

## CME Exchange Volume Report - Monthly

	VOLUME NOV 2023	VOLUME NOV 2022	% CHG	VOLUME OCT 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
<b>Interest Rate Futures</b>								
13-Week U.S. T-Bill Futures	16,014	0	-	18,660	-14.2%	34,674	0	-
1-MONTH EURODOLLAR	0	4,012	-100.0%	0	0.0%	1,006	77,847	-98.7%
BSBY 3-MONTH FUTURES	195	19,710	-99.0%	333	-41.4%	32,332	559,858	-94.2%
ESTR Basis Spread Futures	1,252	1,639	-23.6%	1,159	8.0%	15,019	1,680	794.0%
ESTR Futures	275,896	5,634	4,797.0%	259,960	6.1%	1,332,729	5,645	23,509.0%
EURODOLLARS	0	15,166,182	-100.0%	0	0.0%	28,319,809	383,926,851	-92.6%
FTIIE	0	25	-100.0%	0	0.0%	1,774	1,041	70.4%
SOFR	83,257,012	48,950,717	70.1%	70,097,153	18.8%	778,500,541	401,165,990	94.1%
SONIA	25	0	0.0%	108	-76.9%	1,532	1,293	18.5%
<b>Interest Rate Options</b>								
EURODOLLARS	0	9,711,071	-100.0%	0	0.0%	9,567,416	135,401,251	-92.9%
EURO MIDCURVE	0	749,264	-100.0%	0	0.0%	597,753	65,406,362	-99.1%
SOFR	29,005,297	16,026,490	81.0%	24,130,876	20.2%	318,840,358	73,081,198	336.3%
SOFR MIDCURVE	9,798,127	4,197,924	133.4%	7,401,498	32.4%	76,423,786	19,733,356	287.3%
SOFR MISCURVE	0	0	-	0	0.0%	700	0	-



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<b>Equity Index Futures</b>								
AIR	129,515	45,537	184.4%	82,305	57.4%	997,851	638,653	56.2%
BITCOIN	280,638	293,346	-4.3%	286,539	-2.1%	2,559,171	2,538,163	0.8%
E-mini FTSE China 50	0	231	-100.0%	0	0.0%	44	7,353	-99.4%
E-MINI MIDCAP	304,845	264,797	15.1%	280,808	8.6%	3,090,008	3,632,564	-14.9%
E-MINI NASDAQ 100	12,635,392	13,225,865	-4.5%	16,893,734	-25.2%	154,242,464	162,948,043	-5.3%
E-MINI RUSSELL 1000	8,049	1,365	489.7%	4,759	69.1%	96,698	133,521	-27.6%
E-MINI RUSSELL 1000 GROWTH	4,736	5,621	-15.7%	2,853	66.0%	59,995	93,405	-35.8%
E-MINI RUSSELL 1000 VALUE	11,602	5,644	105.6%	9,303	24.7%	185,798	238,665	-22.2%
E-MINI RUSSELL 2000	4,668,514	4,054,962	15.1%	5,195,664	-10.1%	51,208,456	55,535,801	-7.8%
E-MINI S&P500	31,697,207	36,343,215	-12.8%	43,988,662	-27.9%	414,183,227	461,711,130	-10.3%
E-MINI S&P500 ESG	16,108	16,011	0.6%	16,899	-4.7%	264,738	336,023	-21.2%
ETHER	0	0	0.0%	0	0.0%	0	12	-100.0%
ETHER FUTURES	138,838	168,664	-17.7%	120,837	14.9%	1,155,409	1,493,904	-22.7%
FT-SE 100	0	4	-100.0%	90	-100.0%	841	1,528	-45.0%
FTSE Emerging	0	0	0.0%	0	-	0	0	0.0%
IBOVESPA INDEX	2	44	-95.5%	29	-93.1%	329	625	-47.4%
MICRO BITCOIN	262,741	343,673	-23.5%	253,607	3.6%	2,292,110	3,565,337	-35.7%
