

CME Exchange ADV Report - Monthly

April 2020

Page 1 of 8

	ADV APR 2020	ADV APR 2019	% CHG	ADV MAR 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	12	0.24	4759.9%	4.05	186.0%	4	1	191.5%
EURODOLLARS	1,909,577	2,392,626.52	-20.2%	4,958,048.82	-61.5%	3,174,412	2,767,892	14.7%
SOFR	28,267	22,658.38	24.8%	62,216.82	-54.6%	49,291	27,611	78.5%
SONIA	5,497	9,055.76	-39.3%	142.55	3756.1%	6,307	7,939	-20.6%
Interest Rate Options								
EURODOLLARS	1,229,063	821,394.43	49.6%	2,478,587.95	-50.4%	1,729,293	962,472	79.7%
EURO MIDCURVE	280,079	604,711.43	-53.7%	504,405.18	-44.5%	433,185	682,310	-36.5%
SOFR	11	0	-	10.68	1.2%	6	0	-

CME Exchange ADV Report - Monthly

April 2020

Page 2 of 8

	ADV APR 2020	ADV APR 2019	% CHG	ADV MAR 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Equity Index Futures								
BITCOIN FUTURES	5,907	9,907.43	-40.4%	7,525.77	-21.5%	8,536	5,787	47.5%
E-MINI COM SERVICES SELECT	69	83.76	-17.5%	630.91	-89.0%	263	261	0.8%
E-mini FTSE 100 (USD)	0	0	-	0	-	0	4	-100.0%
E-mini FTSE China 50	0	0.14	-100.0%	0	-	0	8	-100.0%
E-MINI MIDCAP	11,211	10,798.24	3.8%	35,297.18	-68.2%	20,658	16,060	28.6%
E-MINI NASDAQ 100	440,379	388,432.76	13.4%	793,085.23	-44.5%	653,895	457,448	42.9%
E-MINI RUSSELL 1000	100	159.95	-37.3%	1,240.77	-91.9%	473	365	29.4%
E-MINI RUSSELL 1000 GROWTH	69	113.19	-39.0%	586.23	-88.2%	320	248	29.1%
E-MINI RUSSELL 1000 VALUE	272	475.95	-42.8%	772.27	-64.8%	451	866	-47.9%
E-MINI RUSSELL 2000	183,395	106,771.76	71.8%	325,425.05	-43.6%	216,632	137,414	57.6%
E-MINI S&P500	1,819,386	1,137,815.05	59.9%	3,585,887.59	-49.3%	2,411,852	1,487,603	62.1%
E-MINI S&P REAL ESTATE SELE	151	192.57	-21.4%	1,199.23	-87.4%	753	193	289.6%
