



CME Exchange Volume Report - Monthly

	VOLUME MAY 2020	VOLUME MAY 2019	% CHG	VOIUME APR 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	108	31	248.4%	243	-55.6%	462	151	206.0%
EURODOLLARS	34,866,206	73,665,276	-52.7%	40,101,123	-13.1%	298,342,384	300,632,403	-0.8%
SOFR	647,159	704,857	-8.2%	593,617	9.0%	4,738,346	2,968,979	59.6%
SONIA	159,440	189,522	-15.9%	115,431	38.1%	682,947	840,559	-18.8%
Interest Rate Options								
EURODOLLARS	11,203,296	26,234,480	-57.3%	25,810,321	-56.6%	154,734,627	105,157,184	47.1%
EURO MIDCURVE	5,967,159	20,702,536	-71.2%	5,881,664	1.5%	41,921,549	76,651,947	-45.3%
SOFR	295	0	-	227	30.0%	797	0	-

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Equity Index Futures								
BITCOIN FUTURES	171,369	299,290	-42.7%	124,038	38.2%	879,856	773,860	13.7%
E-MINI COM SERVICES SELECT	1,430	4,557	-68.6%	1,451	-1.4%	23,232	25,928	-10.4%
E-mini FTSE 100 (USD)	0	0	0.0%	0	0.0%	0	336	-100.0%
E-mini FTSE China 50	0	2	-100.0%	0	0.0%	0	698	-100.0%
E-MINI MIDCAP	224,250	307,568	-27.1%	235,431	-4.7%	1,938,828	1,624,502	19.3%
E-MINI NASDAQ 100	9,155,595	12,812,908	-28.5%	9,247,951	-1.0%	63,428,857	50,323,624	26.0%
E-MINI RUSSELL 1000	1,904	7,440	-74.4%	2,106	-9.6%	41,134	37,396	10.0%
E-MINI RUSSELL 1000 GROWTH	1,122	5,030	-77.7%	1,451	-22.7%	27,677	25,349	9.2%
E-MINI RUSSELL 1000 VALUE	3,397	8,787	-61.3%	5,714	-40.5%	40,835	79,815	-48.8%
E-MINI RUSSELL 2000	4,067,293	3,219,293	26.3%	3,851,293	5.6%	22,047,786	14,487,255	52.2%
E-MINI S&P500	35,324,634	41,914,412	-15.7%	38,207,098	-7.5%	235,508,313	163,897,847	43.7%
E-MINI S&P REAL ESTATE SELE	3,879	3,484	11.3%	3,177	22.1%	66,389	19,335	243.4%
FT-SE 100	0	0	0.0%	0	0.0%	0	372	-100.0%
FTSE Emerging	50	2,420	-97.9%	79	-36.7%	4,420	11,693	-62.2%
IBOVESPA INDEX	388	209	85.6%	603	-35.7%	3,106	3,199	-2.9%
MICRO E-MINI NASDAQ 100	13,122,727	2,994,347	338.3%	11,892,289	10.3%	58,897,221	2,994,347	1,866.9%
MICRO E-MINI RUSSELL 2000	2,250,246	543,257	314.2%	1,893,042	18.9%	9,007,132	543,257	1,558.0%
MICRO E-MINI S&P500	19,684,699	4,818,422	308.5%	19,825,498	-0.7%	82,122,115	4,818,422	1,604.3%
NASDAQ BIOTECH	152	649	-76.6%	23	560.9%	3,087	1,388	122.4%
Nearby BTIC+	0	0	-	0	0.0%	1,177	0	-
NIFTY 50	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	109,851	257,193	-57.3%	123,617	-11.1%	1,219,039	1,076,180	13.3%
NIKKEI 225 (YEN) STOCK	685,149	980,979	-30.2%	799,562	-14.3%	6,137,540	3,716,904	65.1%
S&P 500	95,692	65,384	46.4%	129,807	-26.3%	811,281	507,301	59.9%
S&P 500 ANNUAL DIVIDEND IND	36,179	22,249	62.6%	72,231	-49.9%	348,302	118,408	194.2%
S&P 500/GI	0	0	0.0%	0	0.0%	0	20	-100.0%
