

CME Exchange Volume Report - Monthly

	VOLUME MAR 2024	VOLUME MAR 2023	% CHG	VOLUME FEB 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
Interest Rate Futures								
13-Week U.S. T-Bill Futures	13,914	0	-	37,175	-62.6%	77,412	0	-
1-MONTH EURODOLLAR	0	0	0.0%	0	0.0%	0	6	-100.0%
BSBY 3-MONTH FUTURES	185	9,141	-98.0%	4	4,525.0%	612	19,971	-96.9%
ESTR Basis Spread Futures	1,826	1,458	25.2%	4,578	-60.1%	20,512	4,566	349.2%
ESTR Futures	408,971	31,714	1,189.6%	227,655	79.6%	885,561	102,344	765.3%
EURODOLLARS	0	10,045,428	-100.0%	0	0.0%	0	26,244,377	-100.0%
FTIIE	229	334	-31.4%	375	-38.9%	814	747	9.0%
SOFR	64,405,474	118,656,278	-45.7%	74,972,658	-14.1%	218,815,674	242,287,538	-9.7%
SONIA	0	76	-100.0%	264	-100.0%	334	1,310	-74.5%
Interest Rate Options								
EURODOLLARS	0	2,120,119	-100.0%	0	0.0%	0	7,903,854	-100.0%
EURO MIDCURVE	0	75,193	-100.0%	0	0.0%	0	564,821	-100.0%
SOFR	21,975,400	57,891,692	-62.0%	36,223,461	-39.3%	102,129,113	123,465,528	-17.3%
SOFR MIDCURVE	5,484,280	9,807,006	-44.1%	7,024,111	-21.9%	20,096,939	27,112,083	-25.9%
SOFR MISCURVE	750	0	0.0%	0	0.0%	750	700	7.1%

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Equity Index Futures								
AIR	209,752	144,132	45.5%	92,617	126.5%	507,926	309,808	63.9%
BITCOIN	361,539	276,542	30.7%	283,613	27.5%	988,364	687,237	43.8%
E-mini FTSE China 50	0	0	0.0%	0	0.0%	0	44	-100.0%
E-MINI MIDCAP	340,190	484,297	-29.8%	224,527	51.5%	832,107	926,719	-10.2%
E-MINI NASDAQ 100	14,821,880	17,972,459	-17.5%	13,177,782	12.5%	41,888,417	42,563,308	-1.6%
E-MINI RUSSELL 1000	15,647	20,871	-25.0%	2,140	631.2%	20,997	35,104	-40.2%
E-MINI RUSSELL 1000 GROWTH	20,394	14,585	39.8%	6,201	228.9%	30,985	19,672	57.5%
E-MINI RUSSELL 1000 VALUE	67,425	33,223	102.9%	10,992	513.4%	92,794	48,646	90.8%
E-MINI RUSSELL 2000	4,989,015	7,201,260	-30.7%	4,499,381	10.9%	14,137,939	14,764,114	-4.2%
E-MINI S&P500	38,899,360	55,678,091	-30.1%	29,332,632	32.6%	101,170,801	126,348,593	-19.9%
E-MINI S&P500 ESG	78,029	49,728	56.9%	13,484	478.7%	105,177	76,645	37.2%
ETHER	0	0	0.0%	0	-	0	0	0.0%
ETHER FUTURES	111,042	134,142	-17.2%	120,184	-7.6%	369,919	366,366	1.0%
FT-SE 100	0	0	0.0%	0	0.0%	0	145	-100.0%
IBOVESPA INDEX	0	12	-100.0%	26	-100.0%	42	114	-63.2%
MICRO BITCOIN	1,226,430	271,333	352.0%	491,020	149.8%	2,214,673	617,039	258.9%
