

CME Exchange Volume Report - Monthly

	VOLUME NOV 2024	VOLUME NOV 2023	% CHG	VOLUME OCT 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
Interest Rate Futures								
13-Week U.S. T-Bill Futures	26,450	16,014	65.2%	35,635	-25.8%	280,363	34,674	708.6%
1-MONTH EURODOLLAR	0	0	0.0%	0	0.0%	0	1,006	-100.0%
BSBY 3-MONTH FUTURES	0	195	-100.0%	0	0.0%	892	32,332	-97.2%
ESTR	242,828	275,896	-12.0%	316,969	-23.4%	3,356,341	1,332,729	151.8%
ESTR Basis Spread Futures	34,399	1,252	2,647.5%	1,639	1,998.8%	60,910	15,019	305.6%
EURODOLLARS	0	0	0.0%	0	0.0%	0	28,319,809	-100.0%
FTIIE	95	0	0.0%	5	1,800.0%	1,987	1,774	12.0%
SOFR	81,204,639	83,257,012	-2.5%	79,118,028	2.6%	842,821,787	778,500,541	8.3%
SONIA	0	25	-100.0%	33	-100.0%	502	1,532	-67.2%
Interest Rate Options								
EURODOLLARS	0	0	0.0%	0	0.0%	0	9,567,416	-100.0%
EURO MIDCURVE	0	0	0.0%	0	0.0%	0	597,753	-100.0%
SOFR	19,845,770	29,005,297	-31.6%	24,380,213	-18.6%	299,371,952	318,840,358	-6.1%
SOFR MIDCURVE	7,372,504	9,798,127	-24.8%	10,992,830	-32.9%	75,461,322	76,423,786	-1.3%
SOFR MISCURVE	0	0	0.0%	0	0.0%	750	700	7.1%

CME Exchange Volume Report - Monthly

	VOLUME NOV 2024	VOLUME NOV 2023	% CHG	VOIUME OCT 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
Equity Index Futures								
AIR	433,038	129,515	234.4%	324,589	33.4%	2,730,751	997,851	173.7%
BITCOIN	669,046	280,638	138.4%	601,528	11.2%	4,119,837	2,559,171	61.0%
E-mini FTSE China 50	0	0	0.0%	0	0.0%	0	44	-100.0%
E-MINI MIDCAP	187,872	304,845	-38.4%	203,908	-7.9%	2,818,239	3,090,008	-8.8%
E-MINI NASDAQ 100	10,651,791	12,635,392	-15.7%	11,387,739	-6.5%	145,489,844	154,242,464	-5.7%
E-MINI RUSSELL 1000	2,392	8,049	-70.3%	1,722	38.9%	67,636	96,698	-30.1%
E-MINI RUSSELL 1000 GROWTH	4,838	4,736	2.2%	7,536	-35.8%	102,500	59,995	70.8%
E-MINI RUSSELL 1000 VALUE	13,253	11,602	14.2%	38,466	-65.5%	341,612	185,798	83.9%
E-MINI RUSSELL 2000	3,574,225	4,668,514	-23.4%	3,184,377	12.2%	48,108,119	51,208,456	-6.1%
E-MINI S&P500	29,226,300	31,697,207	-7.8%	28,814,510	1.4%	373,172,048	414,183,227	-9.9%
E-MINI S&P 500 Equal Weight	8,443	0	-	5,039	67.6%	76,179	0	-
E-MINI S&P500 ESG	10,239	16,108	-36.4%	8,128	26.0%	247,039	264,738	-6.7%
ETHER	0	0	0.0%	0	-	0	0	0.0%
ETHER FUTURES	209,840	138,838	51.1%	119,268	75.9%	1,351,813	1,155,409	17.0%
FT-SE 100	0	0	0.0%	0	0.0%	0	841	-100.0%
IBOVESPA INDEX	2	2	0.0%	0	0.0%	44	329	-86.6%
MICRO BITCOIN	2,137,653	262,741	713.6%	1,148,523	86.1%	10,308,488	2,292,110	349.7%
