

**CME Exchange ADV Report - Monthly**

December 2020

Page 1 of 8

	ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Interest Rate Futures</b>								
1-MONTH EURODOLLAR	0	0.05	-100.0%	0	-	3	2	82.4%
EURODOLLARS	1,404,225	1,737,756.86	-19.2%	1,972,609.6	-28.8%	2,015,464	2,726,479	-26.1%
SOFR	66,431	34,752.43	91.2%	86,710.2	-23.4%	50,766	36,122	40.5%
SONIA	6,026	9,361.29	-35.6%	10,096.6	-40.3%	7,937	8,781	-9.6%
<b>Interest Rate Options</b>								
EURODOLLARS	172,086	727,899.9	-76.4%	243,357.05	-29.3%	730,642	1,106,209	-34.0%
EURO MIDCURVE	219,645	263,420.05	-16.6%	356,310.1	-38.4%	326,980	579,080	-43.5%
SOFR	273	0	-	100.1	172.5%	36	0	-

## CME Exchange ADV Report - Monthly

December 2020

Page 2 of 8

	ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Equity Index Futures</b>								
BITCOIN FUTURES	11,179	5,230.81	113.7%	11,433.35	-2.2%	8,782	6,365	38.0%
E-MINI COM SERVICES SELECT	306	671.19	-54.5%	93.85	225.7%	235	342	-31.3%
E-mini FTSE 100 (USD)	0	0	-	0	-	0	1	-100.0%
E-mini FTSE China 50	0	0	-	0	-	0	3	-99.7%
E-MINI MIDCAP	22,223	24,090.38	-7.8%	12,607.45	76.3%	17,915	16,302	9.9%
E-MINI NASDAQ 100	453,963	390,676.19	16.2%	517,455	-12.3%	579,909	456,669	27.0%
E-MINI RUSSELL 1000	823	965.05	-14.7%	128.05	542.8%	423	449	-5.9%
E-MINI RUSSELL 1000 GROWTH	439	555.57	-21.1%	169.75	158.3%	255	279	-8.8%
E-MINI RUSSELL 1000 VALUE	1,977	1,039.29	90.2%	421.7	368.8%	623	703	-11.4%
E-MINI RUSSELL 2000	213,652	168,127.95	27.1%	173,312.15	23.3%	205,213	146,026	40.5%
E-MINI S&P500	1,556,005	1,672,929.52	-7.0%	1,557,493.9	-0.1%	1,985,628	1,568,043	26.6%
E-MINI S&P REAL ESTATE SELE	496	823.05	-39.7%	147.15	237.2%	415	358	15.8%
FT-SE 100	0	0	-	0.4	-88.6%	0	1	-97.6%
FTSE Emerging	1	95.71	-98.8%	1.5	-24.2%	19	100	-81.1%
