



CME Exchange Volume Report - Monthly

	VOLUME DEC 2020	VOLUME DEC 2019	% CHG	VOIUME NOV 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	0	1	-100.0%	0	0.0%	826	451	83.1%
EURODOLLARS	30,892,952	36,492,894	-15.3%	39,452,192	-21.7%	509,912,503	687,072,595	-25.8%
SOFR	1,461,477	729,801	100.3%	1,734,204	-15.7%	12,843,811	9,102,848	41.1%
SONIA	132,578	196,587	-32.6%	201,932	-34.3%	2,007,954	2,212,780	-9.3%
Interest Rate Options								
EURODOLLARS	3,785,897	15,285,898	-75.2%	4,867,141	-22.2%	184,852,363	278,764,545	-33.7%
EURO MIDCURVE	4,832,194	5,531,821	-12.6%	7,126,202	-32.2%	82,725,939	145,928,255	-43.3%
SOFR	6,000	0	-	2,002	199.7%	9,124	0	-

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Equity Index Futures								
BITCOIN FUTURES	245,929	109,847	123.9%	228,667	7.5%	2,221,723	1,603,862	38.5%
E-MINI COM SERVICES SELECT	6,724	14,095	-52.3%	1,877	258.2%	59,489	86,190	-31.0%
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	488,901	505,898	-3.4%	252,149	93.9%	4,532,446	4,108,137	10.3%
E-MINI NASDAQ 100	9,987,179	8,204,200	21.7%	10,349,100	-3.5%	146,717,097	115,080,512	27.5%
E-MINI RUSSELL 1000	18,108	20,266	-10.6%	2,561	607.1%	106,949	113,167	-5.5%
E-MINI RUSSELL 1000 GROWTH	9,647	11,667	-17.3%	3,395	184.2%	64,431	70,335	-8.4%
E-MINI RUSSELL 1000 VALUE	43,492	21,825	99.3%	8,434	415.7%	157,606	177,152	-11.0%
E-MINI RUSSELL 2000	4,700,342	3,530,687	33.1%	3,466,243	35.6%	51,918,970	36,798,640	41.1%
E-MINI S&P500	34,232,100	35,131,520	-2.6%	31,149,878	9.9%	502,364,001	395,146,908	27.1%
E-MINI S&P REAL ESTATE SELE	10,916	17,284	-36.8%	2,943	270.9%	104,879	90,250	16.2%
FT-SE 100	1	0	0.0%	8	-87.5%	9	372	-97.6%
FTSE Emerging	25	2,010	-98.8%	30	-16.7%	4,798	25,224	-81.0%
IBOVESPA INDEX	187	601	-68.9%	143	30.8%	4,668	8,289	-43.7%
MICRO E-MINI NASDAQ 100	16,275,693	3,168,178	413.7%	20,097,956	-19.0%	178,531,164	31,750,965	462.3%
MICRO E-MINI RUSSELL 2000	1,982,659	554,646	257.5%	1,719,147	15.3%	23,672,428	5,004,928	373.0%
MICRO E-MINI S&P500	16,318,013	4,328,000	277.0%	20,549,363	-20.6%	226,808,530	43,076,456	426.5%
NASDAQ BIOTECH	285	322	-11.5%	325	-12.3%	6,334	4,573	38.5%
Nearby BTIC+	0	0	0.0%	0	0.0%	1,177	34	3,361.8%
NIFTY 50	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	135,014	238,701	-43.4%	152,649	-11.6%	2,260,193	2,617,112	-13.6%
NIKKEI 225 (YEN) STOCK	641,964	816,553	-21.4%	815,551	-21.3%	11,252,533	9,741,770	15.5%
S&P 500	142,283	116,894	21.7%	58,207	144.4%	1,586,027	1,193,902	32.8%
S&P 500 ANNUAL DIVIDEND IND	29,489	26,979	9.3%	40,781	-27.7%	683,336	326,502	109.3%
S&P 500/GI	0	12	-100.0%	0	0.0%	0	72	-100.0%
S&P 500 QUARLY DIVIDEND IND	1,890	50	3,680.0%	3,834	-50.7%	15,279	2,567	495.2%