MICRO E-MINI NASDAQ 100	25,449,111	21,016,152	21.1%	28,205,206	-9.8%	312,899,565	253,889,019	23.2%
MICRO E-MINI RUSSELL 2000	1,706,646	1,524,641	11.9%	1,616,211	5.6%	18,647,992	17,557,461	6.2%
MICRO E-MINI S&P500	17,570,635	16,319,492	7.7%	19,961,918	-12.0%	212,349,863	234,067,464	-9.3%
MICRO ETHER	1,676,269	219,097	665.1%	759,571	120.7%	7,965,450	2,003,087	297.7%
NASDAQ-100 VOLATILITY	0	0	0.0%	0	0.0%	0	3,203	-100.0%
NASDAQ BIOTECH SECTOR	3	4	-25.0%	85	-96.5%	525	1,485	-64.6%
Nearby BTIC+	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	128,087	119,730	7.0%	123,912	3.4%	2,140,117	1,546,403	38.4%
NIKKEI 225 (YEN) STOCK	544,001	619,090	-12.1%	459,797	18.3%	6,785,771	7,116,960	-4.7%
PHLX SEMICONDUCTOR SECTO	2,823	2,749	2.7%	3,595	-21.5%	29,161	11,040	164.1%
S&P 500	788	13,269	-94.1%	2,021	-61.0%	38,081	150,767	-74.7%
S&P 500 ANNUAL DIVIDEND IND	73,953	82,588	-10.5%	104,762	-29.4%	900,329	851,525	5.7%
S&P 500 QUARLY DIVIDEND IND	8,049	18,532	-56.6%	8,632	-6.8%	115,118	160,297	-28.2%
S&P 600 SMALLCAP EMINI	1,123	137	719.7%	1,993	-43.7%	19,082	2,492	665.7%
S&P BIOTECHNOLOGY SECTOR	801	842	-4.9%	340	135.6%	14,332	11,132	28.7%
S&P COMMUNICATION SERVICE	3,072	1,822	68.6%	4,432	-30.7%	118,417	65,473	80.9%
S&P CONSUMER DISCRETIONAR	8,339	7,335	13.7%	8,337	0.0%	139,565	119,231	17.1%
S&P CONSUMER STAPLES SECT	30,192	14,078	114.5%	24,493	23.3%	439,840	362,639	21.3%
S&P ENERGY SECTOR	24,238	44,208	-45.2%	32,914	-26.4%	476,495	510,545	-6.7%
S&P FINANCIAL SECTOR	29,682	14,290	107.7%	24,561	20.9%	554,368	479,725	15.6%
S&P HEALTH CARE SECTOR	15,502	10,045	54.3%	12,780	21.3%	222,449	238,981	-6.9%
S&P INDUSTRIAL SECTOR	13,918	12,485	11.5%	10,941	27.2%	200,328	228,925	-12.5%
S&P MATERIALS SECTOR	14,661	9,123	60.7%	7,893	85.7%	193,053	180,157	7.2%
S&P OIL & GAS EXPLORATION A	110	466	-76.4%	354	-68.9%	2,392	3,597	-33.5%
S&P REAL ESTATE SECTOR	10,669	5,826	83.1%	6,593	61.8%	176,597	113,929	55.0%
S&P REGIONAL BANKS SECTOR	16,340	2,517	549.2%	4,605	254.8%	34,877	18,215	91.5%
S&P RETAIL SECTOR	322	656	-50.9%	1,089	-70.4%	6,685	6,291	6.3%
S&P TECHNOLOGY SECTOR	11,348	12,592	-9.9%	13,438	-15.6%	231,092	202,466	14.1%
S&P UTILITIES SECTOR	28,934	42,993	-32.7%	26,830	7.8%	548,425	559,777	-2.0%
TOPIX (USD)	0	60	-100.0%	0	0.0%	519	886	-41.4%
TOPIX (YEN)	8	494	-98.4%	51	-84.3%	9,337	3,393	175.2%
WATER INDEX FUTURES	10	18	-44.4%	0	0.0%	176	167	5.4%

