



CME Exchange Volume Report - Monthly

	VOLUME JUL 2020	VOLUME JUL 2019	% CHG	VOIUME JUN 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	28	1	2,700.0%	47	-40.4%	537	187	187.2%
EURODOLLARS	22,937,047	56,286,005	-59.2%	34,777,649	-34.0%	356,057,080	435,311,229	-18.2%
SOFR	751,826	816,688	-7.9%	877,239	-14.3%	6,367,411	4,344,610	46.6%
SONIA	255,791	292,367	-12.5%	135,711	88.5%	1,074,449	1,271,444	-15.5%
Interest Rate Options								
EURODOLLARS	4,660,357	24,052,118	-80.6%	5,199,313	-10.4%	164,594,297	174,571,484	-5.7%
EURO MIDCURVE	5,497,563	9,542,577	-42.4%	8,097,114	-32.1%	55,516,226	104,410,900	-46.8%
SOFR	200	0	-	25	700.0%	1,022	0	-

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Equity Index Futures								
BITCOIN FUTURES	162,374	152,898	6.2%	131,419	23.6%	1,173,649	1,094,120	7.3%
E-MINI COM SERVICES SELECT	1,630	4,210	-61.3%	11,010	-85.2%	35,872	40,659	-11.8%
E-mini FTSE 100 (USD)	0	0	0.0%	0	0.0%	0	336	-100.0%
E-mini FTSE China 50	2	0	0.0%	0	0.0%	2	711	-99.7%
E-MINI MIDCAP	278,221	276,230	0.7%	549,761	-49.4%	2,766,810	2,332,555	18.6%
E-MINI NASDAQ 100	12,107,779	7,921,111	52.9%	11,842,520	2.2%	87,379,156	67,712,703	29.0%
E-MINI RUSSELL 1000	1,381	2,040	-32.3%	21,158	-93.5%	63,673	61,054	4.3%
E-MINI RUSSELL 1000 GROWTH	3,063	866	253.7%	7,733	-60.4%	38,473	38,990	-1.3%
E-MINI RUSSELL 1000 VALUE	6,985	2,758	153.3%	17,049	-59.0%	64,869	102,331	-36.6%
E-MINI RUSSELL 2000	3,958,676	2,463,654	60.7%	5,990,783	-33.9%	31,997,245	20,614,832	55.2%
E-MINI S&P500	35,604,329	25,475,033	39.8%	52,945,789	-32.8%	324,058,431	225,823,906	43.5%
E-MINI S&P REAL ESTATE SELE	2,506	3,359	-25.4%	6,824	-63.3%	75,719	31,283	142.0%
FT-SE 100	0	0	0.0%	0	0.0%	0	372	-100.0%
FTSE Emerging	0	1,707	-100.0%	60	-100.0%	4,480	15,216	-70.6%
IBOVESPA INDEX	119	338	-64.8%	365	-67.4%	3,590	4,129	-13.1%
MICRO E-MINI NASDAQ 100	15,377,810	4,362,562	252.5%	13,515,935	13.8%	87,790,966	10,385,973	745.3%
MICRO E-MINI RUSSELL 2000	2,618,965	640,308	309.0%	3,043,848	-14.0%	14,669,945	1,559,195	840.9%
MICRO E-MINI S&P500	22,877,218	4,563,369	401.3%	24,368,888	-6.1%	129,368,221	13,911,414	829.9%
NASDAQ BIOTECH	776	357	117.4%	984	-21.1%	4,847	2,213	119.0%
Nearby BTIC+	0	0	-	0	0.0%	1,177	0	-
NIFTY 50	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	134,492	151,817	-11.4%	212,736	-36.8%	1,566,267	1,497,388	4.6%
NIKKEI 225 (YEN) STOCK	599,357	711,869	-15.8%	1,010,475	-40.7%	7,747,372	5,322,862	45.5%
S&P 500	45,550	55,726	-18.3%	210,395	-78.4%	1,067,226	687,150	55.3%
