

CME Exchange Volume Report - Monthly

	VOLUME MAY 2024	VOLUME MAY 2023	% CHG	VOLUME APR 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
Interest Rate Futures								
13-Week U.S. T-Bill Futures	7,306	0	-	10,463	-30.2%	95,181	0	-
1-MONTH EURODOLLAR	0	0	0.0%	0	0.0%	0	1,006	-100.0%
BSBY 3-MONTH FUTURES	1	3,235	-100.0%	172	-99.4%	785	27,412	-97.1%
ESTR	299,908	44,247	577.8%	376,321	-20.3%	1,561,790	177,484	780.0%
ESTR Basis Spread Futures	578	178	224.7%	1,112	-48.0%	22,202	4,846	358.2%
EURODOLLARS	0	520,789	-100.0%	0	0.0%	0	28,093,899	-100.0%
FTIIE	270	80	237.5%	125	116.0%	1,209	1,183	2.2%
SOFR	66,330,584	73,870,278	-10.2%	74,540,981	-11.0%	359,687,239	364,802,463	-1.4%
SONIA	61	10	510.0%	15	306.7%	410	1,320	-68.9%
Interest Rate Options								
EURODOLLARS	0	592,472	-100.0%	0	0.0%	0	9,148,209	-100.0%
EURO MIDCURVE	0	0	0.0%	0	0.0%	0	597,753	-100.0%
SOFR	19,222,422	35,373,196	-45.7%	25,492,186	-24.6%	146,843,721	183,663,775	-20.0%
SOFR MIDCURVE	5,637,344	4,242,037	32.9%	5,449,913	3.4%	31,184,196	35,026,016	-11.0%
SOFR MISCURVE	0	0	0.0%	0	0.0%	750	700	7.1%

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Equity Index Futures								
AIR	202,817	53,315	280.4%	168,009	20.7%	878,752	400,406	119.5%
BITCOIN	274,324	215,383	27.4%	308,080	-11.0%	1,570,768	1,087,171	44.5%
E-mini FTSE China 50	0	0	0.0%	0	0.0%	0	44	-100.0%
E-MINI MIDCAP	232,054	260,508	-10.9%	270,677	-14.3%	1,334,838	1,380,303	-3.3%
E-MINI NASDAQ 100	12,434,620	14,351,266	-13.4%	15,771,712	-21.2%	70,094,749	68,603,985	2.2%
E-MINI RUSSELL 1000	1,997	1,981	0.8%	3,967	-49.7%	26,961	38,862	-30.6%
E-MINI RUSSELL 1000 GROWTH	5,947	3,683	61.5%	2,509	137.0%	39,441	24,690	59.7%
E-MINI RUSSELL 1000 VALUE	9,278	6,752	37.4%	9,750	-4.8%	111,822	66,266	68.7%
E-MINI RUSSELL 2000	3,580,675	4,627,763	-22.6%	4,617,337	-22.5%	22,335,951	22,560,703	-1.0%
E-MINI S&P500	29,794,935	35,702,770	-16.5%	37,767,012	-21.1%	168,732,748	191,279,245	-11.8%
E-MINI S&P500 ESG	8,674	11,733	-26.1%	13,274	-34.7%	127,125	102,153	24.4%
ETHER	0	0	0.0%	0	-	0	0	0.0%
ETHER FUTURES	123,277	87,725	40.5%	92,278	33.6%	585,474	560,117	4.5%
FT-SE 100	0	180	-100.0%	0	0.0%	0	355	-100.0%
IBOVESPA INDEX	0	74	-100.0%	0	0.0%	42	206	-79.6%
MICRO BITCOIN	730,273	210,821	246.4%	801,173	-8.8%	3,746,119	1,070,163	250.1%
MICRO E-MINI NASDAQ 100	24,571,843	20,140,806	22.0%	33,610,605	-26.9%	135,180,309	109,318,949	23.7%
MICRO E-MINI RUSSELL 2000	1,059,681	1,771,141	-40.2%	1,833,623	-42.2%	8,366,908	8,558,254	-2.2%
MICRO E-MINI S&P500	17,179,646	20,503,731	-16.2%	23,258,415	-26.1%	89,626,592	117,844,524	-23.9%
MICRO ETHER	604,484	168,584	258.6%	521,924	15.8%	2,450,946	1,058,222	131.6%
NASDAQ-100 VOLATILITY	0	1	-100.0%	0	0.0%	0	3,203	-100.0%
NASDAQ BIOTECH SECTOR	38	0	0.0%	121	-68.6%	192	1,032	-81.4%
Nearby BTIC+	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	142,191	136,487	4.2%	198,550	-28.4%	895,274	509,953	75.6%
NIKKEI 225 (YEN) STOCK	503,262	670,225	-24.9%	650,172	-22.6%	3,086,635	2,860,399	7.9%
PHLX SEMICONDUCTOR SECTO	1,754	539	225.4%	2,642	-33.6%	9,228	2,040	352.4%
