



CME Exchange Volume Report - Monthly

	VOLUME SEP 2024	VOLUME SEP 2023	% CHG	VOIUME AUG 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
Interest Rate Futures								
13-Week U.S. T-Bill Futures	44,350	0	-	30,961	43.2%	218,278	0	-
1-MONTH EURODOLLAR	0	0	0.0%	0	0.0%	0	1,006	-100.0%
BSBY 3-MONTH FUTURES	0	441	-100.0%	0	0.0%	892	31,804	-97.2%
ESTR	399,979	200,796	99.2%	279,048	43.3%	2,796,544	796,873	250.9%
ESTR Basis Spread Futures	1,593	1,816	-12.3%	183	770.5%	24,872	12,608	97.3%
EURODOLLARS	0	0	0.0%	0	0.0%	0	28,319,809	-100.0%
FTIIE	130	32	306.3%	140	-7.1%	1,887	1,774	6.4%
SOFR	96,312,246	63,691,581	51.2%	96,298,056	0.0%	682,499,120	625,146,376	9.2%
SONIA	21	48	-56.3%	8	162.5%	469	1,399	-66.5%
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	34,516,424	18,191,685	89.7%	34,600,414	-0.2%	255,145,969	265,704,185	-4.0%
SOFR MIDCURVE	8,056,295	6,683,918	20.5%	7,677,192	4.9%	57,095,988	59,224,161	-3.6%
SOFR MISCURVE	0	0	0.0%	0	0.0%	750	700	7.1%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

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Equity Index Futures								
AIR	398,997	83,081	380.3%	208,960	90.9%	1,973,124	786,031	151.0%
BITCOIN	348,635	192,620	81.0%	354,870	-1.8%	2,849,263	1,991,994	43.0%
E-mini FTSE China 50	0	0	0.0%	0	0.0%	0	44	-100.0%
E-MINI MIDCAP	299,847	331,142	-9.5%	228,149	31.4%	2,426,459	2,504,355	-3.1%
E-MINI NASDAQ 100	11,800,794	14,008,746	-15.8%	13,057,966	-9.6%	123,450,314	124,713,338	-1.0%
E-MINI RUSSELL 1000	16,432	19,504	-15.8%	2,120	675.1%	63,522	83,890	-24.3%
E-MINI RUSSELL 1000 GROWTH	16,622	12,694	30.9%	6,744	146.5%	90,126	52,406	72.0%
E-MINI RUSSELL 1000 VALUE	73,684	42,501	73.4%	12,335	497.4%	289,893	164,893	75.8%
E-MINI RUSSELL 2000	4,890,189	5,064,499	-3.4%	4,325,467	13.1%	41,349,517	41,344,278	0.0%
E-MINI S&P500	38,070,169	39,324,995	-3.2%	36,334,946	4.8%	315,193,935	338,497,358	-6.9%
E-MINI S&P500 ESG	28,711	57,612	-50.2%	16,321	75.9%	228,672	231,731	-1.3%
ETHER	0	0	0.0%	0	-	0	0	0.0%
ETHER FUTURES	95,261	78,571	21.2%	113,649	-16.2%	1,022,705	895,734	14.2%
FT-SE 100	0	107	-100.0%	0	0.0%	0	751	-100.0%
IBOVESPA INDEX	0	9	-100.0%	0	0.0%	42	298	-85.9%
MICRO BITCOIN	834,415	117,844	608.1%	1,055,250	-20.9%	7,022,312	1,775,762	295.5%
MICRO E-MINI NASDAQ 100	28,438,675	23,844,479	19.3%	35,585,070	-20.1%	259,245,248	201,618,674	28.6%
MICRO E-MINI RUSSELL 2000	1,645,505	1,153,149	42.7%	2,201,162	-25.2%	15,325,135	14,308,647	7.1%
MICRO E-MINI S&P500	20,900,518	18,645,561	12.1%	25,237,540	-17.2%	174,817,310	192,247,845	-9.1%
MICRO ETHER	635,442	83,356	662.3%	1,174,547	-45.9%	5,529,610	1,555,069	255.6%
NASDAQ-100 VOLATILITY	0	0	0.0%	0	0.0%	0	3,203	-100.0%
NASDAQ BIOTECH SECTOR	124	32	287.5%	84	47.6%	437	1,476	-70.4%
Nearby BTIC+	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	265,679	164,463	61.5%	316,059	-15.9%	1,888,118	1,241,359	52.1%
NIKKEI 225 (YEN) STOCK	643,475	674,144	-4.5%	722,175	-10.9%	5,781,973	5,647,385	2.4%
PHLX SEMICONDUCTOR SECTO	2,937	4,332	-32.2%	1,116	163.2%	22,743	7,644	197.5%
S&P 500	6,751	30,791	-78.1%	4,552	48.3%	35,272	132,247	-73.3%
S&P 500 ANNUAL DIVIDEND IND	162,712	111,529	45.9%	78,436	107.4%	721,614	704,102	2.5%
