



CME Exchange Volume Comparison Report - Monthly

	Open Outcry NOV 2020	Open Outcry NOV 2019	% CHG	ELEC NOV 2020	ELEC NOV 2019	% CHG	Open Outcry Y.T.D 2020	Open Outcry Y.T.D 2019	% CHG	ELEC Y.T.D 2020	ELEC Y.T.D 2019	% CHG
Interest Rate Futures												
1-MONTH EURODOLLAR	0	0	0.0%	0	46	-100.0%	0	0	0.0%	826	450	83.6%
EURODOLLARS	193,976	362,113	-46.4%	38,919,135	35,682,857	9.1%	3,139,858	7,964,427	-60.6%	468,494,430	632,422,152	-25.9%
SOFR	0	0	0.0%	1,689,834	924,136	82.9%	0	0	0.0%	10,905,979	7,875,192	38.5%
SONIA	0	0	0.0%	201,932	209,204	-3.5%	0	0	0.0%	1,875,376	2,016,193	-7.0%
Interest Rate Options												
EURODOLLARS	2,716,933	8,149,556	-66.7%	1,968,878	5,745,137	-65.7%	55,478,560	147,855,872	-62.5%	104,682,293	89,317,648	17.2%
EURO MIDCURVE	3,973,344	3,794,739	4.7%	2,736,925	2,964,895	-7.7%	24,262,777	70,607,549	-65.6%	49,043,538	56,778,884	-13.6%
SOFR	0	-	-	2,002	-	-	10	-	-	3,114	-	-
Equity Index Futures												
BITCOIN FUTURES	0	0	0.0%	227,260	105,032	116.4%	0	0	0.0%	1,969,054	1,493,780	31.8%
E-MINI COM SERVICES SELEC	0	0	0.0%	1,801	1,182	52.4%	0	0	0.0%	25,584	26,668	-4.1%
E-mini FTSE 100 (USD)	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	336	-100.0%
E-mini FTSE China 50	0	0	0.0%	0	0	0.0%	0	0	0.0%	2	711	-99.7%
E-MINI MIDCAP	0	0	0.0%	248,875	209,294	18.9%	0	0	0.0%	3,927,025	3,537,531	11.0%
E-MINI NASDAQ 100	0	0	0.0%	10,297,922	6,712,979	53.4%	0	0	0.0%	135,971,821	106,516,040	27.7%
E-MINI RUSSELL 1000	0	0	0.0%	1,413	2,527	-44.1%	0	0	0.0%	36,264	36,799	-1.5%
E-MINI RUSSELL 1000 GROWT	0	0	0.0%	1,899	1,872	1.4%	0	0	0.0%	31,075	36,040	-13.8%
E-MINI RUSSELL 1000 VALUE	0	0	0.0%	6,017	4,515	33.3%	0	0	0.0%	65,214	76,185	-14.4%
E-MINI RUSSELL 2000	0	0	0.0%	3,378,877	2,180,719	54.9%	0	0	0.0%	46,376,740	32,764,266	41.5%
E-MINI S&P500	0	0	0.0%	31,006,802	22,770,486	36.2%	0	0	0.0%	465,600,703	357,880,926	30.1%
E-MINI S&P REAL ESTATE SEL	0	0	0.0%	1,931	5,338	-63.8%	0	0	0.0%	51,775	42,269	22.5%
FT-SE 100	0	0	0.0%	8	0	0.0%	0	0	0.0%	8	372	-97.8%
FTSE Emerging	0	0	0.0%	30	1,814	-98.3%	0	0	0.0%	4,773	23,214	-79.4%
IBOVESPA INDEX	0	0	0.0%	143	702	-79.6%	0	0	0.0%	4,481	7,638	-41.3%
MICRO E-MINI NASDAQ 100	0	0	0.0%	20,097,956	3,114,249	545.4%	0	0	0.0%	162,255,471	28,582,787	467.7%
MICRO E-MINI RUSSELL 2000	0	0	0.0%	1,719,147	483,543	255.5%	0	0	0.0%	21,689,769	4,450,282	387.4%
MICRO E-MINI S&P500	0	0	0.0%	20,549,363	3,491,980	488.5%	0	0	0.0%	210,490,517	38,748,456	443.2%
NASDAQ BIOTECH	0	0	0.0%	325	196	65.8%	0	0	0.0%	5,270	3,743	40.8%
Nearby BTIC+	0	0	0.0%	0	10	-100.0%	0	0	0.0%	200	34	488.2%

