



CME Exchange Volume Report - Monthly

	VOLUME JUN 2020	VOLUME JUN 2019	% CHG	VOIUME MAY 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	47	35	34.3%	108	-56.5%	509	186	173.7%
EURODOLLARS	34,777,649	78,392,821	-55.6%	34,866,206	-0.3%	333,120,033	379,025,224	-12.1%
SOFR	877,239	558,943	56.9%	647,159	35.6%	5,615,585	3,527,922	59.2%
SONIA	135,711	138,518	-2.0%	159,440	-14.9%	818,658	979,077	-16.4%
Interest Rate Options								
EURODOLLARS	5,199,313	45,362,182	-88.5%	11,203,296	-53.6%	159,933,940	150,519,366	6.3%
EURO MIDCURVE	8,097,114	18,216,376	-55.6%	5,967,159	35.7%	50,018,663	94,868,323	-47.3%
SOFR	25	0	-	295	-91.5%	822	0	-

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Equity Index Futures								
BITCOIN FUTURES	131,419	167,362	-21.5%	171,369	-23.3%	1,011,275	941,222	7.4%
E-MINI COM SERVICES SELECT	11,010	10,521	4.6%	1,430	669.9%	34,242	36,449	-6.1%
E-mini FTSE 100 (USD)	0	0	0.0%	0	0.0%	0	336	-100.0%
E-mini FTSE China 50	0	13	-100.0%	0	0.0%	0	711	-100.0%
E-MINI MIDCAP	549,761	431,823	27.3%	224,250	145.2%	2,488,589	2,056,325	21.0%
E-MINI NASDAQ 100	11,842,520	9,467,968	25.1%	9,155,595	29.3%	75,271,377	59,791,592	25.9%
E-MINI RUSSELL 1000	21,158	21,618	-2.1%	1,904	1,011.2%	62,292	59,014	5.6%
E-MINI RUSSELL 1000 GROWTH	7,733	12,775	-39.5%	1,122	589.2%	35,410	38,124	-7.1%
E-MINI RUSSELL 1000 VALUE	17,049	19,758	-13.7%	3,397	401.9%	57,884	99,573	-41.9%
E-MINI RUSSELL 2000	5,990,783	3,663,923	63.5%	4,067,293	47.3%	28,038,569	18,151,178	54.5%
E-MINI S&P500	52,945,789	36,451,026	45.3%	35,324,634	49.9%	288,454,102	200,348,873	44.0%
E-MINI S&P REAL ESTATE SELE	6,824	8,589	-20.5%	3,879	75.9%	73,213	27,924	162.2%
FT-SE 100	0	0	0.0%	0	0.0%	0	372	-100.0%
FTSE Emerging	60	1,816	-96.7%	50	20.0%	4,480	13,509	-66.8%
IBOVESPA INDEX	365	592	-38.3%	388	-5.9%	3,471	3,791	-8.4%
MICRO E-MINI NASDAQ 100	13,515,935	3,029,064	346.2%	13,122,727	3.0%	72,413,156	6,023,411	1,102.2%
MICRO E-MINI RUSSELL 2000	3,043,848	375,630	710.3%	2,250,246	35.3%	12,050,980	918,887	1,211.5%
MICRO E-MINI S&P500	24,368,888	4,529,623	438.0%	19,684,699	23.8%	106,491,003	9,348,045	1,039.2%
NASDAQ BIOTECH	984	468	110.3%	152	547.4%	4,071	1,856	119.3%
Nearby BTIC+	0	0	-	0	0.0%	1,177	0	-
NIFTY 50	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	212,736	269,391	-21.0%	109,851	93.7%	1,431,775	1,345,571	6.4%
NIKKEI 225 (YEN) STOCK	1,010,475	894,089	13.0%	685,149	47.5%	7,148,015	4,610,993	55.0%
S&P 500	210,395	124,123	69.5%	95,692	119.9%	1,021,676	631,424	61.8%
