

CME Exchange Volume Report - Monthly

	VOLUME OCT 2020	VOLUME OCT 2019	% CHG	VOIUME SEP 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	0	0	0.0%	8	-100.0%	826	404	104.5%
EURODOLLARS	26,825,114	53,025,644	-49.4%	27,773,697	-3.4%	439,567,359	614,226,588	-28.4%
SOFR	1,233,006	1,015,076	21.5%	1,158,432	6.4%	9,648,130	7,407,013	30.3%
SONIA	197,486	188,719	4.6%	189,924	4.0%	1,673,444	1,806,989	-7.4%
Interest Rate Options								
EURODOLLARS	3,319,314	21,787,637	-84.8%	4,379,586	-24.2%	176,199,325	248,602,669	-29.1%
EURO MIDCURVE	6,659,078	9,381,754	-29.0%	4,174,244	59.5%	70,767,543	132,472,275	-46.6%
SOFR	100	0	-	0	0.0%	1,122	0	-

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Equity Index Futures								
BITCOIN FUTURES	162,403	93,613	73.5%	201,893	-19.6%	1,747,127	1,388,983	25.8%
E-MINI COM SERVICES SELECT	1,280	1,276	0.3%	12,460	-89.7%	50,888	64,449	-21.0%
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%	0	0.0%	2	711	-99.7%
E-MINI MIDCAP	286,787	278,563	3.0%	497,873	-42.4%	3,791,396	3,387,348	11.9%
E-MINI NASDAQ 100	13,214,946	9,475,366	39.5%	16,216,431	-18.5%	126,380,818	100,141,985	26.2%
E-MINI RUSSELL 1000	945	2,746	-65.6%	19,796	-95.2%	86,280	89,806	-3.9%
E-MINI RUSSELL 1000 GROWTH	2,291	2,055	11.5%	9,569	-76.1%	51,389	56,055	-8.3%
E-MINI RUSSELL 1000 VALUE	7,343	7,580	-3.1%	30,314	-75.8%	105,680	143,445	-26.3%
E-MINI RUSSELL 2000	3,814,537	2,722,754	40.1%	5,047,661	-24.4%	43,752,385	31,052,380	40.9%
E-MINI S&P500	36,025,320	31,054,648	16.0%	50,109,874	-28.1%	436,982,023	336,956,278	29.7%
E-MINI S&P REAL ESTATE SELE	2,796	15,305	-81.7%	10,522	-73.4%	91,020	62,431	45.8%
FT-SE 100	0	0	0.0%	0	0.0%	0	372	-100.0%
FTSE Emerging	198	2,112	-90.6%	45	340.0%	4,743	21,400	-77.8%
IBOVESPA INDEX	244	994	-75.5%	147	66.0%	4,338	6,986	-37.9%
MICRO E-MINI NASDAQ 100	19,375,555	4,776,826	305.6%	22,193,044	-12.7%	142,157,515	25,468,538	458.2%
MICRO E-MINI RUSSELL 2000	1,707,159	765,506	123.0%	2,014,024	-15.2%	19,970,622	3,966,739	403.5%
MICRO E-MINI S&P500	21,853,883	6,462,781	238.1%	23,799,628	-8.2%	189,941,154	35,256,476	438.7%
NASDAQ BIOTECH	167	371	-55.0%	533	-68.7%	5,724	3,992	43.4%
Nearby BTIC+	0	24	-100.0%	0	0.0%	1,177	24	4,804.2%
NIFTY 50	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	105,202	197,004	-46.6%	178,015	-40.9%	1,972,530	2,237,911	-11.9%
NIKKEI 225 (YEN) STOCK	642,839	878,117	-26.8%	856,291	-24.9%	9,795,018	8,299,162	18.0%
S&P 500	62,464	74,082	-15.7%	227,830	-72.6%	1,385,537	1,024,274	35.3%
S&P 500 ANNUAL DIVIDEND IND	45,418	38,670	17.5%	33,735	34.6%	613,066	261,706	134.3%
S&P 500/GI	0	0	0.0%	0	0.0%	0	60	-100.0%