FT-SE 100	0	0	-	0	-	0	5	-100.0%
FTSE Emerging	4	117.95	-96.8%	37.64	-90.0%	53	113	-53.4%
IBOVESPA INDEX	29	30.81	-6.8%	20.5	40.1%	33	36	-10.2%
MICRO E-MINI NASDAQ 100	566,299	0	-	849,207.91	-33.3%	551,500	0	-
MICRO E-MINI RUSSELL 2000	90,145	0	-	123,780.91	-27.2%	81,408	0	-
MICRO E-MINI S&P500	944,071	0	-	1,141,164.23	-17.3%	752,258	0	-
NASDAQ BIOTECH	1	19.67	-94.4%	53.41	-97.9%	35	9	292.4%
Nearby BTIC+	0	0	-	44.41	-100.0%	14	0	-
NIKKEI 225 (\$) STOCK	5,887	7,106.57	-17.2%	19,917.95	-70.4%	13,364	9,988	33.8%
NIKKEI 225 (YEN) STOCK	38,074	26,789.76	42.1%	107,136.27	-64.5%	65,691	33,365	96.9%
S&P 500	6,181	3,776.71	63.7%	15,865.86	-61.0%	8,622	5,389	60.0%
S&P 500 ANNUAL DIVIDEND IND	3,440	1,159.52	196.6%	5,029.27	-31.6%	3,761	1,173	220.7%
S&P 500/GI	0	0	-	0	-	0	0	-100.0%
S&P 500 QUARLY DIVIDEND IND	46	7.62	507.5%	65.05	-28.8%	38	6	515.8%
S&P 600 SMALLCAP EMINI	27	0	-	0	-	7	0	-
S&P CONSUMER DSCRTNRY SE	205	186.76	10.0%	1,074.36	-80.9%	547	491	11.4%
S&P CONSUMER STAPLES SECT	653	365.71	78.4%	1,934.91	-66.3%	1,215	1,002	21.3%
S&P ENERGY SECTOR	883	449.71	96.4%	2,734.68	-67.7%	1,471	1,022	43.9%
S&P FINANCIAL SECTOR	546	1,317.43	-58.5%	3,227.68	-83.1%	1,609	1,570	2.5%
S&P HEALTH CARE SECTOR	339	605.1	-44.0%	1,815.23	-81.3%	982	981	0.1%
S&P INDUSTRIAL SECTOR	322	456.81	-29.5%	1,355.32	-76.2%	694	783	-11.4%
S&P MATERIALS SECTOR	206	711.71	-71.0%	658.32	-68.7%	456	602	-24.2%
S&P TECHNOLOGY SECTOR	204	295	-30.8%	1,869.59	-89.1%	856	817	4.8%
S&P UTILITIES SECTOR	362	1,129.71	-68.0%	2,670.82	-86.5%	1,401	1,560	-10.2%
S&P VALUE INDEX FUTURES	0	0	-	0	-	0	0	-100.0%
YEN DENOMINATED TOPIX	335	894.86	-62.6%	468.68	-28.5%	437	624	-29.9%