CME Exchange Volume Report - Monthly

	VOLUME NOV 2024	VOLUME NOV 2023	% CHG	VOLUME OCT 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
Equity Index Options								
BITCOIN OPTIONS	11,971	5,993	99.7%	5,744	108.4%	76,504	75,630	1.2%
E-MINI NASDAQ 100	1,686,066	1,402,842	20.2%	1,999,298	-15.7%	20,141,954	15,380,923	31.0%
E-MINI RUSSELL 2000	375,720	316,462	18.7%	321,235	17.0%	3,895,217	1,720,579	126.4%
E-MINI S&P500	26,538,782	30,275,753	-12.3%	31,210,793	-15.0%	342,545,053	305,183,673	12.2%
ETHER OPTIONS	3,901	4,055	-3.8%	1,543	152.8%	38,298	28,230	35.7%
EVENT CONTRACT S&P 500	3,090	4,625	-33.2%	1,095	182.2%	17,384	70,440	-75.3%
MICRO BITCOIN	34,764	20,949	65.9%	26,476	31.3%	170,012	143,370	18.6%
MICRO E-MINI NASDAQ 100	117,286	55,510	111.3%	121,406	-3.4%	1,069,725	629,595	69.9%
Micro E-mini S&P 500	220,734	371,185	-40.5%	284,322	-22.4%	3,345,744	2,894,564	15.6%
MICRO ETHER	24,263	94,402	-74.3%	10,586	129.2%	184,791	299,589	-38.3%
S&P 500	6,488	0	-	18,691	-65.3%	161,283	0	-
FX Futures								
AD/CD CROSS RATES	6	0	0.0%	6	0.0%	55	170	-67.6%
AD/JY CROSS RATES	2,617	1,658	57.8%	7,428	-64.8%	60,542	18,580	225.8%
AD/NE CROSS RATES	10,071	8,799	14.5%	4,257	136.6%	89,539	54,109	65.5%
AUSTRALIAN DOLLAR	1,868,699	2,410,459	-22.5%	1,968,562	-5.1%	25,306,814	23,272,761	8.7%
BP/JY CROSS RATES	1,983	1,843	7.6%	2,970	-33.2%	47,761	36,413	31.2%
BP/SF CROSS RATES	3,113	3,494	-10.9%	3,259	-4.5%	59,567	40,799	46.0%
BRAZIL REAL	596,525	401,087	48.7%	423,294	40.9%	5,385,574	3,404,586	58.2%
BRITISH POUND	2,209,995	2,276,061	-2.9%	2,151,180	2.7%	26,511,152	24,537,946	8.0%
CANADIAN DOLLAR	1,838,865	1,622,415	13.3%	1,840,332	-0.1%	22,624,641	19,281,746	17.3%
CD/JY CROSS RATES	11	28	-60.7%	34	-67.6%	3,641	662	450.0%
CHILEAN PESO	0	0	0.0%	0	0.0%	0	45	-100.0%
CHINESE RENMINBI (CNH)	90,098	85,162	5.8%	91,232	-1.2%	808,634	398,997	102.7%
CZECK KORUNA (EC)	3	0	0.0%	2	50.0%	83	6	1,283.3%
CZECK KORUNA (US)	39	109	-64.2%	37	5.4%	1,664	385	332.2%
EC/AD CROSS RATES	3,548	1,304	172.1%	3,011	17.8%	44,294	61,805	-28.3%
EC/CD CROSS RATES	1,279	3,313	-61.4%	1,830	-30.1%	55,210	65,247	-15.4%
EC/NOK CROSS RATES	1,083	1,141	-5.1%	981	10.4%	24,280	25,131	-3.4%
EC/SEK CROSS RATES	1,703	2,495	-31.7%	1,561	9.1%	25,117	57,477	-56.3%
EFX/BP CROSS RATES	58,755	56,965	3.1%	59,985	-2.1%	795,582	785,449	1.3%
EFX/JY CROSS RATES	58,371	37,771	54.5%	59,038	-1.1%	819,042	577,133	41.9%
EFX/SF CROSS RATES	23,699	20,245	17.1%	20,683	14.6%	414,126	276,793	49.6%
E-MICRO USD/CAD	0	21	-100.0%	0	0.0%	69	1,106	-93.8%
E-MICRO USD/CHF	0	47	-100.0%	0	0.0%	166	1,436	-88.4%
E-MICRO USD/JPY	0	1,075	-100.0%	0	0.0%	4,450	35,660	-87.5%
E-MINI EURO FX	142,595	101,268	40.8%	82,094	73.7%	1,062,075	1,294,546	-18.0%
E-MINI JAPANESE YEN	16,344	13,416	21.8%	19,395	-15.7%	217,411	134,597	61.5%
EURO FX	4,948,996	4,407,899	12.3%	4,028,784	22.8%	53,852,683	52,486,407	2.6%
HUNGARIAN FORINT (EC)	19	0	0.0%	22	-13.6%	338	41	724.4%
HUNGARIAN FORINT (US)	197	354	-44.4%	173	13.9%	4,284	440	873.6%
INDIAN RUPEE	13,739	20,872	-34.2%	11,607	18.4%	212,750	276,213	-23.0%
JAPANESE YEN	3,284,623	3,930,118	-16.4%	3,161,298	3.9%	42,331,859	39,982,209	5.9%
KOREAN WON	1,334	2,753	-51.5%	760	75.5%	15,843	11,552	37.1%
MEXICAN PESO	1,239,914	1,293,320	-4.1%	1,004,077	23.5%	16,979,289	14,862,977	14.2%
MICRO AUD/USD	234,464	316,148	-25.8%	256,401	-8.6%	2,790,768	3,074,834	-9.2%
MICRO CAD/USD	67,793	56,122	20.8%	56,779	19.4%	643,231	573,956	12.1%
MICRO CHF/USD	18,698	12,228	52.9%	22,078	-15.3%	203,650	168,137	21.1%

