTION	0	2,710	-100.0%	2,803	-100.0%	12,069	7,804	54.7%
CAD/USD WKLY WED OPTIONS -	1,743	2,141	-18.6%	801	117.6%	7,994	9,070	-11.9%
CAD/USD WKLY WED OPTIONS -	460	2,230	-79.4%	799	-42.4%	3,684	7,537	-51.1%
CAD/USD WKLY WED OPTIONS -	163	589	-72.3%	689	-76.3%	6,059	5,872	3.2%
CAD/USD WKLY WED OPTIONS -	1,265	384	229.4%	2,045	-38.1%	6,552	7,550	-13.2%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	829	-100.0%	1,857	2,131	-12.9%
CHF/USD MONTHLY OPTIONS	23,005	2,185	952.9%	6,660	245.4%	74,233	56,249	32.0%
CHF/USD WKLY FRIDAY OPTION	0	2	-100.0%	0	0.0%	421	135	211.9%
CHF/USD WKLY FRIDAY OPTION	272	2,619	-89.6%	1,146	-76.3%	2,931	4,242	-30.9%
CHF/USD WKLY FRIDAY OPTION	75	751	-90.0%	147	-49.0%	10,699	3,723	187.4%
CHF/USD WKLY FRIDAY OPTION	161	1,616	-90.0%	201	-19.9%	6,758	6,984	-3.2%
CHF/USD WKLY FRIDAY OPTION	0	2,714	-100.0%	2,067	-100.0%	2,432	3,057	-20.4%
EUR/CHF MONTHLY OPTIONS	2,000	0	-	0	-	2,000	0	-
EUR/GBP MONTHLY OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
EUR/USD MONDAY OPTION WEE	7,972	2,634	202.7%	4,325	84.3%	31,086	13,217	135.2%
EUR/USD MONDAY OPTION WEE	4,247	865	391.0%	3,876	9.6%	23,146	11,243	105.9%
EUR/USD MONDAY OPTION WEE	3,079	1,519	102.7%	7,068	-56.4%	19,686	7,246	171.7%
EUR/USD MONDAY OPTION WEE	1,810	3,203	-43.5%	724	150.0%	12,251	12,524	-2.2%
EUR/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	7,411	955	676.0%
EUR/USD MONTHLY OPTIONS	346,691	263,952	31.3%	226,197	53.3%	1,493,667	1,661,835	-10.1%
EUR/USD THURSDAY WKLY OPT	2,219	1,271	74.6%	934	137.6%	7,670	5,354	43.3%
EUR/USD THURSDAY WKLY OPT	4,882	157	3,009.6%	134	3,543.3%	6,413	4,199	52.7%
EUR/USD THURSDAY WKLY OPT	3,844	2,642	45.5%	3,081	24.8%	11,048	4,488	146.2%
EUR/USD THURSDAY WKLY OPT	2,582	804	221.1%	439	488.2%	4,928	6,318	-22.0%
EUR/USD THURSDAY WKLY OPT	0	87	-100.0%	2,215	-100.0%	2,982	99	2,912.1%
EUR/USD TUESDAY WKLY OPT	2,410	58	4,055.2%	1,002	140.5%	5,845	694	742.2%
EUR/USD TUESDAY WKLY OPT	3,310	4,336	-23.7%	347	853.9%	5,399	4,894	10.3%
EUR/USD TUESDAY WKLY OPT	5,577	1,286	333.7%	435	1,182.1%	10,902	4,908	122.1%
EUR/USD TUESDAY WKLY OPT	1,849	126	1,367.5%	535	245.6%	5,028	3,337	50.7%
EUR/USD TUESDAY WKLY OPT	0	0	0.0%	0	0.0%	1,378	1,419	-2.9%
EUR/USD WKLY FRIDAY OPTION	0	564	-100.0%	0	0.0%	27,599	13,532	104.0%
EUR/USD WKLY FRIDAY OPTION	29,009	6,913	319.6%	17,370	67.0%	113,927	100,064	13.9%
EUR/USD WKLY FRIDAY OPTION	19,612	23,603	-16.9%	31,491	-37.7%	161,579	118,965	35.8%
EUR/USD WKLY FRIDAY OPTION	23,769	17,489	35.9%	14,157	67.9%	117,213	175,555	-33.2%