S&P 500 QUARLY DIVIDEND IND	3,059	20	15,195.0%	972	214.7%	6,182	521	1,086.6%
S&P 600 SMALLCAP EMINI	759	0	0.0%	567	33.9%	1,326	0	0.0%
S&P CONSUMER DSCRTNRY SE	3,020	7,256	-58.4%	4,315	-30.0%	48,411	47,529	1.9%
S&P CONSUMER STAPLES SECT	14,772	10,291	43.5%	13,703	7.8%	115,614	92,442	25.1%
S&P ENERGY SECTOR	15,880	10,891	45.8%	18,544	-14.4%	137,939	94,673	45.7%
S&P FINANCIAL SECTOR	11,488	23,600	-51.3%	11,476	0.1%	145,018	152,314	-4.8%
S&P HEALTH CARE SECTOR	8,736	8,800	-0.7%	7,120	22.7%	90,228	89,258	1.1%
S&P INDUSTRIAL SECTOR	8,812	6,842	28.8%	6,760	30.4%	66,414	71,066	-6.5%
S&P MATERIALS SECTOR	4,982	9,562	-47.9%	4,328	15.1%	42,871	58,914	-27.2%
S&P TECHNOLOGY SECTOR	6,550	11,884	-44.9%	4,286	52.8%	77,582	78,851	-1.6%
S&P UTILITIES SECTOR	13,860	25,117	-44.8%	7,593	82.5%	130,167	153,069	-15.0%
S&P VALUE INDEX FUTURES	0	0	0.0%	0	0.0%	0	24	-100.0%
YEN DENOMINATED TOPIX	5,082	31,706	-84.0%	7,034	-27.8%	41,354	82,844	-50.1%



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Equity Index Options								
BITCOIN FUTURES	5,986	0	-	383	1,462.9%	7,754	0	-
E-MINI NASDAQ 100	247,300	248,407	-0.4%	196,932	25.6%	1,681,012	1,032,240	62.9%
E-MINI RUSSELL 2000	28,278	18,583	52.2%	6,435	339.4%	98,974	60,080	64.7%
E-MINI S&P500	5,992,928	7,224,771	-17.1%	5,462,448	9.7%	42,195,150	24,012,513	75.7%
EOM E-MINI RUSSELL 2000 END	12,780	14,138	-9.6%	5,833	119.1%	42,929	40,810	5.2%
EOM EMINI S&P	1,669,716	2,859,243	-41.6%	1,452,704	14.9%	11,871,854	9,359,478	26.8%
EOM S&P 500	41,128	140,263	-70.7%	54,510	-24.5%	431,022	641,771	-32.8%
EOW1 E-MINI RUSSELL 2000 WE	2,560	4,038	-36.6%	1,556	64.5%	26,924	14,701	83.1%
EOW1 EMINI S&P 500	533,087	1,242,920	-57.1%	908,912	-41.3%	5,579,537	4,371,057	27.6%
EOW1 S&P 500	17,200	22,861	-24.8%	39,818	-56.8%	237,631	283,284	-16.1%
EOW2 E-MINI RUSSELL 2000 WE	4,553	7,404	-38.5%	1,344	238.8%	18,127	17,640	2.8%
EOW2 EMINI S&P 500	724,745	1,647,803	-56.0%	803,089	-9.8%	5,421,580	5,050,602	7.3%
EOW2 S&P 500	70,625	141,810	-50.2%	83,916	-15.8%	448,482	676,222	-33.7%
EOW3 E-MINI RUSSELL 2000 WE	11,701	15,282	-23.4%	16,752	-30.2%	103,564	53,703	92.8%
EOW3 EMINI S&P 500	1,909,672	2,760,389	-30.8%	2,550,173	-25.1%	13,810,884	12,029,713	14.8%
EOW3 S&P 500	51,827	117,967	-56.1%	108,603	-52.3%	455,729	684,763	-33.4%
EOW4 E-MINI RUSSELL 2000 WE	5,049	5,318	-5.1%	2,344	115.4%	15,097	17,280	-12.6%
EOW4 EMINI S&P 500	942,634	1,109,508	-15.0%	902,455	4.5%	4,012,360	4,802,087	-16.4%
S&P 500	65,872	198,571	-66.8%	67,138	-1.9%	876,961	1,130,042	-22.4%



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FX Futures								
