

CME Exchange Volume Report - Monthly

	VOLUME JUL 2024	VOLUME JUL 2023	% CHG	VOLUME JUN 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
Interest Rate Futures								
13-Week U.S. T-Bill Futures	38,868	0	-	8,918	335.8%	142,967	0	-
1-MONTH EURODOLLAR	0	0	0.0%	0	0.0%	0	1,006	-100.0%
BSBY 3-MONTH FUTURES	107	1,512	-92.9%	0	0.0%	892	31,259	-97.1%
ESTR	261,315	122,699	113.0%	294,412	-11.2%	2,117,517	435,204	386.6%
ESTR Basis Spread Futures	160	921	-82.6%	734	-78.2%	23,096	8,988	157.0%
EURODOLLARS	0	0	0.0%	0	0.0%	0	28,319,809	-100.0%
FTIIE	143	144	-0.7%	265	-46.0%	1,617	1,662	-2.7%
SOFR	70,579,660	55,807,014	26.5%	59,621,919	18.4%	489,888,818	489,716,755	0.0%
SONIA	29	0	0.0%	1	2,800.0%	440	1,336	-67.1%
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	24,201,453	18,597,880	30.1%	14,983,957	61.5%	186,029,131	228,772,559	-18.7%
SOFR MIDCURVE	5,493,346	4,891,804	12.3%	4,684,959	17.3%	41,362,501	45,432,207	-9.0%
SOFR MISCURVE	0	0	0.0%	0	0.0%	750	700	7.1%

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Equity Index Futures								
AIR	142,721	48,248	195.8%	343,694	-58.5%	1,365,167	622,167	119.4%
BITCOIN	321,990	209,142	54.0%	253,000	27.3%	2,145,758	1,560,636	37.5%
E-mini FTSE China 50	0	0	0.0%	0	0.0%	0	44	-100.0%
E-MINI MIDCAP	249,532	198,351	25.8%	314,093	-20.6%	1,898,463	1,931,966	-1.7%
E-MINI NASDAQ 100	15,391,675	12,165,137	26.5%	13,105,130	17.4%	98,591,554	95,498,016	3.2%
E-MINI RUSSELL 1000	3,603	1,803	99.8%	14,406	-75.0%	44,970	61,717	-27.1%
E-MINI RUSSELL 1000 GROWTH	7,545	2,533	197.9%	19,774	-61.8%	66,760	38,345	74.1%
E-MINI RUSSELL 1000 VALUE	15,473	5,454	183.7%	76,579	-79.8%	203,874	119,583	70.5%
E-MINI RUSSELL 2000	5,215,578	3,497,961	49.1%	4,582,332	13.8%	32,133,861	32,115,321	0.1%
E-MINI S&P500	37,636,331	27,788,957	35.4%	34,419,741	9.3%	240,788,820	262,793,712	-8.4%
E-MINI S&P500 ESG	11,955	9,892	20.9%	44,560	-73.2%	183,640	157,121	16.9%
ETHER	0	0	0.0%	0	-	0	0	0.0%
ETHER FUTURES	125,876	76,293	65.0%	102,445	22.9%	813,795	733,597	10.9%
FT-SE 100	0	105	-100.0%	0	0.0%	0	460	-100.0%
IBOVESPA INDEX	0	16	-100.0%	0	0.0%	42	258	-83.7%
MICRO BITCOIN	779,825	181,455	329.8%	606,703	28.5%	5,132,647	1,497,195	242.8%
MICRO E-MINI NASDAQ 100	35,072,100	19,724,668	77.8%	24,969,094	40.5%	195,221,503	150,402,593	29.8%
MICRO E-MINI RUSSELL 2000	2,024,769	1,283,107	57.8%	1,086,791	86.3%	11,478,468	11,625,164	-1.3%
MICRO E-MINI S&P500	22,165,629	13,838,451	60.2%	16,887,031	31.3%	128,679,252	151,495,253	-15.1%
MICRO ETHER	710,165	132,155	437.4%	558,510	27.2%	3,719,621	1,357,469	174.0%
NASDAQ-100 VOLATILITY	0	0	0.0%	0	0.0%	0	3,203	-100.0%
NASDAQ BIOTECH SECTOR	35	335	-89.6%	2	1,650.0%	229	1,435	-84.0%
Nearby BTIC+	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	235,544	170,154	38.4%	175,562	34.2%	1,306,380	929,790	40.5%
NIKKEI 225 (YEN) STOCK	701,167	608,706	15.2%	628,521	11.6%	4,416,323	4,418,253	0.0%
PHLX SEMICONDUCTOR SECTO	3,537	154	2,196.8%	5,925	-40.3%	18,690	3,109	501.2%
S&P 500	3,605	7,376	-51.1%	2,050	75.9%	23,969	97,773	-75.5%
S&P 500 ANNUAL DIVIDEND IND	46,587	63,164	-26.2%	63,848	-27.0%	480,466	495,354	-3.0%
