



CME Exchange Volume Report - Monthly

	VOLUME AUG 2020	VOLUME AUG 2019	% CHG	VOIUME JUL 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	281	208	35.1%	28	903.6%	818	395	107.1%
EURODOLLARS	28,911,468	73,101,115	-60.5%	22,937,047	26.0%	384,968,548	508,412,344	-24.3%
SOFR	889,281	878,350	1.2%	751,826	18.3%	7,256,692	5,222,960	38.9%
SONIA	211,585	180,968	16.9%	255,791	-17.3%	1,286,034	1,452,412	-11.5%
Interest Rate Options								
EURODOLLARS	3,906,128	29,709,234	-86.9%	4,660,357	-16.2%	168,500,425	204,280,718	-17.5%
EURO MIDCURVE	4,417,995	10,678,997	-58.6%	5,497,563	-19.6%	59,934,221	115,089,897	-47.9%
SOFR	0	0	-	200	-100.0%	1,022	0	-

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Equity Index Futures								
BITCOIN FUTURES	209,182	99,796	109.6%	162,374	28.8%	1,382,831	1,193,916	15.8%
E-MINI COM SERVICES SELECT	1,276	4,558	-72.0%	1,630	-21.7%	37,148	45,217	-17.8%
E-mini FTSE 100 (USD)	0	0	0.0%	0	0.0%	0	336	-100.0%
E-mini FTSE China 50	0	0	0.0%	2	-100.0%	2	711	-99.7%
E-MINI MIDCAP	239,926	328,178	-26.9%	278,221	-13.8%	3,006,736	2,660,733	13.0%
E-MINI NASDAQ 100	9,570,285	13,397,090	-28.6%	12,107,779	-21.0%	96,949,441	81,109,793	19.5%
E-MINI RUSSELL 1000	1,866	3,251	-42.6%	1,381	35.1%	65,539	64,305	1.9%
E-MINI RUSSELL 1000 GROWTH	1,056	4,320	-75.6%	3,063	-65.5%	39,529	43,310	-8.7%
E-MINI RUSSELL 1000 VALUE	3,154	11,677	-73.0%	6,985	-54.8%	68,023	114,008	-40.3%
E-MINI RUSSELL 2000	2,892,942	3,512,763	-17.6%	3,958,676	-26.9%	34,890,187	24,127,595	44.6%
E-MINI S&P500	26,788,398	44,707,872	-40.1%	35,604,329	-24.8%	350,846,829	270,531,778	29.7%
E-MINI S&P REAL ESTATE SELE	1,983	3,310	-40.1%	2,506	-20.9%	77,702	34,593	124.6%
FT-SE 100	0	0	0.0%	0	0.0%	0	372	-100.0%
FTSE Emerging	20	1,435	-98.6%	0	0.0%	4,500	16,651	-73.0%
IBOVESPA INDEX	357	907	-60.6%	119	200.0%	3,947	5,036	-21.6%
MICRO E-MINI NASDAQ 100	12,797,950	6,603,515	93.8%	15,377,810	-16.8%	100,588,916	16,989,488	492.1%
MICRO E-MINI RUSSELL 2000	1,579,494	1,008,239	56.7%	2,618,965	-39.7%	16,249,439	2,567,434	532.9%
MICRO E-MINI S&P500	14,919,422	9,553,465	56.2%	22,877,218	-34.8%	144,287,643	23,464,879	514.9%
NASDAQ BIOTECH	177	191	-7.3%	776	-77.2%	5,024	2,404	109.0%
Nearby BTIC+	0	0	-	0	0.0%	1,177	0	-
NIFTY 50	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	123,046	285,548	-56.9%	134,492	-8.5%	1,689,313	1,782,936	-5.3%
NIKKEI 225 (YEN) STOCK	548,516	1,225,691	-55.2%	599,357	-8.5%	8,295,888	6,548,553	26.7%
S&P 500	28,017	98,733	-71.6%	45,550	-38.5%	1,095,243	785,883	39.4%
S&P 500 ANNUAL DIVIDEND IND	53,623	19,963	168.6%	23,588	127.3%	533,913	187,035	185.5%
