



CME Exchange Volume Report - Monthly

	VOLUME AUG 2024	VOLUME AUG 2023	% CHG	VOIUME JUL 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
Interest Rate Futures								
13-Week U.S. T-Bill Futures	30,961	0	-	38,868	-20.3%	173,928	0	-
1-MONTH EURODOLLAR	0	0	0.0%	0	0.0%	0	1,006	-100.0%
BSBY 3-MONTH FUTURES	0	104	-100.0%	107	-100.0%	892	31,363	-97.2%
ESTR	279,048	160,873	73.5%	261,315	6.8%	2,396,565	596,077	302.1%
ESTR Basis Spread Futures	183	1,804	-89.9%	160	14.4%	23,279	10,792	115.7%
EURODOLLARS	0	0	0.0%	0	0.0%	0	28,319,809	-100.0%
FTIIE	140	80	75.0%	143	-2.1%	1,757	1,742	0.9%
SOFR	96,298,056	71,738,040	34.2%	70,579,660	36.4%	586,186,874	561,454,795	4.4%
SONIA	8	15	-46.7%	29	-72.4%	448	1,351	-66.8%
Interest Rate Options								
EURODOLLARS	0	0	0.0%	0	0.0%	0	9,567,416	-100.0%
EURO MIDCURVE	0	0	0.0%	0	0.0%	0	597,753	-100.0%
SOFR	34,600,414	18,739,941	84.6%	24,201,453	43.0%	220,629,545	247,512,500	-10.9%
SOFR MIDCURVE	7,677,192	7,108,036	8.0%	5,493,346	39.8%	49,039,693	52,540,243	-6.7%
SOFR MISCURVE	0	0	0.0%	0	0.0%	750	700	7.1%

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Equity Index Futures								
AIR	208,960	80,783	158.7%	142,721	46.4%	1,574,127	702,950	123.9%
BITCOIN	354,870	238,738	48.6%	321,990	10.2%	2,500,628	1,799,374	39.0%
E-mini FTSE China 50	0	0	0.0%	0	0.0%	0	44	-100.0%
E-MINI MIDCAP	228,149	241,247	-5.4%	249,532	-8.6%	2,126,612	2,173,213	-2.1%
E-MINI NASDAQ 100	13,057,966	15,206,576	-14.1%	15,391,675	-15.2%	111,649,520	110,704,592	0.9%
E-MINI RUSSELL 1000	2,120	2,669	-20.6%	3,603	-41.2%	47,090	64,386	-26.9%
E-MINI RUSSELL 1000 GROWTH	6,744	1,367	393.3%	7,545	-10.6%	73,504	39,712	85.1%
E-MINI RUSSELL 1000 VALUE	12,335	2,809	339.1%	15,473	-20.3%	216,209	122,392	76.7%
E-MINI RUSSELL 2000	4,325,467	4,164,458	3.9%	5,215,578	-17.1%	36,459,328	36,279,779	0.5%
E-MINI S&P500	36,334,946	36,378,651	-0.1%	37,636,331	-3.5%	277,123,766	299,172,363	-7.4%
E-MINI S&P500 ESG	16,321	16,998	-4.0%	11,955	36.5%	199,961	174,119	14.8%
ETHER	0	0	0.0%	0	-	0	0	0.0%
ETHER FUTURES	113,649	83,566	36.0%	125,876	-9.7%	927,444	817,163	13.5%
FT-SE 100	0	184	-100.0%	0	0.0%	0	644	-100.0%
IBOVESPA INDEX	0	31	-100.0%	0	0.0%	42	289	-85.5%
MICRO BITCOIN	1,055,250	160,723	556.6%	779,825	35.3%	6,187,897	1,657,918	273.2%
MICRO E-MINI NASDAQ 100	35,585,070	27,371,602	30.0%	35,072,100	1.5%	230,806,573	177,774,195	29.8%
MICRO E-MINI RUSSELL 2000	2,201,162	1,530,334	43.8%	2,024,769	8.7%	13,679,630	13,155,498	4.0%
MICRO E-MINI S&P500	25,237,540	22,107,031	14.2%	22,165,629	13.9%	153,916,792	173,602,284	-11.3%
MICRO ETHER	1,174,547	114,244	928.1%	710,165	65.4%	4,894,168	1,471,713	232.5%
NASDAQ-100 VOLATILITY	0	0	0.0%	0	0.0%	0	3,203	-100.0%
NASDAQ BIOTECH SECTOR	84	9	833.3%	35	140.0%	313	1,444	-78.3%
Nearby BTIC+	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	316,059	147,106	114.9%	235,544	34.2%	1,622,439	1,076,896	50.7%
NIKKEI 225 (YEN) STOCK	722,175	554,988	30.1%	701,167	3.0%	5,138,498	4,973,241	3.3%
PHLX SEMICONDUCTOR SECTO	1,116	203	449.8%	3,537	-68.4%	19,806	3,312	498.0%
S&P 500	4,552	3,683	23.6%	3,605	26.3%	28,521	101,456	-71.9%
