



CME Exchange Volume Report - Monthly

	VOLUME NOV 2020	VOLUME NOV 2019	% CHG	VOIUME OCT 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	0	46	-100.0%	0	0.0%	826	450	83.6%
EURODOLLARS	39,452,192	36,353,113	8.5%	26,825,114	47.1%	479,019,551	650,579,701	-26.4%
SOFR	1,734,204	966,034	79.5%	1,233,006	40.6%	11,382,334	8,373,047	35.9%
SONIA	201,932	209,204	-3.5%	197,486	2.3%	1,875,376	2,016,193	-7.0%
Interest Rate Options								
EURODOLLARS	4,867,141	14,875,978	-67.3%	3,319,314	46.6%	181,066,466	263,478,647	-31.3%
EURO MIDCURVE	7,126,202	7,924,159	-10.1%	6,659,078	7.0%	77,893,745	140,396,434	-44.5%
SOFR	2,002	0	-	100	1,902.0%	3,124	0	-

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Equity Index Futures								
BITCOIN FUTURES	228,667	105,032	117.7%	162,403	40.8%	1,975,794	1,494,015	32.2%
E-MINI COM SERVICES SELECT	1,877	7,646	-75.5%	1,280	46.6%	52,765	72,095	-26.8%
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%	0	0.0%	2	711	-99.7%
E-MINI MIDCAP	252,149	214,891	17.3%	286,787	-12.1%	4,043,545	3,602,239	12.3%
E-MINI NASDAQ 100	10,349,100	6,734,327	53.7%	13,214,946	-21.7%	136,729,918	106,876,312	27.9%
E-MINI RUSSELL 1000	2,561	3,095	-17.3%	945	171.0%	88,841	92,901	-4.4%
E-MINI RUSSELL 1000 GROWTH	3,395	2,613	29.9%	2,291	48.2%	54,784	58,668	-6.6%
E-MINI RUSSELL 1000 VALUE	8,434	11,882	-29.0%	7,343	14.9%	114,114	155,327	-26.5%
E-MINI RUSSELL 2000	3,466,243	2,215,573	56.4%	3,814,537	-9.1%	47,218,628	33,267,953	41.9%
E-MINI S&P500	31,149,878	23,059,110	35.1%	36,025,320	-13.5%	468,131,901	360,015,388	30.0%
E-MINI S&P REAL ESTATE SELE	2,943	10,535	-72.1%	2,796	5.3%	93,963	72,966	28.8%
FT-SE 100	8	0	0.0%	0	0.0%	8	372	-97.8%
FTSE Emerging	30	1,814	-98.3%	198	-84.8%	4,773	23,214	-79.4%
IBOVESPA INDEX	143	702	-79.6%	244	-41.4%	4,481	7,688	-41.7%
MICRO E-MINI NASDAQ 100	20,097,956	3,114,249	545.4%	19,375,555	3.7%	162,255,471	28,582,787	467.7%
MICRO E-MINI RUSSELL 2000	1,719,147	483,543	255.5%	1,707,159	0.7%	21,689,769	4,450,282	387.4%
MICRO E-MINI S&P500	20,549,363	3,491,980	488.5%	21,853,883	-6.0%	210,490,517	38,748,456	443.2%
NASDAQ BIOTECH	325	259	25.5%	167	94.6%	6,049	4,251	42.3%
Nearby BTIC+	0	10	-100.0%	0	0.0%	1,177	34	3,361.8%
NIFTY 50	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	152,649	140,500	8.6%	105,202	45.1%	2,125,179	2,378,411	-10.6%
NIKKEI 225 (YEN) STOCK	815,551	626,055	30.3%	642,839	26.9%	10,610,569	8,925,217	18.9%
S&P 500	58,207	52,734	10.4%	62,464	-6.8%	1,443,744	1,077,008	34.1%
S&P 500 ANNUAL DIVIDEND IND	40,781	37,817	7.8%	45,418	-10.2%	653,847	299,523	118.3%
S&P 500/GI	0	0	0.0%	0	0.0%	0	60	-100.0%