S&P 500/GI	0	0	0.0%	0	0.0%	0	40	-100.0%
S&P 500 QUARLY DIVIDEND IND	26	860	-97.0%	224	-88.4%	9,214	1,441	539.4%
S&P 600 SMALLCAP EMINI	721	259	178.4%	368	95.9%	2,783	1,200	131.9%
S&P CONSUMER DSCRTNRY SE	3,144	6,366	-50.6%	5,489	-42.7%	67,391	69,889	-3.6%
S&P CONSUMER STAPLES SECT	9,428	8,088	16.6%	24,212	-61.1%	186,214	152,102	22.4%
S&P ENERGY SECTOR	17,715	11,120	59.3%	14,010	26.4%	206,507	139,797	47.7%
S&P FINANCIAL SECTOR	11,305	24,896	-54.6%	13,209	-14.4%	206,949	258,507	-19.9%
S&P HEALTH CARE SECTOR	7,184	16,995	-57.7%	7,321	-1.9%	129,539	146,675	-11.7%
S&P INDUSTRIAL SECTOR	6,722	9,909	-32.2%	11,290	-40.5%	122,213	99,349	23.0%
S&P MATERIALS SECTOR	2,375	8,651	-72.5%	3,724	-36.2%	65,934	84,084	-21.6%
S&P TECHNOLOGY SECTOR	7,459	8,321	-10.4%	7,019	6.3%	113,967	116,034	-1.8%
S&P UTILITIES SECTOR	12,929	23,648	-45.3%	10,646	21.4%	194,845	238,956	-18.5%
S&P VALUE INDEX FUTURES	0	0	0.0%	0	0.0%	0	48	-100.0%
YEN DENOMINATED TOPIX	6,075	26,025	-76.7%	4,622	31.4%	58,639	151,114	-61.2%



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Equity Index Options								
BITCOIN FUTURES	3,457	0	-	2,637	31.1%	22,352	0	-
E-MINI NASDAQ 100	341,907	295,303	15.8%	312,820	9.3%	2,624,759	1,710,985	53.4%
E-MINI RUSSELL 2000	12,979	25,010	-48.1%	6,940	87.0%	142,742	109,182	30.7%
E-MINI S&P500	5,447,874	9,450,339	-42.4%	5,420,454	0.5%	61,106,791	42,851,036	42.6%
EOM E-MINI RUSSELL 2000 END	8,107	13,222	-38.7%	8,003	1.3%	69,191	72,025	-3.9%
EOM EMINI S&P	1,180,251	3,333,755	-64.6%	1,872,618	-37.0%	16,442,197	16,034,203	2.5%
EOM S&P 500	23,539	117,664	-80.0%	40,107	-41.3%	525,029	1,019,036	-48.5%
EOW1 E-MINI RUSSELL 2000 WE	4,288	3,658	17.2%	2,386	79.7%	38,418	28,020	37.1%
EOW1 EMINI S&P 500	921,358	1,206,293	-23.6%	662,839	39.0%	8,215,395	7,894,856	4.1%
EOW1 S&P 500	31,610	69,415	-54.5%	27,694	14.1%	341,701	536,902	-36.4%
EOW2 E-MINI RUSSELL 2000 WE	3,683	4,402	-16.3%	5,115	-28.0%	31,707	39,695	-20.1%
EOW2 EMINI S&P 500	990,676	1,251,796	-20.9%	908,112	9.1%	8,719,717	8,078,721	7.9%
EOW2 S&P 500	48,132	119,470	-59.7%	64,760	-25.7%	657,389	979,696	-32.9%
EOW3 E-MINI RUSSELL 2000 WE	8,981	14,821	-39.4%	17,874	-49.8%	149,178	92,121	61.9%
EOW3 EMINI S&P 500	1,914,440	3,073,109	-37.7%	2,297,984	-16.7%	19,863,625	19,053,613	4.3%
EOW3 S&P 500	55,517	110,674	-49.8%	67,280	-17.5%	597,431	1,053,138	-43.3%
EOW4 E-MINI RUSSELL 2000 WE	4,386	4,113	6.6%	4,194	4.6%	27,706	25,452	8.9%
EOW4 EMINI S&P 500	826,856	1,315,697	-37.2%	1,030,263	-19.7%	6,847,944	6,868,038	-0.3%
EOW4 S&P 500	410	0	-	0	-	410	0	-