S&P 500	6,331	9,943	-36.3%	1,765	258.7%	18,314	61,649	-70.3%
S&P 500 ANNUAL DIVIDEND IND	78,989	63,510	24.4%	102,351	-22.8%	370,031	367,052	0.8%
S&P 500 QUARLY DIVIDEND IND	4,630	14,549	-68.2%	13,355	-65.3%	59,639	89,575	-33.4%
S&P 600 SMALLCAP EMINI	1,049	0	-	1,586	-33.9%	6,108	0	-
S&P BIOTECHNOLOGY SECTOR	1,078	1,280	-15.8%	394	173.6%	3,236	7,046	-54.1%
S&P COMMUNICATION SERVICE	4,549	8,051	-43.5%	5,728	-20.6%	41,968	25,807	62.6%
S&P CONSUMER DISCRETIONAF	11,016	8,390	31.3%	15,901	-30.7%	65,619	45,694	43.6%
S&P CONSUMER STAPLES SECT	37,862	24,752	53.0%	35,273	7.3%	189,859	151,874	25.0%
S&P ENERGY SECTOR	33,122	34,081	-2.8%	34,887	-5.1%	198,965	207,219	-4.0%
S&P FINANCIAL SECTOR	17,399	30,697	-43.3%	21,984	-20.9%	198,941	244,821	-18.7%
S&P HEALTH CARE SECTOR	14,094	18,141	-22.3%	18,899	-25.4%	87,535	118,843	-26.3%
S&P INDUSTRIAL SECTOR	10,151	9,851	3.0%	10,001	1.5%	76,297	109,150	-30.1%
S&P MATERIALS SECTOR	12,207	7,522	62.3%	16,793	-27.3%	79,213	48,651	62.8%
S&P OIL & GAS EXPLORATION A	271	115	135.7%	119	127.7%	959	1,053	-8.9%
S&P REAL ESTATE SECTOR	7,707	2,647	191.2%	15,322	-49.7%	93,604	49,361	89.6%
S&P REGIONAL BANKS SECTOR	318	1,699	-81.3%	523	-39.2%	4,345	5,805	-25.2%
S&P RETAIL SECTOR	85	144	-41.0%	670	-87.3%	1,792	1,595	12.4%
S&P TECHNOLOGY SECTOR	13,424	14,281	-6.0%	13,693	-2.0%	84,491	88,116	-4.1%
S&P UTILITIES SECTOR	34,445	24,868	38.5%	36,422	-5.4%	245,663	203,781	20.6%
TOPIX (USD)	0	30	-100.0%	20	-100.0%	331	169	95.9%
TOPIX (YEN)	373	149	150.3%	1,381	-73.0%	6,885	1,132	508.2%
WATER INDEX FUTURES	15	19	-21.1%	25	-40.0%	90	103	-12.6%

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Equity Index Options								
BITCOIN OPTIONS	6,013	4,686	28.3%	6,715	-10.5%	34,607	38,823	-10.9%
E-MINI NASDAQ 100	1,670,027	1,403,384	19.0%	2,035,578	-18.0%	8,866,580	5,601,667	58.3%
E-MINI RUSSELL 2000	298,783	206,067	45.0%	396,377	-24.6%	1,629,161	752,332	116.5%
E-MINI S&P500	28,023,198	26,065,766	7.5%	38,498,930	-27.2%	163,892,969	123,482,402	32.7%
ETHER OPTIONS	5,405	2,559	111.2%	2,556	111.5%	19,010	7,281	161.1%
EVENT CONTRACT S&P 500	1,369	10,206	-86.6%	1,440	-4.9%	9,853	24,708	-60.1%
MICRO BITCOIN	10,678	7,810	36.7%	8,759	21.9%	44,579	48,340	-7.8%
MICRO E-MINI NASDAQ 100	75,475	56,900	32.6%	95,360	-20.9%	358,772	269,023	33.4%
Micro E-mini S&P 500	282,317	220,568	28.0%	354,430	-20.3%	1,543,191	1,243,559	24.1%
MICRO ETHER	16,168	42,643	-62.1%	12,743	26.9%	90,415	87,015	3.9%
S&P 500	13,818	0	-	61,427	-77.5%	106,585	0	-
FX Futures								
AD/CD CROSS RATES	20	1	1,900.0%	0	0.0%	27	154	-82.5%
AD/JY CROSS RATES	1,913	863	121.7%	3,268	-41.5%	12,223	8,604	42.1%
AD/NE CROSS RATES	5,738	3,589	59.9%	5,780	-0.7%	38,276	14,753	159.4%
AUSTRALIAN DOLLAR	2,308,479	1,828,868	26.2%	2,444,299	-5.6%	11,110,760	9,473,379	17.3%
BP/JY CROSS RATES	1,100	855	28.7%	1,817	-39.5%	15,921	15,663	1.6%
BP/SF CROSS RATES	1,748	1,811	-3.5%	2,751	-36.5%	24,807	15,576	59.3%
BRAZIL REAL	406,139	246,374	64.8%	527,803	-23.1%	2,076,305	1,384,535	50.0%
BRITISH POUND	2,413,315	2,053,146	17.5%	2,494,469	-3.3%	11,600,695	10,356,193	12.0%
