

CME Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	1	595	-99.8%	46	-97.8%	451	32,337	-98.6%
EURODOLLARS	36,492,894	71,972,438	-49.3%	36,353,113	0.4%	687,072,595	765,208,581	-10.2%
SOFR	729,801	296,164	146.4%	966,034	-24.5%	9,102,848	1,096,606	730.1%
SONIA	196,587	112,287	75.1%	209,204	-6.0%	2,212,780	298,611	641.0%
Interest Rate Options								
EURODOLLARS	15,285,898	13,902,484	10.0%	14,875,978	2.8%	278,764,545	173,585,526	60.6%
EURO MIDCURVE	5,531,821	14,468,327	-61.8%	7,924,159	-30.2%	145,928,255	183,150,415	-20.3%

CME Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Equity Index Futures								
BITCOIN FUTURES	109,847	80,055	37.2%	105,032	4.6%	1,603,862	923,294	73.7%
E-MINI COM SERVICES SELECT	14,095	17,154	-17.8%	7,646	84.3%	86,190	26,630	223.7%
E-mini FTSE 100 (USD)	0	748	-100.0%	0	0.0%	336	16,286	-97.9%
E-mini FTSE China 50	0	1,038	-100.0%	0	0.0%	711	12,287	-94.2%
E-MINI MIDCAP	505,898	614,553	-17.7%	214,891	135.4%	4,108,137	4,951,100	-17.0%
E-MINI NASDAQ 100	8,204,200	14,656,971	-44.0%	6,734,327	21.8%	115,080,512	124,195,504	-7.3%
E-MINI RUSSELL 1000	20,266	27,234	-25.6%	3,095	554.8%	113,167	183,158	-38.2%
E-MINI RUSSELL 1000 GROWTH	11,667	10,949	6.6%	2,613	346.5%	70,335	133,122	-47.2%
E-MINI RUSSELL 1000 VALUE	21,825	35,797	-39.0%	11,882	83.7%	177,152	200,920	-11.8%
E-MINI RUSSELL 2000	3,530,687	4,896,602	-27.9%	2,215,573	59.4%	36,798,640	37,825,110	-2.7%
E-MINI S&P500	35,131,520	53,070,695	-33.8%	23,059,110	52.4%	395,146,908	445,199,191	-11.2%
E-MINI S&P REAL ESTATE SELE	17,284	11,340	52.4%	10,535	64.1%	90,250	89,705	0.6%
FT-SE 100	0	989	-100.0%	0	0.0%	372	14,801	-97.5%
FTSE Emerging	2,010	3,528	-43.0%	1,814	10.8%	25,224	11,558	118.2%
IBOVESPA INDEX	601	749	-19.8%	702	-14.4%	8,289	13,032	-36.4%
MICRO E-MINI NASDAQ 100	3,168,178	0	-	3,114,249	1.7%	31,750,965	0	-
MICRO E-MINI RUSSELL 2000	554,646	0	-	483,543	14.7%	5,004,928	0	-
MICRO E-MINI S&P500	4,328,000	0	-	3,491,980	23.9%	43,076,456	0	-
NASDAQ BIOTECH	322	1,668	-80.7%	259	24.3%	4,573	8,528	-46.4%
Nearby BTIC+	0	0	-	10	-100.0%	34	0	-
NIFTY 50	0	0	0.0%	0	0.0%	0	54,444	-100.0%
NIKKEI 225 (\$) STOCK	238,701	384,949	-38.0%	140,500	69.9%	2,617,112	3,823,525	-31.6%
NIKKEI 225 (YEN) STOCK	816,553	1,162,176	-29.7%	626,055	30.4%	9,741,770	11,012,114	-11.5%
S&P 500	116,894	143,941	-18.8%	52,734	121.7%	1,193,902	1,654,823	-27.9%
S&P 500 ANNUAL DIVIDEND IND	26,979	21,519	25.4%	37,817	-28.7%	326,502	186,925	74.7%
S&P 500/GI	12	20	-40.0%	0	0.0%	72	93	-22.6%
S&P 500 QUARLY DIVIDEND IND	50	100	-50.0%	195	-74.4%	2,567	1,002	156.2%
S&P 600 SMALLCAP EMINI	961	0	0.0%	531	81.0%	4,446	1	444,500.0%
S&P CONSUMER DSCRTNRY SE	13,814	20,610	-33.0%	4,950	179.1%	106,969	237,902	-55.0%
S&P CONSUMER STAPLES SECT	25,187	66,281	-62.0%	11,291	123.1%	236,144	336,374	-29.8%