MICRO E-MINI NASDAQ 100	21,016,152	26,067,137	-19.4%	31,254,193	-32.8%	253,889,019	341,925,355	-25.7%
MICRO E-MINI RUSSELL 2000	1,524,641	2,240,312	-31.9%	1,724,173	-11.6%	17,557,461	31,094,856	-43.5%
MICRO E-MINI S&P500	16,319,492	27,185,751	-40.0%	25,500,127	-36.0%	234,067,464	317,898,853	-26.4%
MICRO ETHER	219,097	474,356	-53.8%	228,921	-4.3%	2,003,087	4,725,382	-57.6%
NASDAQ-100 VOLATILITY	0	36	-100.0%	0	0.0%	3,203	18,555	-82.7%
NASDAQ BIOTECH SECTOR	4	63	-93.7%	5	-20.0%	1,485	2,223	-33.2%
Nearby BTIC+	0	50	-100.0%	0	0.0%	0	7,588	-100.0%
NIKKEI 225 (\$) STOCK	119,730	96,887	23.6%	185,314	-35.4%	1,546,403	1,270,696	21.7%
NIKKEI 225 (YEN) STOCK	619,090	589,048	5.1%	850,485	-27.2%	7,116,960	8,528,297	-16.5%
PHLX SEMICONDUCTOR SECTO	2,749	229	1,100.4%	647	324.9%	11,040	1,926	473.2%
S&P 500	13,269	4,764	178.5%	5,251	152.7%	150,767	171,102	-11.9%
S&P 500 ANNUAL DIVIDEND IND	82,588	77,999	5.9%	64,835	27.4%	851,525	914,443	-6.9%
S&P 500 QUARLY DIVIDEND IND	18,532	6,580	181.6%	7,007	164.5%	160,297	49,804	221.9%
S&P 600 SMALLCAP EMINI	137	0	-	368	-62.8%	2,492	0	-
S&P BIOTECHNOLOGY SECTOR	842	1,023	-17.7%	718	17.3%	11,132	9,277	20.0%
S&P COMMUNICATION SERVICE	1,822	2,536	-28.2%	5,030	-63.8%	65,473	44,373	47.6%
S&P CONSUMER DISCRETIONAR	7,335	4,704	55.9%	9,009	-18.6%	119,231	141,814	-15.9%
S&P CONSUMER STAPLES SECT	14,078	12,223	15.2%	27,558	-48.9%	362,639	300,353	20.7%
S&P ENERGY SECTOR	44,208	29,375	50.5%	26,179	68.9%	510,545	720,444	-29.1%
S&P FINANCIAL SECTOR	14,290	14,542	-1.7%	15,735	-9.2%	479,725	386,413	24.1%
S&P HEALTH CARE SECTOR	10,045	8,247	21.8%	10,276	-2.2%	238,981	279,951	-14.6%
S&P INDUSTRIAL SECTOR	12,485	32,844	-62.0%	14,811	-15.7%	228,925	325,666	-29.7%
S&P MATERIALS SECTOR	9,123	13,851	-34.1%	19,082	-52.2%	180,157	168,291	7.1%
S&P OIL & GAS EXPLORATION A	466	366	27.3%	183	154.6%	3,597	4,685	-23.2%
S&P REAL ESTATE SECTOR	5,826	1,845	215.8%	3,639	60.1%	113,929	70,142	62.4%
S&P REGIONAL BANKS SECTOR	2,517	324	676.9%	679	270.7%	18,215	2,520	622.8%
S&P RETAIL SECTOR	656	289	127.0%	279	135.1%	6,291	3,128	101.1%
S&P TECHNOLOGY SECTOR	12,592	10,596	18.8%	12,798	-1.6%	202,466	280,836	-27.9%
S&P UTILITIES SECTOR	42,993	21,732	97.8%	53,112	-19.1%	559,777	384,846	45.5%
S&P VALUE INDEX FUTURES	0	0	0.0%	0	-	0	0	0.0%
TOPIX (USD)	60	30	100.0%	60	0.0%	886	30	2,853.3%
TOPIX (YEN)	494	147	236.1%	661	-25.3%	3,393	19,952	-83.0%
WATER INDEX FUTURES	18	3	500.0%	21	-14.3%	167	595	-71.9%