S&P 500 QUARLY DIVIDEND IND	14,523	15,341	-5.3%	7,285	99.4%	98,437	134,758	-27.0%
S&P 600 SMALLCAP EMINI	3,398	1,317	158.0%	2,928	16.1%	15,966	1,987	703.5%
S&P BIOTECHNOLOGY SECTOR	5,006	1,182	323.5%	2,968	68.7%	13,191	9,572	37.8%
S&P COMMUNICATION SERVICE	29,540	14,961	97.4%	2,540	1,063.0%	110,913	58,621	89.2%
S&P CONSUMER DISCRETIONAR	18,112	20,095	-9.9%	13,272	36.5%	122,889	102,887	19.4%
S&P CONSUMER STAPLES SECT	86,145	70,083	22.9%	29,691	190.1%	385,155	321,003	20.0%
S&P ENERGY SECTOR	74,877	85,086	-12.0%	33,025	126.7%	419,343	440,158	-4.7%
S&P FINANCIAL SECTOR	140,574	84,994	65.4%	24,894	464.7%	500,125	449,700	11.2%
S&P HEALTH CARE SECTOR	41,990	36,292	15.7%	11,368	269.4%	194,167	218,660	-11.2%
S&P INDUSTRIAL SECTOR	34,378	32,158	6.9%	16,090	113.7%	175,469	201,629	-13.0%
S&P MATERIALS SECTOR	36,024	21,160	70.2%	12,898	179.3%	170,499	151,952	12.2%
S&P OIL & GAS EXPLORATION A	256	1,104	-76.8%	261	-1.9%	1,928	2,948	-34.6%
S&P REAL ESTATE SECTOR	28,964	23,624	22.6%	7,408	291.0%	159,335	104,464	52.5%
S&P REGIONAL BANKS SECTOR	5,120	4,263	20.1%	1,536	233.3%	13,932	15,019	-7.2%
S&P RETAIL SECTOR	2,339	430	444.0%	223	948.9%	5,274	5,356	-1.5%
S&P TECHNOLOGY SECTOR	45,448	40,147	13.2%	17,261	163.3%	206,306	177,076	16.5%
S&P UTILITIES SECTOR	94,481	111,100	-15.0%	41,744	126.3%	492,661	463,672	6.3%
TOPIX (USD)	30	50	-40.0%	0	0.0%	519	766	-32.2%
TOPIX (YEN)	1,234	235	425.1%	313	294.2%	9,278	2,238	314.6%
WATER INDEX FUTURES	10	0	0.0%	14	-28.6%	166	128	29.7%

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Equity Index Options								
BITCOIN OPTIONS	4,114	5,285	-22.2%	7,357	-44.1%	58,789	59,216	-0.7%
E-MINI NASDAQ 100	1,719,071	1,497,566	14.8%	2,000,088	-14.1%	16,456,590	12,270,635	34.1%
E-MINI RUSSELL 2000	336,099	93,836	258.2%	396,972	-15.3%	3,198,262	1,244,598	157.0%
E-MINI S&P500	29,307,592	30,522,608	-4.0%	34,037,054	-13.9%	284,795,478	234,790,691	21.3%
ETHER OPTIONS	2,144	3,100	-30.8%	4,302	-50.2%	32,854	18,054	82.0%
EVENT CONTRACT S&P 500	1,098	11,617	-90.5%	776	41.5%	13,199	54,141	-75.6%
MICRO BITCOIN	19,128	9,664	97.9%	22,124	-13.5%	108,772	105,193	3.4%
MICRO E-MINI NASDAQ 100	109,346	51,731	111.4%	139,486	-21.6%	831,033	503,442	65.1%
Micro E-mini S&P 500	432,103	281,117	53.7%	346,554	24.7%	2,840,688	2,123,847	33.8%
MICRO ETHER	15,196	17,176	-11.5%	17,667	-14.0%	149,942	161,771	-7.3%
S&P 500	11,090	0	-	4,117	169.4%	136,104	0	-
FX Futures								
AD/CD CROSS RATES	0	3	-100.0%	0	0.0%	43	170	-74.7%
AD/JY CROSS RATES	15,956	2,382	569.9%	13,613	17.2%	50,497	15,175	232.8%
AD/NE CROSS RATES	1,532	11,542	-86.7%	7,418	-79.3%	75,211	38,578	95.0%
AUSTRALIAN DOLLAR	2,839,497	2,806,173	1.2%	2,400,711	18.3%	21,469,553	18,480,854	16.2%
BP/JY CROSS RATES	7,136	5,712	24.9%	9,816	-27.3%	42,808	32,062	33.5%
BP/SF CROSS RATES	4,170	5,024	-17.0%	8,054	-48.2%	53,195	32,682	62.8%
BRAZIL REAL	495,095	344,387	43.8%	617,799	-19.9%	4,365,755	2,608,485	67.4%
BRITISH POUND	3,040,812	2,763,539	10.0%	2,543,700	19.5%	22,149,977	20,086,589	10.3%
CANADIAN DOLLAR	2,466,917	2,321,954	6.2%	2,162,713	14.1%	18,945,444	15,716,828	20.5%
CD/JY CROSS RATES	1,962	192	921.9%	1,197	63.9%	3,596	589	510.5%
CHILEAN PESO	0	0	0.0%	0	0.0%	0	45	-100.0%
