

CME Exchange ADV Report - Monthly

September 2020

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	ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	0	0.45	-15.3%	13.38	-97.2%	4	2	103.4%
EURODOLLARS	1,322,557	2,639,430	-49.9%	1,376,736.57	-3.9%	2,183,821	2,985,111	-26.8%
SOFR	55,163	58,448.85	-5.6%	42,346.71	30.3%	44,524	34,000	31.0%
SONIA	9,044	8,292.9	9.1%	10,075.48	-10.2%	7,809	8,608	-9.3%
Interest Rate Options								
EURODOLLARS	208,552	1,126,715.7	-81.5%	186,006.1	12.1%	914,709	1,206,463	-24.2%
EURO MIDCURVE	198,774	400,031.2	-50.3%	210,380.71	-5.5%	339,198	654,737	-48.2%
SOFR	0	0	-	0	-	5	0	-

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	ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Equity Index Futures								
BITCOIN FUTURES	9,614	5,072.7	89.5%	9,961.05	-3.5%	8,385	6,890	21.7%
E-MINI COM SERVICES SELECT	593	897.8	-33.9%	60.76	876.5%	262	336	-21.9%
E-mini FTSE 100 (USD)	0	0	-	0	-	0	2	-100.0%
E-mini FTSE China 50	0	0	-	0	-	0	4	-99.7%
E-MINI MIDCAP	23,708	22,402.6	5.8%	11,425.05	107.5%	18,543	16,536	12.1%
E-MINI NASDAQ 100	772,211	477,841.3	61.6%	455,727.86	69.4%	598,761	482,269	24.2%
E-MINI RUSSELL 1000	943	1,137.75	-17.1%	88.86	960.9%	452	463	-2.5%
E-MINI RUSSELL 1000 GROWTH	456	534.5	-14.7%	50.29	806.2%	260	287	-9.6%
E-MINI RUSSELL 1000 VALUE	1,444	1,092.85	32.1%	150.19	861.1%	520	723	-28.0%
E-MINI RUSSELL 2000	240,365	210,101.55	14.4%	137,759.14	74.5%	211,311	150,690	40.2%
E-MINI S&P500	2,386,184	1,768,492.6	34.9%	1,275,638	87.1%	2,121,464	1,627,136	30.4%
E-MINI S&P REAL ESTATE SELE	501	626.65	-20.0%	94.43	430.6%	467	251	86.2%
FT-SE 100	0	0	-	0	-	0	2	-100.0%
FTSE Emerging	2	131.85	-98.4%	0.95	125.0%	24	103	-76.6%
IBOVESPA INDEX	7	47.8	-85.4%	17	-58.8%	22	32	-32.0%
MICRO E-MINI NASDAQ 100	1,056,812	185,111.2	470.9%	609,426.19	73.4%	649,640	110,062	490.2%
MICRO E-MINI RUSSELL 2000	95,906	31,689.95	202.6%	75,214	27.5%	96,632	17,028	467.5%
MICRO E-MINI S&P500	1,133,316	266,440.8	325.4%	710,448.67	59.5%	889,351	153,158	480.7%
NASDAQ BIOTECH	25	60.85	-58.3%	8.43	201.1%	29	19	52.7%
Nearby BTIC+	0	0	-	0	-	6	0	-
NIKKEI 225 (\$) STOCK	8,477	12,898.55	-34.3%	5,859.33	44.7%	9,880	10,856	-9.0%
NIKKEI 225 (YEN) STOCK	40,776	43,624.6	-6.5%	26,119.81	56.1%	48,424	39,474	22.7%
S&P 500	10,849	8,215.45	32.1%	1,334.14	713.2%	7,000	5,054	38.5%
S&P 500 ANNUAL DIVIDEND IND	1,606	1,800.05	-10.8%	2,553.48	-37.1%	3,003	1,186	153.2%
S&P 500/GI	0	1	-100.0%	0	-	0	0	-100.0%
S&P 500 QUARLY DIVIDEND IND	4	13	-67.0%	1.24	246.2%	49	9	444.1%
S&P 600 SMALLCAP EMINI	34	84.6	-59.4%	34.33	0.0%	19	15	20.5%
S&P CONSUMER DSCRTNRY SE	827	612.05	35.1%	149.71	452.2%	448	437	2.6%