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<b>Equity Index Options</b>								
BITCOIN OPTIONS	5,993	6,088	-1.6%	10,421	-42.5%	75,630	34,722	117.8%
E-MINI NASDAQ 100	1,402,842	934,424	50.1%	1,707,446	-17.8%	15,380,923	11,022,121	39.5%
E-MINI RUSSELL 2000	316,462	94,686	234.2%	159,519	98.4%	1,720,579	1,452,809	18.4%
E-MINI S&P500	30,275,753	24,824,505	22.0%	40,117,229	-24.5%	305,183,673	264,040,492	15.6%
EOM S&P 500	0	0	0.0%	0	-	0	0	0.0%
ETHER OPTIONS	4,055	506	701.4%	6,121	-33.8%	28,230	1,075	2,526.0%
EVENT CONTRACT S&P 500	4,625	0	-	11,674	-60.4%	70,440	0	-
MICRO BITCOIN	20,949	3,430	510.8%	17,228	21.6%	143,370	77,467	85.1%
MICRO E-MINI NASDAQ 100	55,510	47,560	16.7%	70,643	-21.4%	629,595	593,422	6.1%
Micro E-mini S&P 500	371,185	257,197	44.3%	399,532	-7.1%	2,894,564	2,592,494	11.7%
MICRO ETHER	94,402	30,233	212.2%	43,416	117.4%	299,589	347,422	-13.8%
S&P 500	0	0	0.0%	0	-	0	0	0.0%
<b>FX Futures</b>								
AD/CD CROSS RATES	0	217	-100.0%	0	0.0%	170	843	-79.8%
AD/JY CROSS RATES	1,658	2,605	-36.4%	1,747	-5.1%	18,580	50,064	-62.9%
AD/NE CROSS RATES	8,799	1,791	391.3%	6,732	30.7%	54,109	62,924	-14.0%
AUSTRALIAN DOLLAR	2,410,459	2,139,692	12.7%	2,381,448	1.2%	23,272,761	23,455,279	-0.8%
BP/JY CROSS RATES	1,843	2,724	-32.3%	2,508	-26.5%	36,413	56,250	-35.3%
BP/SF CROSS RATES	3,494	1,231	183.8%	4,623	-24.4%	40,799	32,068	27.2%
BRAZIL REAL	401,087	376,068	6.7%	395,014	1.5%	3,404,586	3,591,667	-5.2%
BRITISH POUND	2,276,061	2,388,517	-4.7%	2,175,296	4.6%	24,537,946	28,824,521	-14.9%
CANADIAN DOLLAR	1,622,415	1,791,405	-9.4%	1,942,503	-16.5%	19,281,746	20,868,120	-7.6%
CD/JY CROSS RATES	28	29	-3.4%	45	-37.8%	662	722	-8.3%
CHILEAN PESO	0	0	0.0%	0	0.0%	45	24	87.5%
CHINESE RENMINBI (CNH)	85,162	44,931	89.5%	51,417	65.6%	398,997	343,964	16.0%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	6	41	-85.4%
CZECK KORUNA (US)	109	166	-34.3%	35	211.4%	385	663	-41.9%
EC/AD CROSS RATES	1,304	3,803	-65.7%	2,939	-55.6%	61,805	62,533	-1.2%
EC/CD CROSS RATES	3,313	4,340	-23.7%	1,960	69.0%	65,247	89,258	-26.9%
EC/NOK CROSS RATES	1,141	1,005	13.5%	1,812	-37.0%	25,131	24,629	2.0%
EC/SEK CROSS RATES	2,495	1,517	64.5%	6,790	-63.3%	57,477	35,081	63.8%
EFX/BP CROSS RATES	56,965	67,006	-15.0%	88,722	-35.8%	785,449	1,050,484	-25.2%
EFX/JY CROSS RATES	37,771	26,161	44.4%	47,117	-19.8%	577,133	610,926	-5.5%
EFX/SF CROSS RATES	20,245	14,188	42.7%	23,990	-15.6%	276,793	439,190	-37.0%
E-MICRO USD/CAD	21	76	-72.4%	16	31.3%	1,106	1,914	-42.2%
E-MICRO USD/CHF	47	27	74.1%	70	-32.9%	1,436	766	87.5%
E-MICRO USD/JPY	1,075	1,200	-10.4%	756	42.2%	35,660	152,361	-76.6%
E-MINI EURO FX	101,268	186,774	-45.8%	100,319	0.9%	1,294,546	1,708,126	-24.2%
E-MINI JAPANESE YEN	13,416	9,960	34.7%	11,427	17.4%	134,597	131,656	2.2%
EURO FX	4,407,899	4,687,285	-6.0%	4,663,605	-5.5%	52,486,407	55,397,545	-5.3%
HUNGARIAN FORINT (EC)	0	0	0.0%	4	-100.0%	41	33	24.2%
HUNGARIAN FORINT (US)	354	6	5,800.0%	0	0.0%	440	48	816.7%
INDIAN RUPEE	20,872	33,326	-37.4%	13,294	57.0%	276,213	303,401	-9.0%
JAPANESE YEN	3,930,118	3,038,454	29.3%	3,676,685	6.9%	39,982,209	36,026,511	11.0%
KOREAN WON	2,753	336	719.3%	324	749.7%	11,552	5,510	109.7%
MEXICAN PESO	1,293,320	1,221,719	5.9%	1,777,568	-27.2%	14,862,977	13,534,329	9.8%
MICRO AUD/USD	316,148	271,953	16.3%	319,612	-1.1%	3,074,834	2,916,229	5.4%
MICRO CAD/USD	56,122	80,400	-30.2%	51,643	8.7%	573,956	694,035	-17.3%