S&P 500 ANNUAL DIVIDEND IND	23,588	20,551	14.8%	108,400	-78.2%	480,290	167,072	187.5%
S&P 500/GI	0	0	0.0%	0	0.0%	0	40	-100.0%
S&P 500 QUARLY DIVIDEND IND	224	60	273.3%	2,782	-91.9%	9,188	581	1,481.4%
S&P 600 SMALLCAP EMINI	368	403	-8.7%	368	0.0%	2,062	941	119.1%
S&P CONSUMER DSCRTNRY SE	5,489	2,709	102.6%	10,347	-47.0%	64,247	63,523	1.1%
S&P CONSUMER STAPLES SECT	24,212	11,140	117.3%	36,960	-34.5%	176,786	144,014	22.8%
S&P ENERGY SECTOR	14,010	7,766	80.4%	36,843	-62.0%	188,792	128,677	46.7%
S&P FINANCIAL SECTOR	13,209	21,972	-39.9%	37,417	-64.7%	195,644	233,611	-16.3%
S&P HEALTH CARE SECTOR	7,321	10,794	-32.2%	24,806	-70.5%	122,355	129,680	-5.6%
S&P INDUSTRIAL SECTOR	11,290	4,938	128.6%	37,787	-70.1%	115,491	89,440	29.1%
S&P MATERIALS SECTOR	3,724	3,704	0.5%	16,964	-78.0%	63,559	75,433	-15.7%
S&P TECHNOLOGY SECTOR	7,019	4,693	49.6%	21,907	-68.0%	106,508	107,713	-1.1%
S&P UTILITIES SECTOR	10,646	11,919	-10.7%	41,103	-74.1%	181,916	215,308	-15.5%
S&P VALUE INDEX FUTURES	0	0	0.0%	0	0.0%	0	48	-100.0%
YEN DENOMINATED TOPIX	4,622	21,790	-78.8%	6,588	-29.8%	52,564	125,089	-58.0%

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Equity Index Options								
BITCOIN FUTURES	2,637	0	-	8,504	-69.0%	18,895	0	-
E-MINI NASDAQ 100	312,820	176,875	76.9%	289,020	8.2%	2,282,852	1,415,682	61.3%
E-MINI RUSSELL 2000	6,940	5,966	16.3%	23,849	-70.9%	129,763	84,172	54.2%
E-MINI S&P500	5,420,454	3,785,568	43.2%	8,043,313	-32.6%	55,658,917	33,400,697	66.6%
EOM E-MINI RUSSELL 2000 END	8,003	7,325	9.3%	10,152	-21.2%	61,084	58,803	3.9%
EOM EMINI S&P	1,872,618	1,517,529	23.4%	1,517,474	23.4%	15,261,946	12,700,448	20.2%
EOM S&P 500	40,107	112,461	-64.3%	30,361	32.1%	501,490	901,372	-44.4%
EOW1 E-MINI RUSSELL 2000 WE	2,386	5,047	-52.7%	4,820	-50.5%	34,130	24,362	40.1%
EOW1 EMINI S&P 500	662,839	1,015,468	-34.7%	1,051,661	-37.0%	7,294,037	6,688,563	9.1%
EOW1 S&P 500	27,694	83,394	-66.8%	44,766	-38.1%	310,091	467,487	-33.7%
EOW2 E-MINI RUSSELL 2000 WE	5,115	12,979	-60.6%	4,782	7.0%	28,024	35,293	-20.6%
EOW2 EMINI S&P 500	908,112	795,872	14.1%	1,399,349	-35.1%	7,729,041	6,826,925	13.2%
EOW2 S&P 500	64,760	121,425	-46.7%	96,015	-32.6%	609,257	860,226	-29.2%
EOW3 E-MINI RUSSELL 2000 WE	17,874	15,101	18.4%	18,759	-4.7%	140,197	77,300	81.4%
EOW3 EMINI S&P 500	2,297,984	2,424,780	-5.2%	1,840,317	24.9%	17,949,185	15,980,504	12.3%
EOW3 S&P 500	67,280	166,252	-59.5%	18,905	255.9%	541,914	942,464	-42.5%
EOW4 E-MINI RUSSELL 2000 WE	4,194	3,798	10.4%	4,029	4.1%	23,320	21,339	9.3%