CHINESE RENMINBI (CNH)	91,340	41,908	118.0%	94,064	-2.9%	627,304	262,418	139.0%
CZECK KORUNA (EC)	39	1	3,800.0%	4	875.0%	78	6	1,200.0%
CZECK KORUNA (US)	43	2	2,050.0%	46	-6.5%	1,588	241	558.9%
EC/AD CROSS RATES	9,248	20,925	-55.8%	3,050	203.2%	37,735	57,562	-34.4%
EC/CD CROSS RATES	14,550	15,582	-6.6%	2,990	386.6%	52,101	59,974	-13.1%
EC/NOK CROSS RATES	2,703	1,386	95.0%	1,604	68.5%	22,216	22,178	0.2%
EC/SEK CROSS RATES	4,837	13,014	-62.8%	3,597	34.5%	21,853	48,192	-54.7%
EFX/BP CROSS RATES	122,500	159,095	-23.0%	71,914	70.3%	676,842	639,762	5.8%
EFX/JY CROSS RATES	123,298	112,804	9.3%	96,169	28.2%	701,633	492,245	42.5%
EFX/SF CROSS RATES	48,230	53,582	-10.0%	38,735	24.5%	369,744	232,558	59.0%
E-MICRO USD/CAD	0	95	-100.0%	0	0.0%	69	1,069	-93.5%
E-MICRO USD/CHF	0	117	-100.0%	0	0.0%	166	1,319	-87.4%
E-MICRO USD/JPY	0	4,873	-100.0%	0	0.0%	4,450	33,829	-86.8%
E-MINI EURO FX	120,735	111,565	8.2%	99,098	21.8%	837,386	1,092,959	-23.4%
E-MINI JAPANESE YEN	31,612	10,249	208.4%	35,970	-12.1%	181,672	109,754	65.5%
EURO FX	6,015,391	6,081,239	-1.1%	4,890,778	23.0%	44,874,903	43,414,903	3.4%
HUNGARIAN FORINT (EC)	144	15	860.0%	4	3,500.0%	297	37	702.7%
HUNGARIAN FORINT (US)	106	1	10,500.0%	47	125.5%	3,914	86	4,451.2%
INDIAN RUPEE	14,824	19,156	-22.6%	22,762	-34.9%	187,404	242,047	-22.6%
JAPANESE YEN	4,835,483	3,881,419	24.6%	4,375,235	10.5%	35,885,938	32,375,406	10.8%
KOREAN WON	1,119	857	30.6%	1,055	6.1%	13,749	8,475	62.2%
MEXICAN PESO	1,697,690	1,994,204	-14.9%	1,651,611	2.8%	14,735,298	11,792,089	25.0%
MICRO AUD/USD	226,149	250,855	-9.8%	252,785	-10.5%	2,299,903	2,439,074	-5.7%
MICRO CAD/USD	63,295	43,112	46.8%	64,017	-1.1%	518,659	466,191	11.3%
MICRO CHF/USD	31,601	16,579	90.6%	33,089	-4.5%	162,874	141,014	15.5%

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FX Futures								
MICRO EUR/USD	524,686	522,155	0.5%	495,722	5.8%	4,444,628	5,553,473	-20.0%
MICRO GBP/USD	77,647	62,423	24.4%	79,885	-2.8%	746,602	617,356	20.9%
MICRO INR/USD	62	244	-74.6%	89	-30.3%	780	3,822	-79.6%
MICRO JPY/USD	6,549	0	0.0%	5,311	23.3%	21,217	0	0.0%
MICRO USD/CNH	0	0	0.0%	18	-100.0%	26	0	0.0%
NEW ZEALND DOLLAR	877,836	844,584	3.9%	771,200	13.8%	6,897,409	5,936,636	16.2%
NKR/USD CROSS RATE	21,441	5,788	270.4%	10,855	97.5%	80,730	43,675	84.8%
POLISH ZLOTY (EC)	353	167	111.4%	39	805.1%	826	723	14.2%
POLISH ZLOTY (US)	5,104	2,591	97.0%	1,143	346.5%	21,491	12,242	75.6%
RMB USD	10	0	0.0%	0	0.0%	10	5	100.0%
RUSSIAN RUBLE	0	0	0.0%	0	-	0	0	0.0%
S.AFRICAN RAND	181,040	91,335	98.2%	153,070	18.3%	1,173,579	798,547	47.0%
SF/JY CROSS RATES	3,320	2,734	21.4%	2,438	36.2%	19,081	9,841	93.9%
SHEKEL	244	439	-44.4%	194	25.8%	1,917	1,203	59.4%
SKR/USD CROSS RATES	17,433	7,398	135.6%	21,295	-18.1%	103,122	51,604	99.8%
SWISS FRANC	815,387	571,171	42.8%	816,703	-0.2%	6,425,108	4,088,873	57.1%
TURKISH LIRA	104	56	85.7%	0	0.0%	312	409	-23.7%
USDZAR	0	10	-100.0%	0	0.0%	0	115	-100.0%
FX Options								
AUD/USD MONDAY OPTION WEE	110	191	-42.4%	42	161.9%	1,449	1,779	-18.5%
AUD/USD MONDAY OPTION WEE	160	187	-14.4%	1,368	-88.3%	2,990	3,670	-18.5%
AUD/USD MONDAY OPTION WEE	564	143	294.4%	256	120.3%	2,275	1,988	14.4%
AUD/USD MONDAY OPTION WEE	411	135	204.4%	1,322	-68.9%	3,378	2,674	26.3%