MICRO E-MINI NASDAQ 100	51	0	-	0	-	51	0	-
MICRO E-MINI S&P500	257	0	-	0	-	257	0	-
S&P 500	69,882	290,442	-75.9%	77,150	-9.4%	1,159,628	1,863,401	-37.8%

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FX Futures								
AD/CD CROSS RATES	0	8	-100.0%	1	-100.0%	201	117	71.8%
AD/JY CROSS RATES	1,389	3,259	-57.4%	1,275	8.9%	22,340	24,805	-9.9%
AD/NE CROSS RATES	252	212	18.9%	152	65.8%	2,738	955	186.7%
AUSTRALIAN DOLLAR	1,716,524	1,882,365	-8.8%	2,027,671	-15.3%	17,259,822	16,947,169	1.8%
BP/JY CROSS RATES	2,083	4,197	-50.4%	1,693	23.0%	28,182	23,102	22.0%
BP/SF CROSS RATES	137	241	-43.2%	367	-62.7%	3,623	3,542	2.3%
BRAZIL REAL	221,321	263,943	-16.1%	222,829	-0.7%	1,750,727	1,231,662	42.1%
BRITISH POUND	1,964,061	2,341,335	-16.1%	2,052,081	-4.3%	17,402,427	18,982,965	-8.3%
CANADIAN DOLLAR	1,277,849	1,651,598	-22.6%	1,364,414	-6.3%	12,772,374	12,904,851	-1.0%
CD/JY CROSS RATES	8	1	700.0%	10	-20.0%	558	126	342.9%
CHINESE RENMINBI (CNH)	21,435	37,560	-42.9%	13,919	54.0%	146,590	220,119	-33.4%
CZECK KORUNA (EC)	3	0	0.0%	0	0.0%	24	18	33.3%
CZECK KORUNA (US)	0	0	0.0%	0	-	0	0	0.0%
EC/AD CROSS RATES	2,837	2,968	-4.4%	2,812	0.9%	53,619	40,265	33.2%
EC/CD CROSS RATES	2,167	1,638	32.3%	3,051	-29.0%	34,478	23,484	46.8%
EC/NOK CROSS RATES	5	722	-99.3%	12	-58.3%	1,544	4,898	-68.5%
EC/SEK CROSS RATES	69	261	-73.6%	173	-60.1%	4,892	5,865	-16.6%
EFX/BP CROSS RATES	25,722	77,585	-66.8%	40,686	-36.8%	536,703	730,857	-26.6%
EFX/JY CROSS RATES	17,894	66,102	-72.9%	31,622	-43.4%	486,911	525,859	-7.4%
EFX/SF CROSS RATES	15,161	31,881	-52.4%	17,554	-13.6%	324,640	273,587	18.7%
E-MINI EURO FX	164,580	84,969	93.7%	168,769	-2.5%	1,228,256	771,892	59.1%
E-MINI JAPANESE YEN	12,649	43,174	-70.7%	12,519	1.0%	193,112	130,423	48.1%
EURO FX	4,291,731	3,989,025	7.6%	4,709,727	-8.9%	36,571,138	34,181,813	7.0%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	9	0	0.0%
HUNGARIAN FORINT (US)	6	0	0.0%	0	0.0%	150	8	1,775.0%
INDIAN RUPEE	24,945	98,922	-74.8%	28,310	-11.9%	227,649	572,522	-60.2%
JAPANESE YEN	1,849,681	3,377,730	-45.2%	1,858,330	-0.5%	20,447,798	21,644,866	-5.5%
KOREAN WON	386	785	-50.8%	485	-20.4%	7,113	5,745	23.8%
MEXICAN PESO	791,175	1,175,826	-32.7%	898,729	-12.0%	9,341,645	10,168,357	-8.1%
MICRO AUD/USD	228,441	100,077	128.3%	272,625	-16.2%	1,985,603	893,344	122.3%
MICRO CAD/USD	46,958	19,084	146.1%	26,257	78.8%	224,756	137,824	63.1%
MICRO CHF/USD	4,136	6,084	-32.0%	3,875	6.7%	28,027	22,065	27.0%
MICRO EUR/USD	652,308	218,126	199.1%	611,661	6.6%	3,758,632	1,958,012	92.0%
MICRO GBP/USD	65,536	46,219	41.8%	64,721	1.3%	461,761	343,001	34.6%