S&P 500 QUARLY DIVIDEND IND	251	621	-59.6%	90	178.9%	9,555	2,322	311.5%
S&P 600 SMALLCAP EMINI	0	62	-100.0%	721	-100.0%	3,504	2,954	18.6%
S&P CONSUMER DSCRTNRY SE	8,961	6,075	47.5%	17,362	-48.4%	93,714	88,205	6.2%
S&P CONSUMER STAPLES SECT	12,383	11,974	3.4%	47,403	-73.9%	246,000	199,666	23.2%
S&P ENERGY SECTOR	32,074	14,825	116.4%	67,472	-52.5%	306,053	182,840	67.4%
S&P FINANCIAL SECTOR	18,818	20,157	-6.6%	36,900	-49.0%	262,667	332,653	-21.0%
S&P HEALTH CARE SECTOR	13,289	12,411	7.1%	32,793	-59.5%	175,621	204,266	-14.0%
S&P INDUSTRIAL SECTOR	12,256	10,407	17.8%	32,483	-62.3%	166,952	131,889	26.6%
S&P MATERIALS SECTOR	5,946	14,251	-58.3%	17,652	-66.3%	89,532	106,463	-15.9%
S&P TECHNOLOGY SECTOR	12,727	11,890	7.0%	33,221	-61.7%	159,915	154,499	3.5%
S&P UTILITIES SECTOR	20,506	15,161	35.3%	47,714	-57.0%	263,065	315,445	-16.6%
S&P VALUE INDEX FUTURES	0	0	0.0%	0	0.0%	0	72	-100.0%
YEN DENOMINATED TOPIX	5,838	21,982	-73.4%	5,928	-1.5%	70,405	191,751	-63.3%

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Equity Index Options								
BITCOIN FUTURES	3,964	0	-	4,872	-18.6%	31,188	0	-
E-MINI NASDAQ 100	335,644	204,997	63.7%	496,096	-32.3%	3,456,499	2,099,246	64.7%
E-MINI RUSSELL 2000	15,295	21,801	-29.8%	17,983	-14.9%	176,020	154,424	14.0%
E-MINI S&P500	5,728,915	6,028,328	-5.0%	6,659,244	-14.0%	73,494,950	55,071,393	33.5%
EOM E-MINI RUSSELL 2000 END	12,182	6,445	89.0%	7,833	55.5%	89,206	87,620	1.8%
EOM EMINI S&P	2,243,491	1,886,967	18.9%	1,949,797	15.1%	20,635,485	19,577,865	5.4%
EOM S&P 500	55,812	75,688	-26.3%	30,689	81.9%	611,530	1,167,165	-47.6%
EOW1 E-MINI RUSSELL 2000 WE	2,285	3,215	-28.9%	3,754	-39.1%	44,457	35,191	26.3%
EOW1 EMINI S&P 500	956,541	1,259,786	-24.1%	1,427,566	-33.0%	10,599,502	10,175,178	4.2%
EOW1 S&P 500	41,433	104,205	-60.2%	58,931	-29.7%	442,065	738,544	-40.1%
EOW2 E-MINI RUSSELL 2000 WE	30,428	4,232	619.0%	4,594	562.3%	66,729	50,996	30.9%
EOW2 EMINI S&P 500	1,066,905	1,247,329	-14.5%	1,140,123	-6.4%	10,926,745	10,282,507	6.3%
EOW2 S&P 500	72,308	157,123	-54.0%	72,299	0.0%	801,996	1,294,691	-38.1%
EOW3 E-MINI RUSSELL 2000 WE	15,624	34,711	-55.0%	10,336	51.2%	175,138	152,099	15.1%
EOW3 EMINI S&P 500	2,724,091	3,337,079	-18.4%	1,807,661	50.7%	24,395,377	24,264,379	0.5%
EOW3 S&P 500	93,833	170,528	-45.0%	25,716	264.9%	716,980	1,282,142	-44.1%
EOW4 E-MINI RUSSELL 2000 WE	4,957	2,895	71.2%	3,829	29.5%	36,492	32,966	10.7%
EOW4 EMINI S&P 500	946,976	818,169	15.7%	1,370,387	-30.9%	9,165,307	8,624,634	6.3%
EOW4 S&P 500	23,312	0	-	38,406	-39.3%	62,128	0	-
MICRO E-MINI NASDAQ 100	660	0	-	2,712	-75.7%	3,423	0	-
