

CME Exchange ADV Report - Monthly

August 2020

Page 1 of 8

	ADV AUG 2020	ADV AUG 2019	% CHG	ADV JUL 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	13	9.45	41.5%	1.27	951.4%	5	2	107.1%
EURODOLLARS	1,376,737	3,322,777.95	-58.6%	1,042,593.05	32.0%	2,291,479	3,026,264	-24.3%
SOFR	42,347	39,925	6.1%	34,173.91	23.9%	43,195	31,089	38.9%
SONIA	10,075	8,225.82	22.5%	11,626.86	-13.3%	7,655	8,645	-11.5%
Interest Rate Options								
EURODOLLARS	186,006	1,350,419.73	-86.2%	211,834.41	-12.2%	1,002,979	1,215,957	-17.5%
EURO MIDCURVE	210,381	485,408.95	-56.7%	249,889.23	-15.8%	356,751	685,059	-47.9%
SOFR	0	0	-	9.09	-100.0%	6	0	-

CME Exchange ADV Report - Monthly

August 2020

Page 2 of 8

	ADV AUG 2020	ADV AUG 2019	% CHG	ADV JUL 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Equity Index Futures								
BITCOIN FUTURES	9,961	4,536.18	119.6%	7,380.64	35.0%	8,231	7,107	15.8%
E-MINI COM SERVICES SELECT	61	207.18	-70.7%	74.09	-18.0%	221	269	-17.8%
E-mini FTSE 100 (USD)	0	0	-	0	-	0	2	-100.0%
E-mini FTSE China 50	0	0	-	0.09	-100.0%	0	4	-99.7%
E-MINI MIDCAP	11,425	14,917.18	-23.4%	12,646.41	-9.7%	17,897	15,838	13.0%
E-MINI NASDAQ 100	455,728	608,958.64	-25.2%	550,353.59	-17.2%	577,080	482,796	19.5%
E-MINI RUSSELL 1000	89	147.77	-39.9%	62.77	41.6%	390	383	1.9%
E-MINI RUSSELL 1000 GROWTH	50	196.36	-74.4%	139.23	-63.9%	235	258	-8.7%
E-MINI RUSSELL 1000 VALUE	150	530.77	-71.7%	317.5	-52.7%	405	679	-40.3%
E-MINI RUSSELL 2000	137,759	159,671.05	-13.7%	179,939.82	-23.4%	207,680	143,617	44.6%
E-MINI S&P500	1,275,638	2,032,176	-37.2%	1,618,378.59	-21.2%	2,088,374	1,610,308	29.7%
E-MINI S&P REAL ESTATE SELE	94	150.45	-37.2%	113.91	-17.1%	463	206	124.6%
FT-SE 100	0	0	-	0	-	0	2	-100.0%
FTSE Emerging	1	65.23	-98.5%	0	-	27	99	-73.0%
IBOVESPA INDEX	17	41.23	-58.8%	5.41	214.3%	23	30	-21.6%
MICRO E-MINI NASDAQ 100	609,426	300,159.77	103.0%	698,991.36	-12.8%	598,744	101,128	492.1%
MICRO E-MINI RUSSELL 2000	75,214	45,829.05	64.1%	119,043.86	-36.8%	96,723	15,282	532.9%
MICRO E-MINI S&P500	710,449	434,248.41	63.6%	1,039,873.55	-31.7%	858,855	139,672	514.9%
NASDAQ BIOTECH	8	8.68	-2.9%	35.27	-76.1%	30	14	109.0%
Nearby BTIC+	0	0	-	0	-	7	0	-
NIKKEI 225 (\$) STOCK	5,859	12,979.45	-54.9%	6,113.27	-4.2%	10,055	10,613	-5.3%
NIKKEI 225 (YEN) STOCK	26,120	55,713.23	-53.1%	27,243.5	-4.1%	49,380	38,979	26.7%
S&P 500	1,334	4,487.86	-70.3%	2,070.45	-35.6%	6,519	4,678	39.4%
S&P 500 ANNUAL DIVIDEND IND	2,553	907.41	181.4%	1,072.18	138.2%	3,178	1,113	185.5%
S&P 500/GI	0	0	-	0	-	0	0	-100.0%
S&P 500 QUARLY DIVIDEND IND	1	39.09	-96.8%	10.18	-87.8%	55	9	539.4%
S&P 600 SMALLCAP EMINI	34	11.77	191.6%	16.73	105.3%	17	7	131.9%
S&P CONSUMER DSCRTNRY SE	150	289.36	-48.3%	249.5	-40.0%	401	416	-3.6%
S&P CONSUMER STAPLES SECT	449	367.64	22.1%	1,100.55	-59.2%	1,108	905	22.4%
S&P ENERGY SECTOR	844	505.45	66.9%	636.82	32.5%	1,229	832	47.7%
S&P FINANCIAL SECTOR	538	1,131.64	-52.4%	600.41	-10.3%	1,232	1,539	-19.9%
S&P HEALTH CARE SECTOR	342	772.5	-55.7%	332.77	2.8%	771	873	-11.7%
S&P INDUSTRIAL SECTOR	320	450.41	-28.9%	513.18	-37.6%	727	591	23.0%
S&P MATERIALS SECTOR	113	393.23	-71.2%	169.27	-33.2%	392	501	-21.6%
S&P TECHNOLOGY SECTOR	355	378.23	-6.1%	319.05	11.3%	678	691	-1.8%
S&P UTILITIES SECTOR	616	1,074.91	-42.7%	483.91	27.2%	1,160	1,422	-18.5%
S&P VALUE INDEX FUTURES	0	0	-	0	-	0	0	-100.0%
YEN DENOMINATED TOPIX	289	1,182.95	-75.5%	210.09	37.7%	349	899	-61.2%

