

CME Exchange Volume Report - Monthly

	VOLUME JAN 2024	VOLUME JAN 2023	% CHG	VOLUME DEC 2023	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
Interest Rate Futures								
13-Week U.S. T-Bill Futures	26,323	0	-	9,060	190.5%	26,323	0	-
1-MONTH EURODOLLAR	0	0	0.0%	0	0.0%	0	0	0.0%
BSBY 3-MONTH FUTURES	423	3,236	-86.9%	278	52.2%	423	3,236	-86.9%
ESTR Basis Spread Futures	14,108	1,540	816.1%	4,326	226.1%	14,108	1,540	816.1%
ESTR Futures	248,935	26,424	842.1%	251,165	-0.9%	248,935	26,424	842.1%
EURODOLLARS	0	8,526,620	-100.0%	0	0.0%	0	8,526,620	-100.0%
FTIIE	210	140	50.0%	0	0.0%	210	140	50.0%
SOFR	79,437,542	52,075,986	52.5%	70,372,513	12.9%	79,437,542	52,075,986	52.5%
SONIA	70	42	66.7%	5	1,300.0%	70	42	66.7%
Interest Rate Options								
EURODOLLARS	0	2,725,754	-100.0%	0	0.0%	0	2,725,754	-100.0%
EURO MIDCURVE	0	276,433	-100.0%	0	0.0%	0	276,433	-100.0%
SOFR	43,930,252	29,950,347	46.7%	29,662,183	48.1%	43,930,252	29,950,347	46.7%
SOFR MIDCURVE	7,588,548	6,893,616	10.1%	6,662,064	13.9%	7,588,548	6,893,616	10.1%
SOFR MISCURVE	0	700	-100.0%	0	0.0%	0	700	-100.0%

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Equity Index Futures								
AIR	205,557	63,207	225.2%	186,807	10.0%	205,557	63,207	225.2%
BITCOIN	343,212	198,334	73.0%	243,550	40.9%	343,212	198,334	73.0%
E-mini FTSE China 50	0	44	-100.0%	0	0.0%	0	44	-100.0%
E-MINI MIDCAP	267,390	226,895	17.8%	371,826	-28.1%	267,390	226,895	17.8%
E-MINI NASDAQ 100	13,888,755	12,343,368	12.5%	12,732,933	9.1%	13,888,755	12,343,368	12.5%
E-MINI RUSSELL 1000	3,210	13,411	-76.1%	16,055	-80.0%	3,210	13,411	-76.1%
E-MINI RUSSELL 1000 GROWTH	4,390	1,866	135.3%	21,000	-79.1%	4,390	1,866	135.3%
E-MINI RUSSELL 1000 VALUE	14,377	7,428	93.6%	68,385	-79.0%	14,377	7,428	93.6%
E-MINI RUSSELL 2000	4,649,543	3,772,308	23.3%	6,256,107	-25.7%	4,649,543	3,772,308	23.3%
E-MINI S&P500	32,938,809	34,077,142	-3.3%	38,518,727	-14.5%	32,938,809	34,077,142	-3.3%
E-MINI S&P500 ESG	13,664	14,635	-6.6%	65,873	-79.3%	13,664	14,635	-6.6%
ETHER	0	0	0.0%	0	0.0%	0	0	0.0%
ETHER FUTURES	138,693	108,296	28.1%	126,314	9.8%	138,693	108,296	28.1%
FT-SE 100	0	0	0.0%	34	-100.0%	0	0	0.0%
IBOVESPA INDEX	16	21	-23.8%	33	-51.5%	16	21	-23.8%
MICRO BITCOIN	497,223	143,627	246.2%	282,642	75.9%	497,223	143,627	246.2%
MICRO E-MINI NASDAQ 100	24,525,469	23,067,082	6.3%	19,196,334	27.8%	24,525,469	23,067,082	6.3%
MICRO E-MINI RUSSELL 2000	2,086,062	1,699,591	22.7%	1,895,537	10.1%	2,086,062	1,699,591	22.7%
MICRO E-MINI S&P500	16,628,556	26,367,631	-36.9%	14,204,686	17.1%	16,628,556	26,367,631	-36.9%
MICRO ETHER	449,019	212,170	111.6%	342,430	31.1%	449,019	212,170	111.6%
NASDAQ-100 VOLATILITY	0	2,676	-100.0%	0	0.0%	0	2,676	-100.0%
NASDAQ BIOTECH SECTOR	12	204	-94.1%	20	-40.0%	12	204	-94.1%
Nearby BTIC+	0	0	0.0%	0	0.0%	0	0	0.0%
NIKKEI 225 (\$) STOCK	164,012	93,947	74.6%	157,628	4.1%	164,012	93,947	74.6%
NIKKEI 225 (YEN) STOCK	586,651	559,056	4.9%	631,099	-7.0%	586,651	559,056	4.9%
PHLX SEMICONDUCTOR SECTO	272	155	75.5%	2,888	-90.6%	272	155	75.5%