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Equity Index Futures												
NIFTY 50	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
NIKKEI 225 (\$) STOCK	0	0	0.0%	152,649	140,500	8.6%	0	0	0.0%	2,125,179	2,373,478	-10.5%
NIKKEI 225 (YEN) STOCK	0	90	-100.0%	815,551	625,406	30.4%	0	318	-100.0%	10,596,435	8,906,574	19.0%
S&P 500	0	4,365	-100.0%	339	477	-28.9%	33,712	225,377	-85.0%	20,841	16,787	24.1%
S&P 500 ANNUAL DIVIDEND IN	0	0	0.0%	16,646	8,023	107.5%	0	0	0.0%	245,022	102,524	139.0%
S&P 500/GI	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	60	-100.0%
S&P 500 QUARLY DIVIDEND IN	0	0	0.0%	1,084	195	455.9%	0	0	0.0%	9,639	2,017	377.9%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	17	-100.0%
S&P CONSUMER DSCRTNRY S	0	0	0.0%	7,998	3,560	124.7%	0	0	0.0%	79,678	71,408	11.6%
S&P CONSUMER STAPLES SE	0	0	0.0%	7,673	4,050	89.5%	0	0	0.0%	127,901	108,695	17.7%
S&P ENERGY SECTOR	0	0	0.0%	28,063	6,588	326.0%	0	0	0.0%	213,383	121,342	75.9%
S&P FINANCIAL SECTOR	0	0	0.0%	21,087	8,122	159.6%	0	0	0.0%	197,034	189,015	4.2%
S&P HEALTH CARE SECTOR	0	0	0.0%	14,152	6,478	118.5%	0	0	0.0%	140,670	117,480	19.7%
S&P INDUSTRIAL SECTOR	0	0	0.0%	9,992	5,184	92.7%	0	0	0.0%	99,632	85,870	16.0%
S&P MATERIALS SECTOR	0	0	0.0%	5,654	3,321	70.2%	0	0	0.0%	56,701	60,052	-5.6%
S&P TECHNOLOGY SECTOR	0	0	0.0%	8,636	5,282	63.5%	0	0	0.0%	117,702	103,481	13.7%
S&P UTILITIES SECTOR	0	0	0.0%	10,080	8,536	18.1%	0	0	0.0%	151,274	167,210	-9.5%
S&P VALUE INDEX FUTURES	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	72	-100.0%
YEN DENOMINATED TOPIX	0	0	0.0%	5,783	15,997	-63.8%	0	0	0.0%	76,188	207,748	-63.3%

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Equity Index Options												
BITCOIN FUTURES	0	-	-	2,135	-	-	0	-	-	16,550	-	-
E-MINI NASDAQ 100	0	0	0.0%	310,188	119,440	159.7%	0	0	0.0%	3,766,687	2,218,686	69.8%
E-MINI RUSSELL 2000	0	0	0.0%	37,651	24,331	54.7%	0	0	0.0%	213,671	178,755	19.5%
E-MINI S&P500	0	0	0.0%	5,314,982	4,897,096	8.5%	250	600	-58.3%	78,809,682	59,967,889	31.4%
EOM E-MINI RUSSELL 2000 EN	0	0	0.0%	7,807	7,910	-1.3%	0	0	0.0%	97,013	95,530	1.6%
EOM EMINI S&P	0	0	0.0%	1,242,723	1,491,525	-16.7%	0	0	0.0%	21,878,208	21,069,390	3.8%
EOM S&P 500	0	119,848	-100.0%	432	0	0.0%	303,360	1,287,013	-76.4%	4,821	0	0.0%
EOW1 E-MINI RUSSELL 2000 W	0	0	0.0%	3,422	2,869	19.3%	0	0	0.0%	47,879	38,060	25.8%
EOW1 EMINI S&P 500	0	0	0.0%	1,031,094	501,437	105.6%	0	0	0.0%	11,630,596	10,676,615	8.9%
EOW1 S&P 500	0	69,677	-100.0%	21,374	0	0.0%	157,788	808,221	-80.5%	64,253	0	0.0%
EOW2 E-MINI RUSSELL 2000 W	0	0	0.0%	5,706	3,279	74.0%	0	0	0.0%	72,435	54,275	33.5%
EOW2 EMINI S&P 500	0	0	0.0%	1,006,131	690,578	45.7%	0	0	0.0%	11,932,876	10,973,085	8.7%
EOW2 S&P 500	0	133,008	-100.0%	21,141	0	0.0%	252,530	1,427,699	-82.3%	68,445	0	0.0%
EOW3 E-MINI RUSSELL 2000 W	0	0	0.0%	15,471	13,752	12.5%	0	0	0.0%	190,609	165,851	14.9%
EOW3 EMINI S&P 500	0	0	0.0%	1,755,216	1,606,088	9.3%	0	0	0.0%	26,150,593	25,870,467	1.1%
EOW3 S&P 500	0	85,636	-100.0%	25,435	0	0.0%	266,271	1,367,778	-80.5%	96,178	0	0.0%
EOW4 E-MINI RUSSELL 2000 W	0	0	0.0%	4,009	2,748	45.9%	0	0	0.0%	40,501	35,714	13.4%
EOW4 EMINI S&P 500	0	0	0.0%	516,251	872,103	-40.8%	0	0	0.0%	9,681,558	9,496,737	1.9%
EOW4 S&P 500	0	-	-	14,595	-	-	0	-	-	76,723	-	-
MICRO E-MINI NASDAQ 100	0	-	-	956	-	-	0	-	-	4,379	-	-
MICRO E-MINI S&P500	0	-	-	18,680	-	-	0	-	-	64,255	-	-
S&P 500	0	216,652	-100.0%	560	0	0.0%	677,812	2,527,599	-73.2%	8,473	0	0.0%
FX Futures												
AD/CD CROSS RATES	0	0	0.0%	6	6	0.0%	0	0	0.0%	86	148	-41.9%
AD/JY CROSS RATES	0	0	0.0%	1,903	980	94.2%	0	0	0.0%	27,259	27,663	-1.5%
AD/NE CROSS RATES	0	0	0.0%	141	200	-29.5%	0	0	0.0%	2,881	1,666	72.9%
AUSTRALIAN DOLLAR	0	0	0.0%	1,958,494	1,756,359	11.5%	0	0	0.0%	23,510,043	22,822,746	3.0%
BP/JY CROSS RATES	0	0	0.0%	1,819	1,255	44.9%	0	0	0.0%	33,619	32,819	2.4%
BP/SF CROSS RATES	0	0	0.0%	218	274	-20.4%	0	0	0.0%	4,246	4,337	-2.1%
BRAZIL REAL	0	0	0.0%	207,128	191,498	8.2%	0	0	0.0%	2,095,915	1,506,377	39.1%
BRITISH POUND	0	0	0.0%	1,888,471	1,726,501	9.4%	0	3	-100.0%	24,521,084	27,176,648	-9.8%

