

CME Exchange Volume Report - Monthly

	VOLUME DEC 2023	VOLUME DEC 2022	% CHG	VOLUME NOV 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
Interest Rate Futures								
13-Week U.S. T-Bill Futures	9,060	0	-	16,014	-43.4%	43,734	0	-
1-MONTH EURODOLLAR	0	9	-100.0%	0	0.0%	1,006	77,856	-98.7%
BSBY 3-MONTH FUTURES	278	9,433	-97.1%	195	42.6%	32,610	569,291	-94.3%
ESTR Basis Spread Futures	4,326	859	403.6%	1,252	245.5%	19,345	2,539	661.9%
ESTR Futures	251,165	11,134	2,155.8%	275,896	-9.0%	1,583,894	16,779	9,339.7%
EURODOLLARS	0	10,093,645	-100.0%	0	0.0%	28,319,809	394,020,496	-92.8%
FTIIE	0	130	-100.0%	0	0.0%	1,774	1,171	51.5%
SOFR	70,372,513	40,831,127	72.4%	83,257,012	-15.5%	848,873,054	441,997,117	92.1%
SONIA	5	2,056	-99.8%	25	-80.0%	1,537	3,349	-54.1%
Interest Rate Options								
EURODOLLARS	0	7,908,771	-100.0%	0	0.0%	9,567,416	143,310,022	-93.3%
EURO MIDCURVE	0	421,970	-100.0%	0	0.0%	597,753	65,828,332	-99.1%
SOFR	29,662,183	12,991,569	128.3%	29,005,297	2.3%	348,502,541	86,072,767	304.9%
SOFR MIDCURVE	6,662,064	4,575,875	45.6%	9,798,127	-32.0%	83,085,850	24,309,231	241.8%
SOFR MISCURVE	0	0	-	0	0.0%	700	0	-

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Equity Index Futures								
AIR	186,807	64,633	189.0%	129,515	44.2%	1,184,658	703,286	68.4%
BITCOIN	243,550	156,415	55.7%	280,638	-13.2%	2,802,721	2,694,578	4.0%
E-mini FTSE China 50	0	55	-100.0%	0	0.0%	44	7,408	-99.4%
E-MINI MIDCAP	371,826	343,452	8.3%	304,845	22.0%	3,461,834	3,976,016	-12.9%
E-MINI NASDAQ 100	12,732,933	13,926,219	-8.6%	12,635,392	0.8%	166,975,397	176,874,262	-5.6%
E-MINI RUSSELL 1000	16,055	15,244	5.3%	8,049	99.5%	112,753	148,765	-24.2%
E-MINI RUSSELL 1000 GROWTH	21,000	10,435	101.2%	4,736	343.4%	80,995	103,840	-22.0%
E-MINI RUSSELL 1000 VALUE	68,385	62,137	10.1%	11,602	489.4%	254,183	300,802	-15.5%
E-MINI RUSSELL 2000	6,256,107	5,035,590	24.2%	4,668,514	34.0%	57,464,563	60,571,391	-5.1%
E-MINI S&P500	38,518,727	42,243,397	-8.8%	31,697,207	21.5%	452,701,954	503,954,527	-10.2%
E-MINI S&P500 ESG	65,873	54,636	20.6%	16,108	308.9%	330,611	390,659	-15.4%
ETHER	0	0	0.0%	0	0.0%	0	12	-100.0%
ETHER FUTURES	126,314	77,846	62.3%	138,838	-9.0%	1,281,723	1,571,750	-18.5%
FT-SE 100	34	0	0.0%	0	0.0%	875	1,528	-42.7%
FTSE Emerging	0	0	0.0%	0	-	0	0	0.0%
IBOVESPA INDEX	33	63	-47.6%	2	1,550.0%	362	688	-47.4%
MICRO BITCOIN	282,642	116,734	142.1%	262,741	7.6%	2,574,752	3,682,071	-30.1%
MICRO E-MINI NASDAQ 100	19,196,334	23,024,785	-16.6%	21,016,152	-8.7%	273,085,353	364,950,140	-25.2%
MICRO E-MINI RUSSELL 2000	1,895,537	1,737,641	9.1%	1,524,641	24.3%	19,452,998	32,832,497	-40.8%
MICRO E-MINI S&P500	14,204,686	26,075,194	-45.5%	16,319,492	-13.0%	248,272,150	343,974,047	-27.8%
MICRO ETHER	342,430	189,653	80.6%	219,097	56.3%	2,345,517	4,915,035	-52.3%
NASDAQ-100 VOLATILITY	0	807	-100.0%	0	0.0%	3,203	19,362	-83.5%
NASDAQ BIOTECH SECTOR	20	595	-96.6%	4	400.0%	1,505	2,818	-46.6%
Nearby BTIC+	0	0	0.0%	0	0.0%	0	7,588	-100.0%
NIKKEI 225 (\$) STOCK	157,628	131,856	19.5%	119,730	31.7%	1,704,031	1,402,552	21.5%
NIKKEI 225 (YEN) STOCK	631,099	684,932	-7.9%	619,090	1.9%	7,748,059	9,213,229	-15.9%