S&P CONSUMER STAPLES SECT	2,257	1,779.5	26.8%	448.95	402.8%	1,236	998	23.8%
S&P ENERGY SECTOR	3,213	1,410.9	127.7%	843.57	280.9%	1,450	894	62.2%
S&P FINANCIAL SECTOR	1,757	2,699.45	-34.9%	538.33	226.4%	1,290	1,662	-22.4%
S&P HEALTH CARE SECTOR	1,562	2,259	-30.9%	342.1	356.5%	859	1,021	-15.8%
S&P INDUSTRIAL SECTOR	1,547	1,106.65	39.8%	320.1	383.2%	818	646	26.7%
S&P MATERIALS SECTOR	841	406.4	106.8%	113.1	643.2%	442	490	-9.8%
S&P TECHNOLOGY SECTOR	1,582	1,328.75	19.1%	355.19	345.4%	779	759	2.7%
S&P UTILITIES SECTOR	2,272	3,066.4	-25.9%	615.67	269.0%	1,283	1,597	-19.7%
S&P VALUE INDEX FUTURES	0	1.2	-100.0%	0	-	0	0	-100.0%
YEN DENOMINATED TOPIX	282	932.75	-69.7%	289.29	-2.4%	342	903	-62.2%

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Equity Index Options								
BITCOIN FUTURES	232	0	-	164.62	40.9%	144	0	-
E-MINI NASDAQ 100	23,624	9,163.2	157.8%	16,281.29	45.1%	16,512	10,076	63.9%
E-MINI RUSSELL 2000	856	1,172.05	-26.9%	618.05	38.6%	850	705	20.5%
E-MINI S&P500	317,107	309,601.45	2.4%	259,422.57	22.2%	358,550	260,867	37.4%
EOM E-MINI RUSSELL 2000 END	373	457.5	-18.5%	386.05	-3.4%	408	432	-5.6%
EOM EMINI S&P	92,847	82,834.75	12.1%	56,202.43	65.2%	97,312	94,101	3.4%
EOM S&P 500	1,461	3,622.05	-59.7%	1,120.9	30.4%	2,940	5,806	-49.4%
EOW1 E-MINI RUSSELL 2000 WE	179	197.8	-9.6%	204.19	-12.5%	223	170	31.2%
EOW1 EMINI S&P 500	67,979	51,026.8	33.2%	43,874.19	54.9%	51,021	47,422	7.6%
EOW1 S&P 500	2,806	4,871.85	-42.4%	1,505.24	86.4%	2,120	3,374	-37.2%
EOW2 E-MINI RUSSELL 2000 WE	219	353.45	-38.1%	175.38	24.7%	192	249	-22.8%
EOW2 EMINI S&P 500	54,292	47,822.85	13.5%	47,175.05	15.1%	52,168	48,059	8.5%
EOW2 S&P 500	3,443	7,893.6	-56.4%	2,292	50.2%	3,861	6,051	-36.2%
EOW3 E-MINI RUSSELL 2000 WE	492	1,263.35	-61.0%	427.67	15.1%	844	624	35.2%
EOW3 EMINI S&P 500	86,079	93,684.35	-8.1%	91,163.81	-5.6%	114,663	111,315	3.0%
EOW3 S&P 500	1,225	2,923.8	-58.1%	2,643.67	-53.7%	3,297	5,913	-44.2%
EOW4 E-MINI RUSSELL 2000 WE	182	230.95	-21.1%	208.86	-12.7%	167	160	4.3%
EOW4 EMINI S&P 500	65,257	46,921.35	39.1%	39,374.1	65.7%	43,483	41,524	4.7%
EOW4 S&P 500	1,829	0	-	19.52	9267.3%	205	0	-
MICRO E-MINI NASDAQ 100	129	0	-	2.43	5217.6%	15	0	-
MICRO E-MINI S&P500	1,584	0	-	12.24	12840.9%	177	0	-
S&P 500	6,385	14,118.45	-54.8%	3,327.71	91.9%	6,845	11,414	-40.0%

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FX Futures								
AD/CD CROSS RATES	0	0.8	-82.1%	0	-	1	1	52.6%
AD/JY CROSS RATES	102	123.6	-17.3%	66.14	54.5%	130	145	-10.7%
AD/NE CROSS RATES	10	34.75	-70.9%	12	-15.9%	16	9	77.8%
AUSTRALIAN DOLLAR	115,117	105,254.85	9.4%	81,739.24	40.8%	104,113	101,342	2.7%
BP/JY CROSS RATES	181	307.95	-41.3%	99.19	82.4%	169	156	8.7%
BP/SF CROSS RATES	18	12.6	40.2%	6.52	170.8%	21	20	4.7%