MICRO E-MINI S&P500	12,060	0	-	33,258	-63.7%	45,575	0	-
S&P 500	90,161	170,227	-47.0%	134,081	-32.8%	1,383,870	2,315,997	-40.2%

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FX Futures								
AD/CD CROSS RATES	0	9	-100.0%	3	-100.0%	204	142	43.7%
AD/JY CROSS RATES	1,698	2,274	-25.3%	2,146	-20.9%	26,184	29,551	-11.4%
AD/NE CROSS RATES	135	486	-72.2%	212	-36.3%	3,085	2,136	44.4%
AUSTRALIAN DOLLAR	1,933,124	2,075,030	-6.8%	2,417,467	-20.0%	21,610,413	21,127,296	2.3%
BP/JY CROSS RATES	2,066	3,115	-33.7%	3,799	-45.6%	34,047	32,376	5.2%
BP/SF CROSS RATES	126	349	-63.9%	371	-66.0%	4,120	4,143	-0.6%
BRAZIL REAL	196,434	258,177	-23.9%	245,206	-19.9%	2,192,367	1,684,620	30.1%
BRITISH POUND	2,410,400	3,406,726	-29.2%	2,959,665	-18.6%	22,772,492	25,567,278	-10.9%
CANADIAN DOLLAR	1,527,484	1,886,098	-19.0%	1,893,050	-19.3%	16,192,908	16,722,897	-3.2%
CD/JY CROSS RATES	23	4	475.0%	7	228.6%	588	131	348.9%
CHINESE RENMINBI (CNH)	29,901	28,190	6.1%	27,234	9.8%	203,725	283,095	-28.0%
CZECK KORUNA (EC)	0	0	0.0%	2	-100.0%	26	30	-13.3%
CZECK KORUNA (US)	0	0	0.0%	1	-100.0%	1	0	0.0%
EC/AD CROSS RATES	3,208	3,288	-2.4%	11,525	-72.2%	68,352	50,702	34.8%
EC/CD CROSS RATES	1,917	2,094	-8.5%	8,040	-76.2%	44,435	32,692	35.9%
EC/NOK CROSS RATES	8	801	-99.0%	355	-97.7%	1,907	6,671	-71.4%
EC/SEK CROSS RATES	224	305	-26.6%	1,154	-80.6%	6,270	7,920	-20.8%
EFX/BP CROSS RATES	30,098	120,330	-75.0%	103,222	-70.8%	670,023	1,004,797	-33.3%
EFX/JY CROSS RATES	23,282	67,338	-65.4%	76,579	-69.6%	586,772	729,404	-19.6%
EFX/SF CROSS RATES	14,739	29,160	-49.5%	34,560	-57.4%	373,939	363,442	2.9%
E-MINI EURO FX	125,174	73,328	70.7%	203,084	-38.4%	1,556,514	954,596	63.1%
E-MINI JAPANESE YEN	6,438	21,977	-70.7%	9,730	-33.8%	209,280	173,419	20.7%
EURO FX	3,726,299	3,891,268	-4.2%	5,891,298	-36.7%	46,188,735	43,788,261	5.5%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	9	0	0.0%
HUNGARIAN FORINT (US)	3	20	-85.0%	27	-88.9%	180	29	520.7%
INDIAN RUPEE	20,347	35,772	-43.1%	25,360	-19.8%	273,356	689,567	-60.4%
JAPANESE YEN	1,762,143	2,562,401	-31.2%	2,069,964	-14.9%	24,279,905	27,202,674	-10.7%
KOREAN WON	1,149	400	187.3%	1,222	-6.0%	9,484	8,325	13.9%
MEXICAN PESO	1,151,737	1,163,228	-1.0%	1,604,517	-28.2%	12,097,899	12,712,703	-4.8%
MICRO AUD/USD	200,786	90,026	123.0%	264,283	-24.0%	2,450,672	1,051,265	133.1%
MICRO CAD/USD	27,307	17,886	52.7%	38,375	-28.8%	290,438	172,232	68.6%
MICRO CHF/USD	5,679	5,053	12.4%	7,637	-25.6%	41,343	30,913	33.7%
MICRO EUR/USD	459,026	187,914	144.3%	693,342	-33.8%	4,911,000	2,347,180	109.2%
MICRO GBP/USD	93,773	131,981	-28.9%	137,954	-32.0%	693,488	528,900	31.1%
