

CME Exchange Volume Report - Monthly

	VOLUME SEP 2023	VOLUME SEP 2022	% CHG	VOLUME AUG 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	0	8	-100.0%	0	0.0%	1,006	71,787	-98.6%
BSBY 3-MONTH FUTURES	441	22,242	-98.0%	104	324.0%	31,804	514,223	-93.8%
ESTR Basis Spread Futures	1,816	0	-	1,804	0.7%	12,608	0	-
ESTR Futures	200,796	0	-	160,873	24.8%	796,873	0	-
EURODOLLARS	0	27,341,312	-100.0%	0	0.0%	28,319,809	350,967,486	-91.9%
FTIIE	32	124	-74.2%	80	-60.0%	1,774	981	80.8%
SOFR	63,691,581	54,973,016	15.9%	71,738,040	-11.2%	625,146,376	310,618,463	101.3%
SONIA	48	0	0.0%	15	220.0%	1,399	1,293	8.2%
Interest Rate Options								
EURODOLLARS	0	11,008,197	-100.0%	0	0.0%	9,567,416	114,374,610	-91.6%
EURO MIDCURVE	0	2,421,837	-100.0%	0	0.0%	597,753	63,556,262	-99.1%
SOFR	18,191,685	13,649,019	33.3%	18,739,941	-2.9%	265,704,185	41,610,790	538.5%
SOFR MIDCURVE	6,683,918	4,165,483	60.5%	7,108,036	-6.0%	59,224,161	12,074,720	390.5%
SOFR MISCURVE	0	0	-	0	0.0%	700	0	-

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Equity Index Futures								
BITCOIN	192,620	279,859	-31.2%	238,738	-19.3%	1,991,994	1,965,404	1.4%
E-mini FTSE China 50	0	101	-100.0%	0	0.0%	44	7,006	-99.4%
E-MINI MIDCAP	331,142	432,499	-23.4%	241,247	37.3%	2,504,355	3,074,710	-18.5%
E-MINI NASDAQ 100	14,008,746	17,694,644	-20.8%	15,206,576	-7.9%	124,713,338	133,670,397	-6.7%
E-MINI RUSSELL 1000	19,504	16,666	17.0%	2,669	630.8%	83,890	121,929	-31.2%
E-MINI RUSSELL 1000 GROWTH	12,694	15,462	-17.9%	1,367	828.6%	52,406	79,926	-34.4%
E-MINI RUSSELL 1000 VALUE	42,501	39,614	7.3%	2,809	1,413.0%	164,893	229,110	-28.0%
E-MINI RUSSELL 2000	5,064,499	6,545,944	-22.6%	4,164,458	21.6%	41,344,278	46,249,331	-10.6%
E-MINI S&P500	39,324,995	59,820,277	-34.3%	36,378,651	8.1%	338,497,358	377,216,299	-10.3%
E-MINI S&P500 ESG	57,612	57,966	-0.6%	16,998	238.9%	231,731	291,652	-20.5%
ETHER	0	5	-100.0%	0	0.0%	0	12	-100.0%
ETHER FUTURES	78,571	163,114	-51.8%	83,566	-6.0%	895,734	1,193,101	-24.9%
FT-SE 100	107	75	42.7%	184	-41.8%	751	1,379	-45.5%
FTSE Emerging	0	0	0.0%	0	-	0	0	0.0%
IBOVESPA INDEX	9	54	-83.3%	31	-71.0%	298	529	-43.7%
MICRO BITCOIN	117,844	235,507	-50.0%	160,723	-26.7%	1,775,762	3,002,713	-40.9%
MICRO E-MINI NASDAQ 100	23,844,479	33,070,474	-27.9%	27,371,602	-12.9%	201,618,674	284,153,757	-29.0%
MICRO E-MINI RUSSELL 2000	1,153,149	2,445,573	-52.8%	1,530,334	-24.6%	14,308,647	25,923,270	-44.8%
MICRO E-MINI S&P500	18,645,561	35,111,542	-46.9%	22,107,031	-15.7%	192,247,845	257,412,228	-25.3%
MICRO ETHER	83,356	498,477	-83.3%	114,244	-27.0%	1,555,069	3,921,411	-60.3%
NASDAQ-100 VOLATILITY	0	20	-100.0%	0	0.0%	3,203	18,449	-82.6%
NASDAQ BIOTECH SECTOR	32	589	-94.6%	9	255.6%	1,476	1,958	-24.6%
Nearby BTIC+	0	0	0.0%	0	0.0%	0	6,788	-100.0%
NIKKEI 225 (\$) STOCK	164,463	137,941	19.2%	147,106	11.8%	1,241,359	1,072,915	15.7%
NIKKEI 225 (YEN) STOCK	674,144	890,324	-24.3%	554,988	21.5%	5,647,385	7,180,096	-21.3%
PHLX SEMICONDUCTOR SECTO	4,332	842	414.5%	203	2,034.0%	7,644	868	780.6%
S&P 500	113,872	161,343	-29.4%	84,466	34.8%	918,278	718,701	27.8%