IBOVESPA INDEX	9	28.62	-70.3%	7.15	18.9%	18	33	-43.9%
MICRO E-MINI NASDAQ 100	739,804	150,865.62	390.4%	1,004,897.8	-26.4%	705,657	125,996	460.1%
MICRO E-MINI RUSSELL 2000	90,121	26,411.71	241.2%	85,957.35	4.8%	93,567	19,861	371.1%
MICRO E-MINI S&P500	741,728	206,095.24	259.9%	1,027,468.15	-27.8%	896,476	170,938	424.4%
NASDAQ BIOTECH	13	15.33	-15.5%	16.25	-20.3%	25	18	38.0%
Nearby BTIC+	0	0	-	0	-	5	0	3348.6%
NIKKEI 225 (\$) STOCK	6,137	11,366.71	-46.0%	7,632.45	-19.6%	8,934	10,385	-14.0%
NIKKEI 225 (YEN) STOCK	29,180	38,883.48	-25.0%	40,777.55	-28.4%	44,476	38,658	15.1%
S&P 500	6,467	5,566.38	16.2%	2,910.35	122.2%	6,269	4,738	32.3%
S&P 500 ANNUAL DIVIDEND IND	1,340	1,284.71	4.3%	2,039.05	-34.3%	2,701	1,296	108.5%
S&P 500/GI	0	0.57	-100.0%	0	-	0	0	-100.0%
S&P 500 QUARLY DIVIDEND IND	86	2.38	3508.1%	191.7	-55.2%	60	10	492.9%
S&P 600 SMALLCAP EMINI	0	45.76	-100.0%	0	-	14	18	-21.5%
S&P CONSUMER DSCRTNRY SE	950	657.81	44.4%	538.9	76.3%	496	424	16.8%
S&P CONSUMER STAPLES SECT	1,721	1,199.38	43.4%	754.55	128.0%	1,182	937	26.1%
S&P ENERGY SECTOR	3,006	1,768.76	69.9%	2,722.6	10.4%	1,686	915	84.3%
S&P FINANCIAL SECTOR	3,785	3,195.24	18.4%	2,251.65	68.1%	1,545	1,670	-7.4%
S&P HEALTH CARE SECTOR	1,425	2,069.81	-31.2%	782	82.2%	880	1,016	-13.4%
S&P INDUSTRIAL SECTOR	2,368	1,249.71	89.5%	1,364.7	73.5%	974	658	48.0%
S&P MATERIALS SECTOR	1,158	621.1	86.5%	572.95	102.2%	500	494	1.2%
S&P TECHNOLOGY SECTOR	1,233	1,401.95	-12.1%	538.2	129.1%	782	757	3.3%
S&P UTILITIES SECTOR	2,233	2,366.24	-5.6%	850.6	162.5%	1,301	1,530	-15.0%
S&P VALUE INDEX FUTURES	0	0.76	-100.0%	0	-	0	0	-100.0%
WATER INDEX FUTURES	4	0	-	0	-	0	0	-
YEN DENOMINATED TOPIX	76	580.38	-86.9%	289.15	-73.7%	308	873	-64.7%