S&P 500 QUARLY DIVIDEND IND	7,183	9,417	-23.7%	9,807	-26.8%	76,629	110,641	-30.7%
S&P 600 SMALLCAP EMINI	1,410	592	138.2%	2,122	-33.6%	9,640	592	1,528.4%
S&P BIOTECHNOLOGY SECTOR	828	107	673.8%	1,153	-28.2%	5,217	7,775	-32.9%
S&P COMMUNICATION SERVICE	6,721	3,307	103.2%	30,144	-77.7%	78,833	42,253	86.6%
S&P CONSUMER DISCRETIONAF	11,083	6,816	62.6%	14,803	-25.1%	91,505	76,945	18.9%
S&P CONSUMER STAPLES SECT	19,401	23,247	-16.5%	60,059	-67.7%	269,319	226,049	19.1%
S&P ENERGY SECTOR	26,701	23,950	11.5%	85,775	-68.9%	311,441	326,952	-4.7%
S&P FINANCIAL SECTOR	29,078	14,358	102.5%	106,638	-72.7%	334,657	345,398	-3.1%
S&P HEALTH CARE SECTOR	14,680	9,558	53.6%	38,594	-62.0%	140,809	168,958	-16.7%
S&P INDUSTRIAL SECTOR	16,974	12,042	41.0%	31,730	-46.5%	125,001	162,453	-23.1%
S&P MATERIALS SECTOR	15,355	18,899	-18.8%	27,009	-43.1%	121,577	124,987	-2.7%
S&P OIL & GAS EXPLORATION A	194	221	-12.2%	258	-24.8%	1,411	1,418	-0.5%
S&P REAL ESTATE SECTOR	6,333	7,137	-11.3%	23,026	-72.5%	122,963	75,985	61.8%
S&P REGIONAL BANKS SECTOR	2,270	777	192.1%	661	243.4%	7,276	9,320	-21.9%
S&P RETAIL SECTOR	466	855	-45.5%	454	2.6%	2,712	4,428	-38.8%
S&P TECHNOLOGY SECTOR	13,417	5,975	124.6%	45,689	-70.6%	143,597	124,859	15.0%
S&P UTILITIES SECTOR	31,006	37,082	-16.4%	79,767	-61.1%	356,436	322,120	10.7%
TOPIX (USD)	40	40	0.0%	118	-66.1%	489	612	-20.1%
TOPIX (YEN)	498	409	21.8%	348	43.1%	7,731	1,819	325.0%
WATER INDEX FUTURES	20	8	150.0%	32	-37.5%	142	125	13.6%

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Equity Index Options								
BITCOIN OPTIONS	8,330	4,771	74.6%	4,381	90.1%	47,318	47,883	-1.2%
E-MINI NASDAQ 100	2,318,148	1,609,423	44.0%	1,552,703	49.3%	12,737,431	8,933,786	42.6%
E-MINI RUSSELL 2000	534,119	108,884	390.5%	301,911	76.9%	2,465,191	1,038,001	137.5%
E-MINI S&P500	31,753,364	22,220,150	42.9%	25,804,499	23.1%	221,450,832	171,795,978	28.9%
ETHER OPTIONS	5,199	2,120	145.2%	2,199	136.4%	26,408	10,798	144.6%
EVENT CONTRACT S&P 500	597	7,328	-91.9%	875	-31.8%	11,325	36,131	-68.7%
MICRO BITCOIN	12,550	15,727	-20.2%	10,391	20.8%	67,520	78,784	-14.3%
MICRO E-MINI NASDAQ 100	142,573	51,014	179.5%	80,856	76.3%	582,201	378,177	53.9%
Micro E-mini S&P 500	287,227	162,990	76.2%	231,613	24.0%	2,062,031	1,613,866	27.8%
MICRO ETHER	13,020	7,371	76.6%	13,644	-4.6%	117,079	118,904	-1.5%
S&P 500	6,575	0	-	7,737	-15.0%	120,897	0	-
FX Futures								
AD/CD CROSS RATES	6	0	0.0%	10	-40.0%	43	167	-74.3%
AD/JY CROSS RATES	3,941	862	357.2%	4,764	-17.3%	20,928	11,811	77.2%
AD/NE CROSS RATES	17,216	5,143	234.7%	10,769	59.9%	66,261	24,668	168.6%
AUSTRALIAN DOLLAR	2,447,892	1,805,466	35.6%	2,670,693	-8.3%	16,229,345	13,752,327	18.0%
BP/JY CROSS RATES	2,469	1,814	36.1%	7,466	-66.9%	25,856	24,439	5.8%
BP/SF CROSS RATES	1,856	2,214	-16.2%	14,308	-87.0%	40,971	26,965	51.9%
BRAZIL REAL	569,702	270,386	110.7%	606,854	-6.1%	3,252,861	1,903,181	70.9%
BRITISH POUND	2,214,848	2,037,280	8.7%	2,749,922	-19.5%	16,565,465	15,222,876	8.8%
CANADIAN DOLLAR	1,884,823	1,288,529	46.3%	2,795,736	-32.6%	14,315,814	11,791,302	21.4%