S&P 500 ANNUAL DIVIDEND IND	111,529	79,879	39.6%	97,219	14.7%	704,102	744,202	-5.4%
S&P 500 QUARLY DIVIDEND IND	15,341	5,102	200.7%	8,776	74.8%	134,758	38,785	247.4%
S&P 600 SMALLCAP EMINI	1,317	0	-	78	1,588.5%	1,987	0	-
S&P BIOTECHNOLOGY SECTOR	1,182	1,400	-15.6%	615	92.2%	9,572	7,207	32.8%
S&P COMMUNICATION SERVICE	14,961	8,335	79.5%	1,407	963.3%	58,621	38,665	51.6%
S&P CONSUMER DISCRETIONAF	20,095	19,501	3.0%	5,847	243.7%	102,887	128,677	-20.0%
S&P CONSUMER STAPLES SECT	70,083	57,579	21.7%	24,871	181.8%	321,003	268,224	19.7%
S&P ENERGY SECTOR	85,086	118,572	-28.2%	28,120	202.6%	440,158	648,783	-32.2%
S&P FINANCIAL SECTOR	84,994	67,384	26.1%	19,308	340.2%	449,700	352,129	27.7%
S&P HEALTH CARE SECTOR	36,292	47,201	-23.1%	13,410	170.6%	218,660	260,695	-16.1%
S&P INDUSTRIAL SECTOR	32,158	50,105	-35.8%	7,018	358.2%	201,629	273,411	-26.3%
S&P MATERIALS SECTOR	21,160	24,290	-12.9%	5,805	264.5%	151,952	145,147	4.7%
S&P OIL & GAS EXPLORATION A	1,104	691	59.8%	426	159.2%	2,948	3,825	-22.9%
S&P REAL ESTATE SECTOR	23,624	13,984	68.9%	4,855	386.6%	104,464	64,147	62.9%
S&P REGIONAL BANKS SECTOR	4,263	1,320	223.0%	1,436	196.9%	15,019	1,607	834.6%
S&P RETAIL SECTOR	430	872	-50.7%	498	-13.7%	5,356	2,659	101.4%
S&P TECHNOLOGY SECTOR	40,147	61,250	-34.5%	12,070	232.6%	177,076	240,776	-26.5%
S&P UTILITIES SECTOR	111,100	62,605	77.5%	30,452	264.8%	463,672	342,617	35.3%
S&P VALUE INDEX FUTURES	0	0	0.0%	0	-	0	0	0.0%
TOPIX (USD)	50	0	-	104	-51.9%	766	0	-
TOPIX (YEN)	235	1,570	-85.0%	184	27.7%	2,238	19,766	-88.7%
WATER INDEX FUTURES	0	0	0.0%	3	-100.0%	128	592	-78.4%

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Equity Index Options								
BITCOIN OPTIONS	5,285	2,586	104.4%	6,048	-12.6%	59,216	23,791	148.9%
E-MINI NASDAQ 100	1,497,566	1,153,958	29.8%	1,839,283	-18.6%	12,270,635	9,026,437	35.9%
E-MINI RUSSELL 2000	93,836	109,310	-14.2%	112,761	-16.8%	1,244,598	1,232,214	1.0%
E-MINI S&P500	30,522,608	29,280,658	4.2%	32,472,105	-6.0%	234,790,691	209,901,197	11.9%
EOM S&P 500	0	0	0.0%	0	-	0	0	0.0%
ETHER OPTIONS	3,100	103	2,909.7%	4,156	-25.4%	18,054	103	17,428.2%
EVENT CONTRACT S&P 500	11,617	0	-	6,393	81.7%	54,141	0	-
MICRO BITCOIN	9,664	11,819	-18.2%	16,745	-42.3%	105,193	66,980	57.1%
MICRO E-MINI NASDAQ 100	51,731	45,890	12.7%	73,534	-29.7%	503,442	498,771	0.9%
Micro E-mini S&P 500	281,117	252,242	11.4%	228,864	22.8%	2,123,847	2,113,911	0.5%
MICRO ETHER	17,176	59,201	-71.0%	25,691	-33.1%	161,771	277,615	-41.7%
S&P 500	0	0	0.0%	0	-	0	0	0.0%
FX Futures								
AD/CD CROSS RATES	3	114	-97.4%	0	0.0%	170	573	-70.3%
AD/JY CROSS RATES	2,382	5,580	-57.3%	982	142.6%	15,175	43,816	-65.4%
AD/NSE CROSS RATES	11,542	17,481	-34.0%	2,368	387.4%	38,578	48,892	-21.1%
AUSTRALIAN DOLLAR	2,806,173	2,777,152	1.0%	1,922,354	46.0%	18,480,854	19,132,275	-3.4%
BP/JY CROSS RATES	5,712	13,380	-57.3%	1,911	198.9%	32,062	48,260	-33.6%
BP/SF CROSS RATES	5,024	10,246	-51.0%	693	625.0%	32,682	27,676	18.1%
BRAZIL REAL	344,387	294,885	16.8%	360,917	-4.6%	2,608,485	2,899,975	-10.1%