S&P 500 ANNUAL DIVIDEND IND	78,436	97,219	-19.3%	46,587	68.4%	558,902	592,573	-5.7%
S&P 500 QUARLY DIVIDEND IND	7,285	8,776	-17.0%	7,183	1.4%	83,914	119,417	-29.7%
S&P 600 SMALLCAP EMINI	2,928	78	3,653.8%	1,410	107.7%	12,568	670	1,775.8%
S&P BIOTECHNOLOGY SECTOR	2,968	615	382.6%	828	258.5%	8,185	8,390	-2.4%
S&P COMMUNICATION SERVICE	2,540	1,407	80.5%	6,721	-62.2%	81,373	43,660	86.4%
S&P CONSUMER DISCRETIONAR	13,272	5,847	127.0%	11,083	19.8%	104,777	82,792	26.6%
S&P CONSUMER STAPLES SECT	29,691	24,871	19.4%	19,401	53.0%	299,010	250,920	19.2%
S&P ENERGY SECTOR	33,025	28,120	17.4%	26,701	23.7%	344,466	355,072	-3.0%
S&P FINANCIAL SECTOR	24,894	19,308	28.9%	29,078	-14.4%	359,551	364,706	-1.4%
S&P HEALTH CARE SECTOR	11,368	13,410	-15.2%	14,680	-22.6%	152,177	182,368	-16.6%
S&P INDUSTRIAL SECTOR	16,090	7,018	129.3%	16,974	-5.2%	141,091	169,471	-16.7%
S&P MATERIALS SECTOR	12,898	5,805	122.2%	15,355	-16.0%	134,475	130,792	2.8%
S&P OIL & GAS EXPLORATION A	261	426	-38.7%	194	34.5%	1,672	1,844	-9.3%
S&P REAL ESTATE SECTOR	7,408	4,855	52.6%	6,333	17.0%	130,371	80,840	61.3%
S&P REGIONAL BANKS SECTOR	1,536	1,436	7.0%	2,270	-32.3%	8,812	10,756	-18.1%
S&P RETAIL SECTOR	223	498	-55.2%	466	-52.1%	2,935	4,926	-40.4%
S&P TECHNOLOGY SECTOR	17,261	12,070	43.0%	13,417	28.7%	160,858	136,929	17.5%
S&P UTILITIES SECTOR	41,744	30,452	37.1%	31,006	34.6%	398,180	352,572	12.9%
TOPIX (USD)	0	104	-100.0%	40	-100.0%	489	716	-31.7%
TOPIX (YEN)	313	184	70.1%	498	-37.1%	8,044	2,003	301.6%
WATER INDEX FUTURES	14	3	366.7%	20	-30.0%	156	128	21.9%

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Equity Index Options								
BITCOIN OPTIONS	7,357	6,048	21.6%	8,330	-11.7%	54,675	53,931	1.4%
E-MINI NASDAQ 100	2,000,088	1,839,283	8.7%	2,318,148	-13.7%	14,737,519	10,773,069	36.8%
E-MINI RUSSELL 2000	396,972	112,761	252.0%	534,119	-25.7%	2,862,163	1,150,762	148.7%
E-MINI S&P500	34,037,054	32,472,105	4.8%	31,753,364	7.2%	255,487,886	204,268,083	25.1%
ETHER OPTIONS	4,302	4,156	3.5%	5,199	-17.3%	30,710	14,954	105.4%
EVENT CONTRACT S&P 500	776	6,393	-87.9%	597	30.0%	12,101	42,524	-71.5%
MICRO BITCOIN	22,124	16,745	32.1%	12,550	76.3%	89,644	95,529	-6.2%
MICRO E-MINI NASDAQ 100	139,486	73,534	89.7%	142,573	-2.2%	721,687	451,711	59.8%
Micro E-mini S&P 500	346,554	228,864	51.4%	287,227	20.7%	2,408,585	1,842,730	30.7%
MICRO ETHER	17,667	25,691	-31.2%	13,020	35.7%	134,746	144,595	-6.8%
S&P 500	4,117	0	-	6,575	-37.4%	125,014	0	-
FX Futures								
AD/CD CROSS RATES	0	0	0.0%	6	-100.0%	43	167	-74.3%
AD/JY CROSS RATES	13,613	982	1,286.3%	3,941	245.4%	34,541	12,793	170.0%
AD/NE CROSS RATES	7,418	2,368	213.3%	17,216	-56.9%	73,679	27,036	172.5%
AUSTRALIAN DOLLAR	2,400,711	1,922,354	24.9%	2,447,892	-1.9%	18,630,056	15,674,681	18.9%
BP/JY CROSS RATES	9,816	1,911	413.7%	2,469	297.6%	35,672	26,350	35.4%
BP/SF CROSS RATES	8,054	693	1,062.2%	1,856	333.9%	49,025	27,658	77.3%
BRAZIL REAL	617,799	360,917	71.2%	569,702	8.4%	3,870,660	2,264,098	71.0%
BRITISH POUND	2,543,700	2,100,174	21.1%	2,214,848	14.8%	19,109,165	17,323,050	10.3%
CANADIAN DOLLAR	2,162,713	1,603,572	34.9%	1,884,823	14.7%	16,478,527	13,394,874	23.0%
CD/JY CROSS RATES	1,197	59	1,928.8%	32	3,640.6%	1,634	397	311.6%