CD/JY CROSS RATES	32	92	-65.2%	48	-33.3%	437	338	29.3%
CHILEAN PESO	0	0	0.0%	0	0.0%	0	45	-100.0%
CHINESE RENMINBI (CNH)	88,724	30,667	189.3%	66,722	33.0%	441,900	186,277	137.2%
CZECK KORUNA (EC)	10	0	0.0%	17	-41.2%	35	5	600.0%
CZECK KORUNA (US)	0	5	-100.0%	202	-100.0%	1,499	234	540.6%
EC/AD CROSS RATES	3,161	1,453	117.5%	9,216	-65.7%	25,437	33,524	-24.1%
EC/CD CROSS RATES	1,539	3,247	-52.6%	14,557	-89.4%	34,561	41,883	-17.5%
EC/NOK CROSS RATES	2,968	2,998	-1.0%	4,835	-38.6%	17,909	20,438	-12.4%
EC/SEK CROSS RATES	1,308	1,215	7.7%	5,530	-76.3%	13,419	34,281	-60.9%
EFX/BP CROSS RATES	45,722	47,009	-2.7%	119,351	-61.7%	482,428	438,689	10.0%
EFX/JY CROSS RATES	66,600	43,978	51.4%	112,304	-40.7%	482,166	349,218	38.1%
EFX/SF CROSS RATES	27,112	14,311	89.4%	82,941	-67.3%	282,779	167,514	68.8%
E-MICRO USD/CAD	0	28	-100.0%	0	0.0%	69	932	-92.6%
E-MICRO USD/CHF	0	70	-100.0%	0	0.0%	166	1,148	-85.5%
E-MICRO USD/JPY	0	7,062	-100.0%	0	0.0%	4,450	21,386	-79.2%
E-MINI EURO FX	68,348	97,581	-30.0%	86,080	-20.6%	617,553	878,841	-29.7%
E-MINI JAPANESE YEN	20,957	15,212	37.8%	12,481	67.9%	114,090	86,191	32.4%
EURO FX	4,335,879	3,964,034	9.4%	6,182,132	-29.9%	33,968,734	33,166,492	2.4%
HUNGARIAN FORINT (EC)	27	1	2,600.0%	67	-59.7%	149	21	609.5%
HUNGARIAN FORINT (US)	16	6	166.7%	430	-96.3%	3,761	82	4,486.6%
INDIAN RUPEE	21,806	21,025	3.7%	28,694	-24.0%	149,818	198,807	-24.6%
JAPANESE YEN	4,639,990	4,121,145	12.6%	4,266,564	8.8%	26,675,220	25,372,630	5.1%
KOREAN WON	714	564	26.6%	858	-16.8%	11,575	6,650	74.1%
MEXICAN PESO	1,211,319	922,557	31.3%	2,539,235	-52.3%	11,385,997	8,596,534	32.4%
MICRO AUD/USD	211,794	276,487	-23.4%	197,053	7.5%	1,820,969	1,889,216	-3.6%
MICRO CAD/USD	49,603	45,095	10.0%	57,687	-14.0%	391,347	380,698	2.8%
MICRO CHF/USD	11,868	16,101	-26.3%	12,849	-7.6%	98,184	107,915	-9.0%

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FX Futures								
MICRO EUR/USD	384,262	578,208	-33.5%	432,093	-11.1%	3,424,220	4,428,716	-22.7%
MICRO GBP/USD	57,678	63,479	-9.1%	68,665	-16.0%	589,070	479,739	22.8%
MICRO INR/USD	33	296	-88.9%	38	-13.2%	629	3,270	-80.8%
MICRO JPY/USD	2,329	0	0.0%	1,899	22.6%	9,357	0	0.0%
MICRO USD/CNH	8	0	0.0%	0	-	8	0	0.0%
NEW ZEALND DOLLAR	896,951	630,915	42.2%	870,829	3.0%	5,248,373	4,436,845	18.3%
NKR/USD CROSS RATE	7,478	4,253	75.8%	13,528	-44.7%	48,434	34,921	38.7%
POLISH ZLOTY (EC)	28	31	-9.7%	200	-86.0%	434	533	-18.6%
POLISH ZLOTY (US)	1,468	577	154.4%	5,270	-72.1%	15,244	8,682	75.6%
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	117,623	99,099	18.7%	255,534	-54.0%	839,469	611,375	37.3%
SF/JY CROSS RATES	972	399	143.6%	4,351	-77.7%	13,323	6,919	92.6%
SHEKEL	137	113	21.2%	117	17.1%	1,479	552	167.9%
SKR/USD CROSS RATES	9,415	4,328	117.5%	14,425	-34.7%	64,394	40,527	58.9%
SWISS FRANC	685,994	424,194	61.7%	1,025,740	-33.1%	4,793,018	3,145,550	52.4%
TURKISH LIRA	0	0	0.0%	104	-100.0%	208	291	-28.5%
USDZAR	0	0	0.0%	0	0.0%	0	105	-100.0%
FX Options								
AUD/USD MONDAY OPTION WEE	6	14	-57.1%	365	-98.4%	1,297	1,292	0.4%
AUD/USD MONDAY OPTION WEE	37	225	-83.6%	58	-36.2%	1,462	2,761	-47.0%