BRITISH POUND	2,763,539	4,450,862	-37.9%	2,100,174	31.6%	20,086,589	23,326,943	-13.9%
CANADIAN DOLLAR	2,321,954	2,686,823	-13.6%	1,603,572	44.8%	15,716,828	17,032,296	-7.7%
CD/JY CROSS RATES	192	15	1,180.0%	59	225.4%	589	622	-5.3%
CHILEAN PESO	0	0	0.0%	0	0.0%	45	24	87.5%
CHINESE RENMINBI (CNH)	41,908	49,260	-14.9%	34,233	22.4%	262,418	253,135	3.7%
CZECK KORUNA (EC)	1	0	0.0%	0	0.0%	6	41	-85.4%
CZECK KORUNA (US)	2	242	-99.2%	5	-60.0%	241	322	-25.2%
EC/AD CROSS RATES	20,925	14,356	45.8%	3,113	572.2%	57,562	55,022	4.6%
EC/CD CROSS RATES	15,582	15,976	-2.5%	2,509	521.0%	59,974	80,239	-25.3%
EC/NOK CROSS RATES	1,386	11,221	-87.6%	354	291.5%	22,178	23,203	-4.4%
EC/SEK CROSS RATES	13,014	5,019	159.3%	897	1,350.8%	48,192	32,693	47.4%
EFX/BP CROSS RATES	159,095	194,501	-18.2%	41,978	279.0%	639,762	902,927	-29.1%
EFX/JY CROSS RATES	112,804	101,560	11.1%	30,223	273.2%	492,245	554,211	-11.2%
EFX/SF CROSS RATES	53,582	64,632	-17.1%	11,462	367.5%	232,558	395,975	-41.3%
E-MICRO USD/CAD	95	83	14.5%	42	126.2%	1,069	1,818	-41.2%
E-MICRO USD/CHF	117	63	85.7%	54	116.7%	1,319	707	86.6%
E-MICRO USD/JPY	4,873	1,980	146.1%	7,570	-35.6%	33,829	150,324	-77.5%
E-MINI EURO FX	111,565	214,527	-48.0%	102,553	8.8%	1,092,959	1,359,912	-19.6%
E-MINI JAPANESE YEN	10,249	22,461	-54.4%	13,314	-23.0%	109,754	105,636	3.9%
EURO FX	6,081,239	8,111,349	-25.0%	4,167,172	45.9%	43,414,903	46,057,499	-5.7%
HUNGARIAN FORINT (EC)	15	0	0.0%	1	1,400.0%	37	32	15.6%
HUNGARIAN FORINT (US)	1	4	-75.0%	3	-66.7%	86	42	104.8%
INDIAN RUPEE	19,156	44,500	-57.0%	24,084	-20.5%	242,047	230,589	5.0%
JAPANESE YEN	3,881,419	5,026,431	-22.8%	3,121,357	24.4%	32,375,406	29,322,413	10.4%
KOREAN WON	857	326	162.9%	968	-11.5%	8,475	4,682	81.0%
MEXICAN PESO	1,994,204	1,946,448	2.5%	1,201,351	66.0%	11,792,089	10,936,117	7.8%
MICRO AUD/USD	250,855	276,759	-9.4%	299,003	-16.1%	2,439,074	2,354,409	3.6%
MICRO CAD/USD	43,112	69,404	-37.9%	42,381	1.7%	466,191	527,704	-11.7%

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FX Futures								
MICRO CHF/USD	16,579	25,467	-34.9%	16,520	0.4%	141,014	157,429	-10.4%
MICRO EUR/USD	522,155	1,023,632	-49.0%	602,602	-13.3%	5,553,473	6,998,898	-20.7%
MICRO GBP/USD	62,423	233,213	-73.2%	75,194	-17.0%	617,356	1,018,750	-39.4%
MICRO INR/USD	244	592	-58.8%	308	-20.8%	3,822	6,422	-40.5%
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	844,584	972,959	-13.2%	655,207	28.9%	5,936,636	5,852,958	1.4%
NKR/USD CROSS RATE	5,788	7,299	-20.7%	2,966	95.1%	43,675	32,945	32.6%
POLISH ZLOTY (EC)	167	203	-17.7%	23	626.1%	723	1,221	-40.8%
POLISH ZLOTY (US)	2,591	2,929	-11.5%	969	167.4%	12,242	13,769	-11.1%
RMB USD	0	10	-100.0%	0	0.0%	5	29	-82.8%
RUSSIAN RUBLE	0	22	-100.0%	0	0.0%	0	587,309	-100.0%
S.AFRICAN RAND	91,335	113,049	-19.2%	95,837	-4.7%	798,547	877,998	-9.0%
SF/JY CROSS RATES	2,734	3,434	-20.4%	188	1,354.3%	9,841	10,327	-4.7%
SHEKEL	439	45	875.6%	212	107.1%	1,203	153	686.3%
SKR/USD CROSS RATES	7,398	12,830	-42.3%	3,679	101.1%	51,604	71,559	-27.9%
SWISS FRANC	571,171	783,821	-27.1%	372,152	53.5%	4,088,873	5,022,595	-18.6%