S&P ENERGY SECTOR	37,144	75,832	-51.0%	10,639	249.1%	230,623	459,339	-49.8%
S&P FINANCIAL SECTOR	67,100	92,312	-27.3%	20,973	219.9%	420,726	661,070	-36.4%
S&P HEALTH CARE SECTOR	43,466	89,265	-51.3%	8,384	418.4%	256,116	304,283	-15.8%
S&P INDUSTRIAL SECTOR	26,244	76,665	-65.8%	7,659	242.7%	165,792	275,804	-39.9%
S&P MATERIALS SECTOR	13,043	30,159	-56.8%	4,996	161.1%	124,502	168,358	-26.0%
S&P TECHNOLOGY SECTOR	29,441	97,993	-70.0%	6,860	329.2%	190,800	490,180	-61.1%
S&P UTILITIES SECTOR	49,691	67,098	-25.9%	20,420	143.3%	385,556	518,335	-25.6%
S&P VALUE INDEX FUTURES	16	24	-33.3%	0	0.0%	88	104	-15.4%
YEN DENOMINATED TOPIX	12,188	7,631	59.7%	15,997	-23.8%	219,936	13,365	1,545.6%

CME Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Equity Index Options								
E-MINI NASDAQ 100	176,277	195,152	-9.7%	119,440	47.6%	2,394,963	2,878,414	-16.8%
E-MINI RUSSELL 2000	16,248	10,319	57.5%	24,331	-33.2%	195,003	153,575	27.0%
E-MINI S&P500	6,351,055	8,289,340	-23.4%	4,897,096	29.7%	66,319,544	73,364,734	-9.6%
EOM E-MINI RUSSELL 2000 END	4,114	3,019	36.3%	7,910	-48.0%	99,644	77,407	28.7%
EOM EMINI S&P	1,666,065	2,198,100	-24.2%	1,491,525	11.7%	22,735,455	31,194,081	-27.1%
EOM S&P 500	105,822	178,063	-40.6%	119,848	-11.7%	1,392,835	2,170,861	-35.8%
EOW1 E-MINI RUSSELL 2000 WE	1,415	1,292	9.5%	1,133	24.9%	18,069	23,913	-24.4%
EOW1 E-MINI RUSSELL 2000 WE	1,994	1,835	8.7%	1,736	14.9%	23,400	29,895	-21.7%
EOW1 EMINI S&P 500	1,222,185	1,682,057	-27.3%	501,437	143.7%	11,898,800	14,069,450	-15.4%
EOW1 S&P 500	119,582	131,946	-9.4%	69,677	71.6%	927,803	1,016,605	-8.7%
EOW2 E-MINI RUSSELL 2000 WE	3,706	4,504	-17.7%	3,279	13.0%	57,981	59,808	-3.1%
EOW2 EMINI S&P 500	1,238,813	1,503,724	-17.6%	690,578	79.4%	12,211,898	15,832,156	-22.9%
EOW2 S&P 500	182,781	290,407	-37.1%	133,008	37.4%	1,610,480	2,014,974	-20.1%
EOW3 E-MINI RUSSELL 2000 WE	15,383	6,926	122.1%	13,752	11.9%	181,234	214,429	-15.5%
EOW3 EMINI S&P 500	1,615,799	2,850,668	-43.3%	1,606,088	0.6%	27,486,266	43,285,692	-36.5%
EOW3 S&P 500	40,045	110,937	-63.9%	85,636	-53.2%	1,407,823	3,081,428	-54.3%
EOW4 E-MINI RUSSELL 2000 WE	3,468	2,853	21.6%	2,748	26.2%	39,182	60,829	-35.6%
EOW4 EMINI S&P 500	845,944	1,490,642	-43.2%	872,103	-3.0%	10,342,681	13,910,378	-25.6%
S&P 500	350,384	510,200	-31.3%	216,652	61.7%	2,883,033	3,974,098	-27.5%

CME Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
FX Futures								
AD/CD CROSS RATES	101	1	10,000.0%	81	24.7%	324	60	440.0%
AD/JY CROSS RATES	2,608	3,978	-34.4%	980	166.1%	33,139	50,269	-34.1%
AD/NE CROSS RATES	247	231	6.9%	200	23.5%	2,583	1,026	151.8%
AUSTRALIAN DOLLAR	2,342,292	2,151,761	8.9%	1,760,038	33.1%	25,229,626	28,062,547	-10.1%
BDI	0	0	0.0%	0	-	0	0	0.0%
BP/JY CROSS RATES	4,256	2,946	44.5%	1,255	239.1%	37,887	37,470	1.1%
BP/SF CROSS RATES	315	129	144.2%	274	15.0%	4,732	3,982	18.8%