CME Exchange ADV Report - Monthly

August 2020

Page 3 of 8

	ADV AUG 2020	ADV AUG 2019	% CHG	ADV JUL 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Equity Index Options								
BITCOIN FUTURES	165	0	-	119.86	37.3%	133	0	-
E-MINI NASDAQ 100	16,281	13,422.86	21.3%	14,219.09	14.5%	15,624	10,184	53.4%
E-MINI RUSSELL 2000	618	1,136.82	-45.6%	315.45	95.9%	850	650	30.7%
E-MINI S&P500	259,423	429,560.86	-39.6%	246,384.27	5.3%	363,731	255,066	42.6%
EOM E-MINI RUSSELL 2000 END	386	601	-35.8%	363.77	6.1%	412	429	-3.9%
EOM EMINI S&P	56,202	151,534.32	-62.9%	85,119	-34.0%	97,870	95,442	2.5%
EOM S&P 500	1,121	5,348.36	-79.0%	1,823.05	-38.5%	3,125	6,066	-48.5%
EOW1 E-MINI RUSSELL 2000 WE	204	166.27	22.8%	108.45	88.3%	229	167	37.1%
EOW1 EMINI S&P 500	43,874	54,831.5	-20.0%	30,129.05	45.6%	48,901	46,993	4.1%
EOW1 S&P 500	1,505	3,155.23	-52.3%	1,258.82	19.6%	2,034	3,196	-36.4%
EOW2 E-MINI RUSSELL 2000 WE	175	200.09	-12.3%	232.5	-24.6%	189	236	-20.1%
EOW2 EMINI S&P 500	47,175	56,899.82	-17.1%	41,277.82	14.3%	51,903	48,088	7.9%
EOW2 S&P 500	2,292	5,430.45	-57.8%	2,943.64	-22.1%	3,913	5,832	-32.9%
EOW3 E-MINI RUSSELL 2000 WE	428	673.68	-36.5%	812.45	-47.4%	888	548	61.9%
EOW3 EMINI S&P 500	91,164	139,686.77	-34.7%	104,453.82	-12.7%	118,236	113,414	4.3%
EOW3 S&P 500	2,644	5,030.64	-47.4%	3,058.18	-13.6%	3,556	6,269	-43.3%
EOW4 E-MINI RUSSELL 2000 WE	209	186.95	11.7%	190.64	9.6%	165	152	8.9%
EOW4 EMINI S&P 500	39,374	59,804.41	-34.2%	46,830.14	-15.9%	40,762	40,881	-0.3%
EOW4 S&P 500	20	0	-	0	-	2	0	-
MICRO E-MINI NASDAQ 100	2	0	-	0	-	0	0	-
MICRO E-MINI S&P500	12	0	-	0	-	2	0	-
S&P 500	3,328	13,201.91	-74.8%	3,506.82	-5.1%	6,903	11,092	-37.8%

