



## CME Exchange Volume Report - Monthly

	VOLUME AUG 2019	VOLUME AUG 2018	% CHG	VOLUME JUL 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Interest Rate Futures</b>								
1-MONTH EURODOLLAR	208	61	241.0%	1	20,700.0%	395	31,627	-98.8%
EURODOLLARS	73,101,115	43,758,360	67.1%	56,286,005	29.9%	508,412,344	506,362,999	0.4%
SOFR	878,350	140,115	526.9%	816,688	7.6%	5,222,960	278,131	1,777.9%
SONIA	180,968	0	-	292,367	-38.1%	1,452,412	0	-
<b>Interest Rate Options</b>								
EURODOLLARS	29,709,234	12,161,511	144.3%	24,052,118	23.5%	204,280,718	120,935,412	68.9%
EURO MIDCURVE	10,678,997	11,305,291	-5.5%	9,542,577	11.9%	115,089,897	121,593,958	-5.3%

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<b>Equity Index Futures</b>								
BITCOIN FUTURES	99,796	126,908	-21.4%	152,898	-34.7%	1,193,916	598,317	99.5%
E-MINI COM SERVICES SELECT	4,558	0	-	4,210	8.3%	45,217	0	-
E-mini FTSE 100 (USD)	0	682	-100.0%	0	0.0%	336	11,487	-97.1%
E-mini FTSE China 50	0	924	-100.0%	0	0.0%	711	9,108	-92.2%
E-MINI MIDCAP	328,178	227,276	44.4%	276,230	18.8%	2,660,733	2,960,111	-10.1%
E-MINI NASDAQ 100	13,397,090	7,592,675	76.4%	7,921,111	69.1%	81,109,793	70,344,180	15.3%
E-MINI RUSSELL 1000	3,251	6,271	-48.2%	2,040	59.4%	64,305	107,855	-40.4%
E-MINI RUSSELL 1000 GROWTH	4,320	6,457	-33.1%	866	398.8%	43,310	86,490	-49.9%
E-MINI RUSSELL 1000 VALUE	11,677	10,022	16.5%	2,758	323.4%	114,008	115,717	-1.5%
E-MINI RUSSELL 2000	3,512,763	2,213,663	58.7%	2,463,654	42.6%	24,127,595	21,980,502	9.8%
E-MINI S&P500	44,707,872	25,085,846	78.2%	25,475,033	75.5%	270,531,778	268,494,404	0.8%
E-MINI S&P REAL ESTATE SELE	3,310	6,317	-47.6%	3,359	-1.5%	34,593	59,365	-41.7%
FT-SE 100	0	1,480	-100.0%	0	0.0%	372	10,621	-96.5%
FTSE Emerging	1,435	1,708	-16.0%	1,707	-15.9%	16,651	3,752	343.8%
IBOVESPA INDEX	907	1,560	-41.9%	338	168.3%	5,036	9,406	-46.5%
MICRO E-MINI NASDAQ 100	6,603,515	0	-	4,362,562	51.4%	16,989,488	0	-
MICRO E-MINI RUSSELL 2000	1,008,239	0	-	640,308	57.5%	2,567,434	0	-
MICRO E-MINI S&P500	9,553,465	0	-	4,563,369	109.4%	23,464,879	0	-
NASDAQ BIOTECH	191	0	0.0%	357	-46.5%	2,404	5,448	-55.9%
NIFTY 50	0	0	0.0%	0	0.0%	0	54,444	-100.0%
NIKKEI 225 (\$) STOCK	285,548	173,263	64.8%	151,817	88.1%	1,782,936	2,491,340	-28.4%
NIKKEI 225 (YEN) STOCK	1,225,691	629,858	94.6%	711,869	72.2%	6,548,553	6,940,845	-5.7%
S&P 500	98,733	62,472	58.0%	55,726	77.2%	785,883	1,067,565	-26.4%
S&P 500 ANNUAL DIVIDEND IND	19,963	7,256	175.1%	20,551	-2.9%	187,035	95,550	95.7%