S&P 500 QUARLY DIVIDEND IND	3,834	195	1,866.2%	251	1,427.5%	13,389	2,517	431.9%
S&P 600 SMALLCAP EMINI	0	531	-100.0%	0	0.0%	3,504	3,485	0.5%
S&P CONSUMER DSCRTNRY SE	10,778	4,950	117.7%	8,961	20.3%	104,492	93,155	12.2%
S&P CONSUMER STAPLES SECT	15,091	11,291	33.7%	12,383	21.9%	261,091	210,957	23.8%
S&P ENERGY SECTOR	54,452	10,639	411.8%	32,074	69.8%	360,505	193,479	86.3%
S&P FINANCIAL SECTOR	45,033	20,973	114.7%	18,818	139.3%	307,700	353,626	-13.0%
S&P HEALTH CARE SECTOR	15,640	8,384	86.5%	13,289	17.7%	191,261	212,650	-10.1%
S&P INDUSTRIAL SECTOR	27,294	7,659	256.4%	12,256	122.7%	194,246	139,548	39.2%
S&P MATERIALS SECTOR	11,459	4,996	129.4%	5,946	92.7%	100,991	111,459	-9.4%
S&P TECHNOLOGY SECTOR	10,764	6,860	56.9%	12,727	-15.4%	170,679	161,359	5.8%
S&P UTILITIES SECTOR	17,012	20,420	-16.7%	20,506	-17.0%	280,077	335,865	-16.6%
S&P VALUE INDEX FUTURES	0	0	0.0%	0	0.0%	0	72	-100.0%
YEN DENOMINATED TOPIX	5,783	15,997	-63.8%	5,838	-0.9%	76,188	207,748	-63.3%



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Equity Index Options								
BITCOIN FUTURES	2,668	0	-	3,964	-32.7%	33,856	0	-
E-MINI NASDAQ 100	310,188	119,440	159.7%	335,644	-7.6%	3,766,687	2,218,686	69.8%
E-MINI RUSSELL 2000	37,651	24,331	54.7%	15,295	146.2%	213,671	178,755	19.5%
E-MINI S&P500	5,314,982	4,897,096	8.5%	5,728,915	-7.2%	78,809,932	59,968,489	31.4%
EOM E-MINI RUSSELL 2000 END	7,807	7,910	-1.3%	12,182	-35.9%	97,013	95,530	1.6%
EOM EMINI S&P	1,242,723	1,491,525	-16.7%	2,243,491	-44.6%	21,878,208	21,069,390	3.8%
EOM S&P 500	22,099	119,848	-81.6%	55,812	-60.4%	633,629	1,287,013	-50.8%
EOW1 E-MINI RUSSELL 2000 WE	3,422	2,869	19.3%	2,285	49.8%	47,879	38,060	25.8%
EOW1 EMINI S&P 500	1,031,094	501,437	105.6%	956,541	7.8%	11,630,596	10,676,615	8.9%
EOW1 S&P 500	60,148	69,677	-13.7%	41,433	45.2%	502,213	808,221	-37.9%
EOW2 E-MINI RUSSELL 2000 WE	5,706	3,279	74.0%	30,428	-81.2%	72,435	54,275	33.5%
EOW2 EMINI S&P 500	1,006,131	690,578	45.7%	1,066,905	-5.7%	11,932,876	10,973,085	8.7%
EOW2 S&P 500	59,488	133,008	-55.3%	72,308	-17.7%	861,484	1,427,699	-39.7%
EOW3 E-MINI RUSSELL 2000 WE	15,471	13,752	12.5%	15,624	-1.0%	190,609	165,851	14.9%
EOW3 EMINI S&P 500	1,755,216	1,606,088	9.3%	2,724,091	-35.6%	26,150,593	25,870,467	1.1%
EOW3 S&P 500	58,953	85,636	-31.2%	93,833	-37.2%	775,933	1,367,778	-43.3%
EOW4 E-MINI RUSSELL 2000 WE	4,009	2,748	45.9%	4,957	-19.1%	40,501	35,714	13.4%
EOW4 EMINI S&P 500	516,251	872,103	-40.8%	946,976	-45.5%	9,681,558	9,496,737	1.9%
EOW4 S&P 500	14,595	0	-	23,312	-37.4%	76,723	0	-
MICRO E-MINI NASDAQ 100	956	0	-	660	44.8%	4,379	0	-
MICRO E-MINI S&P500	18,680	0	-	12,060	54.9%	64,255	0	-