MICRO INR/USD	1,917	4,361	-56.0%	1,688	13.6%	21,958	49,363	-55.5%
MICRO JPY/USD	22,236	24,546	-9.4%	24,714	-10.0%	291,586	286,883	1.6%
NEW ZEALND DOLLAR	462,630	513,473	-9.9%	679,397	-31.9%	6,258,768	5,763,651	8.6%
NKR/USD CROSS RATE	2,097	4,609	-54.5%	7,249	-71.1%	54,567	54,719	-0.3%
POLISH ZLOTY (EC)	10	12	-16.7%	117	-91.5%	586	502	16.7%
POLISH ZLOTY (US)	771	165	367.3%	1,612	-52.2%	8,752	1,453	502.3%
RMB USD	0	1	-100.0%	0	0.0%	5	8	-37.5%
RUSSIAN RUBLE	80,406	50,392	59.6%	138,694	-42.0%	1,143,663	862,126	32.7%
S.AFRICAN RAND	50,534	69,562	-27.4%	110,958	-54.5%	791,272	562,106	40.8%
SF/JY CROSS RATES	4	14	-71.4%	2	100.0%	274	25	996.0%
SHEKEL	8	13	-38.5%	11	-27.3%	133	13	923.1%
SKR/USD CROSS RATES	6,140	3,410	80.1%	8,519	-27.9%	53,370	35,852	48.9%
SWISS FRANC	408,270	645,575	-36.8%	646,619	-36.9%	5,850,028	5,808,307	0.7%
TURKISH LIRA	45	72	-37.5%	275	-83.6%	8,102	11,810	-31.4%
USDZAR	0	0	0.0%	0	0.0%	0	20	-100.0%

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FX Options								
AUD/USD MONDAY OPTION WEE	139	0	-	611	-77.3%	3,526	0	-
AUD/USD MONDAY OPTION WEE	11	0	-	180	-93.9%	1,683	0	-
AUD/USD MONDAY OPTION WEE	214	0	-	36	494.4%	2,540	0	-
AUD/USD MONDAY OPTION WEE	627	0	-	548	14.4%	2,341	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	0.0%	722	0	-
AUD/USD MONTHLY OPTIONS	47,481	89,994	-47.2%	55,285	-14.1%	727,221	705,847	3.0%
AUD/USD WKLY FRIDAY OPTION	185	6,746	-97.3%	2,245	-91.8%	5,583	21,362	-73.9%
AUD/USD WKLY FRIDAY OPTION	683	5,220	-86.9%	851	-19.7%	39,146	59,739	-34.5%
AUD/USD WKLY FRIDAY OPTION	1,677	9,981	-83.2%	2,202	-23.8%	35,736	65,996	-45.9%
AUD/USD WKLY FRIDAY OPTION	2,145	6,603	-67.5%	3,657	-41.3%	39,976	67,824	-41.1%
AUD/USD WKLY FRIDAY OPTION	4,083	505	708.5%	635	543.0%	17,621	16,540	6.5%
AUD/USD WKLY WED OPTIONS -	1,447	1,338	8.1%	1,013	42.8%	13,291	17,212	-22.8%
AUD/USD WKLY WED OPTIONS -	461	1,102	-58.2%	383	20.4%	13,186	17,241	-23.5%
AUD/USD WKLY WED OPTIONS -	588	1,026	-42.7%	193	204.7%	8,290	8,138	1.9%
AUD/USD WKLY WED OPTIONS -	1,456	1,478	-1.5%	610	138.7%	13,540	13,265	2.1%
AUD/USD WKLY WED OPTIONS -	0	1,363	-100.0%	1,472	-100.0%	5,991	5,187	15.5%
BRITISH POUND (EU)	0	0	0.0%	0	-	0	0	0.0%
BRL/USD MONTHLY OPTIONS	2	332	-99.4%	12	-83.3%	677	728	-7.0%
CAD/USD MONDAY OPTIONS WE	710	0	-	86	725.6%	3,155	0	-
CAD/USD MONDAY OPTIONS WE	389	0	-	200	94.5%	1,953	0	-
CAD/USD MONDAY OPTIONS WE	2,600	0	-	881	195.1%	8,209	0	-
CAD/USD MONDAY OPTIONS WE	630	0	-	129	388.4%	5,272	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	0.0%	3,085	0	-
CAD/USD MONTHLY OPTIONS	31,531	57,451	-45.1%	32,175	-2.0%	475,465	528,505	-10.0%