AUD/USD MONDAY OPTION WEE	321	306	4.9%	270	18.9%	1,455	1,718	-15.3%
AUD/USD MONDAY OPTION WEE	573	314	82.5%	640	-10.5%	1,645	1,814	-9.3%
AUD/USD MONDAY OPTION WEE	926	175	429.1%	0	0.0%	1,139	490	132.4%
AUD/USD MONTHLY OPTIONS	83,886	77,895	7.7%	45,755	83.3%	613,988	448,302	37.0%
AUD/USD THURSDAY WKLY OPT	23	851	-97.3%	191	-88.0%	647	1,011	-36.0%
AUD/USD THURSDAY WKLY OPT	19	355	-94.6%	145	-86.9%	812	638	27.3%
AUD/USD THURSDAY WKLY OPT	255	19	1,242.1%	738	-65.4%	2,597	1,171	121.8%
AUD/USD THURSDAY WKLY OPT	481	51	843.1%	176	173.3%	972	448	117.0%
AUD/USD THURSDAY WKLY OPT	0	0	0.0%	0	0.0%	271	488	-44.5%
AUD/USD TUESDAY WKLY OPT	94	23	308.7%	350	-73.1%	874	235	271.9%
AUD/USD TUESDAY WKLY OPT	31	635	-95.1%	161	-80.7%	502	1,732	-71.0%
AUD/USD TUESDAY WKLY OPT	1,861	468	297.6%	474	292.6%	2,893	1,038	178.7%
AUD/USD TUESDAY WKLY OPT	339	227	49.3%	275	23.3%	1,010	531	90.2%
AUD/USD TUESDAY WKLY OPT	538	0	0.0%	0	0.0%	745	205	263.4%
AUD/USD WKLY FRIDAY OPTION	1,385	1	138,400.0%	0	0.0%	3,508	1,394	151.6%
AUD/USD WKLY FRIDAY OPTION	520	1,643	-68.4%	7,562	-93.1%	13,948	10,694	30.4%
AUD/USD WKLY FRIDAY OPTION	2,750	1,655	66.2%	2,288	20.2%	15,193	13,277	14.4%
AUD/USD WKLY FRIDAY OPTION	2,328	1,981	17.5%	1,985	17.3%	11,440	13,235	-13.6%
AUD/USD WKLY FRIDAY OPTION	554	0	0.0%	0	0.0%	3,969	2,686	47.8%
AUD/USD WKLY WED OPTIONS -	656	338	94.1%	675	-2.8%	2,830	3,392	-16.6%
AUD/USD WKLY WED OPTIONS -	172	398	-56.8%	345	-50.1%	1,914	1,645	16.4%
AUD/USD WKLY WED OPTIONS -	219	815	-73.1%	175	25.1%	2,007	2,287	-12.2%
AUD/USD WKLY WED OPTIONS -	827	482	71.6%	914	-9.5%	4,069	2,245	81.2%
AUD/USD WKLY WED OPTIONS -	517	0	0.0%	0	0.0%	962	522	84.3%
BRL/USD MONTHLY OPTIONS	1	0	0.0%	2	-50.0%	5	205	-97.6%
CAD/USD MONDAY OPTIONS WE	23	141	-83.7%	269	-91.4%	5,378	6,102	-11.9%
CAD/USD MONDAY OPTIONS WE	520	234	122.2%	1,820	-71.4%	5,075	8,585	-40.9%
CAD/USD MONDAY OPTIONS WE	118	442	-73.3%	252	-53.2%	3,189	5,372	-40.6%

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FX Options								
CAD/USD MONDAY OPTIONS WE	268	55	387.3%	407	-34.2%	4,268	4,701	-9.2%
CAD/USD MONDAY OPTIONS WE	1,853	91	1,936.3%	0	0.0%	4,874	338	1,342.0%
CAD/USD MONTHLY OPTIONS	39,672	27,025	46.8%	19,223	106.4%	223,250	405,563	-45.0%
CAD/USD THURSDAY WKLY OPT	1,804	307	487.6%	689	161.8%	5,480	2,264	142.0%
CAD/USD THURSDAY WKLY OPT	87	112	-22.3%	330	-73.6%	2,813	2,257	24.6%
CAD/USD THURSDAY WKLY OPT	164	164	0.0%	95	72.6%	2,847	2,404	18.4%
CAD/USD THURSDAY WKLY OPT	685	7	9,685.7%	33	1,975.8%	5,700	3,529	61.5%
CAD/USD THURSDAY WKLY OPT	0	0	0.0%	0	0.0%	2,140	1,972	8.5%
CAD/USD TUESDAY WKLY OPT	39	183	-78.7%	256	-84.8%	1,199	2,811	-57.3%
CAD/USD TUESDAY WKLY OPT	99	492	-79.9%	170	-41.8%	2,704	4,960	-45.5%
CAD/USD TUESDAY WKLY OPT	871	40	2,077.5%	120	625.8%	3,893	2,757	41.2%
CAD/USD TUESDAY WKLY OPT	197	460	-57.2%	262	-24.8%	2,179	1,304	67.1%
CAD/USD TUESDAY WKLY OPT	405	0	0.0%	0	0.0%	828	808	2.5%
CAD/USD WKLY FRIDAY OPTION	2,620	65	3,930.8%	0	0.0%	15,365	5,864	162.0%
CAD/USD WKLY FRIDAY OPTION	603	2,920	-79.3%	5,008	-88.0%	18,521	16,586	11.7%
CAD/USD WKLY FRIDAY OPTION	3,393	1,151	194.8%	6,386	-46.9%	25,227	17,153	47.1%