CME Exchange ADV Report - Monthly

August 2020

Page 4 of 8

	ADV AUG 2020	ADV AUG 2019	% CHG	ADV JUL 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
FX Futures								
AD/CD CROSS RATES	0	0.36	-100.0%	0.05	-100.0%	1	1	71.8%
AD/JY CROSS RATES	66	148.14	-55.4%	57.95	14.1%	133	148	-9.9%
AD/NE CROSS RATES	12	9.64	24.5%	6.91	73.7%	16	6	186.7%
AUSTRALIAN DOLLAR	81,739	85,562.05	-4.5%	92,166.86	-11.3%	102,737	100,876	1.8%
BP/JY CROSS RATES	99	190.77	-48.0%	76.95	28.9%	168	138	22.0%
BP/SF CROSS RATES	7	10.95	-40.4%	16.68	-60.9%	22	21	2.3%
BRAZIL REAL	10,539	11,997.41	-12.2%	10,128.59	4.1%	10,421	7,331	42.1%
BRITISH POUND	93,527	106,424.32	-12.1%	93,276.41	0.3%	103,586	112,994	-8.3%
CANADIAN DOLLAR	60,850	75,072.64	-18.9%	62,018.82	-1.9%	76,026	76,815	-1.0%
CD/JY CROSS RATES	0	0.05	737.4%	0.45	-16.2%	3	1	342.9%
CHINESE RENMINBI (CNH)	1,021	1,707.27	-40.2%	632.68	61.3%	873	1,310	-33.4%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	33.4%
EC/AD CROSS RATES	135	134.91	0.1%	127.82	5.7%	319	240	33.2%
EC/CD CROSS RATES	103	74.45	38.6%	138.68	-25.6%	205	140	46.8%
EC/NOK CROSS RATES	0	32.82	-99.3%	0.55	-56.4%	9	29	-68.5%
EC/SEK CROSS RATES	3	11.86	-72.3%	7.86	-58.2%	29	35	-16.6%
EFX/BP CROSS RATES	1,225	3,526.59	-65.3%	1,849.36	-33.8%	3,195	4,350	-26.6%
EFX/JY CROSS RATES	852	3,004.64	-71.6%	1,437.36	-40.7%	2,898	3,130	-7.4%
EFX/SF CROSS RATES	722	1,449.14	-50.2%	797.91	-9.5%	1,932	1,628	18.7%
E-MINI EURO FX	7,837	3,862.23	102.9%	7,671.32	2.2%	7,311	4,595	59.1%
E-MINI JAPANESE YEN	602	1,962.45	-69.3%	569.05	5.8%	1,149	776	48.1%
EURO FX	204,368	181,319.32	12.7%	214,078.5	-4.5%	217,685	203,463	7.0%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-
HUNGARIAN FORINT (US)	0	0	-	0	-	1	0	1775.6%
INDIAN RUPEE	1,188	4,496.45	-73.6%	1,286.82	-7.7%	1,355	3,408	-60.2%
JAPANESE YEN	88,080	153,533.18	-42.6%	84,469.55	4.3%	121,713	128,838	-5.5%
KOREAN WON	18	35.68	-48.5%	22.05	-16.6%	42	34	23.8%
MEXICAN PESO	37,675	53,446.64	-29.5%	40,851.32	-7.8%	55,605	60,526	-8.1%
MICRO AUD/USD	10,878	4,548.95	139.1%	12,392.05	-12.2%	11,819	5,318	122.3%
MICRO CAD/USD	2,236	867.45	157.8%	1,193.5	87.4%	1,338	820	63.1%
MICRO CHF/USD	197	276.55	-28.8%	176.14	11.8%	167	131	27.0%
MICRO EUR/USD	31,062	9,914.82	213.3%	27,802.77	11.7%	22,373	11,655	92.0%
MICRO GBP/USD	3,121	2,100.86	48.5%	2,941.86	6.1%	2,749	2,042	34.6%
MICRO INR/USD	76	301.05	-74.7%	84	-9.2%	109	239	-54.3%
MICRO JPY/USD	1,302	1,978.59	-34.2%	1,072.91	21.3%	1,456	1,408	3.4%
NEW ZEALND DOLLAR	28,052	23,901.68	17.4%	28,615.55	-2.0%	30,457	27,487	10.8%
NKR/USD CROSS RATE	136	283.64	-52.0%	116.45	16.8%	269	245	9.8%
POLISH ZLOTY (EC)	1	0.59	-3.3%	2.18	-73.8%	3	3	-1.9%
POLISH ZLOTY (US)	36	3.41	957.4%	46.91	-23.2%	38	6	578.3%
RMB USD	0	0.05	-100.0%	0.05	-100.0%	0	0	-16.5%
RUSSIAN RUBLE	3,768	3,428.09	9.9%	5,417.32	-30.4%	5,503	3,745	47.0%
S.AFRICAN RAND	3,176	3,992	-20.4%	3,288.05	-3.4%	3,749	2,452	52.9%
SF/JY CROSS RATES	0	0	-	0.14	74.6%	2	0	3725.4%
SHEKEL	0	0	-	0.05	4.6%	1	0	-
SKR/USD CROSS RATES	186	118.5	56.8%	172.77	7.6%	230	154	49.3%
SWISS FRANC	24,310	28,354.95	-14.3%	23,529.09	3.3%	28,542	26,412	8.1%
TURKISH LIRA	100	7.64	1205.2%	8.55	1066.3%	46	49	-5.5%
USDZAR	0	0	-	0	-	0	0	-100.0%