S&P 600 SMALLCAP EMINI	0	961	-100.0%	0	0.0%	3,504	4,446	-21.2%
S&P CONSUMER DSCRTNRY SE	20,898	13,814	51.3%	10,778	93.9%	125,390	106,969	17.2%
S&P CONSUMER STAPLES SECT	37,851	25,187	50.3%	15,091	150.8%	298,942	236,144	26.6%
S&P ENERGY SECTOR	66,125	37,144	78.0%	54,452	21.4%	426,630	230,623	85.0%
S&P FINANCIAL SECTOR	83,259	67,100	24.1%	45,033	84.9%	390,959	420,726	-7.1%
S&P HEALTH CARE SECTOR	31,347	43,466	-27.9%	15,640	100.4%	222,608	256,116	-13.1%
S&P INDUSTRIAL SECTOR	52,094	26,244	98.5%	27,294	90.9%	246,340	165,792	48.6%
S&P MATERIALS SECTOR	25,482	13,043	95.4%	11,459	122.4%	126,473	124,502	1.6%
S&P TECHNOLOGY SECTOR	27,122	29,441	-7.9%	10,764	152.0%	197,801	190,800	3.7%
S&P UTILITIES SECTOR	49,126	49,691	-1.1%	17,012	188.8%	329,203	385,556	-14.6%
S&P VALUE INDEX FUTURES	0	16	-100.0%	0	0.0%	0	88	-100.0%
WATER INDEX FUTURES	94	0	-	0	-	94	0	-
YEN DENOMINATED TOPIX	1,672	12,188	-86.3%	5,783	-71.1%	77,860	219,936	-64.6%



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Equity Index Options								
BITCOIN FUTURES	3,476	0	-	2,668	30.3%	37,332	0	-
E-MINI NASDAQ 100	262,327	176,277	48.8%	310,188	-15.4%	4,029,014	2,394,963	68.2%
E-MINI RUSSELL 2000	16,753	16,248	3.1%	37,651	-55.5%	230,424	195,003	18.2%
E-MINI S&P500	5,917,491	6,351,055	-6.8%	5,314,982	11.3%	84,727,423	66,319,544	27.8%
EOM E-MINI RUSSELL 2000 END	19,353	4,114	370.4%	7,807	147.9%	116,366	99,644	16.8%
EOM EMINI S&P	1,258,669	1,666,065	-24.5%	1,242,723	1.3%	23,136,877	22,735,455	1.8%
EOM S&P 500	49,960	105,822	-52.8%	22,099	126.1%	683,589	1,392,835	-50.9%
EOW1 E-MINI RUSSELL 2000 WE	2,406	3,409	-29.4%	3,422	-29.7%	50,285	41,469	21.3%
EOW1 EMINI S&P 500	392,686	1,222,185	-67.9%	1,031,094	-61.9%	12,023,282	11,898,800	1.0%
EOW1 S&P 500	22,718	119,582	-81.0%	60,148	-62.2%	524,931	927,803	-43.4%
EOW2 E-MINI RUSSELL 2000 WE	7,888	3,706	112.8%	5,706	38.2%	80,323	57,981	38.5%
EOW2 EMINI S&P 500	941,003	1,238,813	-24.0%	1,006,131	-6.5%	12,873,879	12,211,898	5.4%
EOW2 S&P 500	66,958	182,781	-63.4%	59,488	12.6%	928,442	1,610,480	-42.3%
EOW3 E-MINI RUSSELL 2000 WE	14,679	15,383	-4.6%	15,471	-5.1%	205,288	181,234	13.3%
EOW3 EMINI S&P 500	1,236,307	1,615,799	-23.5%	1,755,216	-29.6%	27,386,900	27,486,266	-0.4%
EOW3 S&P 500	23,574	40,045	-41.1%	58,953	-60.0%	799,507	1,407,823	-43.2%
EOW4 E-MINI RUSSELL 2000 WE	6,220	3,468	79.4%	4,009	55.2%	46,721	39,182	19.2%
EOW4 EMINI S&P 500	588,852	845,944	-30.4%	516,251	14.1%	10,270,410	10,342,681	-0.7%
EOW4 S&P 500	15,542	0	-	14,595	6.5%	92,265	0	-
MICRO E-MINI NASDAQ 100	2,460	0	-	956	157.3%	6,839	0	-
MICRO E-MINI S&P500	22,233	0	-	18,680	19.0%	86,488	0	-