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FX Futures												
CANADIAN DOLLAR	0	0	0.0%	1,377,159	1,345,582	2.3%	0	3	-100.0%	17,526,982	17,999,702	-2.6%
CD/JY CROSS RATES	0	0	0.0%	10	9	11.1%	0	0	0.0%	408	140	191.4%
CHINESE RENMINBI (CNH)	0	0	0.0%	38,169	26,102	46.2%	0	0	0.0%	241,584	309,098	-21.8%
CZECK KORUNA (EC)	0	0	0.0%	0	0	0.0%	0	0	0.0%	26	30	-13.3%
CZECK KORUNA (US)	0	0	0.0%	1	0	0.0%	0	0	0.0%	2	0	0.0%
EC/AD CROSS RATES	0	0	0.0%	2,507	3,639	-31.1%	0	0	0.0%	62,432	49,579	25.9%
EC/CD CROSS RATES	0	0	0.0%	1,757	920	91.0%	0	0	0.0%	46,014	32,882	39.9%
EC/NOK CROSS RATES	0	0	0.0%	71	359	-80.2%	0	0	0.0%	1,836	5,582	-67.1%
EC/SEK CROSS RATES	0	0	0.0%	415	322	28.9%	0	0	0.0%	6,277	6,932	-9.4%
EFX/BP CROSS RATES	0	0	0.0%	34,832	49,502	-29.6%	0	0	0.0%	693,143	1,016,373	-31.8%
EFX/JY CROSS RATES	0	0	0.0%	25,636	42,060	-39.0%	0	0	0.0%	594,310	727,115	-18.3%
EFX/SF CROSS RATES	0	0	0.0%	11,568	20,813	-44.4%	0	0	0.0%	363,535	369,304	-1.6%
E-MINI EURO FX	0	0	0.0%	142,402	50,501	182.0%	0	0	0.0%	1,698,916	1,005,082	69.0%
E-MINI JAPANESE YEN	0	0	0.0%	14,523	18,070	-19.6%	0	0	0.0%	223,803	191,472	16.9%
EURO FX	0	0	0.0%	3,346,256	2,970,600	12.6%	36	60	-40.0%	49,285,288	46,476,529	6.0%
HUNGARIAN FORINT (EC)	0	0	0.0%	2	0	0.0%	0	0	0.0%	11	0	0.0%
HUNGARIAN FORINT (US)	0	0	0.0%	9	4	125.0%	0	0	0.0%	112	16	600.0%
INDIAN RUPEE	0	0	0.0%	21,875	27,180	-19.5%	0	0	0.0%	280,497	715,615	-60.8%
JAPANESE YEN	0	0	0.0%	2,066,413	2,294,184	-9.9%	0	2	-100.0%	26,284,495	29,426,507	-10.7%
KOREAN WON	0	0	0.0%	795	187	325.1%	0	0	0.0%	6,729	3,228	108.5%
MEXICAN PESO	0	0	0.0%	1,207,315	931,688	29.6%	0	0	0.0%	13,188,884	13,561,352	-2.7%
MICRO AUD/USD	0	0	0.0%	257,836	74,851	244.5%	0	0	0.0%	2,708,508	1,126,116	140.5%
MICRO CAD/USD	0	0	0.0%	37,316	12,542	197.5%	0	0	0.0%	327,754	184,774	77.4%
MICRO CHF/USD	0	0	0.0%	10,602	4,925	115.3%	0	0	0.0%	51,945	35,838	44.9%
MICRO EUR/USD	0	0	0.0%	520,989	138,015	277.5%	0	0	0.0%	5,431,989	2,485,195	118.6%
MICRO GBP/USD	0	0	0.0%	86,763	57,698	50.4%	0	0	0.0%	780,251	586,598	33.0%
MICRO INR/USD	0	0	0.0%	1,903	3,231	-41.1%	0	0	0.0%	23,861	52,594	-54.6%
MICRO JPY/USD	0	0	0.0%	28,052	15,738	78.2%	0	0	0.0%	319,638	302,621	5.6%
NEW ZEALND DOLLAR	0	0	0.0%	538,005	509,890	5.5%	0	0	0.0%	6,731,094	6,247,719	7.7%
NKR/USD CROSS RATE	0	0	0.0%	3,287	3,712	-11.4%	0	0	0.0%	48,102	51,150	-6.0%
POLISH ZLOTY (EC)	0	0	0.0%	6	0	0.0%	0	0	0.0%	592	452	31.0%
POLISH ZLOTY (US)	0	0	0.0%	462	273	69.2%	0	0	0.0%	8,750	1,378	535.0%
RMB USD	0	0	0.0%	0	1	-100.0%	0	0	0.0%	4	9	-55.6%
RUSSIAN RUBLE	0	0	0.0%	103,008	25,449	304.8%	0	0	0.0%	1,220,413	749,242	62.9%
S.AFRICAN RAND	0	0	0.0%	53,693	41,604	29.1%	0	0	0.0%	834,454	565,774	47.5%