CANADIAN DOLLAR	2,164,041	1,596,526	35.5%	2,108,815	2.6%	9,635,255	8,486,296	13.5%
CD/JY CROSS RATES	34	4	750.0%	162	-79.0%	357	10	3,470.0%
CHILEAN PESO	0	10	-100.0%	0	0.0%	0	13	-100.0%
CHINESE RENMINBI (CNH)	55,323	16,208	241.3%	44,838	23.4%	286,454	114,932	149.2%
CZECK KORUNA (EC)	7	0	0.0%	1	600.0%	8	4	100.0%
CZECK KORUNA (US)	115	3	3,733.3%	217	-47.0%	1,297	223	481.6%
EC/AD CROSS RATES	1,772	1,224	44.8%	1,178	50.4%	13,060	19,279	-32.3%
EC/CD CROSS RATES	684	1,489	-54.1%	1,102	-37.9%	18,465	27,090	-31.8%
EC/NOK CROSS RATES	5,206	851	511.8%	1,966	164.8%	10,106	9,949	1.6%
EC/SEK CROSS RATES	2,226	622	257.9%	629	253.9%	6,581	20,155	-67.3%
EFX/BP CROSS RATES	42,109	35,182	19.7%	46,052	-8.6%	317,355	256,713	23.6%
EFX/JY CROSS RATES	43,942	24,637	78.4%	48,414	-9.2%	303,262	209,288	44.9%
EFX/SF CROSS RATES	19,529	13,655	43.0%	22,399	-12.8%	172,726	110,803	55.9%
E-MICRO USD/CAD	0	117	-100.0%	0	0.0%	69	817	-91.6%
E-MICRO USD/CHF	0	104	-100.0%	0	0.0%	166	1,039	-84.0%
E-MICRO USD/JPY	0	3,115	-100.0%	0	0.0%	4,450	11,854	-62.5%
E-MINI EURO FX	71,825	106,943	-32.8%	83,243	-13.7%	463,125	668,962	-30.8%
E-MINI JAPANESE YEN	14,494	11,037	31.3%	20,310	-28.6%	80,652	55,159	46.2%
EURO FX	4,107,301	4,472,826	-8.2%	4,668,386	-12.0%	23,450,723	23,158,142	1.3%
HUNGARIAN FORINT (EC)	28	0	0.0%	16	75.0%	55	13	323.1%
HUNGARIAN FORINT (US)	246	7	3,414.3%	390	-36.9%	3,315	76	4,261.8%
INDIAN RUPEE	21,540	23,922	-10.0%	24,913	-13.5%	99,318	152,531	-34.9%
JAPANESE YEN	3,378,234	3,721,620	-9.2%	3,744,009	-9.8%	17,768,666	16,792,100	5.8%
KOREAN WON	1,379	289	377.2%	1,526	-9.6%	10,003	5,740	74.3%
MEXICAN PESO	1,364,470	1,096,979	24.4%	1,796,622	-24.1%	7,635,443	6,226,801	22.6%
MICRO AUD/USD	260,304	228,707	13.8%	367,962	-29.3%	1,412,122	1,374,468	2.7%
MICRO CAD/USD	63,509	47,619	33.4%	73,508	-13.6%	284,057	288,138	-1.4%
MICRO CHF/USD	13,770	13,815	-0.3%	16,186	-14.9%	73,467	74,207	-1.0%

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FX Futures								
MICRO EUR/USD	415,933	572,054	-27.3%	564,499	-26.3%	2,607,865	3,321,669	-21.5%
MICRO GBP/USD	95,283	60,201	58.3%	112,064	-15.0%	462,727	344,346	34.4%
MICRO INR/USD	58	348	-83.3%	147	-60.5%	558	2,670	-79.1%
MICRO JPY/USD	2,428	0	0.0%	1,525	59.2%	5,129	0	0.0%
MICRO USD/CNH	0	0	0.0%	0	-	0	0	0.0%
NEW ZEALND DOLLAR	724,602	669,114	8.3%	675,916	7.2%	3,480,593	3,108,512	12.0%
NKR/USD CROSS RATE	5,388	4,330	24.4%	5,216	3.3%	27,428	22,687	20.9%
POLISH ZLOTY (EC)	26	44	-40.9%	23	13.0%	206	287	-28.2%
POLISH ZLOTY (US)	1,733	1,039	66.8%	964	79.8%	8,506	5,563	52.9%
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	109,375	71,471	53.0%	104,785	4.4%	466,312	341,786	36.4%
SF/JY CROSS RATES	1,883	285	560.7%	1,377	36.7%	8,000	3,768	112.3%
SHEKEL	136	40	240.0%	188	-27.7%	1,225	345	255.1%
SKR/USD CROSS RATES	11,633	4,509	158.0%	10,308	12.9%	40,554	23,940	69.4%
SWISS FRANC	715,228	429,492	66.5%	633,521	12.9%	3,081,284	2,173,879	41.7%
TURKISH LIRA	0	17	-100.0%	0	0.0%	104	148	-29.7%
USDZAR	0	3	-100.0%	0	0.0%	0	100	-100.0%
FX Options								
AUD/USD MONDAY OPTION WEE	454	241	88.4%	18	2,422.2%	926	686	35.0%