CME Exchange ADV Report - Monthly

August 2020

Page 5 of 8

	ADV AUG 2020	ADV AUG 2019	% CHG	ADV JUL 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
FX Options								
AUD/USD MONDAY OPTION WEE	0	0	-	23.18	-100.0%	17	0	-
AUD/USD MONDAY OPTION WEE	11	0	-	7.82	42.5%	9	0	-
AUD/USD MONDAY OPTION WEE	16	0	-	25.68	-37.1%	14	0	-
AUD/USD MONDAY OPTION WEE	9	0	-	7.82	16.3%	7	0	-
AUD/USD MONDAY OPTION WEE	1	0	-	0	-	4	0	-
AUD/USD MONTHLY OPTIONS	1,874	3,238.27	-42.1%	2,566.5	-27.0%	3,717	3,236	14.9%
AUD/USD WKLY FRIDAY OPTION	0	41.14	-100.0%	0	-	19	87	-78.4%
AUD/USD WKLY FRIDAY OPTION	136	217.41	-37.6%	84.86	59.9%	224	290	-22.7%
AUD/USD WKLY FRIDAY OPTION	116	219.32	-47.2%	131.77	-12.1%	190	310	-38.8%
AUD/USD WKLY FRIDAY OPTION	115	181.73	-36.8%	143.45	-19.9%	203	340	-40.2%
AUD/USD WKLY FRIDAY OPTION	0	137.05	-100.0%	84.82	-100.0%	77	95	-19.5%
AUD/USD WKLY WED OPTIONS -	41	66.41	-37.8%	22.41	84.2%	64	85	-24.3%
AUD/USD WKLY WED OPTIONS -	24	59.36	-59.3%	20.73	16.5%	73	88	-17.0%
AUD/USD WKLY WED OPTIONS -	6	25.55	-77.4%	20.95	-72.5%	45	37	20.5%
AUD/USD WKLY WED OPTIONS -	38	93.41	-58.9%	9.59	300.2%	68	60	14.0%
AUD/USD WKLY WED OPTIONS -	0	0	-	40.91	-100.0%	27	23	18.2%
BRL/USD MONTHLY OPTIONS	0	2.59	-100.0%	0	-	4	1	387.5%
CAD/USD MONDAY OPTIONS WE	0	0	-	28.14	-100.0%	14	0	-
CAD/USD MONDAY OPTIONS WE	35	0	-	10.14	245.3%	8	0	-
CAD/USD MONDAY OPTIONS WE	41	0	-	84.64	-51.8%	28	0	-
CAD/USD MONDAY OPTIONS WE	32	0	-	111.5	-71.3%	27	0	-
CAD/USD MONDAY OPTIONS WE	106	0	-	0	-	18	0	-
CAD/USD MONTHLY OPTIONS	1,482	2,467.82	-39.9%	2,114	-29.9%	2,451	2,524	-2.9%
CAD/USD WKLY FRIDAY OPTION	0	48.68	-100.0%	0	-	36	161	-77.6%