EOW4 EMINI S&P 500	1,030,263	703,668	46.4%	978,465	5.3%	6,021,088	5,552,341	8.4%
S&P 500	77,150	143,603	-46.3%	135,635	-43.1%	1,089,746	1,572,959	-30.7%

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FX Futures								
AD/CD CROSS RATES	1	5	-80.0%	40	-97.5%	201	109	84.4%
AD/JY CROSS RATES	1,275	1,763	-27.7%	5,772	-77.9%	20,951	21,546	-2.8%
AD/NE CROSS RATES	152	235	-35.3%	212	-28.3%	2,486	743	234.6%
AUSTRALIAN DOLLAR	2,027,671	1,876,317	8.1%	2,620,773	-22.6%	15,543,298	15,064,804	3.2%
BP/JY CROSS RATES	1,693	3,354	-49.5%	5,232	-67.6%	26,099	18,905	38.1%
BP/SF CROSS RATES	367	847	-56.7%	727	-49.5%	3,486	3,301	5.6%
BRAZIL REAL	222,829	118,241	88.5%	236,429	-5.8%	1,529,406	967,719	58.0%
BRITISH POUND	2,052,081	2,081,929	-1.4%	2,592,579	-20.8%	15,438,366	16,641,630	-7.2%
CANADIAN DOLLAR	1,364,414	1,391,572	-2.0%	1,770,014	-22.9%	11,494,525	11,253,253	2.1%
CD/JY CROSS RATES	10	6	66.7%	106	-90.6%	550	125	340.0%
CHINESE RENMINBI (CNH)	13,919	26,940	-48.3%	17,407	-20.0%	125,155	182,559	-31.4%
CZECK KORUNA (EC)	0	0	0.0%	7	-100.0%	21	18	16.7%
CZECK KORUNA (US)	0	0	0.0%	0	-	0	0	0.0%
EC/AD CROSS RATES	2,812	3,490	-19.4%	13,713	-79.5%	50,782	37,297	36.2%
EC/CD CROSS RATES	3,051	1,594	91.4%	9,256	-67.0%	32,311	21,846	47.9%
EC/NOK CROSS RATES	12	370	-96.8%	94	-87.2%	1,539	4,176	-63.1%
EC/SEK CROSS RATES	173	409	-57.7%	1,443	-88.0%	4,823	5,604	-13.9%
EFX/BP CROSS RATES	40,686	79,851	-49.0%	105,115	-61.3%	510,981	653,272	-21.8%
EFX/JY CROSS RATES	31,622	41,025	-22.9%	102,784	-69.2%	469,017	459,757	2.0%
EFX/SF CROSS RATES	17,554	27,760	-36.8%	60,086	-70.8%	309,479	241,706	28.0%
E-MINI EURO FX	168,769	84,190	100.5%	183,404	-8.0%	1,063,676	686,923	54.8%
E-MINI JAPANESE YEN	12,519	24,133	-48.1%	22,693	-44.8%	180,463	87,249	106.8%
EURO FX	4,709,727	3,785,651	24.4%	5,615,945	-16.1%	32,279,407	30,192,788	6.9%
HUNGARIAN FORINT (EC)	0	0	0.0%	1	-100.0%	9	0	0.0%
HUNGARIAN FORINT (US)	0	0	0.0%	42	-100.0%	144	8	1,700.0%
INDIAN RUPEE	28,310	58,879	-51.9%	32,795	-13.7%	202,704	473,600	-57.2%
JAPANESE YEN	1,858,330	2,168,419	-14.3%	2,353,978	-21.1%	18,598,117	18,267,136	1.8%
KOREAN WON	485	383	26.6%	1,254	-61.3%	6,727	4,960	35.6%
MEXICAN PESO	898,729	871,362	3.1%	1,360,608	-33.9%	8,550,470	8,992,531	-4.9%
MICRO AUD/USD	272,625	97,827	178.7%	396,225	-31.2%	1,757,162	793,267	121.5%
MICRO CAD/USD	26,257	17,664	48.6%	27,585	-4.8%	177,798	118,740	49.7%
MICRO CHF/USD	3,875	4,292	-9.7%	3,044	27.3%	23,891	15,981	49.5%
MICRO EUR/USD	611,661	224,416	172.6%	571,904	7.0%	3,106,324	1,739,886	78.5%