CHILEAN PESO	0	0	0.0%	0	0.0%	0	45	-100.0%
CHINESE RENMINBI (CNH)	94,064	34,233	174.8%	88,724	6.0%	535,964	220,510	143.1%
CZECK KORUNA (EC)	4	0	0.0%	10	-60.0%	39	5	680.0%
CZECK KORUNA (US)	46	5	820.0%	0	0.0%	1,545	239	546.4%
EC/AD CROSS RATES	3,050	3,113	-2.0%	3,161	-3.5%	28,487	36,637	-22.2%
EC/CD CROSS RATES	2,990	2,509	19.2%	1,539	94.3%	37,551	44,392	-15.4%
EC/NOK CROSS RATES	1,604	354	353.1%	2,968	-46.0%	19,513	20,792	-6.2%
EC/SEK CROSS RATES	3,597	897	301.0%	1,308	175.0%	17,016	35,178	-51.6%
EFX/BP CROSS RATES	71,914	41,978	71.3%	45,722	57.3%	554,342	480,667	15.3%
EFX/JY CROSS RATES	96,169	30,223	218.2%	66,600	44.4%	578,335	379,441	52.4%
EFX/SF CROSS RATES	38,735	11,462	237.9%	27,112	42.9%	321,514	178,976	79.6%
E-MICRO USD/CAD	0	42	-100.0%	0	0.0%	69	974	-92.9%
E-MICRO USD/CHF	0	54	-100.0%	0	0.0%	166	1,202	-86.2%
E-MICRO USD/JPY	0	7,570	-100.0%	0	0.0%	4,450	28,956	-84.6%
E-MINI EURO FX	99,098	102,553	-3.4%	68,348	45.0%	716,651	981,394	-27.0%
E-MINI JAPANESE YEN	35,970	13,314	170.2%	20,957	71.6%	150,060	99,505	50.8%
EURO FX	4,890,778	4,167,172	17.4%	4,335,879	12.8%	38,859,512	37,333,664	4.1%
HUNGARIAN FORINT (EC)	4	1	300.0%	27	-85.2%	153	22	595.5%
HUNGARIAN FORINT (US)	47	3	1,466.7%	16	193.8%	3,808	85	4,380.0%
INDIAN RUPEE	22,762	24,084	-5.5%	21,806	4.4%	172,580	222,891	-22.6%
JAPANESE YEN	4,375,235	3,121,357	40.2%	4,639,990	-5.7%	31,050,455	28,493,987	9.0%
KOREAN WON	1,055	968	9.0%	714	47.8%	12,630	7,618	65.8%
MEXICAN PESO	1,651,611	1,201,351	37.5%	1,211,319	36.3%	13,037,608	9,797,885	33.1%
MICRO AUD/USD	252,785	299,003	-15.5%	211,794	19.4%	2,073,754	2,188,219	-5.2%
MICRO CAD/USD	64,017	42,381	51.1%	49,603	29.1%	455,364	423,079	7.6%
MICRO CHF/USD	33,089	16,520	100.3%	11,868	178.8%	131,273	124,435	5.5%

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FX Futures								
MICRO EUR/USD	495,722	602,602	-17.7%	384,262	29.0%	3,919,942	5,031,318	-22.1%
MICRO GBP/USD	79,885	75,194	6.2%	57,678	38.5%	668,955	554,933	20.5%
MICRO INR/USD	89	308	-71.1%	33	169.7%	718	3,578	-79.9%
MICRO JPY/USD	5,311	0	0.0%	2,329	128.0%	14,668	0	0.0%
MICRO USD/CNH	18	0	0.0%	8	125.0%	26	0	0.0%
NEW ZEALND DOLLAR	771,200	655,207	17.7%	896,951	-14.0%	6,019,573	5,092,052	18.2%
NKR/USD CROSS RATE	10,855	2,966	266.0%	7,478	45.2%	59,289	37,887	56.5%
POLISH ZLOTY (EC)	39	23	69.6%	28	39.3%	473	556	-14.9%
POLISH ZLOTY (US)	1,143	969	18.0%	1,468	-22.1%	16,387	9,651	69.8%
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	153,070	95,837	59.7%	117,623	30.1%	992,539	707,212	40.3%
SF/JY CROSS RATES	2,438	188	1,196.8%	972	150.8%	15,761	7,107	121.8%
SHEKEL	194	212	-8.5%	137	41.6%	1,673	764	119.0%
SKR/USD CROSS RATES	21,295	3,679	478.8%	9,415	126.2%	85,689	44,206	93.8%
SWISS FRANC	816,703	372,152	119.5%	685,994	19.1%	5,609,721	3,517,702	59.5%
TURKISH LIRA	0	62	-100.0%	0	0.0%	208	353	-41.1%
USDZAR	0	0	0.0%	0	0.0%	0	105	-100.0%
FX Options								
AUD/USD MONDAY OPTION WEE	42	296	-85.8%	6	600.0%	1,339	1,588	-15.7%
AUD/USD MONDAY OPTION WEE	1,368	722	89.5%	37	3,597.3%	2,830	3,483	-18.7%
AUD/USD MONDAY OPTION WEE	256	127	101.6%	321	-20.2%	1,711	1,845	-7.3%