S&P 500	1,723	9,662	-82.2%	8,464	-79.6%	1,723	9,662	-82.2%
S&P 500 ANNUAL DIVIDEND IND	60,067	67,800	-11.4%	58,541	2.6%	60,067	67,800	-11.4%
S&P 500 QUARLY DIVIDEND IND	16,362	14,338	14.1%	18,609	-12.1%	16,362	14,338	14.1%
S&P 600 SMALLCAP EMINI	63	0	-	1,747	-96.4%	63	0	-
S&P BIOTECHNOLOGY SECTOR	434	327	32.7%	1,271	-65.9%	434	327	32.7%
S&P COMMUNICATION SERVICE	2,791	1,573	77.4%	21,339	-86.9%	2,791	1,573	77.4%
S&P CONSUMER DISCRETIONAF	8,135	4,924	65.2%	21,191	-61.6%	8,135	4,924	65.2%
S&P CONSUMER STAPLES SECT	28,866	28,930	-0.2%	71,037	-59.4%	28,866	28,930	-0.2%
S&P ENERGY SECTOR	25,157	22,056	14.1%	109,353	-77.0%	25,157	22,056	14.1%
S&P FINANCIAL SECTOR	25,190	13,293	89.5%	91,906	-72.6%	25,190	13,293	89.5%
S&P HEALTH CARE SECTOR	12,189	8,220	48.3%	33,938	-64.1%	12,189	8,220	48.3%
S&P INDUSTRIAL SECTOR	21,445	18,459	16.2%	58,934	-63.6%	21,445	18,459	16.2%
S&P MATERIALS SECTOR	8,654	5,180	67.1%	34,126	-74.6%	8,654	5,180	67.1%
S&P OIL & GAS EXPLORATION A	396	137	189.1%	742	-46.6%	396	137	189.1%
S&P REAL ESTATE SECTOR	18,170	10,594	71.5%	37,745	-51.9%	18,170	10,594	71.5%
S&P REGIONAL BANKS SECTOR	580	202	187.1%	2,916	-80.1%	580	202	187.1%
S&P RETAIL SECTOR	339	129	162.8%	627	-45.9%	339	129	162.8%
S&P TECHNOLOGY SECTOR	12,991	10,391	25.0%	36,553	-64.5%	12,991	10,391	25.0%
S&P UTILITIES SECTOR	41,132	23,261	76.8%	78,361	-47.5%	41,132	23,261	76.8%
TOPIX (USD)	77	0	0.0%	105	-26.7%	77	0	0.0%
TOPIX (YEN)	716	234	206.0%	531	34.8%	716	234	206.0%
WATER INDEX FUTURES	32	37	-13.5%	2	1,500.0%	32	37	-13.5%

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Equity Index Options								
BITCOIN OPTIONS	6,859	8,452	-18.8%	9,797	-30.0%	6,859	8,452	-18.8%
E-MINI NASDAQ 100	1,812,147	854,045	112.2%	1,398,701	29.6%	1,812,147	854,045	112.2%
E-MINI RUSSELL 2000	324,749	95,702	239.3%	394,438	-17.7%	324,749	95,702	239.3%
E-MINI S&P500	32,359,682	22,963,252	40.9%	29,595,904	9.3%	32,359,682	22,963,252	40.9%
ETHER OPTIONS	3,619	871	315.5%	3,485	3.8%	3,619	871	315.5%
EVENT CONTRACT S&P 500	3,148	0	-	1,757	79.2%	3,148	0	-
MICRO BITCOIN	8,718	13,280	-34.4%	14,020	-37.8%	8,718	13,280	-34.4%
MICRO E-MINI NASDAQ 100	67,970	53,901	26.1%	43,930	54.7%	67,970	53,901	26.1%
Micro E-mini S&P 500	342,473	281,309	21.7%	248,131	38.0%	342,473	281,309	21.7%
MICRO ETHER	34,439	3,129	1,000.6%	30,885	11.5%	34,439	3,129	1,000.6%
S&P 500	4,275	0	-	0	-	4,275	0	-
FX Futures								
AD/CD CROSS RATES	4	39	-89.7%	0	0.0%	4	39	-89.7%
AD/JY CROSS RATES	984	1,228	-19.9%	3,865	-74.5%	984	1,228	-19.9%
AD/NE CROSS RATES	741	2,627	-71.8%	18,563	-96.0%	741	2,627	-71.8%
AUSTRALIAN DOLLAR	2,072,026	1,720,968	20.4%	2,313,537	-10.4%	2,072,026	1,720,968	20.4%
BP/JY CROSS RATES	2,650	3,036	-12.7%	8,220	-67.8%	2,650	3,036	-12.7%
BP/SF CROSS RATES	4,689	2,924	60.4%	6,839	-31.4%	4,689	2,924	60.4%
BRAZIL REAL	429,572	300,166	43.1%	373,194	15.1%	429,572	300,166	43.1%
BRITISH POUND	2,029,606	1,719,850	18.0%	2,288,196	-11.3%	2,029,606	1,719,850	18.0%