AD/CD CROSS RATES	115	31	271.0%	12	858.3%	160	102	56.9%
AD/JY CROSS RATES	2,269	4,328	-47.6%	1,661	36.6%	13,904	16,098	-13.6%
AD/NE CROSS RATES	96	137	-29.9%	238	-59.7%	2,122	378	461.4%
AUSTRALIAN DOLLAR	1,732,882	2,192,811	-21.0%	1,429,373	21.2%	10,894,854	10,645,765	2.3%
BP/JY CROSS RATES	4,461	3,162	41.1%	2,306	93.5%	19,174	11,361	68.8%
BP/SF CROSS RATES	285	588	-51.5%	125	128.0%	2,392	2,024	18.2%
BRAZIL REAL	170,733	187,252	-8.8%	173,856	-1.8%	1,070,148	700,979	52.7%
BRITISH POUND	1,635,582	2,340,748	-30.1%	1,328,967	23.1%	10,793,706	12,161,057	-11.2%
CANADIAN DOLLAR	1,118,712	1,735,073	-35.5%	1,230,394	-9.1%	8,360,097	7,922,362	5.5%
CD/JY CROSS RATES	130	54	140.7%	8	1,525.0%	434	119	264.7%
CHINESE RENMINBI (CNH)	16,062	31,669	-49.3%	11,919	34.8%	93,829	126,846	-26.0%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	14	10	40.0%
CZECK KORUNA (US)	0	0	0.0%	0	-	0	0	0.0%
EC/AD CROSS RATES	2,947	3,377	-12.7%	3,580	-17.7%	34,257	21,453	59.7%
EC/CD CROSS RATES	1,524	2,232	-31.7%	1,545	-1.4%	20,004	12,740	57.0%
EC/NOK CROSS RATES	50	730	-93.2%	825	-93.9%	1,433	2,402	-40.3%
EC/SEK CROSS RATES	114	372	-69.4%	284	-59.9%	3,207	3,197	0.3%
EFX/BP CROSS RATES	36,256	75,914	-52.2%	40,808	-11.2%	365,180	442,180	-17.4%
EFX/JY CROSS RATES	29,282	46,519	-37.1%	34,959	-16.2%	334,611	303,371	10.3%
EFX/SF CROSS RATES	38,133	31,008	23.0%	33,979	12.2%	231,839	154,874	49.7%
E-MINI EURO FX	131,896	90,737	45.4%	127,992	3.1%	711,503	458,110	55.3%
E-MINI JAPANESE YEN	13,191	8,583	53.7%	23,614	-44.1%	145,251	53,212	173.0%
EURO FX	3,047,623	3,879,460	-21.4%	2,909,962	4.7%	21,953,735	20,781,208	5.6%
HUNGARIAN FORINT (EC)	8	0	0.0%	0	-	8	0	0.0%
HUNGARIAN FORINT (US)	4	2	100.0%	30	-86.7%	102	8	1,175.0%
INDIAN RUPEE	20,239	50,778	-60.1%	19,033	6.3%	141,599	352,843	-59.9%
JAPANESE YEN	1,465,292	3,223,010	-54.5%	1,517,208	-3.4%	14,385,809	12,936,269	11.2%
KOREAN WON	970	835	16.2%	781	24.2%	4,988	3,013	65.5%
MEXICAN PESO	806,353	1,381,545	-41.6%	862,981	-6.6%	6,291,133	6,476,886	-2.9%
MICRO AUD/USD	260,096	109,083	138.4%	262,277	-0.8%	1,088,312	610,910	78.1%
MICRO CAD/USD	23,865	19,444	22.7%	29,321	-18.6%	123,956	81,845	51.5%
MICRO CHF/USD	1,832	1,787	2.5%	1,223	49.8%	16,972	8,969	89.2%
MICRO EUR/USD	388,084	228,070	70.2%	422,514	-8.1%	1,922,759	1,255,779	53.1%
MICRO GBP/USD	65,290	30,393	114.8%	45,599	43.2%	257,962	224,901	14.7%
MICRO INR/USD	1,557	3,793	-59.0%	1,956	-20.4%	12,974	24,152	-46.3%
MICRO JPY/USD	18,876	32,131	-41.3%	27,085	-30.3%	160,096	140,276	14.1%
NEW ZEALND DOLLAR	502,117	551,622	-9.0%	435,899	15.2%	3,160,649	2,864,790	10.3%
NKR/USD CROSS RATE	2,726	4,405	-38.1%	1,902	43.3%	31,390	19,946	57.4%