## CME Exchange ADV Report - Monthly

December 2020

Page 3 of 8

	ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Equity Index Options</b>								
BITCOIN FUTURES	158	0	-	133.4	18.4%	148	0	-
E-MINI NASDAQ 100	11,924	8,394.14	42.1%	15,509.4	-23.1%	15,925	9,504	67.6%
E-MINI RUSSELL 2000	762	773.71	-1.6%	1,882.55	-59.5%	911	774	17.7%
E-MINI S&P500	268,977	302,431.19	-11.1%	265,749.1	1.2%	334,891	263,173	27.3%
EOM E-MINI RUSSELL 2000 END	880	195.9	349.0%	390.35	125.4%	460	395	16.3%
EOM EMINI S&P	57,212	79,336.43	-27.9%	62,136.15	-7.9%	91,450	90,220	1.4%
EOM S&P 500	2,271	5,039.14	-54.9%	1,104.95	105.5%	2,702	5,527	-51.1%
EOW1 E-MINI RUSSELL 2000 WE	109	162.33	-32.6%	171.1	-36.1%	199	165	20.8%
EOW1 EMINI S&P 500	17,849	58,199.29	-69.3%	51,554.7	-65.4%	47,523	47,217	0.6%
EOW1 S&P 500	1,033	5,694.38	-81.9%	3,007.4	-65.7%	2,075	3,682	-43.6%
EOW2 E-MINI RUSSELL 2000 WE	359	176.48	103.2%	285.3	25.7%	317	230	38.0%
EOW2 EMINI S&P 500	42,773	58,991.1	-27.5%	50,306.55	-15.0%	50,885	48,460	5.0%
EOW2 S&P 500	3,044	8,703.86	-65.0%	2,974.4	2.3%	3,670	6,391	-42.6%
EOW3 E-MINI RUSSELL 2000 WE	667	732.52	-8.9%	773.55	-13.7%	811	719	12.8%
EOW3 EMINI S&P 500	56,196	76,942.81	-27.0%	87,760.8	-36.0%	108,249	109,072	-0.8%
EOW3 S&P 500	1,072	1,906.9	-43.8%	2,947.65	-63.6%	3,160	5,587	-43.4%
EOW4 E-MINI RUSSELL 2000 WE	283	165.14	71.2%	200.45	41.0%	185	155	18.8%
EOW4 EMINI S&P 500	26,766	40,283.05	-33.6%	25,812.55	3.7%	40,595	41,042	-1.1%
EOW4 S&P 500	706	0	-	729.75	-3.2%	365	0	-
MICRO E-MINI NASDAQ 100	112	0	-	47.8	133.9%	27	0	-
MICRO E-MINI S&P500	1,011	0	-	934	8.2%	342	0	-
S&P 500	7,381	16,684.95	-55.8%	4,908.25	50.4%	6,500	11,441	-43.2%