PHLX SEMICONDUCTOR SECTO	2,888	202	1,329.7%	2,749	5.1%	13,928	2,128	554.5%
S&P 500	8,464	26,680	-68.3%	13,269	-36.2%	159,231	197,782	-19.5%
S&P 500 ANNUAL DIVIDEND IND	58,541	69,170	-15.4%	82,588	-29.1%	910,066	983,613	-7.5%
S&P 500 QUARLY DIVIDEND IND	18,609	8,513	118.6%	18,532	0.4%	178,906	58,317	206.8%
S&P 600 SMALLCAP EMINI	1,747	0	-	137	1,175.2%	4,239	0	-
S&P BIOTECHNOLOGY SECTOR	1,271	1,465	-13.2%	842	51.0%	12,403	10,742	15.5%
S&P COMMUNICATION SERVICE	21,339	6,400	233.4%	1,822	1,071.2%	86,812	50,773	71.0%
S&P CONSUMER DISCRETIONAR	21,191	11,437	85.3%	7,335	188.9%	140,422	153,251	-8.4%
S&P CONSUMER STAPLES SECT	71,037	57,631	23.3%	14,078	404.6%	433,676	357,984	21.1%
S&P ENERGY SECTOR	109,353	101,937	7.3%	44,208	147.4%	619,898	822,381	-24.6%
S&P FINANCIAL SECTOR	91,906	79,579	15.5%	14,290	543.1%	571,631	465,992	22.7%
S&P HEALTH CARE SECTOR	33,938	36,823	-7.8%	10,045	237.9%	272,919	316,774	-13.8%
S&P INDUSTRIAL SECTOR	58,934	58,786	0.3%	12,485	372.0%	287,859	384,452	-25.1%
S&P MATERIALS SECTOR	34,126	20,585	65.8%	9,123	274.1%	214,283	188,876	13.5%
S&P OIL & GAS EXPLORATION A	742	340	118.2%	466	59.2%	4,339	5,025	-13.7%
S&P REAL ESTATE SECTOR	37,745	28,059	34.5%	5,826	547.9%	151,674	98,201	54.5%
S&P REGIONAL BANKS SECTOR	2,916	334	773.1%	2,517	15.9%	21,131	2,854	640.4%
S&P RETAIL SECTOR	627	423	48.2%	656	-4.4%	6,918	3,551	94.8%
S&P TECHNOLOGY SECTOR	36,553	36,607	-0.1%	12,592	190.3%	239,019	317,443	-24.7%
S&P UTILITIES SECTOR	78,361	64,684	21.1%	42,993	82.3%	638,138	449,530	42.0%
S&P VALUE INDEX FUTURES	0	0	0.0%	0	-	0	0	0.0%
TOPIX (USD)	105	54	94.4%	60	75.0%	991	84	1,079.8%
TOPIX (YEN)	531	282	88.3%	494	7.5%	3,924	20,234	-80.6%
WATER INDEX FUTURES	2	6	-66.7%	18	-88.9%	169	601	-71.9%

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Equity Index Options								
BITCOIN OPTIONS	9,797	2,688	264.5%	5,993	63.5%	85,427	37,410	128.4%
E-MINI NASDAQ 100	1,398,701	790,195	77.0%	1,402,842	-0.3%	16,779,624	11,812,316	42.1%
E-MINI RUSSELL 2000	394,438	107,460	267.1%	316,462	24.6%	2,115,017	1,560,269	35.6%
E-MINI S&P500	29,595,904	23,474,656	26.1%	30,275,753	-2.2%	334,779,577	287,515,148	16.4%
EOM S&P 500	0	0	0.0%	0	-	0	0	0.0%
ETHER OPTIONS	3,485	323	978.9%	4,055	-14.1%	31,715	1,398	2,168.6%
EVENT CONTRACT S&P 500	1,757	0	-	4,625	-62.0%	72,197	0	-
MICRO BITCOIN	14,020	1,073	1,206.6%	20,949	-33.1%	157,390	78,540	100.4%
MICRO E-MINI NASDAQ 100	43,930	45,395	-3.2%	55,510	-20.9%	673,525	638,817	5.4%
Micro E-mini S&P 500	248,131	251,227	-1.2%	371,185	-33.2%	3,142,695	2,843,721	10.5%
MICRO ETHER	30,885	1,093	2,725.7%	94,402	-67.3%	330,474	348,515	-5.2%
S&P 500	0	0	0.0%	0	-	0	0	0.0%
FX Futures								
AD/CD CROSS RATES	0	139	-100.0%	0	0.0%	170	982	-82.7%
AD/JY CROSS RATES	3,865	2,659	45.4%	1,658	133.1%	22,445	52,723	-57.4%
AD/NE CROSS RATES	18,563	7,906	134.8%	8,799	111.0%	72,672	70,830	2.6%
AUSTRALIAN DOLLAR	2,313,537	2,040,515	13.4%	2,410,459	-4.0%	25,586,298	25,495,794	0.4%
BP/JY CROSS RATES	8,220	8,690	-5.4%	1,843	346.0%	44,633	64,940	-31.3%
BP/SF CROSS RATES	6,839	4,176	63.8%	3,494	95.7%	47,638	36,244	31.4%
BRAZIL REAL	373,194	267,537	39.5%	401,087	-7.0%	3,777,780	3,859,204	-2.1%