AUD/USD MONDAY OPTION WEE	1,322	725	82.3%	573	130.7%	2,967	2,539	16.9%
AUD/USD MONDAY OPTION WEE	6	0	0.0%	926	-99.4%	1,145	490	133.7%
AUD/USD MONTHLY OPTIONS	78,033	62,600	24.7%	83,886	-7.0%	692,021	510,902	35.5%
AUD/USD THURSDAY WKLY OPT	953	13	7,230.8%	23	4,043.5%	1,600	1,024	56.3%
AUD/USD THURSDAY WKLY OPT	136	104	30.8%	19	615.8%	948	742	27.8%
AUD/USD THURSDAY WKLY OPT	37	35	5.7%	255	-85.5%	2,634	1,206	118.4%
AUD/USD THURSDAY WKLY OPT	438	1,048	-58.2%	481	-8.9%	1,410	1,496	-5.7%
AUD/USD THURSDAY WKLY OPT	358	10	3,480.0%	0	0.0%	629	498	26.3%
AUD/USD TUESDAY WKLY OPT	1,875	1,303	43.9%	94	1,894.7%	2,749	1,538	78.7%
AUD/USD TUESDAY WKLY OPT	5	30	-83.3%	31	-83.9%	507	1,762	-71.2%
AUD/USD TUESDAY WKLY OPT	497	127	291.3%	1,861	-73.3%	3,390	1,165	191.0%
AUD/USD TUESDAY WKLY OPT	591	401	47.4%	339	74.3%	1,601	932	71.8%
AUD/USD TUESDAY WKLY OPT	0	77	-100.0%	538	-100.0%	745	282	164.2%
AUD/USD WKLY FRIDAY OPTION	192	3,158	-93.9%	1,385	-86.1%	3,700	4,552	-18.7%
AUD/USD WKLY FRIDAY OPTION	963	1,601	-39.9%	520	85.2%	14,911	12,295	21.3%
AUD/USD WKLY FRIDAY OPTION	1,331	1,469	-9.4%	2,750	-51.6%	16,524	14,746	12.1%
AUD/USD WKLY FRIDAY OPTION	3,618	1,907	89.7%	2,328	55.4%	15,058	15,142	-0.6%
AUD/USD WKLY FRIDAY OPTION	2,743	579	373.7%	554	395.1%	6,712	3,265	105.6%
AUD/USD WKLY WED OPTIONS -	1,602	295	443.1%	656	144.2%	4,432	3,687	20.2%
AUD/USD WKLY WED OPTIONS -	1,956	540	262.2%	172	1,037.2%	3,870	2,185	77.1%
AUD/USD WKLY WED OPTIONS -	890	295	201.7%	219	306.4%	2,897	2,582	12.2%
AUD/USD WKLY WED OPTIONS -	1,436	172	734.9%	827	73.6%	5,505	2,417	127.8%
AUD/USD WKLY WED OPTIONS -	0	757	-100.0%	517	-100.0%	962	1,279	-24.8%
BRL/USD MONTHLY OPTIONS	0	140	-100.0%	1	-100.0%	5	345	-98.6%
CAD/USD MONDAY OPTIONS WE	482	250	92.8%	23	1,995.7%	5,860	6,352	-7.7%
CAD/USD MONDAY OPTIONS WE	782	471	66.0%	520	50.4%	5,857	9,056	-35.3%
CAD/USD MONDAY OPTIONS WE	2,190	711	208.0%	118	1,755.9%	5,379	6,083	-11.6%

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FX Options								
CAD/USD MONDAY OPTIONS WE	4,935	953	417.8%	268	1,741.4%	9,203	5,654	62.8%
CAD/USD MONDAY OPTIONS WE	219	0	0.0%	1,853	-88.2%	5,093	338	1,406.8%
CAD/USD MONTHLY OPTIONS	35,816	29,755	20.4%	39,672	-9.7%	259,066	435,318	-40.5%
CAD/USD THURSDAY WKLY OPT	619	12	5,058.3%	1,804	-65.7%	6,099	2,276	168.0%
CAD/USD THURSDAY WKLY OPT	996	46	2,065.2%	87	1,044.8%	3,809	2,303	65.4%
CAD/USD THURSDAY WKLY OPT	501	201	149.3%	164	205.5%	3,348	2,605	28.5%
CAD/USD THURSDAY WKLY OPT	483	385	25.5%	685	-29.5%	6,183	3,914	58.0%
CAD/USD THURSDAY WKLY OPT	1,346	351	283.5%	0	0.0%	3,486	2,323	50.1%
CAD/USD TUESDAY WKLY OPT	1,346	218	517.4%	39	3,351.3%	2,545	3,029	-16.0%
CAD/USD TUESDAY WKLY OPT	588	22	2,572.7%	99	493.9%	3,292	4,982	-33.9%
CAD/USD TUESDAY WKLY OPT	1,260	7	17,900.0%	871	44.7%	5,153	2,764	86.4%
CAD/USD TUESDAY WKLY OPT	1,120	2	55,900.0%	197	468.5%	3,299	1,306	152.6%
CAD/USD TUESDAY WKLY OPT	0	109	-100.0%	405	-100.0%	828	917	-9.7%
CAD/USD WKLY FRIDAY OPTION	434	5,585	-92.2%	2,620	-83.4%	15,799	11,449	38.0%
CAD/USD WKLY FRIDAY OPTION	652	624	4.5%	603	8.1%	19,173	17,210	11.4%
CAD/USD WKLY FRIDAY OPTION	2,422	2,426	-0.2%	3,393	-28.6%	27,649	19,579	41.2%