TURKISH LIRA	56	132	-57.6%	62	-9.7%	409	437	-6.4%
USDZAR	10	0	0.0%	0	0.0%	115	31	271.0%
FX Options								
AUD/USD MONDAY OPTION WEE	191	55	247.3%	296	-35.5%	1,779	1,754	1.4%
AUD/USD MONDAY OPTION WEE	187	53	252.8%	722	-74.1%	3,670	3,243	13.2%
AUD/USD MONDAY OPTION WEE	143	84	70.2%	127	12.6%	1,988	2,286	-13.0%
AUD/USD MONDAY OPTION WEE	135	268	-49.6%	725	-81.4%	2,674	3,143	-14.9%
AUD/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	490	1,218	-59.8%
AUD/USD MONTHLY OPTIONS	75,401	80,112	-5.9%	62,600	20.4%	586,303	782,326	-25.1%
AUD/USD THURSDAY WKLY OPT	41	0	-	13	215.4%	1,065	0	-
AUD/USD THURSDAY WKLY OPT	50	0	-	104	-51.9%	792	0	-
AUD/USD THURSDAY WKLY OPT	16	0	-	35	-54.3%	1,222	0	-
AUD/USD THURSDAY WKLY OPT	71	0	-	1,048	-93.2%	1,567	0	-
AUD/USD THURSDAY WKLY OPT	0	0	-	10	-100.0%	498	0	-
AUD/USD TUESDAY WKLY OPT	253	0	-	1,303	-80.6%	1,791	0	-
AUD/USD TUESDAY WKLY OPT	40	0	-	30	33.3%	1,802	0	-
AUD/USD TUESDAY WKLY OPT	39	0	-	127	-69.3%	1,204	0	-
AUD/USD TUESDAY WKLY OPT	298	0	-	401	-25.7%	1,230	0	-
AUD/USD TUESDAY WKLY OPT	0	0	-	77	-100.0%	282	0	-
AUD/USD WKLY FRIDAY OPTION	37	177	-79.1%	3,158	-98.8%	4,589	5,480	-16.3%
AUD/USD WKLY FRIDAY OPTION	804	973	-17.4%	1,601	-49.8%	13,099	13,784	-5.0%
AUD/USD WKLY FRIDAY OPTION	1,276	1,344	-5.1%	1,469	-13.1%	16,022	20,464	-21.7%
AUD/USD WKLY FRIDAY OPTION	1,169	1,074	8.8%	1,907	-38.7%	16,311	15,775	3.4%
AUD/USD WKLY FRIDAY OPTION	889	972	-8.5%	579	53.5%	4,154	5,800	-28.4%
AUD/USD WKLY WED OPTIONS -	649	82	691.5%	295	120.0%	4,336	5,929	-26.9%
AUD/USD WKLY WED OPTIONS -	357	199	79.4%	540	-33.9%	2,542	4,194	-39.4%
AUD/USD WKLY WED OPTIONS -	282	202	39.6%	295	-4.4%	2,864	5,318	-46.1%
AUD/USD WKLY WED OPTIONS -	122	114	7.0%	172	-29.1%	2,539	4,608	-44.9%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	757	-100.0%	1,279	578	121.3%
BRL/USD MONTHLY OPTIONS	0	284	-100.0%	140	-100.0%	345	3,021	-88.6%
CAD/USD MONDAY OPTIONS WE	654	545	20.0%	250	161.6%	7,006	1,833	282.2%
CAD/USD MONDAY OPTIONS WE	138	928	-85.1%	471	-70.7%	9,194	10,496	-12.4%

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FX Options								
CAD/USD MONDAY OPTIONS WE	392	1,922	-79.6%	711	-44.9%	6,475	9,622	-32.7%
CAD/USD MONDAY OPTIONS WE	2,473	804	207.6%	953	159.5%	8,127	7,006	16.0%
CAD/USD MONDAY OPTIONS WE	0	0	0.0%	0	0.0%	338	1,535	-78.0%
CAD/USD MONTHLY OPTIONS	35,177	86,838	-59.5%	29,755	18.2%	470,495	839,169	-43.9%
CAD/USD THURSDAY WKLY OPT	212	0	-	12	1,666.7%	2,488	0	-
CAD/USD THURSDAY WKLY OPT	561	0	-	46	1,119.6%	2,864	0	-
CAD/USD THURSDAY WKLY OPT	247	0	-	201	22.9%	2,852	0	-
CAD/USD THURSDAY WKLY OPT	937	0	-	385	143.4%	4,851	0	-
CAD/USD THURSDAY WKLY OPT	0	0	-	351	-100.0%	2,323	0	-
CAD/USD TUESDAY WKLY OPT	59	0	-	218	-72.9%	3,088	0	-
CAD/USD TUESDAY WKLY OPT	583	0	-	22	2,550.0%	5,565	0	-
CAD/USD TUESDAY WKLY OPT	500	0	-	7	7,042.9%	3,264	0	-
CAD/USD TUESDAY WKLY OPT	1,680	0	-	2	83,900.0%	2,986	0	-
CAD/USD TUESDAY WKLY OPT	0	0	-	109	-100.0%	917	0	-
CAD/USD WKLY FRIDAY OPTION	209	1,002	-79.1%	5,585	-96.3%	11,658	13,523	-13.8%