MICRO E-MINI NASDAQ 100	27,934,799	27,056,218	3.2%	24,537,593	13.8%	76,997,861	71,662,668	7.4%
MICRO E-MINI RUSSELL 2000	1,524,907	2,263,838	-32.6%	1,862,635	-18.1%	5,473,604	5,470,066	0.1%
MICRO E-MINI S&P500	17,234,439	30,385,024	-43.3%	15,325,536	12.5%	49,188,531	79,986,758	-38.5%
MICRO ETHER	477,139	199,010	139.8%	398,380	19.8%	1,324,538	619,541	113.8%
NASDAQ-100 VOLATILITY	0	18	-100.0%	0	0.0%	0	3,192	-100.0%
NASDAQ BIOTECH SECTOR	14	223	-93.7%	7	100.0%	33	796	-95.9%
Nearby BTIC+	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	228,516	142,666	60.2%	162,005	41.1%	554,533	310,112	78.8%
NIKKEI 225 (YEN) STOCK	722,742	777,576	-7.1%	623,808	15.9%	1,933,201	1,799,332	7.4%
PHLX SEMICONDUCTOR SECTO	4,131	546	656.6%	429	862.9%	4,832	917	426.9%
S&P 500	4,262	30,476	-86.0%	4,233	0.7%	10,218	43,807	-76.7%
S&P 500 ANNUAL DIVIDEND IND	58,352	121,023	-51.8%	70,272	-17.0%	188,691	245,332	-23.1%
S&P 500 QUARLY DIVIDEND IND	16,942	27,235	-37.8%	8,350	102.9%	41,654	58,053	-28.2%
S&P 600 SMALLCAP EMINI	2,197	0	-	1,213	81.1%	3,473	0	-
S&P BIOTECHNOLOGY SECTOR	892	2,107	-57.7%	438	103.7%	1,764	2,851	-38.1%
S&P COMMUNICATION SERVICE	20,439	8,690	135.2%	8,461	141.6%	31,691	13,416	136.2%
S&P CONSUMER DISCRETIONAF	21,689	18,857	15.0%	8,878	144.3%	38,702	29,906	29.4%
S&P CONSUMER STAPLES SECT	63,763	52,108	22.4%	24,095	164.6%	116,724	104,643	11.5%
S&P ENERGY SECTOR	77,935	98,127	-20.6%	27,864	179.7%	130,956	143,454	-8.7%
S&P FINANCIAL SECTOR	121,603	148,519	-18.1%	12,765	852.6%	159,558	185,580	-14.0%
S&P HEALTH CARE SECTOR	31,400	64,975	-51.7%	10,953	186.7%	54,542	88,652	-38.5%
S&P INDUSTRIAL SECTOR	25,938	60,934	-57.4%	8,762	196.0%	56,145	89,856	-37.5%
S&P MATERIALS SECTOR	32,022	23,417	36.7%	9,537	235.8%	50,213	37,185	35.0%
S&P OIL & GAS EXPLORATION A	72	562	-87.2%	101	-28.7%	569	805	-29.3%
S&P REAL ESTATE SECTOR	37,612	20,547	83.1%	14,793	154.3%	70,575	42,334	66.7%
S&P REGIONAL BANKS SECTOR	2,161	1,922	12.4%	763	183.2%	3,504	2,299	52.4%
S&P RETAIL SECTOR	400	310	29.0%	298	34.2%	1,037	1,365	-24.0%
S&P TECHNOLOGY SECTOR	35,738	45,693	-21.8%	8,645	313.4%	57,374	66,655	-13.9%
S&P UTILITIES SECTOR	97,022	107,255	-9.5%	36,642	164.8%	174,796	162,477	7.6%
TOPIX (USD)	25	139	-82.0%	209	-88.0%	311	139	123.7%
TOPIX (YEN)	3,290	509	546.4%	1,125	192.4%	5,131	909	464.5%
WATER INDEX FUTURES	12	17	-29.4%	6	100.0%	50	70	-28.6%