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<b>FX Futures</b>								
MICRO CHF/USD	12,228	15,839	-22.8%	14,895	-17.9%	168,137	189,941	-11.5%
MICRO EUR/USD	581,463	873,666	-33.4%	569,347	2.1%	6,704,283	8,796,529	-23.8%
MICRO GBP/USD	73,061	126,339	-42.2%	69,986	4.4%	760,403	1,379,196	-44.9%
MICRO INR/USD	218	764	-71.5%	270	-19.3%	4,310	7,807	-44.8%
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	698,051	617,666	13.0%	715,754	-2.5%	7,350,441	7,216,503	1.9%
NKR/USD CROSS RATE	2,663	2,764	-3.7%	2,059	29.3%	48,397	39,129	23.7%
POLISH ZLOTY (EC)	3	6	-50.0%	12	-75.0%	738	1,229	-40.0%
POLISH ZLOTY (US)	1,818	2,389	-23.9%	1,223	48.7%	15,283	17,969	-14.9%
RMB USD	0	0	0.0%	0	0.0%	5	29	-82.8%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	0	587,309	-100.0%
S.AFRICAN RAND	85,106	70,391	20.9%	86,593	-1.7%	970,246	1,029,174	-5.7%
SF/JY CROSS RATES	964	1,528	-36.9%	700	37.7%	11,505	12,302	-6.5%
SHEKEL	249	6	4,050.0%	140	77.9%	1,592	160	895.0%
SKR/USD CROSS RATES	5,500	7,131	-22.9%	4,248	29.5%	61,352	83,616	-26.6%
SWISS FRANC	432,941	452,450	-4.3%	498,419	-13.1%	5,020,233	5,933,600	-15.4%
TURKISH LIRA	0	49	-100.0%	0	0.0%	409	510	-19.8%
USDZAR	15	0	0.0%	85	-82.4%	215	31	593.5%
<b>FX Options</b>								
AUD/USD MONDAY OPTION WEE	157	89	76.4%	96	63.5%	2,032	1,848	10.0%
AUD/USD MONDAY OPTION WEE	50	43	16.3%	216	-76.9%	3,936	3,304	19.1%
AUD/USD MONDAY OPTION WEE	49	417	-88.2%	51	-3.9%	2,088	2,837	-26.4%
AUD/USD MONDAY OPTION WEE	83	346	-76.0%	502	-83.5%	3,259	3,580	-9.0%
AUD/USD MONDAY OPTION WEE	0	0	0.0%	240	-100.0%	730	1,363	-46.4%
AUD/USD MONTHLY OPTIONS	96,600	64,616	49.5%	57,765	67.2%	740,668	899,797	-17.7%
AUD/USD THURSDAY WKLY OPT	516	0	-	33	1,463.6%	1,614	0	-
AUD/USD THURSDAY WKLY OPT	14	0	-	78	-82.1%	884	0	-
AUD/USD THURSDAY WKLY OPT	12	0	-	46	-73.9%	1,280	0	-
AUD/USD THURSDAY WKLY OPT	0	0	-	50	-100.0%	1,617	0	-
AUD/USD THURSDAY WKLY OPT	69	0	-	0	0.0%	567	0	-
AUD/USD TUESDAY WKLY OPT	193	0	-	81	138.3%	2,065	0	-
AUD/USD TUESDAY WKLY OPT	107	0	-	48	122.9%	1,957	0	-
AUD/USD TUESDAY WKLY OPT	118	0	-	85	38.8%	1,407	0	-
AUD/USD TUESDAY WKLY OPT	19	0	-	61	-68.9%	1,310	0	-
AUD/USD TUESDAY WKLY OPT	0	0	-	201	-100.0%	483	0	-
AUD/USD WKLY FRIDAY OPTION	1,428	896	59.4%	27	5,188.9%	6,044	6,376	-5.2%
AUD/USD WKLY FRIDAY OPTION	1,077	2,043	-47.3%	1,096	-1.7%	15,272	17,949	-14.9%
AUD/USD WKLY FRIDAY OPTION	2,017	1,242	62.4%	1,221	65.2%	19,260	22,778	-15.4%
AUD/USD WKLY FRIDAY OPTION	1,325	1,128	17.5%	1,198	10.6%	18,834	19,444	-3.1%
AUD/USD WKLY FRIDAY OPTION	766	252	204.0%	0	0.0%	4,920	6,052	-18.7%
AUD/USD WKLY WED OPTIONS -	73	50	46.0%	66	10.6%	4,475	6,411	-30.2%
AUD/USD WKLY WED OPTIONS -	345	1,003	-65.6%	336	2.7%	3,223	5,674	-43.2%
AUD/USD WKLY WED OPTIONS -	3,416	96	3,458.3%	214	1,496.3%	6,494	5,600	16.0%
AUD/USD WKLY WED OPTIONS -	551	849	-35.1%	126	337.3%	3,216	5,584	-42.4%
AUD/USD WKLY WED OPTIONS -	356	380	-6.3%	0	0.0%	1,635	958	70.7%
BRL/USD MONTHLY OPTIONS	0	233	-100.0%	0	0.0%	345	3,276	-89.5%
CAD/USD MONDAY OPTIONS WE	2,393	1,819	31.6%	58	4,025.9%	9,457	4,337	118.1%
CAD/USD MONDAY OPTIONS WE	1,562	796	96.2%	344	354.1%	11,100	11,508	-3.5%