CAD/USD WKLY FRIDAY OPTION	1,647	1,535	7.3%	624	163.9%	18,857	30,466	-38.1%
CAD/USD WKLY FRIDAY OPTION	3,351	4,764	-29.7%	2,426	38.1%	22,930	52,308	-56.2%
CAD/USD WKLY FRIDAY OPTION	4,477	7,708	-41.9%	2,320	93.0%	29,386	45,773	-35.8%
CAD/USD WKLY FRIDAY OPTION	3,191	2,751	16.0%	532	499.8%	11,527	12,898	-10.6%
CAD/USD WKLY WED OPTIONS -	720	1,147	-37.2%	1,318	-45.4%	11,442	9,172	24.7%
CAD/USD WKLY WED OPTIONS -	910	404	125.2%	690	31.9%	9,757	11,221	-13.0%
CAD/USD WKLY WED OPTIONS -	2,959	1,750	69.1%	426	594.6%	9,397	13,505	-30.4%
CAD/USD WKLY WED OPTIONS -	1,727	564	206.2%	73	2,265.8%	10,594	14,133	-25.0%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	1,435	-100.0%	3,566	4,474	-20.3%
CHF/USD MONTHLY OPTIONS	4,668	13,837	-66.3%	3,468	34.6%	69,396	54,182	28.1%
CHF/USD WKLY FRIDAY OPTION	56	0	0.0%	1,912	-97.1%	2,103	989	112.6%
CHF/USD WKLY FRIDAY OPTION	61	8	662.5%	38	60.5%	5,542	871	536.3%
CHF/USD WKLY FRIDAY OPTION	236	38	521.1%	1,894	-87.5%	6,919	1,001	591.2%
CHF/USD WKLY FRIDAY OPTION	465	181	156.9%	2,989	-84.4%	15,761	1,207	1,205.8%
CHF/USD WKLY FRIDAY OPTION	473	34	1,291.2%	4	11,725.0%	3,534	117	2,920.5%
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	1,480	4,350	-66.0%	159	830.8%	15,014	16,403	-8.5%
EUR/USD MONDAY OPTION WEE	1,672	3,272	-48.9%	1,707	-2.1%	15,397	24,485	-37.1%
EUR/USD MONDAY OPTION WEE	1,825	2,124	-14.1%	1,535	18.9%	12,755	9,660	32.0%
EUR/USD MONDAY OPTION WEE	597	4,943	-87.9%	1,828	-67.3%	15,119	28,837	-47.6%
EUR/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	2,061	4,256	-51.6%
EUR/USD MONTHLY OPTIONS	338,974	431,923	-21.5%	245,357	38.2%	2,506,198	2,422,815	3.4%
EUR/USD THURSDAY WKLY OPT	544	0	-	165	229.7%	6,924	0	-
EUR/USD THURSDAY WKLY OPT	944	0	-	972	-2.9%	6,400	0	-
EUR/USD THURSDAY WKLY OPT	808	0	-	26	3,007.7%	5,362	0	-
EUR/USD THURSDAY WKLY OPT	1,313	0	-	48	2,635.4%	8,160	0	-
EUR/USD THURSDAY WKLY OPT	0	0	-	281	-100.0%	380	0	-
EUR/USD TUESDAY WKLY OPT	1,320	0	-	854	54.6%	3,883	0	-
EUR/USD TUESDAY WKLY OPT	81	0	-	204	-60.3%	5,637	0	-
EUR/USD TUESDAY WKLY OPT	473	0	-	22	2,050.0%	6,080	0	-
EUR/USD TUESDAY WKLY OPT	465	0	-	79	488.6%	4,302	0	-
EUR/USD TUESDAY WKLY OPT	0	0	-	169	-100.0%	1,588	0	-
EUR/USD WKLY FRIDAY OPTION	755	3,547	-78.7%	14,852	-94.9%	29,190	54,079	-46.0%
EUR/USD WKLY FRIDAY OPTION	9,486	6,683	41.9%	22,455	-57.8%	154,601	125,318	23.4%
EUR/USD WKLY FRIDAY OPTION	37,504	16,609	125.8%	24,109	55.6%	224,608	149,616	50.1%

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CME Exchange Volume Report - Monthly

	VOLUME SEP 2023	VOLUME SEP 2022	% CHG	VOIUME AUG 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
FX Options								
EUR/USD WKLY FRIDAY OPTION	20,325	11,726	73.3%	34,930	-41.8%	243,619	170,492	42.9%
EUR/USD WKLY FRIDAY OPTION	14,932	15,398	-3.0%	759	1,867.3%	34,918	59,021	-40.8%
EUR/USD WKLY WED OPTIONS -	5,386	11,867	-54.6%	5,692	-5.4%	42,676	58,806	-27.4%
EUR/USD WKLY WED OPTIONS -	9,166	7,309	25.4%	6,771	35.4%	55,304	48,954	13.0%
EUR/USD WKLY WED OPTIONS -	7,331	5,079	44.3%	3,096	136.8%	42,690	48,060	-11.2%