CAD/USD WKLY FRIDAY OPTION	3,281	2,320	41.4%	3,450	-4.9%	27,387	24,909	9.9%
CAD/USD WKLY FRIDAY OPTION	1,933	532	263.3%	401	382.0%	14,403	8,336	72.8%
CAD/USD WKLY WED OPTIONS -	2,140	1,318	62.4%	461	364.2%	10,595	10,722	-1.2%
CAD/USD WKLY WED OPTIONS -	1,455	690	110.9%	445	227.0%	5,584	8,847	-36.9%
CAD/USD WKLY WED OPTIONS -	2,146	426	403.8%	598	258.9%	8,803	6,438	36.7%
CAD/USD WKLY WED OPTIONS -	1,967	73	2,594.5%	2,680	-26.6%	11,199	8,867	26.3%
CAD/USD WKLY WED OPTIONS -	0	1,435	-100.0%	853	-100.0%	2,710	3,566	-24.0%
CHF/USD MONTHLY OPTIONS	38,062	3,468	997.5%	23,199	64.1%	135,494	64,728	109.3%
CHF/USD WKLY FRIDAY OPTION	19	1,912	-99.0%	315	-94.0%	755	2,047	-63.1%
CHF/USD WKLY FRIDAY OPTION	705	38	1,755.3%	109	546.8%	3,745	5,481	-31.7%
CHF/USD WKLY FRIDAY OPTION	2,262	1,894	19.4%	1,435	57.6%	14,396	6,683	115.4%
CHF/USD WKLY FRIDAY OPTION	2,385	2,989	-20.2%	1,257	89.7%	10,400	15,296	-32.0%
CHF/USD WKLY FRIDAY OPTION	413	4	10,225.0%	1	41,200.0%	2,846	3,061	-7.0%
EUR/CHF MONTHLY OPTIONS	0	0	-	2,000	-100.0%	4,000	0	-
EUR/GBP MONTHLY OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
EUR/USD MONDAY OPTION WEE	314	159	97.5%	928	-66.2%	32,328	13,534	138.9%
EUR/USD MONDAY OPTION WEE	4,276	1,707	150.5%	3,329	28.4%	30,751	13,725	124.1%
EUR/USD MONDAY OPTION WEE	5,110	1,535	232.9%	4,559	12.1%	29,355	10,930	168.6%
EUR/USD MONDAY OPTION WEE	4,842	1,828	164.9%	2,286	111.8%	19,379	14,522	33.4%
EUR/USD MONDAY OPTION WEE	368	0	0.0%	2,903	-87.3%	10,682	2,061	418.3%
EUR/USD MONTHLY OPTIONS	321,688	245,357	31.1%	249,624	28.9%	2,064,979	2,167,224	-4.7%
EUR/USD THURSDAY WKLY OPT	3,468	165	2,001.8%	1,231	181.7%	12,369	6,380	93.9%
EUR/USD THURSDAY WKLY OPT	2,079	972	113.9%	288	621.9%	8,780	5,456	60.9%
EUR/USD THURSDAY WKLY OPT	396	26	1,423.1%	1,155	-65.7%	12,599	4,554	176.7%
EUR/USD THURSDAY WKLY OPT	3,128	48	6,416.7%	2,768	13.0%	10,824	6,847	58.1%
EUR/USD THURSDAY WKLY OPT	2,878	281	924.2%	0	0.0%	5,860	380	1,442.1%
EUR/USD TUESDAY WKLY OPT	9,145	854	970.8%	1,180	675.0%	16,170	2,563	530.9%
EUR/USD TUESDAY WKLY OPT	491	204	140.7%	154	218.8%	6,044	5,556	8.8%
EUR/USD TUESDAY WKLY OPT	2,635	22	11,877.3%	5,827	-54.8%	19,364	5,607	245.4%
EUR/USD TUESDAY WKLY OPT	2,705	79	3,324.1%	664	307.4%	8,397	3,837	118.8%
EUR/USD TUESDAY WKLY OPT	0	169	-100.0%	1,372	-100.0%	2,750	1,588	73.2%
EUR/USD WKLY FRIDAY OPTION	1,427	14,852	-90.4%	33,953	-95.8%	62,979	28,435	121.5%
EUR/USD WKLY FRIDAY OPTION	15,656	22,455	-30.3%	19,580	-20.0%	149,163	145,115	2.8%
EUR/USD WKLY FRIDAY OPTION	17,889	24,109	-25.8%	11,267	58.8%	190,735	187,104	1.9%
EUR/USD WKLY FRIDAY OPTION	19,455	34,930	-44.3%	17,087	13.9%	153,755	223,294	-31.1%

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	VOLUME AUG 2024	VOLUME AUG 2023	% CHG	VOIUME JUL 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
FX Options								
EUR/USD WKLY FRIDAY OPTION	18,651	759	2,357.3%	881	2,017.0%	66,660	19,986	233.5%
EUR/USD WKLY WED OPTIONS -	8,989	5,692	57.9%	5,397	66.6%	51,758	37,290	38.8%
EUR/USD WKLY WED OPTIONS -	4,271	6,771	-36.9%	3,841	11.2%	39,905	46,138	-13.5%
EUR/USD WKLY WED OPTIONS -	8,387	3,096	170.9%	4,244	97.6%	37,190	35,359	5.2%