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

CME Exchange Volume Report - Monthly

	VOLUME NOV 2024	VOLUME NOV 2023	% CHG	VOLUME OCT 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
FX Futures								
MICRO EUR/USD	732,927	581,463	26.0%	508,865	44.0%	5,686,420	6,704,283	-15.2%
MICRO GBP/USD	64,457	73,061	-11.8%	84,510	-23.7%	895,569	760,403	17.8%
MICRO INR/USD	38	218	-82.6%	41	-7.3%	859	4,310	-80.1%
MICRO JPY/USD	4,761	0	0.0%	4,428	7.5%	30,406	0	0.0%
MICRO USD/CNH	3	0	0.0%	0	0.0%	29	0	0.0%
NEW ZEALND DOLLAR	682,695	698,051	-2.2%	708,288	-3.6%	8,288,392	7,350,441	12.8%
NKR/USD CROSS RATE	9,901	2,663	271.8%	10,197	-2.9%	100,828	48,397	108.3%
POLISH ZLOTY (EC)	23	3	666.7%	53	-56.6%	902	738	22.2%
POLISH ZLOTY (US)	585	1,818	-67.8%	1,892	-69.1%	23,968	15,283	56.8%
RMB USD	0	0	0.0%	0	0.0%	10	5	100.0%
RUSSIAN RUBLE	0	0	0.0%	0	-	0	0	0.0%
S.AFRICAN RAND	106,875	85,106	25.6%	125,238	-14.7%	1,405,692	970,246	44.9%
SF/JY CROSS RATES	632	964	-34.4%	446	41.7%	20,159	11,505	75.2%
SHEKEL	97	249	-61.0%	130	-25.4%	2,144	1,592	34.7%
SKR/USD CROSS RATES	16,126	5,500	193.2%	13,842	16.5%	133,090	61,352	116.9%
SWISS FRANC	594,963	432,941	37.4%	499,599	19.1%	7,519,670	5,020,233	49.8%
TURKISH LIRA	0	0	0.0%	0	0.0%	312	409	-23.7%
USDZAR	0	15	-100.0%	0	0.0%	0	215	-100.0%
FX Options								
AUD/USD MONDAY OPTION WEE	1,171	157	645.9%	112	945.5%	2,732	2,032	34.4%
AUD/USD MONDAY OPTION WEE	269	50	438.0%	187	43.9%	3,446	3,936	-12.4%
AUD/USD MONDAY OPTION WEE	68	49	38.8%	1,322	-94.9%	3,665	2,088	75.5%
AUD/USD MONDAY OPTION WEE	927	83	1,016.9%	767	20.9%	5,072	3,259	55.6%
AUD/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	2,510	730	243.8%
AUD/USD MONTHLY OPTIONS	70,917	96,600	-26.6%	120,062	-40.9%	963,731	740,668	30.1%
AUD/USD THURSDAY WKLY OPT	462	516	-10.5%	58	696.6%	2,300	1,614	42.5%
AUD/USD THURSDAY WKLY OPT	81	14	478.6%	8	912.5%	1,176	884	33.0%
AUD/USD THURSDAY WKLY OPT	679	12	5,558.3%	236	187.7%	3,910	1,280	205.5%
AUD/USD THURSDAY WKLY OPT	0	0	0.0%	300	-100.0%	3,293	1,617	103.6%
AUD/USD THURSDAY WKLY OPT	0	69	-100.0%	678	-100.0%	1,307	567	130.5%
AUD/USD TUESDAY WKLY OPT	750	193	288.6%	197	280.7%	4,482	2,065	117.0%
AUD/USD TUESDAY WKLY OPT	901	107	742.1%	25	3,504.0%	1,572	1,957	-19.7%
AUD/USD TUESDAY WKLY OPT	265	118	124.6%	23	1,052.2%	3,896	1,407	176.9%
AUD/USD TUESDAY WKLY OPT	484	19	2,447.4%	400	21.0%	2,963	1,310	126.2%
AUD/USD TUESDAY WKLY OPT	0	0	0.0%	1,224	-100.0%	1,969	483	307.7%
AUD/USD WKLY FRIDAY OPTION	12	1,428	-99.2%	1,967	-99.4%	5,750	6,044	-4.9%
AUD/USD WKLY FRIDAY OPTION	2,279	1,077	111.6%	1,410	61.6%	20,423	15,272	33.7%
AUD/USD WKLY FRIDAY OPTION	2,383	2,017	18.1%	3,711	-35.8%	25,711	19,260	33.5%
AUD/USD WKLY FRIDAY OPTION	2,796	1,325	111.0%	3,073	-9.0%	23,821	18,834	26.5%
AUD/USD WKLY FRIDAY OPTION	3,426	766	347.3%	303	1,030.7%	10,441	4,920	112.2%
AUD/USD WKLY WED OPTIONS -	1,571	73	2,052.1%	1,526	2.9%	9,362	4,475	109.2%
AUD/USD WKLY WED OPTIONS -	1,496	345	333.6%	1,672	-10.5%	7,669	3,223	137.9%
AUD/USD WKLY WED OPTIONS -	1,350	3,416	-60.5%	1,270	6.3%	5,907	6,494	-9.0%
AUD/USD WKLY WED OPTIONS -	2,127	551	286.0%	1,385	53.6%	10,597	3,216	229.5%
AUD/USD WKLY WED OPTIONS -	0	356	-100.0%	1,605	-100.0%	2,567	1,635	57.0%
BRL/USD MONTHLY OPTIONS	0	0	0.0%	0	0.0%	5	345	-98.6%
CAD/USD MONDAY OPTIONS WE	1,285	2,393	-46.3%	296	334.1%	7,686	9,457	-18.7%
CAD/USD MONDAY OPTIONS WE	753	1,562	-51.8%	450	67.3%	7,122	11,100	-35.8%
CAD/USD MONDAY OPTIONS WE	549	2,103	-73.9%	1,171	-53.1%	7,568	9,266	-18.3%