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Equity Index Options								
BITCOIN OPTIONS	8,635	12,763	-32.3%	6,385	35.2%	21,879	26,545	-17.6%
E-MINI NASDAQ 100	1,728,746	1,371,565	26.0%	1,620,082	6.7%	5,160,975	3,291,198	56.8%
E-MINI RUSSELL 2000	289,989	171,421	69.2%	319,263	-9.2%	934,001	378,364	146.9%
E-MINI S&P500	30,596,653	31,869,471	-4.0%	34,414,506	-11.1%	97,370,841	78,293,674	24.4%
ETHER OPTIONS	2,986	1,080	176.5%	4,444	-32.8%	11,049	3,217	243.5%
EVENT CONTRACT S&P 500	3,213	1,739	84.8%	683	370.4%	7,044	1,739	305.1%
MICRO BITCOIN	9,741	11,414	-14.7%	6,683	45.8%	25,142	29,452	-14.6%
MICRO E-MINI NASDAQ 100	59,051	60,539	-2.5%	60,916	-3.1%	187,937	170,689	10.1%
Micro E-mini S&P 500	257,062	285,957	-10.1%	306,909	-16.2%	906,444	850,939	6.5%
MICRO ETHER	14,794	15,453	-4.3%	12,271	20.6%	61,504	30,590	101.1%
S&P 500	10,475	0	-	16,590	-36.9%	31,340	0	-
FX Futures								
AD/CD CROSS RATES	0	99	-100.0%	3	-100.0%	7	151	-95.4%
AD/JY CROSS RATES	4,898	3,939	24.3%	1,160	322.2%	7,042	6,444	9.3%
AD/NE CROSS RATES	23,667	4,240	458.2%	2,350	907.1%	26,758	8,175	227.3%
AUSTRALIAN DOLLAR	2,428,781	2,764,914	-12.2%	1,857,175	30.8%	6,357,982	6,236,573	1.9%
BP/JY CROSS RATES	8,959	8,385	6.8%	1,395	542.2%	13,004	13,567	-4.1%
BP/SF CROSS RATES	13,197	5,171	155.2%	2,422	444.9%	20,308	10,403	95.2%
BRAZIL REAL	359,927	292,233	23.2%	352,864	2.0%	1,142,363	897,015	27.4%
BRITISH POUND	2,704,491	3,131,760	-13.6%	1,958,814	38.1%	6,692,911	6,678,256	0.2%
CANADIAN DOLLAR	2,319,151	2,602,479	-10.9%	1,485,940	56.1%	5,362,399	5,538,184	-3.2%
CD/JY CROSS RATES	83	1	8,200.0%	23	260.9%	161	6	2,583.3%
CHILEAN PESO	0	0	0.0%	0	0.0%	0	3	-100.0%
CHINESE RENMINBI (CNH)	54,605	35,657	53.1%	58,269	-6.3%	186,293	87,605	112.7%
CZECK KORUNA (EC)	0	2	-100.0%	0	0.0%	0	4	-100.0%
CZECK KORUNA (US)	248	11	2,154.5%	331	-25.1%	965	217	344.7%
EC/AD CROSS RATES	7,362	12,182	-39.6%	1,615	355.9%	10,110	15,473	-34.7%
EC/CD CROSS RATES	13,296	16,833	-21.0%	1,334	896.7%	16,679	22,013	-24.2%
EC/NOK CROSS RATES	2,233	5,984	-62.7%	356	527.2%	2,934	8,714	-66.3%
EC/SEK CROSS RATES	2,680	14,333	-81.3%	668	301.2%	3,726	19,079	-80.5%
EFX/BP CROSS RATES	129,092	129,438	-0.3%	45,468	183.9%	229,194	193,902	18.2%
EFX/JY CROSS RATES	126,849	104,214	21.7%	33,822	275.0%	210,906	160,379	31.5%
EFX/SF CROSS RATES	73,923	64,185	15.2%	28,726	157.3%	130,798	87,354	49.7%
E-MICRO USD/CAD	44	200	-78.0%	8	450.0%	69	594	-88.4%
E-MICRO USD/CHF	85	218	-61.0%	73	16.4%	166	505	-67.1%
E-MICRO USD/JPY	1,251	1,588	-21.2%	1,490	-16.0%	4,450	3,924	13.4%
E-MINI EURO FX	90,768	180,148	-49.6%	98,555	-7.9%	308,057	458,536	-32.8%
E-MINI JAPANESE YEN	17,906	12,216	46.6%	11,379	57.4%	45,848	36,890	24.3%
EURO FX	5,944,784	7,343,077	-19.0%	4,218,369	40.9%	14,675,036	15,282,274	-4.0%
HUNGARIAN FORINT (EC)	7	6	16.7%	2	250.0%	11	13	-15.4%
HUNGARIAN FORINT (US)	901	25	3,504.0%	936	-3.7%	2,679	46	5,723.9%
INDIAN RUPEE	16,486	27,630	-40.3%	18,718	-11.9%	52,865	108,809	-51.4%
JAPANESE YEN	4,397,424	4,646,555	-5.4%	2,826,838	55.6%	10,646,423	10,264,678	3.7%
KOREAN WON	2,485	1,590	56.3%	1,941	28.0%	7,098	1,984	257.8%
MEXICAN PESO	2,030,485	2,426,463	-16.3%	1,182,801	71.7%	4,474,351	4,219,233	6.0%
MICRO AUD/USD	230,414	323,759	-28.8%	257,762	-10.6%	783,856	907,424	-13.6%
MICRO CAD/USD	46,455	73,924	-37.2%	48,452	-4.1%	147,040	200,969	-26.8%
MICRO CHF/USD	16,363	16,178	1.1%	13,137	24.6%	43,511	50,487	-13.8%