EUR/USD WKLY WED OPTIONS -	7,293	7,733	-5.7%	3,962	84.1%	41,691	59,070	-29.4%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	4,435	-100.0%	14,869	21,447	-30.7%
EVENT CONTRACT EUR/USD	6,812	1,690	303.1%	7,754	-12.1%	51,626	1,690	2,954.8%
GBP/USD MONDAY OPTION WEE	1,679	771	117.8%	158	962.7%	6,194	4,908	26.2%
GBP/USD MONDAY OPTION WEE	192	1,342	-85.7%	864	-77.8%	8,959	10,203	-12.2%
GBP/USD MONDAY OPTION WEE	799	739	8.1%	423	88.9%	3,673	2,910	26.2%
GBP/USD MONDAY OPTION WEE	3,155	860	266.9%	514	513.8%	6,907	4,880	41.5%
GBP/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	591	1,480	-60.1%
GBP/USD MONTHLY OPTIONS	74,597	136,054	-45.2%	76,491	-2.5%	606,675	752,982	-19.4%
GBP/USD THURSDAY WKLY OPT	595	0	-	191	211.5%	2,253	0	-
GBP/USD THURSDAY WKLY OPT	88	0	-	56	57.1%	1,720	0	-
GBP/USD THURSDAY WKLY OPT	115	0	-	123	-6.5%	2,310	0	-
GBP/USD THURSDAY WKLY OPT	361	0	-	99	264.6%	1,326	0	-
GBP/USD THURSDAY WKLY OPT	0	0	-	72	-100.0%	363	0	-
GBP/USD TUESDAY WKLY OPT	477	0	-	53	800.0%	1,504	0	-
GBP/USD TUESDAY WKLY OPT	158	0	-	226	-30.1%	2,917	0	-
GBP/USD TUESDAY WKLY OPT	104	0	-	112	-7.1%	1,893	0	-
GBP/USD TUESDAY WKLY OPT	128	0	-	136	-5.9%	1,680	0	-
GBP/USD TUESDAY WKLY OPT	0	0	-	107	-100.0%	448	0	-
GBP/USD WKLY FRIDAY OPTION	145	206	-29.6%	3,801	-96.2%	6,628	9,133	-27.4%
GBP/USD WKLY FRIDAY OPTION	2,953	1,119	163.9%	927	218.6%	26,182	21,323	22.8%
GBP/USD WKLY FRIDAY OPTION	2,596	2,891	-10.2%	3,758	-30.9%	34,998	30,141	16.1%
GBP/USD WKLY FRIDAY OPTION	3,226	6,601	-51.1%	3,997	-19.3%	22,838	28,295	-19.3%
GBP/USD WKLY FRIDAY OPTION	1,898	2,477	-23.4%	715	165.5%	6,925	10,677	-35.1%
GBP/USD WKLY WED OPTIONS -	1,861	1,605	16.0%	129	1,342.6%	7,293	11,230	-35.1%
GBP/USD WKLY WED OPTIONS -	305	382	-20.2%	822	-62.9%	8,986	4,293	109.3%
GBP/USD WKLY WED OPTIONS -	1,653	1,499	10.3%	687	140.6%	11,135	9,290	19.9%
GBP/USD WKLY WED OPTIONS -	920	1,152	-20.1%	391	135.3%	6,374	10,802	-41.0%
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	784	-100.0%	1,449	670	116.3%
JPY/USD MONDAY OPTION WEE	1,387	3,640	-61.9%	273	408.1%	6,461	6,541	-1.2%
JPY/USD MONDAY OPTION WEE	593	101	487.1%	204	190.7%	12,459	7,877	58.2%
JPY/USD MONDAY OPTION WEE	593	44	1,247.7%	1,761	-66.3%	4,438	2,820	57.4%
JPY/USD MONDAY OPTION WEE	1,084	1,389	-22.0%	348	211.5%	7,261	9,383	-22.6%
JPY/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	3,877	247	1,469.6%
JPY/USD MONTHLY OPTIONS	87,592	118,691	-26.2%	96,779	-9.5%	895,355	1,340,595	-33.2%
JPY/USD THURSDAY WKLY OPT	542	0	-	19	2,752.6%	2,205	0	-
JPY/USD THURSDAY WKLY OPT	5	0	-	25	-80.0%	746	0	-
JPY/USD THURSDAY WKLY OPT	27	0	-	18	50.0%	280	0	-
JPY/USD THURSDAY WKLY OPT	523	0	-	70	647.1%	742	0	-
JPY/USD THURSDAY WKLY OPT	0	0	-	24	-100.0%	277	0	-
JPY/USD TUESDAY WKLY OPT W	1,288	0	-	61	2,011.5%	1,459	0	-
JPY/USD TUESDAY WKLY OPT W	565	0	-	5	11,200.0%	3,937	0	-
JPY/USD TUESDAY WKLY OPT W	206	0	-	86	139.5%	2,419	0	-
JPY/USD TUESDAY WKLY OPT W	1,858	0	-	82	2,165.9%	3,453	0	-
JPY/USD TUESDAY WKLY OPT W	0	0	-	103	-100.0%	140	0	-