S&P 500	162,388	350,384	-53.7%	98,165	65.4%	1,644,423	2,883,033	-43.0%

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FX Futures								
AD/CD CROSS RATES	12	101	-88.1%	6	100.0%	222	324	-31.5%
AD/JY CROSS RATES	1,873	2,608	-28.2%	1,929	-2.9%	29,986	33,139	-9.5%
AD/NE CROSS RATES	278	247	12.6%	141	97.2%	3,504	2,583	35.7%
AUSTRALIAN DOLLAR	2,337,311	2,342,292	-0.2%	1,962,576	19.1%	25,910,300	25,229,626	2.7%
BP/JY CROSS RATES	3,067	4,256	-27.9%	1,839	66.8%	38,953	37,887	2.8%
BP/SF CROSS RATES	695	315	120.6%	227	206.2%	5,042	4,732	6.6%
BRAZIL REAL	205,280	218,149	-5.9%	235,696	-12.9%	2,633,343	2,177,897	20.9%
BRITISH POUND	3,325,490	3,243,942	2.5%	1,893,783	75.6%	27,991,765	30,542,256	-8.4%
CANADIAN DOLLAR	1,895,192	1,936,087	-2.1%	1,378,342	37.5%	19,466,442	20,006,463	-2.7%
CD/JY CROSS RATES	11	90	-87.8%	10	10.0%	609	230	164.8%
CHINESE RENMINBI (CNH)	35,935	19,945	80.2%	38,169	-5.9%	277,829	329,142	-15.6%
CZECK KORUNA (EC)	4	12	-66.7%	0	0.0%	30	42	-28.6%
CZECK KORUNA (US)	0	0	0.0%	1	-100.0%	2	0	0.0%
EC/AD CROSS RATES	14,816	7,169	106.7%	2,507	491.0%	85,675	61,510	39.3%
EC/CD CROSS RATES	9,635	8,840	9.0%	1,757	448.4%	55,827	42,453	31.5%
EC/NOK CROSS RATES	559	777	-28.1%	71	687.3%	2,537	7,807	-67.5%
EC/SEK CROSS RATES	1,404	2,244	-37.4%	415	238.3%	8,089	10,488	-22.9%
EFX/BP CROSS RATES	120,437	127,763	-5.7%	35,030	243.8%	825,490	1,184,463	-30.3%
EFX/JY CROSS RATES	77,429	123,351	-37.2%	28,054	176.0%	692,255	895,395	-22.7%
EFX/SF CROSS RATES	43,929	42,132	4.3%	12,473	252.2%	430,341	427,831	0.6%
E-MINI EURO FX	218,618	96,532	126.5%	142,402	53.5%	1,917,534	1,101,629	74.1%
E-MINI JAPANESE YEN	9,129	12,383	-26.3%	14,523	-37.1%	232,932	203,872	14.3%
EURO FX	5,870,856	5,725,781	2.5%	3,359,603	74.7%	55,419,194	52,490,124	5.6%
HUNGARIAN FORINT (EC)	0	0	0.0%	2	-100.0%	11	0	0.0%
HUNGARIAN FORINT (US)	25	37	-32.4%	9	177.8%	214	70	205.7%
INDIAN RUPEE	21,038	30,282	-30.5%	23,175	-9.2%	317,569	747,029	-57.5%
JAPANESE YEN	2,597,278	3,067,755	-15.3%	2,068,197	25.6%	28,945,380	32,573,773	-11.1%
KOREAN WON	3,105	1,822	70.4%	1,124	176.2%	13,713	10,354	32.4%
MEXICAN PESO	1,498,883	1,409,244	6.4%	1,207,315	24.2%	14,804,097	15,064,180	-1.7%
MICRO AUD/USD	261,617	76,524	241.9%	257,836	1.5%	2,970,125	1,202,640	147.0%
MICRO CAD/USD	32,267	16,511	95.4%	37,316	-13.5%	360,021	201,285	78.9%
MICRO CHF/USD	10,126	6,929	46.1%	10,602	-4.5%	62,071	42,767	45.1%
MICRO EUR/USD	614,152	155,409	295.2%	520,989	17.9%	6,046,141	2,640,604	129.0%
MICRO GBP/USD	152,957	63,809	139.7%	86,763	76.3%	933,208	650,407	43.5%
MICRO INR/USD	2,212	3,256	-32.1%	1,903	16.2%	26,073	55,850	-53.3%
MICRO JPY/USD	29,039	15,755	84.3%	28,052	3.5%	348,677	318,376	9.5%