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FX Futures								
MICRO EUR/USD	445,588	807,442	-44.8%	524,531	-15.1%	1,627,433	2,209,459	-26.3%
MICRO GBP/USD	79,312	78,454	1.1%	79,952	-0.8%	255,380	230,301	10.9%
MICRO INR/USD	97	592	-83.6%	113	-14.2%	353	1,892	-81.3%
MICRO JPY/USD	1,165	0	0.0%	11	10,490.9%	1,176	0	0.0%
MICRO USD/CNH	0	0	0.0%	0	-	0	0	0.0%
NEW ZEALND DOLLAR	756,447	832,135	-9.1%	629,198	20.2%	2,080,075	1,903,516	9.3%
NKR/USD CROSS RATE	10,535	9,035	16.6%	3,538	197.8%	16,824	14,753	14.0%
POLISH ZLOTY (EC)	119	194	-38.7%	26	357.7%	157	240	-34.6%
POLISH ZLOTY (US)	3,598	2,014	78.6%	1,007	257.3%	5,809	3,478	67.0%
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	107,739	118,726	-9.3%	69,829	54.3%	252,152	234,315	7.6%
SF/JY CROSS RATES	3,793	2,208	71.8%	551	588.4%	4,740	2,925	62.1%
SHEKEL	361	172	109.9%	235	53.6%	901	254	254.7%
SKR/USD CROSS RATES	8,731	7,671	13.8%	5,459	59.9%	18,613	16,454	13.1%
SWISS FRANC	793,687	616,181	28.8%	473,108	67.8%	1,732,535	1,350,252	28.3%
TURKISH LIRA	104	131	-20.6%	0	0.0%	104	131	-20.6%
USDZAR	0	57	-100.0%	0	0.0%	0	97	-100.0%
FX Options								
AUD/USD MONDAY OPTION WEE	232	303	-23.4%	190	22.1%	454	391	16.1%
AUD/USD MONDAY OPTION WEE	60	1,351	-95.6%	71	-15.5%	205	1,922	-89.3%
AUD/USD MONDAY OPTION WEE	49	862	-94.3%	17	188.2%	66	870	-92.4%
AUD/USD MONDAY OPTION WEE	109	148	-26.4%	18	505.6%	326	942	-65.4%
AUD/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	154	315	-51.1%
AUD/USD MONTHLY OPTIONS	171,738	84,886	102.3%	66,791	157.1%	313,381	156,832	99.8%
AUD/USD THURSDAY WKLY OPT	15	27	-44.4%	13	15.4%	96	60	60.0%
AUD/USD THURSDAY WKLY OPT	45	7	542.9%	22	104.5%	625	45	1,288.9%
AUD/USD THURSDAY WKLY OPT	679	443	53.3%	24	2,729.2%	721	1,054	-31.6%
AUD/USD THURSDAY WKLY OPT	0	152	-100.0%	22	-100.0%	41	309	-86.7%
AUD/USD THURSDAY WKLY OPT	0	11	-100.0%	6	-100.0%	6	11	-45.5%
AUD/USD TUESDAY WKLY OPT	19	72	-73.6%	15	26.7%	50	132	-62.1%
AUD/USD TUESDAY WKLY OPT	251	355	-29.3%	20	1,155.0%	296	995	-70.3%
AUD/USD TUESDAY WKLY OPT	16	84	-81.0%	42	-61.9%	223	267	-16.5%
AUD/USD TUESDAY WKLY OPT	70	95	-26.3%	104	-32.7%	204	158	29.1%
AUD/USD TUESDAY WKLY OPT	0	0	0.0%	0	0.0%	186	105	77.1%
AUD/USD WKLY FRIDAY OPTION	7	0	0.0%	506	-98.6%	2,123	0	0.0%
AUD/USD WKLY FRIDAY OPTION	883	2,739	-67.8%	0	0.0%	1,066	6,896	-84.5%
AUD/USD WKLY FRIDAY OPTION	1,778	2,001	-11.1%	1,506	18.1%	5,996	6,321	-5.1%
AUD/USD WKLY FRIDAY OPTION	902	2,109	-57.2%	2,020	-55.3%	4,294	5,466	-21.4%
AUD/USD WKLY FRIDAY OPTION	1,183	949	24.7%	608	94.6%	1,791	1,267	41.4%
AUD/USD WKLY WED OPTIONS -	204	122	67.2%	36	466.7%	255	499	-48.9%
AUD/USD WKLY WED OPTIONS -	104	196	-46.9%	19	447.4%	202	545	-62.9%
AUD/USD WKLY WED OPTIONS -	138	95	45.3%	187	-26.2%	743	853	-12.9%
AUD/USD WKLY WED OPTIONS -	178	199	-10.6%	73	143.8%	1,149	1,121	2.5%
AUD/USD WKLY WED OPTIONS -	0	310	-100.0%	0	0.0%	34	310	-89.0%
BRL/USD MONTHLY OPTIONS	1	0	0.0%	1	0.0%	2	5	-60.0%
CAD/USD MONDAY OPTIONS WE	1,137	1,787	-36.4%	2,067	-45.0%	3,432	2,554	34.4%
CAD/USD MONDAY OPTIONS WE	548	2,488	-78.0%	380	44.2%	1,554	5,273	-70.5%
CAD/USD MONDAY OPTIONS WE	231	3,493	-93.4%	417	-44.6%	648	3,501	-81.5%