MICRO INR/USD	1,602	6,623	-75.8%	1,848	-13.3%	18,353	40,190	-54.3%
MICRO JPY/USD	27,335	43,529	-37.2%	23,604	15.8%	244,636	236,620	3.4%
NEW ZEALND DOLLAR	589,102	525,837	12.0%	629,542	-6.4%	5,116,741	4,617,803	10.8%
NKR/USD CROSS RATE	2,857	6,240	-54.2%	2,562	11.5%	45,221	41,168	9.8%
POLISH ZLOTY (EC)	12	13	-7.7%	48	-75.0%	459	468	-1.9%
POLISH ZLOTY (US)	757	75	909.3%	1,032	-26.6%	6,369	939	578.3%
RMB USD	0	1	-100.0%	1	-100.0%	5	6	-16.7%
RUSSIAN RUBLE	79,136	75,418	4.9%	119,181	-33.6%	924,563	629,087	47.0%
S.AFRICAN RAND	66,700	87,824	-24.1%	72,337	-7.8%	629,780	411,877	52.9%
SF/JY CROSS RATES	5	0	0.0%	3	66.7%	268	7	3,728.6%
SHEKEL	1	0	0.0%	1	0.0%	114	0	0.0%
SKR/USD CROSS RATES	3,903	2,607	49.7%	3,801	2.7%	38,711	25,930	49.3%
SWISS FRANC	510,516	623,809	-18.2%	517,640	-1.4%	4,795,139	4,437,286	8.1%
TURKISH LIRA	2,093	168	1,145.8%	188	1,013.3%	7,782	8,239	-5.5%
USDZAR	0	0	0.0%	0	0.0%	0	20	-100.0%

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FX Options								
AUD/USD MONDAY OPTION WEE	0	0	-	510	-100.0%	2,776	0	-
AUD/USD MONDAY OPTION WEE	234	0	-	172	36.0%	1,492	0	-
AUD/USD MONDAY OPTION WEE	339	0	-	565	-40.0%	2,290	0	-
AUD/USD MONDAY OPTION WEE	191	0	-	172	11.0%	1,166	0	-
AUD/USD MONDAY OPTION WEE	13	0	-	0	0.0%	722	0	-
AUD/USD MONTHLY OPTIONS	39,350	71,242	-44.8%	56,463	-30.3%	624,455	543,619	14.9%
AUD/USD WKLY FRIDAY OPTION	0	905	-100.0%	0	0.0%	3,153	14,616	-78.4%
AUD/USD WKLY FRIDAY OPTION	2,850	4,783	-40.4%	1,867	52.7%	37,612	48,661	-22.7%
AUD/USD WKLY FRIDAY OPTION	2,432	4,825	-49.6%	2,899	-16.1%	31,857	52,070	-38.8%
AUD/USD WKLY FRIDAY OPTION	2,413	3,998	-39.6%	3,156	-23.5%	34,174	57,130	-40.2%
AUD/USD WKLY FRIDAY OPTION	0	3,015	-100.0%	1,866	-100.0%	12,903	16,035	-19.5%
AUD/USD WKLY WED OPTIONS -	867	1,461	-40.7%	493	75.9%	10,831	14,303	-24.3%
AUD/USD WKLY WED OPTIONS -	507	1,306	-61.2%	456	11.2%	12,342	14,866	-17.0%
AUD/USD WKLY WED OPTIONS -	121	562	-78.5%	461	-73.8%	7,509	6,231	20.5%
AUD/USD WKLY WED OPTIONS -	806	2,055	-60.8%	211	282.0%	11,474	10,064	14.0%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	900	-100.0%	4,519	3,824	18.2%
BRITISH POUND (EU)	0	0	0.0%	0	-	0	0	0.0%
BRL/USD MONTHLY OPTIONS	0	57	-100.0%	0	0.0%	663	136	387.5%
CAD/USD MONDAY OPTIONS WE	0	0	-	619	-100.0%	2,359	0	-
CAD/USD MONDAY OPTIONS WE	735	0	-	223	229.6%	1,364	0	-
CAD/USD MONDAY OPTIONS WE	857	0	-	1,862	-54.0%	4,728	0	-
CAD/USD MONDAY OPTIONS WE	672	0	-	2,453	-72.6%	4,513	0	-
CAD/USD MONDAY OPTIONS WE	2,224	0	-	0	0.0%	3,085	0	-
CAD/USD MONTHLY OPTIONS	31,123	54,292	-42.7%	46,508	-33.1%	411,759	424,083	-2.9%