POLISH ZLOTY (EC)	1	8	-87.5%	20	-95.0%	168	440	-61.8%
POLISH ZLOTY (US)	344	60	473.3%	319	7.8%	3,207	561	471.7%
RMB USD	0	3	-100.0%	1	-100.0%	4	5	-20.0%
RUSSIAN RUBLE	84,873	44,799	89.5%	98,014	-13.4%	588,302	321,308	83.1%
S.AFRICAN RAND	69,630	38,209	82.2%	73,735	-5.6%	374,041	200,416	86.6%
SF/JY CROSS RATES	28	0	0.0%	28	0.0%	205	7	2,828.6%
SHEKEL	0	0	0.0%	0	0.0%	110	0	0.0%
SKR/USD CROSS RATES	2,504	2,264	10.6%	2,485	0.8%	22,229	14,631	51.9%
SWISS FRANC	399,887	526,265	-24.0%	379,136	5.5%	3,189,008	2,540,251	25.5%
TURKISH LIRA	2,232	120	1,760.0%	171	1,205.3%	5,180	4,206	23.2%
USDZAR	0	0	0.0%	0	0.0%	0	20	-100.0%

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FX Options								
AUD/USD MONDAY OPTION WEE	874	0	-	568	53.9%	1,951	0	-
AUD/USD MONDAY OPTION WEE	596	0	-	362	64.6%	1,027	0	-
AUD/USD MONDAY OPTION WEE	397	0	-	17	2,235.3%	806	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	180	-100.0%	180	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	0.0%	103	0	-
AUD/USD MONTHLY OPTIONS	82,942	85,152	-2.6%	69,324	19.6%	472,718	365,591	29.3%
AUD/USD WKLY FRIDAY OPTION	138	0	0.0%	2,925	-95.3%	3,153	8,103	-61.1%
AUD/USD WKLY FRIDAY OPTION	1,797	18,595	-90.3%	1,685	6.6%	27,222	33,925	-19.8%
AUD/USD WKLY FRIDAY OPTION	3,856	8,031	-52.0%	3,777	2.1%	22,858	34,667	-34.1%
AUD/USD WKLY FRIDAY OPTION	4,708	11,662	-59.6%	3,000	56.9%	24,291	43,261	-43.9%
AUD/USD WKLY FRIDAY OPTION	5,083	4,898	3.8%	959	430.0%	10,847	12,708	-14.6%
AUD/USD WKLY WED OPTIONS -	2,432	1,635	48.7%	1,139	113.5%	8,706	9,883	-11.9%
AUD/USD WKLY WED OPTIONS -	2,596	1,629	59.4%	1,120	131.8%	8,367	10,679	-21.6%
AUD/USD WKLY WED OPTIONS -	869	1,320	-34.2%	321	170.7%	6,070	5,169	17.4%
AUD/USD WKLY WED OPTIONS -	1,487	845	76.0%	1,573	-5.5%	9,380	6,709	39.8%
AUD/USD WKLY WED OPTIONS -	0	1,341	-100.0%	1,023	-100.0%	3,619	2,012	79.9%
BRITISH POUND (EU)	0	0	0.0%	0	-	0	0	0.0%
BRL/USD MONTHLY OPTIONS	234	54	333.3%	17	1,276.5%	340	54	529.6%
CAD/USD MONDAY OPTIONS WE	1,144	0	-	105	989.5%	1,650	0	-
CAD/USD MONDAY OPTIONS WE	1	0	-	0	0.0%	102	0	-
CAD/USD MONDAY OPTIONS WE	229	0	-	259	-11.6%	620	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	12	-100.0%	246	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	0.0%	102	0	-
CAD/USD MONTHLY OPTIONS	49,505	54,165	-8.6%	47,592	4.0%	272,728	291,417	-6.4%
CAD/USD WKLY FRIDAY OPTION	65	0	0.0%	5,844	-98.9%	6,030	18,330	-67.1%
CAD/USD WKLY FRIDAY OPTION	1,641	12,114	-86.5%	2,832	-42.1%	30,541	35,079	-12.9%
CAD/USD WKLY FRIDAY OPTION	6,718	10,334	-35.0%	4,121	63.0%	32,725	51,634	-36.6%
CAD/USD WKLY FRIDAY OPTION	7,678	9,484	-19.0%	7,529	2.0%	36,719	58,770	-37.5%