AUD/USD MONDAY OPTION WEE	1,365	0	0.0%	6	22,650.0%	2,510	490	412.2%
AUD/USD MONTHLY OPTIONS	80,731	75,401	7.1%	78,033	3.5%	772,752	586,303	31.8%
AUD/USD THURSDAY WKLY OPT	180	41	339.0%	953	-81.1%	1,780	1,065	67.1%
AUD/USD THURSDAY WKLY OPT	139	50	178.0%	136	2.2%	1,087	792	37.2%
AUD/USD THURSDAY WKLY OPT	361	16	2,156.3%	37	875.7%	2,995	1,222	145.1%
AUD/USD THURSDAY WKLY OPT	1,583	71	2,129.6%	438	261.4%	2,993	1,567	91.0%
AUD/USD THURSDAY WKLY OPT	0	0	0.0%	358	-100.0%	629	498	26.3%
AUD/USD TUESDAY WKLY OPT	786	253	210.7%	1,875	-58.1%	3,535	1,791	97.4%
AUD/USD TUESDAY WKLY OPT	139	40	247.5%	5	2,680.0%	646	1,802	-64.2%
AUD/USD TUESDAY WKLY OPT	218	39	459.0%	497	-56.1%	3,608	1,204	199.7%
AUD/USD TUESDAY WKLY OPT	478	298	60.4%	591	-19.1%	2,079	1,230	69.0%
AUD/USD TUESDAY WKLY OPT	0	0	0.0%	0	0.0%	745	282	164.2%
AUD/USD WKLY FRIDAY OPTION	71	37	91.9%	192	-63.0%	3,771	4,589	-17.8%
AUD/USD WKLY FRIDAY OPTION	1,823	804	126.7%	963	89.3%	16,734	13,099	27.8%
AUD/USD WKLY FRIDAY OPTION	3,093	1,276	142.4%	1,331	132.4%	19,617	16,022	22.4%
AUD/USD WKLY FRIDAY OPTION	2,894	1,169	147.6%	3,618	-20.0%	17,952	16,311	10.1%
AUD/USD WKLY FRIDAY OPTION	0	889	-100.0%	2,743	-100.0%	6,712	4,154	61.6%
AUD/USD WKLY WED OPTIONS -	1,833	649	182.4%	1,602	14.4%	6,265	4,336	44.5%
AUD/USD WKLY WED OPTIONS -	631	357	76.8%	1,956	-67.7%	4,501	2,542	77.1%
AUD/USD WKLY WED OPTIONS -	390	282	38.3%	890	-56.2%	3,287	2,864	14.8%
AUD/USD WKLY WED OPTIONS -	1,580	122	1,195.1%	1,436	10.0%	7,085	2,539	179.0%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	962	1,279	-24.8%
BRL/USD MONTHLY OPTIONS	0	0	0.0%	0	0.0%	5	345	-98.6%
CAD/USD MONDAY OPTIONS WE	245	654	-62.5%	482	-49.2%	6,105	7,006	-12.9%
CAD/USD MONDAY OPTIONS WE	62	138	-55.1%	782	-92.1%	5,919	9,194	-35.6%
CAD/USD MONDAY OPTIONS WE	469	392	19.6%	2,190	-78.6%	5,848	6,475	-9.7%

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FX Options								
CAD/USD MONDAY OPTIONS WE	510	2,473	-79.4%	4,935	-89.7%	9,713	8,127	19.5%
CAD/USD MONDAY OPTIONS WE	1,205	0	0.0%	219	450.2%	6,298	338	1,763.3%
CAD/USD MONTHLY OPTIONS	38,868	35,177	10.5%	35,816	8.5%	297,934	470,495	-36.7%
CAD/USD THURSDAY WKLY OPT	877	212	313.7%	619	41.7%	6,976	2,488	180.4%
CAD/USD THURSDAY WKLY OPT	579	561	3.2%	996	-41.9%	4,388	2,864	53.2%
CAD/USD THURSDAY WKLY OPT	722	247	192.3%	501	44.1%	4,070	2,852	42.7%
CAD/USD THURSDAY WKLY OPT	883	937	-5.8%	483	82.8%	7,066	4,851	45.7%
CAD/USD THURSDAY WKLY OPT	0	0	0.0%	1,346	-100.0%	3,486	2,323	50.1%
CAD/USD TUESDAY WKLY OPT	301	59	410.2%	1,346	-77.6%	2,846	3,088	-7.8%
CAD/USD TUESDAY WKLY OPT	5	583	-99.1%	588	-99.1%	3,297	5,565	-40.8%
CAD/USD TUESDAY WKLY OPT	395	500	-21.0%	1,260	-68.7%	5,548	3,264	70.0%
CAD/USD TUESDAY WKLY OPT	311	1,680	-81.5%	1,120	-72.2%	3,610	2,986	20.9%
CAD/USD TUESDAY WKLY OPT	0	0	0.0%	0	0.0%	828	917	-9.7%
CAD/USD WKLY FRIDAY OPTION	50	209	-76.1%	434	-88.5%	15,849	11,658	35.9%
CAD/USD WKLY FRIDAY OPTION	3,295	1,647	100.1%	652	405.4%	22,468	18,857	19.1%
CAD/USD WKLY FRIDAY OPTION	2,329	3,351	-30.5%	2,422	-3.8%	29,978	22,930	30.7%
CAD/USD WKLY FRIDAY OPTION	1,908	4,477	-57.4%	3,281	-41.8%	29,295	29,386	-0.3%
CAD/USD WKLY FRIDAY OPTION	0	3,191	-100.0%	1,933	-100.0%	14,403	11,527	25.0%