S&P 500/GI	0	1	-100.0%	0	0.0%	40	53	-24.5%
S&P 500 QUARLY DIVIDEND IND	860	100	760.0%	60	1,333.3%	1,441	562	156.4%
S&P 600 SMALLCAP EMINI	259	0	-	403	-35.7%	1,200	0	-
S&P CONSUMER DSCRTNRY SE	6,366	9,890	-35.6%	2,709	135.0%	69,889	135,327	-48.4%
S&P CONSUMER STAPLES SECT	8,088	12,356	-34.5%	11,140	-27.4%	152,102	181,357	-16.1%
S&P ENERGY SECTOR	11,120	32,481	-65.8%	7,766	43.2%	139,797	262,373	-46.7%
S&P FINANCIAL SECTOR	24,896	29,307	-15.1%	21,972	13.3%	258,507	373,201	-30.7%
S&P HEALTH CARE SECTOR	16,995	13,616	24.8%	10,794	57.4%	146,675	120,701	21.5%
S&P INDUSTRIAL SECTOR	9,909	19,130	-48.2%	4,938	100.7%	99,349	118,846	-16.4%
S&P MATERIALS SECTOR	8,651	8,177	5.8%	3,704	133.6%	84,084	79,757	5.4%
S&P TECHNOLOGY SECTOR	8,321	14,156	-41.2%	4,693	77.3%	116,034	193,133	-39.9%
S&P UTILITIES SECTOR	23,648	33,413	-29.2%	11,919	98.4%	238,956	299,007	-20.1%
S&P VALUE INDEX FUTURES	0	0	0.0%	0	0.0%	48	56	-14.3%
YEN DENOMINATED TOPIX	26,025	798	3,161.3%	21,790	19.4%	151,114	3,844	3,831.2%

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<b>Equity Index Options</b>								
E-MINI NASDAQ 100	295,303	206,220	43.2%	176,875	67.0%	1,710,985	1,927,997	-11.3%
E-MINI RUSSELL 2000	25,010	14,637	70.9%	5,966	319.2%	109,182	102,929	6.1%
E-MINI S&P500	9,450,339	5,813,269	62.6%	3,785,568	149.6%	42,851,036	46,215,852	-7.3%
EOM E-MINI RUSSELL 2000 END	13,222	6,480	104.0%	7,325	80.5%	72,025	46,616	54.5%
EOM EMINI S&P	3,333,755	2,586,242	28.9%	1,517,529	119.7%	16,034,203	20,605,099	-22.2%
EOM S&P 500	117,664	155,907	-24.5%	112,461	4.6%	1,019,036	1,519,327	-32.9%
EOW1 E-MINI RUSSELL 2000 WE	1,123	752	49.3%	2,605	-56.9%	12,589	16,567	-24.0%
EOW1 E-MINI RUSSELL 2000 WE	2,535	1,119	126.5%	2,442	3.8%	15,431	22,188	-30.5%
EOW1 EMINI S&P 500	1,206,293	962,271	25.4%	1,015,468	18.8%	7,894,856	8,662,151	-8.9%
EOW1 S&P 500	69,415	81,662	-15.0%	83,394	-16.8%	536,902	655,042	-18.0%
EOW2 E-MINI RUSSELL 2000 WE	4,402	2,758	59.6%	12,979	-66.1%	39,695	40,695	-2.5%
EOW2 EMINI S&P 500	1,251,796	893,708	40.1%	795,872	57.3%	8,078,721	10,050,918	-19.6%
EOW2 S&P 500	119,470	185,644	-35.6%	121,425	-1.6%	979,696	1,277,241	-23.3%
EOW3 E-MINI RUSSELL 2000 WE	14,821	13,308	11.4%	15,101	-1.9%	92,121	169,874	-45.8%
EOW3 EMINI S&P 500	3,073,109	2,712,429	13.3%	2,424,780	26.7%	19,053,613	29,063,953	-34.4%
EOW3 S&P 500	110,674	236,745	-53.3%	166,252	-33.4%	1,053,138	2,448,691	-57.0%