BRITISH POUND	2,288,196	2,410,863	-5.1%	2,276,061	0.5%	26,826,142	31,235,384	-14.1%
CANADIAN DOLLAR	2,046,256	1,899,517	7.7%	1,622,415	26.1%	21,328,002	22,767,637	-6.3%
CD/JY CROSS RATES	69	81	-14.8%	28	146.4%	731	803	-9.0%
CHILEAN PESO	0	0	0.0%	0	0.0%	45	24	87.5%
CHINESE RENMINBI (CNH)	64,128	40,239	59.4%	85,162	-24.7%	463,125	384,203	20.5%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	6	41	-85.4%
CZECK KORUNA (US)	265	183	44.8%	109	143.1%	650	846	-23.2%
EC/AD CROSS RATES	9,658	8,550	13.0%	1,304	640.6%	71,463	71,083	0.5%
EC/CD CROSS RATES	15,841	18,060	-12.3%	3,313	378.1%	81,088	107,318	-24.4%
EC/NOK CROSS RATES	6,268	1,812	245.9%	1,141	449.3%	31,399	26,441	18.8%
EC/SEK CROSS RATES	3,617	7,387	-51.0%	2,495	45.0%	61,094	42,468	43.9%
EFX/BP CROSS RATES	127,173	139,961	-9.1%	56,965	123.2%	912,622	1,190,445	-23.3%
EFX/JY CROSS RATES	109,088	81,752	33.4%	37,771	188.8%	686,221	692,678	-0.9%
EFX/SF CROSS RATES	57,888	43,529	33.0%	20,245	185.9%	334,681	482,719	-30.7%
E-MICRO USD/CAD	191	159	20.1%	21	809.5%	1,297	2,073	-37.4%
E-MICRO USD/CHF	104	108	-3.7%	47	121.3%	1,540	874	76.2%
E-MICRO USD/JPY	1,198	1,846	-35.1%	1,075	11.4%	36,858	154,207	-76.1%
E-MINI EURO FX	105,691	202,467	-47.8%	101,268	4.4%	1,400,237	1,910,593	-26.7%
E-MINI JAPANESE YEN	16,975	12,508	35.7%	13,416	26.5%	151,572	144,164	5.1%
EURO FX	5,907,509	6,135,149	-3.7%	4,407,899	34.0%	58,393,916	61,532,694	-5.1%
HUNGARIAN FORINT (EC)	11	4	175.0%	0	0.0%	52	37	40.5%
HUNGARIAN FORINT (US)	515	7	7,257.1%	354	45.5%	955	55	1,636.4%
INDIAN RUPEE	23,947	30,647	-21.9%	20,872	14.7%	300,160	334,048	-10.1%
JAPANESE YEN	4,282,883	3,543,641	20.9%	3,930,118	9.0%	44,265,092	39,570,152	11.9%
KOREAN WON	2,716	194	1,300.0%	2,753	-1.3%	14,268	5,704	150.1%
MEXICAN PESO	1,895,827	1,804,021	5.1%	1,293,320	46.6%	16,758,804	15,338,350	9.3%
MICRO AUD/USD	272,038	267,914	1.5%	316,148	-14.0%	3,346,872	3,184,143	5.1%
MICRO CAD/USD	49,561	65,788	-24.7%	56,122	-11.7%	623,517	759,823	-17.9%

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FX Futures								
MICRO CHF/USD	19,639	17,420	12.7%	12,228	60.6%	187,776	207,361	-9.4%
MICRO EUR/USD	580,016	837,913	-30.8%	581,463	-0.2%	7,284,299	9,634,442	-24.4%
MICRO GBP/USD	76,972	100,832	-23.7%	73,061	5.4%	837,375	1,480,028	-43.4%
MICRO INR/USD	178	747	-76.2%	218	-18.3%	4,488	8,554	-47.5%
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	718,323	662,394	8.4%	698,051	2.9%	8,068,764	7,878,897	2.4%
NKR/USD CROSS RATE	6,273	3,498	79.3%	2,663	135.6%	54,670	42,627	28.3%
POLISH ZLOTY (EC)	128	235	-45.5%	3	4,166.7%	866	1,464	-40.8%
POLISH ZLOTY (US)	2,666	2,070	28.8%	1,818	46.6%	17,949	20,039	-10.4%
RMB USD	0	1	-100.0%	0	0.0%	5	30	-83.3%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	0	587,309	-100.0%
S.AFRICAN RAND	78,644	91,440	-14.0%	85,106	-7.6%	1,048,890	1,120,614	-6.4%
SF/JY CROSS RATES	3,892	2,170	79.4%	964	303.7%	15,397	14,472	6.4%
SHEKEL	145	41	253.7%	249	-41.8%	1,737	201	764.2%
SKR/USD CROSS RATES	6,293	13,937	-54.8%	5,500	14.4%	67,645	97,553	-30.7%
SWISS FRANC	692,804	460,387	50.5%	432,941	60.0%	5,713,037	6,393,987	-10.6%
TURKISH LIRA	106	63	68.3%	0	0.0%	515	573	-10.1%
USDZAR	0	0	0.0%	15	-100.0%	215	31	593.5%