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<b>FX Options</b>								
CAD/USD MONDAY OPTIONS WE	2,103	1,403	49.9%	688	205.7%	9,266	11,449	-19.1%
CAD/USD MONDAY OPTIONS WE	2,081	190	995.3%	1,902	9.4%	12,110	7,207	68.0%
CAD/USD MONDAY OPTIONS WE	0	0	0.0%	96	-100.0%	434	2,775	-84.4%
CAD/USD MONTHLY OPTIONS	41,030	107,771	-61.9%	49,680	-17.4%	561,205	1,019,962	-45.0%
CAD/USD THURSDAY WKLY OPT	1,572	0	-	1,513	3.9%	5,573	0	-
CAD/USD THURSDAY WKLY OPT	598	0	-	190	214.7%	3,652	0	-
CAD/USD THURSDAY WKLY OPT	314	0	-	1,398	-77.5%	4,564	0	-
CAD/USD THURSDAY WKLY OPT	0	0	-	103	-100.0%	4,954	0	-
CAD/USD THURSDAY WKLY OPT	760	0	-	0	0.0%	3,083	0	-
CAD/USD TUESDAY WKLY OPT	236	0	-	1,592	-85.2%	4,916	0	-
CAD/USD TUESDAY WKLY OPT	113	0	-	2,211	-94.9%	7,889	0	-
CAD/USD TUESDAY WKLY OPT	1,087	0	-	2,294	-52.6%	6,645	0	-
CAD/USD TUESDAY WKLY OPT	183	0	-	1,055	-82.7%	4,224	0	-
CAD/USD TUESDAY WKLY OPT	0	0	-	323	-100.0%	1,240	0	-
CAD/USD WKLY FRIDAY OPTION	4,022	3,298	22.0%	174	2,211.5%	15,854	16,821	-5.7%
CAD/USD WKLY FRIDAY OPTION	3,395	2,638	28.7%	3,338	1.7%	25,590	37,324	-31.4%
CAD/USD WKLY FRIDAY OPTION	4,625	4,012	15.3%	3,776	22.5%	31,331	59,311	-47.2%
CAD/USD WKLY FRIDAY OPTION	3,372	3,096	8.9%	2,370	42.3%	35,128	52,533	-33.1%
CAD/USD WKLY FRIDAY OPTION	379	6	6,216.7%	0	0.0%	11,906	12,904	-7.7%
CAD/USD WKLY WED OPTIONS -	1,726	746	131.4%	2,454	-29.7%	15,622	10,910	43.2%
CAD/USD WKLY WED OPTIONS -	1,744	783	122.7%	811	115.0%	12,312	12,808	-3.9%
CAD/USD WKLY WED OPTIONS -	1,715	459	273.6%	980	75.0%	12,092	15,026	-19.5%
CAD/USD WKLY WED OPTIONS -	857	810	5.8%	2,347	-63.5%	13,798	16,624	-17.0%
CAD/USD WKLY WED OPTIONS -	1,308	1,038	26.0%	0	0.0%	4,874	5,512	-11.6%
CHF/USD MONTHLY OPTIONS	11,694	4,756	145.9%	6,321	85.0%	87,411	62,205	40.5%
CHF/USD WKLY FRIDAY OPTION	124	166	-25.3%	0	0.0%	2,227	1,155	92.8%
CHF/USD WKLY FRIDAY OPTION	221	36	513.9%	116	90.5%	5,879	937	527.4%
CHF/USD WKLY FRIDAY OPTION	2,442	249	880.7%	794	207.6%	10,155	1,296	683.6%
CHF/USD WKLY FRIDAY OPTION	2,357	162	1,354.9%	262	799.6%	18,380	1,399	1,213.8%
CHF/USD WKLY FRIDAY OPTION	600	83	622.9%	0	0.0%	4,134	200	1,967.0%
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	1,007	1,033	-2.5%	478	110.7%	16,499	20,287	-18.7%
EUR/USD MONDAY OPTION WEE	1,108	3,017	-63.3%	3,153	-64.9%	19,658	30,054	-34.6%
EUR/USD MONDAY OPTION WEE	2,915	1,962	48.6%	3,034	-3.9%	18,704	12,385	51.0%
EUR/USD MONDAY OPTION WEE	716	638	12.2%	2,564	-72.1%	18,399	30,946	-40.5%
EUR/USD MONDAY OPTION WEE	0	0	0.0%	1,177	-100.0%	3,238	5,022	-35.5%
EUR/USD MONTHLY OPTIONS	239,658	403,635	-40.6%	272,987	-12.2%	3,018,843	3,163,655	-4.6%
EUR/USD THURSDAY WKLY OPT	4,145	0	-	806	414.3%	11,875	0	-
EUR/USD THURSDAY WKLY OPT	130	0	-	867	-85.0%	7,397	0	-
EUR/USD THURSDAY WKLY OPT	3,115	0	-	197	1,481.2%	8,674	0	-
EUR/USD THURSDAY WKLY OPT	0	0	-	1,354	-100.0%	9,514	0	-
EUR/USD THURSDAY WKLY OPT	540	0	-	0	0.0%	920	0	-
EUR/USD TUESDAY WKLY OPT	2,119	0	-	100	2,019.0%	6,102	0	-
EUR/USD TUESDAY WKLY OPT	695	0	-	673	3.3%	7,005	0	-
EUR/USD TUESDAY WKLY OPT	1,100	0	-	387	184.2%	7,567	0	-
EUR/USD TUESDAY WKLY OPT	916	0	-	1,463	-37.4%	6,681	0	-
EUR/USD TUESDAY WKLY OPT	0	0	-	1,420	-100.0%	3,008	0	-
EUR/USD WKLY FRIDAY OPTION	9,680	13,466	-28.1%	119	8,034.5%	38,989	67,548	-42.3%
EUR/USD WKLY FRIDAY OPTION	8,198	8,794	-6.8%	26,872	-69.5%	189,671	149,879	26.5%
EUR/USD WKLY FRIDAY OPTION	52,371	19,159	173.3%	29,291	78.8%	306,270	184,174	66.3%