CAD/USD WKLY FRIDAY OPTION	956	8,559	-88.8%	5,447	-82.4%	12,433	35,572	-65.0%
CAD/USD WKLY FRIDAY OPTION	1,169	3,921	-70.2%	5,588	-79.1%	64,413	66,138	-2.6%
CAD/USD WKLY FRIDAY OPTION	7,089	10,314	-31.3%	6,658	6.5%	65,245	95,167	-31.4%
CAD/USD WKLY FRIDAY OPTION	9,297	10,298	-9.7%	7,197	29.2%	73,052	103,083	-29.1%
CAD/USD WKLY FRIDAY OPTION	4,928	799	516.8%	113	4,261.1%	31,563	24,364	29.5%
CAD/USD WKLY WED OPTIONS -	2,244	3,650	-38.5%	323	594.7%	22,621	29,376	-23.0%
CAD/USD WKLY WED OPTIONS -	1,636	2,783	-41.2%	1,096	49.3%	17,587	33,331	-47.2%
CAD/USD WKLY WED OPTIONS -	2,118	2,837	-25.3%	707	199.6%	18,781	30,968	-39.4%
CAD/USD WKLY WED OPTIONS -	3,189	2,745	16.2%	1,432	122.7%	24,968	27,274	-8.5%
CAD/USD WKLY WED OPTIONS -	0	3,331	-100.0%	469	-100.0%	8,199	10,464	-21.6%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	-	0	0	0.0%
CHF/USD MONTHLY OPTIONS	5,966	4,819	23.8%	3,771	58.2%	35,965	26,451	36.0%
CHF/USD WKLY FRIDAY OPTION	0	19	-100.0%	102	-100.0%	139	186	-25.3%
CHF/USD WKLY FRIDAY OPTION	253	301	-15.9%	3	8,333.3%	1,758	2,357	-25.4%
CHF/USD WKLY FRIDAY OPTION	13	117	-88.9%	25	-48.0%	1,042	1,765	-41.0%
CHF/USD WKLY FRIDAY OPTION	13	484	-97.3%	555	-97.7%	1,445	1,477	-2.2%
CHF/USD WKLY FRIDAY OPTION	918	0	0.0%	0	0.0%	1,824	613	197.6%
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	5,119	0	-	1,033	395.5%	17,361	0	-
EUR/USD MONDAY OPTION WEE	1,752	0	-	4,395	-60.1%	13,471	0	-
EUR/USD MONDAY OPTION WEE	381	0	-	1,643	-76.8%	19,355	0	-
EUR/USD MONDAY OPTION WEE	1,412	0	-	2,757	-48.8%	20,748	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	0	0.0%	7,186	0	-
EUR/USD MONTHLY OPTIONS	195,832	266,022	-26.4%	209,421	-6.5%	2,793,987	3,654,257	-23.5%
EUR/USD WKLY FRIDAY OPTION	1,622	23,039	-93.0%	16,462	-90.1%	29,159	113,579	-74.3%

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FX Options								
EUR/USD WKLY FRIDAY OPTION	2,956	14,090	-79.0%	14,066	-79.0%	183,187	266,822	-31.3%
EUR/USD WKLY FRIDAY OPTION	14,080	29,726	-52.6%	18,510	-23.9%	207,226	308,860	-32.9%
EUR/USD WKLY FRIDAY OPTION	18,673	22,416	-16.7%	20,531	-9.0%	221,774	350,479	-36.7%
EUR/USD WKLY FRIDAY OPTION	15,772	1,342	1,075.3%	3,269	382.5%	80,086	82,791	-3.3%
EUR/USD WKLY WED OPTIONS -	13,242	7,050	87.8%	8,997	47.2%	101,162	128,985	-21.6%
EUR/USD WKLY WED OPTIONS -	4,937	7,880	-37.3%	6,418	-23.1%	80,833	128,373	-37.0%
EUR/USD WKLY WED OPTIONS -	7,210	11,223	-35.8%	6,222	15.9%	80,627	130,705	-38.3%
EUR/USD WKLY WED OPTIONS -	8,469	17,744	-52.3%	7,615	11.2%	79,113	144,531	-45.3%
EUR/USD WKLY WED OPTIONS -	0	9,230	-100.0%	10,836	-100.0%	34,150	41,085	-16.9%
