

CME Exchange Volume Report - Monthly

	VOLUME AUG 2024	VOLUME AUG 2023	% CHG	VOLUME 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 DISCRETIONAF	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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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
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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CME Exchange Volume Report - Monthly

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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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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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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%