CAD/USD WKLY FRIDAY OPTION	0	1,071	-100.0%	0	0.0%	6,030	26,972	-77.6%
CAD/USD WKLY FRIDAY OPTION	8,013	5,892	36.0%	7,054	13.6%	57,656	54,882	5.1%
CAD/USD WKLY FRIDAY OPTION	6,557	5,992	9.4%	5,740	14.2%	51,498	76,300	-32.5%
CAD/USD WKLY FRIDAY OPTION	5,177	8,794	-41.1%	6,454	-19.8%	56,558	86,645	-34.7%
CAD/USD WKLY FRIDAY OPTION	0	6,724	-100.0%	7,075	-100.0%	26,522	23,565	12.5%
CAD/USD WKLY WED OPTIONS -	2,263	3,111	-27.3%	2,412	-6.2%	20,054	24,736	-18.9%
CAD/USD WKLY WED OPTIONS -	1,814	1,148	58.0%	631	187.5%	14,855	26,460	-43.9%
CAD/USD WKLY WED OPTIONS -	1,214	2,718	-55.3%	2,144	-43.4%	15,956	24,808	-35.7%
CAD/USD WKLY WED OPTIONS -	2,139	1,796	19.1%	2,984	-28.3%	20,347	22,692	-10.3%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	2,313	-100.0%	7,730	7,133	8.4%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	-	0	0	0.0%
CHF/USD MONTHLY OPTIONS	2,771	2,688	3.1%	2,316	19.6%	26,228	18,778	39.7%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	37	117	-68.4%
CHF/USD WKLY FRIDAY OPTION	206	256	-19.5%	7	2,842.9%	1,502	1,837	-18.2%
CHF/USD WKLY FRIDAY OPTION	156	7	2,128.6%	14	1,014.3%	1,004	1,419	-29.2%
CHF/USD WKLY FRIDAY OPTION	105	67	56.7%	23	356.5%	877	775	13.2%
CHF/USD WKLY FRIDAY OPTION	0	7	-100.0%	3	-100.0%	906	613	47.8%
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	30	0	-	4,973	-99.4%	11,209	0	-
EUR/USD MONDAY OPTION WEE	1,027	0	-	2,757	-62.7%	7,324	0	-
EUR/USD MONDAY OPTION WEE	3,141	0	-	8,241	-61.9%	17,331	0	-
EUR/USD MONDAY OPTION WEE	2,916	0	-	7,207	-59.5%	16,579	0	-
EUR/USD MONDAY OPTION WEE	1,672	0	-	0	0.0%	7,186	0	-
EUR/USD MONTHLY OPTIONS	202,255	434,233	-53.4%	253,333	-20.2%	2,388,734	3,020,646	-20.9%
EUR/USD WKLY FRIDAY OPTION	2	7,249	-100.0%	0	0.0%	11,075	90,437	-87.8%

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FX Options								
EUR/USD WKLY FRIDAY OPTION	15,630	19,121	-18.3%	20,010	-21.9%	166,165	211,504	-21.4%
EUR/USD WKLY FRIDAY OPTION	19,273	27,455	-29.8%	23,234	-17.0%	174,636	242,374	-27.9%
EUR/USD WKLY FRIDAY OPTION	18,639	21,314	-12.6%	19,307	-3.5%	182,570	303,061	-39.8%
EUR/USD WKLY FRIDAY OPTION	0	17,897	-100.0%	18,871	-100.0%	61,045	81,449	-25.1%
EUR/USD WKLY WED OPTIONS -	9,833	22,756	-56.8%	6,908	42.3%	78,923	107,107	-26.3%
EUR/USD WKLY WED OPTIONS -	10,349	18,436	-43.9%	7,765	33.3%	69,478	108,213	-35.8%
EUR/USD WKLY WED OPTIONS -	5,362	17,137	-68.7%	11,723	-54.3%	67,195	98,051	-31.5%
EUR/USD WKLY WED OPTIONS -	7,707	13,666	-43.6%	9,881	-22.0%	63,029	111,029	-43.2%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	9,029	-100.0%	23,314	31,855	-26.8%