GBP/USD MONDAY OPTION WEE	1,935	0	-	1,492	29.7%	7,098	0	-
GBP/USD MONDAY OPTION WEE	1,033	0	-	529	95.3%	4,208	0	-
GBP/USD MONDAY OPTION WEE	1,498	0	-	80	1,772.5%	5,911	0	-
GBP/USD MONDAY OPTION WEE	2,617	0	-	990	164.3%	9,202	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	0	0.0%	1,435	0	-
GBP/USD MONTHLY OPTIONS	117,448	174,976	-32.9%	119,539	-1.7%	915,256	1,296,104	-29.4%
GBP/USD WKLY FRIDAY OPTION	2,429	6,048	-59.8%	4,321	-43.8%	10,487	32,880	-68.1%
GBP/USD WKLY FRIDAY OPTION	1,971	8,591	-77.1%	1,790	10.1%	35,540	68,359	-48.0%
GBP/USD WKLY FRIDAY OPTION	5,570	28,044	-80.1%	5,464	1.9%	39,995	97,675	-59.1%
GBP/USD WKLY FRIDAY OPTION	4,069	25,437	-84.0%	1,979	105.6%	35,241	90,754	-61.2%
GBP/USD WKLY FRIDAY OPTION	3,442	437	687.6%	1,034	232.9%	16,662	28,200	-40.9%
GBP/USD WKLY WED OPTIONS -	2,108	2,262	-6.8%	982	114.7%	16,663	25,037	-33.4%
GBP/USD WKLY WED OPTIONS -	537	4,494	-88.1%	1,255	-57.2%	9,674	28,043	-65.5%
GBP/USD WKLY WED OPTIONS -	358	2,189	-83.6%	2,864	-87.5%	15,971	27,543	-42.0%
GBP/USD WKLY WED OPTIONS -	828	2,502	-66.9%	1,140	-27.4%	14,010	24,525	-42.9%
GBP/USD WKLY WED OPTIONS -	0	1,238	-100.0%	1,646	-100.0%	7,180	9,395	-23.6%
JAPANESE YEN (EU)	0	0	0.0%	0	-	0	0	0.0%
JPY/USD MONDAY OPTION WEE	1,295	0	-	1,641	-21.1%	8,895	0	-
JPY/USD MONDAY OPTION WEE	584	0	-	457	27.8%	12,464	0	-
JPY/USD MONDAY OPTION WEE	204	0	-	1,020	-80.0%	7,586	0	-
JPY/USD MONDAY OPTION WEE	3,135	0	-	2,033	54.2%	8,281	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	0	0.0%	2,653	0	-
JPY/USD MONTHLY OPTIONS	84,352	135,341	-37.7%	79,246	6.4%	1,212,522	1,422,573	-14.8%
JPY/USD WKLY FRIDAY OPTION	302	12,250	-97.5%	11,151	-97.3%	17,542	56,753	-69.1%
JPY/USD WKLY FRIDAY OPTION	913	5,721	-84.0%	7,245	-87.4%	109,542	98,165	11.6%
JPY/USD WKLY FRIDAY OPTION	7,880	13,403	-41.2%	10,821	-27.2%	122,802	145,550	-15.6%
JPY/USD WKLY FRIDAY OPTION	11,098	8,781	26.4%	10,533	5.4%	118,698	140,154	-15.3%
JPY/USD WKLY FRIDAY OPTION	10,096	1,858	443.4%	1,692	496.7%	48,667	48,140	1.1%
JPY/USD WKLY WED OPTIONS -	5,260	4,964	6.0%	2,286	130.1%	51,481	47,030	9.5%
JPY/USD WKLY WED OPTIONS -	1,572	4,869	-67.7%	1,762	-10.8%	39,951	43,456	-8.1%
JPY/USD WKLY WED OPTIONS -	2,897	6,832	-57.6%	2,821	2.7%	46,591	44,035	5.8%
JPY/USD WKLY WED OPTIONS -	2,312	4,358	-46.9%	2,247	2.9%	48,863	45,614	7.1%
JPY/USD WKLY WED OPTIONS -	0	3,664	-100.0%	3,427	-100.0%	13,718	11,387	20.5%
MXN/USD MONTHLY OPTIONS	1,038	1,377	-24.6%	2,963	-65.0%	17,083	14,962	14.2%
MXN/USD WKLY FRIDAY OPTION	0	1,200	-100.0%	4,413	-100.0%	4,413	1,200	267.8%
MXN/USD WKLY FRIDAY OPTION	0	99	-100.0%	139	-100.0%	1,748	528	231.1%