BRAZIL REAL	218,149	79,465	174.5%	275,128	-20.7%	2,177,897	1,624,599	34.1%
BRITISH POUND	3,243,942	2,555,080	27.0%	1,731,036	87.4%	30,542,256	32,439,027	-5.8%
CANADIAN DOLLAR	1,936,087	1,986,531	-2.5%	1,347,479	43.7%	20,006,463	21,019,365	-4.8%
CD/JY CROSS RATES	90	100	-10.0%	9	900.0%	230	1,489	-84.6%
CHINESE RENMINBI (CNH)	19,945	18,953	5.2%	26,102	-23.6%	329,142	117,420	180.3%
CZECK KORUNA (EC)	12	0	0.0%	0	0.0%	42	8	425.0%
CZECK KORUNA (US)	0	3	-100.0%	0	0.0%	0	75	-100.0%
EC/AD CROSS RATES	7,169	7,547	-5.0%	3,639	97.0%	61,510	33,121	85.7%
EC/CD CROSS RATES	8,840	8,262	7.0%	921	859.8%	42,453	45,151	-6.0%
EC/NOK CROSS RATES	777	275	182.5%	359	116.4%	7,807	4,440	75.8%
EC/SEK CROSS RATES	2,244	1,968	14.0%	324	592.6%	10,488	10,058	4.3%
EFX/BP CROSS RATES	127,763	134,231	-4.8%	51,903	146.2%	1,184,463	1,064,898	11.2%
EFX/JY CROSS RATES	123,351	123,664	-0.3%	42,640	189.3%	895,395	1,044,615	-14.3%
EFX/SF CROSS RATES	42,132	46,597	-9.6%	22,257	89.3%	427,831	377,760	13.3%
E-MINI EURO FX	96,532	102,292	-5.6%	50,501	91.1%	1,101,629	1,224,546	-10.0%
E-MINI JAPANESE YEN	12,383	21,987	-43.7%	18,070	-31.5%	203,872	163,359	24.8%
EURO FX	5,725,781	5,353,724	6.9%	2,976,082	92.4%	52,490,124	68,785,137	-23.7%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	98	-100.0%
HUNGARIAN FORINT (US)	37	0	0.0%	4	825.0%	70	729	-90.4%
INDIAN RUPEE	30,282	78,366	-61.4%	27,180	11.4%	747,029	1,089,152	-31.4%
JAPANESE YEN	3,067,755	3,305,350	-7.2%	2,303,344	33.2%	32,573,773	36,979,311	-11.9%
KOREAN WON	1,822	879	107.3%	207	780.2%	10,354	6,846	51.2%
MEXICAN PESO	1,409,244	1,380,569	2.1%	942,233	49.6%	15,064,180	17,081,210	-11.8%
MICRO AUD/USD	76,524	111,221	-31.2%	74,851	2.2%	1,202,640	1,313,037	-8.4%
MICRO CAD/USD	16,511	17,294	-4.5%	12,542	31.6%	201,285	206,791	-2.7%
MICRO CHF/USD	6,929	2,009	244.9%	4,925	40.7%	42,767	18,276	134.0%
MICRO EUR/USD	155,409	285,833	-45.6%	138,015	12.6%	2,640,604	4,323,117	-38.9%
MICRO GBP/USD	63,809	36,417	75.2%	57,698	10.6%	650,407	545,675	19.2%
MICRO INR/USD	3,256	8,109	-59.8%	3,231	0.8%	55,850	62,787	-11.0%
MICRO JPY/USD	15,755	25,860	-39.1%	15,738	0.1%	318,376	356,863	-10.8%
NEW ZEALND DOLLAR	698,894	608,384	14.9%	511,800	36.6%	6,974,345	7,552,938	-7.7%
NKR/USD CROSS RATE	11,620	6,266	85.4%	4,222	175.2%	70,561	64,580	9.3%
POLISH ZLOTY (EC)	2	24	-91.7%	0	0.0%	504	232	117.2%
POLISH ZLOTY (US)	393	132	197.7%	273	44.0%	2,119	1,212	74.8%
RMB USD	1	0	0.0%	1	0.0%	10	65	-84.6%
RUSSIAN RUBLE	167,602	117,787	42.3%	25,831	548.8%	1,055,559	769,150	37.2%
S.AFRICAN RAND	103,342	73,556	40.5%	41,604	148.4%	707,052	593,301	19.2%
SF/JY CROSS RATES	25	0	0.0%	10	150.0%	60	199	-69.8%
SHEKEL	20	0	0.0%	7	185.7%	40	2,610	-98.5%
SKR/USD CROSS RATES	9,350	6,481	44.3%	3,163	195.6%	48,365	61,886	-21.8%
SWISS FRANC	805,264	653,048	23.3%	532,860	51.1%	7,146,431	7,262,353	-1.6%