CANADIAN DOLLAR	1,557,308	1,402,438	11.0%	2,046,256	-23.9%	1,557,308	1,402,438	11.0%
CD/JY CROSS RATES	55	3	1,733.3%	69	-20.3%	55	3	1,733.3%
CHILEAN PESO	0	3	-100.0%	0	0.0%	0	3	-100.0%
CHINESE RENMINBI (CNH)	73,419	21,349	243.9%	64,128	14.5%	73,419	21,349	243.9%
CZECK KORUNA (EC)	0	2	-100.0%	0	0.0%	0	2	-100.0%
CZECK KORUNA (US)	386	156	147.4%	265	45.7%	386	156	147.4%
EC/AD CROSS RATES	1,133	1,978	-42.7%	9,658	-88.3%	1,133	1,978	-42.7%
EC/CD CROSS RATES	2,049	3,475	-41.0%	15,841	-87.1%	2,049	3,475	-41.0%
EC/NOK CROSS RATES	345	1,319	-73.8%	6,268	-94.5%	345	1,319	-73.8%
EC/SEK CROSS RATES	378	2,213	-82.9%	3,617	-89.5%	378	2,213	-82.9%
EFX/BP CROSS RATES	54,634	30,686	78.0%	127,173	-57.0%	54,634	30,686	78.0%
EFX/JY CROSS RATES	50,235	27,417	83.2%	109,088	-54.0%	50,235	27,417	83.2%
EFX/SF CROSS RATES	28,149	14,612	92.6%	57,888	-51.4%	28,149	14,612	92.6%
E-MICRO USD/CAD	17	274	-93.8%	191	-91.1%	17	274	-93.8%
E-MICRO USD/CHF	8	241	-96.7%	104	-92.3%	8	241	-96.7%
E-MICRO USD/JPY	1,709	1,833	-6.8%	1,198	42.7%	1,709	1,833	-6.8%
E-MINI EURO FX	118,734	149,705	-20.7%	105,691	12.3%	118,734	149,705	-20.7%
E-MINI JAPANESE YEN	16,563	12,709	30.3%	16,975	-2.4%	16,563	12,709	30.3%
EURO FX	4,511,883	3,944,568	14.4%	5,907,509	-23.6%	4,511,883	3,944,568	14.4%
HUNGARIAN FORINT (EC)	2	1	100.0%	11	-81.8%	2	1	100.0%
HUNGARIAN FORINT (US)	842	9	9,255.6%	515	63.5%	842	9	9,255.6%
INDIAN RUPEE	17,661	48,364	-63.5%	23,947	-26.2%	17,661	48,364	-63.5%
JAPANESE YEN	3,422,161	2,963,132	15.5%	4,282,883	-20.1%	3,422,161	2,963,132	15.5%
KOREAN WON	2,672	221	1,109.0%	2,716	-1.6%	2,672	221	1,109.0%
MEXICAN PESO	1,261,065	865,735	45.7%	1,895,827	-33.5%	1,261,065	865,735	45.7%
MICRO AUD/USD	295,680	306,076	-3.4%	272,038	8.7%	295,680	306,076	-3.4%
MICRO CAD/USD	52,133	65,149	-20.0%	49,561	5.2%	52,133	65,149	-20.0%
MICRO CHF/USD	14,011	19,960	-29.8%	19,639	-28.7%	14,011	19,960	-29.8%

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FX Futures								
MICRO EUR/USD	657,314	772,030	-14.9%	580,016	13.3%	657,314	772,030	-14.9%
MICRO GBP/USD	96,116	77,871	23.4%	76,972	24.9%	96,116	77,871	23.4%
MICRO INR/USD	143	742	-80.7%	178	-19.7%	143	742	-80.7%
MICRO JPY/USD	0	0	0.0%	0	0.0%	0	0	0.0%
MICRO USD/CNH	0	0	0.0%	0	0.0%	0	0	0.0%
NEW ZEALND DOLLAR	694,430	507,604	36.8%	718,323	-3.3%	694,430	507,604	36.8%
NKR/USD CROSS RATE	2,751	2,556	7.6%	6,273	-56.1%	2,751	2,556	7.6%
POLISH ZLOTY (EC)	12	20	-40.0%	128	-90.6%	12	20	-40.0%
POLISH ZLOTY (US)	1,204	885	36.0%	2,666	-54.8%	1,204	885	36.0%
RMB USD	0	5	-100.0%	0	0.0%	0	5	-100.0%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	0	0	0.0%
S.AFRICAN RAND	74,584	53,790	38.7%	78,644	-5.2%	74,584	53,790	38.7%
SF/JY CROSS RATES	396	278	42.4%	3,892	-89.8%	396	278	42.4%
SHEKEL	305	12	2,441.7%	145	110.3%	305	12	2,441.7%
SKR/USD CROSS RATES	4,423	4,246	4.2%	6,293	-29.7%	4,423	4,246	4.2%
SWISS FRANC	465,740	391,145	19.1%	692,804	-32.8%	465,740	391,145	19.1%
TURKISH LIRA	0	0	0.0%	106	-100.0%	0	0	0.0%
USDZAR	0	0	0.0%	0	0.0%	0	0	0.0%
FX Options								