S&P 500	98,165	216,652	-54.7%	90,161	8.9%	1,482,035	2,532,649	-41.5%

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FX Futures								
AD/CD CROSS RATES	6	81	-92.6%	0	0.0%	210	223	-5.8%
AD/JY CROSS RATES	1,929	980	96.8%	1,698	13.6%	28,113	30,531	-7.9%
AD/NE CROSS RATES	141	200	-29.5%	135	4.4%	3,226	2,336	38.1%
AUSTRALIAN DOLLAR	1,962,576	1,760,038	11.5%	1,933,124	1.5%	23,572,989	22,887,334	3.0%
BP/JY CROSS RATES	1,839	1,255	46.5%	2,066	-11.0%	35,886	33,631	6.7%
BP/SF CROSS RATES	227	274	-17.2%	126	80.2%	4,347	4,417	-1.6%
BRAZIL REAL	235,696	275,128	-14.3%	196,434	20.0%	2,428,063	1,959,748	23.9%
BRITISH POUND	1,893,783	1,731,036	9.4%	2,410,400	-21.4%	24,666,275	27,298,314	-9.6%
CANADIAN DOLLAR	1,378,342	1,347,479	2.3%	1,527,484	-9.8%	17,571,250	18,070,376	-2.8%
CD/JY CROSS RATES	10	9	11.1%	23	-56.5%	598	140	327.1%
CHINESE RENMINBI (CNH)	38,169	26,102	46.2%	29,901	27.7%	241,894	309,197	-21.8%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	26	30	-13.3%
CZECK KORUNA (US)	1	0	0.0%	0	0.0%	2	0	0.0%
EC/AD CROSS RATES	2,507	3,639	-31.1%	3,208	-21.9%	70,859	54,341	30.4%
EC/CD CROSS RATES	1,757	921	90.8%	1,917	-8.3%	46,192	33,613	37.4%
EC/NOK CROSS RATES	71	359	-80.2%	8	787.5%	1,978	7,030	-71.9%
EC/SEK CROSS RATES	415	324	28.1%	224	85.3%	6,685	8,244	-18.9%
EFX/BP CROSS RATES	35,030	51,903	-32.5%	30,098	16.4%	705,053	1,056,700	-33.3%
EFX/JY CROSS RATES	28,054	42,640	-34.2%	23,282	20.5%	614,826	772,044	-20.4%
EFX/SF CROSS RATES	12,473	22,257	-44.0%	14,739	-15.4%	386,412	385,699	0.2%
E-MINI EURO FX	142,402	50,501	182.0%	125,174	13.8%	1,698,916	1,005,097	69.0%
E-MINI JAPANESE YEN	14,523	18,070	-19.6%	6,438	125.6%	223,803	191,489	16.9%
EURO FX	3,359,603	2,976,082	12.9%	3,726,299	-9.8%	49,548,338	46,764,343	6.0%
HUNGARIAN FORINT (EC)	2	0	0.0%	0	0.0%	11	0	0.0%
HUNGARIAN FORINT (US)	9	4	125.0%	3	200.0%	189	33	472.7%
INDIAN RUPEE	23,175	27,180	-14.7%	20,347	13.9%	296,531	716,747	-58.6%
JAPANESE YEN	2,068,197	2,303,344	-10.2%	1,762,143	17.4%	26,348,102	29,506,018	-10.7%
KOREAN WON	1,124	207	443.0%	1,149	-2.2%	10,608	8,532	24.3%
MEXICAN PESO	1,207,315	942,233	28.1%	1,151,737	4.8%	13,305,214	13,654,936	-2.6%
MICRO AUD/USD	257,836	74,851	244.5%	200,786	28.4%	2,708,508	1,126,116	140.5%
MICRO CAD/USD	37,316	12,542	197.5%	27,307	36.7%	327,754	184,774	77.4%
MICRO CHF/USD	10,602	4,925	115.3%	5,679	86.7%	51,945	35,838	44.9%
MICRO EUR/USD	520,989	138,015	277.5%	459,026	13.5%	5,431,989	2,485,195	118.6%
MICRO GBP/USD	86,763	57,698	50.4%	93,773	-7.5%	780,251	586,598	33.0%
MICRO INR/USD	1,903	3,231	-41.1%	1,917	-0.7%	23,861	52,594	-54.6%