NEW ZEALND DOLLAR	710,680	698,894	1.7%	539,235	31.8%	7,508,683	6,974,345	7.7%
NKR/USD CROSS RATE	11,736	11,620	1.0%	4,619	154.1%	70,922	70,561	0.5%
POLISH ZLOTY (EC)	148	2	7,300.0%	6	2,366.7%	740	504	46.8%
POLISH ZLOTY (US)	1,344	393	242.0%	462	190.9%	10,558	2,119	398.3%
RMB USD	0	1	-100.0%	0	0.0%	5	10	-50.0%
RUSSIAN RUBLE	167,092	167,602	-0.3%	103,008	62.2%	1,413,763	1,055,559	33.9%
S.AFRICAN RAND	87,609	103,342	-15.2%	53,823	62.8%	932,704	707,052	31.9%
SF/JY CROSS RATES	4	25	-84.0%	17	-76.5%	295	60	391.7%
SHEKEL	10	20	-50.0%	1	900.0%	144	40	260.0%
SKR/USD CROSS RATES	10,884	9,350	16.4%	5,036	116.1%	69,290	48,365	43.3%
SWISS FRANC	619,255	805,264	-23.1%	436,795	41.8%	6,906,078	7,146,431	-3.4%
TURKISH LIRA	52	3,040	-98.3%	1,176	-95.6%	9,330	15,069	-38.1%
USDZAR	0	0	0.0%	0	0.0%	0	20	-100.0%

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FX Options								
AUD/USD MONDAY OPTION WEE	951	0	-	45	2,013.3%	4,522	0	-
AUD/USD MONDAY OPTION WEE	1,220	0	-	0	0.0%	2,903	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	400	-100.0%	2,940	0	-
AUD/USD MONDAY OPTION WEE	85	0	-	0	0.0%	2,426	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	76	-100.0%	798	0	-
AUD/USD MONTHLY OPTIONS	42,698	67,768	-37.0%	53,880	-20.8%	823,799	826,887	-0.4%
AUD/USD WKLY FRIDAY OPTION	561	0	0.0%	0	0.0%	6,144	21,655	-71.6%
AUD/USD WKLY FRIDAY OPTION	2,317	10,029	-76.9%	2,748	-15.7%	44,211	73,130	-39.5%
AUD/USD WKLY FRIDAY OPTION	2,643	8,797	-70.0%	3,173	-16.7%	41,552	78,235	-46.9%
AUD/USD WKLY FRIDAY OPTION	1,346	4,241	-68.3%	3,576	-62.4%	44,898	76,912	-41.6%
AUD/USD WKLY FRIDAY OPTION	271	61	344.3%	0	0.0%	17,892	19,909	-10.1%
AUD/USD WKLY WED OPTIONS -	521	1,169	-55.4%	876	-40.5%	14,688	19,847	-26.0%
AUD/USD WKLY WED OPTIONS -	908	2,087	-56.5%	3,320	-72.7%	17,414	20,747	-16.1%
AUD/USD WKLY WED OPTIONS -	842	484	74.0%	492	71.1%	9,624	9,331	3.1%
AUD/USD WKLY WED OPTIONS -	1,261	506	149.2%	1,785	-29.4%	16,586	15,839	4.7%
AUD/USD WKLY WED OPTIONS -	912	0	0.0%	0	0.0%	6,903	5,187	33.1%
BRITISH POUND (EU)	0	0	0.0%	0	-	0	0	0.0%
BRL/USD MONTHLY OPTIONS	22	0	0.0%	8	175.0%	707	1,821	-61.2%
CAD/USD MONDAY OPTIONS WE	2,082	0	-	10	20,720.0%	5,247	0	-
CAD/USD MONDAY OPTIONS WE	100	0	-	370	-73.0%	2,423	0	-
CAD/USD MONDAY OPTIONS WE	130	0	-	615	-78.9%	8,954	0	-
CAD/USD MONDAY OPTIONS WE	850	0	-	0	0.0%	6,122	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	350	-100.0%	3,435	0	-
CAD/USD MONTHLY OPTIONS	38,493	48,852	-21.2%	34,590	11.3%	548,548	629,439	-12.9%
CAD/USD WKLY FRIDAY OPTION	2,977	0	0.0%	0	0.0%	15,410	36,274	-57.5%
CAD/USD WKLY FRIDAY OPTION	3,763	12,761	-70.5%	2,803	34.2%	70,979	83,560	-15.1%