AUD/USD MONDAY OPTION WEE	947	332	185.2%	215	340.5%	1,367	2,386	-42.7%
AUD/USD MONDAY OPTION WEE	784	394	99.0%	14	5,500.0%	864	1,401	-38.3%
AUD/USD MONDAY OPTION WEE	79	126	-37.3%	27	192.6%	432	1,208	-64.2%
AUD/USD MONDAY OPTION WEE	0	0	0.0%	59	-100.0%	213	315	-32.4%
AUD/USD MONTHLY OPTIONS	98,910	49,577	99.5%	72,056	37.3%	484,347	276,458	75.2%
AUD/USD THURSDAY WKLY OPT	323	83	289.2%	14	2,207.1%	433	155	179.4%
AUD/USD THURSDAY WKLY OPT	11	215	-94.9%	12	-8.3%	648	267	142.7%
AUD/USD THURSDAY WKLY OPT	404	0	0.0%	479	-15.7%	1,604	1,104	45.3%
AUD/USD THURSDAY WKLY OPT	266	11	2,318.2%	8	3,225.0%	315	391	-19.4%
AUD/USD THURSDAY WKLY OPT	265	0	0.0%	0	0.0%	271	11	2,363.6%
AUD/USD TUESDAY WKLY OPT	335	19	1,663.2%	45	644.4%	430	201	113.9%
AUD/USD TUESDAY WKLY OPT	4	20	-80.0%	10	-60.0%	310	1,091	-71.6%
AUD/USD TUESDAY WKLY OPT	200	108	85.2%	135	48.1%	558	446	25.1%
AUD/USD TUESDAY WKLY OPT	186	11	1,590.9%	6	3,000.0%	396	301	31.6%
AUD/USD TUESDAY WKLY OPT	0	100	-100.0%	21	-100.0%	207	205	1.0%
AUD/USD WKLY FRIDAY OPTION	0	1,064	-100.0%	0	0.0%	2,123	1,064	99.5%
AUD/USD WKLY FRIDAY OPTION	1,337	212	530.7%	3,463	-61.4%	5,866	8,257	-29.0%
AUD/USD WKLY FRIDAY OPTION	1,642	2,269	-27.6%	2,517	-34.8%	10,155	9,947	2.1%
AUD/USD WKLY FRIDAY OPTION	1,497	1,047	43.0%	1,336	12.1%	7,127	9,641	-26.1%
AUD/USD WKLY FRIDAY OPTION	1,375	710	93.7%	249	452.2%	3,415	1,977	72.7%
AUD/USD WKLY WED OPTIONS -	659	1,426	-53.8%	585	12.6%	1,499	2,223	-32.6%
AUD/USD WKLY WED OPTIONS -	766	212	261.3%	429	78.6%	1,397	1,209	15.6%
AUD/USD WKLY WED OPTIONS -	260	82	217.1%	610	-57.4%	1,613	1,187	35.9%
AUD/USD WKLY WED OPTIONS -	841	94	794.7%	338	148.8%	2,328	1,614	44.2%
AUD/USD WKLY WED OPTIONS -	411	212	93.9%	0	0.0%	445	522	-14.8%
BRL/USD MONTHLY OPTIONS	0	0	0.0%	0	0.0%	2	205	-99.0%
CAD/USD MONDAY OPTIONS WE	1,643	313	424.9%	11	14,836.4%	5,086	3,940	29.1%
CAD/USD MONDAY OPTIONS WE	768	1,919	-60.0%	413	86.0%	2,735	7,975	-65.7%
CAD/USD MONDAY OPTIONS WE	636	1,320	-51.8%	1,535	-58.6%	2,819	4,930	-42.8%

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FX Options								
CAD/USD MONDAY OPTIONS WE	276	660	-58.2%	569	-51.5%	3,593	4,506	-20.3%
CAD/USD MONDAY OPTIONS WE	0	0	0.0%	2,491	-100.0%	3,021	247	1,123.1%
CAD/USD MONTHLY OPTIONS	23,838	42,305	-43.7%	43,648	-45.4%	164,355	315,874	-48.0%
CAD/USD THURSDAY WKLY OPT	343	975	-64.8%	1,336	-74.3%	2,987	1,570	90.3%
CAD/USD THURSDAY WKLY OPT	401	249	61.0%	1,412	-71.6%	2,396	872	174.8%
CAD/USD THURSDAY WKLY OPT	170	409	-58.4%	340	-50.0%	2,588	1,773	46.0%
CAD/USD THURSDAY WKLY OPT	3,027	402	653.0%	84	3,503.6%	4,982	1,767	181.9%
CAD/USD THURSDAY WKLY OPT	1,506	0	0.0%	0	0.0%	2,140	1,586	34.9%
CAD/USD TUESDAY WKLY OPT	435	518	-16.0%	1	43,400.0%	904	1,720	-47.4%
CAD/USD TUESDAY WKLY OPT	226	534	-57.7%	846	-73.3%	2,435	3,604	-32.4%
CAD/USD TUESDAY WKLY OPT	2,424	612	296.1%	131	1,750.4%	2,902	2,027	43.2%
CAD/USD TUESDAY WKLY OPT	70	384	-81.8%	148	-52.7%	1,720	608	182.9%
CAD/USD TUESDAY WKLY OPT	0	732	-100.0%	243	-100.0%	423	808	-47.6%
CAD/USD WKLY FRIDAY OPTION	0	2,993	-100.0%	0	0.0%	12,745	2,993	325.8%