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FX Futures												
SF/JY CROSS RATES	0	0	0.0%	17	10	70.0%	0	0	0.0%	251	35	617.1%
SHEKEL	0	0	0.0%	1	7	-85.7%	0	0	0.0%	114	20	470.0%
SKR/USD CROSS RATES	0	0	0.0%	3,273	2,693	21.5%	0	0	0.0%	43,252	29,874	44.8%
SWISS FRANC	0	0	0.0%	436,136	532,279	-18.1%	0	0	0.0%	6,255,801	6,313,518	-0.9%
TURKISH LIRA	0	0	0.0%	8	9	-11.1%	0	0	0.0%	96	79	21.5%
USDZAR	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	20	-100.0%
FX Options												
AUD/USD MONDAY OPTION W	0	-	-	45	-	-	0	-	-	3,571	-	-
AUD/USD MONDAY OPTION W	0	-	-	0	-	-	0	-	-	1,683	-	-
AUD/USD MONDAY OPTION W	0	-	-	400	-	-	0	-	-	2,940	-	-
AUD/USD MONDAY OPTION W	0	-	-	0	-	-	0	-	-	2,341	-	-
AUD/USD MONDAY OPTION W	0	-	-	76	-	-	0	-	-	798	-	-
AUD/USD MONTHLY OPTIONS	0	20	-100.0%	53,880	53,252	1.2%	0	20	-100.0%	778,291	756,749	2.8%
AUD/USD WKLY FRIDAY OPTIC	0	0	0.0%	0	293	-100.0%	0	0	0.0%	5,583	21,655	-74.2%
AUD/USD WKLY FRIDAY OPTIC	0	0	0.0%	2,748	3,362	-18.3%	0	0	0.0%	41,344	62,001	-33.3%
AUD/USD WKLY FRIDAY OPTIC	0	0	0.0%	3,173	3,442	-7.8%	0	0	0.0%	38,909	68,938	-43.6%
AUD/USD WKLY FRIDAY OPTIC	0	0	0.0%	3,576	4,847	-26.2%	0	0	0.0%	43,252	71,871	-39.8%
AUD/USD WKLY FRIDAY OPTIC	0	0	0.0%	0	3,308	-100.0%	0	0	0.0%	17,321	19,848	-12.7%
AUD/USD WKLY WED OPTIONS	0	0	0.0%	876	1,466	-40.2%	0	0	0.0%	13,867	18,378	-24.5%
AUD/USD WKLY WED OPTIONS	0	0	0.0%	3,320	1,419	134.0%	0	0	0.0%	16,206	18,660	-13.2%
AUD/USD WKLY WED OPTIONS	0	0	0.0%	492	709	-30.6%	0	0	0.0%	8,482	8,847	-4.1%
AUD/USD WKLY WED OPTIONS	0	0	0.0%	1,785	2,068	-13.7%	0	0	0.0%	15,325	15,333	-0.1%
AUD/USD WKLY WED OPTIONS	0	0	0.0%	0	0	0.0%	0	0	0.0%	5,691	5,187	9.7%
BRITISH POUND (EU)	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
BRL/USD MONTHLY OPTIONS	0	0	0.0%	8	1,093	-99.3%	0	0	0.0%	685	1,821	-62.4%
CAD/USD MONDAY OPTIONS	0	-	-	10	-	-	0	-	-	3,165	-	-
CAD/USD MONDAY OPTIONS	0	-	-	370	-	-	0	-	-	2,323	-	-
CAD/USD MONDAY OPTIONS	0	-	-	615	-	-	0	-	-	8,824	-	-
CAD/USD MONDAY OPTIONS	0	-	-	0	-	-	0	-	-	5,272	-	-
CAD/USD MONDAY OPTIONS	0	-	-	350	-	-	0	-	-	3,435	-	-
CAD/USD MONTHLY OPTIONS	0	245	-100.0%	34,590	51,587	-32.9%	430	1,314	-67.3%	507,625	575,073	-11.7%
CAD/USD WKLY FRIDAY OPTIC	0	0	0.0%	0	702	-100.0%	0	0	0.0%	12,433	36,274	-65.7%