CAD/USD WKLY WED OPTIONS -	2,665	720	270.1%	2,140	24.5%	13,260	11,442	15.9%
CAD/USD WKLY WED OPTIONS -	908	910	-0.2%	1,455	-37.6%	6,492	9,757	-33.5%
CAD/USD WKLY WED OPTIONS -	1,490	2,959	-49.6%	2,146	-30.6%	10,293	9,397	9.5%
CAD/USD WKLY WED OPTIONS -	1,339	1,727	-22.5%	1,967	-31.9%	12,538	10,594	18.4%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	2,710	3,566	-24.0%
CHF/USD MONTHLY OPTIONS	15,751	4,668	237.4%	38,062	-58.6%	151,245	69,396	117.9%
CHF/USD WKLY FRIDAY OPTION	1	56	-98.2%	19	-94.7%	756	2,103	-64.1%
CHF/USD WKLY FRIDAY OPTION	228	61	273.8%	705	-67.7%	3,973	5,542	-28.3%
CHF/USD WKLY FRIDAY OPTION	1,410	236	497.5%	2,262	-37.7%	15,806	6,919	128.4%
CHF/USD WKLY FRIDAY OPTION	1,268	465	172.7%	2,385	-46.8%	11,668	15,761	-26.0%
CHF/USD WKLY FRIDAY OPTION	0	473	-100.0%	413	-100.0%	2,846	3,534	-19.5%
EUR/CHF MONTHLY OPTIONS	0	0	-	0	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	760	1,480	-48.6%	314	142.0%	33,088	15,014	120.4%
EUR/USD MONDAY OPTION WEE	9,398	1,672	462.1%	4,276	119.8%	40,149	15,397	160.8%
EUR/USD MONDAY OPTION WEE	1,165	1,825	-36.2%	5,110	-77.2%	30,520	12,755	139.3%
EUR/USD MONDAY OPTION WEE	2,602	597	335.8%	4,842	-46.3%	21,981	15,119	45.4%
EUR/USD MONDAY OPTION WEE	5,306	0	0.0%	368	1,341.8%	15,988	2,061	675.7%
EUR/USD MONTHLY OPTIONS	229,411	338,974	-32.3%	321,688	-28.7%	2,294,390	2,506,198	-8.5%
EUR/USD THURSDAY WKLY OPT	1,695	544	211.6%	3,468	-51.1%	14,064	6,924	103.1%
EUR/USD THURSDAY WKLY OPT	525	944	-44.4%	2,079	-74.7%	9,305	6,400	45.4%
EUR/USD THURSDAY WKLY OPT	1,481	808	83.3%	396	274.0%	14,080	5,362	162.6%
EUR/USD THURSDAY WKLY OPT	2,263	1,313	72.4%	3,128	-27.7%	13,087	8,160	60.4%
EUR/USD THURSDAY WKLY OPT	0	0	0.0%	2,878	-100.0%	5,860	380	1,442.1%
EUR/USD TUESDAY WKLY OPT	4,260	1,320	222.7%	9,145	-53.4%	20,430	3,883	426.1%
EUR/USD TUESDAY WKLY OPT	498	81	514.8%	491	1.4%	6,542	5,637	16.1%
EUR/USD TUESDAY WKLY OPT	583	473	23.3%	2,635	-77.9%	19,947	6,080	228.1%
EUR/USD TUESDAY WKLY OPT	346	465	-25.6%	2,705	-87.2%	8,743	4,302	103.2%
EUR/USD TUESDAY WKLY OPT	0	0	0.0%	0	0.0%	2,750	1,588	73.2%
EUR/USD WKLY FRIDAY OPTION	635	755	-15.9%	1,427	-55.5%	63,614	29,190	117.9%
EUR/USD WKLY FRIDAY OPTION	12,984	9,486	36.9%	15,656	-17.1%	162,147	154,601	4.9%
EUR/USD WKLY FRIDAY OPTION	16,968	37,504	-54.8%	17,889	-5.1%	207,703	224,608	-7.5%
EUR/USD WKLY FRIDAY OPTION	22,877	20,325	12.6%	19,455	17.6%	176,632	243,619	-27.5%

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	VOLUME SEP 2024	VOLUME SEP 2023	% CHG	VOIUME AUG 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
FX Options								
EUR/USD WKLY FRIDAY OPTION	0	14,932	-100.0%	18,651	-100.0%	66,660	34,918	90.9%
EUR/USD WKLY WED OPTIONS -	7,099	5,386	31.8%	8,989	-21.0%	58,857	42,676	37.9%
EUR/USD WKLY WED OPTIONS -	4,626	9,166	-49.5%	4,271	8.3%	44,531	55,304	-19.5%
EUR/USD WKLY WED OPTIONS -	5,411	7,331	-26.2%	8,387	-35.5%	42,601	42,690	-0.2%
EUR/USD WKLY WED OPTIONS -	4,633	7,293	-36.5%	9,086	-49.0%	54,258	41,691	30.1%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	12,333	14,869	-17.1%
EVENT CONTRACT EUR/USD	1,536	6,812	-77.5%	1,522	0.9%	18,719	51,626	-63.7%
GBP/USD MONDAY OPTION WEE	31	1,679	-98.2%	3,411	-99.1%	9,328	6,194	50.6%