MICRO GBP/USD	64,721	40,880	58.3%	73,542	-12.0%	396,225	296,782	33.5%
MICRO INR/USD	1,848	5,860	-68.5%	1,929	-4.2%	16,751	33,567	-50.1%
MICRO JPY/USD	23,604	25,014	-5.6%	33,601	-29.8%	217,301	193,091	12.5%
NEW ZEALND DOLLAR	629,542	498,466	26.3%	737,448	-14.6%	4,527,639	4,091,966	10.6%
NKR/USD CROSS RATE	2,562	4,721	-45.7%	8,412	-69.5%	42,364	34,928	21.3%
POLISH ZLOTY (EC)	48	11	336.4%	231	-79.2%	447	455	-1.8%
POLISH ZLOTY (US)	1,032	122	745.9%	1,373	-24.8%	5,612	864	549.5%
RMB USD	1	0	0.0%	0	0.0%	5	5	0.0%
RUSSIAN RUBLE	119,181	51,093	133.3%	137,944	-13.6%	845,427	553,669	52.7%
S.AFRICAN RAND	72,337	57,916	24.9%	116,702	-38.0%	563,080	324,053	73.8%
SF/JY CROSS RATES	3	0	0.0%	55	-94.5%	263	7	3,657.1%
SHEKEL	1	0	0.0%	2	-50.0%	113	0	0.0%
SKR/USD CROSS RATES	3,801	2,400	58.4%	8,778	-56.7%	34,808	23,323	49.2%
SWISS FRANC	517,640	463,577	11.7%	577,975	-10.4%	4,284,623	3,813,477	12.4%
TURKISH LIRA	188	141	33.3%	321	-41.4%	5,689	8,071	-29.5%
USDZAR	0	0	0.0%	0	0.0%	0	20	-100.0%

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FX Options								
AUD/USD MONDAY OPTION WEE	510	0	-	315	61.9%	2,776	0	-
AUD/USD MONDAY OPTION WEE	172	0	-	59	191.5%	1,258	0	-
AUD/USD MONDAY OPTION WEE	565	0	-	580	-2.6%	1,951	0	-
AUD/USD MONDAY OPTION WEE	172	0	-	623	-72.4%	975	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	606	-100.0%	709	0	-
AUD/USD MONTHLY OPTIONS	56,463	47,711	18.3%	55,924	1.0%	585,105	472,377	23.9%
AUD/USD WKLY FRIDAY OPTION	0	5,608	-100.0%	0	0.0%	3,153	13,711	-77.0%
AUD/USD WKLY FRIDAY OPTION	1,867	2,441	-23.5%	5,673	-67.1%	34,762	43,878	-20.8%
AUD/USD WKLY FRIDAY OPTION	2,899	5,627	-48.5%	3,668	-21.0%	29,425	47,245	-37.7%
AUD/USD WKLY FRIDAY OPTION	3,156	4,108	-23.2%	4,314	-26.8%	31,761	53,132	-40.2%
AUD/USD WKLY FRIDAY OPTION	1,866	312	498.1%	190	882.1%	12,903	13,020	-0.9%
AUD/USD WKLY WED OPTIONS -	493	1,191	-58.6%	765	-35.6%	9,964	12,842	-22.4%
AUD/USD WKLY WED OPTIONS -	456	1,235	-63.1%	3,012	-84.9%	11,835	13,560	-12.7%
AUD/USD WKLY WED OPTIONS -	461	336	37.2%	857	-46.2%	7,388	5,669	30.3%
AUD/USD WKLY WED OPTIONS -	211	346	-39.0%	1,077	-80.4%	10,668	8,009	33.2%
AUD/USD WKLY WED OPTIONS -	900	1,812	-50.3%	0	0.0%	4,519	3,824	18.2%
BRITISH POUND (EU)	0	0	0.0%	0	-	0	0	0.0%
BRL/USD MONTHLY OPTIONS	0	23	-100.0%	323	-100.0%	663	79	739.2%
CAD/USD MONDAY OPTIONS WE	619	0	-	90	587.8%	2,359	0	-
CAD/USD MONDAY OPTIONS WE	223	0	-	304	-26.6%	629	0	-
CAD/USD MONDAY OPTIONS WE	1,862	0	-	1,389	34.1%	3,871	0	-