## CME Exchange ADV Report - Monthly

December 2020

Page 4 of 8

	ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>FX Futures</b>								
AD/CD CROSS RATES	1	4.81	-88.7%	0.3	81.8%	1	1	-31.7%
AD/JY CROSS RATES	85	124.19	-31.4%	96.45	-11.7%	119	132	-9.9%
AD/NE CROSS RATES	13	11.76	7.4%	7.05	79.2%	14	10	35.1%
AUSTRALIAN DOLLAR	106,241	111,537.71	-4.7%	98,128.8	8.3%	102,412	100,118	2.3%
BP/JY CROSS RATES	139	202.67	-31.2%	91.95	51.6%	154	150	2.4%
BP/SF CROSS RATES	32	15	110.6%	11.35	178.3%	20	19	6.1%
BRAZIL REAL	9,331	10,388.05	-10.2%	11,784.8	-20.8%	10,408	8,642	20.4%
BRITISH POUND	151,159	154,473.43	-2.1%	94,689.15	59.6%	110,639	121,199	-8.7%
CANADIAN DOLLAR	86,145	92,194.62	-6.6%	68,917.1	25.0%	76,942	79,391	-3.1%
CD/JY CROSS RATES	1	4.29	-88.3%	0.5	0.0%	2	1	163.7%
CHINESE RENMINBI (CNH)	1,633	949.76	72.0%	1,908.45	-14.4%	1,098	1,306	-15.9%
CZECK KORUNA (EC)	0	0.57	-68.2%	0	-	0	0	-28.9%
CZECK KORUNA (US)	0	0	-	0.05	-100.0%	0	0	-
EC/AD CROSS RATES	673	341.38	97.3%	125.35	437.3%	339	244	38.7%
EC/CD CROSS RATES	438	420.95	4.0%	87.85	398.5%	221	168	31.0%
EC/NOK CROSS RATES	25	37	-31.3%	3.55	615.7%	10	31	-67.6%
EC/SEK CROSS RATES	64	106.86	-40.3%	20.75	207.6%	32	42	-23.2%
EFX/BP CROSS RATES	5,474	6,083.95	-10.0%	1,751.5	212.6%	3,263	4,700	-30.6%
EFX/JY CROSS RATES	3,520	5,873.86	-40.1%	1,402.7	150.9%	2,736	3,553	-23.0%
EFX/SF CROSS RATES	1,997	2,006.29	-0.5%	623.65	220.2%	1,701	1,698	0.2%
E-MINI EURO FX	9,937	4,596.76	116.2%	7,120.1	39.6%	7,579	4,372	73.4%
E-MINI JAPANESE YEN	415	589.67	-29.6%	726.15	-42.9%	921	809	13.8%
EURO FX	266,857	272,656.24	-2.1%	167,980.15	58.9%	219,048	208,294	5.2%
HUNGARIAN FORINT (EC)	0	0	-	0.1	-100.0%	0	0	-
HUNGARIAN FORINT (US)	1	1.76	-35.5%	0.45	152.5%	1	0	204.5%
INDIAN RUPEE	956	1,442	-33.7%	1,158.75	-17.5%	1,255	2,964	-57.7%
JAPANESE YEN	118,058	146,083.57	-19.2%	103,409.85	14.2%	114,409	129,261	-11.5%
KOREAN WON	141	86.76	62.7%	56.2	151.1%	54	41	31.9%
MEXICAN PESO	68,131	67,106.86	1.5%	60,365.75	12.9%	58,514	59,778	-2.1%
MICRO AUD/USD	11,892	3,644	226.3%	12,891.8	-7.8%	11,740	4,772	146.0%
MICRO CAD/USD	1,467	786.24	86.5%	1,865.8	-21.4%	1,423	799	78.2%
MICRO CHF/USD	460	329.95	39.5%	530.1	-13.2%	245	170	44.6%
MICRO EUR/USD	27,916	7,400.43	277.2%	26,049.45	7.2%	23,898	10,479	128.1%
MICRO GBP/USD	6,953	3,038.52	128.8%	4,338.15	60.3%	3,689	2,581	42.9%
MICRO INR/USD	101	155.05	-35.2%	95.15	5.7%	103	222	-53.5%
MICRO JPY/USD	1,320	750.24	75.9%	1,402.6	-5.9%	1,378	1,263	9.1%
NEW ZEALND DOLLAR	32,304	33,280.67	-2.9%	26,961.75	19.8%	29,679	27,676	7.2%
NKR/USD CROSS RATE	533	553.33	-3.6%	230.95	131.0%	280	280	0.1%
POLISH ZLOTY (EC)	7	0.1	6966.5%	0.3	2142.4%	3	2	46.2%
POLISH ZLOTY (US)	61	18.71	226.4%	23.1	164.5%	42	8	396.3%
RMB USD	0	0.05	-100.0%	0	-	0	0	-50.1%
RUSSIAN RUBLE	7,595	7,981.05	-4.8%	5,150.4	47.5%	5,588	4,189	33.4%
S.AFRICAN RAND	3,982	4,921.05	-19.1%	2,691.15	48.0%	3,687	2,806	31.4%
SF/JY CROSS RATES	0	1.19	-84.7%	0.85	-78.6%	1	0	389.7%
SHEKEL	0	0.95	-52.3%	0.05	809.0%	1	0	258.7%
SKR/USD CROSS RATES	495	445.24	11.1%	251.8	96.5%	274	192	42.7%
SWISS FRANC	28,148	38,345.9	-26.6%	21,839.75	28.9%	27,297	28,359	-3.7%
TURKISH LIRA	2	144.76	-98.4%	58.8	-96.0%	37	60	-38.3%
USDZAR	0	0	-	0	-	0	0	-100.0%