GBP/USD MONDAY OPTION WEE	1,807	192	841.1%	2,147	-15.8%	8,736	8,959	-2.5%
GBP/USD MONDAY OPTION WEE	467	799	-41.6%	576	-18.9%	7,111	3,673	93.6%
GBP/USD MONDAY OPTION WEE	981	3,155	-68.9%	3,703	-73.5%	11,516	6,907	66.7%
GBP/USD MONDAY OPTION WEE	1,702	0	0.0%	0	0.0%	9,821	591	1,561.8%
GBP/USD MONTHLY OPTIONS	54,398	74,597	-27.1%	75,926	-28.4%	600,780	606,675	-1.0%
GBP/USD THURSDAY WKLY OPT	175	595	-70.6%	1,256	-86.1%	3,527	2,253	56.5%
GBP/USD THURSDAY WKLY OPT	613	88	596.6%	351	74.6%	2,216	1,720	28.8%
GBP/USD THURSDAY WKLY OPT	217	115	88.7%	18	1,105.6%	3,507	2,310	51.8%
GBP/USD THURSDAY WKLY OPT	2,824	361	682.3%	1,001	182.1%	5,225	1,326	294.0%
GBP/USD THURSDAY WKLY OPT	0	0	0.0%	1,710	-100.0%	1,982	363	446.0%
GBP/USD TUESDAY WKLY OPT	1,305	477	173.6%	1,927	-32.3%	4,319	1,504	187.2%
GBP/USD TUESDAY WKLY OPT	71	158	-55.1%	30	136.7%	1,435	2,917	-50.8%
GBP/USD TUESDAY WKLY OPT	502	104	382.7%	385	30.4%	1,924	1,893	1.6%
GBP/USD TUESDAY WKLY OPT	599	128	368.0%	1,672	-64.2%	3,769	1,680	124.3%
GBP/USD TUESDAY WKLY OPT	0	0	0.0%	0	0.0%	1,328	448	196.4%
GBP/USD WKLY FRIDAY OPTION	150	145	3.4%	145	3.4%	10,148	6,628	53.1%
GBP/USD WKLY FRIDAY OPTION	2,095	2,953	-29.1%	1,511	38.6%	20,199	26,182	-22.9%
GBP/USD WKLY FRIDAY OPTION	2,145	2,596	-17.4%	2,769	-22.5%	53,589	34,998	53.1%
GBP/USD WKLY FRIDAY OPTION	4,421	3,226	37.0%	4,492	-1.6%	62,841	22,838	175.2%
GBP/USD WKLY FRIDAY OPTION	0	1,898	-100.0%	4,245	-100.0%	22,885	6,925	230.5%
GBP/USD WKLY WED OPTIONS -	1,644	1,861	-11.7%	3,448	-52.3%	11,779	7,293	61.5%
GBP/USD WKLY WED OPTIONS -	370	305	21.3%	1,283	-71.2%	5,958	8,986	-33.7%
GBP/USD WKLY WED OPTIONS -	1,672	1,653	1.1%	803	108.2%	16,424	11,135	47.5%
GBP/USD WKLY WED OPTIONS -	1,857	920	101.8%	3,221	-42.3%	11,818	6,374	85.4%
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	3,013	1,449	107.9%
JPY/USD MONDAY OPTION WEE	822	1,387	-40.7%	1,222	-32.7%	23,041	6,461	256.6%
JPY/USD MONDAY OPTION WEE	204	593	-65.6%	1,614	-87.4%	20,999	12,459	68.5%
JPY/USD MONDAY OPTION WEE	453	593	-23.6%	2,880	-84.3%	12,941	4,438	191.6%
JPY/USD MONDAY OPTION WEE	2,962	1,084	173.2%	2,292	29.2%	12,388	7,261	70.6%
JPY/USD MONDAY OPTION WEE	3,216	0	0.0%	2	160,700.0%	8,528	3,877	120.0%
JPY/USD MONTHLY OPTIONS	109,892	87,592	25.5%	145,676	-24.6%	1,173,600	895,355	31.1%
JPY/USD THURSDAY WKLY OPT	651	542	20.1%	1,005	-35.2%	13,526	2,205	513.4%
JPY/USD THURSDAY WKLY OPT	2,602	5	51,940.0%	707	268.0%	6,543	746	777.1%
JPY/USD THURSDAY WKLY OPT	780	27	2,788.9%	546	42.9%	5,099	280	1,721.1%
JPY/USD THURSDAY WKLY OPT	717	523	37.1%	970	-26.1%	8,260	742	1,013.2%
JPY/USD THURSDAY WKLY OPT	0	0	0.0%	634	-100.0%	1,741	277	528.5%
JPY/USD TUESDAY WKLY OPT W	1,494	1,288	16.0%	1,363	9.6%	6,658	1,459	356.3%
JPY/USD TUESDAY WKLY OPT W	1,198	565	112.0%	836	43.3%	3,938	3,937	0.0%
JPY/USD TUESDAY WKLY OPT W	337	206	63.6%	496	-32.1%	7,215	2,419	198.3%
JPY/USD TUESDAY WKLY OPT W	1,994	1,858	7.3%	723	175.8%	10,716	3,453	210.3%
JPY/USD TUESDAY WKLY OPT W	0	0	0.0%	0	0.0%	4,081	140	2,815.0%
JPY/USD WKLY FRIDAY OPTION	109	241	-54.8%	1,322	-91.8%	41,812	10,268	307.2%
JPY/USD WKLY FRIDAY OPTION	12,739	4,044	215.0%	2,022	530.0%	94,011	56,122	67.5%