CAD/USD MONDAY OPTIONS WE	2,453	0	-	1,142	114.8%	3,841	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	759	-100.0%	861	0	-
CAD/USD MONTHLY OPTIONS	46,508	28,122	65.4%	61,400	-24.3%	380,636	369,791	2.9%
CAD/USD WKLY FRIDAY OPTION	0	7,571	-100.0%	0	0.0%	6,030	25,901	-76.7%
CAD/USD WKLY FRIDAY OPTION	7,054	3,003	134.9%	12,048	-41.5%	49,643	48,990	1.3%
CAD/USD WKLY FRIDAY OPTION	5,740	9,149	-37.3%	6,476	-11.4%	44,941	70,308	-36.1%
CAD/USD WKLY FRIDAY OPTION	6,454	8,085	-20.2%	8,208	-21.4%	51,381	77,851	-34.0%
CAD/USD WKLY FRIDAY OPTION	7,075	251	2,718.7%	364	1,843.7%	26,522	16,841	57.5%
CAD/USD WKLY WED OPTIONS -	2,412	2,045	17.9%	4,172	-42.2%	17,791	21,625	-17.7%
CAD/USD WKLY WED OPTIONS -	631	2,687	-76.5%	1,722	-63.4%	13,041	25,312	-48.5%
CAD/USD WKLY WED OPTIONS -	2,144	3,038	-29.4%	2,745	-21.9%	14,742	22,090	-33.3%
CAD/USD WKLY WED OPTIONS -	2,984	1,805	65.3%	1,078	176.8%	18,208	20,896	-12.9%
CAD/USD WKLY WED OPTIONS -	2,313	2,462	-6.1%	0	0.0%	7,730	7,133	8.4%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	-	0	0	0.0%
CHF/USD MONTHLY OPTIONS	2,316	2,323	-0.3%	2,446	-5.3%	23,457	16,090	45.8%
CHF/USD WKLY FRIDAY OPTION	0	9	-100.0%	0	0.0%	37	117	-68.4%
CHF/USD WKLY FRIDAY OPTION	7	144	-95.1%	458	-98.5%	1,296	1,581	-18.0%
CHF/USD WKLY FRIDAY OPTION	14	65	-78.5%	142	-90.1%	848	1,412	-39.9%
CHF/USD WKLY FRIDAY OPTION	23	62	-62.9%	7	228.6%	772	708	9.0%
CHF/USD WKLY FRIDAY OPTION	3	2	50.0%	50	-94.0%	906	606	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	4,973	0	-	2,999	65.8%	11,179	0	-
EUR/USD MONDAY OPTION WEE	2,757	0	-	1,261	118.6%	6,297	0	-
EUR/USD MONDAY OPTION WEE	8,241	0	-	2,687	206.7%	14,190	0	-
EUR/USD MONDAY OPTION WEE	7,207	0	-	2,914	147.3%	13,663	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	3,905	-100.0%	5,514	0	-
EUR/USD MONTHLY OPTIONS	253,333	395,536	-36.0%	274,936	-7.9%	2,186,479	2,586,413	-15.5%
EUR/USD WKLY FRIDAY OPTION	0	25,108	-100.0%	0	0.0%	11,073	83,188	-86.7%

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EUR/USD WKLY FRIDAY OPTION	20,010	17,931	11.6%	26,919	-25.7%	150,535	192,383	-21.8%
EUR/USD WKLY FRIDAY OPTION	23,234	26,591	-12.6%	19,178	21.1%	155,363	214,919	-27.7%
EUR/USD WKLY FRIDAY OPTION	19,307	36,248	-46.7%	25,650	-24.7%	163,931	281,747	-41.8%
EUR/USD WKLY FRIDAY OPTION	18,871	173	10,808.1%	217	8,596.3%	61,045	63,552	-3.9%
EUR/USD WKLY WED OPTIONS -	6,908	13,134	-47.4%	15,467	-55.3%	69,090	84,351	-18.1%
EUR/USD WKLY WED OPTIONS -	7,765	11,619	-33.2%	7,800	-0.4%	59,129	89,777	-34.1%