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.



## CME Exchange Volume Report - Monthly

	VOLUME NOV 2023	VOLUME NOV 2022	% CHG	VOLUME OCT 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
<b>FX Options</b>								
EUR/USD WKLY FRIDAY OPTION	17,412	12,419	40.2%	28,001	-37.8%	289,032	198,796	45.4%
EUR/USD WKLY FRIDAY OPTION	430	9	4,677.8%	0	0.0%	35,348	59,030	-40.1%
EUR/USD WKLY WED OPTIONS -	4,976	3,254	52.9%	10,323	-51.8%	57,975	71,213	-18.6%
EUR/USD WKLY WED OPTIONS -	4,570	5,111	-10.6%	8,112	-43.7%	67,986	61,332	10.8%
EUR/USD WKLY WED OPTIONS -	5,812	5,963	-2.5%	7,515	-22.7%	56,017	59,721	-6.2%
EUR/USD WKLY WED OPTIONS -	6,651	5,767	15.3%	6,584	1.0%	54,926	73,515	-25.3%
EUR/USD WKLY WED OPTIONS -	6,704	3,037	120.7%	0	0.0%	21,573	24,484	-11.9%
EVENT CONTRACT EUR/USD	2,137	3,332	-35.9%	4,702	-54.6%	58,465	6,842	754.5%
GBP/USD MONDAY OPTION WEE	519	688	-24.6%	205	153.2%	6,918	5,977	15.7%
GBP/USD MONDAY OPTION WEE	1,149	451	154.8%	165	596.4%	10,273	11,163	-8.0%
GBP/USD MONDAY OPTION WEE	415	643	-35.5%	1,593	-73.9%	5,681	3,826	48.5%
GBP/USD MONDAY OPTION WEE	2,411	483	399.2%	157	1,435.7%	9,475	6,192	53.0%
GBP/USD MONDAY OPTION WEE	0	0	0.0%	402	-100.0%	993	3,321	-70.1%
GBP/USD MONTHLY OPTIONS	52,424	73,703	-28.9%	56,755	-7.6%	715,854	932,018	-23.2%
GBP/USD THURSDAY WKLY OPT	106	0	-	284	-62.7%	2,643	0	-
GBP/USD THURSDAY WKLY OPT	25	0	-	206	-87.9%	1,951	0	-
GBP/USD THURSDAY WKLY OPT	519	0	-	83	525.3%	2,912	0	-
GBP/USD THURSDAY WKLY OPT	0	0	-	36	-100.0%	1,362	0	-
GBP/USD THURSDAY WKLY OPT	80	0	-	0	0.0%	443	0	-
GBP/USD TUESDAY WKLY OPT	33	0	-	156	-78.8%	1,693	0	-
GBP/USD TUESDAY WKLY OPT	60	0	-	96	-37.5%	3,073	0	-
GBP/USD TUESDAY WKLY OPT	106	0	-	577	-81.6%	2,576	0	-
GBP/USD TUESDAY WKLY OPT	28	0	-	483	-94.2%	2,191	0	-
GBP/USD TUESDAY WKLY OPT	0	0	-	121	-100.0%	569	0	-
GBP/USD WKLY FRIDAY OPTION	1,225	1,615	-24.1%	68	1,701.5%	7,921	10,748	-26.3%
GBP/USD WKLY FRIDAY OPTION	1,926	3,471	-44.5%	3,775	-49.0%	31,883	29,234	9.1%
GBP/USD WKLY FRIDAY OPTION	1,304	7,043	-81.5%	2,782	-53.1%	39,084	40,350	-3.1%
GBP/USD WKLY FRIDAY OPTION	2,418	2,378	1.7%	3,823	-36.8%	29,079	33,189	-12.4%
GBP/USD WKLY FRIDAY OPTION	608	492	23.6%	0	0.0%	7,533	11,169	-32.6%
GBP/USD WKLY WED OPTIONS -	409	661	-38.1%	934	-56.2%	8,636	14,089	-38.7%
GBP/USD WKLY WED OPTIONS -	107	509	-79.0%	504	-78.8%	9,597	5,341	79.7%
GBP/USD WKLY WED OPTIONS -	714	1,054	-32.3%	448	59.4%	12,297	11,413	7.7%
GBP/USD WKLY WED OPTIONS -	630	803	-21.5%	408	54.4%	7,412	13,191	-43.8%
GBP/USD WKLY WED OPTIONS -	73	650	-88.8%	0	0.0%	1,522	1,320	15.3%
JPY/USD MONDAY OPTION WEE	1,637	88	1,760.2%	1,874	-12.6%	9,972	6,782	47.0%
JPY/USD MONDAY OPTION WEE	1,744	1,563	11.6%	622	180.4%	14,825	9,878	50.1%
JPY/USD MONDAY OPTION WEE	1,999	109	1,733.9%	898	122.6%	7,335	3,085	137.8%
JPY/USD MONDAY OPTION WEE	661	289	128.7%	120	450.8%	8,042	16,044	-49.9%
JPY/USD MONDAY OPTION WEE	0	0	0.0%	2,575	-100.0%	6,452	967	567.2%
JPY/USD MONTHLY OPTIONS	187,292	81,572	129.6%	128,987	45.2%	1,211,634	1,564,054	-22.5%
JPY/USD THURSDAY WKLY OPT	225	0	-	421	-46.6%	2,851	0	-
JPY/USD THURSDAY WKLY OPT	2	0	-	238	-99.2%	986	0	-
JPY/USD THURSDAY WKLY OPT	117	0	-	145	-19.3%	542	0	-
JPY/USD THURSDAY WKLY OPT	0	0	-	305	-100.0%	1,047	0	-
JPY/USD THURSDAY WKLY OPT	1,331	0	-	0	0.0%	1,608	0	-
JPY/USD TUESDAY WKLY OPT W	154	0	-	9	1,611.1%	1,622	0	-
JPY/USD TUESDAY WKLY OPT W	155	0	-	135	14.8%	4,227	0	-
JPY/USD TUESDAY WKLY OPT W	689	0	-	12	5,641.7%	3,120	0	-
JPY/USD TUESDAY WKLY OPT W	3	0	-	68	-95.6%	3,524	0	-
JPY/USD TUESDAY WKLY OPT W	0	0	-	2,622	-100.0%	2,762	0	-
JPY/USD WKLY FRIDAY OPTION	6,605	6,206	6.4%	14	47,078.6%	16,887	39,044	-56.7%