CME Exchange ADV Report - Monthly

April 2020

Page 3 of 8

	ADV APR 2020	ADV APR 2019	% CHG	ADV MAR 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Equity Index Options								
BITCOIN FUTURES	8	0	-	9.14	-7.2%	12	0	-
E-MINI NASDAQ 100	9,378	8,090.95	15.9%	15,279.5	-38.6%	17,274	9,559	80.7%
E-MINI RUSSELL 2000	306	448.71	-31.7%	978.91	-68.7%	852	506	68.3%
E-MINI S&P500	260,117	157,635.14	65.0%	685,727.91	-62.1%	436,171	204,729	113.0%
EOM E-MINI RUSSELL 2000 END	278	301.62	-7.9%	353.36	-21.4%	363	325	11.7%
EOM EMINI S&P	69,176	58,271.14	18.7%	103,102.41	-32.9%	122,917	79,271	55.1%
EOM S&P 500	2,596	5,833.1	-55.5%	1,762.14	47.3%	4,698	6,116	-23.2%
EOW1 E-MINI RUSSELL 2000 WE	74	203.95	-63.7%	436.27	-83.0%	294	130	125.7%
EOW1 EMINI S&P 500	43,282	38,747.14	11.7%	72,007.68	-39.9%	60,801	38,148	59.4%
EOW1 S&P 500	1,896	3,323.38	-42.9%	3,129	-39.4%	2,656	3,176	-16.4%
EOW2 E-MINI RUSSELL 2000 WE	64	154.95	-58.7%	68.91	-7.1%	164	125	31.0%
EOW2 EMINI S&P 500	38,242	29,172.52	31.1%	66,978.59	-42.9%	56,588	41,498	36.4%
EOW2 S&P 500	3,996	4,852.05	-17.6%	4,779.09	-16.4%	4,552	6,517	-30.1%
EOW3 E-MINI RUSSELL 2000 WE	798	718.9	11.0%	1,207.77	-34.0%	1,107	469	136.2%
EOW3 EMINI S&P 500	121,437	100,593.67	20.7%	178,502.41	-32.0%	143,388	113,041	26.8%
EOW3 S&P 500	5,172	6,385.9	-19.0%	2,532.09	104.2%	4,866	6,912	-29.6%
EOW4 E-MINI RUSSELL 2000 WE	112	157.95	-29.3%	80.68	38.3%	121	146	-17.0%
EOW4 EMINI S&P 500	42,974	32,027.38	34.2%	49,982	-14.0%	36,985	45,031	-17.9%
S&P 500	3,197	8,186.43	-60.9%	9,946.82	-67.9%	9,772	11,359	-14.0%