CAD/USD WKLY FRIDAY OPTION	382	267.82	42.5%	320.64	19.0%	343	327	5.1%
CAD/USD WKLY FRIDAY OPTION	312	272.36	14.6%	260.91	19.7%	307	454	-32.5%
CAD/USD WKLY FRIDAY OPTION	247	399.73	-38.3%	293.36	-16.0%	337	516	-34.7%
CAD/USD WKLY FRIDAY OPTION	0	305.64	-100.0%	321.59	-100.0%	158	140	12.5%
CAD/USD WKLY WED OPTIONS -	108	141.41	-23.8%	109.64	-1.7%	119	147	-18.9%
CAD/USD WKLY WED OPTIONS -	86	52.18	65.5%	28.68	201.2%	88	157	-43.9%
CAD/USD WKLY WED OPTIONS -	58	123.55	-53.2%	97.45	-40.7%	95	148	-35.7%
CAD/USD WKLY WED OPTIONS -	102	81.64	24.8%	135.64	-24.9%	121	135	-10.3%
CAD/USD WKLY WED OPTIONS -	0	0	-	105.14	-100.0%	46	42	8.4%
CHF/USD MONTHLY OPTIONS	132	122.18	8.0%	105.27	25.3%	156	112	39.7%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	1	-68.4%
CHF/USD WKLY FRIDAY OPTION	10	11.64	-15.7%	0.32	2982.8%	9	11	-18.2%
CHF/USD WKLY FRIDAY OPTION	7	0.32	2234.6%	0.64	1067.3%	6	8	-29.2%
CHF/USD WKLY FRIDAY OPTION	5	3.05	64.2%	1.05	378.2%	5	5	13.2%
CHF/USD WKLY FRIDAY OPTION	0	0.32	-100.0%	0.14	-100.0%	5	4	47.8%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	0	0	-100.0%
EUR/USD MONDAY OPTION WEE	1	0	-	226.05	-99.4%	67	0	-
EUR/USD MONDAY OPTION WEE	49	0	-	125.32	-61.0%	44	0	-
EUR/USD MONDAY OPTION WEE	150	0	-	374.59	-60.1%	103	0	-
EUR/USD MONDAY OPTION WEE	139	0	-	327.59	-57.6%	99	0	-
EUR/USD MONDAY OPTION WEE	80	0	-	0	-	43	0	-
EUR/USD MONTHLY OPTIONS	9,631	19,737.86	-51.2%	11,515.14	-16.4%	14,219	17,980	-20.9%
EUR/USD WKLY FRIDAY OPTION	0	329.5	-100.0%	0	-	66	538	-87.8%
EUR/USD WKLY FRIDAY OPTION	744	869.14	-14.4%	909.55	-18.2%	989	1,259	-21.4%
EUR/USD WKLY FRIDAY OPTION	918	1,247.95	-26.5%	1,056.09	-13.1%	1,040	1,443	-27.9%