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FX Options								
CAD/USD MONDAY OPTIONS WE	489	1,064	-54.0%	894	-45.3%	2,748	2,741	0.3%
CAD/USD MONDAY OPTIONS WE	0	0	0.0%	0	0.0%	530	247	114.6%
CAD/USD MONTHLY OPTIONS	33,777	117,738	-71.3%	35,251	-4.2%	96,869	246,206	-60.7%
CAD/USD THURSDAY WKLY OPT	263	189	39.2%	188	39.9%	1,308	595	119.8%
CAD/USD THURSDAY WKLY OPT	248	465	-46.7%	201	23.4%	583	619	-5.8%
CAD/USD THURSDAY WKLY OPT	360	417	-13.7%	1,207	-70.2%	2,078	429	384.4%
CAD/USD THURSDAY WKLY OPT	0	860	-100.0%	622	-100.0%	1,871	1,344	39.2%
CAD/USD THURSDAY WKLY OPT	0	1,586	-100.0%	634	-100.0%	634	1,586	-60.0%
CAD/USD TUESDAY WKLY OPT	42	522	-92.0%	314	-86.6%	468	578	-19.0%
CAD/USD TUESDAY WKLY OPT	999	2,739	-63.5%	119	739.5%	1,363	2,960	-54.0%
CAD/USD TUESDAY WKLY OPT	0	494	-100.0%	242	-100.0%	347	959	-63.8%
CAD/USD TUESDAY WKLY OPT	519	11	4,618.2%	313	65.8%	1,502	206	629.1%
CAD/USD TUESDAY WKLY OPT	0	0	0.0%	0	0.0%	180	76	136.8%
CAD/USD WKLY FRIDAY OPTION	6	0	0.0%	10,677	-99.9%	12,745	0	0.0%
CAD/USD WKLY FRIDAY OPTION	1,548	2,916	-46.9%	0	0.0%	3,336	10,351	-67.8%
CAD/USD WKLY FRIDAY OPTION	4,219	2,989	41.2%	2,419	74.4%	8,837	8,505	3.9%
CAD/USD WKLY FRIDAY OPTION	1,253	5,184	-75.8%	2,761	-54.6%	6,987	11,228	-37.8%
CAD/USD WKLY FRIDAY OPTION	6,308	4,727	33.4%	2,576	144.9%	8,884	5,073	75.1%
CAD/USD WKLY WED OPTIONS -	1,159	950	22.0%	808	43.4%	2,131	2,584	-17.5%
CAD/USD WKLY WED OPTIONS -	170	982	-82.7%	837	-79.7%	1,759	2,175	-19.1%
CAD/USD WKLY WED OPTIONS -	140	1,053	-86.7%	2,097	-93.3%	3,098	4,315	-28.2%
CAD/USD WKLY WED OPTIONS -	1,115	2,762	-59.6%	480	132.3%	1,763	5,348	-67.0%
CAD/USD WKLY WED OPTIONS -	0	889	-100.0%	0	0.0%	1,028	889	15.6%
CHF/USD MONTHLY OPTIONS	11,008	7,961	38.3%	9,940	10.7%	31,228	18,047	73.0%
CHF/USD WKLY FRIDAY OPTION	28	0	0.0%	199	-85.9%	421	0	0.0%
CHF/USD WKLY FRIDAY OPTION	920	506	81.8%	0	0.0%	1,233	814	51.5%
CHF/USD WKLY FRIDAY OPTION	1,126	91	1,137.4%	4,484	-74.9%	10,301	465	2,115.3%
CHF/USD WKLY FRIDAY OPTION	1,339	1,452	-7.8%	222	503.2%	5,938	4,295	38.3%
CHF/USD WKLY FRIDAY OPTION	260	336	-22.6%	4	6,400.0%	264	342	-22.8%
EUR/GBP MONTHLY OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
EUR/USD MONDAY OPTION WEE	8,250	1,874	340.2%	6,176	33.6%	17,027	6,944	145.2%
EUR/USD MONDAY OPTION WEE	4,067	2,136	90.4%	5,607	-27.5%	10,474	6,107	71.5%
EUR/USD MONDAY OPTION WEE	3,818	3,369	13.3%	2,394	59.5%	6,212	4,750	30.8%
EUR/USD MONDAY OPTION WEE	2,325	2,398	-3.0%	1,539	51.1%	7,797	6,619	17.8%
EUR/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	1,552	955	62.5%
EUR/USD MONTHLY OPTIONS	173,085	433,529	-60.1%	240,598	-28.1%	661,885	919,979	-28.1%
EUR/USD THURSDAY WKLY OPT	1,056	14	7,442.9%	277	281.2%	4,313	370	1,065.7%
EUR/USD THURSDAY WKLY OPT	308	603	-48.9%	292	5.5%	780	1,943	-59.9%
EUR/USD THURSDAY WKLY OPT	611	201	204.0%	172	255.2%	934	295	216.6%
EUR/USD THURSDAY WKLY OPT	0	3,316	-100.0%	815	-100.0%	1,661	4,635	-64.2%
EUR/USD THURSDAY WKLY OPT	0	12	-100.0%	767	-100.0%	767	12	6,291.7%
EUR/USD TUESDAY WKLY OPT	1,105	169	553.8%	750	47.3%	2,300	582	295.2%
EUR/USD TUESDAY WKLY OPT	424	293	44.7%	466	-9.0%	1,337	525	154.7%
EUR/USD TUESDAY WKLY OPT	1,274	94	1,255.3%	398	220.1%	2,426	2,009	20.8%
EUR/USD TUESDAY WKLY OPT	296	2,608	-88.7%	1,150	-74.3%	2,072	3,012	-31.2%
EUR/USD TUESDAY WKLY OPT	0	0	0.0%	0	0.0%	794	128	520.3%
EUR/USD WKLY FRIDAY OPTION	309	0	0.0%	14,523	-97.9%	27,599	0	0.0%
EUR/USD WKLY FRIDAY OPTION	7,298	23,423	-68.8%	0	0.0%	26,767	62,680	-57.3%
EUR/USD WKLY FRIDAY OPTION	21,438	22,710	-5.6%	28,095	-23.7%	77,031	79,015	-2.5%
EUR/USD WKLY FRIDAY OPTION	20,686	112,646	-81.6%	28,439	-27.3%	57,914	137,644	-57.9%
EUR/USD WKLY FRIDAY OPTION	21,655	8,024	169.9%	467	4,537.0%	22,122	8,265	167.7%