JPY/USD WKLY FRIDAY OPTION	241	492	-51.0%	6,793	-96.5%	10,268	32,838	-68.7%

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CME Exchange Volume Report - Monthly

	VOLUME SEP 2023	VOLUME SEP 2022	% CHG	VOLUME AUG 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
FX Options								
JPY/USD WKLY FRIDAY OPTION	4,044	4,319	-6.4%	4,234	-4.5%	56,122	71,606	-21.6%
JPY/USD WKLY FRIDAY OPTION	5,421	10,344	-47.6%	8,892	-39.0%	67,898	102,996	-34.1%
JPY/USD WKLY FRIDAY OPTION	7,946	13,498	-41.1%	10,825	-26.6%	69,125	101,070	-31.6%
JPY/USD WKLY FRIDAY OPTION	8,557	9,443	-9.4%	881	871.3%	19,048	38,761	-50.9%
JPY/USD WKLY WED OPTIONS -	5,232	5,226	0.1%	1,535	240.8%	29,178	30,843	-5.4%
JPY/USD WKLY WED OPTIONS -	2,538	6,494	-60.9%	2,325	9.2%	24,393	31,447	-22.4%
JPY/USD WKLY WED OPTIONS -	2,445	5,731	-57.3%	1,854	31.9%	28,203	28,799	-2.1%
JPY/USD WKLY WED OPTIONS -	2,370	8,037	-70.5%	1,753	35.2%	20,940	39,694	-47.2%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	3,401	-100.0%	6,503	12,005	-45.8%
MXN/USD MONTHLY OPTIONS	3,453	1,320	161.6%	450	667.3%	7,208	15,512	-53.5%
MXN/USD WKLY FRIDAY OPTION	0	0	-	5	-100.0%	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	54	16,403	-99.7%	513	-89.5%	75,316	23,722	217.5%
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 SEP 2023	VOLUME SEP 2022	% CHG	VOLUME AUG 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
Ag Products Futures								
BLOCK CHEESE	1,272	208	511.5%	891	42.8%	5,084	3,092	64.4%
BUTTER CS	3,973	2,930	35.6%	4,323	-8.1%	33,841	38,602	-12.3%
CASH-SETTLED CHEESE	11,406	8,346	36.7%	11,058	3.1%	120,501	89,633	34.4%
CAT ASIA WEATHER	0	0	0.0%	0	-	0	0	0.0%
CATTLE	1,395,055	1,329,587	4.9%	1,209,977	15.3%	12,379,921	10,990,192	12.6%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	4,050	7,400	-45.3%
CDD WEATHER	1,000	0	0.0%	2,050	-51.2%	16,950	23,650	-28.3%
CLASS IV MILK	3,853	2,147	79.5%	1,132	240.4%	13,454	24,519	-45.1%
DRY WHEY	1,024	1,209	-15.3%	916	11.8%	9,860	9,567	3.1%
FEEDER CATTLE	434,825	339,361	28.1%	406,055	7.1%	3,272,959	2,519,038	29.9%
GOLDMAN SACHS	1,890	4,321	-56.3%	1,834	3.1%	18,521	36,235	-48.9%
GSCI EXCESS RETURN FUT	72,785	102,342	-28.9%	2,200	3,208.4%	229,824	404,607	-43.2%
HDD EURO SEASONAL STRIP	0	250	-100.0%	0	0.0%	0	2,375	-100.0%
HDD SEASONAL STRIP	0	2,750	-100.0%	0	0.0%	0	3,750	-100.0%
HDD WEATHER	250	675	-63.0%	0	0.0%	2,250	9,675	-76.7%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	7,500	3,875	93.5%
HOGS	1,042,545	1,051,678	-0.9%	989,744	5.3%	9,904,014	8,759,478	13.1%
HOUSING INDEX	17	7	142.9%	22	-22.7%	145	141	2.8%
LUMBER	13,734	10,353	32.7%	19,297	-28.8%	131,350	77,695	69.1%
MALAYSIAN PALM SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
MILK	33,635	25,869	30.0%	31,417	7.1%	288,987	265,235	9.0%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,650	3,444	64.1%	5,728	-1.4%	46,959	51,561	-8.9%
OTC SP GSCI ER SWAP	0	0	-	20,468	-100.0%	115,347	0	-
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	0	0.0%
PORK CUTOUT	1,162	1,206	-3.6%	1,718	-32.4%	13,627	19,765	-31.1%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