CAD/USD WKLY FRIDAY OPTION	3,450	2,508	37.6%	4,242	-18.7%	24,106	22,589	6.7%
CAD/USD WKLY FRIDAY OPTION	401	0	0.0%	0	0.0%	12,470	7,804	59.8%
CAD/USD WKLY WED OPTIONS -	461	334	38.0%	1,743	-73.6%	8,455	9,404	-10.1%
CAD/USD WKLY WED OPTIONS -	445	620	-28.2%	460	-3.3%	4,129	8,157	-49.4%
CAD/USD WKLY WED OPTIONS -	598	140	327.1%	163	266.9%	6,657	6,012	10.7%
CAD/USD WKLY WED OPTIONS -	2,680	1,244	115.4%	1,265	111.9%	9,232	8,794	5.0%
CAD/USD WKLY WED OPTIONS -	853	0	0.0%	0	0.0%	2,710	2,131	27.2%
CHF/USD MONTHLY OPTIONS	23,199	5,011	363.0%	23,005	0.8%	97,432	61,260	59.0%
CHF/USD WKLY FRIDAY OPTION	315	0	0.0%	0	0.0%	736	135	445.2%
CHF/USD WKLY FRIDAY OPTION	109	1,201	-90.9%	272	-59.9%	3,040	5,443	-44.1%
CHF/USD WKLY FRIDAY OPTION	1,435	1,066	34.6%	75	1,813.3%	12,134	4,789	153.4%
CHF/USD WKLY FRIDAY OPTION	1,257	5,323	-76.4%	161	680.7%	8,015	12,307	-34.9%
CHF/USD WKLY FRIDAY OPTION	1	0	0.0%	0	0.0%	2,433	3,057	-20.4%
EUR/CHF MONTHLY OPTIONS	2,000	0	-	2,000	0.0%	4,000	0	-
EUR/GBP MONTHLY OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
EUR/USD MONDAY OPTION WEE	928	158	487.3%	7,972	-88.4%	32,014	13,375	139.4%
EUR/USD MONDAY OPTION WEE	3,329	775	329.5%	4,247	-21.6%	26,475	12,018	120.3%
EUR/USD MONDAY OPTION WEE	4,559	2,149	112.1%	3,079	48.1%	24,245	9,395	158.1%
EUR/USD MONDAY OPTION WEE	2,286	170	1,244.7%	1,810	26.3%	14,537	12,694	14.5%
EUR/USD MONDAY OPTION WEE	2,903	1,106	162.5%	0	0.0%	10,314	2,061	400.4%
EUR/USD MONTHLY OPTIONS	249,624	260,032	-4.0%	346,691	-28.0%	1,743,291	1,921,867	-9.3%
EUR/USD THURSDAY WKLY OPT	1,231	861	43.0%	2,219	-44.5%	8,901	6,215	43.2%
EUR/USD THURSDAY WKLY OPT	288	285	1.1%	4,882	-94.1%	6,701	4,484	49.4%
EUR/USD THURSDAY WKLY OPT	1,155	40	2,787.5%	3,844	-70.0%	12,203	4,528	169.5%
EUR/USD THURSDAY WKLY OPT	2,768	481	475.5%	2,582	7.2%	7,696	6,799	13.2%
EUR/USD THURSDAY WKLY OPT	0	0	0.0%	0	0.0%	2,982	99	2,912.1%
EUR/USD TUESDAY WKLY OPT	1,180	1,015	16.3%	2,410	-51.0%	7,025	1,709	311.1%
EUR/USD TUESDAY WKLY OPT	154	458	-66.4%	3,310	-95.3%	5,553	5,352	3.8%
EUR/USD TUESDAY WKLY OPT	5,827	677	760.7%	5,577	4.5%	16,729	5,585	199.5%
EUR/USD TUESDAY WKLY OPT	664	421	57.7%	1,849	-64.1%	5,692	3,758	51.5%
EUR/USD TUESDAY WKLY OPT	1,372	0	0.0%	0	0.0%	2,750	1,419	93.8%
EUR/USD WKLY FRIDAY OPTION	33,953	51	66,474.5%	0	0.0%	61,552	13,583	353.2%
EUR/USD WKLY FRIDAY OPTION	19,580	22,596	-13.3%	29,009	-32.5%	133,507	122,660	8.8%
EUR/USD WKLY FRIDAY OPTION	11,267	44,030	-74.4%	19,612	-42.6%	172,846	162,995	6.0%
EUR/USD WKLY FRIDAY OPTION	17,087	12,809	33.4%	23,769	-28.1%	134,300	188,364	-28.7%

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CME Exchange Volume Report - Monthly

	VOLUME JUL 2024	VOLUME JUL 2023	% CHG	VOLUME JUN 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
FX Options								
EUR/USD WKLY FRIDAY OPTION	881	0	0.0%	0	0.0%	48,009	19,227	149.7%
EUR/USD WKLY WED OPTIONS -	5,397	4,976	8.5%	10,143	-46.8%	42,769	31,598	35.4%
EUR/USD WKLY WED OPTIONS -	3,841	3,633	5.7%	8,601	-55.3%	35,634	39,367	-9.5%
EUR/USD WKLY WED OPTIONS -	4,244	2,651	60.1%	1,220	247.9%	28,803	32,263	-10.7%