CAD/USD WKLY FRIDAY OPTION	7,653	6,332	20.9%	822	831.0%	19,083	16,590	15.0%
CAD/USD WKLY WED OPTIONS -	4,087	2,183	87.2%	402	916.7%	11,207	14,908	-24.8%
CAD/USD WKLY WED OPTIONS -	2,065	3,475	-40.6%	741	178.7%	10,688	16,767	-36.3%
CAD/USD WKLY WED OPTIONS -	1,360	3,394	-59.9%	2,204	-38.3%	9,853	14,835	-33.6%
CAD/USD WKLY WED OPTIONS -	4,500	4,041	11.4%	2,350	91.5%	14,146	15,002	-5.7%
CAD/USD WKLY WED OPTIONS -	0	2,911	-100.0%	3,914	-100.0%	5,417	4,671	16.0%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	-	0	0	0.0%
CHF/USD MONTHLY OPTIONS	2,837	2,082	36.3%	1,884	50.6%	18,695	10,240	82.6%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	35	-100.0%	37	108	-65.7%
CHF/USD WKLY FRIDAY OPTION	172	23	647.8%	34	405.9%	831	1,178	-29.5%
CHF/USD WKLY FRIDAY OPTION	2	15	-86.7%	84	-97.6%	692	634	9.1%
CHF/USD WKLY FRIDAY OPTION	227	60	278.3%	36	530.6%	742	588	26.2%
CHF/USD WKLY FRIDAY OPTION	11	3	266.7%	1	1,000.0%	853	604	41.2%
EUR/GBP MONTHLY OPTIONS	0	0	0.0%	0	0.0%	0	74	-100.0%
EUR/JPY MONTHLY OPTIONS	0	0	0.0%	0	-	0	0	0.0%
EURO FX (EU)	0	0	0.0%	0	-	0	0	0.0%
EUR/USD MONDAY OPTION WEE	1,212	0	-	901	34.5%	3,207	0	-
EUR/USD MONDAY OPTION WEE	907	0	-	284	219.4%	2,279	0	-
EUR/USD MONDAY OPTION WEE	1,184	0	-	296	300.0%	3,262	0	-
EUR/USD MONDAY OPTION WEE	1,779	0	-	646	175.4%	3,542	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	0	0.0%	1,609	0	-
EUR/USD MONTHLY OPTIONS	208,666	347,330	-39.9%	200,099	4.3%	1,658,210	1,814,807	-8.6%
EUR/USD WKLY FRIDAY OPTION	491	0	0.0%	10,098	-95.1%	11,073	58,080	-80.9%
EUR/USD WKLY FRIDAY OPTION	4,918	36,278	-86.4%	3,393	44.9%	103,606	136,584	-24.1%

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FX Options								
EUR/USD WKLY FRIDAY OPTION	17,153	27,743	-38.2%	11,259	52.3%	112,951	158,867	-28.9%
EUR/USD WKLY FRIDAY OPTION	18,989	36,652	-48.2%	10,202	86.1%	118,974	216,456	-45.0%
EUR/USD WKLY FRIDAY OPTION	18,680	28,448	-34.3%	847	2,105.4%	41,957	63,379	-33.8%
EUR/USD WKLY WED OPTIONS -	8,747	7,548	15.9%	1,511	478.9%	46,715	48,393	-3.5%
EUR/USD WKLY WED OPTIONS -	5,380	10,734	-49.9%	3,591	49.8%	43,564	61,945	-29.7%
EUR/USD WKLY WED OPTIONS -	4,420	12,875	-65.7%	3,127	41.3%	38,392	56,814	-32.4%
EUR/USD WKLY WED OPTIONS -	4,829	13,217	-63.5%	2,051	135.4%	38,786	65,074	-40.4%
EUR/USD WKLY WED OPTIONS -	0	9,985	-100.0%	4,743	-100.0%	14,285	22,273	-35.9%
GBP/USD MONDAY OPTION WEE	1,479	0	-	175	745.1%	2,273	0	-
GBP/USD MONDAY OPTION WEE	872	0	-	465	87.5%	1,339	0	-
GBP/USD MONDAY OPTION WEE	1,678	0	-	240	599.2%	2,207	0	-
GBP/USD MONDAY OPTION WEE	1,633	0	-	922	77.1%	2,555	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	0	0.0%	401	0	-