BRAZIL REAL	11,676	9,739.05	19.9%	10,539.1	10.8%	10,560	7,587	39.2%
BRITISH POUND	140,936	158,879.35	-11.3%	93,526.71	50.7%	107,736	117,875	-8.6%
CANADIAN DOLLAR	90,145	96,597.4	-6.7%	60,849.95	48.1%	77,595	78,919	-1.7%
CD/JY CROSS RATES	0	0.05	566.6%	0.38	-12.5%	3	1	342.5%
CHINESE RENMINBI (CNH)	1,297	1,739.3	-25.4%	1,020.71	27.1%	920	1,356	-32.2%
CZECK KORUNA (EC)	0	0.6	-84.1%	0.14	-33.4%	0	0	-13.8%
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	549	357.45	53.5%	135.1	306.2%	345	252	36.7%
EC/CD CROSS RATES	383	355.7	7.6%	103.19	271.0%	225	163	38.2%
EC/NOK CROSS RATES	17	48.6	-65.2%	0.24	6999.9%	10	31	-67.8%
EC/SEK CROSS RATES	55	87.5	-37.2%	3.29	1572.5%	32	41	-21.0%
EFX/BP CROSS RATES	4,915	7,680.5	-36.0%	1,224.86	301.3%	3,386	4,705	-28.0%
EFX/JY CROSS RATES	3,647	6,810.35	-46.5%	852.1	328.0%	2,981	3,522	-15.3%
EFX/SF CROSS RATES	1,646	3,034.75	-45.8%	721.95	128.0%	1,901	1,778	6.9%
E-MINI EURO FX	9,671	5,468.8	76.8%	7,837.14	23.4%	7,573	4,688	61.6%
E-MINI JAPANESE YEN	463	1,050.95	-55.9%	602.33	-23.1%	1,073	806	33.2%
EURO FX	280,538	285,759	-1.8%	204,368.14	37.3%	224,669	212,218	5.9%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-
HUNGARIAN FORINT (US)	1	0.05	2471.4%	0.29	350.0%	1	0	1855.1%
INDIAN RUPEE	1,208	4,063.65	-70.3%	1,187.86	1.7%	1,339	3,478	-61.5%
JAPANESE YEN	98,570	149,770.35	-34.2%	88,080.05	11.9%	119,142	131,065	-9.1%
KOREAN WON	58	109	-46.6%	18.38	216.6%	44	42	4.6%
MEXICAN PESO	76,406	69,055.9	10.6%	37,675	102.8%	57,916	61,433	-5.7%
MICRO AUD/USD	12,585	3,394.75	270.7%	10,878.14	15.7%	11,904	5,113	132.8%
MICRO CAD/USD	1,827	826.1	121.2%	2,236.1	-18.3%	1,392	821	69.6%
MICRO CHF/USD	364	189.75	91.7%	196.95	84.6%	189	138	37.2%
MICRO EUR/USD	33,016	10,062.7	228.1%	31,062.29	6.3%	23,555	11,485	105.1%
MICRO GBP/USD	6,569	2,695.9	143.7%	3,120.76	110.5%	3,173	2,111	50.3%
MICRO INR/USD	80	240.6	-66.6%	76.29	5.4%	106	239	-55.7%
MICRO JPY/USD	1,177	1,285.85	-8.5%	1,301.67	-9.6%	1,425	1,395	2.1%
NEW ZEALND DOLLAR	32,352	31,618.75	2.3%	28,052.48	15.3%	30,667	27,926	9.8%
NKR/USD CROSS RATE	345	447.1	-22.8%	136.05	153.7%	278	267	4.2%
POLISH ZLOTY (EC)	6	1.1	406.5%	0.57	875.0%	3	3	16.9%
POLISH ZLOTY (US)	77	17.45	339.9%	36.05	112.9%	42	7	516.4%
RMB USD	0	0.05	-100.0%	0	-	0	0	-28.8%
RUSSIAN RUBLE	6,604	9,132.35	-27.7%	3,768.38	75.3%	5,626	4,318	30.3%
S.AFRICAN RAND	5,284	4,033.35	31.0%	3,176.19	66.4%	3,919	2,620	49.6%
SF/JY CROSS RATES	0	0.2	-52.4%	0.24	-60.0%	1	0	2341.9%
SHEKEL	1	0	-	0.05	1000.4%	1	0	-
SKR/USD CROSS RATES	406	325.6	24.6%	185.86	118.3%	250	173	44.8%
SWISS FRANC	30,791	36,272.3	-15.1%	24,310.29	26.7%	28,792	27,461	4.8%
TURKISH LIRA	13	174.95	-92.5%	99.67	-86.9%	43	62	-31.7%