FX Options								
AUD/USD MONDAY OPTION WEE	100	53	88.7%	157	-36.3%	2,132	1,901	12.2%
AUD/USD MONDAY OPTION WEE	282	91	209.9%	50	464.0%	4,218	3,395	24.2%
AUD/USD MONDAY OPTION WEE	45	174	-74.1%	49	-8.2%	2,133	3,011	-29.2%
AUD/USD MONDAY OPTION WEE	4	9	-55.6%	83	-95.2%	3,263	3,589	-9.1%
AUD/USD MONDAY OPTION WEE	30	1	2,900.0%	0	0.0%	760	1,364	-44.3%
AUD/USD MONTHLY OPTIONS	53,963	41,461	30.2%	96,600	-44.1%	794,631	941,258	-15.6%
AUD/USD THURSDAY WKLY OPT	168	1	16,700.0%	516	-67.4%	1,782	1	178,100.0%
AUD/USD THURSDAY WKLY OPT	112	0	-	14	700.0%	996	0	-
AUD/USD THURSDAY WKLY OPT	49	71	-31.0%	12	308.3%	1,329	71	1,771.8%
AUD/USD THURSDAY WKLY OPT	6	3	100.0%	0	0.0%	1,623	3	54,000.0%
AUD/USD THURSDAY WKLY OPT	0	14	-100.0%	69	-100.0%	567	14	3,950.0%
AUD/USD TUESDAY WKLY OPT	113	13	769.2%	193	-41.5%	2,178	13	16,653.8%
AUD/USD TUESDAY WKLY OPT	153	0	-	107	43.0%	2,110	0	-
AUD/USD TUESDAY WKLY OPT	214	456	-53.1%	118	81.4%	1,621	456	255.5%
AUD/USD TUESDAY WKLY OPT	43	154	-72.1%	19	126.3%	1,353	154	778.6%
AUD/USD TUESDAY WKLY OPT	0	0	-	0	0.0%	483	0	-
AUD/USD WKLY FRIDAY OPTION	7	114	-93.9%	1,428	-99.5%	6,051	6,490	-6.8%
AUD/USD WKLY FRIDAY OPTION	787	1,006	-21.8%	1,077	-26.9%	16,059	18,955	-15.3%
AUD/USD WKLY FRIDAY OPTION	1,286	1,019	26.2%	2,017	-36.2%	20,546	23,797	-13.7%
AUD/USD WKLY FRIDAY OPTION	1,277	1,114	14.6%	1,325	-3.6%	20,111	20,558	-2.2%
AUD/USD WKLY FRIDAY OPTION	309	604	-48.8%	766	-59.7%	5,229	6,656	-21.4%
AUD/USD WKLY WED OPTIONS -	1,078	102	956.9%	73	1,376.7%	5,553	6,513	-14.7%
AUD/USD WKLY WED OPTIONS -	63	280	-77.5%	345	-81.7%	3,286	5,954	-44.8%
AUD/USD WKLY WED OPTIONS -	367	629	-41.7%	3,416	-89.3%	6,861	6,229	10.1%
AUD/USD WKLY WED OPTIONS -	13	132	-90.2%	551	-97.6%	3,229	5,716	-43.5%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	356	-100.0%	1,635	958	70.7%
BRL/USD MONTHLY OPTIONS	20	42	-52.4%	0	0.0%	365	3,318	-89.0%
CAD/USD MONDAY OPTIONS WE	748	207	261.4%	2,393	-68.7%	10,205	4,544	124.6%
CAD/USD MONDAY OPTIONS WE	1,326	1,188	11.6%	1,562	-15.1%	12,426	12,696	-2.1%

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FX Options								
CAD/USD MONDAY OPTIONS WE	1,326	201	559.7%	2,103	-36.9%	10,592	11,650	-9.1%
CAD/USD MONDAY OPTIONS WE	964	9	10,611.1%	2,081	-53.7%	13,074	7,216	81.2%
CAD/USD MONDAY OPTIONS WE	290	746	-61.1%	0	0.0%	724	3,521	-79.4%
CAD/USD MONTHLY OPTIONS	28,485	61,315	-53.5%	41,030	-30.6%	589,690	1,081,277	-45.5%
CAD/USD THURSDAY WKLY OPT	1,577	0	-	1,572	0.3%	7,150	0	-
CAD/USD THURSDAY WKLY OPT	240	0	-	598	-59.9%	3,892	0	-
CAD/USD THURSDAY WKLY OPT	2,171	2	108,450.0%	314	591.4%	6,735	2	336,650.0%
CAD/USD THURSDAY WKLY OPT	505	0	-	0	0.0%	5,459	0	-
CAD/USD THURSDAY WKLY OPT	0	7	-100.0%	760	-100.0%	3,083	7	43,942.9%
CAD/USD TUESDAY WKLY OPT	307	13	2,261.5%	236	30.1%	5,223	13	40,076.9%
CAD/USD TUESDAY WKLY OPT	854	0	-	113	655.8%	8,743	0	-
CAD/USD TUESDAY WKLY OPT	237	0	-	1,087	-78.2%	6,882	0	-
CAD/USD TUESDAY WKLY OPT	1,161	2	57,950.0%	183	534.4%	5,385	2	269,150.0%
CAD/USD TUESDAY WKLY OPT	0	0	-	0	0.0%	1,240	0	-
CAD/USD WKLY FRIDAY OPTION	852	167	410.2%	4,022	-78.8%	16,706	16,988	-1.7%
CAD/USD WKLY FRIDAY OPTION	1,482	1,179	25.7%	3,395	-56.3%	27,072	38,503	-29.7%