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 2024	VOLUME NOV 2023	% CHG	VOLUME OCT 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
FX Options								
CAD/USD MONDAY OPTIONS WE	931	2,081	-55.3%	1,419	-34.4%	12,063	12,110	-0.4%
CAD/USD MONDAY OPTIONS WE	0	0	0.0%	0	0.0%	6,298	434	1,351.2%
CAD/USD MONTHLY OPTIONS	55,449	41,030	35.1%	34,263	61.8%	387,646	561,205	-30.9%
CAD/USD THURSDAY WKLY OPT	903	1,572	-42.6%	145	522.8%	8,024	5,573	44.0%
CAD/USD THURSDAY WKLY OPT	476	598	-20.4%	421	13.1%	5,285	3,652	44.7%
CAD/USD THURSDAY WKLY OPT	954	314	203.8%	202	372.3%	5,226	4,564	14.5%
CAD/USD THURSDAY WKLY OPT	0	0	0.0%	264	-100.0%	7,330	4,954	48.0%
CAD/USD THURSDAY WKLY OPT	0	760	-100.0%	126	-100.0%	3,612	3,083	17.2%
CAD/USD TUESDAY WKLY OPT	425	236	80.1%	125	240.0%	3,396	4,916	-30.9%
CAD/USD TUESDAY WKLY OPT	1,457	113	1,189.4%	311	368.5%	5,065	7,889	-35.8%
CAD/USD TUESDAY WKLY OPT	106	1,087	-90.2%	760	-86.1%	6,414	6,645	-3.5%
CAD/USD TUESDAY WKLY OPT	369	183	101.6%	151	144.4%	4,130	4,224	-2.2%
CAD/USD TUESDAY WKLY OPT	0	0	0.0%	179	-100.0%	1,007	1,240	-18.8%
CAD/USD WKLY FRIDAY OPTION	20	4,022	-99.5%	5,077	-99.6%	20,946	15,854	32.1%
CAD/USD WKLY FRIDAY OPTION	3,284	3,395	-3.3%	2,263	45.1%	28,015	25,590	9.5%
CAD/USD WKLY FRIDAY OPTION	4,628	4,625	0.1%	2,238	106.8%	36,844	31,331	17.6%
CAD/USD WKLY FRIDAY OPTION	5,082	3,372	50.7%	3,091	64.4%	37,468	35,128	6.7%
CAD/USD WKLY FRIDAY OPTION	3,710	379	878.9%	755	391.4%	18,868	11,906	58.5%
CAD/USD WKLY WED OPTIONS -	2,701	1,726	56.5%	2,448	10.3%	18,409	15,622	17.8%
CAD/USD WKLY WED OPTIONS -	1,917	1,744	9.9%	1,595	20.2%	10,004	12,312	-18.7%
CAD/USD WKLY WED OPTIONS -	1,197	1,715	-30.2%	1,028	16.4%	12,518	12,092	3.5%
CAD/USD WKLY WED OPTIONS -	1,965	857	129.3%	1,667	17.9%	16,170	13,798	17.2%
CAD/USD WKLY WED OPTIONS -	0	1,308	-100.0%	1,989	-100.0%	4,699	4,874	-3.6%
CHF/USD MONTHLY OPTIONS	8,205	11,694	-29.8%	9,963	-17.6%	169,413	87,411	93.8%
CHF/USD WKLY FRIDAY OPTION	2	124	-98.4%	1,579	-99.9%	2,337	2,227	4.9%
CHF/USD WKLY FRIDAY OPTION	1,963	221	788.2%	1,006	95.1%	6,942	5,879	18.1%
CHF/USD WKLY FRIDAY OPTION	260	2,442	-89.4%	213	22.1%	16,279	10,155	60.3%
CHF/USD WKLY FRIDAY OPTION	310	2,357	-86.8%	951	-67.4%	12,929	18,380	-29.7%
CHF/USD WKLY FRIDAY OPTION	1,651	600	175.2%	5	32,920.0%	4,502	4,134	8.9%
EUR/CHF MONTHLY OPTIONS	0	0	-	0	0.0%	4,000	0	-
EUR/GBP MONTHLY OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
EUR/USD MONDAY OPTION WEE	2,975	1,007	195.4%	3,290	-9.6%	39,353	16,499	138.5%
EUR/USD MONDAY OPTION WEE	9,981	1,108	800.8%	2,137	367.1%	52,267	19,658	165.9%
EUR/USD MONDAY OPTION WEE	3,267	2,915	12.1%	2,482	31.6%	36,269	18,704	93.9%
EUR/USD MONDAY OPTION WEE	9,586	716	1,238.8%	3,258	194.2%	34,825	18,399	89.3%
EUR/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	15,988	3,238	393.8%
EUR/USD MONTHLY OPTIONS	439,012	239,658	83.2%	299,739	46.5%	3,033,141	3,018,843	0.5%
EUR/USD THURSDAY WKLY OPT	3,556	4,145	-14.2%	1,178	201.9%	18,798	11,875	58.3%
EUR/USD THURSDAY WKLY OPT	1,850	130	1,323.1%	1,192	55.2%	12,347	7,397	66.9%
EUR/USD THURSDAY WKLY OPT	4,260	3,115	36.8%	1,447	194.4%	19,787	8,674	128.1%
EUR/USD THURSDAY WKLY OPT	0	0	0.0%	2,491	-100.0%	15,578	9,514	63.7%
EUR/USD THURSDAY WKLY OPT	0	540	-100.0%	1,552	-100.0%	7,412	920	705.7%
EUR/USD TUESDAY WKLY OPT	3,105	2,119	46.5%	253	1,127.3%	23,788	6,102	289.8%
EUR/USD TUESDAY WKLY OPT	7,716	695	1,010.2%	3,968	94.5%	18,226	7,005	160.2%
EUR/USD TUESDAY WKLY OPT	2,084	1,100	89.5%	1,334	56.2%	23,365	7,567	208.8%
EUR/USD TUESDAY WKLY OPT	5,913	916	545.5%	3,084	91.7%	17,740	6,681	165.5%
EUR/USD TUESDAY WKLY OPT	0	0	0.0%	3,023	-100.0%	5,773	3,008	91.9%
EUR/USD WKLY FRIDAY OPTION	269	9,680	-97.2%	17,257	-98.4%	81,140	38,989	108.1%
EUR/USD WKLY FRIDAY OPTION	11,996	8,198	46.3%	9,585	25.2%	183,728	189,671	-3.1%
EUR/USD WKLY FRIDAY OPTION	32,178	52,371	-38.6%	21,815	47.5%	261,696	306,270	-14.6%
EUR/USD WKLY FRIDAY OPTION	19,490	17,412	11.9%	22,640	-13.9%	218,762	289,032	-24.3%