## CME Exchange Volume Report - Monthly

	VOLUME NOV 2023	VOLUME NOV 2022	% CHG	VOLUME OCT 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
<b>FX Options</b>								
JPY/USD WKLY FRIDAY OPTION	8,213	6,686	22.8%	14,768	-44.4%	79,103	88,956	-11.1%
JPY/USD WKLY FRIDAY OPTION	11,329	11,494	-1.4%	11,941	-5.1%	91,168	130,108	-29.9%
JPY/USD WKLY FRIDAY OPTION	6,049	3,909	54.7%	19,109	-68.3%	94,283	117,744	-19.9%
JPY/USD WKLY FRIDAY OPTION	447	21	2,028.6%	0	0.0%	19,495	38,782	-49.7%
JPY/USD WKLY WED OPTIONS -	2,544	1,728	47.2%	7,618	-66.6%	39,340	42,323	-7.0%
JPY/USD WKLY WED OPTIONS -	6,803	3,165	114.9%	3,224	111.0%	34,420	40,469	-14.9%
JPY/USD WKLY WED OPTIONS -	3,836	2,992	28.2%	2,360	62.5%	34,399	35,360	-2.7%
JPY/USD WKLY WED OPTIONS -	2,847	2,101	35.5%	1,980	43.8%	25,767	48,748	-47.1%
JPY/USD WKLY WED OPTIONS -	3,523	3,561	-1.1%	0	0.0%	10,026	15,566	-35.6%
MXN/USD MONTHLY OPTIONS	18,063	954	1,793.4%	14,815	21.9%	40,086	16,819	138.3%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	5	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	17	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	100	-100.0%	0	0.0%	0	100	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
NZD/USD MONTHLY OPTIONS	15	4	275.0%	7	114.3%	75,338	23,736	217.4%
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	70	0	-	20	250.0%	891	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 NOV 2023	VOLUME NOV 2022	% CHG	VOLUME OCT 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
<b>Ag Products Futures</b>								
BLOCK CHEESE	175	189	-7.4%	217	-19.4%	5,476	3,607	51.8%
BUTTER CS	4,330	3,775	14.7%	4,556	-5.0%	42,727	46,494	-8.1%
CASH-SETTLED CHEESE	14,377	9,198	56.3%	12,817	12.2%	147,695	107,967	36.8%
CAT ASIA WEATHER	0	0	0.0%	0	-	0	0	0.0%
CATTLE	1,546,067	1,213,876	27.4%	1,429,621	8.1%	15,355,609	13,255,633	15.8%
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	0	0	0.0%	0	0.0%	16,950	23,650	-28.3%
CLASS IV MILK	2,177	1,444	50.8%	1,226	77.6%	16,857	27,406	-38.5%
DRY WHEY	1,846	669	175.9%	1,101	67.7%	12,807	10,733	19.3%
FEEDER CATTLE	375,257	279,193	34.4%	409,127	-8.3%	4,057,343	3,105,499	30.7%
GOLDMAN SACHS	1,787	2,996	-40.4%	1,930	-7.4%	22,238	42,409	-47.6%
GSCI EXCESS RETURN FUT	2,261	528	328.2%	3,244	-30.3%	235,329	406,034	-42.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	3,375	-100.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	3,900	-100.0%
HDD WEATHER	3,150	4,875	-35.4%	1,400	125.0%	6,800	21,900	-68.9%
HDD WEATHER EUROPEAN	4,275	500	755.0%	250	1,610.0%	12,025	8,325	44.4%
HOGS	1,175,446	948,713	23.9%	919,821	27.8%	11,999,281	10,606,337	13.1%
HOUSING INDEX	10	17	-41.2%	33	-69.7%	188	173	8.7%
LUMBER	21,817	8,409	159.4%	19,317	12.9%	172,484	98,625	74.9%
MALAYSIAN PALM SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
MILK	34,926	26,407	32.3%	38,805	-10.0%	362,718	313,326	15.8%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,236	4,899	-13.5%	5,465	-22.5%	56,660	62,423	-9.2%
OTC SP GSCI ER SWAP	20,468	0	-	17,981	13.8%	153,796	0	-
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	0	0.0%
PORK CUTOUT	266	1,489	-82.1%	1,009	-73.6%	14,902	22,861	-34.8%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
USD CRUDE PALM OIL	18,431	15,935	15.7%	23,939	-23.0%	283,504	235,499	20.4%