EOW4 E-MINI RUSSELL 2000 WE	4,113	3,088	33.2%	3,798	8.3%	25,452	45,817	-44.4%
EOW4 EMINI S&P 500	1,315,697	991,860	32.6%	703,668	87.0%	6,868,038	9,496,537	-27.7%
S&P 500	290,442	286,481	1.4%	143,603	102.3%	1,863,401	2,418,102	-22.9%

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<b>FX Futures</b>								
AD/CD CROSS RATES	8	9	-11.1%	5	60.0%	117	56	108.9%
AD/JY CROSS RATES	3,259	4,500	-27.6%	1,763	84.9%	24,805	33,768	-26.5%
AD/NE CROSS RATES	212	120	76.7%	235	-9.8%	955	665	43.6%
AUSTRALIAN DOLLAR	1,882,365	2,441,096	-22.9%	1,876,317	0.3%	16,947,169	19,080,999	-11.2%
BDI	0	0	0.0%	0	-	0	0	0.0%
BP/JY CROSS RATES	4,197	3,173	32.3%	3,354	25.1%	23,102	26,542	-13.0%
BP/SF CROSS RATES	241	456	-47.1%	847	-71.5%	3,542	2,910	21.7%
BRAZIL REAL	263,943	178,712	47.7%	118,241	123.2%	1,231,662	1,158,376	6.3%
BRITISH POUND	2,341,335	2,318,562	1.0%	2,081,929	12.5%	18,982,965	21,628,979	-12.2%
CANADIAN DOLLAR	1,651,598	1,639,309	0.7%	1,391,572	18.7%	12,904,851	14,131,848	-8.7%
CD/JY CROSS RATES	1	307	-99.7%	6	-83.3%	126	1,289	-90.2%
CHINESE RENMINBI (CNH)	37,560	20,530	83.0%	26,940	39.4%	220,119	38,164	476.8%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	18	2	800.0%
CZECK KORUNA (US)	0	42	-100.0%	0	0.0%	0	72	-100.0%
EC/AD CROSS RATES	2,968	2,251	31.9%	3,490	-15.0%	40,265	15,933	152.7%
EC/CD CROSS RATES	1,638	1,195	37.1%	1,594	2.8%	23,484	28,059	-16.3%
EC/NOK CROSS RATES	722	498	45.0%	370	95.1%	4,898	2,985	64.1%
EC/SEK CROSS RATES	261	333	-21.6%	409	-36.2%	5,865	6,187	-5.2%
EFX/BP CROSS RATES	77,585	54,491	42.4%	79,851	-2.8%	730,857	651,297	12.2%
EFX/JY CROSS RATES	66,102	64,627	2.3%	41,025	61.1%	525,859	681,402	-22.8%
EFX/SF CROSS RATES	31,881	24,960	27.7%	27,760	14.8%	273,587	227,791	20.1%
E-MICRO AUD/USD	100,077	149,459	-33.0%	97,827	2.3%	893,344	846,303	5.6%
E-MICRO CAD/USD	19,084	18,790	1.6%	17,664	8.0%	137,824	145,699	-5.4%
E-MICRO CHF/USD	6,084	1,712	255.4%	4,292	41.8%	22,065	11,298	95.3%
E-MICRO EUR/USD	218,126	322,810	-32.4%	224,416	-2.8%	1,958,012	3,032,428	-35.4%
E-MICRO GBP/USD	46,219	36,069	28.1%	40,880	13.1%	343,001	381,922	-10.2%
E-MICRO INR/USD	6,623	6,170	7.3%	5,860	13.0%	40,190	34,990	14.9%
E-MICRO JPY/USD	43,529	27,834	56.4%	25,014	74.0%	236,620	252,365	-6.2%
E-MINI EURO FX	84,969	85,800	-1.0%	84,190	0.9%	771,892	828,383	-6.8%
E-MINI JAPANESE YEN	43,174	12,381	248.7%	24,133	78.9%	130,423	108,597	20.1%
EURO FX	3,989,025	6,009,644	-33.6%	3,785,651	5.4%	34,181,813	47,169,623	-27.5%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	18	-100.0%