CAD/USD WKLY FRIDAY OPTION	8,222	12,822	-35.9%	5,358	53.5%	78,825	114,402	-31.1%
CAD/USD WKLY FRIDAY OPTION	4,348	11,402	-61.9%	4,564	-4.7%	81,964	125,490	-34.7%
CAD/USD WKLY FRIDAY OPTION	322	684	-52.9%	0	0.0%	31,885	36,908	-13.6%
CAD/USD WKLY WED OPTIONS -	1,531	102	1,401.0%	1,446	5.9%	25,598	34,042	-24.8%
CAD/USD WKLY WED OPTIONS -	464	3,972	-88.3%	361	28.5%	18,412	41,128	-55.2%
CAD/USD WKLY WED OPTIONS -	815	3,939	-79.3%	1,494	-45.4%	21,090	38,776	-45.6%
CAD/USD WKLY WED OPTIONS -	920	3,627	-74.6%	853	7.9%	26,741	35,389	-24.4%
CAD/USD WKLY WED OPTIONS -	1,299	0	0.0%	0	0.0%	9,498	10,464	-9.2%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	-	0	0	0.0%
CHF/USD MONTHLY OPTIONS	2,435	6,137	-60.3%	4,306	-43.5%	42,706	39,258	8.8%
CHF/USD WKLY FRIDAY OPTION	22	0	0.0%	0	0.0%	161	186	-13.4%
CHF/USD WKLY FRIDAY OPTION	9	173	-94.8%	485	-98.1%	2,252	2,935	-23.3%
CHF/USD WKLY FRIDAY OPTION	59	376	-84.3%	253	-76.7%	1,354	2,210	-38.7%
CHF/USD WKLY FRIDAY OPTION	7	285	-97.5%	4	75.0%	1,456	1,824	-20.2%
CHF/USD WKLY FRIDAY OPTION	0	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/GBP WKLY FRIDAY OPTION	250	0	-	0	-	250	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	3,964	0	-	1,255	215.9%	22,580	0	-
EUR/USD MONDAY OPTION WEE	4,292	0	-	2,515	70.7%	20,278	0	-
EUR/USD MONDAY OPTION WEE	5,190	0	-	599	766.4%	25,144	0	-
EUR/USD MONDAY OPTION WEE	751	0	-	350	114.6%	21,849	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	2,599	-100.0%	9,785	0	-
EUR/USD MONTHLY OPTIONS	198,734	223,809	-11.2%	217,097	-8.5%	3,209,818	4,084,567	-21.4%

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FX Options								
EUR/USD WKLY FRIDAY OPTION	6,339	0	0.0%	153	4,043.1%	35,651	115,385	-69.1%
EUR/USD WKLY FRIDAY OPTION	15,001	38,347	-60.9%	21,209	-29.3%	219,397	312,283	-29.7%
EUR/USD WKLY FRIDAY OPTION	20,330	26,131	-22.2%	11,503	76.7%	239,059	349,394	-31.6%
EUR/USD WKLY FRIDAY OPTION	10,067	15,683	-35.8%	16,357	-38.5%	248,198	384,156	-35.4%
EUR/USD WKLY FRIDAY OPTION	521	123	323.6%	0	0.0%	80,607	101,321	-20.4%
EUR/USD WKLY WED OPTIONS -	5,589	12,274	-54.5%	7,293	-23.4%	114,044	153,120	-25.5%
EUR/USD WKLY WED OPTIONS -	7,992	12,935	-38.2%	6,872	16.3%	95,697	150,124	-36.3%
EUR/USD WKLY WED OPTIONS -	11,036	12,251	-9.9%	5,121	115.5%	96,784	151,055	-35.9%
EUR/USD WKLY WED OPTIONS -	9,479	9,731	-2.6%	6,030	57.2%	94,622	163,740	-42.2%
EUR/USD WKLY WED OPTIONS -	9,881	0	0.0%	0	0.0%	44,031	41,085	7.2%
GBP/USD MONDAY OPTION WEE	5,669	0	-	39	14,435.9%	12,806	0	-
GBP/USD MONDAY OPTION WEE	464	0	-	1,864	-75.1%	6,536	0	-
GBP/USD MONDAY OPTION WEE	431	0	-	3,328	-87.0%	9,670	0	-