AUD/USD MONDAY OPTION WEE	32	26	23.1%	100	-68.0%	32	26	23.1%
AUD/USD MONDAY OPTION WEE	74	420	-82.4%	282	-73.8%	74	420	-82.4%
AUD/USD MONDAY OPTION WEE	0	0	0.0%	45	-100.0%	0	0	0.0%
AUD/USD MONDAY OPTION WEE	199	763	-73.9%	4	4,875.0%	199	763	-73.9%
AUD/USD MONDAY OPTION WEE	154	315	-51.1%	30	413.3%	154	315	-51.1%
AUD/USD MONTHLY OPTIONS	74,852	33,663	122.4%	53,963	38.7%	74,852	33,663	122.4%
AUD/USD THURSDAY WKLY OPT	68	19	257.9%	168	-59.5%	68	19	257.9%
AUD/USD THURSDAY WKLY OPT	558	9	6,100.0%	112	398.2%	558	9	6,100.0%
AUD/USD THURSDAY WKLY OPT	18	66	-72.7%	49	-63.3%	18	66	-72.7%
AUD/USD THURSDAY WKLY OPT	19	47	-59.6%	6	216.7%	19	47	-59.6%
AUD/USD THURSDAY WKLY OPT	0	0	0.0%	0	0.0%	0	0	0.0%
AUD/USD TUESDAY WKLY OPT	16	8	100.0%	113	-85.8%	16	8	100.0%
AUD/USD TUESDAY WKLY OPT	25	551	-95.5%	153	-83.7%	25	551	-95.5%
AUD/USD TUESDAY WKLY OPT	165	74	123.0%	214	-22.9%	165	74	123.0%
AUD/USD TUESDAY WKLY OPT	30	55	-45.5%	43	-30.2%	30	55	-45.5%
AUD/USD TUESDAY WKLY OPT	186	105	77.1%	0	0.0%	186	105	77.1%
AUD/USD WKLY FRIDAY OPTION	1,610	0	0.0%	7	22,900.0%	1,610	0	0.0%
AUD/USD WKLY FRIDAY OPTION	183	1,114	-83.6%	787	-76.7%	183	1,114	-83.6%
AUD/USD WKLY FRIDAY OPTION	2,712	2,788	-2.7%	1,286	110.9%	2,712	2,788	-2.7%
AUD/USD WKLY FRIDAY OPTION	1,372	2,333	-41.2%	1,277	7.4%	1,372	2,333	-41.2%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	309	-100.0%	0	0	0.0%
AUD/USD WKLY WED OPTIONS -	15	153	-90.2%	1,078	-98.6%	15	153	-90.2%
AUD/USD WKLY WED OPTIONS -	79	250	-68.4%	63	25.4%	79	250	-68.4%
AUD/USD WKLY WED OPTIONS -	418	662	-36.9%	367	13.9%	418	662	-36.9%
AUD/USD WKLY WED OPTIONS -	898	663	35.4%	13	6,807.7%	898	663	35.4%
AUD/USD WKLY WED OPTIONS -	34	0	0.0%	0	0.0%	34	0	0.0%
BRL/USD MONTHLY OPTIONS	0	4	-100.0%	20	-100.0%	0	4	-100.0%
CAD/USD MONDAY OPTIONS WE	228	125	82.4%	748	-69.5%	228	125	82.4%
CAD/USD MONDAY OPTIONS WE	626	849	-26.3%	1,326	-52.8%	626	849	-26.3%
CAD/USD MONDAY OPTIONS WE	0	0	0.0%	1,326	-100.0%	0	0	0.0%

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FX Options								
CAD/USD MONDAY OPTIONS WE	1,365	1,012	34.9%	964	41.6%	1,365	1,012	34.9%
CAD/USD MONDAY OPTIONS WE	530	247	114.6%	290	82.8%	530	247	114.6%
CAD/USD MONTHLY OPTIONS	27,841	74,624	-62.7%	28,485	-2.3%	27,841	74,624	-62.7%
CAD/USD THURSDAY WKLY OPT	857	30	2,756.7%	1,577	-45.7%	857	30	2,756.7%
CAD/USD THURSDAY WKLY OPT	134	9	1,388.9%	240	-44.2%	134	9	1,388.9%
CAD/USD THURSDAY WKLY OPT	511	10	5,010.0%	2,171	-76.5%	511	10	5,010.0%
CAD/USD THURSDAY WKLY OPT	1,249	127	883.5%	505	147.3%	1,249	127	883.5%
CAD/USD THURSDAY WKLY OPT	0	0	0.0%	0	0.0%	0	0	0.0%
CAD/USD TUESDAY WKLY OPT	112	5	2,140.0%	307	-63.5%	112	5	2,140.0%
CAD/USD TUESDAY WKLY OPT	245	20	1,125.0%	854	-71.3%	245	20	1,125.0%
CAD/USD TUESDAY WKLY OPT	105	158	-33.5%	237	-55.7%	105	158	-33.5%
CAD/USD TUESDAY WKLY OPT	670	115	482.6%	1,161	-42.3%	670	115	482.6%
CAD/USD TUESDAY WKLY OPT	180	76	136.8%	0	0.0%	180	76	136.8%
CAD/USD WKLY FRIDAY OPTION	2,062	0	0.0%	852	142.0%	2,062	0	0.0%