CME Exchange ADV Report - Monthly

April 2020

Page 4 of 8

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FX Futures								
AD/CD CROSS RATES	1	0.9	-36.8%	0.59	-3.3%	1	1	-37.4%
AD/JY CROSS RATES	79	135.95	-41.8%	252.41	-68.7%	140	144	-2.3%
AD/NE CROSS RATES	11	5.19	118.3%	39.82	-71.5%	24	3	730.5%
AUSTRALIAN DOLLAR	68,065	93,625.9	-27.3%	149,830.27	-54.6%	110,385	103,085	7.1%
BP/JY CROSS RATES	110	94.43	16.3%	320.45	-65.7%	177	100	77.3%
BP/SF CROSS RATES	6	13.48	-55.8%	56.86	-89.5%	25	18	45.0%
BRAZIL REAL	8,279	7,116.57	16.3%	11,953.18	-30.7%	10,836	6,265	73.0%
BRITISH POUND	63,284	91,029.19	-30.5%	162,785.5	-61.1%	110,339	119,760	-7.9%
CANADIAN DOLLAR	58,590	73,253.57	-20.0%	123,829.23	-52.7%	87,246	75,455	15.6%
CD/JY CROSS RATES	0	2.24	-83.0%	6.32	-94.0%	4	1	362.1%
CHINESE RENMINBI (CNH)	568	794.71	-28.6%	1,330.05	-57.3%	937	1,161	-19.3%
CZECK KORUNA (EC)	0	0	-	0.41	-100.0%	0	0	38.3%
EC/AD CROSS RATES	170	119.86	42.2%	621.41	-72.6%	377	220	71.1%
EC/CD CROSS RATES	74	81.9	-10.2%	618.05	-88.1%	223	128	73.7%
EC/NOK CROSS RATES	39	18.19	116.0%	11.45	243.0%	17	20	-18.3%
EC/SEK CROSS RATES	14	8.33	62.3%	87.68	-84.6%	37	34	8.2%
EFX/BP CROSS RATES	1,943	2,632.19	-26.2%	7,834.86	-75.2%	3,963	4,467	-11.3%
EFX/JY CROSS RATES	1,665	1,472.48	13.1%	6,995.82	-76.2%	3,679	3,132	17.4%
EFX/SF CROSS RATES	1,618	1,419.48	14.0%	4,828.95	-66.5%	2,334	1,511	54.5%
E-MINI EURO FX	6,095	4,147.57	47.0%	13,994.27	-56.4%	6,983	4,480	55.9%
E-MINI JAPANESE YEN	1,124	349.1	222.1%	3,334.59	-66.3%	1,591	544	192.3%
EURO FX	138,570	186,448.95	-25.7%	361,061.45	-61.6%	227,784	206,119	10.5%
HUNGARIAN FORINT (US)	1	0.1	1400.6%	2.64	-45.8%	1	0	1513.0%
INDIAN RUPEE	906	2,778	-67.4%	1,529.91	-40.8%	1,462	3,684	-60.3%
JAPANESE YEN	72,248	101,264.38	-28.7%	222,131.09	-67.5%	155,669	118,454	31.4%
KOREAN WON	37	9.95	273.7%	55.32	-32.8%	48	27	82.3%
MEXICAN PESO	41,094	47,082.38	-12.7%	103,015.91	-60.1%	66,082	62,138	6.3%
MICRO AUD/USD	12,489	5,852.67	113.4%	17,238.14	-27.5%	9,979	6,120	63.1%
MICRO CAD/USD	1,396	718.14	94.4%	1,662.05	-16.0%	1,206	761	58.5%
MICRO CHF/USD	58	52.33	11.3%	206.55	-71.8%	182	88	108.3%
MICRO EUR/USD	20,120	12,535.19	60.5%	34,108.41	-41.0%	18,490	12,533	47.5%
MICRO GBP/USD	2,171	1,762.71	23.2%	2,509.86	-13.5%	2,321	2,372	-2.1%
MICRO INR/USD	93	219.71	-57.6%	92	1.2%	138	248	-44.6%
MICRO JPY/USD	1,290	928.52	38.9%	3,177.64	-59.4%	1,701	1,319	29.0%
NEW ZEALND DOLLAR	20,757	25,034.1	-17.1%	47,967	-56.7%	32,031	28,209	13.5%
NKR/USD CROSS RATE	91	174.48	-48.1%	527.86	-82.8%	345	190	82.2%
POLISH ZLOTY (EC)	1	7.57	-87.4%	6.68	-85.7%	2	5	-61.8%
POLISH ZLOTY (US)	15	3.38	349.3%	77.32	-80.4%	34	6	464.6%
RMB USD	0	0.05	0.0%	0.05	4.6%	0	0	97.1%
RUSSIAN RUBLE	4,667	1,639.33	184.7%	10,385.77	-55.1%	6,065	3,372	79.9%
S.AFRICAN RAND	3,511	958.43	266.3%	5,008.73	-29.9%	3,668	1,978	85.4%
SF/JY CROSS RATES	1	0	-	0.86	54.4%	2	0	2397.2%
SHEKEL	0	0	-	1.14	-100.0%	1	0	-
SKR/USD CROSS RATES	118	105.86	11.8%	415.23	-71.5%	238	151	57.6%
SWISS FRANC	18,054	24,490.62	-26.3%	54,115.55	-66.6%	33,604	24,561	36.8%
TURKISH LIRA	8	16.71	-51.3%	112.91	-92.8%	36	50	-28.7%
USDZAR	0	0	-	0	-	0	0	-100.0%