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CME Exchange Volume Report - Monthly

	VOLUME JUN 2024	VOLUME JUN 2023	% CHG	VOLUME MAY 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
FX Options								
EUR/USD WKLY FRIDAY OPTION	0	10,706	-100.0%	24,902	-100.0%	47,128	19,227	145.1%
EUR/USD WKLY WED OPTIONS -	10,143	5,284	92.0%	4,596	120.7%	37,372	26,622	40.4%
EUR/USD WKLY WED OPTIONS -	8,601	3,763	128.6%	3,622	137.5%	31,793	35,734	-11.0%
EUR/USD WKLY WED OPTIONS -	1,220	4,359	-72.0%	4,471	-72.7%	24,559	29,612	-17.1%
EUR/USD WKLY WED OPTIONS -	9,323	4,738	96.8%	5,997	55.5%	35,099	27,631	27.0%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	3,432	-100.0%	9,255	10,434	-11.3%
EVENT CONTRACT EUR/USD	2,273	11,588	-80.4%	1,499	51.6%	13,751	30,704	-55.2%
GBP/USD MONDAY OPTION WEE	348	381	-8.7%	411	-15.3%	5,773	4,336	33.1%
GBP/USD MONDAY OPTION WEE	283	1,009	-72.0%	1,187	-76.2%	4,426	7,186	-38.4%
GBP/USD MONDAY OPTION WEE	1,290	138	834.8%	2,969	-56.6%	5,652	2,371	138.4%
GBP/USD MONDAY OPTION WEE	2,093	335	524.8%	132	1,485.6%	5,674	3,065	85.1%
GBP/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	6,784	400	1,596.0%
GBP/USD MONTHLY OPTIONS	38,367	72,628	-47.2%	79,101	-51.5%	418,008	397,423	5.2%
GBP/USD THURSDAY WKLY OPT	81	90	-10.0%	372	-78.2%	2,082	1,308	59.2%
GBP/USD THURSDAY WKLY OPT	428	61	601.6%	100	328.0%	901	716	25.8%
GBP/USD THURSDAY WKLY OPT	585	257	127.6%	77	659.7%	2,890	1,783	62.1%
GBP/USD THURSDAY WKLY OPT	237	211	12.3%	206	15.0%	941	758	24.1%
GBP/USD THURSDAY WKLY OPT	0	230	-100.0%	232	-100.0%	272	291	-6.5%
GBP/USD TUESDAY WKLY OPT	453	67	576.1%	535	-15.3%	1,068	944	13.1%
GBP/USD TUESDAY WKLY OPT	142	443	-67.9%	268	-47.0%	1,308	2,240	-41.6%
GBP/USD TUESDAY WKLY OPT	295	335	-11.9%	45	555.6%	968	1,591	-39.2%
GBP/USD TUESDAY WKLY OPT	468	409	14.4%	143	227.3%	718	1,284	-44.1%
GBP/USD TUESDAY WKLY OPT	0	0	0.0%	0	0.0%	134	341	-60.7%
GBP/USD WKLY FRIDAY OPTION	0	273	-100.0%	0	0.0%	5,238	2,682	95.3%
GBP/USD WKLY FRIDAY OPTION	2,757	2,084	32.3%	2,109	30.7%	15,234	18,679	-18.4%
GBP/USD WKLY FRIDAY OPTION	4,466	2,054	117.4%	6,301	-29.1%	45,260	24,889	81.8%
GBP/USD WKLY FRIDAY OPTION	15,264	3,319	359.9%	8,648	76.5%	48,673	12,916	276.8%
GBP/USD WKLY FRIDAY OPTION	0	879	-100.0%	2,336	-100.0%	18,230	4,312	322.8%
GBP/USD WKLY WED OPTIONS -	1,186	416	185.1%	520	128.1%	6,588	3,979	65.6%
GBP/USD WKLY WED OPTIONS -	915	801	14.2%	1,128	-18.9%	4,019	7,002	-42.6%