S&P 500 ANNUAL DIVIDEND IND	108,400	28,113	285.6%	36,179	199.6%	456,702	146,521	211.7%
S&P 500/GI	0	20	-100.0%	0	0.0%	0	40	-100.0%
S&P 500 QUARLY DIVIDEND IND	2,782	0	0.0%	3,059	-9.1%	8,964	521	1,620.5%
S&P 600 SMALLCAP EMINI	368	538	-31.6%	759	-51.5%	1,694	538	214.9%
S&P CONSUMER DSCRTNRY SE	10,347	13,285	-22.1%	3,020	242.6%	58,758	60,814	-3.4%
S&P CONSUMER STAPLES SECT	36,960	40,432	-8.6%	14,772	150.2%	152,574	132,874	14.8%
S&P ENERGY SECTOR	36,843	26,238	40.4%	15,880	132.0%	174,782	120,911	44.6%
S&P FINANCIAL SECTOR	37,417	59,325	-36.9%	11,488	225.7%	182,435	211,639	-13.8%
S&P HEALTH CARE SECTOR	24,806	29,628	-16.3%	8,736	184.0%	115,034	118,886	-3.2%
S&P INDUSTRIAL SECTOR	37,787	13,436	181.2%	8,812	328.8%	104,201	84,502	23.3%
S&P MATERIALS SECTOR	16,964	12,815	32.4%	4,982	240.5%	59,835	71,729	-16.6%
S&P TECHNOLOGY SECTOR	21,907	24,169	-9.4%	6,550	234.5%	99,489	103,020	-3.4%
S&P UTILITIES SECTOR	41,103	50,320	-18.3%	13,860	196.6%	171,270	203,389	-15.8%
S&P VALUE INDEX FUTURES	0	24	-100.0%	0	0.0%	0	48	-100.0%
YEN DENOMINATED TOPIX	6,588	20,455	-67.8%	5,082	29.6%	47,942	103,299	-53.6%



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Equity Index Options								
BITCOIN FUTURES	8,504	0	-	5,986	42.1%	16,258	0	-
E-MINI NASDAQ 100	289,020	206,567	39.9%	247,300	16.9%	1,970,032	1,238,807	59.0%
E-MINI RUSSELL 2000	23,849	18,126	31.6%	28,278	-15.7%	122,823	78,206	57.1%
E-MINI S&P500	8,043,313	5,602,616	43.6%	5,992,928	34.2%	50,238,463	29,615,129	69.6%
EOM E-MINI RUSSELL 2000 END	10,152	10,668	-4.8%	12,780	-20.6%	53,081	51,478	3.1%
EOM EMINI S&P	1,517,474	1,823,441	-16.8%	1,669,716	-9.1%	13,389,328	11,182,919	19.7%
EOM S&P 500	30,361	147,140	-79.4%	41,128	-26.2%	461,383	788,911	-41.5%
EOW1 E-MINI RUSSELL 2000 WE	4,820	4,614	4.5%	2,560	88.3%	31,744	19,315	64.3%
EOW1 EMINI S&P 500	1,051,661	1,302,038	-19.2%	533,087	97.3%	6,631,198	5,673,095	16.9%
EOW1 S&P 500	44,766	100,809	-55.6%	17,200	160.3%	282,397	384,093	-26.5%
EOW2 E-MINI RUSSELL 2000 WE	4,782	4,674	2.3%	4,553	5.0%	22,909	22,314	2.7%
EOW2 EMINI S&P 500	1,399,349	980,451	42.7%	724,745	93.1%	6,820,929	6,031,053	13.1%
EOW2 S&P 500	96,015	62,579	53.4%	70,625	36.0%	544,497	738,801	-26.3%
EOW3 E-MINI RUSSELL 2000 WE	18,759	8,496	120.8%	11,701	60.3%	122,323	62,199	96.7%
EOW3 EMINI S&P 500	1,840,317	1,526,011	20.6%	1,909,672	-3.6%	15,651,201	13,555,724	15.5%
EOW3 S&P 500	18,905	91,449	-79.3%	51,827	-63.5%	474,634	776,212	-38.9%
EOW4 E-MINI RUSSELL 2000 WE	4,029	261	1,443.7%	5,049	-20.2%	19,126	17,541	9.0%