MICRO JPY/USD	28,052	15,738	78.2%	22,236	26.2%	319,638	302,621	5.6%
NEW ZEALND DOLLAR	539,235	511,800	5.4%	462,630	16.6%	6,798,003	6,275,451	8.3%
NKR/USD CROSS RATE	4,619	4,222	9.4%	2,097	120.3%	59,186	58,941	0.4%
POLISH ZLOTY (EC)	6	0	0.0%	10	-40.0%	592	502	17.9%
POLISH ZLOTY (US)	462	273	69.2%	771	-40.1%	9,214	1,726	433.8%
RMB USD	0	1	-100.0%	0	0.0%	5	9	-44.4%
RUSSIAN RUBLE	103,008	25,831	298.8%	80,406	28.1%	1,246,671	887,957	40.4%
S.AFRICAN RAND	53,823	41,604	29.4%	50,534	6.5%	845,095	603,710	40.0%
SF/JY CROSS RATES	17	10	70.0%	4	325.0%	291	35	731.4%
SHEKEL	1	7	-85.7%	8	-87.5%	134	20	570.0%
SKR/USD CROSS RATES	5,036	3,163	59.2%	6,140	-18.0%	58,406	39,015	49.7%
SWISS FRANC	436,795	532,860	-18.0%	408,270	7.0%	6,286,823	6,341,167	-0.9%
TURKISH LIRA	1,176	219	437.0%	45	2,513.3%	9,278	12,029	-22.9%
USDZAR	0	0	0.0%	0	0.0%	0	20	-100.0%

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FX Options								
AUD/USD MONDAY OPTION WEE	45	0	-	139	-67.6%	3,571	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	11	-100.0%	1,683	0	-
AUD/USD MONDAY OPTION WEE	400	0	-	214	86.9%	2,940	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	627	-100.0%	2,341	0	-
AUD/USD MONDAY OPTION WEE	76	0	-	0	0.0%	798	0	-
AUD/USD MONTHLY OPTIONS	53,880	53,272	1.1%	47,481	13.5%	781,101	759,119	2.9%
AUD/USD WKLY FRIDAY OPTION	0	293	-100.0%	185	-100.0%	5,583	21,655	-74.2%
AUD/USD WKLY FRIDAY OPTION	2,748	3,362	-18.3%	683	302.3%	41,894	63,101	-33.6%
AUD/USD WKLY FRIDAY OPTION	3,173	3,442	-7.8%	1,677	89.2%	38,909	69,438	-44.0%
AUD/USD WKLY FRIDAY OPTION	3,576	4,847	-26.2%	2,145	66.7%	43,552	72,671	-40.1%
AUD/USD WKLY FRIDAY OPTION	0	3,308	-100.0%	4,083	-100.0%	17,621	19,848	-11.2%
AUD/USD WKLY WED OPTIONS -	876	1,466	-40.2%	1,447	-39.5%	14,167	18,678	-24.2%
AUD/USD WKLY WED OPTIONS -	3,320	1,419	134.0%	461	620.2%	16,506	18,660	-11.5%
AUD/USD WKLY WED OPTIONS -	492	709	-30.6%	588	-16.3%	8,782	8,847	-0.7%
AUD/USD WKLY WED OPTIONS -	1,785	2,068	-13.7%	1,456	22.6%	15,325	15,333	-0.1%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	5,991	5,187	15.5%
BRITISH POUND (EU)	0	0	0.0%	0	-	0	0	0.0%
BRL/USD MONTHLY OPTIONS	8	1,093	-99.3%	2	300.0%	685	1,821	-62.4%
CAD/USD MONDAY OPTIONS WE	10	0	-	710	-98.6%	3,165	0	-
CAD/USD MONDAY OPTIONS WE	370	0	-	389	-4.9%	2,323	0	-
CAD/USD MONDAY OPTIONS WE	615	0	-	2,600	-76.3%	8,824	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	630	-100.0%	5,272	0	-
CAD/USD MONDAY OPTIONS WE	350	0	-	0	0.0%	3,435	0	-
CAD/USD MONTHLY OPTIONS	34,590	52,082	-33.6%	31,531	9.7%	510,055	580,587	-12.1%
CAD/USD WKLY FRIDAY OPTION	0	702	-100.0%	956	-100.0%	12,433	36,274	-65.7%