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CME Exchange Volume Report - Monthly

	VOLUME MAR 2024	VOLUME MAR 2023	% CHG	VOIUME FEB 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
FX Options								
EUR/USD WKLY WED OPTIONS -	7,472	4,424	68.9%	5,414	38.0%	17,577	10,969	60.2%
EUR/USD WKLY WED OPTIONS -	5,001	7,339	-31.9%	5,972	-16.3%	16,065	20,872	-23.0%
EUR/USD WKLY WED OPTIONS -	5,252	4,608	14.0%	5,839	-10.1%	13,890	16,422	-15.4%
EUR/USD WKLY WED OPTIONS -	6,003	3,713	61.7%	6,292	-4.6%	15,697	13,000	20.7%
EUR/USD WKLY WED OPTIONS -	0	6,668	-100.0%	0	0.0%	5,823	6,668	-12.7%
EVENT CONTRACT EUR/USD	2,301	3,149	-26.9%	1,610	42.9%	7,781	10,789	-27.9%
GBP/USD MONDAY OPTION WEE	937	726	29.1%	1,182	-20.7%	4,951	2,843	74.1%
GBP/USD MONDAY OPTION WEE	217	440	-50.7%	1,390	-84.4%	1,902	3,709	-48.7%
GBP/USD MONDAY OPTION WEE	351	727	-51.7%	85	312.9%	436	1,545	-71.8%
GBP/USD MONDAY OPTION WEE	513	226	127.0%	847	-39.4%	3,182	658	383.6%
GBP/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	1,408	400	252.0%
GBP/USD MONTHLY OPTIONS	77,698	64,700	20.1%	63,483	22.4%	181,888	194,093	-6.3%
GBP/USD THURSDAY WKLY OPT	321	120	167.5%	436	-26.4%	851	596	42.8%
GBP/USD THURSDAY WKLY OPT	65	90	-27.8%	160	-59.4%	263	451	-41.7%
GBP/USD THURSDAY WKLY OPT	1,217	47	2,489.4%	80	1,421.3%	1,355	491	176.0%
GBP/USD THURSDAY WKLY OPT	0	30	-100.0%	59	-100.0%	80	352	-77.3%
GBP/USD THURSDAY WKLY OPT	0	61	-100.0%	40	-100.0%	40	61	-34.4%
GBP/USD TUESDAY WKLY OPT	19	120	-84.2%	32	-40.6%	60	592	-89.9%
GBP/USD TUESDAY WKLY OPT	424	105	303.8%	435	-2.5%	888	564	57.4%
GBP/USD TUESDAY WKLY OPT	5	44	-88.6%	77	-93.5%	160	558	-71.3%
GBP/USD TUESDAY WKLY OPT	11	180	-93.9%	17	-35.3%	45	708	-93.6%
GBP/USD TUESDAY WKLY OPT	0	0	0.0%	0	0.0%	27	225	-88.0%
GBP/USD WKLY FRIDAY OPTION	13	0	0.0%	2,869	-99.5%	5,238	0	0.0%
GBP/USD WKLY FRIDAY OPTION	2,442	2,914	-16.2%	0	0.0%	4,203	10,055	-58.2%
GBP/USD WKLY FRIDAY OPTION	16,274	2,425	571.1%	2,710	500.5%	21,003	8,513	146.7%
GBP/USD WKLY FRIDAY OPTION	8,947	1,633	447.9%	5,553	61.1%	16,505	5,252	214.3%
GBP/USD WKLY FRIDAY OPTION	15,418	2,287	574.2%	67	22,911.9%	15,485	2,925	429.4%
GBP/USD WKLY WED OPTIONS -	577	924	-37.6%	2,228	-74.1%	2,834	1,620	74.9%
GBP/USD WKLY WED OPTIONS -	1,015	568	78.7%	414	145.2%	1,910	5,133	-62.8%
GBP/USD WKLY WED OPTIONS -	831	2,227	-62.7%	327	154.1%	1,287	3,779	-65.9%
GBP/USD WKLY WED OPTIONS -	498	1,064	-53.2%	199	150.3%	1,061	1,893	-44.0%
GBP/USD WKLY WED OPTIONS -	0	93	-100.0%	0	0.0%	1,723	93	1,752.7%
JPY/USD MONDAY OPTION WEE	4,781	552	766.1%	2,852	67.6%	9,185	2,948	211.6%
JPY/USD MONDAY OPTION WEE	436	4,392	-90.1%	1,920	-77.3%	3,070	8,077	-62.0%
JPY/USD MONDAY OPTION WEE	1,851	1,612	14.8%	264	601.1%	2,115	1,679	26.0%
JPY/USD MONDAY OPTION WEE	564	97	481.4%	458	23.1%	1,235	1,500	-17.7%
JPY/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	235	1,047	-77.6%
JPY/USD MONTHLY OPTIONS	153,255	106,240	44.3%	120,197	27.5%	366,864	303,943	20.7%
JPY/USD THURSDAY WKLY OPT	796	53	1,401.9%	14	5,585.7%	6,584	69	9,442.0%
JPY/USD THURSDAY WKLY OPT	132	21	528.6%	169	-21.9%	884	62	1,325.8%
JPY/USD THURSDAY WKLY OPT	1,753	12	14,508.3%	134	1,208.2%	2,293	119	1,826.9%
JPY/USD THURSDAY WKLY OPT	0	25	-100.0%	47	-100.0%	1,929	47	4,004.3%
JPY/USD THURSDAY WKLY OPT	0	157	-100.0%	27	-100.0%	27	157	-82.8%
JPY/USD TUESDAY WKLY OPT W	2,502	26	9,523.1%	443	464.8%	2,951	29	10,075.9%
JPY/USD TUESDAY WKLY OPT W	16	1,168	-98.6%	380	-95.8%	468	2,044	-77.1%
JPY/USD TUESDAY WKLY OPT W	2,519	4	62,875.0%	218	1,055.5%	2,819	75	3,658.7%
JPY/USD TUESDAY WKLY OPT W	33	10	230.0%	4	725.0%	1,856	789	135.2%
JPY/USD TUESDAY WKLY OPT W	0	0	0.0%	0	0.0%	603	5	11,960.0%
JPY/USD WKLY FRIDAY OPTION	24	0	0.0%	13,476	-99.8%	20,039	0	0.0%
JPY/USD WKLY FRIDAY OPTION	7,053	9,539	-26.1%	0	0.0%	13,366	24,215	-44.8%
JPY/USD WKLY FRIDAY OPTION	7,957	8,664	-8.2%	5,030	58.2%	21,335	30,054	-29.0%