EOW4 EMINI S&P 500	978,465	46,586	2,000.3%	942,634	3.8%	4,990,825	4,848,673	2.9%
S&P 500	135,635	299,314	-54.7%	65,872	105.9%	1,012,596	1,429,356	-29.2%

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FX Futures								
AD/CD CROSS RATES	40	2	1,900.0%	115	-65.2%	200	104	92.3%
AD/JY CROSS RATES	5,772	3,685	56.6%	2,269	154.4%	19,676	19,783	-0.5%
AD/NE CROSS RATES	212	130	63.1%	96	120.8%	2,334	508	359.4%
AUSTRALIAN DOLLAR	2,620,773	2,542,722	3.1%	1,732,882	51.2%	13,515,627	13,188,487	2.5%
BP/JY CROSS RATES	5,232	4,190	24.9%	4,461	17.3%	24,406	15,551	56.9%
BP/SF CROSS RATES	727	430	69.1%	285	155.1%	3,119	2,454	27.1%
BRAZIL REAL	236,429	148,499	59.2%	170,733	38.5%	1,306,577	849,478	53.8%
BRITISH POUND	2,592,579	2,398,644	8.1%	1,635,582	58.5%	13,386,285	14,559,701	-8.1%
CANADIAN DOLLAR	1,770,014	1,939,319	-8.7%	1,118,712	58.2%	10,130,111	9,861,681	2.7%
CD/JY CROSS RATES	106	0	0.0%	130	-18.5%	540	119	353.8%
CHINESE RENMINBI (CNH)	17,407	28,773	-39.5%	16,062	8.4%	111,236	155,619	-28.5%
CZECK KORUNA (EC)	7	8	-12.5%	0	0.0%	21	18	16.7%
CZECK KORUNA (US)	0	0	0.0%	0	-	0	0	0.0%
EC/AD CROSS RATES	13,713	12,354	11.0%	2,947	365.3%	47,970	33,807	41.9%
EC/CD CROSS RATES	9,256	7,512	23.2%	1,524	507.3%	29,260	20,252	44.5%
EC/NOK CROSS RATES	94	1,404	-93.3%	50	88.0%	1,527	3,806	-59.9%
EC/SEK CROSS RATES	1,443	1,998	-27.8%	114	1,165.8%	4,650	5,195	-10.5%
EFX/BP CROSS RATES	105,115	131,241	-19.9%	36,256	189.9%	470,295	573,421	-18.0%
EFX/JY CROSS RATES	102,784	115,361	-10.9%	29,282	251.0%	437,395	418,732	4.5%
EFX/SF CROSS RATES	60,086	59,072	1.7%	38,133	57.6%	291,925	213,946	36.4%
E-MINI EURO FX	183,404	144,623	26.8%	131,896	39.1%	894,907	602,733	48.5%
E-MINI JAPANESE YEN	22,693	9,904	129.1%	13,191	72.0%	167,944	63,116	166.1%
EURO FX	5,615,945	5,625,929	-0.2%	3,047,623	84.3%	27,569,680	26,407,137	4.4%
HUNGARIAN FORINT (EC)	1	0	0.0%	8	-87.5%	9	0	0.0%
HUNGARIAN FORINT (US)	42	0	0.0%	4	950.0%	144	8	1,700.0%
INDIAN RUPEE	32,795	61,878	-47.0%	20,239	62.0%	174,394	414,721	-57.9%
JAPANESE YEN	2,353,978	3,162,448	-25.6%	1,465,292	60.6%	16,739,787	16,098,717	4.0%
KOREAN WON	1,254	1,564	-19.8%	970	29.3%	6,242	4,577	36.4%
MEXICAN PESO	1,360,608	1,644,283	-17.3%	806,353	68.7%	7,651,741	8,121,169	-5.8%
MICRO AUD/USD	396,225	84,530	368.7%	260,096	52.3%	1,484,537	695,440	113.5%
MICRO CAD/USD	27,585	19,231	43.4%	23,865	15.6%	151,541	101,076	49.9%
MICRO CHF/USD	3,044	2,720	11.9%	1,832	66.2%	20,016	11,689	71.2%
MICRO EUR/USD	571,904	259,691	120.2%	388,084	47.4%	2,494,663	1,515,470	64.6%