CAD/USD WKLY FRIDAY OPTION	2,803	4,661	-39.9%	1,169	139.8%	67,216	70,799	-5.1%
CAD/USD WKLY FRIDAY OPTION	5,358	6,413	-16.5%	7,089	-24.4%	70,603	101,580	-30.5%
CAD/USD WKLY FRIDAY OPTION	4,564	11,005	-58.5%	9,297	-50.9%	77,616	114,088	-32.0%
CAD/USD WKLY FRIDAY OPTION	0	11,860	-100.0%	4,928	-100.0%	31,563	36,224	-12.9%
CAD/USD WKLY WED OPTIONS -	1,446	4,564	-68.3%	2,244	-35.6%	24,067	33,940	-29.1%
CAD/USD WKLY WED OPTIONS -	361	3,825	-90.6%	1,636	-77.9%	17,948	37,156	-51.7%
CAD/USD WKLY WED OPTIONS -	1,494	3,869	-61.4%	2,118	-29.5%	20,275	34,837	-41.8%
CAD/USD WKLY WED OPTIONS -	853	4,488	-81.0%	3,189	-73.3%	25,821	31,762	-18.7%
CAD/USD WKLY WED OPTIONS -	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%
CHF/USD MONTHLY OPTIONS	4,306	6,670	-35.4%	5,966	-27.8%	40,271	33,121	21.6%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	139	186	-25.3%
CHF/USD WKLY FRIDAY OPTION	485	405	19.8%	253	91.7%	2,243	2,762	-18.8%
CHF/USD WKLY FRIDAY OPTION	253	69	266.7%	13	1,846.2%	1,295	1,834	-29.4%
CHF/USD WKLY FRIDAY OPTION	4	62	-93.5%	13	-69.2%	1,449	1,539	-5.8%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	918	-100.0%	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	1,255	0	-	5,119	-75.5%	18,616	0	-
EUR/USD MONDAY OPTION WEE	2,515	0	-	1,752	43.6%	15,986	0	-
EUR/USD MONDAY OPTION WEE	599	0	-	381	57.2%	19,954	0	-
EUR/USD MONDAY OPTION WEE	350	0	-	1,412	-75.2%	21,098	0	-
EUR/USD MONDAY OPTION WEE	2,599	0	-	0	0.0%	9,785	0	-
EUR/USD MONTHLY OPTIONS	217,097	206,501	5.1%	195,832	10.9%	3,011,084	3,860,758	-22.0%
EUR/USD WKLY FRIDAY OPTION	153	1,806	-91.5%	1,622	-90.6%	29,312	115,385	-74.6%

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FX Options								
EUR/USD WKLY FRIDAY OPTION	21,209	7,114	198.1%	2,956	617.5%	204,396	273,936	-25.4%
EUR/USD WKLY FRIDAY OPTION	11,503	14,403	-20.1%	14,080	-18.3%	218,729	323,263	-32.3%
EUR/USD WKLY FRIDAY OPTION	16,357	17,994	-9.1%	18,673	-12.4%	238,131	368,473	-35.4%
EUR/USD WKLY FRIDAY OPTION	0	18,407	-100.0%	15,772	-100.0%	80,086	101,198	-20.9%
EUR/USD WKLY WED OPTIONS -	7,293	11,861	-38.5%	13,242	-44.9%	108,455	140,846	-23.0%
EUR/USD WKLY WED OPTIONS -	6,872	8,816	-22.1%	4,937	39.2%	87,705	137,189	-36.1%
EUR/USD WKLY WED OPTIONS -	5,121	8,099	-36.8%	7,210	-29.0%	85,748	138,804	-38.2%
EUR/USD WKLY WED OPTIONS -	6,030	9,478	-36.4%	8,469	-28.8%	85,143	154,009	-44.7%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	34,150	41,085	-16.9%
GBP/USD MONDAY OPTION WEE	39	0	-	1,935	-98.0%	7,137	0	-
GBP/USD MONDAY OPTION WEE	1,864	0	-	1,033	80.4%	6,072	0	-
GBP/USD MONDAY OPTION WEE	3,328	0	-	1,498	122.2%	9,239	0	-