CAD/USD WKLY FRIDAY OPTION	2,721	1,013	168.6%	6,853	-60.3%	12,910	13,022	-0.9%
CAD/USD WKLY FRIDAY OPTION	2,005	2,996	-33.1%	4,606	-56.5%	15,448	13,446	14.9%
CAD/USD WKLY FRIDAY OPTION	2,980	2,371	25.7%	6,447	-53.8%	16,414	16,900	-2.9%
CAD/USD WKLY FRIDAY OPTION	2,803	21	13,247.6%	382	633.8%	12,069	5,094	136.9%
CAD/USD WKLY WED OPTIONS -	801	2,973	-73.1%	3,319	-75.9%	6,251	6,929	-9.8%
CAD/USD WKLY WED OPTIONS -	799	2,279	-64.9%	666	20.0%	3,224	5,307	-39.3%
CAD/USD WKLY WED OPTIONS -	689	731	-5.7%	2,109	-67.3%	5,896	5,283	11.6%
CAD/USD WKLY WED OPTIONS -	2,045	827	147.3%	1,479	38.3%	5,287	7,166	-26.2%
CAD/USD WKLY WED OPTIONS -	829	1,242	-33.3%	0	0.0%	1,857	2,131	-12.9%
CHF/USD MONTHLY OPTIONS	6,660	30,849	-78.4%	13,340	-50.1%	51,228	54,064	-5.2%
CHF/USD WKLY FRIDAY OPTION	0	133	-100.0%	0	0.0%	421	133	216.5%
CHF/USD WKLY FRIDAY OPTION	1,146	89	1,187.6%	280	309.3%	2,659	1,623	63.8%
CHF/USD WKLY FRIDAY OPTION	147	1,893	-92.2%	176	-16.5%	10,624	2,972	257.5%
CHF/USD WKLY FRIDAY OPTION	201	564	-64.4%	458	-56.1%	6,597	5,368	22.9%
CHF/USD WKLY FRIDAY OPTION	2,067	1	206,600.0%	101	1,946.5%	2,432	343	609.0%
EUR/GBP MONTHLY OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
EUR/USD MONDAY OPTION WEE	4,325	1,917	125.6%	1,762	145.5%	23,114	10,583	118.4%
EUR/USD MONDAY OPTION WEE	3,876	3,405	13.8%	4,549	-14.8%	18,899	10,378	82.1%
EUR/USD MONDAY OPTION WEE	7,068	247	2,761.5%	3,327	112.4%	16,607	5,727	190.0%
EUR/USD MONDAY OPTION WEE	724	1,996	-63.7%	1,920	-62.3%	10,441	9,321	12.0%
EUR/USD MONDAY OPTION WEE	0	0	0.0%	5,859	-100.0%	7,411	955	676.0%
EUR/USD MONTHLY OPTIONS	226,197	279,454	-19.1%	258,894	-12.6%	1,146,976	1,397,883	-17.9%
EUR/USD THURSDAY WKLY OPT	934	3,052	-69.4%	204	357.8%	5,451	4,083	33.5%
EUR/USD THURSDAY WKLY OPT	134	293	-54.3%	617	-78.3%	1,531	4,042	-62.1%
EUR/USD THURSDAY WKLY OPT	3,081	1,456	111.6%	3,189	-3.4%	7,204	1,846	290.2%
EUR/USD THURSDAY WKLY OPT	439	196	124.0%	246	78.5%	2,346	5,514	-57.5%
EUR/USD THURSDAY WKLY OPT	2,215	0	0.0%	0	0.0%	2,982	12	24,750.0%
EUR/USD TUESDAY WKLY OPT	1,002	25	3,908.0%	133	653.4%	3,435	636	440.1%
EUR/USD TUESDAY WKLY OPT	347	17	1,941.2%	405	-14.3%	2,089	558	274.4%
EUR/USD TUESDAY WKLY OPT	435	1,527	-71.5%	2,464	-82.3%	5,325	3,622	47.0%
EUR/USD TUESDAY WKLY OPT	535	169	216.6%	572	-6.5%	3,179	3,211	-1.0%
EUR/USD TUESDAY WKLY OPT	0	1,291	-100.0%	584	-100.0%	1,378	1,419	-2.9%
EUR/USD WKLY FRIDAY OPTION	0	12,968	-100.0%	0	0.0%	27,599	12,968	112.8%
EUR/USD WKLY FRIDAY OPTION	17,370	13,420	29.4%	40,781	-57.4%	84,918	93,151	-8.8%
EUR/USD WKLY FRIDAY OPTION	31,491	8,648	264.1%	33,445	-5.8%	141,967	95,362	48.9%
EUR/USD WKLY FRIDAY OPTION	14,157	10,277	37.8%	21,373	-33.8%	93,444	158,066	-40.9%
EUR/USD WKLY FRIDAY OPTION	24,902	256	9,627.3%	104	23,844.2%	47,128	8,521	453.1%

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	VOLUME MAY 2024	VOLUME MAY 2023	% CHG	VOIUME APR 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
FX Options								
EUR/USD WKLY WED OPTIONS -	4,596	3,158	45.5%	5,056	-9.1%	27,229	21,338	27.6%