MICRO GBP/USD	73,542	31,001	137.2%	65,290	12.6%	331,504	255,902	29.5%
MICRO INR/USD	1,929	3,555	-45.7%	1,557	23.9%	14,903	27,707	-46.2%
MICRO JPY/USD	33,601	27,801	20.9%	18,876	78.0%	193,697	168,077	15.2%
NEW ZEALND DOLLAR	737,448	728,710	1.2%	502,117	46.9%	3,898,097	3,593,500	8.5%
NKR/USD CROSS RATE	8,412	10,261	-18.0%	2,726	208.6%	39,802	30,207	31.8%
POLISH ZLOTY (EC)	231	4	5,675.0%	1	23,000.0%	399	444	-10.1%
POLISH ZLOTY (US)	1,373	181	658.6%	344	299.1%	4,580	742	517.3%
RMB USD	0	0	0.0%	0	0.0%	4	5	-20.0%
RUSSIAN RUBLE	137,944	181,268	-23.9%	84,873	62.5%	726,246	502,576	44.5%
S.AFRICAN RAND	116,702	65,721	77.6%	69,630	67.6%	490,743	266,137	84.4%
SF/JY CROSS RATES	55	0	0.0%	28	96.4%	260	7	3,614.3%
SHEKEL	2	0	0.0%	0	0.0%	112	0	0.0%
SKR/USD CROSS RATES	8,778	6,292	39.5%	2,504	250.6%	31,007	20,923	48.2%
SWISS FRANC	577,975	809,649	-28.6%	399,887	44.5%	3,766,983	3,349,900	12.5%
TURKISH LIRA	321	3,724	-91.4%	2,232	-85.6%	5,501	7,930	-30.6%
USDZAR	0	0	0.0%	0	0.0%	0	20	-100.0%

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FX Options								
AUD/USD MONDAY OPTION WEE	315	0	-	874	-64.0%	2,266	0	-
AUD/USD MONDAY OPTION WEE	59	0	-	596	-90.1%	1,086	0	-
AUD/USD MONDAY OPTION WEE	580	0	-	397	46.1%	1,386	0	-
AUD/USD MONDAY OPTION WEE	623	0	-	0	0.0%	803	0	-
AUD/USD MONDAY OPTION WEE	606	0	-	0	0.0%	709	0	-
AUD/USD MONTHLY OPTIONS	55,924	59,075	-5.3%	82,942	-32.6%	528,642	424,666	24.5%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	138	-100.0%	3,153	8,103	-61.1%
AUD/USD WKLY FRIDAY OPTION	5,673	7,512	-24.5%	1,797	215.7%	32,895	41,437	-20.6%
AUD/USD WKLY FRIDAY OPTION	3,668	6,951	-47.2%	3,856	-4.9%	26,526	41,618	-36.3%
AUD/USD WKLY FRIDAY OPTION	4,314	5,763	-25.1%	4,708	-8.4%	28,605	49,024	-41.7%
AUD/USD WKLY FRIDAY OPTION	190	0	0.0%	5,083	-96.3%	11,037	12,708	-13.1%
AUD/USD WKLY WED OPTIONS -	765	1,768	-56.7%	2,432	-68.5%	9,471	11,651	-18.7%
AUD/USD WKLY WED OPTIONS -	3,012	1,646	83.0%	2,596	16.0%	11,379	12,325	-7.7%
AUD/USD WKLY WED OPTIONS -	857	164	422.6%	869	-1.4%	6,927	5,333	29.9%
AUD/USD WKLY WED OPTIONS -	1,077	954	12.9%	1,487	-27.6%	10,457	7,663	36.5%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	3,619	2,012	79.9%
BRITISH POUND (EU)	0	0	0.0%	0	-	0	0	0.0%
BRL/USD MONTHLY OPTIONS	323	2	16,050.0%	234	38.0%	663	56	1,083.9%
CAD/USD MONDAY OPTIONS WE	90	0	-	1,144	-92.1%	1,740	0	-
CAD/USD MONDAY OPTIONS WE	304	0	-	1	30,300.0%	406	0	-
CAD/USD MONDAY OPTIONS WE	1,389	0	-	229	506.6%	2,009	0	-
CAD/USD MONDAY OPTIONS WE	1,142	0	-	0	0.0%	1,388	0	-