TURKISH LIRA	3,040	2,234	36.1%	219	1,288.1%	15,069	38,992	-61.4%
USDZAR	0	0	0.0%	0	0.0%	20	15	33.3%

CME Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
FX Options								
AUD/USD MONTHLY OPTIONS	67,768	72,396	-6.4%	53,272	27.2%	826,887	1,043,260	-20.7%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	293	-100.0%	21,655	45,638	-52.6%
AUD/USD WKLY FRIDAY OPTION	10,029	8,808	13.9%	3,362	198.3%	73,130	83,083	-12.0%
AUD/USD WKLY FRIDAY OPTION	8,797	11,297	-22.1%	3,442	155.6%	78,235	121,834	-35.8%
AUD/USD WKLY FRIDAY OPTION	4,241	5,111	-17.0%	4,847	-12.5%	76,912	119,958	-35.9%
AUD/USD WKLY FRIDAY OPTION	61	0	0.0%	3,308	-98.2%	19,909	36,762	-45.8%
AUD/USD WKLY WED OPTIONS -	1,169	2,781	-58.0%	1,466	-20.3%	19,847	38,884	-49.0%
AUD/USD WKLY WED OPTIONS -	2,087	1,973	5.8%	1,419	47.1%	20,747	29,134	-28.8%
AUD/USD WKLY WED OPTIONS -	484	1,645	-70.6%	709	-31.7%	9,331	15,977	-41.6%
AUD/USD WKLY WED OPTIONS -	506	802	-36.9%	2,068	-75.5%	15,839	24,303	-34.8%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	5,187	8,973	-42.2%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	-	0	0	0.0%
AUSTRALIAN DOLLAR	0	0	0.0%	0	-	0	0	0.0%
BRITISH POUND	0	0	0.0%	0	-	0	0	0.0%
BRITISH POUND (EU)	0	1	-100.0%	0	0.0%	0	280	-100.0%
BRL/USD MONTHLY OPTIONS	0	0	-	1,093	-100.0%	1,821	0	-
CAD/USD MONTHLY OPTIONS	48,852	63,593	-23.2%	52,082	-6.2%	629,439	1,003,517	-37.3%
CAD/USD WKLY FRIDAY OPTION	0	100	-100.0%	702	-100.0%	36,274	65,316	-44.5%
CAD/USD WKLY FRIDAY OPTION	12,761	15,278	-16.5%	4,661	173.8%	83,560	144,628	-42.2%
CAD/USD WKLY FRIDAY OPTION	12,822	9,441	35.8%	6,413	99.9%	114,402	201,468	-43.2%
CAD/USD WKLY FRIDAY OPTION	11,402	9,588	18.9%	11,005	3.6%	125,490	193,595	-35.2%
CAD/USD WKLY FRIDAY OPTION	684	0	0.0%	11,860	-94.2%	36,908	65,897	-44.0%
CAD/USD WKLY WED OPTIONS -	102	3,081	-96.7%	4,564	-97.8%	34,042	40,137	-15.2%
CAD/USD WKLY WED OPTIONS -	3,972	1,581	151.2%	3,825	3.8%	41,128	40,143	2.5%
CAD/USD WKLY WED OPTIONS -	3,939	5,619	-29.9%	3,869	1.8%	38,776	53,280	-27.2%
CAD/USD WKLY WED OPTIONS -	3,627	123	2,848.8%	4,488	-19.2%	35,389	43,939	-19.5%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	10,464	20,940	-50.0%
CANADIAN DOLLAR	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	0.0%	0	63	-100.0%
CHF/USD MONTHLY OPTIONS	6,137	778	688.8%	6,670	-8.0%	39,258	26,086	50.5%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	186	222	-16.2%
CHF/USD WKLY FRIDAY OPTION	173	3	5,666.7%	405	-57.3%	2,935	759	286.7%
CHF/USD WKLY FRIDAY OPTION	376	19	1,878.9%	69	444.9%	2,210	939	135.4%
CHF/USD WKLY FRIDAY OPTION	285	0	0.0%	62	359.7%	1,824	1,801	1.3%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	613	712	-13.9%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	0.0%	74	0	-
EUR/JPY MONTHLY OPTIONS	0	0	0.0%	0	0.0%	0	2,870	-100.0%
EURO FX	0	0	0.0%	0	-	0	0	0.0%