USDZAR	0	0	-	0	-	0	0	-100.0%

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FX Options								
AUD/USD MONDAY OPTION WEE	29	0	-	0	-	18	0	-
AUD/USD MONDAY OPTION WEE	9	0	-	11.14	-23.1%	9	0	-
AUD/USD MONDAY OPTION WEE	2	0	-	16.14	-89.4%	12	0	-
AUD/USD MONDAY OPTION WEE	26	0	-	9.1	186.9%	9	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0.62	-100.0%	4	0	-
AUD/USD MONTHLY OPTIONS	2,633	3,611.7	-27.1%	1,873.81	40.5%	3,597	3,276	9.8%
AUD/USD WKLY FRIDAY OPTION	107	0	-	0	-	29	78	-63.3%
AUD/USD WKLY FRIDAY OPTION	41	292.9	-86.2%	135.71	-70.1%	204	290	-29.8%
AUD/USD WKLY FRIDAY OPTION	105	197.25	-46.8%	115.81	-9.5%	180	298	-39.5%
AUD/USD WKLY FRIDAY OPTION	174	204.55	-14.9%	114.9	51.6%	200	326	-38.5%
AUD/USD WKLY FRIDAY OPTION	30	0	-	0	-	72	85	-16.0%
AUD/USD WKLY WED OPTIONS -	48	78.55	-38.6%	41.29	16.8%	63	84	-25.8%
AUD/USD WKLY WED OPTIONS -	18	63.65	-71.3%	24.14	-24.5%	67	86	-21.6%
AUD/USD WKLY WED OPTIONS -	9	44.05	-79.1%	5.76	59.5%	41	38	7.7%
AUD/USD WKLY WED OPTIONS -	29	86.15	-66.3%	38.38	-24.3%	64	63	2.0%
AUD/USD WKLY WED OPTIONS -	70	0	-	0	-	32	20	55.8%
BRL/USD MONTHLY OPTIONS	1	13	-95.6%	0	-	4	2	69.6%
CAD/USD MONDAY OPTIONS WE	4	0	-	0	-	13	0	-
CAD/USD MONDAY OPTIONS WE	10	0	-	35	-72.8%	8	0	-
CAD/USD MONDAY OPTIONS WE	42	0	-	40.81	2.8%	30	0	-
CAD/USD MONDAY OPTIONS WE	6	0	-	32	-80.8%	25	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	105.9	-100.0%	16	0	-
CAD/USD MONTHLY OPTIONS	1,532	2,348.55	-34.8%	1,482.05	3.4%	2,349	2,506	-6.3%
CAD/USD WKLY FRIDAY OPTION	259	2.05	12552.7%	0	-	61	144	-57.7%
CAD/USD WKLY FRIDAY OPTION	266	366.75	-27.4%	381.57	-30.3%	335	331	1.1%
CAD/USD WKLY FRIDAY OPTION	317	427.65	-25.9%	312.24	1.5%	308	451	-31.8%
CAD/USD WKLY FRIDAY OPTION	343	307	11.6%	246.52	39.0%	337	494	-31.7%
CAD/USD WKLY FRIDAY OPTION	5	0	-	0	-	141	125	12.4%
CAD/USD WKLY WED OPTIONS -	15	49.5	-68.9%	107.76	-85.7%	108	137	-21.2%
CAD/USD WKLY WED OPTIONS -	52	204.4	-74.5%	86.38	-39.6%	84	162	-48.1%
CAD/USD WKLY WED OPTIONS -	34	166.15	-79.7%	57.81	-41.8%	88	150	-41.1%
CAD/USD WKLY WED OPTIONS -	68	91.85	-25.8%	101.86	-33.1%	115	130	-11.7%
CAD/USD WKLY WED OPTIONS -	22	0	-	0	-	43	38	14.3%
CHF/USD MONTHLY OPTIONS	180	142.7	25.8%	131.95	36.1%	159	115	37.9%
CHF/USD WKLY FRIDAY OPTION	5	2.5	94.3%	0	-	1	1	-17.2%
CHF/USD WKLY FRIDAY OPTION	0	10.95	-98.7%	9.81	-98.5%	8	11	-27.2%
CHF/USD WKLY FRIDAY OPTION	1	11.45	-89.6%	7.43	-84.0%	5	9	-37.9%
CHF/USD WKLY FRIDAY OPTION	26	10.9	142.5%	5	428.6%	8	5	43.4%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-	5	3	47.0%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	0	0	-100.0%
EUR/USD MONDAY OPTION WEE	49	0	-	1.43	3343.3%	65	0	-