FX Options

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CME Exchange ADV Report - Monthly

April 2020

Page 5 of 8

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FX Options								
AUD/USD MONDAY OPTION WEE	27	0	-	0	-	13	0	-
AUD/USD MONDAY OPTION WEE	17	0	-	3.14	449.6%	5	0	-
AUD/USD MONDAY OPTION WEE	1	0	-	17.82	-95.5%	5	0	-
AUD/USD MONDAY OPTION WEE	9	0	-	0	-	2	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	4.68	-100.0%	1	0	-
AUD/USD MONTHLY OPTIONS	3,301	3,452.24	-4.4%	5,899.41	-44.0%	4,696	3,420	37.3%
AUD/USD WKLY FRIDAY OPTION	139	0	-	4.09	3304.8%	36	99	-63.2%
AUD/USD WKLY FRIDAY OPTION	80	360.95	-77.8%	365.73	-78.1%	306	187	63.9%
AUD/USD WKLY FRIDAY OPTION	180	359.86	-50.0%	155.86	15.4%	229	325	-29.5%
AUD/USD WKLY FRIDAY OPTION	143	352.43	-59.5%	143.41	-0.4%	236	385	-38.8%
AUD/USD WKLY FRIDAY OPTION	46	0.1	47869.1%	0	-	69	95	-27.1%
AUD/USD WKLY WED OPTIONS -	54	95.95	-43.5%	70.23	-22.8%	76	101	-24.8%
AUD/USD WKLY WED OPTIONS -	53	178.81	-70.2%	51.91	2.7%	70	110	-37.0%
AUD/USD WKLY WED OPTIONS -	15	91.52	-83.3%	36.64	-58.3%	63	47	33.5%
AUD/USD WKLY WED OPTIONS -	75	124.67	-39.9%	6.36	1077.1%	95	72	33.0%
AUD/USD WKLY WED OPTIONS -	49	0	-	0	-	44	8	432.8%
BRL/USD MONTHLY OPTIONS	1	0	-	0.36	122.6%	1	0	-
CAD/USD MONDAY OPTIONS WE	5	0	-	18.23	-72.6%	6	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	4.55	-100.0%	1	0	-
CAD/USD MONDAY OPTIONS WE	12	0	-	1.73	614.0%	5	0	-
CAD/USD MONDAY OPTIONS WE	1	0	-	10.64	-94.6%	3	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	4.64	-100.0%	1	0	-
CAD/USD MONTHLY OPTIONS	2,266	2,753.67	-17.7%	3,048.23	-25.7%	2,689	2,893	-7.0%
CAD/USD WKLY FRIDAY OPTION	278	0	-	5.5	4959.7%	72	224	-67.8%
CAD/USD WKLY FRIDAY OPTION	135	456.81	-70.5%	259.36	-48.0%	348	280	24.3%
CAD/USD WKLY FRIDAY OPTION	196	594.62	-67.0%	201.55	-2.6%	313	504	-37.8%
CAD/USD WKLY FRIDAY OPTION	359	985.19	-63.6%	110.18	225.4%	350	601	-41.8%
CAD/USD WKLY FRIDAY OPTION	39	12.43	214.9%	0	-	138	125	10.1%
CAD/USD WKLY WED OPTIONS -	19	195.52	-90.2%	107.14	-82.1%	86	155	-44.7%
CAD/USD WKLY WED OPTIONS -	35	227.19	-84.5%	239.55	-85.3%	104	162	-35.9%
CAD/USD WKLY WED OPTIONS -	105	200.71	-47.7%	30.82	240.6%	102	140	-26.7%
CAD/USD WKLY WED OPTIONS -	112	217.67	-48.6%	97.18	15.1%	116	134	-13.1%
CAD/USD WKLY WED OPTIONS -	186	0	-	0	-	65	21	204.1%
CHF/USD MONTHLY OPTIONS	90	158.33	-43.3%	76.14	17.8%	191	99	92.0%
CHF/USD WKLY FRIDAY OPTION	2	0	-	0.09	1731.5%	0	1	-66.2%
CHF/USD WKLY FRIDAY OPTION	2	8.43	-80.8%	7.64	-78.8%	8	14	-43.6%
CHF/USD WKLY FRIDAY OPTION	4	7.76	-48.5%	12.36	-67.6%	8	8	10.1%
CHF/USD WKLY FRIDAY OPTION	2	10.81	-84.1%	10.55	-83.7%	6	6	-3.6%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-	10	7	38.4%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	0	1	-100.0%
EUR/USD MONDAY OPTION WEE	43	0	-	0.5	8481.0%	24	0	-
EUR/USD MONDAY OPTION WEE	14	0	-	47.18	-71.3%	17	0	-
EUR/USD MONDAY OPTION WEE	14	0	-	65.68	-78.5%	25	0	-
EUR/USD MONDAY OPTION WEE	31	0	-	48.55	-36.6%	21	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	73.14	-100.0%	19	0	-
EUR/USD MONTHLY OPTIONS	9,529	18,006.67	-47.1%	23,405.23	-59.3%	17,464	17,896	-2.4%
EUR/USD WKLY FRIDAY OPTION	481	0	-	22	2085.7%	127	708	-82.0%
EUR/USD WKLY FRIDAY OPTION	162	2,818.86	-94.3%	1,501.91	-89.2%	1,189	1,223	-2.8%
EUR/USD WKLY FRIDAY OPTION	536	1,753.57	-69.4%	1,016.68	-47.3%	1,154	1,599	-27.8%
EUR/USD WKLY FRIDAY OPTION	486	2,225.43	-78.2%	664.64	-26.9%	1,205	2,193	-45.1%

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CME Exchange ADV Report - Monthly