EUR/USD WKLY WED OPTIONS -	9,086	3,962	129.3%	5,440	67.0%	49,625	34,398	44.3%
EUR/USD WKLY WED OPTIONS -	0	4,435	-100.0%	3,078	-100.0%	12,333	14,869	-17.1%
EVENT CONTRACT EUR/USD	1,522	7,754	-80.4%	1,910	-20.3%	17,183	44,814	-61.7%
GBP/USD MONDAY OPTION WEE	3,411	158	2,058.9%	113	2,918.6%	9,297	4,515	105.9%
GBP/USD MONDAY OPTION WEE	2,147	864	148.5%	356	503.1%	6,929	8,767	-21.0%
GBP/USD MONDAY OPTION WEE	576	423	36.2%	416	38.5%	6,644	2,874	131.2%
GBP/USD MONDAY OPTION WEE	3,703	514	620.4%	1,158	219.8%	10,535	3,752	180.8%
GBP/USD MONDAY OPTION WEE	0	0	0.0%	1,335	-100.0%	8,119	591	1,273.8%
GBP/USD MONTHLY OPTIONS	75,926	76,491	-0.7%	52,448	44.8%	546,382	532,078	2.7%
GBP/USD THURSDAY WKLY OPT	1,256	191	557.6%	14	8,871.4%	3,352	1,658	102.2%
GBP/USD THURSDAY WKLY OPT	351	56	526.8%	351	0.0%	1,603	1,632	-1.8%
GBP/USD THURSDAY WKLY OPT	18	123	-85.4%	382	-95.3%	3,290	2,195	49.9%
GBP/USD THURSDAY WKLY OPT	1,001	99	911.1%	459	118.1%	2,401	965	148.8%
GBP/USD THURSDAY WKLY OPT	1,710	72	2,275.0%	0	0.0%	1,982	363	446.0%
GBP/USD TUESDAY WKLY OPT	1,927	53	3,535.8%	19	10,042.1%	3,014	1,027	193.5%
GBP/USD TUESDAY WKLY OPT	30	226	-86.7%	26	15.4%	1,364	2,759	-50.6%
GBP/USD TUESDAY WKLY OPT	385	112	243.8%	69	458.0%	1,422	1,789	-20.5%
GBP/USD TUESDAY WKLY OPT	1,672	136	1,129.4%	780	114.4%	3,170	1,552	104.3%
GBP/USD TUESDAY WKLY OPT	0	107	-100.0%	1,194	-100.0%	1,328	448	196.4%
GBP/USD WKLY FRIDAY OPTION	145	3,801	-96.2%	4,615	-96.9%	9,998	6,483	54.2%
GBP/USD WKLY FRIDAY OPTION	1,511	927	63.0%	1,359	11.2%	18,104	23,229	-22.1%
GBP/USD WKLY FRIDAY OPTION	2,769	3,758	-26.3%	3,415	-18.9%	51,444	32,402	58.8%
GBP/USD WKLY FRIDAY OPTION	4,492	3,997	12.4%	5,255	-14.5%	58,420	19,612	197.9%
GBP/USD WKLY FRIDAY OPTION	4,245	715	493.7%	410	935.4%	22,885	5,027	355.2%
GBP/USD WKLY WED OPTIONS -	3,448	129	2,572.9%	99	3,382.8%	10,135	5,432	86.6%
GBP/USD WKLY WED OPTIONS -	1,283	822	56.1%	286	348.6%	5,588	8,681	-35.6%
GBP/USD WKLY WED OPTIONS -	803	687	16.9%	549	46.3%	14,752	9,482	55.6%
GBP/USD WKLY WED OPTIONS -	3,221	391	723.8%	2,106	52.9%	9,961	5,454	82.6%
GBP/USD WKLY WED OPTIONS -	0	784	-100.0%	793	-100.0%	3,013	1,449	107.9%
JPY/USD MONDAY OPTION WEE	1,222	273	347.6%	2,779	-56.0%	22,219	5,074	337.9%
JPY/USD MONDAY OPTION WEE	1,614	204	691.2%	1,823	-11.5%	20,795	11,866	75.2%
JPY/USD MONDAY OPTION WEE	2,880	1,761	63.5%	1,292	122.9%	12,488	3,845	224.8%
JPY/USD MONDAY OPTION WEE	2,292	348	558.6%	2,254	1.7%	9,426	6,177	52.6%
JPY/USD MONDAY OPTION WEE	2	0	0.0%	2,919	-99.9%	5,312	3,877	37.0%
JPY/USD MONTHLY OPTIONS	145,676	96,779	50.5%	147,439	-1.2%	1,063,708	807,763	31.7%
JPY/USD THURSDAY WKLY OPT	1,005	19	5,189.5%	537	87.2%	12,875	1,663	674.2%
JPY/USD THURSDAY WKLY OPT	707	25	2,728.0%	243	190.9%	3,941	741	431.8%
JPY/USD THURSDAY WKLY OPT	546	18	2,933.3%	92	493.5%	4,319	253	1,607.1%
JPY/USD THURSDAY WKLY OPT	970	70	1,285.7%	542	79.0%	7,543	219	3,344.3%
JPY/USD THURSDAY WKLY OPT	634	24	2,541.7%	0	0.0%	1,741	277	528.5%
JPY/USD TUESDAY WKLY OPT W	1,363	61	2,134.4%	111	1,127.9%	5,164	171	2,919.9%
JPY/USD TUESDAY WKLY OPT W	836	5	16,620.0%	81	932.1%	2,740	3,372	-18.7%