CAD/USD MONDAY OPTIONS WE	759	0	-	0	0.0%	861	0	-
CAD/USD MONTHLY OPTIONS	61,400	50,252	22.2%	49,505	24.0%	334,128	341,669	-2.2%
CAD/USD WKLY FRIDAY OPTION	0	0	0.0%	65	-100.0%	6,030	18,330	-67.1%
CAD/USD WKLY FRIDAY OPTION	12,048	10,908	10.5%	1,641	634.2%	42,589	45,987	-7.4%
CAD/USD WKLY FRIDAY OPTION	6,476	9,525	-32.0%	6,718	-3.6%	39,201	61,159	-35.9%
CAD/USD WKLY FRIDAY OPTION	8,208	10,996	-25.4%	7,678	6.9%	44,927	69,766	-35.6%
CAD/USD WKLY FRIDAY OPTION	364	0	0.0%	7,653	-95.2%	19,447	16,590	17.2%
CAD/USD WKLY WED OPTIONS -	4,172	4,672	-10.7%	4,087	2.1%	15,379	19,580	-21.5%
CAD/USD WKLY WED OPTIONS -	1,722	5,858	-70.6%	2,065	-16.6%	12,410	22,625	-45.1%
CAD/USD WKLY WED OPTIONS -	2,745	4,217	-34.9%	1,360	101.8%	12,598	19,052	-33.9%
CAD/USD WKLY WED OPTIONS -	1,078	4,089	-73.6%	4,500	-76.0%	15,224	19,091	-20.3%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	5,417	4,671	16.0%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	-	0	0	0.0%
CHF/USD MONTHLY OPTIONS	2,446	3,527	-30.6%	2,837	-13.8%	21,141	13,767	53.6%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	37	108	-65.7%
CHF/USD WKLY FRIDAY OPTION	458	259	76.8%	172	166.3%	1,289	1,437	-10.3%
CHF/USD WKLY FRIDAY OPTION	142	713	-80.1%	2	7,000.0%	834	1,347	-38.1%
CHF/USD WKLY FRIDAY OPTION	7	58	-87.9%	227	-96.9%	749	646	15.9%
CHF/USD WKLY FRIDAY OPTION	50	0	0.0%	11	354.5%	903	604	49.5%
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	2,999	0	-	1,212	147.4%	6,206	0	-
EUR/USD MONDAY OPTION WEE	1,261	0	-	907	39.0%	3,540	0	-
EUR/USD MONDAY OPTION WEE	2,687	0	-	1,184	126.9%	5,949	0	-
EUR/USD MONDAY OPTION WEE	2,914	0	-	1,779	63.8%	6,456	0	-
EUR/USD MONDAY OPTION WEE	3,905	0	-	0	0.0%	5,514	0	-
EUR/USD MONTHLY OPTIONS	274,936	376,070	-26.9%	208,666	31.8%	1,933,146	2,190,877	-11.8%
EUR/USD WKLY FRIDAY OPTION	0	0	0.0%	491	-100.0%	11,073	58,080	-80.9%
EUR/USD WKLY FRIDAY OPTION	26,919	37,868	-28.9%	4,918	447.4%	130,525	174,452	-25.2%

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FX Options								
EUR/USD WKLY FRIDAY OPTION	19,178	29,461	-34.9%	17,153	11.8%	132,129	188,328	-29.8%
EUR/USD WKLY FRIDAY OPTION	25,650	29,043	-11.7%	18,989	35.1%	144,624	245,499	-41.1%
EUR/USD WKLY FRIDAY OPTION	217	0	0.0%	18,680	-98.8%	42,174	63,379	-33.5%
EUR/USD WKLY WED OPTIONS -	15,467	22,824	-32.2%	8,747	76.8%	62,182	71,217	-12.7%
EUR/USD WKLY WED OPTIONS -	7,800	16,213	-51.9%	5,380	45.0%	51,364	78,158	-34.3%
EUR/USD WKLY WED OPTIONS -	11,718	16,273	-28.0%	4,420	165.1%	50,110	73,087	-31.4%