EUR/USD WKLY WED OPTIONS -	11,723	7,827	49.8%	11,718	0.0%	61,833	80,914	-23.6%
EUR/USD WKLY WED OPTIONS -	9,881	14,228	-30.6%	6,655	48.5%	55,322	97,363	-43.2%
EUR/USD WKLY WED OPTIONS -	9,029	9,582	-5.8%	0	0.0%	23,314	31,855	-26.8%
GBP/USD MONDAY OPTION WEE	1,053	0	-	345	205.2%	3,671	0	-
GBP/USD MONDAY OPTION WEE	250	0	-	974	-74.3%	2,563	0	-
GBP/USD MONDAY OPTION WEE	440	0	-	1,686	-73.9%	4,333	0	-
GBP/USD MONDAY OPTION WEE	704	0	-	2,336	-69.9%	5,595	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	761	-100.0%	1,162	0	-
GBP/USD MONTHLY OPTIONS	74,576	117,346	-36.4%	82,317	-9.4%	615,943	904,584	-31.9%
GBP/USD WKLY FRIDAY OPTION	0	3,942	-100.0%	0	0.0%	3,267	26,607	-87.7%
GBP/USD WKLY FRIDAY OPTION	2,267	3,667	-38.2%	4,767	-52.4%	26,449	44,583	-40.7%
GBP/USD WKLY FRIDAY OPTION	1,849	5,729	-67.7%	4,899	-62.3%	23,736	58,491	-59.4%
GBP/USD WKLY FRIDAY OPTION	1,720	6,201	-72.3%	2,645	-35.0%	26,764	56,439	-52.6%
GBP/USD WKLY FRIDAY OPTION	3,377	1,323	155.3%	480	603.5%	12,186	22,900	-46.8%
GBP/USD WKLY WED OPTIONS -	330	2,019	-83.7%	853	-61.3%	12,669	20,241	-37.4%
GBP/USD WKLY WED OPTIONS -	901	1,573	-42.7%	880	2.4%	7,629	20,751	-63.2%
GBP/USD WKLY WED OPTIONS -	1,168	474	146.4%	2,106	-44.5%	12,249	22,108	-44.6%
GBP/USD WKLY WED OPTIONS -	631	1,284	-50.9%	487	29.6%	11,576	19,055	-39.2%
GBP/USD WKLY WED OPTIONS -	344	1,353	-74.6%	0	0.0%	5,534	8,157	-32.2%
JAPANESE YEN (EU)	0	0	0.0%	0	-	0	0	0.0%
JPY/USD MONDAY OPTION WEE	1,667	0	-	1,813	-8.1%	5,959	0	-
JPY/USD MONDAY OPTION WEE	3,370	0	-	3,140	7.3%	9,479	0	-
JPY/USD MONDAY OPTION WEE	1,571	0	-	1,641	-4.3%	4,804	0	-
JPY/USD MONDAY OPTION WEE	457	0	-	657	-30.4%	2,349	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	1,211	-100.0%	1,363	0	-
JPY/USD MONTHLY OPTIONS	93,807	107,949	-13.1%	99,033	-5.3%	968,968	969,108	0.0%
JPY/USD WKLY FRIDAY OPTION	0	11,907	-100.0%	0	0.0%	6,089	40,562	-85.0%
JPY/USD WKLY FRIDAY OPTION	10,494	6,241	68.1%	15,990	-34.4%	92,002	74,022	24.3%
JPY/USD WKLY FRIDAY OPTION	9,117	10,770	-15.3%	9,505	-4.1%	95,731	101,739	-5.9%
JPY/USD WKLY FRIDAY OPTION	10,245	11,460	-10.6%	14,037	-27.0%	90,208	111,318	-19.0%
JPY/USD WKLY FRIDAY OPTION	10,312	1,157	791.3%	704	1,364.8%	36,879	31,318	17.8%
JPY/USD WKLY WED OPTIONS -	4,207	4,658	-9.7%	4,734	-11.1%	40,915	27,198	50.4%
JPY/USD WKLY WED OPTIONS -	2,898	4,064	-28.7%	6,420	-54.9%	32,843	29,540	11.2%
JPY/USD WKLY WED OPTIONS -	2,195	2,153	2.0%	4,782	-54.1%	36,872	22,653	62.8%
JPY/USD WKLY WED OPTIONS -	2,571	2,124	21.0%	3,775	-31.9%	40,429	24,907	62.3%