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 2024	VOLUME NOV 2023	% CHG	VOLUME OCT 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
FX Options								
EUR/USD WKLY FRIDAY OPTION	40,117	430	9,229.5%	2,364	1,597.0%	109,141	35,348	208.8%
EUR/USD WKLY WED OPTIONS -	13,440	4,976	170.1%	7,913	69.8%	80,210	57,975	38.4%
EUR/USD WKLY WED OPTIONS -	9,668	4,570	111.6%	3,848	151.2%	58,047	67,986	-14.6%
EUR/USD WKLY WED OPTIONS -	7,164	5,812	23.3%	6,485	10.5%	56,250	56,017	0.4%
EUR/USD WKLY WED OPTIONS -	14,557	6,651	118.9%	6,769	115.1%	75,584	54,926	37.6%
EUR/USD WKLY WED OPTIONS -	0	6,704	-100.0%	9,009	-100.0%	21,342	21,573	-1.1%
EVENT CONTRACT EUR/USD	3,308	2,137	54.8%	1,841	79.7%	23,868	58,465	-59.2%
GBP/USD MONDAY OPTION WEE	3,975	519	665.9%	2,522	57.6%	15,825	6,918	128.8%
GBP/USD MONDAY OPTION WEE	3,310	1,149	188.1%	674	391.1%	12,720	10,273	23.8%
GBP/USD MONDAY OPTION WEE	594	415	43.1%	1,082	-45.1%	8,787	5,681	54.7%
GBP/USD MONDAY OPTION WEE	2,009	2,411	-16.7%	3,602	-44.2%	17,127	9,475	80.8%
GBP/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	9,821	993	889.0%
GBP/USD MONTHLY OPTIONS	70,574	52,424	34.6%	64,407	9.6%	735,761	715,854	2.8%
GBP/USD THURSDAY WKLY OPT	2,035	106	1,819.8%	856	137.7%	6,418	2,643	142.8%
GBP/USD THURSDAY WKLY OPT	1,114	25	4,356.0%	139	701.4%	3,469	1,951	77.8%
GBP/USD THURSDAY WKLY OPT	1,581	519	204.6%	882	79.3%	5,970	2,912	105.0%
GBP/USD THURSDAY WKLY OPT	0	0	0.0%	1,325	-100.0%	6,550	1,362	380.9%
GBP/USD THURSDAY WKLY OPT	0	80	-100.0%	1,594	-100.0%	3,576	443	707.2%
GBP/USD TUESDAY WKLY OPT	3,398	33	10,197.0%	1,405	141.9%	9,122	1,693	438.8%
GBP/USD TUESDAY WKLY OPT	190	60	216.7%	55	245.5%	1,680	3,073	-45.3%
GBP/USD TUESDAY WKLY OPT	1,423	106	1,242.5%	42	3,288.1%	3,389	2,576	31.6%
GBP/USD TUESDAY WKLY OPT	1,339	28	4,682.1%	1,498	-10.6%	6,606	2,191	201.5%
GBP/USD TUESDAY WKLY OPT	0	0	0.0%	1,189	-100.0%	2,517	569	342.4%
GBP/USD WKLY FRIDAY OPTION	77	1,225	-93.7%	3,384	-97.7%	13,609	7,921	71.8%
GBP/USD WKLY FRIDAY OPTION	1,720	1,926	-10.7%	507	239.3%	22,426	31,883	-29.7%
GBP/USD WKLY FRIDAY OPTION	2,047	1,304	57.0%	5,390	-62.0%	61,026	39,084	56.1%
GBP/USD WKLY FRIDAY OPTION	5,910	2,418	144.4%	2,940	101.0%	71,691	29,079	146.5%
GBP/USD WKLY FRIDAY OPTION	6,335	608	941.9%	442	1,333.3%	29,662	7,533	293.8%
GBP/USD WKLY WED OPTIONS -	3,114	409	661.4%	1,135	174.4%	16,028	8,636	85.6%
GBP/USD WKLY WED OPTIONS -	758	107	608.4%	829	-8.6%	7,545	9,597	-21.4%
GBP/USD WKLY WED OPTIONS -	1,784	714	149.9%	388	359.8%	18,596	12,297	51.2%
GBP/USD WKLY WED OPTIONS -	2,544	630	303.8%	1,256	102.5%	15,618	7,412	110.7%
GBP/USD WKLY WED OPTIONS -	0	73	-100.0%	2,742	-100.0%	5,755	1,522	278.1%
JPY/USD MONDAY OPTION WEE	3,958	1,637	141.8%	767	416.0%	27,766	9,972	178.4%
JPY/USD MONDAY OPTION WEE	435	1,744	-75.1%	462	-5.8%	21,896	14,825	47.7%
JPY/USD MONDAY OPTION WEE	681	1,999	-65.9%	819	-16.8%	14,441	7,335	96.9%
JPY/USD MONDAY OPTION WEE	548	661	-17.1%	3,430	-84.0%	16,366	8,042	103.5%
JPY/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	8,528	6,452	32.2%
JPY/USD MONTHLY OPTIONS	92,927	187,292	-50.4%	95,234	-2.4%	1,361,761	1,211,634	12.4%
JPY/USD THURSDAY WKLY OPT	1,032	225	358.7%	143	621.7%	14,701	2,851	415.6%
JPY/USD THURSDAY WKLY OPT	180	2	8,900.0%	272	-33.8%	6,995	986	609.4%
JPY/USD THURSDAY WKLY OPT	559	117	377.8%	1,291	-56.7%	6,949	542	1,182.1%
JPY/USD THURSDAY WKLY OPT	0	0	0.0%	2,199	-100.0%	10,459	1,047	898.9%
JPY/USD THURSDAY WKLY OPT	0	1,331	-100.0%	3,482	-100.0%	5,223	1,608	224.8%
JPY/USD TUESDAY WKLY OPT W	2,119	154	1,276.0%	77	2,651.9%	8,854	1,622	445.9%
JPY/USD TUESDAY WKLY OPT W	413	155	166.5%	178	132.0%	4,529	4,227	7.1%
JPY/USD TUESDAY WKLY OPT W	224	689	-67.5%	1,859	-88.0%	9,298	3,120	198.0%
JPY/USD TUESDAY WKLY OPT W	1,085	3	36,066.7%	744	45.8%	12,545	3,524	256.0%
JPY/USD TUESDAY WKLY OPT W	0	0	0.0%	2,009	-100.0%	6,090	2,762	120.5%
JPY/USD WKLY FRIDAY OPTION	48	6,605	-99.3%	12,946	-99.6%	54,806	16,887	224.5%
JPY/USD WKLY FRIDAY OPTION	4,378	8,213	-46.7%	5,872	-25.4%	104,261	79,103	31.8%