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CME Exchange Volume Comparison Report - Monthly

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FX Options												
CAD/USD WKLY FRIDAY OPTIC	0	10	-100.0%	2,803	4,651	-39.7%	0	10	-100.0%	67,216	69,989	-4.0%
CAD/USD WKLY FRIDAY OPTIC	0	0	0.0%	5,358	6,163	-13.1%	0	0	0.0%	69,403	100,230	-30.8%
CAD/USD WKLY FRIDAY OPTIC	0	0	0.0%	4,564	11,005	-58.5%	0	0	0.0%	76,116	109,988	-30.8%
CAD/USD WKLY FRIDAY OPTIC	0	0	0.0%	0	11,860	-100.0%	0	0	0.0%	30,313	36,224	-16.3%
CAD/USD WKLY WED OPTIONS	0	0	0.0%	1,446	4,564	-68.3%	0	0	0.0%	24,067	33,690	-28.6%
CAD/USD WKLY WED OPTIONS	0	0	0.0%	361	3,825	-90.6%	0	0	0.0%	17,948	36,556	-50.9%
CAD/USD WKLY WED OPTIONS	0	0	0.0%	1,494	2,769	-46.0%	0	0	0.0%	20,275	32,787	-38.2%
CAD/USD WKLY WED OPTIONS	0	0	0.0%	853	4,488	-81.0%	0	0	0.0%	25,321	31,162	-18.7%
CAD/USD WKLY WED OPTIONS	0	0	0.0%	0	0	0.0%	0	0	0.0%	8,199	10,464	-21.6%
CANADIAN DOLLAR (EU)	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
CHF/USD MONTHLY OPTIONS	0	0	0.0%	4,306	6,670	-35.4%	0	0	0.0%	40,271	31,921	26.2%
CHF/USD WKLY FRIDAY OPTIO	0	0	0.0%	0	0	0.0%	0	0	0.0%	139	186	-25.3%
CHF/USD WKLY FRIDAY OPTIO	0	0	0.0%	485	405	19.8%	0	0	0.0%	2,243	2,762	-18.8%
CHF/USD WKLY FRIDAY OPTIO	0	0	0.0%	253	69	266.7%	0	0	0.0%	1,295	1,834	-29.4%
CHF/USD WKLY FRIDAY OPTIO	0	0	0.0%	4	62	-93.5%	0	0	0.0%	1,449	1,539	-5.8%
CHF/USD WKLY FRIDAY OPTIO	0	0	0.0%	0	0	0.0%	0	0	0.0%	1,824	613	197.6%
EUR/GBP MONTHLY OPTIONS	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	74	-100.0%
EUR/JPY MONTHLY OPTIONS	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
EURO FX (EU)	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
EUR/USD MONDAY OPTION W	0	-	-	1,255	-	-	0	-	-	18,616	-	-
EUR/USD MONDAY OPTION W	0	-	-	2,515	-	-	0	-	-	15,986	-	-
EUR/USD MONDAY OPTION W	0	-	-	599	-	-	0	-	-	19,954	-	-
EUR/USD MONDAY OPTION W	0	-	-	350	-	-	0	-	-	21,098	-	-
EUR/USD MONDAY OPTION W	0	-	-	2,599	-	-	0	-	-	9,785	-	-
EUR/USD MONTHLY OPTIONS	0	244	-100.0%	208,347	205,857	1.2%	1,550	9,481	-83.7%	2,972,486	3,819,537	-22.2%
EUR/USD WKLY FRIDAY OPTIC	0	0	0.0%	153	1,806	-91.5%	0	0	0.0%	29,312	110,935	-73.6%
EUR/USD WKLY FRIDAY OPTIC	0	15	-100.0%	21,209	7,099	198.8%	62	15	313.3%	204,334	268,621	-23.9%
EUR/USD WKLY FRIDAY OPTIC	0	0	0.0%	11,503	14,403	-20.1%	0	0	0.0%	217,979	316,763	-31.2%
EUR/USD WKLY FRIDAY OPTIC	0	0	0.0%	16,357	17,994	-9.1%	0	0	0.0%	236,331	363,573	-35.0%
EUR/USD WKLY FRIDAY OPTIC	0	0	0.0%	0	18,007	-100.0%	0	0	0.0%	78,886	99,598	-20.8%
EUR/USD WKLY WED OPTIONS	0	0	0.0%	7,293	11,061	-34.1%	0	0	0.0%	107,155	138,746	-22.8%
EUR/USD WKLY WED OPTIONS	0	0	0.0%	6,872	8,816	-22.1%	0	0	0.0%	86,505	133,939	-35.4%
EUR/USD WKLY WED OPTIONS	0	0	0.0%	5,121	8,099	-36.8%	0	0	0.0%	85,748	135,254	-36.6%
EUR/USD WKLY WED OPTIONS	0	0	0.0%	6,030	9,478	-36.4%	0	0	0.0%	83,543	150,169	-44.4%
EUR/USD WKLY WED OPTIONS	0	0	0.0%	0	0	0.0%	0	0	0.0%	34,150	39,185	-12.8%