EUR/USD WKLY WED OPTIONS -	5,440	2,805	93.9%	9,323	-41.6%	40,539	30,436	33.2%
EUR/USD WKLY WED OPTIONS -	3,078	0	0.0%	0	0.0%	12,333	10,434	18.2%
EVENT CONTRACT EUR/USD	1,910	6,356	-69.9%	2,273	-16.0%	15,661	37,060	-57.7%
GBP/USD MONDAY OPTION WEE	113	21	438.1%	348	-67.5%	5,886	4,357	35.1%
GBP/USD MONDAY OPTION WEE	356	717	-50.3%	283	25.8%	4,782	7,903	-39.5%
GBP/USD MONDAY OPTION WEE	416	80	420.0%	1,290	-67.8%	6,068	2,451	147.6%
GBP/USD MONDAY OPTION WEE	1,158	173	569.4%	2,093	-44.7%	6,832	3,238	111.0%
GBP/USD MONDAY OPTION WEE	1,335	191	599.0%	0	0.0%	8,119	591	1,273.8%
GBP/USD MONTHLY OPTIONS	52,448	58,164	-9.8%	38,367	36.7%	470,456	455,587	3.3%
GBP/USD THURSDAY WKLY OPT	14	159	-91.2%	81	-82.7%	2,096	1,467	42.9%
GBP/USD THURSDAY WKLY OPT	351	860	-59.2%	428	-18.0%	1,252	1,576	-20.6%
GBP/USD THURSDAY WKLY OPT	382	289	32.2%	585	-34.7%	3,272	2,072	57.9%
GBP/USD THURSDAY WKLY OPT	459	108	325.0%	237	93.7%	1,400	866	61.7%
GBP/USD THURSDAY WKLY OPT	0	0	0.0%	0	0.0%	272	291	-6.5%
GBP/USD TUESDAY WKLY OPT	19	30	-36.7%	453	-95.8%	1,087	974	11.6%
GBP/USD TUESDAY WKLY OPT	26	293	-91.1%	142	-81.7%	1,334	2,533	-47.3%
GBP/USD TUESDAY WKLY OPT	69	86	-19.8%	295	-76.6%	1,037	1,677	-38.2%
GBP/USD TUESDAY WKLY OPT	780	132	490.9%	468	66.7%	1,498	1,416	5.8%
GBP/USD TUESDAY WKLY OPT	1,194	0	0.0%	0	0.0%	1,328	341	289.4%
GBP/USD WKLY FRIDAY OPTION	4,615	0	0.0%	0	0.0%	9,853	2,682	267.4%
GBP/USD WKLY FRIDAY OPTION	1,359	3,623	-62.5%	2,757	-50.7%	16,593	22,302	-25.6%
GBP/USD WKLY FRIDAY OPTION	3,415	3,755	-9.1%	4,466	-23.5%	48,675	28,644	69.9%
GBP/USD WKLY FRIDAY OPTION	5,255	2,699	94.7%	15,264	-65.6%	53,928	15,615	245.4%
GBP/USD WKLY FRIDAY OPTION	410	0	0.0%	0	0.0%	18,640	4,312	332.3%
GBP/USD WKLY WED OPTIONS -	99	1,324	-92.5%	1,186	-91.7%	6,687	5,303	26.1%
GBP/USD WKLY WED OPTIONS -	286	857	-66.6%	915	-68.7%	4,305	7,859	-45.2%
GBP/USD WKLY WED OPTIONS -	549	2,099	-73.8%	10	5,390.0%	13,949	8,795	58.6%
GBP/USD WKLY WED OPTIONS -	2,106	351	500.0%	1,377	52.9%	6,740	5,063	33.1%
GBP/USD WKLY WED OPTIONS -	793	0	0.0%	0	0.0%	3,013	665	353.1%
JPY/USD MONDAY OPTION WEE	2,779	348	698.6%	3,671	-24.3%	20,997	4,801	337.3%
JPY/USD MONDAY OPTION WEE	1,823	505	261.0%	4,003	-54.5%	19,181	11,662	64.5%
JPY/USD MONDAY OPTION WEE	1,292	104	1,142.3%	2,157	-40.1%	9,608	2,084	361.0%
JPY/USD MONDAY OPTION WEE	2,254	155	1,354.2%	1,845	22.2%	7,134	5,829	22.4%
JPY/USD MONDAY OPTION WEE	2,919	2,830	3.1%	0	0.0%	5,310	3,877	37.0%
JPY/USD MONTHLY OPTIONS	147,439	142,427	3.5%	102,967	43.2%	918,032	710,984	29.1%
JPY/USD THURSDAY WKLY OPT	537	1,502	-64.2%	403	33.3%	11,870	1,644	622.0%
JPY/USD THURSDAY WKLY OPT	243	606	-59.9%	1,977	-87.7%	3,234	716	351.7%
JPY/USD THURSDAY WKLY OPT	92	12	666.7%	1,237	-92.6%	3,773	235	1,505.5%
JPY/USD THURSDAY WKLY OPT	542	10	5,320.0%	1,483	-63.5%	6,573	149	4,311.4%
JPY/USD THURSDAY WKLY OPT	0	0	0.0%	0	0.0%	1,107	253	337.5%
JPY/USD TUESDAY WKLY OPT W	111	19	484.2%	607	-81.7%	3,801	110	3,355.5%
JPY/USD TUESDAY WKLY OPT W	81	38	113.2%	153	-47.1%	1,904	3,367	-43.5%