EUR/USD WKLY WED OPTIONS -	3,622	5,996	-39.6%	3,505	3.3%	23,192	31,971	-27.5%
EUR/USD WKLY WED OPTIONS -	4,471	4,575	-2.3%	4,978	-10.2%	23,339	25,253	-7.6%
EUR/USD WKLY WED OPTIONS -	5,997	4,077	47.1%	4,082	46.9%	25,776	22,893	12.6%
EUR/USD WKLY WED OPTIONS -	3,432	3,766	-8.9%	0	0.0%	9,255	10,434	-11.3%
EVENT CONTRACT EUR/USD	1,499	2,599	-42.3%	2,198	-31.8%	11,478	19,116	-40.0%
GBP/USD MONDAY OPTION WEE	411	766	-46.3%	63	552.4%	5,425	3,955	37.2%
GBP/USD MONDAY OPTION WEE	1,187	1,647	-27.9%	1,054	12.6%	4,143	6,177	-32.9%
GBP/USD MONDAY OPTION WEE	2,969	211	1,307.1%	957	210.2%	4,362	2,233	95.3%
GBP/USD MONDAY OPTION WEE	132	1,468	-91.0%	267	-50.6%	3,581	2,730	31.2%
GBP/USD MONDAY OPTION WEE	0	0	0.0%	5,376	-100.0%	6,784	400	1,596.0%
GBP/USD MONTHLY OPTIONS	79,101	81,614	-3.1%	118,652	-33.3%	379,641	324,795	16.9%
GBP/USD THURSDAY WKLY OPT	372	222	67.6%	778	-52.2%	2,001	1,218	64.3%
GBP/USD THURSDAY WKLY OPT	100	143	-30.1%	110	-9.1%	473	655	-27.8%
GBP/USD THURSDAY WKLY OPT	77	123	-37.4%	873	-91.2%	2,305	1,526	51.0%
GBP/USD THURSDAY WKLY OPT	206	79	160.8%	418	-50.7%	704	547	28.7%
GBP/USD THURSDAY WKLY OPT	232	0	0.0%	0	0.0%	272	61	345.9%
GBP/USD TUESDAY WKLY OPT	535	92	481.5%	20	2,575.0%	615	877	-29.9%
GBP/USD TUESDAY WKLY OPT	268	279	-3.9%	10	2,580.0%	1,166	1,797	-35.1%
GBP/USD TUESDAY WKLY OPT	45	696	-93.5%	468	-90.4%	673	1,256	-46.4%
GBP/USD TUESDAY WKLY OPT	143	48	197.9%	62	130.6%	250	875	-71.4%
GBP/USD TUESDAY WKLY OPT	0	116	-100.0%	107	-100.0%	134	341	-60.7%
GBP/USD WKLY FRIDAY OPTION	0	2,409	-100.0%	0	0.0%	5,238	2,409	117.4%
GBP/USD WKLY FRIDAY OPTION	2,109	1,145	84.2%	6,165	-65.8%	12,477	16,595	-24.8%
GBP/USD WKLY FRIDAY OPTION	6,301	5,518	14.2%	13,490	-53.3%	40,794	22,835	78.6%
GBP/USD WKLY FRIDAY OPTION	8,648	2,539	240.6%	8,256	4.7%	33,409	9,597	248.1%
GBP/USD WKLY FRIDAY OPTION	2,336	508	359.8%	409	471.1%	18,230	3,433	431.0%
GBP/USD WKLY WED OPTIONS -	520	79	558.2%	2,048	-74.6%	5,402	3,563	51.6%
GBP/USD WKLY WED OPTIONS -	1,128	745	51.4%	66	1,609.1%	3,104	6,201	-49.9%
GBP/USD WKLY WED OPTIONS -	44	443	-90.1%	12,059	-99.6%	13,390	4,549	194.4%
GBP/USD WKLY WED OPTIONS -	1,068	1,979	-46.0%	1,128	-5.3%	3,257	4,047	-19.5%
GBP/USD WKLY WED OPTIONS -	497	572	-13.1%	0	0.0%	2,220	665	233.8%
JPY/USD MONDAY OPTION WEE	3,717	438	748.6%	1,645	126.0%	14,547	3,720	291.0%
JPY/USD MONDAY OPTION WEE	5,906	1,692	249.1%	4,379	34.9%	13,355	10,510	27.1%
JPY/USD MONDAY OPTION WEE	1,517	202	651.0%	2,527	-40.0%	6,159	1,935	218.3%
JPY/USD MONDAY OPTION WEE	15	3,035	-99.5%	1,785	-99.2%	3,035	5,419	-44.0%
JPY/USD MONDAY OPTION WEE	0	0	0.0%	2,156	-100.0%	2,391	1,047	128.4%
JPY/USD MONTHLY OPTIONS	120,275	132,250	-9.1%	180,487	-33.4%	667,626	499,716	33.6%
JPY/USD THURSDAY WKLY OPT	2,940	19	15,373.7%	1,406	109.1%	10,930	91	11,911.0%
JPY/USD THURSDAY WKLY OPT	76	23	230.4%	54	40.7%	1,014	91	1,014.3%
JPY/USD THURSDAY WKLY OPT	66	1	6,500.0%	85	-22.4%	2,444	137	1,683.9%
JPY/USD THURSDAY WKLY OPT	205	25	720.0%	2,414	-91.5%	4,548	99	4,493.9%
JPY/USD THURSDAY WKLY OPT	1,080	0	0.0%	0	0.0%	1,107	157	605.1%
JPY/USD TUESDAY WKLY OPT W	119	21	466.7%	13	815.4%	3,083	70	4,304.3%