GBP/USD MONTHLY OPTIONS	65,388	116,754	-44.0%	62,283	5.0%	459,050	717,398	-36.0%
GBP/USD WKLY FRIDAY OPTION	12	0	0.0%	2,898	-99.6%	3,267	22,665	-85.6%
GBP/USD WKLY FRIDAY OPTION	3,211	12,470	-74.3%	967	232.1%	19,415	36,588	-46.9%
GBP/USD WKLY FRIDAY OPTION	4,606	6,977	-34.0%	1,570	193.4%	16,988	48,064	-64.7%
GBP/USD WKLY FRIDAY OPTION	4,705	4,501	4.5%	2,273	107.0%	22,399	46,977	-52.3%
GBP/USD WKLY FRIDAY OPTION	1,633	4,244	-61.5%	567	188.0%	8,329	21,577	-61.4%
GBP/USD WKLY WED OPTIONS -	2,174	1,268	71.5%	1,711	27.1%	11,486	16,688	-31.2%
GBP/USD WKLY WED OPTIONS -	2,156	3,646	-40.9%	1,096	96.7%	5,848	18,262	-68.0%
GBP/USD WKLY WED OPTIONS -	1,868	1,795	4.1%	1,022	82.8%	8,975	20,407	-56.0%
GBP/USD WKLY WED OPTIONS -	4,383	1,596	174.6%	40	10,857.5%	10,458	17,204	-39.2%
GBP/USD WKLY WED OPTIONS -	0	744	-100.0%	787	-100.0%	5,190	6,804	-23.7%
JAPANESE YEN (EU)	0	0	0.0%	0	-	0	0	0.0%
JPY/USD MONDAY OPTION WEE	211	0	-	69	205.8%	2,479	0	-
JPY/USD MONDAY OPTION WEE	1,760	0	-	512	243.8%	2,969	0	-
JPY/USD MONDAY OPTION WEE	552	0	-	107	415.9%	1,592	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	754	-100.0%	1,235	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	0	0.0%	152	0	-
JPY/USD MONTHLY OPTIONS	73,061	185,736	-60.7%	122,960	-40.6%	776,128	714,041	8.7%
JPY/USD WKLY FRIDAY OPTION	5	0	0.0%	5,970	-99.9%	6,089	28,655	-78.8%
JPY/USD WKLY FRIDAY OPTION	2,488	18,899	-86.8%	4,129	-39.7%	65,518	53,399	22.7%
JPY/USD WKLY FRIDAY OPTION	11,518	18,128	-36.5%	6,007	91.7%	77,109	78,022	-1.2%
JPY/USD WKLY FRIDAY OPTION	12,493	19,127	-34.7%	9,869	26.6%	65,926	88,510	-25.5%
JPY/USD WKLY FRIDAY OPTION	9,449	15,204	-37.9%	832	1,035.7%	25,863	30,161	-14.3%
JPY/USD WKLY WED OPTIONS -	3,602	2,854	26.2%	1,742	106.8%	31,974	16,178	97.6%
JPY/USD WKLY WED OPTIONS -	1,766	4,855	-63.6%	1,806	-2.2%	23,525	21,335	10.3%
JPY/USD WKLY WED OPTIONS -	2,792	5,377	-48.1%	3,819	-26.9%	29,895	15,926	87.7%
JPY/USD WKLY WED OPTIONS -	4,384	2,348	86.7%	2,434	80.1%	34,083	18,277	86.5%
JPY/USD WKLY WED OPTIONS -	0	3,185	-100.0%	2,070	-100.0%	7,594	4,972	52.7%
MXN/USD MONTHLY OPTIONS	1,273	1,225	3.9%	259	391.5%	9,299	7,204	29.1%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	0	0	-
MXN/USD WKLY FRIDAY OPTION	0	1	-100.0%	0	0.0%	0	148	-100.0%
MXN/USD WKLY FRIDAY OPTION	1	298	-99.7%	1	0.0%	2	298	-99.3%
MXN/USD WKLY FRIDAY OPTION	225	2	11,150.0%	0	0.0%	810	2	40,400.0%
MXN/USD WKLY FRIDAY OPTION	93	0	-	0	0.0%	143	0	-