GBP/USD MONDAY OPTION WEE	456	0	-	2,850	-84.0%	12,508	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	379	-100.0%	1,814	0	-
GBP/USD MONTHLY OPTIONS	144,296	155,937	-7.5%	97,316	48.3%	1,156,868	1,527,145	-24.2%
GBP/USD WKLY FRIDAY OPTION	1,989	0	0.0%	0	0.0%	12,476	32,887	-62.1%
GBP/USD WKLY FRIDAY OPTION	3,244	15,503	-79.1%	2,925	10.9%	41,709	86,329	-51.7%
GBP/USD WKLY FRIDAY OPTION	8,985	12,469	-27.9%	3,793	136.9%	52,773	111,734	-52.8%
GBP/USD WKLY FRIDAY OPTION	3,679	4,506	-18.4%	2,336	57.5%	41,256	98,645	-58.2%
GBP/USD WKLY FRIDAY OPTION	4	25	-84.0%	0	0.0%	16,666	31,776	-47.6%
GBP/USD WKLY WED OPTIONS -	15	1,049	-98.6%	2,457	-99.4%	19,135	26,844	-28.7%
GBP/USD WKLY WED OPTIONS -	2,430	4,188	-42.0%	2,880	-15.6%	14,984	35,796	-58.1%
GBP/USD WKLY WED OPTIONS -	634	1,724	-63.2%	2,730	-76.8%	19,335	29,843	-35.2%
GBP/USD WKLY WED OPTIONS -	2,401	2,521	-4.8%	587	309.0%	16,998	27,254	-37.6%
GBP/USD WKLY WED OPTIONS -	481	0	0.0%	0	0.0%	7,661	9,395	-18.5%
JAPANESE YEN (EU)	0	0	0.0%	0	-	0	0	0.0%
JPY/USD MONDAY OPTION WEE	954	0	-	0	0.0%	9,849	0	-
JPY/USD MONDAY OPTION WEE	734	0	-	1,905	-61.5%	15,103	0	-
JPY/USD MONDAY OPTION WEE	465	0	-	1,182	-60.7%	9,233	0	-
JPY/USD MONDAY OPTION WEE	604	0	-	120	403.3%	9,005	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	286	-100.0%	2,939	0	-
JPY/USD MONTHLY OPTIONS	59,110	95,634	-38.2%	77,895	-24.1%	1,349,527	1,634,908	-17.5%
JPY/USD WKLY FRIDAY OPTION	3,033	0	0.0%	0	0.0%	20,575	57,218	-64.0%
JPY/USD WKLY FRIDAY OPTION	6,680	19,050	-64.9%	11,258	-40.7%	127,480	125,530	1.6%
JPY/USD WKLY FRIDAY OPTION	12,903	12,053	7.1%	7,290	77.0%	142,995	167,579	-14.7%
JPY/USD WKLY FRIDAY OPTION	5,984	8,172	-26.8%	6,331	-5.5%	131,013	156,534	-16.3%
JPY/USD WKLY FRIDAY OPTION	374	89	320.2%	0	0.0%	49,041	59,282	-17.3%
JPY/USD WKLY WED OPTIONS -	638	4,911	-87.0%	2,191	-70.9%	54,310	56,084	-3.2%
JPY/USD WKLY WED OPTIONS -	2,213	6,703	-67.0%	3,713	-40.4%	45,877	53,774	-14.7%
JPY/USD WKLY WED OPTIONS -	1,532	2,944	-48.0%	3,745	-59.1%	51,868	51,800	0.1%
JPY/USD WKLY WED OPTIONS -	3,245	2,537	27.9%	3,394	-4.4%	55,502	51,728	7.3%
JPY/USD WKLY WED OPTIONS -	843	0	0.0%	0	0.0%	14,561	11,387	27.9%
MXN/USD MONTHLY OPTIONS	397	720	-44.9%	2,051	-80.6%	19,531	17,064	14.5%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	4,413	1,200	267.8%
MXN/USD WKLY FRIDAY OPTION	486	0	0.0%	1,040	-53.3%	3,274	528	520.1%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	2,174	1,350	61.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	483	-100.0%	3,159	530	496.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	152	28	442.9%
NZD/USD MONTHLY OPTIONS	19	1,439	-98.7%	134	-85.8%	4,984	9,173	-45.7%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%