GBP/USD MONDAY OPTION WEE	2,850	0	-	2,617	8.9%	12,052	0	-
GBP/USD MONDAY OPTION WEE	379	0	-	0	0.0%	1,814	0	-
GBP/USD MONTHLY OPTIONS	97,316	75,104	29.6%	117,448	-17.1%	1,012,572	1,371,208	-26.2%
GBP/USD WKLY FRIDAY OPTION	0	7	-100.0%	2,429	-100.0%	10,487	32,887	-68.1%
GBP/USD WKLY FRIDAY OPTION	2,925	2,467	18.6%	1,971	48.4%	38,465	70,826	-45.7%
GBP/USD WKLY FRIDAY OPTION	3,793	1,590	138.6%	5,570	-31.9%	43,788	99,265	-55.9%
GBP/USD WKLY FRIDAY OPTION	2,336	3,385	-31.0%	4,069	-42.6%	37,577	94,139	-60.1%
GBP/USD WKLY FRIDAY OPTION	0	3,551	-100.0%	3,442	-100.0%	16,662	31,751	-47.5%
GBP/USD WKLY WED OPTIONS -	2,457	758	224.1%	2,108	16.6%	19,120	25,795	-25.9%
GBP/USD WKLY WED OPTIONS -	2,880	3,565	-19.2%	537	436.3%	12,554	31,608	-60.3%
GBP/USD WKLY WED OPTIONS -	2,730	576	374.0%	358	662.6%	18,701	28,119	-33.5%
GBP/USD WKLY WED OPTIONS -	587	208	182.2%	828	-29.1%	14,597	24,733	-41.0%
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	7,180	9,395	-23.6%
JAPANESE YEN (EU)	0	0	0.0%	0	-	0	0	0.0%
JPY/USD MONDAY OPTION WEE	0	0	-	1,295	-100.0%	8,895	0	-
JPY/USD MONDAY OPTION WEE	1,905	0	-	584	226.2%	14,369	0	-
JPY/USD MONDAY OPTION WEE	1,182	0	-	204	479.4%	8,768	0	-
JPY/USD MONDAY OPTION WEE	120	0	-	3,135	-96.2%	8,401	0	-
JPY/USD MONDAY OPTION WEE	286	0	-	0	0.0%	2,939	0	-
JPY/USD MONTHLY OPTIONS	77,895	116,701	-33.3%	84,352	-7.7%	1,290,417	1,539,274	-16.2%
JPY/USD WKLY FRIDAY OPTION	0	465	-100.0%	302	-100.0%	17,542	57,218	-69.3%
JPY/USD WKLY FRIDAY OPTION	11,258	8,315	35.4%	913	1,133.1%	120,800	106,480	13.4%
JPY/USD WKLY FRIDAY OPTION	7,290	9,976	-26.9%	7,880	-7.5%	130,092	155,526	-16.4%
JPY/USD WKLY FRIDAY OPTION	6,331	8,208	-22.9%	11,098	-43.0%	125,029	148,362	-15.7%
JPY/USD WKLY FRIDAY OPTION	0	11,053	-100.0%	10,096	-100.0%	48,667	59,193	-17.8%
JPY/USD WKLY WED OPTIONS -	2,191	4,143	-47.1%	5,260	-58.3%	53,672	51,173	4.9%
JPY/USD WKLY WED OPTIONS -	3,713	3,615	2.7%	1,572	136.2%	43,664	47,071	-7.2%
JPY/USD WKLY WED OPTIONS -	3,745	4,821	-22.3%	2,897	29.3%	50,336	48,856	3.0%
JPY/USD WKLY WED OPTIONS -	3,394	3,577	-5.1%	2,312	46.8%	52,257	49,191	6.2%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	13,718	11,387	20.5%
MXN/USD MONTHLY OPTIONS	2,051	1,382	48.4%	1,038	97.6%	19,134	16,344	17.1%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	4,413	1,200	267.8%
MXN/USD WKLY FRIDAY OPTION	1,040	0	0.0%	0	0.0%	2,788	528	428.0%
MXN/USD WKLY FRIDAY OPTION	0	247	-100.0%	276	-100.0%	2,174	1,350	61.0%
MXN/USD WKLY FRIDAY OPTION	483	201	140.3%	326	48.2%	3,159	530	496.0%
MXN/USD WKLY FRIDAY OPTION	0	28	-100.0%	0	0.0%	152	28	442.9%