JPY/USD TUESDAY WKLY OPT W	885	45	1,866.7%	317	179.2%	1,670	2,305	-27.5%
JPY/USD TUESDAY WKLY OPT W	246	35	602.9%	65	278.5%	3,130	112	2,694.6%
JPY/USD TUESDAY WKLY OPT W	1,861	41	4,439.0%	238	681.9%	3,955	933	323.9%
JPY/USD TUESDAY WKLY OPT W	0	32	-100.0%	1,140	-100.0%	1,743	37	4,610.8%
JPY/USD WKLY FRIDAY OPTION	0	2,985	-100.0%	0	0.0%	20,039	2,985	571.3%
JPY/USD WKLY FRIDAY OPTION	17,691	5,541	219.3%	21,663	-18.3%	52,720	34,565	52.5%
JPY/USD WKLY FRIDAY OPTION	13,344	5,187	157.3%	21,512	-38.0%	56,191	42,420	32.5%

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CME Exchange Volume Report - Monthly

	VOLUME MAY 2024	VOLUME MAY 2023	% CHG	VOLUME APR 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
FX Options								
JPY/USD WKLY FRIDAY OPTION	6,497	3,705	75.4%	16,734	-61.2%	53,850	30,439	76.9%
JPY/USD WKLY FRIDAY OPTION	8,221	1	822,000.0%	390	2,007.9%	20,257	4,644	336.2%
JPY/USD WKLY WED OPTIONS -	3,686	1,769	108.4%	8,724	-57.7%	35,183	13,800	154.9%
JPY/USD WKLY WED OPTIONS -	7,519	2,011	273.9%	7,015	7.2%	22,864	13,227	72.9%
JPY/USD WKLY WED OPTIONS -	5,567	2,435	128.6%	4,931	12.9%	24,200	17,921	35.0%
JPY/USD WKLY WED OPTIONS -	5,867	1,387	323.0%	8,782	-33.2%	30,968	12,727	143.3%
JPY/USD WKLY WED OPTIONS -	4,981	1,804	176.1%	0	0.0%	7,566	3,102	143.9%
MXN/USD MONTHLY OPTIONS	2,328	316	636.7%	28,208	-91.7%	52,674	1,454	3,522.7%
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	-	400	-100.0%	549	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	8	0	-
NZD/USD MONTHLY OPTIONS	0	28	-100.0%	1	-100.0%	203	74,105	-99.7%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	2	-100.0%
USD/CNH MONTHLY OPTIONS	8,040	51	15,664.7%	1,565	413.7%	9,705	51	18,929.4%
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	427	614	-30.5%	233	83.3%	2,865	1,797	59.4%
BUTTER CS	5,887	4,405	33.6%	4,000	47.2%	24,925	17,844	39.7%
CASH-SETTLED CHEESE	13,326	17,419	-23.5%	15,095	-11.7%	76,608	66,424	15.3%
CAT EURO SEASONAL STRIP	0	0	-	500	-100.0%	500	0	-
CATTLE	1,397,470	1,584,208	-11.8%	1,498,074	-6.7%	6,863,828	6,770,967	1.4%
CDD SEASONAL STRIP	1,700	250	580.0%	3,500	-51.4%	5,350	3,950	35.4%
CDD WEATHER	13,300	3,800	250.0%	3,750	254.7%	17,050	4,300	296.5%
CLASS IV MILK	1,071	2,374	-54.9%	3,145	-65.9%	10,368	4,951	109.4%
DRY WHEY	684	1,571	-56.5%	1,268	-46.1%	5,859	6,288	-6.8%
FEEDER CATTLE	291,934	333,854	-12.6%	408,897	-28.6%	1,728,680	1,724,049	0.3%
GOLDMAN SACHS	1,737	1,509	15.1%	1,993	-12.8%	9,335	11,409	-18.2%
GSCI EXCESS RETURN FUT	1,719	2,108	-18.5%	3,172	-45.8%	78,411	83,375	-6.0%
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	1,265,551	1,433,370	-11.7%	1,235,346	2.4%	6,035,568	5,436,321	11.0%
HOUSING INDEX	15	18	-16.7%	10	50.0%	93	82	13.4%
LUMBER	17,865	10,939	63.3%	35,315	-49.4%	112,217	63,287	77.3%
MALAYSIAN PALM SWAP	0	0	0.0%	0	-	0	0	0.0%
MILK	49,225	36,745	34.0%	51,153	-3.8%	220,700	142,107	55.3%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,220	4,454	17.2%	4,854	7.5%	26,639	26,851	-0.8%
OTC SP GSCI ER SWAP	20,468	20,468	0.0%	17,981	13.8%	76,898	76,898	0.0%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	0	0.0%