CAD/USD WKLY FRIDAY OPTION	2,199	2,700	-18.6%	4,625	-52.5%	33,530	62,011	-45.9%
CAD/USD WKLY FRIDAY OPTION	3,519	2,640	33.3%	3,372	4.4%	38,647	55,173	-30.0%
CAD/USD WKLY FRIDAY OPTION	947	2,627	-64.0%	379	149.9%	12,853	15,531	-17.2%
CAD/USD WKLY WED OPTIONS -	2,253	501	349.7%	1,726	30.5%	17,875	11,411	56.6%
CAD/USD WKLY WED OPTIONS -	1,191	218	446.3%	1,744	-31.7%	13,503	13,026	3.7%
CAD/USD WKLY WED OPTIONS -	664	766	-13.3%	1,715	-61.3%	12,756	15,792	-19.2%
CAD/USD WKLY WED OPTIONS -	1,251	395	216.7%	857	46.0%	15,049	17,019	-11.6%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	1,308	-100.0%	4,874	5,512	-11.6%
CHF/USD MONTHLY OPTIONS	18,506	4,079	353.7%	11,694	58.3%	105,917	66,284	59.8%
CHF/USD WKLY FRIDAY OPTION	12	5	140.0%	124	-90.3%	2,239	1,160	93.0%
CHF/USD WKLY FRIDAY OPTION	1,971	172	1,045.9%	221	791.9%	7,850	1,109	607.8%
CHF/USD WKLY FRIDAY OPTION	6,637	57	11,543.9%	2,442	171.8%	16,792	1,353	1,141.1%
CHF/USD WKLY FRIDAY OPTION	875	59	1,383.1%	2,357	-62.9%	19,255	1,458	1,220.6%
CHF/USD WKLY FRIDAY OPTION	4,404	8	54,950.0%	600	634.0%	8,538	208	4,004.8%
EUR/GBP MONTHLY OPTIONS	0	100	-100.0%	0	0.0%	0	3,804	-100.0%
EUR/GBP WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
EUR/USD MONDAY OPTION WEE	207	411	-49.6%	1,007	-79.4%	16,706	20,698	-19.3%
EUR/USD MONDAY OPTION WEE	2,238	2,847	-21.4%	1,108	102.0%	21,896	32,901	-33.4%
EUR/USD MONDAY OPTION WEE	1,534	3,206	-52.2%	2,915	-47.4%	20,238	15,591	29.8%
EUR/USD MONDAY OPTION WEE	565	872	-35.2%	716	-21.1%	18,964	31,818	-40.4%
EUR/USD MONDAY OPTION WEE	1,987	720	176.0%	0	0.0%	5,225	5,742	-9.0%
EUR/USD MONTHLY OPTIONS	263,237	296,130	-11.1%	239,658	9.8%	3,282,080	3,459,785	-5.1%
EUR/USD THURSDAY WKLY OPT	3,675	51	7,105.9%	4,145	-11.3%	15,550	51	30,390.2%
EUR/USD THURSDAY WKLY OPT	5,038	0	-	130	3,775.4%	12,435	0	-
EUR/USD THURSDAY WKLY OPT	977	36	2,613.9%	3,115	-68.6%	9,651	36	26,708.3%
EUR/USD THURSDAY WKLY OPT	1,218	111	997.3%	0	0.0%	10,732	111	9,568.5%
EUR/USD THURSDAY WKLY OPT	0	42	-100.0%	540	-100.0%	920	42	2,090.5%
EUR/USD TUESDAY WKLY OPT	1,713	351	388.0%	2,119	-19.2%	7,815	351	2,126.5%
EUR/USD TUESDAY WKLY OPT	852	324	163.0%	695	22.6%	7,857	324	2,325.0%
EUR/USD TUESDAY WKLY OPT	92	0	-	1,100	-91.6%	7,659	0	-
EUR/USD TUESDAY WKLY OPT	157	59	166.1%	916	-82.9%	6,838	59	11,489.8%
EUR/USD TUESDAY WKLY OPT	0	0	-	0	0.0%	3,008	0	-
EUR/USD WKLY FRIDAY OPTION	213	831	-74.4%	9,680	-97.8%	39,202	68,379	-42.7%
EUR/USD WKLY FRIDAY OPTION	7,604	16,967	-55.2%	8,198	-7.2%	197,275	166,846	18.2%
EUR/USD WKLY FRIDAY OPTION	14,380	25,878	-44.4%	52,371	-72.5%	320,650	210,052	52.7%

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 DEC 2023	VOLUME DEC 2022	% CHG	VOLUME NOV 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
FX Options								
EUR/USD WKLY FRIDAY OPTION	13,730	9,407	46.0%	17,412	-21.1%	302,762	208,203	45.4%
EUR/USD WKLY FRIDAY OPTION	20,410	7,642	167.1%	430	4,646.5%	55,758	66,672	-16.4%
EUR/USD WKLY WED OPTIONS -	3,986	4,290	-7.1%	4,976	-19.9%	61,961	75,503	-17.9%
EUR/USD WKLY WED OPTIONS -	4,924	4,618	6.6%	4,570	7.7%	72,910	65,950	10.6%