NZD/USD MONTHLY OPTIONS	6	120	-95.0%	0	0.0%	4,357	2,127	104.8%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	50	120	-58.3%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	206	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	375	0	-

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CME Exchange Volume Report - Monthly

	VOLUME MAY 2020	VOLUME MAY 2019	% CHG	VOIUME APR 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
FX Options								
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	0	0	-
Foreign Exchange Futures								
CHILEAN PESO	0	10	-100.0%	0	0.0%	0	410	-100.0%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	1,468	982	49.5%	454	223.3%	5,184	5,006	3.6%
Ag Products Futures								
BUTTER CS	4,214	4,259	-1.1%	6,719	-37.3%	35,701	19,346	84.5%
CASH-SETTLED CHEESE	12,916	9,112	41.7%	18,117	-28.7%	75,999	58,087	30.8%
CAT ASIA WEATHER	3,900	0	-	3,900	0.0%	7,800	0	-
CATTLE	1,498,959	1,760,772	-14.9%	1,204,658	24.4%	7,958,787	7,777,435	2.3%
CAT WEATHER EUROPEAN	0	1,200	-100.0%	0	0.0%	0	3,200	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	750	450	66.7%
CDD WEATHER	950	4,925	-80.7%	100	850.0%	5,150	7,025	-26.7%
CLASS IV MILK	1,960	2,117	-7.4%	2,312	-15.2%	18,865	13,795	36.8%
DRY WHEY	990	1,482	-33.2%	924	7.1%	8,056	7,153	12.6%
FEEDER CATTLE	181,226	337,636	-46.3%	227,965	-20.5%	1,443,959	1,599,503	-9.7%
GOLDMAN SACHS	14,026	28,163	-50.2%	17,991	-22.0%	88,960	145,594	-38.9%
GSCI EXCESS RETURN FUT	6,535	5,673	15.2%	1,234	429.6%	98,589	128,219	-23.1%
HDD EURO SEASONAL STRIP	0	0	-	0	0.0%	0	0	-
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER	0	0	0.0%	0	0.0%	6,825	2,100	225.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	1,000	3,000	-66.7%
HOGS	995,647	1,435,164	-30.6%	1,197,240	-16.8%	5,903,011	6,599,697	-10.6%
HOUSING INDEX	12	3	300.0%	50	-76.0%	195	69	182.6%
LUMBER	7,448	13,524	-44.9%	9,142	-18.5%	62,647	71,173	-12.0%
MALAYSIAN PALM SWAP	2,380	5,260	-54.8%	4,460	-46.6%	15,410	14,660	5.1%
MILK	38,908	24,669	57.7%	41,515	-6.3%	175,164	126,588	38.4%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,992	7,074	-15.3%	8,989	-33.3%	53,549	35,320	51.6%
PACIFIC RIM DAT SS WTHR	1,300	0	-	0	-	1,300	0	-
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	7,524	14,870	-49.4%
USD CRUDE PALM OIL	1,908	1,022	86.7%	2,827	-32.5%	14,995	6,814	120.1%

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CME Exchange Volume Report - Monthly

	VOLUME MAY 2020	VOLUME MAY 2019	% CHG	VOIUME APR 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Ag Products Options								
BUTTER CS	3,897	5,204	-25.1%	3,057	27.5%	21,219	21,962	-3.4%
CASH-SETTLED CHEESE	9,785	9,660	1.3%	14,776	-33.8%	65,250	53,550	21.8%