EUR/USD MONDAY OPTION WEE	209	0	-	48.9	327.9%	62	0	-
EUR/USD MONDAY OPTION WEE	78	0	-	149.57	-47.7%	100	0	-
EUR/USD MONDAY OPTION WEE	131	0	-	138.86	-5.5%	102	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	79.62	-100.0%	38	0	-
EUR/USD MONTHLY OPTIONS	9,972	18,379.45	-45.7%	9,631.19	3.5%	13,747	18,023	-23.7%
EUR/USD WKLY FRIDAY OPTION	784	5.15	15121.5%	0.1	823329.4%	146	482	-69.7%
EUR/USD WKLY FRIDAY OPTION	670	2,061.4	-67.5%	744.29	-10.0%	954	1,344	-29.1%
EUR/USD WKLY FRIDAY OPTION	881	1,838	-52.0%	917.76	-4.0%	1,022	1,485	-31.2%

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FX Options								
EUR/USD WKLY FRIDAY OPTION	978	1,250.1	-21.8%	887.57	10.2%	1,075	1,745	-38.4%
EUR/USD WKLY FRIDAY OPTION	156	0	-	0	-	340	433	-21.5%
EUR/USD WKLY WED OPTIONS -	428	741.4	-42.2%	468.24	-8.5%	465	649	-28.3%
EUR/USD WKLY WED OPTIONS -	306	614	-50.2%	492.81	-38.0%	402	641	-37.3%
EUR/USD WKLY WED OPTIONS -	296	1,071.55	-72.3%	255.33	16.0%	388	636	-38.9%
EUR/USD WKLY WED OPTIONS -	363	787.9	-54.0%	367	-1.2%	374	674	-44.6%
EUR/USD WKLY WED OPTIONS -	516	0	-	0	-	181	169	6.6%
GBP/USD MONDAY OPTION WEE	71	0	-	0	-	27	0	-
GBP/USD MONDAY OPTION WEE	25	0	-	3.95	537.3%	17	0	-
GBP/USD MONDAY OPTION WEE	4	0	-	0	-	23	0	-
GBP/USD MONDAY OPTION WEE	47	0	-	0	-	35	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	13	-100.0%	8	0	-
GBP/USD MONTHLY OPTIONS	5,692	6,901.9	-17.5%	2,967.9	91.8%	4,221	5,963	-29.2%
GBP/USD WKLY FRIDAY OPTION	206	1.6	12760.1%	22.38	819.4%	43	143	-70.1%
GBP/USD WKLY FRIDAY OPTION	85	418.6	-79.6%	253.81	-66.4%	178	318	-44.1%
GBP/USD WKLY FRIDAY OPTION	260	410.75	-36.7%	248.81	4.6%	182	370	-50.8%
GBP/USD WKLY FRIDAY OPTION	94	264.95	-64.4%	115.67	-18.5%	165	347	-52.5%
GBP/USD WKLY FRIDAY OPTION	49	0	-	0	-	70	148	-52.6%
GBP/USD WKLY WED OPTIONS -	47	47.9	-2.4%	43.05	8.6%	77	121	-36.4%
GBP/USD WKLY WED OPTIONS -	60	75.7	-21.1%	12.05	396.0%	48	125	-61.4%
GBP/USD WKLY WED OPTIONS -	136	89.85	51.8%	23.81	472.8%	83	135	-38.7%
GBP/USD WKLY WED OPTIONS -	54	81.85	-33.7%	22.19	144.6%	70	117	-40.5%
GBP/USD WKLY WED OPTIONS -	78	0	-	0	-	38	43	-12.4%
JPY/USD MONDAY OPTION WEE	78	0	-	0	-	40	0	-
JPY/USD MONDAY OPTION WEE	22	0	-	92.57	-76.5%	63	0	-
JPY/USD MONDAY OPTION WEE	49	0	-	74.19	-34.5%	39	0	-
JPY/USD MONDAY OPTION WEE	97	0	-	36.38	166.1%	27	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	61.43	-100.0%	14	0	-
JPY/USD MONTHLY OPTIONS	3,774	6,217.75	-39.3%	3,807.43	-0.9%	5,969	6,847	-12.8%
JPY/USD WKLY FRIDAY OPTION	531	0	-	0	-	91	237	-61.5%
JPY/USD WKLY FRIDAY OPTION	345	608.95	-43.3%	446.76	-22.8%	575	492	16.9%
JPY/USD WKLY FRIDAY OPTION	515	812.7	-36.6%	398.57	29.3%	608	703	-13.5%