PORK CUTOUT	94	1,830	-94.9%	47	100.0%	963	7,184	-86.6%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	-	0	0	0.0%
USD CRUDE PALM OIL	26,526	25,410	4.4%	27,570	-3.8%	121,056	146,614	-17.4%

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Ag Products Options								
BLOCK CHEESE	1,690	273	519.0%	688	145.6%	4,954	980	405.5%
BUTTER CS	1,971	2,802	-29.7%	3,092	-36.3%	18,008	10,198	76.6%
CASH-SETTLED CHEESE	5,831	11,210	-48.0%	5,760	1.2%	32,948	33,724	-2.3%
CAT EURO SEASONAL STRIP	0	0	-	1,000	-100.0%	1,000	0	-
CATTLE	487,617	273,568	78.2%	597,834	-18.4%	2,550,575	1,343,197	89.9%
CDD SEASONAL STRIP	0	24,200	-100.0%	5,000	-100.0%	37,500	64,700	-42.0%
CDD WEATHER	5,500	3,500	57.1%	3,500	57.1%	14,000	62,500	-77.6%
CLASS IV MILK	3,222	6,225	-48.2%	7,863	-59.0%	32,260	31,336	2.9%
DRY WHEY	66	0	0.0%	144	-54.2%	1,617	73	2,115.1%
FEEDER CATTLE	63,940	54,263	17.8%	89,917	-28.9%	358,028	286,385	25.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	3,000	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	12,122	0	0.0%
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	305,163	332,275	-8.2%	404,342	-24.5%	1,846,059	1,389,213	32.9%
LUMBER	943	211	346.9%	1,371	-31.2%	4,330	1,092	296.5%
LV CATL CSO	0	30	-100.0%	0	0.0%	0	60	-100.0%
MILK	38,312	24,932	53.7%	35,438	8.1%	140,710	114,143	23.3%
MLK MID OPTIONS	5	3	66.7%	4	25.0%	10	15	-33.3%
NFD MILK	3,824	2,991	27.9%	2,919	31.0%	17,434	21,702	-19.7%
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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	VOLUME MAY 2024	VOLUME MAY 2023	% CHG	VOLUME APR 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	66,638,708	74,438,817	-10.5%	74,929,189	-11.1%	361,368,816	393,109,613	-8.1%
Equity Index Futures	91,750,885	99,200,187	-7.5%	120,248,922	-23.7%	511,034,759	529,159,741	-3.4%
FX Futures	18,854,246	17,365,965	8.6%	20,663,564	-8.8%	97,120,062	88,683,364	9.5%
Ag Products Futures	3,114,219	3,485,346	-10.6%	3,315,903	-6.1%	15,429,313	14,604,198	5.6%
TOTAL FUTURES	180,358,058	194,490,315	-7.3%	219,157,578	-17.7%	984,952,950	1,025,556,916	-4.0%
TOTAL OPTIONS GROUP								
Equity Index Options	30,403,251	28,020,589	8.5%	41,474,315	-26.7%	176,595,722	131,555,150	34.2%
Interest Rate Options	24,859,766	40,207,705	-38.2%	30,942,099	-19.7%	178,028,667	228,436,453	-22.1%
FX Options	867,539	794,177	9.2%	1,067,789	-18.8%	4,351,898	3,981,838	9.3%
Ag Products Options	918,084	736,483	24.7%	1,158,872	-20.8%	5,097,555	3,409,025	49.5%
TOTAL OPTIONS	57,048,640	69,758,954	-18.2%	74,643,075	-23.6%	364,073,842	367,382,466	-0.9%
TOTAL COMBINED								
Interest Rate	91,498,474	114,646,522	-20.2%	105,871,288	-13.6%	539,397,483	621,546,066	-13.2%
Equity Index	122,154,136	127,220,776	-4.0%	161,723,237	-24.5%	687,630,481	660,714,891	4.1%
FX	19,721,785	18,160,142	8.6%	21,731,353	-9.2%	101,471,960	92,665,202	9.5%
Ag Products	4,032,303	4,221,829	-4.5%	4,474,775	-9.9%	20,526,868	18,013,223	14.0%
GRAND TOTAL	237,406,698	264,249,269	-10.2%	293,800,653	-19.2%	1,349,026,792	1,392,939,382	-3.2%