GBP/USD MONDAY OPTION WEE	0	0	-	1,053	-100.0%	3,671	0	-
GBP/USD MONDAY OPTION WEE	83	0	-	250	-66.8%	2,646	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	440	-100.0%	4,333	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	704	-100.0%	5,595	0	-
GBP/USD MONDAY OPTION WEE	273	0	-	0	0.0%	1,435	0	-
GBP/USD MONTHLY OPTIONS	62,326	78,506	-20.6%	74,576	-16.4%	678,269	983,090	-31.0%
GBP/USD WKLY FRIDAY OPTION	470	193	143.5%	0	0.0%	3,737	26,800	-86.1%
GBP/USD WKLY FRIDAY OPTION	5,330	6,813	-21.8%	2,267	135.1%	31,779	51,396	-38.2%
GBP/USD WKLY FRIDAY OPTION	5,225	2,925	78.6%	1,849	182.6%	28,961	61,416	-52.8%
GBP/USD WKLY FRIDAY OPTION	2,429	3,579	-32.1%	1,720	41.2%	29,193	60,018	-51.4%
GBP/USD WKLY FRIDAY OPTION	0	4,863	-100.0%	3,377	-100.0%	12,186	27,763	-56.1%
GBP/USD WKLY WED OPTIONS -	904	1,576	-42.6%	330	173.9%	13,573	21,817	-37.8%
GBP/USD WKLY WED OPTIONS -	253	1,284	-80.3%	901	-71.9%	7,882	22,035	-64.2%
GBP/USD WKLY WED OPTIONS -	500	1,449	-65.5%	1,168	-57.2%	12,749	23,557	-45.9%
GBP/USD WKLY WED OPTIONS -	466	1,331	-65.0%	631	-26.1%	12,042	20,386	-40.9%
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	344	-100.0%	5,534	8,157	-32.2%
JAPANESE YEN (EU)	0	0	0.0%	0	-	0	0	0.0%
JPY/USD MONDAY OPTION WEE	0	0	-	1,667	-100.0%	5,959	0	-
JPY/USD MONDAY OPTION WEE	1,944	0	-	3,370	-42.3%	11,423	0	-
JPY/USD MONDAY OPTION WEE	1,558	0	-	1,571	-0.8%	6,362	0	-
JPY/USD MONDAY OPTION WEE	764	0	-	457	67.2%	3,113	0	-
JPY/USD MONDAY OPTION WEE	1,290	0	-	0	0.0%	2,653	0	-
JPY/USD MONTHLY OPTIONS	79,956	193,769	-58.7%	93,807	-14.8%	1,048,924	1,162,877	-9.8%
JPY/USD WKLY FRIDAY OPTION	0	3,941	-100.0%	0	0.0%	6,089	44,503	-86.3%
JPY/USD WKLY FRIDAY OPTION	9,382	6,243	50.3%	10,494	-10.6%	101,384	80,265	26.3%
JPY/USD WKLY FRIDAY OPTION	8,370	14,154	-40.9%	9,117	-8.2%	104,101	115,893	-10.2%
JPY/USD WKLY FRIDAY OPTION	6,859	10,787	-36.4%	10,245	-33.1%	97,067	122,105	-20.5%
JPY/USD WKLY FRIDAY OPTION	0	14,964	-100.0%	10,312	-100.0%	36,879	46,282	-20.3%
JPY/USD WKLY WED OPTIONS -	3,020	7,055	-57.2%	4,207	-28.2%	43,935	34,253	28.3%
JPY/USD WKLY WED OPTIONS -	3,774	4,434	-14.9%	2,898	30.2%	36,617	33,974	7.8%
JPY/USD WKLY WED OPTIONS -	4,001	8,389	-52.3%	2,195	82.3%	40,873	31,042	31.7%
JPY/USD WKLY WED OPTIONS -	3,875	10,799	-64.1%	2,571	50.7%	44,304	35,706	24.1%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	2,697	-100.0%	10,291	7,723	33.3%
MXN/USD MONTHLY OPTIONS	941	2,577	-63.5%	998	-5.7%	13,082	12,776	2.4%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	0	0	-