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CME Exchange Volume Report - Monthly

	VOLUME MAR 2024	VOLUME MAR 2023	% CHG	VOIUME FEB 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
FX Options								
JPY/USD WKLY FRIDAY OPTION	7,078	6,289	12.5%	11,011	-35.7%	30,619	17,617	73.8%
JPY/USD WKLY FRIDAY OPTION	11,195	4,641	141.2%	451	2,382.3%	11,646	4,643	150.8%
JPY/USD WKLY WED OPTIONS -	7,301	1,951	274.2%	8,175	-10.7%	22,773	8,792	159.0%
JPY/USD WKLY WED OPTIONS -	3,108	3,449	-9.9%	2,644	17.5%	8,330	8,978	-7.2%
JPY/USD WKLY WED OPTIONS -	7,084	4,534	56.2%	2,865	147.3%	13,702	12,979	5.6%
JPY/USD WKLY WED OPTIONS -	8,849	1,975	348.1%	2,570	244.3%	16,319	9,385	73.9%
JPY/USD WKLY WED OPTIONS -	0	1,298	-100.0%	0	0.0%	2,585	1,298	99.2%
MXN/USD MONTHLY OPTIONS	13,087	411	3,084.2%	8,592	52.3%	22,138	794	2,688.2%
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	149	0	-	0	-	149	0	-
MXN/USD WKLY FRIDAY OPTION	8	0	-	0	-	8	0	-
NZD/USD MONTHLY OPTIONS	20	113	-82.3%	177	-88.7%	202	73,558	-99.7%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	1	-100.0%
USD/CNH MONTHLY OPTIONS	70	0	-	30	133.3%	100	0	-
USD/CNH WEEKLY FRIDAY OPTI	0	0	-	0	0.0%	0	0	-
ZAR/USD MONTHLY OPTIONS	1	0	0.0%	0	0.0%	1	730	-99.9%

Ag Products Futures

BLOCK CHEESE	978	491	99.2%	811	20.6%	2,205	978	125.5%
BUTTER CS	4,261	3,745	13.8%	5,572	-23.5%	15,038	10,671	40.9%
CASH-SETTLED CHEESE	16,131	13,802	16.9%	15,518	4.0%	48,187	36,011	33.8%
CATTLE	1,438,467	1,660,785	-13.4%	1,189,734	20.9%	3,968,284	4,127,340	-3.9%
CDD SEASONAL STRIP	0	2,450	-100.0%	150	-100.0%	150	2,450	-93.9%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
CLASS IV MILK	1,515	553	174.0%	2,112	-28.3%	6,152	2,181	182.1%
DRY WHEY	1,257	1,352	-7.0%	1,890	-33.5%	3,907	3,177	23.0%
FEEDER CATTLE	355,844	439,290	-19.0%	366,130	-2.8%	1,027,849	1,022,703	0.5%
GOLDMAN SACHS	2,410	3,032	-20.5%	1,571	53.4%	5,605	8,079	-30.6%
GSCI EXCESS RETURN FUT	68,900	76,648	-10.1%	1,270	5,325.2%	73,520	79,621	-7.7%
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	500	0	0.0%	2,500	-80.0%	5,650	2,000	182.5%
HDD WEATHER EUROPEAN	100	0	0.0%	5,000	-98.0%	5,750	7,500	-23.3%
HOGS	1,204,288	1,344,292	-10.4%	1,067,595	12.8%	3,534,671	3,215,551	9.9%
HOUSING INDEX	11	18	-38.9%	37	-70.3%	68	53	28.3%
LUMBER	21,275	13,829	53.8%	18,506	15.0%	59,037	38,737	52.4%
MALAYSIAN PALM SWAP	0	0	0.0%	0	-	0	0	0.0%
MILK	41,989	30,507	37.6%	36,637	14.6%	120,322	79,798	50.8%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,924	6,265	-5.4%	5,457	8.6%	16,565	18,499	-10.5%
OTC SP GSCI ER SWAP	0	5,934	-100.0%	20,468	-100.0%	38,449	38,449	0.0%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	-	0	0	0.0%
PORK CUTOUT	46	1,295	-96.4%	192	-76.0%	822	3,543	-76.8%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	-	0	0	0.0%
USD CRUDE PALM OIL	25,730	36,050	-28.6%	21,840	17.8%	66,960	93,014	-28.0%