EUR/USD WKLY WED OPTIONS -	6,655	18,061	-63.2%	4,829	37.8%	45,441	83,135	-45.3%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	14,285	22,273	-35.9%
GBP/USD MONDAY OPTION WEE	345	0	-	1,479	-76.7%	2,618	0	-
GBP/USD MONDAY OPTION WEE	974	0	-	872	11.7%	2,313	0	-
GBP/USD MONDAY OPTION WEE	1,686	0	-	1,678	0.5%	3,893	0	-
GBP/USD MONDAY OPTION WEE	2,336	0	-	1,633	43.0%	4,891	0	-
GBP/USD MONDAY OPTION WEE	761	0	-	0	0.0%	1,162	0	-
GBP/USD MONTHLY OPTIONS	82,317	69,840	17.9%	65,388	25.9%	541,367	787,238	-31.2%
GBP/USD WKLY FRIDAY OPTION	0	0	0.0%	12	-100.0%	3,267	22,665	-85.6%
GBP/USD WKLY FRIDAY OPTION	4,767	4,328	10.1%	3,211	48.5%	24,182	40,916	-40.9%
GBP/USD WKLY FRIDAY OPTION	4,899	4,698	4.3%	4,606	6.4%	21,887	52,762	-58.5%
GBP/USD WKLY FRIDAY OPTION	2,645	3,261	-18.9%	4,705	-43.8%	25,044	50,238	-50.1%
GBP/USD WKLY FRIDAY OPTION	480	0	0.0%	1,633	-70.6%	8,809	21,577	-59.2%
GBP/USD WKLY WED OPTIONS -	853	1,534	-44.4%	2,174	-60.8%	12,339	18,222	-32.3%
GBP/USD WKLY WED OPTIONS -	880	916	-3.9%	2,156	-59.2%	6,728	19,178	-64.9%
GBP/USD WKLY WED OPTIONS -	2,106	1,227	71.6%	1,868	12.7%	11,081	21,634	-48.8%
GBP/USD WKLY WED OPTIONS -	487	567	-14.1%	4,383	-88.9%	10,945	17,771	-38.4%
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	5,190	6,804	-23.7%
JAPANESE YEN (EU)	0	0	0.0%	0	-	0	0	0.0%
JPY/USD MONDAY OPTION WEE	1,813	0	-	211	759.2%	4,292	0	-
JPY/USD MONDAY OPTION WEE	3,140	0	-	1,760	78.4%	6,109	0	-
JPY/USD MONDAY OPTION WEE	1,641	0	-	552	197.3%	3,233	0	-
JPY/USD MONDAY OPTION WEE	657	0	-	0	0.0%	1,892	0	-
JPY/USD MONDAY OPTION WEE	1,211	0	-	0	0.0%	1,363	0	-
JPY/USD MONTHLY OPTIONS	99,033	147,118	-32.7%	73,061	35.5%	875,161	861,159	1.6%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	5	-100.0%	6,089	28,655	-78.8%
JPY/USD WKLY FRIDAY OPTION	15,990	14,382	11.2%	2,488	542.7%	81,508	67,781	20.3%
JPY/USD WKLY FRIDAY OPTION	9,505	12,947	-26.6%	11,518	-17.5%	86,614	90,969	-4.8%
JPY/USD WKLY FRIDAY OPTION	14,037	11,348	23.7%	12,493	12.4%	79,963	99,858	-19.9%
JPY/USD WKLY FRIDAY OPTION	704	0	0.0%	9,449	-92.5%	26,567	30,161	-11.9%
JPY/USD WKLY WED OPTIONS -	4,734	6,362	-25.6%	3,602	31.4%	36,708	22,540	62.9%
JPY/USD WKLY WED OPTIONS -	6,420	4,141	55.0%	1,766	263.5%	29,945	25,476	17.5%
JPY/USD WKLY WED OPTIONS -	4,782	4,574	4.5%	2,792	71.3%	34,677	20,500	69.2%
JPY/USD WKLY WED OPTIONS -	3,775	4,506	-16.2%	4,384	-13.9%	37,858	22,783	66.2%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	7,594	4,972	52.7%