CAD/USD WKLY FRIDAY OPTION	1,788	3,645	-50.9%	1,482	20.6%	1,788	3,645	-50.9%
CAD/USD WKLY FRIDAY OPTION	2,199	2,439	-9.8%	2,199	0.0%	2,199	2,439	-9.8%
CAD/USD WKLY FRIDAY OPTION	2,973	3,592	-17.2%	3,519	-15.5%	2,973	3,592	-17.2%
CAD/USD WKLY FRIDAY OPTION	0	0	0.0%	947	-100.0%	0	0	0.0%
CAD/USD WKLY WED OPTIONS -	164	1,418	-88.4%	2,253	-92.7%	164	1,418	-88.4%
CAD/USD WKLY WED OPTIONS -	752	720	4.4%	1,191	-36.9%	752	720	4.4%
CAD/USD WKLY WED OPTIONS -	861	669	28.7%	664	29.7%	861	669	28.7%
CAD/USD WKLY WED OPTIONS -	168	2,283	-92.6%	1,251	-86.6%	168	2,283	-92.6%
CAD/USD WKLY WED OPTIONS -	1,028	0	0.0%	0	0.0%	1,028	0	0.0%
CHF/USD MONTHLY OPTIONS	10,280	6,224	65.2%	18,506	-44.5%	10,280	6,224	65.2%
CHF/USD WKLY FRIDAY OPTION	194	0	0.0%	12	1,516.7%	194	0	0.0%
CHF/USD WKLY FRIDAY OPTION	313	106	195.3%	1,971	-84.1%	313	106	195.3%
CHF/USD WKLY FRIDAY OPTION	4,691	191	2,356.0%	6,637	-29.3%	4,691	191	2,356.0%
CHF/USD WKLY FRIDAY OPTION	4,377	637	587.1%	875	400.2%	4,377	637	587.1%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	4,404	-100.0%	0	0	0.0%
EUR/GBP MONTHLY OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
EUR/USD MONDAY OPTION WEE	2,601	1,000	160.1%	207	1,156.5%	2,601	1,000	160.1%
EUR/USD MONDAY OPTION WEE	800	2,389	-66.5%	2,238	-64.3%	800	2,389	-66.5%
EUR/USD MONDAY OPTION WEE	0	0	0.0%	1,534	-100.0%	0	0	0.0%
EUR/USD MONDAY OPTION WEE	3,933	1,142	244.4%	565	596.1%	3,933	1,142	244.4%
EUR/USD MONDAY OPTION WEE	1,552	955	62.5%	1,987	-21.9%	1,552	955	62.5%
EUR/USD MONTHLY OPTIONS	248,202	201,868	23.0%	263,237	-5.7%	248,202	201,868	23.0%
EUR/USD THURSDAY WKLY OPT	2,980	104	2,765.4%	3,675	-18.9%	2,980	104	2,765.4%
EUR/USD THURSDAY WKLY OPT	180	201	-10.4%	5,038	-96.4%	180	201	-10.4%
EUR/USD THURSDAY WKLY OPT	151	35	331.4%	977	-84.5%	151	35	331.4%
EUR/USD THURSDAY WKLY OPT	846	82	931.7%	1,218	-30.5%	846	82	931.7%
EUR/USD THURSDAY WKLY OPT	0	0	0.0%	0	0.0%	0	0	0.0%
EUR/USD TUESDAY WKLY OPT	445	89	400.0%	1,713	-74.0%	445	89	400.0%
EUR/USD TUESDAY WKLY OPT	447	60	645.0%	852	-47.5%	447	60	645.0%
EUR/USD TUESDAY WKLY OPT	754	237	218.1%	92	719.6%	754	237	218.1%
EUR/USD TUESDAY WKLY OPT	626	90	595.6%	157	298.7%	626	90	595.6%
EUR/USD TUESDAY WKLY OPT	794	128	520.3%	0	0.0%	794	128	520.3%
EUR/USD WKLY FRIDAY OPTION	12,767	0	0.0%	213	5,893.9%	12,767	0	0.0%
EUR/USD WKLY FRIDAY OPTION	19,469	22,879	-14.9%	7,604	156.0%	19,469	22,879	-14.9%
EUR/USD WKLY FRIDAY OPTION	27,498	20,161	36.4%	14,380	91.2%	27,498	20,161	36.4%
EUR/USD WKLY FRIDAY OPTION	8,789	11,142	-21.1%	13,730	-36.0%	8,789	11,142	-21.1%
EUR/USD WKLY FRIDAY OPTION	0	0	0.0%	20,410	-100.0%	0	0	0.0%

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CME Exchange Volume Report - Monthly

	VOLUME JAN 2024	VOLUME JAN 2023	% CHG	VOLUME DEC 2023	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
FX Options								
EUR/USD WKLY WED OPTIONS -	4,691	2,899	61.8%	3,986	17.7%	4,691	2,899	61.8%
EUR/USD WKLY WED OPTIONS -	5,092	5,074	0.4%	4,924	3.4%	5,092	5,074	0.4%