GBP/USD WKLY WED OPTIONS -	10	2,147	-99.5%	44	-77.3%	13,400	6,696	100.1%
GBP/USD WKLY WED OPTIONS -	1,377	665	107.1%	1,068	28.9%	4,634	4,712	-1.7%
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	497	-100.0%	2,220	665	233.8%
JPY/USD MONDAY OPTION WEE	3,671	733	400.8%	3,717	-1.2%	18,218	4,453	309.1%
JPY/USD MONDAY OPTION WEE	4,003	647	518.7%	5,906	-32.2%	17,358	11,157	55.6%
JPY/USD MONDAY OPTION WEE	2,157	45	4,693.3%	1,517	42.2%	8,316	1,980	320.0%
JPY/USD MONDAY OPTION WEE	1,845	255	623.5%	15	12,200.0%	4,880	5,674	-14.0%
JPY/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	2,391	1,047	128.4%
JPY/USD MONTHLY OPTIONS	102,967	68,841	49.6%	120,275	-14.4%	770,593	568,557	35.5%
JPY/USD THURSDAY WKLY OPT	403	51	690.2%	2,940	-86.3%	11,333	142	7,881.0%
JPY/USD THURSDAY WKLY OPT	1,977	19	10,305.3%	76	2,501.3%	2,991	110	2,619.1%
JPY/USD THURSDAY WKLY OPT	1,237	86	1,338.4%	66	1,774.2%	3,681	223	1,550.7%
JPY/USD THURSDAY WKLY OPT	1,483	40	3,607.5%	205	623.4%	6,031	139	4,238.8%
JPY/USD THURSDAY WKLY OPT	0	96	-100.0%	1,080	-100.0%	1,107	253	337.5%
JPY/USD TUESDAY WKLY OPT W	607	21	2,790.5%	119	410.1%	3,690	91	3,954.9%
JPY/USD TUESDAY WKLY OPT W	153	1,024	-85.1%	885	-82.7%	1,823	3,329	-45.2%
JPY/USD TUESDAY WKLY OPT W	2,206	1,856	18.9%	246	796.7%	5,336	1,968	171.1%
JPY/USD TUESDAY WKLY OPT W	1,645	51	3,125.5%	1,861	-11.6%	5,600	984	469.1%
JPY/USD TUESDAY WKLY OPT W	0	0	0.0%	0	0.0%	1,743	37	4,610.8%
JPY/USD WKLY FRIDAY OPTION	0	247	-100.0%	0	0.0%	20,039	3,232	520.0%
JPY/USD WKLY FRIDAY OPTION	18,558	3,788	389.9%	17,691	4.9%	71,278	38,353	85.8%

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FX Options								
JPY/USD WKLY FRIDAY OPTION	9,499	6,592	44.1%	13,344	-28.8%	65,690	49,012	34.0%
JPY/USD WKLY FRIDAY OPTION	10,892	4,883	123.1%	6,497	67.6%	64,742	35,322	83.3%
JPY/USD WKLY FRIDAY OPTION	0	4,966	-100.0%	8,221	-100.0%	20,257	9,610	110.8%
JPY/USD WKLY WED OPTIONS -	7,255	1,655	338.4%	3,686	96.8%	42,438	15,455	174.6%
JPY/USD WKLY WED OPTIONS -	4,473	2,163	106.8%	7,519	-40.5%	27,337	15,390	77.6%
JPY/USD WKLY WED OPTIONS -	998	2,227	-55.2%	5,567	-82.1%	25,198	20,148	25.1%
JPY/USD WKLY WED OPTIONS -	6,127	1,872	227.3%	5,867	4.4%	37,095	14,599	154.1%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	4,981	-100.0%	7,566	3,102	143.9%
MXN/USD MONTHLY OPTIONS	9,514	290	3,180.7%	2,328	308.7%	62,188	1,744	3,465.8%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	1	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	549	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	8	0	-