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	VOLUME SEP 2024	VOLUME SEP 2023	% CHG	VOIUME AUG 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
FX Options								
JPY/USD WKLY FRIDAY OPTION	14,628	5,421	169.8%	13,220	10.7%	110,009	67,898	62.0%
JPY/USD WKLY FRIDAY OPTION	17,968	7,946	126.1%	16,992	5.7%	110,023	69,125	59.2%
JPY/USD WKLY FRIDAY OPTION	0	8,557	-100.0%	13,740	-100.0%	34,117	19,048	79.1%
JPY/USD WKLY WED OPTIONS -	5,476	5,232	4.7%	7,912	-30.8%	59,917	29,178	105.3%
JPY/USD WKLY WED OPTIONS -	4,839	2,538	90.7%	4,736	2.2%	42,365	24,393	73.7%
JPY/USD WKLY WED OPTIONS -	5,074	2,445	107.5%	6,508	-22.0%	42,131	28,203	49.4%
JPY/USD WKLY WED OPTIONS -	6,415	2,370	170.7%	4,554	40.9%	59,290	20,940	183.1%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	14,907	6,503	129.2%
MXN/USD MONTHLY OPTIONS	8,269	3,453	139.5%	17,920	-53.9%	133,089	7,208	1,746.4%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	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	70	54	29.6%	244	-71.3%	556	75,316	-99.3%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	2	-100.0%
NZD/USD WKLY FRIDAY OPTION	1	0	-	0	-	1	0	-
USD/CNH MONTHLY OPTIONS	40	0	0.0%	16,208	-99.8%	70,728	801	8,730.0%
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%

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	VOLUME SEP 2024	VOLUME SEP 2023	% CHG	VOIUME AUG 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
Ag Products Futures								
BLOCK CHEESE	305	1,272	-76.0%	323	-5.6%	4,752	5,084	-6.5%
BUTTER CS	6,937	3,973	74.6%	4,840	43.3%	43,404	33,841	28.3%
CASH-SETTLED CHEESE	11,177	11,406	-2.0%	11,457	-2.4%	119,035	120,501	-1.2%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	500	0	-
CATTLE	1,283,926	1,395,055	-8.0%	1,374,275	-6.6%	12,185,934	12,379,921	-1.6%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	5,600	4,050	38.3%
CDD WEATHER	1,300	1,000	30.0%	4,675	-72.2%	36,975	16,950	118.1%
CLASS IV MILK	1,841	3,853	-52.2%	2,566	-28.3%	16,300	13,454	21.2%
DRY WHEY	371	1,024	-63.8%	966	-61.6%	8,747	9,860	-11.3%
FEEDER CATTLE	363,928	434,825	-16.3%	503,027	-27.7%	3,219,737	3,272,959	-1.6%
GOLDMAN SACHS	2,136	1,890	13.0%	1,578	35.4%	16,941	18,521	-8.5%
GSCI EXCESS RETURN FUT	62,840	72,785	-13.7%	7,066	789.3%	225,985	229,824	-1.7%
HDD EURO SEASONAL STRIP	1,000	0	0.0%	0	0.0%	1,000	0	0.0%
HDD SEASONAL STRIP	500	0	0.0%	0	0.0%	500	0	0.0%
HDD WEATHER	20	250	-92.0%	0	0.0%	5,670	2,250	152.0%
HDD WEATHER EUROPEAN	2,350	0	0.0%	0	0.0%	8,100	7,500	8.0%
HOGS	1,100,672	1,042,545	5.6%	1,050,966	4.7%	11,240,681	9,904,014	13.5%
HOUSING INDEX	28	17	64.7%	18	55.6%	196	145	35.2%
LUMBER	23,934	13,734	74.3%	33,020	-27.5%	227,619	131,350	73.3%
MALAYSIAN PALM SWAP	0	0	0.0%	0	-	0	0	0.0%
MILK	49,537	33,635	47.3%	52,947	-6.4%	395,437	288,987	36.8%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,252	5,650	-24.7%	4,458	-4.6%	42,929	46,959	-8.6%
OTC SP GSCI ER SWAP	17,981	0	0.0%	20,468	-12.2%	133,328	115,347	15.6%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	0	0.0%
PORK CUTOUT	24	1,162	-97.9%	62	-61.3%	1,359	13,627	-90.0%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	-	0	0	0.0%
USD CRUDE PALM OIL	24,760	25,720	-3.7%	29,434	-15.9%	227,688	241,134	-5.6%