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	VOLUME DEC 2020	VOLUME DEC 2019	% CHG	VOIUME NOV 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
FX Options								
NZD/USD WKLY FRIDAY OPTION	0	2	-100.0%	0	0.0%	50	172	-70.9%
NZD/USD WKLY FRIDAY OPTION	0	200	-100.0%	0	0.0%	0	506	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	200	-100.0%	0	0.0%	375	950	-60.5%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	100	-100.0%
RUB/USD MONTHLY OPTIONS	67	0	-	378	-82.3%	636	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 -	373	936	-60.1%	248	50.4%	8,831	9,855	-10.4%
Ag Products Futures								
BUTTER CS	6,275	5,301	18.4%	5,395	16.3%	70,339	53,232	32.1%
CASH-SETTLED CHEESE	16,966	12,749	33.1%	12,923	31.3%	166,161	133,784	24.2%
CAT ASIA WEATHER	0	0	-	0	0.0%	7,800	0	-
CATTLE	905,905	965,565	-6.2%	1,211,403	-25.2%	16,138,757	16,718,841	-3.5%
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	0	0	0.0%	0	0.0%	9,650	8,975	7.5%
CLASS IV MILK	767	2,131	-64.0%	580	32.2%	26,575	28,528	-6.8%
DRY WHEY	2,762	1,324	108.6%	1,843	49.9%	18,683	15,013	24.4%
FEEDER CATTLE	245,495	243,802	0.7%	211,790	15.9%	3,225,559	3,608,546	-10.6%
GOLDMAN SACHS	12,797	20,392	-37.2%	12,172	5.1%	174,903	327,866	-46.7%
GSCI EXCESS RETURN FUT	94,513	65,580	44.1%	1,870	4,954.2%	378,879	379,284	-0.1%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	250	-100.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER	4,650	3,050	52.5%	2,850	63.2%	40,475	15,150	167.2%
HDD WEATHER EUROPEAN	1,600	0	0.0%	450	255.6%	4,050	9,750	-58.5%
HOGS	682,807	886,352	-23.0%	854,016	-20.0%	12,396,409	15,621,844	-20.6%
HOUSING INDEX	6	6	0.0%	2	200.0%	270	148	82.4%
LUMBER	14,136	11,873	19.1%	7,691	83.8%	156,025	162,682	-4.1%
MALAYSIAN PALM SWAP	4,680	2,520	85.7%	11,179	-58.1%	50,472	50,400	0.1%
MILK	39,179	33,676	16.3%	33,363	17.4%	428,640	335,847	27.6%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,104	6,388	-20.1%	4,560	11.9%	92,417	75,487	22.4%
PACIFIC RIM DAT SS WTHR	0	0	-	0	0.0%	1,300	0	-
PORK CUTOFF	2,056	0	-	2,367	-13.1%	4,423	0	-
S&P GSCI ENHANCED ER SWAP	4,763	7,524	-36.7%	0	0.0%	27,335	37,442	-27.0%
USD CRUDE PALM OIL	4,109	3,409	20.5%	2,841	44.6%	38,341	17,263	122.1%



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	VOLUME DEC 2020	VOLUME DEC 2019	% CHG	VOIUME NOV 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Ag Products Options								
BUTTER CS	2,276	1,809	25.8%	1,335	70.5%	33,183	36,037	-7.9%
CASH-SETTLED CHEESE	13,645	10,701	27.5%	8,308	64.2%	149,156	113,802	31.1%
CATTLE	175,784	140,759	24.9%	192,017	-8.5%	2,672,920	2,413,456	10.8%