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 2024	VOLUME NOV 2023	% CHG	VOLUME OCT 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
FX Options								
JPY/USD WKLY FRIDAY OPTION	5,042	11,329	-55.5%	7,646	-34.1%	122,697	91,168	34.6%
JPY/USD WKLY FRIDAY OPTION	10,038	6,049	65.9%	8,446	18.8%	128,507	94,283	36.3%
JPY/USD WKLY FRIDAY OPTION	6,021	447	1,247.0%	125	4,716.8%	40,263	19,495	106.5%
JPY/USD WKLY WED OPTIONS -	5,853	2,544	130.1%	3,321	76.2%	69,091	39,340	75.6%
JPY/USD WKLY WED OPTIONS -	3,041	6,803	-55.3%	5,756	-47.2%	51,162	34,420	48.6%
JPY/USD WKLY WED OPTIONS -	2,895	3,836	-24.5%	2,055	40.9%	47,081	34,399	36.9%
JPY/USD WKLY WED OPTIONS -	4,784	2,847	68.0%	2,369	101.9%	66,443	25,767	157.9%
JPY/USD WKLY WED OPTIONS -	0	3,523	-100.0%	12,417	-100.0%	27,324	10,026	172.5%
MXN/USD MONTHLY OPTIONS	8,550	18,063	-52.7%	13,343	-35.9%	154,982	40,086	286.6%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	1	5	-80.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
MXN/USD WKLY FRIDAY OPTION	1	0	0.0%	0	-	1	0	0.0%
MXN/USD WKLY FRIDAY OPTION	1	0	-	0	0.0%	550	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	8	0	-
NZD/USD MONTHLY OPTIONS	30	15	100.0%	42	-28.6%	628	75,338	-99.2%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	2	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	1	0	-
USD/CNH MONTHLY OPTIONS	6,492	70	9,174.3%	20,450	-68.3%	97,670	891	10,861.8%
USD/CNH WEEKLY FRIDAY OPTI	1	0	-	0	-	1	0	-
USD/CNH WEEKLY FRIDAY OPTI	0	0	0.0%	0	0.0%	0	34	-100.0%
ZAR/USD MONTHLY OPTIONS	0	0	0.0%	0	0.0%	1	730	-99.9%

CME Exchange Volume Report - Monthly

	VOLUME NOV 2024	VOLUME NOV 2023	% CHG	VOLUME OCT 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
Ag Products Futures								
BLOCK CHEESE	683	175	290.3%	228	199.6%	5,663	5,476	3.4%
BUTTER CS	5,696	4,330	31.5%	8,137	-30.0%	57,237	42,727	34.0%
CASH-SETTLED CHEESE	16,008	14,377	11.3%	15,023	6.6%	150,066	147,695	1.6%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	500	0	-
CATTLE	1,383,201	1,546,067	-10.5%	1,218,607	13.5%	14,787,742	15,355,609	-3.7%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	5,600	4,050	38.3%
CDD WEATHER	0	0	0.0%	0	0.0%	36,975	16,950	118.1%
CLASS IV MILK	1,407	2,177	-35.4%	1,641	-14.3%	19,348	16,857	14.8%
DRY WHEY	884	1,846	-52.1%	683	29.4%	10,314	12,807	-19.5%
FEEDER CATTLE	300,641	375,257	-19.9%	381,215	-21.1%	3,901,593	4,057,343	-3.8%
GOLDMAN SACHS	2,510	1,787	40.5%	2,868	-12.5%	22,319	22,238	0.4%
GSCI EXCESS RETURN FUT	1,567	2,261	-30.7%	1,700	-7.8%	229,252	235,329	-2.6%
HDD EURO SEASONAL STRIP	0	0	0.0%	500	-100.0%	1,500	0	0.0%
HDD SEASONAL STRIP	1,925	0	0.0%	1,355	42.1%	3,780	0	0.0%
HDD WEATHER	9,400	3,150	198.4%	1,950	382.1%	17,020	6,800	150.3%
HDD WEATHER EUROPEAN	0	4,275	-100.0%	500	-100.0%	8,600	12,025	-28.5%
HOGS	1,359,619	1,175,446	15.7%	1,229,991	10.5%	13,830,291	11,999,281	15.3%
HOUSING INDEX	16	10	60.0%	10	60.0%	222	188	18.1%
LUMBER	21,159	21,817	-3.0%	32,195	-34.3%	280,973	172,484	62.9%
MALAYSIAN PALM SWAP	0	0	0.0%	0	-	0	0	0.0%
MILK	45,015	34,926	28.9%	50,074	-10.1%	490,526	362,718	35.2%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	3,169	4,236	-25.2%	3,912	-19.0%	50,010	56,660	-11.7%
OTC SP GSCI ER SWAP	0	20,468	-100.0%	0	0.0%	133,328	153,796	-13.3%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	0	0.0%
PORK CUTOUT	57	266	-78.6%	57	0.0%	1,473	14,902	-90.1%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	-	0	0	0.0%
USD CRUDE PALM OIL	32,793	18,431	77.9%	26,566	23.4%	287,047	283,504	1.2%