MXN/USD MONTHLY OPTIONS	1,844	1,800	2.4%	1,273	44.9%	11,143	9,004	23.8%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	0	0	-
MXN/USD WKLY FRIDAY OPTION	225	206	9.2%	0	0.0%	225	354	-36.4%
MXN/USD WKLY FRIDAY OPTION	1,001	156	541.7%	1	100,000.0%	1,003	454	120.9%
MXN/USD WKLY FRIDAY OPTION	371	326	13.8%	225	64.9%	1,181	328	260.1%
MXN/USD WKLY FRIDAY OPTION	0	0	-	93	-100.0%	143	0	-
NZD/USD MONTHLY OPTIONS	115	136	-15.4%	6	1,816.7%	4,472	2,263	97.6%
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 JUN 2020	VOLUME JUN 2019	% CHG	VOIUME MAY 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	0	0.0%	0	0.0%	0	410	-100.0%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	681	380	79.2%	1,468	-53.6%	5,865	5,386	8.9%
Ag Products Futures								
BUTTER CS	4,577	3,136	46.0%	4,214	8.6%	40,278	22,482	79.2%
CASH-SETTLED CHEESE	11,956	9,806	21.9%	12,916	-7.4%	87,955	67,893	29.5%
CAT ASIA WEATHER	0	0	-	3,900	-100.0%	7,800	0	-
CATTLE	997,631	1,132,693	-11.9%	1,498,959	-33.4%	8,956,418	8,910,128	0.5%
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	1,900	150	1,166.7%	950	100.0%	7,050	7,175	-1.7%
CLASS IV MILK	1,186	1,957	-39.4%	1,960	-39.5%	20,051	15,752	27.3%
DRY WHEY	765	1,180	-35.2%	990	-22.7%	8,821	8,333	5.9%
FEEDER CATTLE	179,978	278,936	-35.5%	181,226	-0.7%	1,623,937	1,878,439	-13.5%
GOLDMAN SACHS	11,814	27,823	-57.5%	14,026	-15.8%	100,774	173,417	-41.9%
GSCI EXCESS RETURN FUT	80,577	89,953	-10.4%	6,535	1,133.0%	179,166	218,172	-17.9%
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	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	1,046,866	1,417,134	-26.1%	995,647	5.1%	6,949,877	8,016,831	-13.3%
HOUSING INDEX	21	2	950.0%	12	75.0%	216	71	204.2%
LUMBER	11,808	16,484	-28.4%	7,448	58.5%	74,455	87,657	-15.1%
MALAYSIAN PALM SWAP	3,660	760	381.6%	2,380	53.8%	19,070	15,420	23.7%
MILK	40,852	22,034	85.4%	38,908	5.0%	216,016	148,622	45.3%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	7,035	5,438	29.4%	5,992	17.4%	60,584	40,758	48.6%
PACIFIC RIM DAT SS WTHR	0	0	-	1,300	-100.0%	1,300	0	-
S&P GSCI ENHANCED ER SWAP	7,524	7,524	0.0%	0	0.0%	15,048	22,394	-32.8%
USD CRUDE PALM OIL	2,385	1,040	129.3%	1,908	25.0%	17,380	7,854	121.3%

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CME Exchange Volume Report - Monthly

	VOLUME JUN 2020	VOLUME JUN 2019	% CHG	VOIUME MAY 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Ag Products Options								
BUTTER CS	2,738	1,827	49.9%	3,897	-29.7%	23,957	23,789	0.7%
CASH-SETTLED CHEESE	11,491	8,486	35.4%	9,785	17.4%	76,741	62,036	23.7%