HUNGARIAN FORINT (US)	0	406	-100.0%	0	0.0%	8	437	-98.2%
INDIAN RUPEE	98,922	73,591	34.4%	58,879	68.0%	572,522	695,568	-17.7%
JAPANESE YEN	3,377,730	2,522,287	33.9%	2,168,419	55.8%	21,644,866	24,756,494	-12.6%
KOREAN WON	785	387	102.8%	383	105.0%	5,745	3,082	86.4%
MEXICAN PESO	1,175,826	1,344,303	-12.5%	871,362	34.9%	10,168,357	11,359,688	-10.5%
NEW ZEALND DOLLAR	525,837	579,751	-9.3%	498,466	5.5%	4,617,803	5,195,091	-11.1%
NKR/USD CROSS RATE	6,240	5,605	11.3%	4,721	32.2%	41,168	36,909	11.5%
POLISH ZLOTY (EC)	13	64	-79.7%	11	18.2%	468	148	216.2%
POLISH ZLOTY (US)	75	105	-28.6%	122	-38.5%	939	777	20.8%
RMB USD	1	5	-80.0%	0	0.0%	6	23	-73.9%
RUSSIAN RUBLE	75,418	45,756	64.8%	51,093	47.6%	629,087	467,287	34.6%
S.AFRICAN RAND	87,824	65,062	35.0%	57,916	51.6%	411,877	383,700	7.3%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	7	192	-96.4%
SHEKEL	0	24	-100.0%	0	0.0%	0	2,584	-100.0%
SKR/USD CROSS RATES	2,607	4,262	-38.8%	2,400	8.6%	25,930	35,236	-26.4%
SWISS FRANC	623,809	633,395	-1.5%	463,577	34.6%	4,437,286	4,852,118	-8.5%
TURKISH LIRA	168	981	-82.9%	141	19.1%	8,239	34,651	-76.2%
USDZAR	0	0	0.0%	0	0.0%	20	5	300.0%

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<b>FX Options</b>								
AUD/USD PQO 2pm Fix	94,152	133,850	-29.7%	70,727	33.1%	781,419	1,047,069	-25.4%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	-	0	0	0.0%
AUSTRALIAN DOLLAR	0	0	0.0%	0	-	0	0	0.0%
BRAZIL REAL	57	0	-	23	147.8%	136	0	-
BRITISH POUND	0	0	0.0%	0	-	0	0	0.0%
BRITISH POUND (EU)	0	18	-100.0%	0	0.0%	0	272	-100.0%
CAD/USD PQO 2pm Fix	91,538	131,260	-30.3%	68,218	34.2%	798,276	1,318,332	-39.4%
CANADIAN DOLLAR	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	0.0%	0	63	-100.0%
CHF/USD PQO 2pm Fix	3,025	2,338	29.4%	2,605	16.1%	23,539	24,559	-4.2%
EFX/BP CROSS RATES	0	0	-	0	0.0%	74	0	-
EFX/JY CROSS RATES	0	0	0.0%	0	0.0%	0	2,870	-100.0%
EURO FX	0	0	0.0%	0	-	0	0	0.0%
EURO FX (EU)	0	20	-100.0%	0	0.0%	0	56	-100.0%
EUR/USD PQO 2pm Fix	599,264	776,004	-22.8%	557,977	7.4%	4,405,726	6,322,857	-30.3%
GBP/USD PQO 2pm Fix	102,519	306,336	-66.5%	144,911	-29.3%	1,306,435	2,024,939	-35.5%
JAPANESE YEN	0	0	0.0%	0	-	0	0	0.0%
JAPANESE YEN (EU)	0	0	0.0%	0	0.0%	0	0	0.0%
JPY/USD PQO 2pm Fix	274,535	255,637	7.4%	165,234	66.1%	1,714,623	2,148,751	-20.2%
MEXICAN PESO	3,302	764	332.2%	1,195	176.3%	14,637	16,646	-12.1%
NEW ZEALND DOLLAR	537	0	-	523	2.7%	3,649	0	-