NZD/USD MONTHLY OPTIONS	2	567	-99.6%	0	0.0%	205	74,672	-99.7%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	2	-100.0%
USD/CNH MONTHLY OPTIONS	24,210	750	3,128.0%	8,040	201.1%	33,915	801	4,134.1%
USD/CNH WEEKLY FRIDAY OPTI	0	0	0.0%	0	0.0%	0	34	-100.0%
ZAR/USD MONTHLY OPTIONS	0	0	0.0%	0	0.0%	1	730	-99.9%

Ag Products Futures

BLOCK CHEESE	212	394	-46.2%	427	-50.4%	3,077	2,191	40.4%
BUTTER CS	3,906	4,433	-11.9%	5,887	-33.7%	28,831	22,277	29.4%
CASH-SETTLED CHEESE	9,379	17,475	-46.3%	13,326	-29.6%	85,987	83,899	2.5%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	500	0	-
CATTLE	1,103,867	1,457,953	-24.3%	1,397,470	-21.0%	7,967,695	8,228,920	-3.2%
CDD SEASONAL STRIP	250	100	150.0%	1,700	-85.3%	5,600	4,050	38.3%
CDD WEATHER	3,875	7,100	-45.4%	13,300	-70.9%	20,925	11,400	83.6%
CLASS IV MILK	733	2,099	-65.1%	1,071	-31.6%	11,101	7,050	57.5%
DRY WHEY	755	821	-8.0%	684	10.4%	6,614	7,109	-7.0%
FEEDER CATTLE	240,165	347,011	-30.8%	291,934	-17.7%	1,968,845	2,071,060	-4.9%
GOLDMAN SACHS	2,005	1,701	17.9%	1,737	15.4%	11,340	13,110	-13.5%
GSCI EXCESS RETURN FUT	75,640	70,734	6.9%	1,719	4,300.2%	154,051	154,109	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER	0	0	0.0%	0	0.0%	5,650	2,000	182.5%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	5,750	7,500	-23.3%
HOGS	1,471,600	1,293,239	13.8%	1,265,551	16.3%	7,507,168	6,729,560	11.6%
HOUSING INDEX	21	6	250.0%	15	40.0%	114	88	29.5%
LUMBER	34,855	19,574	78.1%	17,865	95.1%	147,072	82,861	77.5%
MALAYSIAN PALM SWAP	0	0	0.0%	0	-	0	0	0.0%
MILK	37,473	39,402	-4.9%	49,225	-23.9%	258,173	181,509	42.2%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	3,070	4,662	-34.1%	5,220	-41.2%	29,709	31,513	-5.7%
OTC SP GSCI ER SWAP	17,981	0	0.0%	20,468	-12.2%	94,879	76,898	23.4%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	0	0.0%
PORK CUTOUT	113	1,875	-94.0%	94	20.2%	1,076	9,059	-88.1%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	-	0	0	0.0%
USD CRUDE PALM OIL	25,940	26,584	-2.4%	26,526	-2.2%	146,996	173,198	-15.1%

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Ag Products Options								
BLOCK CHEESE	975	572	70.5%	1,690	-42.3%	5,929	1,552	282.0%
BUTTER CS	1,691	2,360	-28.3%	1,971	-14.2%	19,699	12,558	56.9%
CASH-SETTLED CHEESE	5,659	11,583	-51.1%	5,831	-2.9%	38,607	45,307	-14.8%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	1,000	0	-
CATTLE	382,956	432,655	-11.5%	487,617	-21.5%	2,933,531	1,775,852	65.2%