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Ag Products Options								
BLOCK CHEESE	796	318	150.3%	818	-2.7%	2,576	508	407.1%
BUTTER CS	2,594	2,410	7.6%	4,601	-43.6%	12,945	5,407	139.4%
CASH-SETTLED CHEESE	6,913	7,055	-2.0%	6,396	8.1%	21,357	17,070	25.1%
CATTLE	433,073	365,190	18.6%	503,945	-14.1%	1,465,124	803,123	82.4%
CDD SEASONAL STRIP	18,500	3,000	516.7%	14,000	32.1%	32,500	21,000	54.8%
CDD WEATHER	5,000	6,000	-16.7%	0	0.0%	5,000	54,000	-90.7%
CLASS IV MILK	6,632	7,246	-8.5%	6,521	1.7%	21,175	20,987	0.9%
DRY WHEY	690	35	1,871.4%	171	303.5%	1,407	63	2,133.3%
FEEDER CATTLE	64,861	84,762	-23.5%	69,458	-6.6%	204,171	182,793	11.7%
HDD EURO SEASONAL STRIP	0	0	0.0%	2,000	-100.0%	3,000	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	7,500	-100.0%	12,122	0	0.0%
HDD WEATHER	0	0	0.0%	2,500	-100.0%	23,000	29,700	-22.6%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	20,000	-100.0%
HOGS	313,655	346,741	-9.5%	353,238	-11.2%	1,136,554	851,919	33.4%
LUMBER	640	191	235.1%	872	-26.6%	2,016	754	167.4%
LV CATL CSO	0	0	0.0%	0	0.0%	0	30	-100.0%
MILK	26,190	30,468	-14.0%	21,307	22.9%	66,960	71,885	-6.9%
MLK MID OPTIONS	0	2	-100.0%	1	-100.0%	1	11	-90.9%
NFD MILK	3,127	5,070	-38.3%	4,111	-23.9%	10,691	15,263	-30.0%
PACIFIC RIM DAT SS WTHR	0	0	-	0	0.0%	0	0	-
PORK CUTOUT	0	0	0.0%	0	0.0%	0	2	-100.0%

CME Exchange Volume Report - Monthly

	VOLUME MAR 2024	VOLUME MAR 2023	% CHG	VOLUME FEB 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	64,830,599	128,744,429	-49.6%	75,242,709	-13.8%	219,800,919	268,660,859	-18.2%
Equity Index Futures	109,921,156	143,939,216	-23.6%	91,423,395	20.2%	299,034,952	347,936,724	-14.1%
FX Futures	23,280,576	26,724,649	-12.9%	16,300,754	42.8%	57,602,252	57,487,955	0.2%
Ag Products Futures	3,189,626	3,640,338	-12.4%	2,762,990	15.4%	8,999,191	8,790,355	2.4%
TOTAL FUTURES	201,221,957	303,048,632	-33.6%	185,729,848	8.3%	585,437,314	682,875,893	-14.3%
TOTAL OPTIONS GROUP								
Equity Index Options	32,981,345	33,801,402	-2.4%	36,768,732	-10.3%	104,718,156	83,076,407	26.1%
Interest Rate Options	27,460,430	69,894,010	-60.7%	43,247,572	-36.5%	122,226,802	159,046,986	-23.2%
FX Options	911,322	1,150,471	-20.8%	775,554	17.5%	2,416,570	2,619,928	-7.8%
Ag Products Options	882,671	858,488	2.8%	997,439	-11.5%	3,020,599	2,094,515	44.2%
TOTAL OPTIONS	62,235,768	105,704,371	-41.1%	81,789,297	-23.9%	232,382,127	246,837,836	-5.9%
TOTAL COMBINED								
Interest Rate	92,291,029	198,638,439	-53.5%	118,490,281	-22.1%	342,027,721	427,707,845	-20.0%
Equity Index	142,902,501	177,740,618	-19.6%	128,192,127	11.5%	403,753,108	431,013,131	-6.3%
FX	24,191,898	27,875,120	-13.2%	17,076,308	41.7%	60,018,822	60,107,883	-0.1%
Ag Products	4,072,297	4,498,826	-9.5%	3,760,429	8.3%	12,019,790	10,884,870	10.4%
GRAND TOTAL	263,457,725	408,753,003	-35.5%	267,519,145	-1.5%	817,819,441	929,713,729	-12.0%