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	VOLUME SEP 2024	VOLUME SEP 2023	% CHG	VOIUME AUG 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
Ag Products Options								
BLOCK CHEESE	900	858	4.9%	1,712	-47.4%	9,123	3,856	136.6%
BUTTER CS	4,405	1,249	252.7%	2,376	85.4%	27,861	17,987	54.9%
CASH-SETTLED CHEESE	8,011	8,502	-5.8%	6,069	32.0%	55,865	70,054	-20.3%
CAT EURO SEASONAL STRIP	5,500	0	-	0	0.0%	6,500	0	-
CATTLE	410,205	351,440	16.7%	524,999	-21.9%	4,348,820	2,764,157	57.3%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	52,500	82,200	-36.1%
CDD WEATHER	0	0	0.0%	12,500	-100.0%	27,500	116,000	-76.3%
CLASS IV MILK	6,498	9,147	-29.0%	4,872	33.4%	52,242	63,242	-17.4%
DRY WHEY	35	278	-87.4%	4	775.0%	1,963	1,545	27.1%
FEEDER CATTLE	65,672	77,694	-15.5%	145,503	-54.9%	680,847	541,837	25.7%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	3,000	28,000	-89.3%
HDD SEASONAL STRIP	12,850	5,000	157.0%	8,000	60.6%	32,972	47,500	-30.6%
HDD WEATHER	10,500	18,150	-42.1%	0	0.0%	33,500	47,850	-30.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	20,000	-100.0%
HOGS	287,935	276,518	4.1%	301,324	-4.4%	3,194,513	2,787,915	14.6%
LUMBER	672	1,297	-48.2%	1,044	-35.6%	8,766	3,610	142.8%
LV CATL CSO	1,150	0	0.0%	1,300	-11.5%	2,550	60	4,150.0%
MILK	32,629	18,388	77.4%	30,540	6.8%	245,222	216,485	13.3%
MLK MID OPTIONS	1	3	-66.7%	3	-66.7%	19	22	-13.6%
NFD MILK	4,306	8,053	-46.5%	6,349	-32.2%	31,684	46,735	-32.2%
PACIFIC RIM DAT SS WTHR	0	0	-	0	0.0%	0	0	-
PORK CUTOUT	0	0	0.0%	0	0.0%	0	111	-100.0%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



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	VOLUME SEP 2024	VOLUME SEP 2023	% CHG	VOIUME AUG 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	96,758,319	63,894,714	51.4%	96,608,396	0.2%	685,542,062	654,311,649	4.8%
Equity Index Futures	110,238,023	104,609,383	5.4%	121,263,237	-9.1%	962,422,897	933,373,108	3.1%
FX Futures	24,859,230	23,204,638	7.1%	21,861,607	13.7%	189,310,693	168,063,969	12.6%
Ag Products Futures	2,959,819	3,049,796	-3.0%	3,102,146	-4.6%	28,168,417	26,856,278	4.9%
TOTAL FUTURES	234,815,391	194,758,531	20.6%	242,835,386	-3.3%	1,865,444,069	1,782,605,004	4.6%
TOTAL OPTIONS GROUP								
Equity Index Options	31,956,981	32,493,700	-1.7%	36,976,497	-13.6%	308,621,711	251,331,588	22.8%
Interest Rate Options	42,572,719	24,875,603	71.1%	42,277,606	0.7%	312,242,707	335,094,215	-6.8%
FX Options	797,672	857,268	-7.0%	1,064,837	-25.1%	8,100,800	7,146,195	13.4%
Ag Products Options	851,269	776,577	9.6%	1,046,595	-18.7%	8,815,447	6,859,166	28.5%
TOTAL OPTIONS	76,178,641	59,003,148	29.1%	81,365,535	-6.4%	637,780,665	600,431,164	6.2%
TOTAL COMBINED								
Interest Rate	139,331,038	88,770,317	57.0%	138,886,002	0.3%	997,784,769	989,405,864	0.8%
Equity Index	142,195,004	137,103,083	3.7%	158,239,734	-10.1%	1,271,044,608	1,184,704,696	7.3%
FX	25,656,902	24,061,906	6.6%	22,926,444	11.9%	197,411,493	175,210,164	12.7%
Ag Products	3,811,088	3,826,373	-0.4%	4,148,741	-8.1%	36,983,864	33,715,444	9.7%
GRAND TOTAL	310,994,032	253,761,679	22.6%	324,200,921	-4.1%	2,503,224,734	2,383,036,168	5.0%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.