MXN/USD WKLY FRIDAY OPTION	1,384	75	1,745.3%	0	0.0%	1,609	429	275.1%
MXN/USD WKLY FRIDAY OPTION	895	649	37.9%	0	0.0%	1,898	1,103	72.1%
MXN/USD WKLY FRIDAY OPTION	417	1	41,600.0%	2	20,750.0%	1,600	329	386.3%
MXN/USD WKLY FRIDAY OPTION	0	0	-	9	-100.0%	152	0	-
NZD/USD MONTHLY OPTIONS	84	537	-84.4%	79	6.3%	4,635	3,323	39.5%
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%



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	VOLUME AUG 2020	VOLUME AUG 2019	% CHG	VOIUME JUL 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%	0	206	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	375	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	0	0	-
Foreign Exchange Futures								
CHILEAN PESO	0	0	0.0%	0	0.0%	0	410	-100.0%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	769	564	36.3%	790	-2.7%	7,424	6,503	14.2%
Ag Products Futures								
BUTTER CS	5,476	4,890	12.0%	4,058	34.9%	49,812	33,073	50.6%
CASH-SETTLED CHEESE	13,381	8,904	50.3%	10,220	30.9%	111,556	89,778	24.3%
CAT ASIA WEATHER	0	0	-	0	0.0%	7,800	0	-
CATTLE	1,120,457	1,338,625	-16.3%	1,373,294	-18.4%	11,450,169	11,570,303	-1.0%
CAT WEATHER EUROPEAN	0	0	0.0%	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	200	375.0%	1,550	-38.7%	9,550	8,975	6.4%
CLASS IV MILK	1,707	2,888	-40.9%	1,357	25.8%	23,115	20,000	15.6%
DRY WHEY	1,451	734	97.7%	1,385	4.8%	11,657	9,975	16.9%
FEEDER CATTLE	268,779	363,903	-26.1%	310,756	-13.5%	2,203,472	2,547,433	-13.5%
GOLDMAN SACHS	12,494	26,874	-53.5%	11,884	5.1%	125,152	227,774	-45.1%
GSCI EXCESS RETURN FUT	1,360	8,100	-83.2%	7,310	-81.4%	187,836	226,652	-17.1%
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	750,534	1,216,746	-38.3%	1,049,972	-28.5%	8,750,383	10,804,063	-19.0%
HOUSING INDEX	18	10	80.0%	9	100.0%	243	91	167.0%
LUMBER	24,128	13,524	78.4%	15,612	54.5%	114,195	113,659	0.5%
MALAYSIAN PALM SWAP	1,740	7,320	-76.2%	3,300	-47.3%	24,110	31,920	-24.5%
MILK	37,938	24,635	54.0%	38,242	-0.8%	292,196	199,411	46.5%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,816	6,149	-5.4%	5,217	11.5%	71,617	52,280	37.0%
PACIFIC RIM DAT SS WTHR	0	0	-	0	0.0%	1,300	0	-
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	15,048	22,394	-32.8%
USD CRUDE PALM OIL	2,401	980	145.0%	3,239	-25.9%	23,020	9,324	146.9%

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	VOLUME AUG 2020	VOLUME AUG 2019	% CHG	VOIUME JUL 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Ag Products Options								
BUTTER CS	877	1,623	-46.0%	1,391	-37.0%	26,225	27,689	-5.3%
CASH-SETTLED CHEESE	12,697	7,270	74.6%	13,619	-6.8%	103,057	77,978	32.2%