JPY/USD TUESDAY WKLY OPT W	1,046	159	557.9%	2,206	-52.6%	6,382	2,127	200.0%
JPY/USD TUESDAY WKLY OPT W	2,399	529	353.5%	1,645	45.8%	7,999	1,513	428.7%
JPY/USD TUESDAY WKLY OPT W	2,338	0	0.0%	0	0.0%	4,081	37	10,929.7%
JPY/USD WKLY FRIDAY OPTION	20,342	2	1,017,000.0%	0	0.0%	40,381	3,234	1,148.6%
JPY/USD WKLY FRIDAY OPTION	7,972	9,491	-16.0%	18,558	-57.0%	79,250	47,844	65.6%

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CME Exchange Volume Report - Monthly

	VOLUME JUL 2024	VOLUME JUL 2023	% CHG	VOIUME JUN 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
FX Options								
JPY/USD WKLY FRIDAY OPTION	16,471	4,573	260.2%	9,499	73.4%	82,161	53,585	53.3%
JPY/USD WKLY FRIDAY OPTION	10,321	15,032	-31.3%	10,892	-5.2%	75,063	50,354	49.1%
JPY/USD WKLY FRIDAY OPTION	120	0	0.0%	0	0.0%	20,377	9,610	112.0%
JPY/USD WKLY WED OPTIONS -	4,091	6,956	-41.2%	7,255	-43.6%	46,529	22,411	107.6%
JPY/USD WKLY WED OPTIONS -	5,453	4,140	31.7%	4,473	21.9%	32,790	19,530	67.9%
JPY/USD WKLY WED OPTIONS -	5,351	3,756	42.5%	998	436.2%	30,549	23,904	27.8%
JPY/USD WKLY WED OPTIONS -	11,226	2,218	406.1%	6,127	83.2%	48,321	16,817	187.3%
JPY/USD WKLY WED OPTIONS -	7,341	0	0.0%	0	0.0%	14,907	3,102	380.6%
MXN/USD MONTHLY OPTIONS	44,712	1,561	2,764.3%	9,514	370.0%	106,900	3,305	3,134.5%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	1	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	549	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	8	0	-
NZD/USD MONTHLY OPTIONS	37	77	-51.9%	2	1,750.0%	242	74,749	-99.7%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	2	-100.0%
USD/CNH MONTHLY OPTIONS	20,565	0	0.0%	24,210	-15.1%	54,480	801	6,701.5%
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	1,047	730	43.4%	212	393.9%	4,124	2,921	41.2%
BUTTER CS	2,796	3,268	-14.4%	3,906	-28.4%	31,627	25,545	23.8%
CASH-SETTLED CHEESE	10,414	14,138	-26.3%	9,379	11.0%	96,401	98,037	-1.7%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	500	0	-
CATTLE	1,560,038	1,545,969	0.9%	1,103,867	41.3%	9,527,733	9,774,889	-2.5%
CDD SEASONAL STRIP	0	0	0.0%	250	-100.0%	5,600	4,050	38.3%
CDD WEATHER	10,075	2,500	303.0%	3,875	160.0%	31,000	13,900	123.0%
CLASS IV MILK	792	1,419	-44.2%	733	8.0%	11,893	8,469	40.4%
DRY WHEY	796	811	-1.8%	755	5.4%	7,410	7,920	-6.4%
FEEDER CATTLE	383,937	361,019	6.3%	240,165	59.9%	2,352,782	2,432,079	-3.3%
GOLDMAN SACHS	1,887	1,687	11.9%	2,005	-5.9%	13,227	14,797	-10.6%
GSCI EXCESS RETURN FUT	2,028	730	177.8%	75,640	-97.3%	156,079	154,839	0.8%
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	1,581,875	1,142,165	38.5%	1,471,600	7.5%	9,089,043	7,871,725	15.5%
HOUSING INDEX	36	18	100.0%	21	71.4%	150	106	41.5%
LUMBER	23,593	15,458	52.6%	34,855	-32.3%	170,665	98,319	73.6%
MALAYSIAN PALM SWAP	0	0	0.0%	0	-	0	0	0.0%
MILK	34,780	42,426	-18.0%	37,473	-7.2%	292,953	223,935	30.8%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,510	4,068	10.9%	3,070	46.9%	34,219	35,581	-3.8%
OTC SP GSCI ER SWAP	0	17,981	-100.0%	17,981	-100.0%	94,879	94,879	0.0%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	0	0.0%