EURO FX (EU)	0	0	0.0%	0	0.0%	0	59	-100.0%
EUR/USD MONTHLY OPTIONS	223,809	327,851	-31.7%	206,501	8.4%	4,084,567	5,974,492	-31.6%
EUR/USD WKLY FRIDAY OPTION	0	13	-100.0%	1,806	-100.0%	115,385	286,712	-59.8%
EUR/USD WKLY FRIDAY OPTION	38,347	54,182	-29.2%	7,114	439.0%	312,283	402,363	-22.4%
EUR/USD WKLY FRIDAY OPTION	26,131	74,367	-64.9%	14,403	81.4%	349,394	628,673	-44.4%
EUR/USD WKLY FRIDAY OPTION	15,683	32,914	-52.4%	17,994	-12.8%	384,156	587,566	-34.6%
EUR/USD WKLY FRIDAY OPTION	123	0	0.0%	18,407	-99.3%	101,321	154,367	-34.4%
EUR/USD WKLY WED OPTIONS -	12,274	14,429	-14.9%	11,861	3.5%	153,120	156,624	-2.2%
EUR/USD WKLY WED OPTIONS -	12,935	17,968	-28.0%	8,816	46.7%	150,124	156,693	-4.2%
EUR/USD WKLY WED OPTIONS -	12,251	12,730	-3.8%	8,099	51.3%	151,055	141,574	6.7%
EUR/USD WKLY WED OPTIONS -	9,731	9,249	5.2%	9,478	2.7%	163,740	156,519	4.6%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	41,085	66,146	-37.9%
GBP/USD MONTHLY OPTIONS	155,937	142,583	9.4%	75,104	107.6%	1,527,145	2,226,015	-31.4%
GBP/USD WKLY FRIDAY OPTION	0	70	-100.0%	7	-100.0%	32,887	72,550	-54.7%

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.

CME Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
FX Options								
GBP/USD WKLY FRIDAY OPTION	15,503	20,007	-22.5%	2,467	528.4%	86,329	163,434	-47.2%
GBP/USD WKLY FRIDAY OPTION	12,469	13,375	-6.8%	1,590	684.2%	111,734	235,014	-52.5%
GBP/USD WKLY FRIDAY OPTION	4,506	6,060	-25.6%	3,385	33.1%	98,645	230,539	-57.2%
GBP/USD WKLY FRIDAY OPTION	25	0	0.0%	3,551	-99.3%	31,776	60,139	-47.2%
GBP/USD WKLY WED OPTIONS -	1,049	3,297	-68.2%	758	38.4%	26,844	44,423	-39.6%
GBP/USD WKLY WED OPTIONS -	4,188	6,921	-39.5%	3,565	17.5%	35,796	62,026	-42.3%
GBP/USD WKLY WED OPTIONS -	1,724	2,777	-37.9%	576	199.3%	29,843	64,610	-53.8%
GBP/USD WKLY WED OPTIONS -	2,521	2,106	19.7%	208	1,112.0%	27,254	52,343	-47.9%
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	9,395	33,084	-71.6%
JAPANESE YEN	0	0	0.0%	0	-	0	0	0.0%
JAPANESE YEN (EU)	0	0	0.0%	0	0.0%	0	0	0.0%
JPY/USD MONTHLY OPTIONS	95,634	153,375	-37.6%	116,701	-18.1%	1,634,908	2,007,391	-18.6%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	465	-100.0%	57,218	93,433	-38.8%
JPY/USD WKLY FRIDAY OPTION	19,050	22,771	-16.3%	8,315	129.1%	125,530	184,254	-31.9%
JPY/USD WKLY FRIDAY OPTION	12,053	30,445	-60.4%	9,976	20.8%	167,579	273,404	-38.7%
JPY/USD WKLY FRIDAY OPTION	8,172	16,731	-51.2%	8,208	-0.4%	156,534	262,260	-40.3%
JPY/USD WKLY FRIDAY OPTION	89	0	0.0%	11,053	-99.2%	59,282	64,149	-7.6%
JPY/USD WKLY WED OPTIONS -	4,911	5,134	-4.3%	4,143	18.5%	56,084	56,869	-1.4%
JPY/USD WKLY WED OPTIONS -	6,703	5,097	31.5%	3,615	85.4%	53,774	57,273	-6.1%
JPY/USD WKLY WED OPTIONS -	2,944	3,410	-13.7%	4,821	-38.9%	51,800	49,748	4.1%
JPY/USD WKLY WED OPTIONS -	2,537	6,396	-60.3%	3,577	-29.1%	51,728	58,759	-12.0%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	11,387	23,891	-52.3%