JPY/USD WKLY WED OPTIONS -	2,697	2,751	-2.0%	0	0.0%	10,291	7,723	33.3%
MXN/USD MONTHLY OPTIONS	998	1,195	-16.5%	1,844	-45.9%	12,141	10,199	19.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	0	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	225	-100.0%	225	354	-36.4%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	1,001	-100.0%	1,003	454	120.9%
MXN/USD WKLY FRIDAY OPTION	2	0	0.0%	371	-99.5%	1,183	328	260.7%
MXN/USD WKLY FRIDAY OPTION	9	0	-	0	0.0%	152	0	-
NZD/USD MONTHLY OPTIONS	79	523	-84.9%	115	-31.3%	4,551	2,786	63.4%
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%

CME Exchange Volume Report - Monthly

	VOLUME JUL 2020	VOLUME JUL 2019	% CHG	VOIUME JUN 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 -	790	553	42.9%	681	16.0%	6,655	5,939	12.1%
Ag Products Futures								
BUTTER CS	4,058	5,701	-28.8%	4,577	-11.3%	44,336	28,183	57.3%
CASH-SETTLED CHEESE	10,220	12,981	-21.3%	11,956	-14.5%	98,175	80,874	21.4%
CAT ASIA WEATHER	0	0	-	0	0.0%	7,800	0	-
CATTLE	1,373,294	1,321,550	3.9%	997,631	37.7%	10,329,712	10,231,678	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	1,550	1,600	-3.1%	1,900	-18.4%	8,600	8,775	-2.0%
CLASS IV MILK	1,357	1,360	-0.2%	1,186	14.4%	21,408	17,112	25.1%
DRY WHEY	1,385	908	52.5%	765	81.0%	10,206	9,241	10.4%
FEEDER CATTLE	310,756	305,091	1.9%	179,978	72.7%	1,934,693	2,183,530	-11.4%
GOLDMAN SACHS	11,884	27,483	-56.8%	11,814	0.6%	112,658	200,900	-43.9%
GSCI EXCESS RETURN FUT	7,310	380	1,823.7%	80,577	-90.9%	186,476	218,552	-14.7%
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	1,049,972	1,570,486	-33.1%	1,046,866	0.3%	7,999,849	9,587,317	-16.6%
HOUSING INDEX	9	10	-10.0%	21	-57.1%	225	81	177.8%
LUMBER	15,612	12,478	25.1%	11,808	32.2%	90,067	100,135	-10.1%
MALAYSIAN PALM SWAP	3,300	9,180	-64.1%	3,660	-9.8%	22,370	24,600	-9.1%
MILK	38,242	26,154	46.2%	40,852	-6.4%	254,258	174,776	45.5%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,217	5,373	-2.9%	7,035	-25.8%	65,801	46,131	42.6%
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%	15,048	22,394	-32.8%
USD CRUDE PALM OIL	3,239	490	561.0%	2,385	35.8%	20,619	8,344	147.1%



CME Exchange Volume Report - Monthly

	VOLUME JUL 2020	VOLUME JUL 2019	% CHG	VOIUME JUN 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Ag Products Options								
BUTTER CS	1,391	2,277	-38.9%	2,738	-49.2%	25,348	26,066	-2.8%
CASH-SETTLED CHEESE	13,619	8,672	57.0%	11,491	18.5%	90,360	70,708	27.8%
CATTLE	192,165	132,132	45.4%	156,984	22.4%	1,745,847	1,373,296	27.1%