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	1,496	2,391	-37.4%	967	54.7%	47,971	40,192	19.4%
DRY WHEY	519	162	220.4%	1,041	-50.1%	5,943	8,115	-26.8%
FEEDER CATTLE	18,508	17,311	6.9%	19,645	-5.8%	297,898	341,888	-12.9%
HDD EURO SEASONAL STRIP	1,000	0	0.0%	0	0.0%	7,000	0	0.0%
HDD SEASONAL STRIP	2,500	0	0.0%	2,500	0.0%	6,000	0	0.0%
HDD WEATHER	750	0	0.0%	500	50.0%	6,225	0	0.0%
HDD WEATHER EUROPEAN	500	0	-	0	-	500	0	-
HOGS	114,121	247,201	-53.8%	103,679	10.1%	2,928,722	4,190,367	-30.1%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	7	-100.0%
LUMBER	1,011	1,058	-4.4%	649	55.8%	10,497	20,085	-47.7%
LV CATL CSO	0	40	-100.0%	0	0.0%	0	589	-100.0%
MILK	32,734	36,737	-10.9%	30,850	6.1%	532,056	455,653	16.8%
MLK MID OPTIONS	12	15	-20.0%	0	0.0%	136	244	-44.3%
NFD MILK	3,836	2,942	30.4%	3,875	-1.0%	86,242	68,779	25.4%
PORK CUTOUT	178	0	-	3	5,833.3%	181	0	-



CME Exchange Volume Report - Monthly

	VOLUME DEC 2020	VOLUME DEC 2019	% CHG	VOIUME NOV 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	32,487,007	37,419,283	-13.2%	41,388,328	-21.5%	524,765,094	698,388,674	-24.9%
Equity Index Futures	85,665,911	57,138,530	49.9%	89,116,547	-3.9%	1,155,519,873	649,370,664	77.9%
FX Futures	21,003,473	20,561,902	2.1%	14,497,015	44.9%	207,777,713	204,317,363	1.7%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	0	410	-100.0%
Ag Products Futures	2,048,570	2,271,642	-9.8%	2,377,295	-13.8%	33,458,213	37,603,982	-11.0%
TOTAL FUTURES	141,204,961	117,391,357	20.3%	147,379,185	-4.2%	1,921,520,893	1,589,681,093	20.9%
TOTAL OPTIONS GROUP								
Equity Index Options	11,033,943	13,961,080	-21.0%	11,586,403	-4.8%	179,981,008	162,226,094	10.9%
Interest Rate Options	8,624,091	20,817,719	-58.6%	11,995,345	-28.1%	267,587,426	424,692,800	-37.0%
FX Options	710,281	904,134	-21.4%	674,074	5.4%	10,211,506	12,883,775	-20.7%
Ag Products Options	368,870	461,126	-20.0%	365,369	1.0%	6,786,630	7,696,214	-11.8%
Foreign Exchange Options	373	936	-60.1%	248	50.4%	8,831	9,855	-10.4%
TOTAL OPTIONS	20,737,558	36,144,995	-42.6%	24,621,439	-15.8%	464,575,401	607,508,738	-23.5%
TOTAL COMBINED								
Interest Rate	41,111,098	58,237,002	-29.4%	53,383,673	-23.0%	792,352,520	1,123,081,474	-29.4%
Equity Index	96,699,854	71,099,610	36.0%	100,702,950	-4.0%	1,335,500,881	811,596,758	64.6%
FX	21,713,754	21,466,036	1.2%	15,171,089	43.1%	217,989,219	217,201,138	0.4%
Foreign Exchange	373	936	-60.1%	248	50.4%	8,831	10,265	-14.0%
Ag Products	2,417,440	2,732,768	-11.5%	2,742,664	-11.9%	40,244,843	45,300,196	-11.2%
GRAND TOTAL	161,942,519	153,536,352	5.5%	172,000,624	-5.8%	2,386,096,294	2,197,189,831	8.6%

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