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

August 2020

Page 6 of 8

	ADV AUG 2020	ADV AUG 2019	% CHG	ADV JUL 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
FX Options								
EUR/USD WKLY FRIDAY OPTION	888	968.82	-8.4%	877.59	1.1%	1,087	1,804	-39.8%
EUR/USD WKLY FRIDAY OPTION	0	813.5	-100.0%	857.77	-100.0%	363	485	-25.1%
EUR/USD WKLY WED OPTIONS -	468	1,034.36	-54.7%	314	49.1%	470	638	-26.3%
EUR/USD WKLY WED OPTIONS -	493	838	-41.2%	352.95	39.6%	414	644	-35.8%
EUR/USD WKLY WED OPTIONS -	255	778.95	-67.2%	532.86	-52.1%	400	584	-31.5%
EUR/USD WKLY WED OPTIONS -	367	621.18	-40.9%	449.14	-18.3%	375	661	-43.2%
EUR/USD WKLY WED OPTIONS -	0	0	-	410.41	-100.0%	139	190	-26.8%
GBP/USD MONDAY OPTION WEE	0	0	-	47.86	-100.0%	22	0	-
GBP/USD MONDAY OPTION WEE	4	0	-	11.36	-65.2%	16	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	20	-100.0%	26	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	32	-100.0%	33	0	-
GBP/USD MONDAY OPTION WEE	13	0	-	0	-	9	0	-
GBP/USD MONTHLY OPTIONS	2,968	3,568.45	-16.8%	3,389.82	-12.4%	4,037	5,852	-31.0%
GBP/USD WKLY FRIDAY OPTION	22	8.77	155.1%	0	-	22	160	-86.1%
GBP/USD WKLY FRIDAY OPTION	254	309.68	-18.0%	103.05	146.3%	189	306	-38.2%
GBP/USD WKLY FRIDAY OPTION	249	132.95	87.1%	84.05	196.0%	172	366	-52.8%
GBP/USD WKLY FRIDAY OPTION	116	162.68	-28.9%	78.18	47.9%	174	357	-51.4%
GBP/USD WKLY FRIDAY OPTION	0	221.05	-100.0%	153.5	-100.0%	73	165	-56.1%
GBP/USD WKLY WED OPTIONS -	43	71.64	-39.9%	15	187.0%	81	130	-37.8%
GBP/USD WKLY WED OPTIONS -	12	58.36	-79.4%	40.95	-70.6%	47	131	-64.2%
GBP/USD WKLY WED OPTIONS -	24	65.86	-63.9%	53.09	-55.2%	76	140	-45.9%
GBP/USD WKLY WED OPTIONS -	22	60.5	-63.3%	28.68	-22.6%	72	121	-40.9%
GBP/USD WKLY WED OPTIONS -	0	0	-	15.64	-100.0%	33	49	-32.2%
JPY/USD MONDAY OPTION WEE	0	0	-	75.77	-100.0%	35	0	-
JPY/USD MONDAY OPTION WEE	93	0	-	153.18	-39.6%	68	0	-
JPY/USD MONDAY OPTION WEE	74	0	-	71.41	3.9%	38	0	-
JPY/USD MONDAY OPTION WEE	36	0	-	20.77	75.1%	19	0	-
JPY/USD MONDAY OPTION WEE	61	0	-	0	-	16	0	-
JPY/USD MONTHLY OPTIONS	3,807	8,807.68	-56.8%	4,263.95	-10.7%	6,244	6,922	-9.8%
JPY/USD WKLY FRIDAY OPTION	0	179.14	-100.0%	0	-	36	265	-86.3%
JPY/USD WKLY FRIDAY OPTION	447	283.77	57.4%	477	-6.3%	603	478	26.3%
JPY/USD WKLY FRIDAY OPTION	399	643.36	-38.0%	414.41	-3.8%	620	690	-10.2%
JPY/USD WKLY FRIDAY OPTION	327	490.32	-33.4%	465.68	-29.9%	578	727	-20.5%
JPY/USD WKLY FRIDAY OPTION	0	680.18	-100.0%	468.73	-100.0%	220	275	-20.3%
JPY/USD WKLY WED OPTIONS -	144	320.68	-55.2%	191.23	-24.8%	262	204	28.3%
JPY/USD WKLY WED OPTIONS -	180	201.55	-10.8%	131.73	36.4%	218	202	7.8%
JPY/USD WKLY WED OPTIONS -	191	381.32	-50.0%	99.77	91.0%	243	185	31.7%
JPY/USD WKLY WED OPTIONS -	185	490.86	-62.4%	116.86	57.9%	264	213	24.1%
JPY/USD WKLY WED OPTIONS -	0	0	-	122.59	-100.0%	61	46	33.3%
MXN/USD MONTHLY OPTIONS	45	117.14	-61.7%	45.36	-1.2%	78	76	2.4%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTION	66	3.41	1833.2%	0	-	10	3	275.1%
MXN/USD WKLY FRIDAY OPTION	43	29.5	44.5%	0	-	11	7	72.1%
MXN/USD WKLY FRIDAY OPTION	20	0.05	43542.0%	0.09	21745.0%	10	2	386.3%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0.41	-100.0%	1	0	-
NZD/USD MONTHLY OPTIONS	4	24.41	-83.6%	3.59	11.4%	28	20	39.5%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	1	-58.3%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	1	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	2	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