April 2020

Page 6 of 8

	ADV APR 2020	ADV APR 2019	% CHG	ADV MAR 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
FX Options								
EUR/USD WKLY FRIDAY OPTION	40	71.86	-43.9%	0	-	280	426	-34.2%
EUR/USD WKLY WED OPTIONS -	72	559.52	-87.1%	664.82	-89.2%	457	498	-8.2%
EUR/USD WKLY WED OPTIONS -	171	769.9	-77.8%	571.82	-70.1%	460	625	-26.3%
EUR/USD WKLY WED OPTIONS -	149	552.05	-73.0%	449.68	-66.9%	409	536	-23.6%
EUR/USD WKLY WED OPTIONS -	98	815.33	-88.0%	461.18	-78.8%	409	632	-35.3%
EUR/USD WKLY WED OPTIONS -	226	0	-	0	-	172	150	14.9%
GBP/USD MONDAY OPTION WEE	8	0	-	0	-	10	0	-
GBP/USD MONDAY OPTION WEE	22	0	-	0.09	24232.9%	6	0	-
GBP/USD MONDAY OPTION WEE	11	0	-	13.14	-13.0%	6	0	-
GBP/USD MONDAY OPTION WEE	44	0	-	0	-	11	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	18.23	-100.0%	5	0	-
GBP/USD MONTHLY OPTIONS	2,966	6,534.67	-54.6%	5,709.41	-48.1%	4,743	7,325	-35.2%
GBP/USD WKLY FRIDAY OPTION	138	0	-	16.23	750.4%	39	276	-85.8%
GBP/USD WKLY FRIDAY OPTION	46	674.29	-93.2%	171.59	-73.2%	195	294	-33.6%
GBP/USD WKLY FRIDAY OPTION	75	461.29	-83.8%	85.14	-12.2%	149	501	-70.2%
GBP/USD WKLY FRIDAY OPTION	108	305.43	-64.6%	94.95	14.0%	213	518	-58.8%
GBP/USD WKLY FRIDAY OPTION	27	0.05	56622.7%	0	-	81	211	-61.8%
GBP/USD WKLY WED OPTIONS -	81	104.19	-21.8%	71	14.8%	112	188	-40.3%
GBP/USD WKLY WED OPTIONS -	52	137.48	-62.0%	27.73	88.2%	44	178	-75.0%
GBP/USD WKLY WED OPTIONS -	49	218.86	-77.8%	14.64	232.5%	86	227	-62.3%
GBP/USD WKLY WED OPTIONS -	2	34.14	-94.4%	16.45	-88.4%	73	190	-61.5%
GBP/USD WKLY WED OPTIONS -	37	0	-	0	-	63	74	-15.4%
JPY/USD MONDAY OPTION WEE	3	0	-	7.95	-58.7%	27	0	-
JPY/USD MONDAY OPTION WEE	24	0	-	6.18	294.4%	15	0	-
JPY/USD MONDAY OPTION WEE	5	0	-	42.41	-88.0%	13	0	-
JPY/USD MONDAY OPTION WEE	36	0	-	17.5	105.2%	15	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	6.91	-100.0%	2	0	-
JPY/USD MONTHLY OPTIONS	5,855	8,093.95	-27.7%	9,817.59	-40.4%	8,471	6,443	31.5%
JPY/USD WKLY FRIDAY OPTION	284	0	-	5.18	5386.2%	73	349	-79.0%
JPY/USD WKLY FRIDAY OPTION	197	837.67	-76.5%	863.41	-77.2%	759	421	80.5%
JPY/USD WKLY FRIDAY OPTION	286	493.33	-42.0%	1,053.59	-72.9%	790	730	8.2%
JPY/USD WKLY FRIDAY OPTION	470	1,029.38	-54.3%	329.86	42.5%	644	846	-23.9%
JPY/USD WKLY FRIDAY OPTION	40	9	340.2%	0	-	198	182	8.4%
JPY/USD WKLY WED OPTIONS -	83	234.67	-64.7%	188.41	-56.0%	342	162	110.4%
JPY/USD WKLY WED OPTIONS -	86	245	-64.9%	470.73	-81.7%	262	201	30.4%
JPY/USD WKLY WED OPTIONS -	182	63.9	184.6%	612.95	-70.3%	327	129	153.8%
JPY/USD WKLY WED OPTIONS -	116	298.71	-61.2%	623.18	-81.4%	358	194	84.2%
JPY/USD WKLY WED OPTIONS -	99	0	-	0	-	91	22	319.8%
MXN/USD MONTHLY OPTIONS	12	48.43	-74.5%	28.09	-56.1%	97	73	32.6%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTION	0	0.1	-100.0%	0	-	0	2	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	7	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	1	0	-
NZD/USD MONTHLY OPTIONS	0	3.19	-100.0%	30	-100.0%	52	24	114.2%
NZD/USD WKLY FRIDAY OPTION	0	5.71	-100.0%	2.27	-100.0%	1	1	-58.8%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	3	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	17.05	-100.0%	5	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-