JPY/USD TUESDAY WKLY OPT W	496	86	476.7%	1,046	-52.6%	6,878	2,213	210.8%
JPY/USD TUESDAY WKLY OPT W	723	82	781.7%	2,399	-69.9%	8,722	1,595	446.8%
JPY/USD TUESDAY WKLY OPT W	0	103	-100.0%	2,338	-100.0%	4,081	140	2,815.0%
JPY/USD WKLY FRIDAY OPTION	1,322	6,793	-80.5%	20,342	-93.5%	41,703	10,027	315.9%
JPY/USD WKLY FRIDAY OPTION	2,022	4,234	-52.2%	7,972	-74.6%	81,272	52,078	56.1%

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	VOLUME AUG 2024	VOLUME AUG 2023	% CHG	VOIUME JUL 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
FX Options								
JPY/USD WKLY FRIDAY OPTION	13,220	8,892	48.7%	16,471	-19.7%	95,381	62,477	52.7%
JPY/USD WKLY FRIDAY OPTION	16,992	10,825	57.0%	10,321	64.6%	92,055	61,179	50.5%
JPY/USD WKLY FRIDAY OPTION	13,740	881	1,459.6%	120	11,350.0%	34,117	10,491	225.2%
JPY/USD WKLY WED OPTIONS -	7,912	1,535	415.4%	4,091	93.4%	54,441	23,946	127.3%
JPY/USD WKLY WED OPTIONS -	4,736	2,325	103.7%	5,453	-13.1%	37,526	21,855	71.7%
JPY/USD WKLY WED OPTIONS -	6,508	1,854	251.0%	5,351	21.6%	37,057	25,758	43.9%
JPY/USD WKLY WED OPTIONS -	4,554	1,753	159.8%	11,226	-59.4%	52,875	18,570	184.7%
JPY/USD WKLY WED OPTIONS -	0	3,401	-100.0%	7,341	-100.0%	14,907	6,503	129.2%
MXN/USD MONTHLY OPTIONS	17,920	450	3,882.2%	44,712	-59.9%	124,820	3,755	3,224.1%
MXN/USD WKLY FRIDAY OPTION	0	5	-100.0%	0	0.0%	1	5	-80.0%
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	244	513	-52.4%	37	559.5%	486	75,262	-99.4%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	2	-100.0%
USD/CNH MONTHLY OPTIONS	16,208	0	0.0%	20,565	-21.2%	70,688	801	8,725.0%
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	323	891	-63.7%	1,047	-69.1%	4,447	3,812	16.7%
BUTTER CS	4,840	4,323	12.0%	2,796	73.1%	36,467	29,868	22.1%
CASH-SETTLED CHEESE	11,457	11,058	3.6%	10,414	10.0%	107,858	109,095	-1.1%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	500	0	-
CATTLE	1,374,275	1,209,977	13.6%	1,560,038	-11.9%	10,902,008	10,984,866	-0.8%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	5,600	4,050	38.3%
CDD WEATHER	4,675	2,050	128.0%	10,075	-53.6%	35,675	15,950	123.7%
CLASS IV MILK	2,566	1,132	126.7%	792	224.0%	14,459	9,601	50.6%
DRY WHEY	966	916	5.5%	796	21.4%	8,376	8,836	-5.2%
FEEDER CATTLE	503,027	406,055	23.9%	383,937	31.0%	2,855,809	2,838,134	0.6%
GOLDMAN SACHS	1,578	1,834	-14.0%	1,887	-16.4%	14,805	16,631	-11.0%
GSCI EXCESS RETURN FUT	7,066	2,200	221.2%	2,028	248.4%	163,145	157,039	3.9%
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	1,050,966	989,744	6.2%	1,581,875	-33.6%	10,140,009	8,861,469	14.4%
HOUSING INDEX	18	22	-18.2%	36	-50.0%	168	128	31.3%
LUMBER	33,020	19,297	71.1%	23,593	40.0%	203,685	117,616	73.2%
MALAYSIAN PALM SWAP	0	0	0.0%	0	-	0	0	0.0%
MILK	52,947	31,417	68.5%	34,780	52.2%	345,900	255,352	35.5%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,458	5,728	-22.2%	4,510	-1.2%	38,677	41,309	-6.4%
OTC SP GSCI ER SWAP	20,468	20,468	0.0%	0	0.0%	115,347	115,347	0.0%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	0	0.0%
PORK CUTOUT	62	1,718	-96.4%	197	-68.5%	1,335	12,465	-89.3%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	-	0	0	0.0%