## CME Exchange Volume Report - Monthly

	VOLUME NOV 2023	VOLUME NOV 2022	% CHG	VOLUME OCT 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
<b>Ag Products Options</b>								
BLOCK CHEESE	1,360	0	0.0%	908	49.8%	6,124	2,515	143.5%
BUTTER CS	872	2,225	-60.8%	2,233	-60.9%	21,092	18,190	16.0%
CASH-SETTLED CHEESE	6,021	4,946	21.7%	5,495	9.6%	81,570	76,490	6.6%
CATTLE	534,767	210,304	154.3%	463,371	15.4%	3,762,295	2,355,024	59.8%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	82,200	20,500	301.0%
CDD WEATHER	0	0	0.0%	0	0.0%	116,000	1,100	10,445.5%
CLASS IV MILK	11,598	8,096	43.3%	8,804	31.7%	83,644	82,713	1.1%
DRY WHEY	381	0	0.0%	532	-28.4%	2,458	3,234	-24.0%
FEEDER CATTLE	107,817	29,902	260.6%	89,773	20.1%	739,427	392,226	88.5%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	28,000	6,750	314.8%
HDD SEASONAL STRIP	3,500	0	0.0%	7,500	-53.3%	58,500	4,000	1,362.5%
HDD WEATHER	13,000	100	12,900.0%	8,400	54.8%	69,250	12,900	436.8%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	20,000	2,000	900.0%
HOGS	319,078	183,582	73.8%	414,204	-23.0%	3,521,197	2,497,659	41.0%
LUMBER	933	206	352.9%	1,152	-19.0%	5,695	4,316	32.0%
LV CATL CSO	0	0	-	0	0.0%	60	0	-
MILK	37,906	36,026	5.2%	29,342	29.2%	283,733	274,765	3.3%
MLK MID OPTIONS	3	1	200.0%	0	0.0%	25	46	-45.7%
NFD MILK	6,221	4,043	53.9%	8,230	-24.4%	61,186	48,728	25.6%
PACIFIC RIM DAT SS WTHR	0	0	-	9,000	-100.0%	9,000	0	-
PORK CUTOUT	0	10	-100.0%	0	0.0%	111	45	146.7%



## CME Exchange Volume Report - Monthly

	VOLUME NOV 2023	VOLUME NOV 2022	% CHG	VOLUME OCT 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	83,550,394	64,147,919	30.2%	70,377,373	18.7%	808,239,416	785,740,205	2.9%
Equity Index Futures	90,273,518	111,666,868	-19.2%	127,157,245	-29.0%	1,150,803,871	1,402,627,123	-18.0%
FX Futures	18,972,042	18,569,900	2.2%	19,713,752	-3.8%	206,749,763	215,868,470	-4.2%
Ag Products Futures	3,231,302	2,523,112	28.1%	2,891,859	11.7%	32,979,439	28,413,576	16.1%
<b>TOTAL FUTURES</b>	<b>196,027,256</b>	<b>196,907,799</b>	<b>-0.4%</b>	<b>220,140,229</b>	<b>-11.0%</b>	<b>2,198,772,489</b>	<b>2,432,649,374</b>	<b>-9.6%</b>
<b>TOTAL OPTIONS GROUP</b>								
Equity Index Options	32,551,776	26,198,629	24.2%	42,543,229	-23.5%	326,426,593	280,162,024	16.5%
Interest Rate Options	38,803,424	30,684,749	26.5%	31,532,374	23.1%	405,430,013	293,622,167	38.1%
FX Options	914,701	919,782	-0.6%	852,154	7.3%	8,913,050	9,970,744	-10.6%
Ag Products Options	1,043,457	479,441	117.6%	1,048,944	-0.5%	8,951,567	5,803,201	54.3%
<b>TOTAL OPTIONS</b>	<b>73,313,358</b>	<b>58,282,601</b>	<b>25.8%</b>	<b>75,976,701</b>	<b>-3.5%</b>	<b>749,721,223</b>	<b>589,558,136</b>	<b>27.2%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	122,353,818	94,832,668	29.0%	101,909,747	20.1%	1,213,669,429	1,079,362,372	12.4%
Equity Index	122,825,294	137,865,497	-10.9%	169,700,474	-27.6%	1,477,230,464	1,682,789,147	-12.2%
FX	19,886,743	19,489,682	2.0%	20,565,906	-3.3%	215,662,813	225,839,214	-4.5%
Ag Products	4,274,759	3,002,553	42.4%	3,940,803	8.5%	41,931,006	34,216,777	22.5%
<b>GRAND TOTAL</b>	<b>269,340,614</b>	<b>255,190,400</b>	<b>5.5%</b>	<b>296,116,930</b>	<b>-9.0%</b>	<b>2,948,493,712</b>	<b>3,022,207,510</b>	<b>-2.4%</b>