August 2020

Page 7 of 8

	ADV AUG 2020	ADV AUG 2019	% CHG	ADV JUL 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
FX Options								
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	0	2	-100.0%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	37	25.64	42.8%	35.91	2.0%	44	39	14.2%
Ag Products Futures								
BUTTER CS	261	222.27	17.3%	184.45	41.4%	297	197	50.6%
CASH-SETTLED CHEESE	637	404.73	57.4%	464.55	37.2%	664	534	24.3%
CAT ASIA WEATHER	0	0	-	0	-	46	0	-
CATTLE	53,355	60,846.59	-12.3%	62,422.45	-14.5%	68,156	68,871	-1.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	19	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	4	3	66.7%
CDD WEATHER	45	9.09	397.6%	70.45	-35.8%	57	53	6.4%
CLASS IV MILK	81	131.27	-38.1%	61.68	31.8%	138	119	15.6%
DRY WHEY	69	33.36	107.1%	62.95	9.8%	69	59	16.9%
FEEDER CATTLE	12,799	16,541.05	-22.6%	14,125.27	-9.4%	13,116	15,163	-13.5%
GOLDMAN SACHS	595	1,221.55	-51.3%	540.18	10.1%	745	1,356	-45.1%
GSCI EXCESS RETURN FUT	65	368.18	-82.4%	332.27	-80.5%	1,118	1,349	-17.1%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	41	13	225.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	6	18	-66.7%
HOGS	35,740	55,306.64	-35.4%	47,726	-25.1%	52,086	64,310	-19.0%
HOUSING INDEX	1	0.45	88.5%	0.41	109.5%	1	1	167.0%
LUMBER	1,149	614.73	86.9%	709.64	61.9%	680	677	0.5%
MALAYSIAN PALM SWAP	83	332.73	-75.1%	150	-44.8%	144	190	-24.5%
MILK	1,807	1,119.77	61.3%	1,738.27	3.9%	1,739	1,187	46.5%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	277	279.5	-0.9%	237.14	16.8%	426	311	37.0%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	8	0	-
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	90	133	-32.8%
USD CRUDE PALM OIL	114	44.55	156.7%	147.23	-22.3%	137	56	146.9%