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	1,773	3,559	-50.2%	4,962	-64.3%	41,497	29,156	42.3%
DRY WHEY	770	325	136.9%	160	381.3%	4,236	6,507	-34.9%
FEEDER CATTLE	19,809	29,115	-32.0%	14,617	35.5%	191,651	225,361	-15.0%
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	217,447	430,322	-49.5%	242,188	-10.2%	2,056,272	2,643,005	-22.2%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	7	-100.0%
LUMBER	843	2,004	-57.9%	499	68.9%	6,346	13,658	-53.5%
LV CATL CSO	0	0	0.0%	0	0.0%	0	479	-100.0%
MILK	50,165	40,603	23.5%	65,988	-24.0%	369,420	265,402	39.2%
MLK MID OPTIONS	31	21	47.6%	38	-18.4%	117	210	-44.3%
NFD MILK	8,778	5,086	72.6%	2,794	214.2%	65,549	49,486	32.5%



CME Exchange Volume Report - Monthly

	VOLUME JUL 2020	VOLUME JUL 2019	% CHG	VOIUME JUN 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	23,944,692	57,395,061	-58.3%	35,790,646	-33.1%	363,499,477	440,927,470	-17.6%
Equity Index Futures	93,906,955	46,912,651	100.2%	114,270,004	-17.8%	691,637,392	352,720,562	96.1%
FX Futures	15,808,118	14,143,125	11.8%	19,809,580	-20.2%	122,450,715	116,325,717	5.3%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	0	410	-100.0%
Ag Products Futures	2,837,405	3,301,225	-14.0%	2,410,535	17.7%	21,232,176	22,951,373	-7.5%
TOTAL FUTURES	136,497,170	121,752,062	12.1%	172,280,765	-20.8%	1,198,819,760	932,925,532	28.5%
TOTAL OPTIONS GROUP								
Equity Index Options	12,829,230	11,097,111	15.6%	15,520,176	-17.3%	115,684,977	87,610,937	32.0%
Interest Rate Options	10,158,120	33,594,695	-69.8%	13,296,452	-23.6%	220,111,545	278,982,384	-21.1%
FX Options	810,571	1,011,413	-19.9%	861,826	-5.9%	6,737,501	7,879,585	-14.5%
Ag Products Options	506,791	654,116	-22.5%	502,459	0.9%	4,598,643	4,710,341	-2.4%
Foreign Exchange Options	790	553	42.9%	681	16.0%	6,655	5,939	12.1%
TOTAL OPTIONS	24,305,502	46,357,888	-47.6%	30,181,594	-19.5%	347,139,321	379,189,186	-8.5%
TOTAL COMBINED								
Interest Rate	34,102,812	90,989,756	-62.5%	49,087,098	-30.5%	583,611,022	719,909,854	-18.9%
Equity Index	106,736,185	58,009,762	84.0%	129,790,180	-17.8%	807,322,369	440,331,499	83.3%
FX	16,618,689	15,154,538	9.7%	20,671,406	-19.6%	129,188,216	124,205,302	4.0%
Foreign Exchange	790	553	42.9%	681	16.0%	6,655	6,349	4.8%
Ag Products	3,344,196	3,955,341	-15.5%	2,912,994	14.8%	25,830,819	27,661,714	-6.6%
GRAND TOTAL	160,802,672	168,109,950	-4.3%	202,462,359	-20.6%	1,545,959,081	1,312,114,718	17.8%

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