NZD/USD MONTHLY OPTIONS	134	1,285	-89.6%	177	-24.3%	4,965	7,734	-35.8%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
NZD/USD WKLY FRIDAY OPTION	0	50	-100.0%	0	0.0%	50	170	-70.6%

CME Exchange Volume Report - Monthly

	VOLUME NOV 2020	VOLUME NOV 2019	% CHG	VOIUME OCT 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	306	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	600	-100.0%	0	0.0%	375	750	-50.0%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	100	-100.0%
RUB/USD MONTHLY OPTIONS	378	0	-	98	285.7%	569	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 -	248	159	56.0%	317	-21.8%	8,458	8,919	-5.2%
Ag Products Futures								
BUTTER CS	5,395	4,424	21.9%	4,980	8.3%	64,064	47,931	33.7%
CASH-SETTLED CHEESE	12,923	11,341	13.9%	14,805	-12.7%	149,195	121,035	23.3%
CAT ASIA WEATHER	0	0	-	0	0.0%	7,800	0	-
CATTLE	1,211,403	1,488,300	-18.6%	1,239,840	-2.3%	15,232,852	15,753,276	-3.3%
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%	0	0.0%	9,650	8,975	7.5%
CLASS IV MILK	580	1,122	-48.3%	394	47.2%	25,808	26,397	-2.2%
DRY WHEY	1,843	1,364	35.1%	1,576	16.9%	15,921	13,689	16.3%
FEEDER CATTLE	211,790	234,331	-9.6%	297,802	-28.9%	2,980,064	3,364,744	-11.4%
GOLDMAN SACHS	12,172	24,774	-50.9%	12,108	0.5%	162,106	307,474	-47.3%
GSCI EXCESS RETURN FUT	1,870	325	475.4%	1,358	37.7%	284,366	313,704	-9.4%
HDD EURO SEASONAL STRIP	0	250	-100.0%	0	0.0%	0	250	-100.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER	2,850	7,600	-62.5%	8,800	-67.6%	35,825	12,100	196.1%
HDD WEATHER EUROPEAN	450	3,750	-88.0%	1,000	-55.0%	2,450	9,750	-74.9%
HOGS	854,016	1,234,991	-30.8%	872,973	-2.2%	11,713,602	14,735,492	-20.5%
HOUSING INDEX	2	14	-85.7%	2	0.0%	264	142	85.9%
LUMBER	7,691	12,554	-38.7%	9,071	-15.2%	141,889	150,809	-5.9%
MALAYSIAN PALM SWAP	11,179	4,160	168.7%	5,203	114.9%	45,792	47,880	-4.4%
MILK	33,363	31,377	6.3%	36,808	-9.4%	389,461	302,171	28.9%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,560	5,801	-21.4%	5,786	-21.2%	87,313	69,099	26.4%
PACIFIC RIM DAT SS WTHR	0	0	-	0	0.0%	1,300	0	-
PORK CUTOUT	2,367	0	-	0	-	2,367	0	-
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	22,572	29,918	-24.6%
USD CRUDE PALM OIL	2,841	2,480	14.6%	3,650	-22.2%	34,232	13,854	147.1%



CME Exchange Volume Report - Monthly

	VOLUME NOV 2020	VOLUME NOV 2019	% CHG	VOIUME OCT 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Ag Products Options								
BUTTER CS	1,335	2,399	-44.4%	1,851	-27.9%	30,907	34,228	-9.7%
CASH-SETTLED CHEESE	8,308	7,055	17.8%	16,212	-48.8%	135,511	103,101	31.4%
CATTLE	192,017	221,287	-13.2%	214,235	-10.4%	2,497,136	2,272,697	9.9%