JPY/USD WKLY FRIDAY OPTION	502	463.4	8.2%	326.62	53.6%	569	699	-18.5%
JPY/USD WKLY FRIDAY OPTION	81	0	-	0	-	204	246	-17.1%
JPY/USD WKLY WED OPTIONS -	109	390.65	-72.1%	143.81	-24.3%	245	224	9.3%
JPY/USD WKLY WED OPTIONS -	84	230.65	-63.6%	179.71	-53.3%	203	205	-1.1%
JPY/USD WKLY WED OPTIONS -	134	308.05	-56.4%	190.52	-29.5%	231	198	16.8%
JPY/USD WKLY WED OPTIONS -	107	277.5	-61.4%	184.52	-42.0%	246	219	12.2%
JPY/USD WKLY WED OPTIONS -	163	0	-	0	-	73	41	76.7%
MXN/USD MONTHLY OPTIONS	141	40.45	248.8%	44.81	214.9%	85	72	17.5%
MXN/USD WKLY FRIDAY OPTION	210	0	-	0	-	23	0	-
MXN/USD WKLY FRIDAY OPTION	7	0	-	65.9	-90.0%	9	2	305.3%
MXN/USD WKLY FRIDAY OPTION	0	0	-	42.62	-100.0%	10	6	71.2%
MXN/USD WKLY FRIDAY OPTION	36	0	-	19.86	79.9%	12	2	610.5%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	1	0	-
NZD/USD MONTHLY OPTIONS	1	82.6	-98.9%	4	-77.4%	25	26	-6.9%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	1	-58.5%
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.

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	ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 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	-
RUB/USD MONTHLY OPTIONS	4	0	-	0	-	0	0	-
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	0	2	-100.0%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	22	28	-20.2%	36.62	-39.0%	42	38	11.2%
Ag Products Futures								
BUTTER CS	185	194.15	-4.9%	260.76	-29.2%	284	197	44.5%
CASH-SETTLED CHEESE	472	505.15	-6.6%	637.19	-25.9%	643	531	21.0%
CAT ASIA WEATHER	0	0	-	0	-	41	0	-
CATTLE	63,402	76,987.3	-17.6%	53,355.1	18.8%	67,628	69,734	-3.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	17	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	4	2	65.8%
CDD WEATHER	5	0	-	45.24	-89.5%	51	48	7.0%
CLASS IV MILK	82	166.3	-50.8%	81.29	0.7%	131	124	5.9%
DRY WHEY	40	47.8	-15.8%	69.1	-41.8%	66	58	13.8%
FEEDER CATTLE	12,714	15,083	-15.7%	12,799	-0.7%	13,071	15,155	-13.7%
GOLDMAN SACHS	604	1,362	-55.7%	594.95	1.4%	729	1,356	-46.2%
GSCI EXCESS RETURN FUT	4,443	4,162.95	6.7%	64.76	6760.4%	1,488	1,648	-9.8%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	826	0	-	0	-	128	11	1045.1%
HDD WEATHER EUROPEAN	0	62.5	-100.0%	0	-	5	23	-76.6%
HOGS	58,868	72,818.15	-19.2%	35,739.71	64.7%	52,839	65,215	-19.0%
HOUSING INDEX	1	0.9	-10.1%	0.86	-5.5%	1	1	137.3%
LUMBER	521	504.25	3.2%	1,148.95	-54.7%	662	658	0.6%
MALAYSIAN PALM SWAP	252	486	-48.1%	82.86	204.6%	156	221	-29.7%
MILK	1,290	1,750.15	-26.3%	1,806.57	-28.6%	1,689	1,247	35.5%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	255	306.2	-16.8%	276.95	-8.0%	407	311	31.1%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	7	0	-
S&P GSCI ENHANCED ER SWAP	358	376.2	-4.8%	0	-	119	159	-25.0%