EUR/USD WKLY WED OPTIONS -	7,260	4,624	57.0%	5,812	24.9%	63,277	64,345	-1.7%
EUR/USD WKLY WED OPTIONS -	4,919	2,911	69.0%	6,651	-26.0%	59,845	76,426	-21.7%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	6,704	-100.0%	21,573	24,484	-11.9%
EVENT CONTRACT EUR/USD	4,572	6,843	-33.2%	2,137	113.9%	63,037	13,685	360.6%
GBP/USD MONDAY OPTION WEE	417	703	-40.7%	519	-19.7%	7,335	6,680	9.8%
GBP/USD MONDAY OPTION WEE	37	754	-95.1%	1,149	-96.8%	10,310	11,917	-13.5%
GBP/USD MONDAY OPTION WEE	908	997	-8.9%	415	118.8%	6,589	4,823	36.6%
GBP/USD MONDAY OPTION WEE	245	509	-51.9%	2,411	-89.8%	9,720	6,701	45.1%
GBP/USD MONDAY OPTION WEE	457	418	9.3%	0	0.0%	1,450	3,739	-61.2%
GBP/USD MONTHLY OPTIONS	44,904	62,936	-28.7%	52,424	-14.3%	760,758	994,954	-23.5%
GBP/USD THURSDAY WKLY OPT	64	0	-	106	-39.6%	2,707	0	-
GBP/USD THURSDAY WKLY OPT	44	0	-	25	76.0%	1,995	0	-
GBP/USD THURSDAY WKLY OPT	1,600	4	39,900.0%	519	208.3%	4,512	4	112,700.0%
GBP/USD THURSDAY WKLY OPT	38	649	-94.1%	0	0.0%	1,400	649	115.7%
GBP/USD THURSDAY WKLY OPT	0	27	-100.0%	80	-100.0%	443	27	1,540.7%
GBP/USD TUESDAY WKLY OPT	204	41	397.6%	33	518.2%	1,897	41	4,526.8%
GBP/USD TUESDAY WKLY OPT	45	0	-	60	-25.0%	3,118	0	-
GBP/USD TUESDAY WKLY OPT	163	0	-	106	53.8%	2,739	0	-
GBP/USD TUESDAY WKLY OPT	53	57	-7.0%	28	89.3%	2,244	57	3,836.8%
GBP/USD TUESDAY WKLY OPT	0	0	-	0	0.0%	569	0	-
GBP/USD WKLY FRIDAY OPTION	4	633	-99.4%	1,225	-99.7%	7,925	11,381	-30.4%
GBP/USD WKLY FRIDAY OPTION	903	1,793	-49.6%	1,926	-53.1%	32,786	31,027	5.7%
GBP/USD WKLY FRIDAY OPTION	2,045	3,573	-42.8%	1,304	56.8%	41,129	43,923	-6.4%
GBP/USD WKLY FRIDAY OPTION	1,869	2,826	-33.9%	2,418	-22.7%	30,948	36,015	-14.1%
GBP/USD WKLY FRIDAY OPTION	3,420	3,168	8.0%	608	462.5%	10,953	14,337	-23.6%
GBP/USD WKLY WED OPTIONS -	399	1,927	-79.3%	409	-2.4%	9,035	16,016	-43.6%
GBP/USD WKLY WED OPTIONS -	756	1,054	-28.3%	107	606.5%	10,353	6,395	61.9%
GBP/USD WKLY WED OPTIONS -	1,369	1,193	14.8%	714	91.7%	13,666	12,606	8.4%
GBP/USD WKLY WED OPTIONS -	212	1,853	-88.6%	630	-66.3%	7,624	15,044	-49.3%
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	73	-100.0%	1,522	1,320	15.3%
JPY/USD MONDAY OPTION WEE	175	329	-46.8%	1,637	-89.3%	10,147	7,111	42.7%
JPY/USD MONDAY OPTION WEE	4,359	161	2,607.5%	1,744	149.9%	19,184	10,039	91.1%
JPY/USD MONDAY OPTION WEE	2,432	175	1,289.7%	1,999	21.7%	9,767	3,260	199.6%
JPY/USD MONDAY OPTION WEE	748	57	1,212.3%	661	13.2%	8,790	16,101	-45.4%
JPY/USD MONDAY OPTION WEE	181	16	1,031.3%	0	0.0%	6,633	983	574.8%
JPY/USD MONTHLY OPTIONS	136,444	73,449	85.8%	187,292	-27.1%	1,348,078	1,637,503	-17.7%
JPY/USD THURSDAY WKLY OPT	407	10	3,970.0%	225	80.9%	3,258	10	32,480.0%
JPY/USD THURSDAY WKLY OPT	720	0	-	2	35,900.0%	1,706	0	-
JPY/USD THURSDAY WKLY OPT	1,387	71	1,853.5%	117	1,085.5%	1,929	71	2,616.9%
JPY/USD THURSDAY WKLY OPT	19	32	-40.6%	0	0.0%	1,066	32	3,231.2%
JPY/USD THURSDAY WKLY OPT	0	20	-100.0%	1,331	-100.0%	1,608	20	7,940.0%
JPY/USD TUESDAY WKLY OPT W	1,057	4	26,325.0%	154	586.4%	2,679	4	66,875.0%
JPY/USD TUESDAY WKLY OPT W	1,397	2	69,750.0%	155	801.3%	5,624	2	281,100.0%
JPY/USD TUESDAY WKLY OPT W	1,727	6	28,683.3%	689	150.7%	4,847	6	80,683.3%
JPY/USD TUESDAY WKLY OPT W	689	10	6,790.0%	3	22,866.7%	4,213	10	42,030.0%