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	967	1,354	-28.6%	706	37.0%	46,475	37,801	22.9%
DRY WHEY	1,041	146	613.0%	24	4,237.5%	5,424	7,953	-31.8%
FEEDER CATTLE	19,645	20,900	-6.0%	28,256	-30.5%	279,390	324,577	-13.9%
HDD EURO SEASONAL STRIP	0	0	0.0%	6,000	-100.0%	6,000	0	0.0%
HDD SEASONAL STRIP	2,500	0	0.0%	1,000	150.0%	3,500	0	0.0%
HDD WEATHER	500	0	0.0%	475	5.3%	5,475	0	0.0%
HOGS	103,679	263,623	-60.7%	177,299	-41.5%	2,814,601	3,943,166	-28.6%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	7	-100.0%
LUMBER	649	1,536	-57.7%	579	12.1%	9,486	19,027	-50.1%
LV CATL CSO	0	20	-100.0%	0	0.0%	0	549	-100.0%
MILK	30,850	35,986	-14.3%	39,803	-22.5%	499,322	418,916	19.2%
MLK MID OPTIONS	0	4	-100.0%	7	-100.0%	124	229	-45.9%
NFD MILK	3,875	3,715	4.3%	4,791	-19.1%	82,406	65,837	25.2%
PORK CUTOUT	3	0	-	0	-	3	0	-



CME Exchange Volume Report - Monthly

	VOLUME NOV 2020	VOLUME NOV 2019	% CHG	VOIUME OCT 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	41,388,328	37,528,397	10.3%	28,255,606	46.5%	492,278,087	660,969,391	-25.5%
Equity Index Futures	89,116,547	40,427,262	120.4%	97,454,826	-8.6%	1,069,853,962	592,232,134	80.6%
FX Futures	14,497,015	13,009,236	11.4%	14,789,796	-2.0%	186,774,240	183,755,461	1.6%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	0	410	-100.0%
Ag Products Futures	2,377,295	3,068,958	-22.5%	2,516,156	-5.5%	31,409,643	35,332,340	-11.1%
TOTAL FUTURES	147,379,185	94,033,853	56.7%	143,016,384	3.1%	1,780,315,932	1,472,289,736	20.9%
TOTAL OPTIONS GROUP								
Equity Index Options	11,586,403	10,857,977	6.7%	14,476,877	-20.0%	168,947,065	148,265,014	13.9%
Interest Rate Options	11,995,345	22,800,137	-47.4%	9,978,492	20.2%	258,963,335	403,875,081	-35.9%
FX Options	674,074	756,311	-10.9%	707,963	-4.8%	9,501,225	11,979,641	-20.7%
Ag Products Options	365,369	558,025	-34.5%	491,238	-25.6%	6,417,760	7,235,088	-11.3%
Foreign Exchange Options	248	159	56.0%	317	-21.8%	8,458	8,919	-5.2%
TOTAL OPTIONS	24,621,439	34,972,609	-29.6%	25,654,887	-4.0%	443,837,843	571,363,743	-22.3%
TOTAL COMBINED								
Interest Rate	53,383,673	60,328,534	-11.5%	38,234,098	39.6%	751,241,422	1,064,844,472	-29.5%
Equity Index	100,702,950	51,285,239	96.4%	111,931,703	-10.0%	1,238,801,027	740,497,148	67.3%
FX	15,171,089	13,765,547	10.2%	15,497,759	-2.1%	196,275,465	195,735,102	0.3%
Foreign Exchange	248	159	56.0%	317	-21.8%	8,458	9,329	-9.3%
Ag Products	2,742,664	3,626,983	-24.4%	3,007,394	-8.8%	37,827,403	42,567,428	-11.1%
GRAND TOTAL	172,000,624	129,006,462	33.3%	168,671,271	2.0%	2,224,153,775	2,043,653,479	8.8%

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