CME Exchange ADV Report - Monthly

August 2020

Page 8 of 8

	ADV AUG 2020	ADV AUG 2019	% CHG	ADV JUL 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Ag Products Options								
BUTTER CS	42	73.77	-43.4%	63.23	-33.9%	156	165	-5.3%
CASH-SETTLED CHEESE	605	330.45	83.0%	619.05	-2.3%	613	464	32.2%
CATTLE	8,855	9,656.95	-8.3%	8,734.77	1.4%	11,499	9,439	21.8%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	12	30	-60.0%
CLASS IV MILK	98	136.09	-28.2%	80.59	21.2%	259	191	35.5%
DRY WHEY	2	1.18	41.0%	35	-95.2%	25	39	-34.6%
FEEDER CATTLE	1,111	1,550.64	-28.3%	900.41	23.4%	1,280	1,544	-17.1%
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	8,915	16,683.55	-46.6%	9,883.95	-9.8%	13,354	17,917	-25.5%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
LUMBER	60	66	-8.5%	38.32	57.6%	45	90	-49.6%
LV CATL CSO	0	0	-	0	-	0	3	-100.0%
MILK	1,668	1,612.55	3.4%	2,280.23	-26.8%	2,407	1,791	34.4%
MLK MID OPTIONS	0	0.18	-100.0%	1.41	-100.0%	1	1	-45.3%
NFD MILK	163	179.73	-9.3%	399	-59.1%	411	318	29.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	1,429,172	3,370,938.23	-57.6%	1,088,395.09	31.3%	2,342,334	3,066,001	-23.6%
Equity Index Futures	3,325,989	3,682,529.09	-9.7%	4,268,497.95	-22.1%	4,532,638	2,581,763	75.6%
FX Futures	699,308	768,092.77	-9.0%	718,550.82	-2.7%	816,287	792,999	2.9%
Foreign Exchange Futures	0	0	-	0	-	0	2	-100.0%
Ag Products Futures	107,078	137,476.45	-22.1%	128,972.95	-17.0%	139,767	154,618	-9.6%
TOTAL FUTURES	5,561,547	7,959,036.55	-30.1%	6,204,416.82	-10.4%	7,831,025.27	6,595,382.95	18.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	396,387	1,835,828.68	-78.4%	461,732.73	-14.2%	1,359,736	1,901,016	-28.5%
Equity Index Options	566,602	940,871.95	-39.8%	583,146.82	-2.8%	759,426	644,703	17.8%
FX Options	29,560	53,133.14	-44.4%	36,844.14	-19.8%	43,799	53,860	-18.7%
Foreign Exchange Options	37	25.64	42.8%	35.91	2.0%	44	39	14.2%
Ag Products Options	21,518	30,291.09	-29.0%	23,035.95	-6.6%	30,063	32,004	-6.1%
TOTAL OPTIONS	1,014,104	2,860,150.5	-64.5%	1,104,795.55	-8.2%	2,193,068.42	2,631,622.01	-16.7%
TOTAL COMBINED								
Interest Rate	1,825,559	5,206,766.91	-64.9%	1,550,127.82	17.8%	3,702,070	4,967,016	-25.5%
Equity Index	3,892,591	4,623,401.05	-15.8%	4,851,644.77	-19.8%	5,292,064	3,226,466	64.0%
FX	728,868	821,225.91	-11.2%	755,394.95	-3.5%	860,086	846,859	1.6%
Foreign Exchange	37	25.64	42.8%	35.91	2.0%	44	41	7.4%
Ag Products	128,596	167,767.55	-23.3%	152,008.91	-15.4%	169,829	186,623	-9.0%
GRAND TOTAL	6,575,650	10,819,187.05	-39.2%	7,309,212.36	-10.0%	10,024,093.7	9,227,004.96	8.6%