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CME Exchange Volume Comparison Report - Monthly

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FX Options												
GBP/USD MONDAY OPTION W	0	-	-	39	-	-	0	-	-	6,637	-	-
GBP/USD MONDAY OPTION W	0	-	-	1,364	-	-	0	-	-	5,072	-	-
GBP/USD MONDAY OPTION W	0	-	-	3,328	-	-	0	-	-	9,239	-	-
GBP/USD MONDAY OPTION W	0	-	-	2,850	-	-	0	-	-	12,052	-	-
GBP/USD MONDAY OPTION W	0	-	-	379	-	-	0	-	-	1,814	-	-
GBP/USD MONTHLY OPTIONS	0	0	0.0%	76,183	74,304	2.5%	64	906	-92.9%	939,209	1,326,180	-29.2%
GBP/USD WKLY FRIDAY OPTIC	0	0	0.0%	0	7	-100.0%	0	0	0.0%	9,487	29,987	-68.4%
GBP/USD WKLY FRIDAY OPTIC	0	20	-100.0%	2,925	2,447	19.5%	0	36	-100.0%	38,065	65,470	-41.9%
GBP/USD WKLY FRIDAY OPTIC	0	0	0.0%	3,793	1,590	138.6%	0	0	0.0%	43,788	92,885	-52.9%
GBP/USD WKLY FRIDAY OPTIC	0	0	0.0%	2,336	2,985	-21.7%	0	0	0.0%	36,077	88,599	-59.3%
GBP/USD WKLY FRIDAY OPTIC	0	0	0.0%	0	3,551	-100.0%	0	0	0.0%	16,262	29,301	-44.5%
GBP/USD WKLY WED OPTIONS	0	0	0.0%	2,457	758	224.1%	0	0	0.0%	19,120	23,045	-17.0%
GBP/USD WKLY WED OPTIONS	0	0	0.0%	2,380	3,565	-33.2%	0	0	0.0%	11,554	27,528	-58.0%
GBP/USD WKLY WED OPTIONS	0	0	0.0%	2,730	576	374.0%	0	0	0.0%	18,201	26,419	-31.1%
GBP/USD WKLY WED OPTIONS	0	0	0.0%	587	208	182.2%	0	0	0.0%	13,097	23,583	-44.5%
GBP/USD WKLY WED OPTIONS	0	0	0.0%	0	0	0.0%	0	0	0.0%	7,180	8,595	-16.5%
JAPANESE YEN (EU)	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
JPY/USD MONDAY OPTION WE	0	-	-	0	-	-	0	-	-	8,895	-	-
JPY/USD MONDAY OPTION WE	0	-	-	1,905	-	-	0	-	-	13,069	-	-
JPY/USD MONDAY OPTION WE	0	-	-	782	-	-	0	-	-	8,368	-	-
JPY/USD MONDAY OPTION WE	0	-	-	120	-	-	0	-	-	7,201	-	-
JPY/USD MONDAY OPTION WE	0	-	-	286	-	-	0	-	-	2,939	-	-
JPY/USD MONTHLY OPTIONS	0	0	0.0%	67,395	116,701	-42.2%	727	207	251.2%	1,250,188	1,519,490	-17.7%
JPY/USD WKLY FRIDAY OPTIO	0	0	0.0%	0	465	-100.0%	0	0	0.0%	17,142	56,218	-69.5%
JPY/USD WKLY FRIDAY OPTIO	0	0	0.0%	11,258	7,565	48.8%	0	0	0.0%	116,300	103,430	12.4%
JPY/USD WKLY FRIDAY OPTIO	0	0	0.0%	7,040	9,976	-29.4%	0	0	0.0%	128,842	155,026	-16.9%
JPY/USD WKLY FRIDAY OPTIO	0	0	0.0%	6,331	8,208	-22.9%	0	0	0.0%	122,729	145,712	-15.8%
JPY/USD WKLY FRIDAY OPTIO	0	0	0.0%	0	11,053	-100.0%	0	0	0.0%	48,042	59,193	-18.8%
JPY/USD WKLY WED OPTIONS	0	0	0.0%	2,191	4,143	-47.1%	0	0	0.0%	53,672	50,173	7.0%
JPY/USD WKLY WED OPTIONS	0	0	0.0%	3,713	3,115	19.2%	0	0	0.0%	42,164	46,071	-8.5%
JPY/USD WKLY WED OPTIONS	0	0	0.0%	3,345	4,071	-17.8%	0	0	0.0%	49,436	47,356	4.4%
JPY/USD WKLY WED OPTIONS	0	0	0.0%	3,394	3,577	-5.1%	0	0	0.0%	51,707	46,541	11.1%
JPY/USD WKLY WED OPTIONS	0	0	0.0%	0	0	0.0%	0	0	0.0%	12,418	10,637	16.7%
MXN/USD MONTHLY OPTIONS	0	175	-100.0%	2,051	1,207	69.9%	1,840	1,145	60.7%	17,244	14,799	16.5%
MXN/USD WKLY FRIDAY OPTI	0	0	0.0%	0	0	0.0%	0	0	0.0%	4,413	1,200	267.8%