PORK CUTOUT	197	1,688	-88.3%	113	74.3%	1,273	10,747	-88.2%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	-	0	0	0.0%
USD CRUDE PALM OIL	26,498	21,102	25.6%	25,940	2.2%	173,494	194,300	-10.7%

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CME Exchange Volume Report - Monthly

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Ag Products Options								
BLOCK CHEESE	582	438	32.9%	975	-40.3%	6,511	1,990	227.2%
BUTTER CS	1,381	3,131	-55.9%	1,691	-18.3%	21,080	15,689	34.4%
CASH-SETTLED CHEESE	3,178	9,298	-65.8%	5,659	-43.8%	41,785	54,605	-23.5%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	1,000	0	-
CATTLE	480,085	315,361	52.2%	382,956	25.4%	3,413,616	2,091,213	63.2%
CDD SEASONAL STRIP	2,500	0	0.0%	12,500	-80.0%	52,500	82,200	-36.1%
CDD WEATHER	0	500	-100.0%	1,000	-100.0%	15,000	86,000	-82.6%
CLASS IV MILK	5,579	13,122	-57.5%	3,033	83.9%	40,872	49,837	-18.0%
DRY WHEY	180	0	0.0%	127	41.7%	1,924	73	2,535.6%
FEEDER CATTLE	70,995	50,508	40.6%	40,649	74.7%	469,672	397,285	18.2%
HDD EURO SEASONAL STRIP	0	1,000	-100.0%	0	0.0%	3,000	23,000	-87.0%
HDD SEASONAL STRIP	0	14,500	-100.0%	0	0.0%	12,122	29,500	-58.9%
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	413,401	341,472	21.1%	345,794	19.6%	2,605,254	2,126,715	22.5%
LUMBER	1,415	280	405.4%	1,305	8.4%	7,050	1,738	305.6%
LV CATL CSO	0	0	0.0%	100	-100.0%	100	60	66.7%
MILK	20,588	27,101	-24.0%	20,755	-0.8%	182,053	176,842	2.9%
MLK MID OPTIONS	5	4	25.0%	0	0.0%	15	19	-21.1%
NFD MILK	2,521	3,618	-30.3%	1,074	134.7%	21,029	30,925	-32.0%
PACIFIC RIM DAT SS WTHR	0	0	-	0	0.0%	0	0	-
PORK CUTOUT	0	4	-100.0%	0	0.0%	0	11	-100.0%

CME Exchange Volume Report - Monthly

	VOLUME JUL 2024	VOLUME JUL 2023	% CHG	VOIUME JUN 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	70,880,282	55,932,290	26.7%	59,926,249	18.3%	492,175,347	518,516,019	-5.1%
Equity Index Futures	121,068,900	80,188,414	51.0%	98,817,978	22.5%	730,921,637	720,093,223	1.5%
FX Futures	20,116,626	16,849,529	19.4%	25,353,168	-20.7%	142,589,856	127,935,755	11.5%
Ag Products Futures	3,645,299	3,177,177	14.7%	3,031,840	20.2%	22,106,452	21,076,538	4.9%
TOTAL FUTURES	215,711,107	156,147,410	38.1%	187,129,235	15.3%	1,387,793,292	1,387,621,535	0.0%
TOTAL OPTIONS GROUP								
Equity Index Options	35,081,702	24,189,778	45.0%	28,010,809	25.2%	239,688,233	184,052,308	30.2%
Interest Rate Options	29,694,799	23,489,684	26.4%	19,668,916	51.0%	227,392,382	284,370,635	-20.0%
FX Options	972,794	781,803	24.4%	913,599	6.5%	6,238,291	5,529,993	12.8%
Ag Products Options	1,002,410	780,337	28.5%	817,618	22.6%	6,917,583	5,217,402	32.6%
TOTAL OPTIONS	66,751,705	49,241,602	35.6%	49,410,942	35.1%	480,236,489	479,170,338	0.2%
TOTAL COMBINED								
Interest Rate	100,575,081	79,421,974	26.6%	79,595,165	26.4%	719,567,729	802,886,654	-10.4%
Equity Index	156,150,602	104,378,192	49.6%	126,828,787	23.1%	970,609,870	904,145,531	7.4%
FX	21,089,420	17,631,332	19.6%	26,266,767	-19.7%	148,828,147	133,465,748	11.5%
Ag Products	4,647,709	3,957,514	17.4%	3,849,458	20.7%	29,024,035	26,293,940	10.4%
GRAND TOTAL	282,462,812	205,389,012	37.5%	236,540,177	19.4%	1,868,029,781	1,866,791,873	0.1%