CATTLE	275,175	262,813	4.7%	235,581	16.8%	1,396,698	1,080,956	29.2%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	2,000	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	2,000	5,000	-60.0%
CLASS IV MILK	3,606	3,025	19.2%	6,782	-46.8%	34,762	21,830	59.2%
DRY WHEY	613	1,652	-62.9%	604	1.5%	3,306	5,448	-39.3%
FEEDER CATTLE	23,128	47,899	-51.7%	24,717	-6.4%	157,225	159,596	-1.5%
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	0	0	0.0%	0	0.0%	0	0	0.0%
HOGS	222,630	368,123	-39.5%	317,867	-30.0%	1,596,637	1,830,131	-12.8%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
LUMBER	249	1,544	-83.9%	641	-61.2%	5,004	9,755	-48.7%
LV CATL CSO	0	20	-100.0%	0	0.0%	0	439	-100.0%
MILK	60,498	40,841	48.1%	66,171	-8.6%	253,267	190,512	32.9%
MLK MID OPTIONS	4	24	-83.3%	2	100.0%	48	184	-73.9%
NFD MILK	3,609	4,487	-19.6%	9,105	-60.4%	53,977	40,006	34.9%



CME Exchange Volume Report - Monthly

	VOLUME MAY 2020	VOLUME MAY 2019	% CHG	VOIUME APR 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	35,672,913	74,559,686	-52.2%	40,810,414	-12.6%	303,764,139	304,442,092	-0.2%
Equity Index Futures	85,037,006	68,413,849	24.3%	86,503,159	-1.7%	483,460,433	246,008,941	96.5%
FX Futures	12,099,151	16,883,411	-28.3%	11,538,125	4.9%	86,833,017	81,902,280	6.0%
Foreign Exchange Futures	0	10	-100.0%	0	0.0%	0	410	-100.0%
Ag Products Futures	2,779,271	3,642,055	-23.7%	2,748,143	1.1%	15,984,236	16,634,098	-3.9%
TOTAL FUTURES	135,588,341	163,499,011	-17.1%	141,599,841	-4.2%	890,041,825	648,987,821	37.1%
TOTAL OPTIONS GROUP								
Equity Index Options	12,337,641	17,779,276	-30.6%	12,665,345	-2.6%	87,335,571	64,277,986	35.9%
Interest Rate Options	17,170,750	46,937,016	-63.4%	31,692,212	-45.8%	196,656,973	181,809,131	8.2%
FX Options	716,736	1,207,942	-40.7%	662,195	8.2%	5,065,104	5,839,077	-13.3%
Ag Products Options	603,194	745,292	-19.1%	679,303	-11.2%	3,589,393	3,421,369	4.9%
Foreign Exchange Options	1,468	982	49.5%	454	223.3%	5,184	5,006	3.6%
TOTAL OPTIONS	30,829,789	66,670,508	-53.8%	45,699,509	-32.5%	292,652,225	255,352,569	14.6%
TOTAL COMBINED								
Interest Rate	52,843,663	121,496,702	-56.5%	72,502,626	-27.1%	500,421,112	486,251,223	2.9%
Equity Index	97,374,647	86,193,125	13.0%	99,168,504	-1.8%	570,796,004	310,286,927	84.0%
FX	12,815,887	18,091,353	-29.2%	12,200,320	5.0%	91,898,121	87,741,357	4.7%
Foreign Exchange	1,468	992	48.0%	454	223.3%	5,184	5,416	-4.3%
Ag Products	3,382,465	4,387,347	-22.9%	3,427,446	-1.3%	19,573,629	20,055,467	-2.4%
GRAND TOTAL	166,418,130	230,169,519	-27.7%	187,299,350	-11.1%	1,182,694,050	904,340,390	30.8%

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