CATTLE	156,984	160,208	-2.0%	275,175	-43.0%	1,553,682	1,241,164	25.2%
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	4,962	3,767	31.7%	3,606	37.6%	39,724	25,597	55.2%
DRY WHEY	160	734	-78.2%	613	-73.9%	3,466	6,182	-43.9%
FEEDER CATTLE	14,617	36,650	-60.1%	23,128	-36.8%	171,842	196,246	-12.4%
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	242,188	382,552	-36.7%	222,630	8.8%	1,838,825	2,212,683	-16.9%
HOUSING INDEX	0	7	-100.0%	0	0.0%	0	7	-100.0%
LUMBER	499	1,899	-73.7%	249	100.4%	5,503	11,654	-52.8%
LV CATL CSO	0	40	-100.0%	0	0.0%	0	479	-100.0%
MILK	65,988	34,287	92.5%	60,498	9.1%	319,255	224,799	42.0%
MLK MID OPTIONS	38	5	660.0%	4	850.0%	86	189	-54.5%
NFD MILK	2,794	4,394	-36.4%	3,609	-22.6%	56,771	44,400	27.9%



CME Exchange Volume Report - Monthly

	VOLUME JUN 2020	VOLUME JUN 2019	% CHG	VOIUME MAY 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	35,790,646	79,090,317	-54.7%	35,672,913	0.3%	339,554,785	383,532,409	-11.5%
Equity Index Futures	114,270,004	59,798,970	91.1%	85,037,006	34.4%	597,730,437	305,807,911	95.5%
FX Futures	19,809,580	20,280,312	-2.3%	12,099,151	63.7%	106,642,597	102,182,592	4.4%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	0	410	-100.0%
Ag Products Futures	2,410,535	3,016,050	-20.1%	2,779,271	-13.3%	18,394,771	19,650,148	-6.4%
TOTAL FUTURES	172,280,765	162,185,649	6.2%	135,588,341	27.1%	1,062,322,590	811,173,470	31.0%
TOTAL OPTIONS GROUP								
Equity Index Options	15,520,176	12,235,840	26.8%	12,337,641	25.8%	102,855,747	76,513,826	34.4%
Interest Rate Options	13,296,452	63,578,558	-79.1%	17,170,750	-22.6%	209,953,425	245,387,689	-14.4%
FX Options	861,826	1,029,095	-16.3%	716,736	20.2%	5,926,930	6,868,172	-13.7%
Ag Products Options	502,459	634,856	-20.9%	603,194	-16.7%	4,091,852	4,056,225	0.9%
Foreign Exchange Options	681	380	79.2%	1,468	-53.6%	5,865	5,386	8.9%
TOTAL OPTIONS	30,181,594	77,478,729	-61.0%	30,829,789	-2.1%	322,833,819	332,831,298	-3.0%
TOTAL COMBINED								
Interest Rate	49,087,098	142,668,875	-65.6%	52,843,663	-7.1%	549,508,210	628,920,098	-12.6%
Equity Index	129,790,180	72,034,810	80.2%	97,374,647	33.3%	700,586,184	382,321,737	83.2%
FX	20,671,406	21,309,407	-3.0%	12,815,887	61.3%	112,569,527	109,050,764	3.2%
Foreign Exchange	681	380	79.2%	1,468	-53.6%	5,865	5,796	1.2%
Ag Products	2,912,994	3,650,906	-20.2%	3,382,465	-13.9%	22,486,623	23,706,373	-5.1%
GRAND TOTAL	202,462,359	239,664,378	-15.5%	166,418,130	21.7%	1,385,156,409	1,144,004,768	21.1%

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