EUR/USD WKLY WED OPTIONS -	2,799	3,430	-18.4%	7,260	-61.4%	2,799	3,430	-18.4%
EUR/USD WKLY WED OPTIONS -	3,402	3,518	-3.3%	4,919	-30.8%	3,402	3,518	-3.3%
EUR/USD WKLY WED OPTIONS -	5,823	0	0.0%	0	0.0%	5,823	0	0.0%
EVENT CONTRACT EUR/USD	3,870	3,456	12.0%	4,572	-15.4%	3,870	3,456	12.0%
GBP/USD MONDAY OPTION WEE	2,832	979	189.3%	417	579.1%	2,832	979	189.3%
GBP/USD MONDAY OPTION WEE	295	1,758	-83.2%	37	697.3%	295	1,758	-83.2%
GBP/USD MONDAY OPTION WEE	0	0	0.0%	908	-100.0%	0	0	0.0%
GBP/USD MONDAY OPTION WEE	1,822	237	668.8%	245	643.7%	1,822	237	668.8%
GBP/USD MONDAY OPTION WEE	1,408	400	252.0%	457	208.1%	1,408	400	252.0%
GBP/USD MONTHLY OPTIONS	40,707	66,342	-38.6%	44,904	-9.3%	40,707	66,342	-38.6%
GBP/USD THURSDAY WKLY OPT	94	181	-48.1%	64	46.9%	94	181	-48.1%
GBP/USD THURSDAY WKLY OPT	38	84	-54.8%	44	-13.6%	38	84	-54.8%
GBP/USD THURSDAY WKLY OPT	58	252	-77.0%	1,600	-96.4%	58	252	-77.0%
GBP/USD THURSDAY WKLY OPT	21	209	-90.0%	38	-44.7%	21	209	-90.0%
GBP/USD THURSDAY WKLY OPT	0	0	0.0%	0	0.0%	0	0	0.0%
GBP/USD TUESDAY WKLY OPT	9	56	-83.9%	204	-95.6%	9	56	-83.9%
GBP/USD TUESDAY WKLY OPT	29	113	-74.3%	45	-35.6%	29	113	-74.3%
GBP/USD TUESDAY WKLY OPT	78	269	-71.0%	163	-52.1%	78	269	-71.0%
GBP/USD TUESDAY WKLY OPT	17	245	-93.1%	53	-67.9%	17	245	-93.1%
GBP/USD TUESDAY WKLY OPT	27	225	-88.0%	0	0.0%	27	225	-88.0%
GBP/USD WKLY FRIDAY OPTION	2,356	0	0.0%	4	58,800.0%	2,356	0	0.0%
GBP/USD WKLY FRIDAY OPTION	1,761	3,285	-46.4%	903	95.0%	1,761	3,285	-46.4%
GBP/USD WKLY FRIDAY OPTION	2,019	1,785	13.1%	2,045	-1.3%	2,019	1,785	13.1%
GBP/USD WKLY FRIDAY OPTION	2,005	1,552	29.2%	1,869	7.3%	2,005	1,552	29.2%
GBP/USD WKLY FRIDAY OPTION	0	0	0.0%	3,420	-100.0%	0	0	0.0%
GBP/USD WKLY WED OPTIONS -	29	491	-94.1%	399	-92.7%	29	491	-94.1%
GBP/USD WKLY WED OPTIONS -	481	2,172	-77.9%	756	-36.4%	481	2,172	-77.9%
GBP/USD WKLY WED OPTIONS -	129	1,126	-88.5%	1,369	-90.6%	129	1,126	-88.5%
GBP/USD WKLY WED OPTIONS -	364	484	-24.8%	212	71.7%	364	484	-24.8%
GBP/USD WKLY WED OPTIONS -	1,723	0	0.0%	0	0.0%	1,723	0	0.0%
JPY/USD MONDAY OPTION WEE	1,552	167	829.3%	175	786.9%	1,552	167	829.3%
JPY/USD MONDAY OPTION WEE	714	908	-21.4%	4,359	-83.6%	714	908	-21.4%
JPY/USD MONDAY OPTION WEE	0	0	0.0%	2,432	-100.0%	0	0	0.0%
JPY/USD MONDAY OPTION WEE	213	1,349	-84.2%	748	-71.5%	213	1,349	-84.2%
JPY/USD MONDAY OPTION WEE	235	1,047	-77.6%	181	29.8%	235	1,047	-77.6%
JPY/USD MONTHLY OPTIONS	93,412	112,033	-16.6%	136,444	-31.5%	93,412	112,033	-16.6%
JPY/USD THURSDAY WKLY OPT	5,774	4	144,250.0%	407	1,318.7%	5,774	4	144,250.0%
JPY/USD THURSDAY WKLY OPT	583	32	1,721.9%	720	-19.0%	583	32	1,721.9%
JPY/USD THURSDAY WKLY OPT	406	99	310.1%	1,387	-70.7%	406	99	310.1%
JPY/USD THURSDAY WKLY OPT	1,882	1	188,100.0%	19	9,805.3%	1,882	1	188,100.0%
JPY/USD THURSDAY WKLY OPT	0	0	0.0%	0	0.0%	0	0	0.0%
JPY/USD TUESDAY WKLY OPT W	6	0	0.0%	1,057	-99.4%	6	0	0.0%
JPY/USD TUESDAY WKLY OPT W	72	68	5.9%	1,397	-94.8%	72	68	5.9%
JPY/USD TUESDAY WKLY OPT W	82	48	70.8%	1,727	-95.3%	82	48	70.8%