SWISS FRANC	0	0	0.0%	0	-	0	0	0.0%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	1,960	-100.0%	0	0.0%	410	15,801	-97.4%
<b>Foreign Exchange Options</b>								
AUD/USD PQO 2pm Fix	564	1,782	-68.4%	553	2.0%	6,503	6,926	-6.1%

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<b>Ag Products Futures</b>								
BUTTER CS	4,890	3,277	49.2%	5,701	-14.2%	33,073	34,091	-3.0%
CASH-SETTLED CHEESE	8,904	10,189	-12.6%	12,981	-31.4%	89,778	81,520	10.1%
CATTLE	1,338,625	1,205,491	11.0%	1,321,550	1.3%	11,570,303	11,021,516	5.0%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	3,200	0	-
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	450	600	-25.0%
CDD WEATHER	200	0	0.0%	1,600	-87.5%	8,975	2,150	317.4%
CLASS IV MILK	2,888	605	377.4%	1,360	112.4%	20,000	4,818	315.1%
DRY WHEY	734	1,238	-40.7%	908	-19.2%	9,975	10,165	-1.9%
FEEDER CATTLE	363,903	372,382	-2.3%	305,091	19.3%	2,547,433	2,446,206	4.1%
GOLDMAN SACHS	26,874	30,402	-11.6%	27,483	-2.2%	227,774	253,642	-10.2%
GSCI EXCESS RETURN FUT	8,100	2,904	178.9%	380	2,031.6%	226,652	243,214	-6.8%
HDD EURO SEASONAL STRIP	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%	2,100	505	315.8%
HDD WEATHER EUROPEAN	0	18,000	-100.0%	0	0.0%	3,000	18,000	-83.3%
HOGS	1,216,746	1,308,397	-7.0%	1,570,486	-22.5%	10,804,063	9,149,273	18.1%
HOUSING INDEX	10	8	25.0%	10	0.0%	91	65	40.0%
LUMBER	13,524	19,983	-32.3%	12,478	8.4%	113,659	155,867	-27.1%
MALAYSIAN PALM SWAP	7,320	3,560	105.6%	9,180	-20.3%	31,920	37,454	-14.8%
MILK	24,635	27,829	-11.5%	26,154	-5.8%	199,411	184,639	8.0%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	6,149	4,785	28.5%	5,373	14.4%	52,280	41,971	24.6%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	22,394	26,314	-14.9%
USD CRUDE PALM OIL	980	730	34.2%	490	100.0%	9,324	6,060	53.9%
<b>Ag Products Options</b>								
BUTTER CS	1,623	3,777	-57.0%	2,277	-28.7%	27,689	31,090	-10.9%
CASH-SETTLED CHEESE	7,270	9,359	-22.3%	8,672	-16.2%	77,978	79,652	-2.1%
CATTLE	212,453	154,802	37.2%	132,132	60.8%	1,585,749	1,964,359	-19.3%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	2,000	0	-
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	5,000	700	614.3%
CDD WEATHER	0	0	0.0%	0	-	0	0	0.0%
CLASS IV MILK	2,994	2,249	33.1%	3,559	-15.9%	32,150	9,195	249.6%
DRY WHEY	26	935	-97.2%	325	-92.0%	6,533	5,068	28.9%
FEEDER CATTLE	34,114	30,045	13.5%	29,115	17.2%	259,475	243,241	6.7%
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	3,000	-100.0%
HDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HOGS	367,038	386,953	-5.1%	430,322	-14.7%	3,010,043	1,863,143	61.6%
HOUSING INDEX	0	0	0.0%	0	0.0%	7	0	0.0%
LUMBER	1,452	1,213	19.7%	2,004	-27.5%	15,110	14,208	6.3%
LV CATL CSO	0	0	0.0%	0	0.0%	479	113	323.9%
MILK	35,476	48,320	-26.6%	40,603	-12.6%	300,878	271,647	10.8%
MLK MID OPTIONS	4	69	-94.2%	21	-81.0%	214	402	-46.8%
NFD MILK	3,954	3,296	20.0%	5,086	-22.3%	53,440	40,493	32.0%



## CME Exchange Volume Report - Monthly

	VOLUME AUG 2019	VOLUME AUG 2018	% CHG	VOLUME JUL 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	74,160,641	43,898,536	68.9%	57,395,061	29.2%	515,088,111	506,672,757	1.7%
Equity Index Futures	81,015,640	36,328,063	123.0%	46,912,651	72.7%	433,736,202	377,214,724	15.0%
FX Futures	16,898,041	18,701,824	-9.6%	14,143,125	19.5%	133,223,758	158,352,940	-15.9%
Foreign Exchange Futures	0	1,960	-100.0%	0	0.0%	410	15,801	-97.4%
Ag Products Futures	3,024,482	3,009,780	0.5%	3,301,225	-8.4%	25,975,855	23,718,070	9.5%
<b>TOTAL FUTURES</b>	<b>175,098,804</b>	<b>101,940,163</b>	<b>71.8%</b>	<b>121,752,062</b>	<b>43.8%</b>	<b>1,108,024,336</b>	<b>1,065,974,292</b>	<b>3.9%</b>
<b>TOTAL OPTIONS GROUP</b>								
Equity Index Options	20,699,183	15,154,580	36.6%	11,097,111	86.5%	108,310,120	134,785,596	-19.6%
Interest Rate Options	40,388,231	23,466,802	72.1%	33,594,695	20.2%	319,370,615	242,529,370	31.7%
FX Options	1,168,929	1,606,227	-27.2%	1,011,413	15.6%	9,048,514	12,906,414	-29.9%
Ag Products Options	666,404	641,018	4.0%	654,116	1.9%	5,376,745	4,526,311	18.8%
Foreign Exchange Options	564	1,782	-68.4%	553	2.0%	6,503	6,926	-6.1%
<b>TOTAL OPTIONS</b>	<b>62,923,311</b>	<b>40,870,409</b>	<b>54.0%</b>	<b>46,357,888</b>	<b>35.7%</b>	<b>442,112,497</b>	<b>394,754,617</b>	<b>12.0%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	114,548,872	67,365,338	70.0%	90,989,756	25.9%	834,458,726	749,202,127	11.4%
Equity Index	101,714,823	51,482,643	97.6%	58,009,762	75.3%	542,046,322	512,000,320	5.9%
FX	18,066,970	20,308,051	-11.0%	15,154,538	19.2%	142,272,272	171,259,354	-16.9%
Foreign Exchange	564	3,742	-84.9%	553	2.0%	6,913	22,727	-69.6%
Ag Products	3,690,886	3,650,798	1.1%	3,955,341	-6.7%	31,352,600	28,244,381	11.0%
<b>GRAND TOTAL</b>	<b>238,022,115</b>	<b>142,810,572</b>	<b>66.7%</b>	<b>168,109,950</b>	<b>41.6%</b>	<b>1,550,136,833</b>	<b>1,460,728,909</b>	<b>6.1%</b>

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.