USD CRUDE PALM OIL	25,720	21,758	18.2%	21,114	21.8%	241,134	203,555	18.5%

CME Exchange Volume Report - Monthly

	VOLUME SEP 2023	VOLUME SEP 2022	% CHG	VOLUME AUG 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
Ag Products Options								
BLOCK CHEESE	858	20	4,190.0%	1,008	-14.9%	3,856	2,509	53.7%
BUTTER CS	1,249	1,250	-0.1%	1,049	19.1%	17,987	14,002	28.5%
CASH-SETTLED CHEESE	8,502	3,829	122.0%	6,947	22.4%	70,054	65,211	7.4%
CATTLE	351,440	232,158	51.4%	321,504	9.3%	2,764,157	1,952,644	41.6%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	82,200	20,500	301.0%
CDD WEATHER	0	0	0.0%	30,000	-100.0%	116,000	1,100	10,445.5%
CLASS IV MILK	9,147	12,478	-26.7%	4,258	114.8%	63,242	68,056	-7.1%
DRY WHEY	278	0	0.0%	1,194	-76.7%	1,545	3,229	-52.2%
FEEDER CATTLE	77,694	37,296	108.3%	66,858	16.2%	541,837	323,818	67.3%
HDD EURO SEASONAL STRIP	0	500	-100.0%	5,000	-100.0%	28,000	4,750	489.5%
HDD SEASONAL STRIP	5,000	1,500	233.3%	13,000	-61.5%	47,500	2,500	1,800.0%
HDD WEATHER	18,150	0	0.0%	0	0.0%	47,850	12,300	289.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	20,000	1,000	1,900.0%
HOGS	276,518	242,841	13.9%	384,682	-28.1%	2,787,915	2,086,817	33.6%
LUMBER	1,297	203	538.9%	575	125.6%	3,610	3,730	-3.2%
LV CATL CSO	0	0	-	0	0.0%	60	0	-
MILK	18,388	29,364	-37.4%	21,255	-13.5%	216,485	215,196	0.6%
MLK MID OPTIONS	3	0	0.0%	0	0.0%	22	45	-51.1%
NFD MILK	8,053	2,921	175.7%	7,757	3.8%	46,735	38,251	22.2%
PORK CUTOUT	0	0	0.0%	100	-100.0%	111	35	217.1%

CME Exchange Volume Report - Monthly

	VOLUME SEP 2023	VOLUME SEP 2022	% CHG	VOLUME AUG 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	63,894,714	82,336,702	-22.4%	71,900,916	-11.1%	654,311,649	662,174,233	-1.2%
Equity Index Futures	104,609,383	158,240,552	-33.9%	108,670,502	-3.7%	933,373,108	1,151,095,853	-18.9%
FX Futures	23,204,638	29,607,277	-21.6%	16,923,576	37.1%	168,063,969	176,665,555	-4.9%
Ag Products Futures	3,049,796	2,908,441	4.9%	2,729,944	11.7%	26,856,278	23,543,640	14.1%
TOTAL FUTURES	194,758,531	273,092,972	-28.7%	200,224,938	-2.7%	1,782,605,004	2,013,479,281	-11.5%
TOTAL OPTIONS GROUP								
Equity Index Options	32,493,700	30,915,767	5.1%	34,785,580	-6.6%	251,331,588	223,141,019	12.6%
Interest Rate Options	24,875,603	31,244,536	-20.4%	25,847,977	-3.8%	335,094,215	231,616,382	44.7%
FX Options	857,268	1,109,876	-22.8%	758,934	13.0%	7,146,195	8,131,125	-12.1%
Ag Products Options	776,577	564,360	37.6%	865,187	-10.2%	6,859,166	4,815,693	42.4%
TOTAL OPTIONS	59,003,148	63,834,539	-7.6%	62,257,678	-5.2%	600,431,164	467,704,219	28.4%
TOTAL COMBINED								
Interest Rate	88,770,317	113,581,238	-21.8%	97,748,893	-9.2%	989,405,864	893,790,615	10.7%
Equity Index	137,103,083	189,156,319	-27.5%	143,456,082	-4.4%	1,184,704,696	1,374,236,872	-13.8%
FX	24,061,906	30,717,153	-21.7%	17,682,510	36.1%	175,210,164	184,796,680	-5.2%
Ag Products	3,826,373	3,472,801	10.2%	3,595,131	6.4%	33,715,444	28,359,333	18.9%
GRAND TOTAL	253,761,679	336,927,511	-24.7%	262,482,616	-3.3%	2,383,036,168	2,481,183,500	-4.0%