JPY/USD TUESDAY WKLY OPT W	1,819	600	203.2%	689	164.0%	1,819	600	203.2%
JPY/USD TUESDAY WKLY OPT W	603	5	11,960.0%	0	0.0%	603	5	11,960.0%
JPY/USD WKLY FRIDAY OPTION	6,539	0	0.0%	16	40,768.8%	6,539	0	0.0%
JPY/USD WKLY FRIDAY OPTION	6,313	6,445	-2.0%	3,402	85.6%	6,313	6,445	-2.0%
JPY/USD WKLY FRIDAY OPTION	8,348	10,596	-21.2%	12,365	-32.5%	8,348	10,596	-21.2%

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	VOLUME JAN 2024	VOLUME JAN 2023	% CHG	VOLUME DEC 2023	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
FX Options								
JPY/USD WKLY FRIDAY OPTION	12,530	6,663	88.1%	13,837	-9.4%	12,530	6,663	88.1%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	5,232	-100.0%	0	0	0.0%
JPY/USD WKLY WED OPTIONS -	7,297	2,719	168.4%	3,766	93.8%	7,297	2,719	168.4%
JPY/USD WKLY WED OPTIONS -	2,578	3,362	-23.3%	4,331	-40.5%	2,578	3,362	-23.3%
JPY/USD WKLY WED OPTIONS -	3,753	4,235	-11.4%	11,571	-67.6%	3,753	4,235	-11.4%
JPY/USD WKLY WED OPTIONS -	4,900	4,589	6.8%	6,072	-19.3%	4,900	4,589	6.8%
JPY/USD WKLY WED OPTIONS -	2,585	0	0.0%	0	0.0%	2,585	0	0.0%
MXN/USD MONTHLY OPTIONS	459	204	125.0%	1,902	-75.9%	459	204	125.0%
MXN/USD WKLY FRIDAY OPTION	1	0	-	0	0.0%	1	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	0	0.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	0	0.0%
NZD/USD MONTHLY OPTIONS	5	28,499	-100.0%	3	66.7%	5	28,499	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	0	0	-
USD/CNH MONTHLY OPTIONS	0	0	-	0	0.0%	0	0	-
USD/CNH WEEKLY FRIDAY OPTI	0	0	-	0	0.0%	0	0	-
ZAR/USD MONTHLY OPTIONS	0	340	-100.0%	0	0.0%	0	340	-100.0%
Ag Products Futures								
BLOCK CHEESE	416	171	143.3%	398	4.5%	416	171	143.3%
BUTTER CS	5,205	3,336	56.0%	4,185	24.4%	5,205	3,336	56.0%
CASH-SETTLED CHEESE	16,538	11,613	42.4%	16,012	3.3%	16,538	11,613	42.4%
CATTLE	1,340,083	1,436,819	-6.7%	993,726	34.9%	1,340,083	1,436,819	-6.7%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
CLASS IV MILK	2,525	1,034	144.2%	1,621	55.8%	2,525	1,034	144.2%
DRY WHEY	760	931	-18.4%	1,674	-54.6%	760	931	-18.4%
FEEDER CATTLE	305,875	272,368	12.3%	337,059	-9.3%	305,875	272,368	12.3%
GOLDMAN SACHS	1,624	2,683	-39.5%	1,973	-17.7%	1,624	2,683	-39.5%
GSCI EXCESS RETURN FUT	3,350	828	304.6%	71,249	-95.3%	3,350	828	304.6%
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	2,650	850	211.8%	1,050	152.4%	2,650	850	211.8%
HDD WEATHER EUROPEAN	650	7,500	-91.3%	2,800	-76.8%	650	7,500	-91.3%
HOGS	1,262,788	1,015,908	24.3%	793,308	59.2%	1,262,788	1,015,908	24.3%
HOUSING INDEX	20	12	66.7%	6	233.3%	20	12	66.7%
LUMBER	19,256	12,487	54.2%	16,578	16.2%	19,256	12,487	54.2%
MALAYSIAN PALM SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
MILK	41,696	27,640	50.9%	36,688	13.7%	41,696	27,640	50.9%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,184	6,808	-23.9%	3,384	53.2%	5,184	6,808	-23.9%
OTC SP GSCI ER SWAP	17,981	50	35,862.0%	0	0.0%	17,981	50	35,862.0%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	0	0.0%
PORK CUTOUT	584	1,047	-44.2%	106	450.9%	584	1,047	-44.2%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