MXN/USD MONTHLY OPTIONS	720	1,517	-52.5%	1,382	-47.9%	17,064	23,088	-26.1%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	1,200	0	0.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	528	205	157.6%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	247	-100.0%	1,350	286	372.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	201	-100.0%	530	632	-16.1%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	28	-100.0%	28	0	0.0%
NZD/USD MONTHLY OPTIONS	1,439	17	8,364.7%	1,285	12.0%	9,173	1,049	774.5%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	1	-100.0%
NZD/USD WKLY FRIDAY OPTION	2	0	-	50	-96.0%	172	0	-
NZD/USD WKLY FRIDAY OPTION	200	0	-	0	0.0%	506	0	-
NZD/USD WKLY FRIDAY OPTION	200	0	-	600	-66.7%	950	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	100	0	-
SWISS FRANC	0	0	0.0%	0	-	0	0	0.0%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
Foreign Exchange Futures								
CHILEAN PESO	0	0	0.0%	0	0.0%	410	24,127	-98.3%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	936	2,615	-64.2%	159	488.7%	9,855	12,546	-21.4%

CME Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Ag Products Futures								
BUTTER CS	5,301	4,488	18.1%	4,424	19.8%	53,232	52,623	1.2%
CASH-SETTLED CHEESE	12,749	15,029	-15.2%	11,341	12.4%	133,784	136,455	-2.0%
CATTLE	965,565	1,121,123	-13.9%	1,488,300	-35.1%	16,718,841	16,440,125	1.7%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	3,200	0	-
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	450	600	-25.0%
CDD WEATHER	0	0	0.0%	0	0.0%	8,975	2,150	317.4%
CLASS IV MILK	2,131	2,375	-10.3%	1,122	89.9%	28,528	10,864	162.6%
DRY WHEY	1,324	1,490	-11.1%	1,364	-2.9%	15,013	16,852	-10.9%
FEEDER CATTLE	243,802	231,572	5.3%	234,331	4.0%	3,608,546	3,528,965	2.3%
GOLDMAN SACHS	20,392	31,926	-36.1%	24,774	-17.7%	327,866	378,542	-13.4%
GSCI EXCESS RETURN FUT	65,580	118,362	-44.6%	325	20,078.5%	379,284	472,094	-19.7%
HDD EURO SEASONAL STRIP	0	0	0.0%	250	-100.0%	250	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	50	-100.0%
HDD WEATHER	3,050	300	916.7%	7,600	-59.9%	15,150	14,405	5.2%
HDD WEATHER EUROPEAN	0	0	0.0%	3,750	-100.0%	9,750	24,000	-59.4%
HOGS	886,352	753,302	17.7%	1,234,991	-28.2%	15,621,844	13,551,711	15.3%
HOUSING INDEX	6	13	-53.8%	14	-57.1%	148	113	31.0%
LUMBER	11,873	11,541	2.9%	12,554	-5.4%	162,682	216,586	-24.9%
MALAYSIAN PALM SWAP	2,520	6,860	-63.3%	4,160	-39.4%	50,400	51,474	-2.1%
MILK	33,676	28,617	17.7%	31,377	7.3%	335,847	302,252	11.1%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	6,388	3,615	76.7%	5,801	10.1%	75,487	59,405	27.1%
S&P GSCI ENHANCED ER SWAP	7,524	7,524	0.0%	0	0.0%	37,442	41,362	-9.5%
USD CRUDE PALM OIL	3,409	680	401.3%	2,480	37.5%	17,263	8,680	98.9%
Ag Products Options								