CDD SEASONAL STRIP	12,500	17,500	-28.6%	0	0.0%	50,000	82,200	-39.2%
CDD WEATHER	1,000	23,000	-95.7%	5,500	-81.8%	15,000	85,500	-82.5%
CLASS IV MILK	3,033	5,379	-43.6%	3,222	-5.9%	35,293	36,715	-3.9%
DRY WHEY	127	0	0.0%	66	92.4%	1,744	73	2,289.0%
FEEDER CATTLE	40,649	60,392	-32.7%	63,940	-36.4%	398,677	346,777	15.0%
HDD EURO SEASONAL STRIP	0	22,000	-100.0%	0	0.0%	3,000	22,000	-86.4%
HDD SEASONAL STRIP	0	15,000	-100.0%	0	0.0%	12,122	15,000	-19.2%
HDD WEATHER	0	0	0.0%	0	0.0%	23,000	29,700	-22.6%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	20,000	-100.0%
HOGS	345,794	396,030	-12.7%	305,163	13.3%	2,191,853	1,785,243	22.8%
LUMBER	1,305	366	256.6%	943	38.4%	5,635	1,458	286.5%
LV CATL CSO	100	0	0.0%	0	0.0%	100	60	66.7%
MILK	20,755	35,598	-41.7%	38,312	-45.8%	161,465	149,741	7.8%
MLK MID OPTIONS	0	0	0.0%	5	-100.0%	10	15	-33.3%
NFD MILK	1,074	5,605	-80.8%	3,824	-71.9%	18,508	27,307	-32.2%
PACIFIC RIM DAT SS WTHR	0	0	-	0	0.0%	0	0	-
PORK CUTOUT	0	0	0.0%	0	0.0%	0	7	-100.0%

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TOTAL FUTURES GROUP								
Interest Rate Futures	59,926,249	69,474,116	-13.7%	66,638,708	-10.1%	421,295,065	462,583,729	-8.9%
Equity Index Futures	98,817,978	110,745,068	-10.8%	91,750,885	7.7%	609,852,737	639,904,809	-4.7%
FX Futures	25,353,168	22,402,862	13.2%	18,854,246	34.5%	122,473,230	111,086,226	10.3%
Ag Products Futures	3,031,840	3,295,163	-8.0%	3,114,219	-2.6%	18,461,153	17,899,361	3.1%
TOTAL FUTURES	187,129,235	205,917,209	-9.1%	180,358,058	3.8%	1,172,082,185	1,231,474,125	-4.8%
TOTAL OPTIONS GROUP								
Equity Index Options	28,010,809	28,307,380	-1.0%	30,403,251	-7.9%	204,606,531	159,862,530	28.0%
Interest Rate Options	19,668,916	32,444,498	-39.4%	24,859,766	-20.9%	197,697,583	260,880,951	-24.2%
FX Options	913,599	766,352	19.2%	867,539	5.3%	5,265,497	4,748,190	10.9%
Ag Products Options	817,618	1,028,040	-20.5%	918,084	-10.9%	5,915,173	4,437,065	33.3%
TOTAL OPTIONS	49,410,942	62,546,270	-21.0%	57,048,640	-13.4%	413,484,784	429,928,736	-3.8%
TOTAL COMBINED								
Interest Rate	79,595,165	101,918,614	-21.9%	91,498,474	-13.0%	618,992,648	723,464,680	-14.4%
Equity Index	126,828,787	139,052,448	-8.8%	122,154,136	3.8%	814,459,268	799,767,339	1.8%
FX	26,266,767	23,169,214	13.4%	19,721,785	33.2%	127,738,727	115,834,416	10.3%
Ag Products	3,849,458	4,323,203	-11.0%	4,032,303	-4.5%	24,376,326	22,336,426	9.1%
GRAND TOTAL	236,540,177	268,463,479	-11.9%	237,406,698	-0.4%	1,585,566,969	1,661,402,861	-4.6%