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.

CME Exchange ADV Report - Monthly

April 2020

Page 7 of 8

	ADV APR 2020	ADV APR 2019	% CHG	ADV MAR 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Foreign Exchange Futures								
CHILEAN PESO	0	19.05	-100.0%	0	-	0	5	-100.0%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	22	57.9	-62.7%	30.23	-28.5%	45	49	-8.8%
Ag Products Futures								
BUTTER CS	320	179.62	78.1%	365.91	-12.6%	379	184	106.2%
CASH-SETTLED CHEESE	863	471	83.2%	1,017.09	-15.2%	760	597	27.3%
CAT ASIA WEATHER	186	0	-	0	-	47	0	-
CATTLE	57,365	68,598.24	-16.4%	99,767.91	-42.5%	77,829	73,374	6.1%
CAT WEATHER EUROPEAN	0	95.24	-100.0%	0	-	0	24	-100.0%
CDD SEASONAL STRIP	0	16.67	-100.0%	6.82	-100.0%	9	5	64.7%
CDD WEATHER	5	4.76	0.0%	140.91	-96.6%	51	26	97.6%
CLASS IV MILK	110	169.71	-35.1%	245.41	-55.1%	204	142	43.0%
DRY WHEY	44	59.43	-26.0%	119.95	-63.3%	85	69	23.1%
FEEDER CATTLE	10,855	17,480.43	-37.9%	17,373.64	-37.5%	15,214	15,389	-1.1%
GOLDMAN SACHS	857	1,307.9	-34.5%	885.32	-3.2%	903	1,432	-37.0%
GSCI EXCESS RETURN FUT	59	187.81	-68.7%	3,760.36	-98.4%	1,109	1,494	-25.8%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	11.36	-100.0%	82	26	221.1%
HDD WEATHER EUROPEAN	0	0	-	0	-	12	37	-67.1%
HOGS	57,011	64,443.05	-11.5%	62,798.09	-9.2%	59,125	62,982	-6.1%
HOUSING INDEX	2	0.9	163.2%	3.59	-33.7%	2	1	173.9%
LUMBER	435	831.29	-47.6%	661.32	-34.2%	665	703	-5.4%
MALAYSIAN PALM SWAP	212	164.76	28.9%	122.73	73.1%	157	115	36.9%
MILK	1,977	1,245.19	58.8%	1,614.68	22.4%	1,642	1,243	32.1%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	428	323.62	32.3%	610.64	-29.9%	573	344	66.3%
S&P GSCI ENHANCED ER SWAP	0	0	-	342	-100.0%	91	181	-50.0%
USD CRUDE PALM OIL	135	31.24	330.9%	96.09	40.1%	158	71	123.2%