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CME Exchange Volume Comparison Report - Monthly

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FX Options												
MXN/USD WKLY FRIDAY OPTI	0	0	0.0%	1,040	0	0.0%	0	0	0.0%	2,788	528	428.0%
MXN/USD WKLY FRIDAY OPTI	0	0	0.0%	0	247	-100.0%	0	0	0.0%	2,174	1,350	61.0%
MXN/USD WKLY FRIDAY OPTI	0	0	0.0%	483	201	140.3%	0	0	0.0%	3,159	530	496.0%
MXN/USD WKLY FRIDAY OPTI	0	0	0.0%	0	28	-100.0%	0	0	0.0%	152	28	442.9%
NZD/USD MONTHLY OPTIONS	0	0	0.0%	134	1,285	-89.6%	0	0	0.0%	4,965	7,734	-35.8%
NZD/USD WKLY FRIDAY OPTIO	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
NZD/USD WKLY FRIDAY OPTIO	0	0	0.0%	0	50	-100.0%	0	0	0.0%	50	170	-70.6%
NZD/USD WKLY FRIDAY OPTIO	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	306	-100.0%
NZD/USD WKLY FRIDAY OPTIO	0	0	0.0%	0	600	-100.0%	0	0	0.0%	375	750	-50.0%
NZD/USD WKLY FRIDAY OPTIO	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	100	-100.0%
RUB/USD MONTHLY OPTIONS	0	-	-	378	-	-	0	-	-	569	-	-
Foreign Exchange Futures												
CHILEAN PESO	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
Foreign Exchange Options												
AUD/USD WKLY WED OPTIONS	0	0	0.0%	248	159	56.0%	0	0	0.0%	7,458	8,919	-16.4%

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CME Exchange Volume Comparison Report - Monthly

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Ag Products Futures												
BUTTER CS	0	0	0.0%	4,445	4,119	7.9%	0	0	0.0%	59,302	46,826	26.6%
CASH-SETTLED CHEESE	0	0	0.0%	12,923	11,161	15.8%	0	0	0.0%	145,774	119,679	21.8%
CAT ASIA WEATHER	0	-	-	0	-	-	0	-	-	0	-	-
CATTLE	0	744	-100.0%	1,208,393	1,486,828	-18.7%	2,592	12,306	-78.9%	15,195,904	15,713,478	-3.3%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
CDD WEATHER	0	0	0.0%	0	0	0.0%	0	0	0.0%	50	25	100.0%
CLASS IV MILK	0	0	0.0%	480	1,121	-57.2%	65	158	-58.9%	22,231	24,193	-8.1%
DRY WHEY	0	0	0.0%	1,843	1,364	35.1%	0	0	0.0%	15,900	13,689	16.2%
FEEDER CATTLE	0	27	-100.0%	211,790	234,304	-9.6%	54	205	-73.7%	2,978,896	3,362,774	-11.4%
GOLDMAN SACHS	0	0	0.0%	12,172	24,774	-50.9%	0	0	0.0%	162,106	307,474	-47.3%
GSCI EXCESS RETURN FUT	0	0	0.0%	0	87	-100.0%	0	0	0.0%	85	421	-79.8%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
HDD WEATHER	0	0	0.0%	0	0	0.0%	0	0	0.0%	25	0	0.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
HOGS	0	1,372	-100.0%	851,766	1,232,383	-30.9%	1,940	17,141	-88.7%	11,689,921	14,694,345	-20.4%
HOUSING INDEX	0	0	0.0%	2	14	-85.7%	0	0	0.0%	264	142	85.9%
LUMBER	0	0	0.0%	7,556	12,514	-39.6%	0	0	0.0%	141,113	150,180	-6.0%
MALAYSIAN PALM SWAP	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
MILK	0	54	-100.0%	33,245	31,121	6.8%	59	356	-83.4%	385,825	299,225	28.9%
MLK MID OPTIONS	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
NFD MILK	0	0	0.0%	4,520	5,801	-22.1%	0	19	-100.0%	84,018	67,290	24.9%
PACIFIC RIM DAT SS WTHR	0	-	-	0	-	-	0	-	-	0	-	-
PORK CUTOUT	0	-	-	2,367	-	-	0	-	-	2,367	-	-
S&P GSCI ENHANCED ER SWA	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
USD CRUDE PALM OIL	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%

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CME Exchange Volume Comparison Report - Monthly