MXN/USD WKLY FRIDAY OPTION	276	0	0.0%	0	0.0%	2,174	1,103	97.1%
MXN/USD WKLY FRIDAY OPTION	326	0	0.0%	750	-56.5%	2,676	329	713.4%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	152	0	-
NZD/USD MONTHLY OPTIONS	177	1,474	-88.0%	19	831.6%	4,831	6,449	-25.1%
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 OCT 2020	VOLUME OCT 2019	% CHG	VOIUME SEP 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
FX Options								
NZD/USD WKLY FRIDAY OPTION	0	100	-100.0%	0	0.0%	0	306	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	150	-100.0%	0	0.0%	375	150	150.0%
NZD/USD WKLY FRIDAY OPTION	0	100	-100.0%	0	0.0%	0	100	-100.0%
RUB/USD MONTHLY OPTIONS	98	0	-	93	5.4%	191	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 -	317	1,697	-81.3%	469	-32.4%	8,210	8,760	-6.3%
Ag Products Futures								
BUTTER CS	4,980	6,551	-24.0%	3,877	28.4%	58,669	43,507	34.8%
CASH-SETTLED CHEESE	14,805	9,813	50.9%	9,911	49.4%	136,272	109,694	24.2%
CAT ASIA WEATHER	0	0	-	0	0.0%	7,800	0	-
CATTLE	1,239,840	1,154,927	7.4%	1,331,440	-6.9%	14,021,449	14,264,976	-1.7%
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	0	0	0.0%	100	-100.0%	9,650	8,975	7.5%
CLASS IV MILK	394	1,949	-79.8%	1,719	-77.1%	25,228	25,275	-0.2%
DRY WHEY	1,576	1,394	13.1%	845	86.5%	14,078	12,325	14.2%
FEEDER CATTLE	297,802	281,320	5.9%	267,000	11.5%	2,768,274	3,130,413	-11.6%
GOLDMAN SACHS	12,108	27,686	-56.3%	12,674	-4.5%	149,934	282,700	-47.0%
GSCI EXCESS RETURN FUT	1,358	3,468	-60.8%	93,302	-98.5%	282,496	313,379	-9.9%
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	8,800	2,400	266.7%	17,350	-49.3%	32,975	4,500	632.8%
HDD WEATHER EUROPEAN	1,000	1,750	-42.9%	0	0.0%	2,000	6,000	-66.7%
HOGS	872,973	1,240,075	-29.6%	1,236,230	-29.4%	10,859,586	13,500,501	-19.6%
HOUSING INDEX	2	19	-89.5%	17	-88.2%	262	128	104.7%
LUMBER	9,071	14,511	-37.5%	10,932	-17.0%	134,198	138,255	-2.9%
MALAYSIAN PALM SWAP	5,203	2,080	150.1%	5,300	-1.8%	34,613	43,720	-20.8%
MILK	36,808	36,380	1.2%	27,094	35.9%	356,098	270,794	31.5%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,786	4,894	18.2%	5,350	8.1%	82,753	63,298	30.7%
PACIFIC RIM DAT SS WTHR	0	0	-	0	0.0%	1,300	0	-
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	7,524	-100.0%	22,572	29,918	-24.6%
USD CRUDE PALM OIL	3,650	1,210	201.7%	4,721	-22.7%	31,391	11,374	176.0%

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	VOLUME OCT 2020	VOLUME OCT 2019	% CHG	VOIUME SEP 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Ag Products Options								
BUTTER CS	1,851	2,462	-24.8%	1,496	23.7%	29,572	31,829	-7.1%
CASH-SETTLED CHEESE	16,212	9,152	77.1%	7,934	104.3%	127,203	96,046	32.4%