BUTTER CS	1,809	4,880	-62.9%	2,399	-24.6%	36,037	49,184	-26.7%
CASH-SETTLED CHEESE	10,701	15,556	-31.2%	7,055	51.7%	113,802	125,892	-9.6%
CATTLE	140,759	145,752	-3.4%	221,287	-36.4%	2,413,456	2,641,563	-8.6%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	2,000	0	-
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	5,000	700	614.3%
CDD WEATHER	0	0	0.0%	0	-	0	0	0.0%
CLASS IV MILK	2,391	2,887	-17.2%	1,354	76.6%	40,192	15,501	159.3%
DRY WHEY	162	419	-61.3%	146	11.0%	8,115	6,990	16.1%
FEEDER CATTLE	17,311	20,328	-14.8%	20,900	-17.2%	341,888	338,741	0.9%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	500	-100.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	9,000	-100.0%
HDD WEATHER	0	0	0.0%	0	0.0%	0	350	-100.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HOGS	247,201	157,940	56.5%	263,623	-6.2%	4,190,367	2,769,669	51.3%
HOUSING INDEX	0	0	0.0%	0	0.0%	7	0	0.0%
LUMBER	1,058	2,070	-48.9%	1,536	-31.1%	20,085	21,557	-6.8%
LV CATL CSO	40	25	60.0%	20	100.0%	589	341	72.7%
MILK	36,737	40,614	-9.5%	35,986	2.1%	455,653	428,200	6.4%
MLK MID OPTIONS	15	25	-40.0%	4	275.0%	244	484	-49.6%
NFD MILK	2,942	3,864	-23.9%	3,715	-20.8%	68,779	60,568	13.6%

CME Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	37,419,283	72,381,484	-48.3%	37,528,397	-0.3%	698,388,674	766,636,135	-8.9%
Equity Index Futures	57,138,530	75,766,645	-24.6%	40,427,262	41.3%	649,370,664	634,002,267	2.4%
FX Futures	20,561,902	19,319,544	6.4%	13,009,236	58.1%	204,317,363	234,441,847	-12.8%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	410	24,127	-98.3%
Ag Products Futures	2,271,642	2,338,817	-2.9%	3,068,958	-26.0%	37,603,982	35,309,308	6.5%
TOTAL FUTURES	117,391,357	169,806,490	-30.9%	94,033,853	24.8%	1,589,681,093	1,670,413,684	-4.8%
TOTAL OPTIONS GROUP								
Equity Index Options	13,961,080	19,461,984	-28.3%	10,857,977	28.6%	162,226,094	207,412,727	-21.8%
Interest Rate Options	20,817,719	28,370,811	-26.6%	22,800,137	-8.7%	424,692,800	356,735,941	19.0%
FX Options	904,134	1,199,810	-24.6%	756,311	19.5%	12,883,775	18,587,055	-30.7%
Ag Products Options	461,126	394,360	16.9%	558,025	-17.4%	7,696,214	6,469,240	19.0%
Foreign Exchange Options	936	2,615	-64.2%	159	488.7%	9,855	12,546	-21.4%
TOTAL OPTIONS	36,144,995	49,429,580	-26.9%	34,972,609	3.4%	607,508,738	589,217,509	3.1%
TOTAL COMBINED								
Interest Rate	58,237,002	100,752,295	-42.2%	60,328,534	-3.5%	1,123,081,474	1,123,372,076	0.0%
Equity Index	71,099,610	95,228,629	-25.3%	51,285,239	38.6%	811,596,758	841,414,994	-3.5%
FX	21,466,036	20,519,354	4.6%	13,765,547	55.9%	217,201,138	253,028,902	-14.2%
Foreign Exchange	936	2,615	-64.2%	159	488.7%	10,265	36,673	-72.0%
Ag Products	2,732,768	2,733,177	0.0%	3,626,983	-24.7%	45,300,196	41,778,548	8.4%
GRAND TOTAL	153,536,352	219,236,070	-30.0%	129,006,462	19.0%	2,197,189,831	2,259,631,193	-2.8%