USD CRUDE PALM OIL	29,434	21,114	39.4%	26,498	11.1%	202,928	215,414	-5.8%

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	VOLUME AUG 2024	VOLUME AUG 2023	% CHG	VOIUME JUL 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
Ag Products Options								
BLOCK CHEESE	1,712	1,008	69.8%	582	194.2%	8,223	2,998	174.3%
BUTTER CS	2,376	1,049	126.5%	1,381	72.0%	23,456	16,738	40.1%
CASH-SETTLED CHEESE	6,069	6,947	-12.6%	3,178	91.0%	47,854	61,552	-22.3%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	1,000	0	-
CATTLE	524,999	321,504	63.3%	480,085	9.4%	3,938,615	2,412,717	63.2%
CDD SEASONAL STRIP	0	0	0.0%	2,500	-100.0%	52,500	82,200	-36.1%
CDD WEATHER	12,500	30,000	-58.3%	0	0.0%	27,500	116,000	-76.3%
CLASS IV MILK	4,872	4,258	14.4%	5,579	-12.7%	45,744	54,095	-15.4%
DRY WHEY	4	1,194	-99.7%	180	-97.8%	1,928	1,267	52.2%
FEEDER CATTLE	145,503	66,858	117.6%	70,995	104.9%	615,175	464,143	32.5%
HDD EURO SEASONAL STRIP	0	5,000	-100.0%	0	0.0%	3,000	28,000	-89.3%
HDD SEASONAL STRIP	8,000	13,000	-38.5%	0	0.0%	20,122	42,500	-52.7%
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	301,324	384,682	-21.7%	413,401	-27.1%	2,906,578	2,511,397	15.7%
LUMBER	1,044	575	81.6%	1,415	-26.2%	8,094	2,313	249.9%
LV CATL CSO	1,300	0	0.0%	0	0.0%	1,400	60	2,233.3%
MILK	30,540	21,255	43.7%	20,588	48.3%	212,593	198,097	7.3%
MLK MID OPTIONS	3	0	0.0%	5	-40.0%	18	19	-5.3%
NFD MILK	6,349	7,757	-18.2%	2,521	151.8%	27,378	38,682	-29.2%
PACIFIC RIM DAT SS WTHR	0	0	-	0	0.0%	0	0	-
PORK CUTOUT	0	100	-100.0%	0	0.0%	0	111	-100.0%

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CME Exchange Volume Report - Monthly

	VOLUME AUG 2024	VOLUME AUG 2023	% CHG	VOIUME JUL 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	96,608,396	71,900,916	34.4%	70,880,282	36.3%	588,783,743	590,416,935	-0.3%
Equity Index Futures	121,263,237	108,670,502	11.6%	121,068,900	0.2%	852,184,874	828,763,725	2.8%
FX Futures	21,861,607	16,923,576	29.2%	20,116,626	8.7%	164,451,463	144,859,331	13.5%
Ag Products Futures	3,102,146	2,729,944	13.6%	3,645,299	-14.9%	25,208,598	23,806,482	5.9%
TOTAL FUTURES	242,835,386	200,224,938	21.3%	215,711,107	12.6%	1,630,628,678	1,587,846,473	2.7%
TOTAL OPTIONS GROUP								
Equity Index Options	36,976,497	34,785,580	6.3%	35,081,702	5.4%	276,664,730	218,837,888	26.4%
Interest Rate Options	42,277,606	25,847,977	63.6%	29,694,799	42.4%	269,669,988	310,218,612	-13.1%
FX Options	1,064,837	758,934	40.3%	972,794	9.5%	7,303,128	6,288,927	16.1%
Ag Products Options	1,046,595	865,187	21.0%	1,002,410	4.4%	7,964,178	6,082,589	30.9%
TOTAL OPTIONS	81,365,535	62,257,678	30.7%	66,751,705	21.9%	561,602,024	541,428,016	3.7%
TOTAL COMBINED								
Interest Rate	138,886,002	97,748,893	42.1%	100,575,081	38.1%	858,453,731	900,635,547	-4.7%
Equity Index	158,239,734	143,456,082	10.3%	156,150,602	1.3%	1,128,849,604	1,047,601,613	7.8%
FX	22,926,444	17,682,510	29.7%	21,089,420	8.7%	171,754,591	151,148,258	13.6%
Ag Products	4,148,741	3,595,131	15.4%	4,647,709	-10.7%	33,172,776	29,889,071	11.0%
GRAND TOTAL	324,200,921	262,482,616	23.5%	282,462,812	14.8%	2,192,230,702	2,129,274,489	3.0%

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.