USD CRUDE PALM OIL	225	42	435.3%	114.33	96.6%	147	54	171.5%

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	ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Ag Products Options								
BUTTER CS	71	83.9	-15.1%	41.76	70.6%	147	156	-6.1%
CASH-SETTLED CHEESE	378	445.8	-15.3%	604.62	-37.5%	587	462	27.1%
CATTLE	7,575	11,467.2	-33.9%	8,855.05	-14.5%	11,063	9,655	14.6%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	11	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	11	27	-60.2%
CLASS IV MILK	60	123.4	-51.6%	97.67	-38.9%	237	184	28.7%
DRY WHEY	4	37.85	-88.9%	1.67	151.4%	23	39	-40.5%
FEEDER CATTLE	786	1,093.35	-28.1%	1,111.33	-29.3%	1,225	1,497	-18.2%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	214	0	-	0	-	24	0	-
HOGS	13,816	16,747.8	-17.5%	8,914.57	55.0%	13,405	17,793	-24.7%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
LUMBER	31	49.9	-38.5%	60.38	-49.2%	44	86	-49.0%
LV CATL CSO	0	2.5	-100.0%	0	-	0	3	-100.0%
MILK	1,153	2,037.05	-43.4%	1,668.1	-30.9%	2,268	1,817	24.8%
MLK MID OPTIONS	0	0.2	-100.0%	0	-	1	1	-46.6%
NFD MILK	227	215.2	5.5%	163.1	39.2%	390	307	27.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	1,386,765	2,706,172.2	-48.8%	1,429,172.14	-3.0%	2,236,160	3,027,721	-26.1%
Equity Index Futures	5,799,973	3,053,923.05	89.9%	3,325,989.19	74.4%	4,673,453	2,631,993	77.6%
FX Futures	969,107	1,007,061.7	-3.8%	699,308	38.6%	833,267	815,771	2.1%
Foreign Exchange Futures	0	0	-	0	-	0	2	-100.0%
Ag Products Futures	144,542	174,855	-17.3%	107,077.62	35.0%	140,297	156,771	-10.5%
TOTAL FUTURES	8,300,387	6,942,011.95	19.6%	5,561,546.95	49.2%	7,883,176.52	6,632,258.38	18.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	407,325	1,526,746.9	-73.3%	396,386.81	2.8%	1,253,913	1,861,200	-32.6%
Equity Index Options	728,579	678,159.6	7.4%	566,601.95	28.6%	755,999	648,262	16.6%
FX Options	36,235	53,208.95	-31.9%	29,559.9	22.6%	42,959	53,791	-20.1%
Foreign Exchange Options	22	28	-20.2%	36.62	-39.0%	42	38	11.2%
Ag Products Options	24,316	32,304.15	-24.7%	21,518.24	13.0%	29,424	32,036	-8.2%
TOTAL OPTIONS	1,196,477	2,290,447.6	-47.8%	1,014,103.52	18.0%	2,082,336.07	2,595,326.86	-19.8%
TOTAL COMBINED								
Interest Rate	1,794,090	4,232,919.1	-57.6%	1,825,558.95	-1.7%	3,490,072	4,888,921	-28.6%
Equity Index	6,528,552	3,732,082.65	74.9%	3,892,591.14	67.7%	5,429,452	3,280,255	65.5%
FX	1,005,342	1,060,270.65	-5.2%	728,867.9	37.9%	876,225	869,562	0.8%
Foreign Exchange	22	28	-20.2%	36.62	-39.0%	42	40	5.1%
Ag Products	168,858	207,159.15	-18.5%	128,595.86	31.3%	169,721	188,807	-10.1%
GRAND TOTAL	9,496,864	9,232,459.55	2.9%	6,575,650.48	44.4%	9,965,512.59	9,227,585.23	8.0%