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Ag Products Options												
BUTTER CS	0	458	-100.0%	1,335	1,941	-31.2%	212	4,946	-95.7%	30,535	29,084	5.0%
CASH-SETTLED CHEESE	0	1,422	-100.0%	7,948	5,633	41.1%	7,734	17,587	-56.0%	127,317	85,514	48.9%
CATTLE	0	12,705	-100.0%	191,217	208,392	-8.2%	59,913	270,280	-77.8%	2,425,423	2,001,777	21.2%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
CLASS IV MILK	0	0	0.0%	967	1,354	-28.6%	1,082	3,605	-70.0%	45,393	33,976	33.6%
DRY WHEY	0	0	0.0%	1,041	146	613.0%	119	747	-84.1%	5,305	7,206	-26.4%
FEEDER CATTLE	0	974	-100.0%	19,645	19,826	-0.9%	4,252	20,827	-79.6%	275,138	303,450	-9.3%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
HDD WEATHER	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
HOGS	0	19,270	-100.0%	103,679	243,935	-57.5%	34,430	321,231	-89.3%	2,772,617	3,606,387	-23.1%
HOUSING INDEX	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	7	-100.0%
LUMBER	0	0	0.0%	649	1,536	-57.7%	0	70	-100.0%	9,486	18,772	-49.5%
LV CATL CSO	0	20	-100.0%	0	0	0.0%	0	549	-100.0%	0	0	0.0%
MILK	0	632	-100.0%	30,700	35,294	-13.0%	3,323	23,066	-85.6%	494,387	395,665	25.0%
MLK MID OPTIONS	0	4	-100.0%	0	0	0.0%	31	35	-11.4%	93	194	-52.1%
NFD MILK	0	47	-100.0%	3,875	2,628	47.5%	494	2,058	-76.0%	67,282	55,149	22.0%
PORK CUTOUT	0	-	-	3	-	-	0	-	-	3	-	-
TOTAL FUTURES GROUP												
Interest Rate Futures	193,976	362,113	-46.4%	40,810,901	36,816,243	10.9%	3,139,858	7,964,427	-60.6%	481,276,611	642,313,987	-25.1%
Equity Index Futures	0	4,455	-100.0%	88,645,156	39,928,157	122.0%	33,712	225,695	-85.1%	1,062,763,025	586,861,907	81.1%
FX Futures	0	0	0.0%	14,431,252	12,881,722	12.0%	36	68	-47.1%	185,487,286	182,201,948	1.8%
Foreign Exchange Futures	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
Ag Products Futures	0	2,197	-100.0%	2,351,502	3,045,591	-22.8%	4,710	30,185	-84.4%	30,883,781	34,799,741	-11.3%
TOTAL FUTURES	193,976	368,765	-47.4%	146,238,811	92,671,713	57.8%	3,178,316	8,220,375	-61.3%	1,760,410,703	1,446,177,583	21.7%

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CME Exchange Volume Comparison Report - Monthly

	Open Outcry NOV 2020	Open Outcry NOV 2019	% CHG	ELEC NOV 2020	ELEC NOV 2019	% CHG	Open Outcry Y.T.D 2020	Open Outcry Y.T.D 2019	% CHG	ELEC Y.T.D 2020	ELEC Y.T.D 2019	% CHG
TOTAL OPTIONS GROUP												
Equity Index Options	0	624,821	-100.0%	11,355,959	10,233,156	11.0%	1,658,011	7,418,910	-77.7%	164,916,385	140,841,054	17.1%
Interest Rate Options	6,690,277	11,944,295	-44.0%	4,707,805	8,710,032	-45.9%	79,741,347	218,463,421	-63.5%	153,728,945	146,096,532	5.2%
FX Options	0	729	-100.0%	631,641	749,182	-15.7%	4,673	13,134	-64.4%	9,303,168	11,765,908	-20.9%
Ag Products Options	0	35,532	-100.0%	361,059	520,685	-30.7%	111,590	665,001	-83.2%	6,252,979	6,537,181	-4.3%
Foreign Exchange Options	0	0	0.0%	248	159	56.0%	0	0	0.0%	7,458	8,919	-16.4%
TOTAL OPTIONS	6,690,277	12,605,377	-46.9%	17,056,712	20,213,214	-15.6%	81,515,621	226,560,466	-64.0%	334,208,935	305,249,594	9.5%
TOTAL COMBINED												
Interest Rate	6,884,253	12,306,408	-44.1%	45,518,706	45,526,275	0.0%	82,881,205	226,427,848	-63.4%	635,005,556	788,410,519	-19.5%
Equity Index	0	629,276	-100.0%	100,001,115	50,161,313	99.4%	1,691,723	7,644,605	-77.9%	1,227,679,410	727,702,961	68.7%
FX	0	729	-100.0%	15,062,893	13,630,904	10.5%	4,709	13,202	-64.3%	194,790,454	193,967,856	0.4%
Foreign Exchange	0	0	0.0%	248	159	56.0%	0	0	0.0%	7,458	8,919	-16.4%
Ag Products	0	37,729	-100.0%	2,712,561	3,566,276	-23.9%	116,300	695,186	-83.3%	37,136,760	41,336,922	-10.2%
GRAND TOTAL	6,884,253	12,974,142	-46.9%	163,295,523	112,884,927	44.7%	84,693,937	234,780,841	-63.9%	2,094,619,638	1,751,427,177	19.6%

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