CATTLE	185,956	212,453	-12.5%	192,165	-3.2%	1,931,803	1,585,749	21.8%
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	2,051	2,994	-31.5%	1,773	15.7%	43,548	32,150	35.5%
DRY WHEY	35	26	34.6%	770	-95.5%	4,271	6,533	-34.6%
FEEDER CATTLE	23,338	34,114	-31.6%	19,809	17.8%	214,989	259,475	-17.1%
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	187,206	367,038	-49.0%	217,447	-13.9%	2,243,478	3,010,043	-25.5%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	7	-100.0%
LUMBER	1,268	1,452	-12.7%	843	50.4%	7,614	15,110	-49.6%
LV CATL CSO	0	0	0.0%	0	0.0%	0	479	-100.0%
MILK	35,030	35,476	-1.3%	50,165	-30.2%	404,450	300,878	34.4%
MLK MID OPTIONS	0	4	-100.0%	31	-100.0%	117	214	-45.3%
NFD MILK	3,425	3,954	-13.4%	8,778	-61.0%	68,974	53,440	29.1%



CME Exchange Volume Report - Monthly

	VOLUME AUG 2020	VOLUME AUG 2019	% CHG	VOIUME JUL 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	30,012,615	74,160,641	-59.5%	23,944,692	25.3%	393,512,092	515,088,111	-23.6%
Equity Index Futures	69,845,773	81,015,640	-13.8%	93,906,955	-25.6%	761,483,165	433,736,202	75.6%
FX Futures	14,685,468	16,898,041	-13.1%	15,808,118	-7.1%	137,136,183	133,223,758	2.9%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	0	410	-100.0%
Ag Products Futures	2,248,630	3,024,482	-25.7%	2,837,405	-20.8%	23,480,806	25,975,855	-9.6%
TOTAL FUTURES	116,792,486	175,098,804	-33.3%	136,497,170	-14.4%	1,315,612,246	1,108,024,336	18.7%
TOTAL OPTIONS GROUP								
Equity Index Options	11,898,641	20,699,183	-42.5%	12,829,230	-7.3%	127,583,618	108,310,120	17.8%
Interest Rate Options	8,324,123	40,388,231	-79.4%	10,158,120	-18.1%	228,435,668	319,370,615	-28.5%
FX Options	620,758	1,168,929	-46.9%	810,571	-23.4%	7,358,259	9,048,514	-18.7%
Ag Products Options	451,883	666,404	-32.2%	506,791	-10.8%	5,050,526	5,376,745	-6.1%
Foreign Exchange Options	769	564	36.3%	790	-2.7%	7,424	6,503	14.2%
TOTAL OPTIONS	21,296,174	62,923,311	-66.2%	24,305,502	-12.4%	368,435,495	442,112,497	-16.7%
TOTAL COMBINED								
Interest Rate	38,336,738	114,548,872	-66.5%	34,102,812	12.4%	621,947,760	834,458,726	-25.5%
Equity Index	81,744,414	101,714,823	-19.6%	106,736,185	-23.4%	889,066,783	542,046,322	64.0%
FX	15,306,226	18,066,970	-15.3%	16,618,689	-7.9%	144,494,442	142,272,272	1.6%
Foreign Exchange	769	564	36.3%	790	-2.7%	7,424	6,913	7.4%
Ag Products	2,700,513	3,690,886	-26.8%	3,344,196	-19.2%	28,531,332	31,352,600	-9.0%
GRAND TOTAL	138,088,660	238,022,115	-42.0%	160,802,672	-14.1%	1,684,047,741	1,550,136,833	8.6%

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