CATTLE	214,235	236,317	-9.3%	159,081	34.7%	2,305,119	2,051,410	12.4%
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	706	1,829	-61.4%	1,254	-43.7%	45,508	36,447	24.9%
DRY WHEY	24	517	-95.4%	88	-72.7%	4,383	7,807	-43.9%
FEEDER CATTLE	28,256	22,335	26.5%	16,500	71.2%	259,745	303,677	-14.5%
HDD EURO SEASONAL STRIP	6,000	0	0.0%	0	0.0%	6,000	0	0.0%
HDD SEASONAL STRIP	1,000	0	0.0%	0	0.0%	1,000	0	0.0%
HDD WEATHER	475	0	0.0%	4,500	-89.4%	4,975	0	0.0%
HOGS	177,299	334,544	-47.0%	290,145	-38.9%	2,710,922	3,679,543	-26.3%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	7	-100.0%
LUMBER	579	1,383	-58.1%	644	-10.1%	8,837	17,491	-49.5%
LV CATL CSO	0	0	0.0%	0	0.0%	0	529	-100.0%
MILK	39,803	41,311	-3.7%	24,219	64.3%	468,472	382,930	22.3%
MLK MID OPTIONS	7	7	0.0%	0	0.0%	124	225	-44.9%
NFD MILK	4,791	4,378	9.4%	4,766	0.5%	78,531	62,122	26.4%

CME Exchange Volume Report - Monthly

	VOLUME OCT 2020	VOLUME OCT 2019	% CHG	VOIUME SEP 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	28,255,606	54,229,439	-47.9%	29,122,061	-3.0%	450,889,759	623,440,994	-27.7%
Equity Index Futures	97,454,826	56,990,209	71.0%	121,799,424	-20.0%	980,737,415	551,804,872	77.7%
FX Futures	14,789,796	17,381,233	-14.9%	20,351,246	-27.3%	172,277,225	170,746,225	0.9%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	0	410	-100.0%
Ag Products Futures	2,516,156	2,790,427	-9.8%	3,035,386	-17.1%	29,032,348	32,263,382	-10.0%
TOTAL FUTURES	143,016,384	131,391,308	8.8%	174,308,117	-18.0%	1,632,936,747	1,378,255,883	18.5%
TOTAL OPTIONS GROUP								
Equity Index Options	14,476,877	15,533,725	-6.8%	15,300,167	-5.4%	157,360,662	137,407,037	14.5%
Interest Rate Options	9,978,492	31,169,391	-68.0%	8,553,830	16.7%	246,967,990	381,074,944	-35.2%
FX Options	707,963	1,110,637	-36.3%	760,929	-7.0%	8,827,151	11,223,330	-21.3%
Ag Products Options	491,238	654,235	-24.9%	510,627	-3.8%	6,052,391	6,677,063	-9.4%
Foreign Exchange Options	317	1,697	-81.3%	469	-32.4%	8,210	8,760	-6.3%
TOTAL OPTIONS	25,654,887	48,469,685	-47.1%	25,126,022	2.1%	419,216,404	536,391,134	-21.8%
TOTAL COMBINED								
Interest Rate	38,234,098	85,398,830	-55.2%	37,675,891	1.5%	697,857,749	1,004,515,938	-30.5%
Equity Index	111,931,703	72,523,934	54.3%	137,099,591	-18.4%	1,138,098,077	689,211,909	65.1%
FX	15,497,759	18,491,870	-16.2%	21,112,175	-26.6%	181,104,376	181,969,555	-0.5%
Foreign Exchange	317	1,697	-81.3%	469	-32.4%	8,210	9,170	-10.5%
Ag Products	3,007,394	3,444,662	-12.7%	3,546,013	-15.2%	35,084,739	38,940,445	-9.9%
GRAND TOTAL	168,671,271	179,860,993	-6.2%	199,434,139	-15.4%	2,052,153,151	1,914,647,017	7.2%