JPY/USD TUESDAY WKLY OPT W	0	0	-	0	0.0%	2,762	0	-
JPY/USD WKLY FRIDAY OPTION	16	831	-98.1%	6,605	-99.8%	16,903	39,875	-57.6%

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	VOLUME DEC 2023	VOLUME DEC 2022	% CHG	VOLUME NOV 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
FX Options								
JPY/USD WKLY FRIDAY OPTION	3,402	2,498	36.2%	8,213	-58.6%	82,505	91,454	-9.8%
JPY/USD WKLY FRIDAY OPTION	12,365	9,032	36.9%	11,329	9.1%	103,533	139,140	-25.6%
JPY/USD WKLY FRIDAY OPTION	13,837	6,142	125.3%	6,049	128.7%	108,120	123,886	-12.7%
JPY/USD WKLY FRIDAY OPTION	5,232	2,562	104.2%	447	1,070.5%	24,727	41,344	-40.2%
JPY/USD WKLY WED OPTIONS -	3,766	7,824	-51.9%	2,544	48.0%	43,106	50,147	-14.0%
JPY/USD WKLY WED OPTIONS -	4,331	5,113	-15.3%	6,803	-36.3%	38,751	45,582	-15.0%
JPY/USD WKLY WED OPTIONS -	11,571	4,065	184.6%	3,836	201.6%	45,970	39,425	16.6%
JPY/USD WKLY WED OPTIONS -	6,072	2,044	197.1%	2,847	113.3%	31,839	50,792	-37.3%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	3,523	-100.0%	10,026	15,566	-35.6%
MXN/USD MONTHLY OPTIONS	1,902	91	1,990.1%	18,063	-89.5%	41,988	16,910	148.3%
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	0	0.0%	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	3	7,004	-100.0%	15	-80.0%	75,341	30,740	145.1%
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	0	0	-	70	-100.0%	891	0	-
USD/CNH WEEKLY FRIDAY OPTI	0	0	-	0	0.0%	34	0	-
ZAR/USD MONTHLY OPTIONS	0	50	-100.0%	0	0.0%	730	50	1,360.0%

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	VOLUME DEC 2023	VOLUME DEC 2022	% CHG	VOLUME NOV 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
Ag Products Futures								
BLOCK CHEESE	398	238	67.2%	175	127.4%	5,874	3,845	52.8%
BUTTER CS	4,185	3,823	9.5%	4,330	-3.3%	46,912	50,317	-6.8%
CASH-SETTLED CHEESE	16,012	12,855	24.6%	14,377	11.4%	163,707	120,822	35.5%
CAT ASIA WEATHER	0	0	0.0%	0	-	0	0	0.0%
CATTLE	993,726	895,754	10.9%	1,546,067	-35.7%	16,349,335	14,151,387	15.5%
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	1,621	1,497	8.3%	2,177	-25.5%	18,478	28,903	-36.1%
DRY WHEY	1,674	1,779	-5.9%	1,846	-9.3%	14,481	12,512	15.7%
FEEDER CATTLE	337,059	254,055	32.7%	375,257	-10.2%	4,394,402	3,359,554	30.8%
GOLDMAN SACHS	1,973	2,701	-27.0%	1,787	10.4%	24,211	45,110	-46.3%
GSCI EXCESS RETURN FUT	71,249	100,260	-28.9%	2,261	3,051.2%	306,578	506,294	-39.4%
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	1,050	17,500	-94.0%	3,150	-66.7%	7,850	39,400	-80.1%
HDD WEATHER EUROPEAN	2,800	1,100	154.5%	4,275	-34.5%	14,825	9,425	57.3%
HOGS	793,308	802,222	-1.1%	1,175,446	-32.5%	12,792,589	11,408,559	12.1%
HOUSING INDEX	6	12	-50.0%	10	-40.0%	194	185	4.9%
LUMBER	16,578	13,115	26.4%	21,817	-24.0%	189,062	111,740	69.2%
MALAYSIAN PALM SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
MILK	36,688	27,903	31.5%	34,926	5.0%	399,406	341,229	17.0%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	3,384	4,243	-20.2%	4,236	-20.1%	60,044	66,666	-9.9%
OTC SP GSCI ER SWAP	0	0	-	20,468	-100.0%	153,796	0	-
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	0	0.0%