CME Exchange ADV Report - Monthly

April 2020

Page 8 of 8

	ADV APR 2020	ADV APR 2019	% CHG	ADV MAR 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Ag Products Options								
BUTTER CS	146	212.9	-31.6%	296.23	-50.9%	209	204	2.1%
CASH-SETTLED CHEESE	704	455.57	54.4%	873.09	-19.4%	668	535	24.9%
CATTLE	11,218	11,315.86	-0.9%	17,170.68	-34.7%	13,512	9,977	35.4%
CAT WEATHER EUROPEAN	0	95.24	-100.0%	0	-	0	24	-100.0%
CDD SEASONAL STRIP	0	142.86	-100.0%	0	-	24	61	-60.5%
CLASS IV MILK	323	236	36.8%	548.77	-41.2%	375	229	63.7%
DRY WHEY	29	61.43	-53.2%	64.64	-55.5%	32	46	-29.9%
FEEDER CATTLE	1,177	1,653.76	-28.8%	2,094.59	-43.8%	1,616	1,362	18.6%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	0	0	-
HOGS	15,137	20,408.48	-25.8%	17,032.09	-11.1%	16,554	17,829	-7.2%
HOUSING INDEX	0	0	-	0	-	0	0	-
LUMBER	31	117.67	-74.1%	64.68	-52.8%	57	100	-42.8%
LV CATL CSO	0	0.48	-100.0%	0	-	0	5	-100.0%
MILK	3,151	2,037.52	54.6%	2,192.14	43.7%	2,323	1,825	27.2%
MLK MID OPTIONS	0	2.57	-96.3%	1.09	-91.3%	1	2	-72.8%
NFD MILK	434	301.57	43.8%	728.59	-40.5%	607	433	40.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	1,943,353	2,424,340.9	-19.8%	5,020,412.23	-61.3%	3,230,015	2,803,444	15.2%
Equity Index Futures	4,119,198	1,700,172.24	142.3%	7,031,783.23	-41.4%	4,800,282	2,165,794	121.6%
FX Futures	549,435	688,404.81	-20.2%	1,354,142.23	-59.4%	900,408	792,913	13.6%
Foreign Exchange Futures	0	19.05	-100.0%	0	-	0	5	-100.0%
Ag Products Futures	130,864	155,610.86	-15.9%	189,943.82	-31.1%	159,096	158,440	0.4%
TOTAL FUTURES	6,742,850	4,968,547.86	35.7%	13,596,281.5	-50.4%	9,089,801.01	5,920,595.24	53.5%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,509,153	1,426,105.86	5.8%	2,983,003.82	-49.4%	2,162,485	1,644,782	31.5%
Equity Index Options	603,102	455,104.9	32.5%	1,196,864.68	-49.6%	903,580	567,057	59.3%
FX Options	31,533	58,252.29	-45.9%	60,360.55	-47.8%	52,390	56,477	-7.2%
Foreign Exchange Options	22	57.9	-62.7%	30.23	-28.5%	45	49	-8.8%
Ag Products Options	32,348	37,041.91	-12.7%	41,066.59	-21.2%	35,978	32,635	10.2%
TOTAL OPTIONS	2,176,157	1,976,562.86	10.1%	4,281,325.86	-49.2%	3,154,478.01	2,301,000.74	37.1%
TOTAL COMBINED								
Interest Rate	3,452,506	3,850,446.76	-10.3%	8,003,416.05	-56.9%	5,392,499	4,448,226	21.2%
Equity Index	4,722,300	2,155,277.14	119.1%	8,228,647.91	-42.6%	5,703,863	2,732,851	108.7%
FX	580,968	746,657.1	-22.2%	1,414,502.77	-58.9%	952,798	849,390	12.2%
Foreign Exchange	22	76.95	-71.9%	30.23	-28.5%	45	54	-17.0%
Ag Products	163,212	192,652.76	-15.3%	231,010.41	-29.3%	195,074	191,075	2.1%
GRAND TOTAL	8,919,007	6,945,110.71	28.4%	17,877,607.36	-50.1%	12,244,279.02	8,221,595.99	48.9%