CME Exchange Volume Report - Monthly

	VOLUME NOV 2024	VOLUME NOV 2023	% CHG	VOLUME OCT 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
Ag Products Options								
BLOCK CHEESE	232	1,360	-82.9%	192	20.8%	9,547	6,124	55.9%
BUTTER CS	4,491	872	415.0%	2,542	76.7%	34,894	21,092	65.4%
CASH-SETTLED CHEESE	8,797	6,021	46.1%	12,267	-28.3%	76,929	81,570	-5.7%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	6,500	0	-
CATTLE	350,460	534,767	-34.5%	500,742	-30.0%	5,200,022	3,762,295	38.2%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	52,500	82,200	-36.1%
CDD WEATHER	0	0	0.0%	0	0.0%	27,500	116,000	-76.3%
CLASS IV MILK	6,300	11,598	-45.7%	5,502	14.5%	64,044	83,644	-23.4%
DRY WHEY	1	381	-99.7%	0	0.0%	1,964	2,458	-20.1%
FEEDER CATTLE	83,311	107,817	-22.7%	64,160	29.8%	828,318	739,427	12.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	3,000	28,000	-89.3%
HDD SEASONAL STRIP	1,500	3,500	-57.1%	4,500	-66.7%	38,972	58,500	-33.4%
HDD WEATHER	2,500	13,000	-80.8%	0	0.0%	36,000	69,250	-48.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	20,000	-100.0%
HOGS	343,381	319,078	7.6%	427,562	-19.7%	3,965,456	3,521,197	12.6%
LUMBER	738	933	-20.9%	699	5.6%	10,203	5,695	79.2%
LV CATL CSO	0	0	0.0%	0	0.0%	2,550	60	4,150.0%
MILK	38,023	37,906	0.3%	36,277	4.8%	319,522	283,733	12.6%
MLK MID OPTIONS	1	3	-66.7%	1	0.0%	21	25	-16.0%
NFD MILK	5,169	6,221	-16.9%	3,592	43.9%	40,445	61,186	-33.9%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	9,000	-100.0%
PORK CUTOUT	0	0	0.0%	0	0.0%	0	111	-100.0%

CME Exchange Volume Report - Monthly

	VOLUME NOV 2024	VOLUME NOV 2023	% CHG	VOLUME OCT 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	81,508,411	83,550,394	-2.4%	79,472,309	2.6%	846,522,782	808,239,416	4.7%
Equity Index Futures	94,498,566	90,273,518	4.7%	97,272,687	-2.9%	1,154,194,150	1,150,803,871	0.3%
FX Futures	18,953,262	18,972,042	-0.1%	17,240,679	9.9%	225,504,634	206,749,763	9.1%
Ag Products Futures	3,185,750	3,231,302	-1.4%	2,977,212	7.0%	34,331,379	32,979,439	4.1%
TOTAL FUTURES	198,145,989	196,027,256	1.1%	196,962,887	0.6%	2,260,552,945	2,198,772,489	2.8%
TOTAL OPTIONS GROUP								
Equity Index Options	29,023,065	32,551,776	-10.8%	34,001,189	-14.6%	371,645,965	326,426,593	13.9%
Interest Rate Options	27,218,274	38,803,424	-29.9%	35,373,043	-23.1%	374,834,024	405,430,013	-7.5%
FX Options	1,117,625	914,701	22.2%	967,665	15.5%	10,186,090	8,913,050	14.3%
Ag Products Options	844,904	1,043,457	-19.0%	1,058,036	-20.1%	10,718,387	8,951,567	19.7%
TOTAL OPTIONS	58,203,868	73,313,358	-20.6%	71,399,933	-18.5%	767,384,466	749,721,223	2.4%
TOTAL COMBINED								
Interest Rate	108,726,685	122,353,818	-11.1%	114,845,352	-5.3%	1,221,356,806	1,213,669,429	0.6%
Equity Index	123,521,631	122,825,294	0.6%	131,273,876	-5.9%	1,525,840,115	1,477,230,464	3.3%
FX	20,070,887	19,886,743	0.9%	18,208,344	10.2%	235,690,724	215,662,813	9.3%
Ag Products	4,030,654	4,274,759	-5.7%	4,035,248	-0.1%	45,049,766	41,931,006	7.4%
GRAND TOTAL	256,349,857	269,340,614	-4.8%	268,362,820	-4.5%	3,027,937,411	2,948,493,712	2.7%