PORK CUTOUT	106	1,275	-91.7%	266	-60.2%	15,008	24,136	-37.8%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
USD CRUDE PALM OIL	12,946	15,802	-18.1%	18,431	-29.8%	296,450	251,301	18.0%

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	VOLUME DEC 2023	VOLUME DEC 2022	% CHG	VOLUME NOV 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
Ag Products Options								
BLOCK CHEESE	1,256	124	912.9%	1,360	-7.6%	7,380	2,639	179.7%
BUTTER CS	1,784	2,201	-18.9%	872	104.6%	22,876	20,391	12.2%
CASH-SETTLED CHEESE	7,520	3,802	97.8%	6,021	24.9%	89,090	80,292	11.0%
CATTLE	339,506	240,896	40.9%	534,767	-36.5%	4,101,801	2,595,920	58.0%
CDD SEASONAL STRIP	5,000	0	0.0%	0	0.0%	87,200	20,500	325.4%
CDD WEATHER	20,000	0	0.0%	0	0.0%	136,000	1,100	12,263.6%
CLASS IV MILK	7,975	4,988	59.9%	11,598	-31.2%	91,619	87,701	4.5%
DRY WHEY	168	50	236.0%	381	-55.9%	2,626	3,284	-20.0%
FEEDER CATTLE	71,223	28,377	151.0%	107,817	-33.9%	810,650	420,603	92.7%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	28,000	6,750	314.8%
HDD SEASONAL STRIP	2,000	0	0.0%	3,500	-42.9%	60,500	4,000	1,412.5%
HDD WEATHER	33,000	6,000	450.0%	13,000	153.8%	102,250	18,900	441.0%
HDD WEATHER EUROPEAN	18,000	0	0.0%	0	0.0%	38,000	2,000	1,800.0%
HOGS	280,107	219,714	27.5%	319,078	-12.2%	3,801,304	2,717,373	39.9%
LUMBER	607	108	462.0%	933	-34.9%	6,302	4,424	42.5%
LV CATL CSO	0	0	-	0	0.0%	60	0	-
MILK	23,707	21,136	12.2%	37,906	-37.5%	307,440	295,901	3.9%
MLK MID OPTIONS	6	1	500.0%	3	100.0%	31	47	-34.0%
NFD MILK	3,063	2,808	9.1%	6,221	-50.8%	64,249	51,536	24.7%
PACIFIC RIM DAT SS WTHR	0	0	-	0	0.0%	9,000	0	-
PORK CUTOUT	0	0	0.0%	0	0.0%	111	45	146.7%

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	VOLUME DEC 2023	VOLUME DEC 2022	% CHG	VOLUME NOV 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	70,637,347	50,948,393	38.6%	83,550,394	-15.5%	878,876,763	836,688,598	5.0%
Equity Index Futures	96,008,946	114,562,316	-16.2%	90,273,518	6.4%	1,246,812,817	1,517,189,439	-17.8%
FX Futures	22,197,910	21,241,157	4.5%	18,972,042	17.0%	228,947,673	237,109,627	-3.4%
Ag Products Futures	2,294,763	2,156,134	6.4%	3,231,302	-29.0%	35,274,202	30,569,710	15.4%
TOTAL FUTURES	191,138,966	188,908,000	1.2%	196,027,256	-2.5%	2,389,911,455	2,621,557,374	-8.8%
TOTAL OPTIONS GROUP								
Equity Index Options	31,741,048	24,674,110	28.6%	32,551,776	-2.5%	358,167,641	304,836,134	17.5%
Interest Rate Options	36,324,247	25,898,185	40.3%	38,803,424	-6.4%	441,754,260	319,520,352	38.3%
FX Options	787,326	722,790	8.9%	914,701	-13.9%	9,700,376	10,693,534	-9.3%
Ag Products Options	814,922	530,205	53.7%	1,043,457	-21.9%	9,766,489	6,333,406	54.2%
TOTAL OPTIONS	69,667,543	51,825,290	34.4%	73,313,358	-5.0%	819,388,766	641,383,426	27.8%
TOTAL COMBINED								
Interest Rate	106,961,594	76,846,578	39.2%	122,353,818	-12.6%	1,320,631,023	1,156,208,950	14.2%
Equity Index	127,749,994	139,236,426	-8.2%	122,825,294	4.0%	1,604,980,458	1,822,025,573	-11.9%
FX	22,985,236	21,963,947	4.6%	19,886,743	15.6%	238,648,049	247,803,161	-3.7%
Ag Products	3,109,685	2,686,339	15.8%	4,274,759	-27.3%	45,040,691	36,903,116	22.1%
GRAND TOTAL	260,806,509	240,733,290	8.3%	269,340,614	-3.2%	3,209,300,221	3,262,940,800	-1.6%