USD CRUDE PALM OIL	19,390	27,069	-28.4%	12,946	49.8%	19,390	27,069	-28.4%

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	VOLUME JAN 2024	VOLUME JAN 2023	% CHG	VOLUME DEC 2023	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
Ag Products Options								
BLOCK CHEESE	962	27	3,463.0%	1,256	-23.4%	962	27	3,463.0%
BUTTER CS	5,750	1,469	291.4%	1,784	222.3%	5,750	1,469	291.4%
CASH-SETTLED CHEESE	8,048	5,613	43.4%	7,520	7.0%	8,048	5,613	43.4%
CATTLE	528,106	210,301	151.1%	339,506	55.6%	528,106	210,301	151.1%
CDD SEASONAL STRIP	0	0	0.0%	5,000	-100.0%	0	0	0.0%
CDD WEATHER	0	0	0.0%	20,000	-100.0%	0	0	0.0%
CLASS IV MILK	8,022	7,361	9.0%	7,975	0.6%	8,022	7,361	9.0%
DRY WHEY	546	23	2,273.9%	168	225.0%	546	23	2,273.9%
FEEDER CATTLE	69,852	50,496	38.3%	71,223	-1.9%	69,852	50,496	38.3%
HDD EURO SEASONAL STRIP	1,000	0	0.0%	0	0.0%	1,000	0	0.0%
HDD SEASONAL STRIP	4,622	0	0.0%	2,000	131.1%	4,622	0	0.0%
HDD WEATHER	20,500	18,200	12.6%	33,000	-37.9%	20,500	18,200	12.6%
HDD WEATHER EUROPEAN	0	10,000	-100.0%	18,000	-100.0%	0	10,000	-100.0%
HOGS	469,661	262,801	78.7%	280,107	67.7%	469,661	262,801	78.7%
LUMBER	504	332	51.8%	607	-17.0%	504	332	51.8%
LV CATL CSO	0	25	-100.0%	0	0.0%	0	25	-100.0%
MILK	19,463	23,027	-15.5%	23,707	-17.9%	19,463	23,027	-15.5%
MLK MID OPTIONS	0	3	-100.0%	6	-100.0%	0	3	-100.0%
NFD MILK	3,453	5,064	-31.8%	3,063	12.7%	3,453	5,064	-31.8%
PACIFIC RIM DAT SS WTHR	0	0	-	0	0.0%	0	0	-
PORK CUTOUT	0	2	-100.0%	0	0.0%	0	2	-100.0%

CME Exchange Volume Report - Monthly

	VOLUME JAN 2024	VOLUME JAN 2023	% CHG	VOLUME DEC 2023	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	79,727,611	60,633,988	31.5%	70,637,347	12.9%	79,727,611	60,633,988	31.5%
Equity Index Futures	97,690,401	103,212,841	-5.4%	96,008,946	1.8%	97,690,401	103,212,841	-5.4%
FX Futures	18,020,922	15,445,650	16.7%	22,197,910	-18.8%	18,020,922	15,445,650	16.7%
Ag Products Futures	3,046,575	2,829,154	7.7%	2,294,763	32.8%	3,046,575	2,829,154	7.7%
TOTAL FUTURES	198,485,509	182,121,633	9.0%	191,138,966	3.8%	198,485,509	182,121,633	9.0%
TOTAL OPTIONS GROUP								
Equity Index Options	34,968,079	24,273,941	44.1%	31,741,048	10.2%	34,968,079	24,273,941	44.1%
Interest Rate Options	51,518,800	39,846,850	29.3%	36,324,247	41.8%	51,518,800	39,846,850	29.3%
FX Options	729,694	690,616	5.7%	787,326	-7.3%	729,694	690,616	5.7%
Ag Products Options	1,140,489	594,744	91.8%	814,922	40.0%	1,140,489	594,744	91.8%
TOTAL OPTIONS	88,357,062	65,406,151	35.1%	69,667,543	26.8%	88,357,062	65,406,151	35.1%
TOTAL COMBINED								
Interest Rate	131,246,411	100,480,838	30.6%	106,961,594	22.7%	131,246,411	100,480,838	30.6%
Equity Index	132,658,480	127,486,782	4.1%	127,749,994	3.8%	132,658,480	127,486,782	4.1%
FX	18,750,616	16,136,266	16.2%	22,985,236	-18.4%	18,750,616	16,136,266	16.2%
Ag Products	4,187,064	3,423,898	22.3%	3,109,685	34.6%	4,187,064	3,423,898	22.3%
GRAND TOTAL	286,842,571	247,527,784	15.9%	260,806,509	10.0%	286,842,571	247,527,784	15.9%