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

December 2020

Page 5 of 8

	ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>FX Options</b>								
AUD/USD MONDAY OPTION WEE	43	0	-	2.25	1821.2%	18	0	-
AUD/USD MONDAY OPTION WEE	55	0	-	0	-	11	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	20	-100.0%	12	0	-
AUD/USD MONDAY OPTION WEE	4	0	-	0	-	10	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	3.8	-100.0%	3	0	-
AUD/USD MONTHLY OPTIONS	1,941	3,227.05	-39.9%	2,694	-28.0%	3,256	3,281	-0.8%
AUD/USD WKLY FRIDAY OPTION	26	0	-	0	-	24	86	-71.7%
AUD/USD WKLY FRIDAY OPTION	105	477.57	-77.9%	137.4	-23.3%	175	290	-39.8%
AUD/USD WKLY FRIDAY OPTION	120	418.9	-71.3%	158.65	-24.3%	164	310	-47.1%
AUD/USD WKLY FRIDAY OPTION	61	201.95	-69.7%	178.8	-65.8%	177	305	-41.9%
AUD/USD WKLY FRIDAY OPTION	12	2.9	324.1%	0	-	71	79	-10.5%
AUD/USD WKLY WED OPTIONS -	24	55.67	-57.5%	43.8	-45.9%	58	79	-26.3%
AUD/USD WKLY WED OPTIONS -	41	99.38	-58.5%	166	-75.1%	69	82	-16.4%
AUD/USD WKLY WED OPTIONS -	38	23.05	66.1%	24.6	55.6%	38	37	2.7%
AUD/USD WKLY WED OPTIONS -	57	24.1	137.9%	89.25	-35.8%	66	63	4.3%
AUD/USD WKLY WED OPTIONS -	41	0	-	0	-	27	21	32.6%
BRL/USD MONTHLY OPTIONS	1	0	-	0.4	150.0%	3	7	-61.3%
CAD/USD MONDAY OPTIONS WE	95	0	-	0.5	18827.3%	21	0	-
CAD/USD MONDAY OPTIONS WE	5	0	-	18.5	-75.4%	10	0	-
CAD/USD MONDAY OPTIONS WE	6	0	-	30.75	-80.8%	35	0	-
CAD/USD MONDAY OPTIONS WE	39	0	-	0	-	24	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	17.5	-100.0%	14	0	-
CAD/USD MONTHLY OPTIONS	1,750	2,326.29	-24.8%	1,729.5	1.2%	2,168	2,498	-13.2%
CAD/USD WKLY FRIDAY OPTION	135	0	-	0	-	61	144	-57.7%
CAD/USD WKLY FRIDAY OPTION	171	607.67	-71.9%	140.15	22.0%	281	332	-15.4%
CAD/USD WKLY FRIDAY OPTION	374	610.57	-38.8%	267.9	39.5%	312	454	-31.4%
CAD/USD WKLY FRIDAY OPTION	198	542.95	-63.6%	228.2	-13.4%	324	498	-34.9%
CAD/USD WKLY FRIDAY OPTION	15	32.57	-55.1%	0	-	126	146	-14.0%
CAD/USD WKLY WED OPTIONS -	70	4.86	1332.8%	72.3	-3.7%	101	135	-25.1%
CAD/USD WKLY WED OPTIONS -	21	189.14	-88.8%	18.05	16.8%	73	163	-55.4%
CAD/USD WKLY WED OPTIONS -	37	187.57	-80.2%	74.7	-50.4%	83	154	-45.8%
CAD/USD WKLY WED OPTIONS -	42	172.71	-75.8%	42.65	-2.0%	106	140	-24.7%
CAD/USD WKLY WED OPTIONS -	59	0	-	0	-	38	42	-9.6%
CHF/USD MONTHLY OPTIONS	111	292.24	-62.1%	215.3	-48.6%	169	156	8.4%
CHF/USD WKLY FRIDAY OPTION	1	0	-	0	-	1	1	-13.8%
CHF/USD WKLY FRIDAY OPTION	0	8.24	-95.0%	24.25	-98.3%	9	12	-23.6%
CHF/USD WKLY FRIDAY OPTION	3	17.9	-85.0%	12.65	-78.8%	5	9	-39.0%
CHF/USD WKLY FRIDAY OPTION	0	13.57	-97.7%	0.2	59.1%	6	7	-20.5%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-	7	2	196.4%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	0	0	-100.0%
EUR/GBP WKLY FRIDAY OPTION	11	0	-	0	-	1	0	-
EUR/USD MONDAY OPTION WEE	180	0	-	62.75	187.1%	89	0	-
EUR/USD MONDAY OPTION WEE	195	0	-	125.75	55.1%	80	0	-
EUR/USD MONDAY OPTION WEE	236	0	-	29.95	687.7%	99	0	-
EUR/USD MONDAY OPTION WEE	34	0	-	17.5	95.1%	86	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	129.95	-100.0%	39	0	-
EUR/USD MONTHLY OPTIONS	9,033	10,657.57	-15.2%	10,854.85	-16.8%	12,687	16,209	-21.7%
EUR/USD WKLY FRIDAY OPTION	288	0	-	7.65	3666.5%	141	458	-69.2%
EUR/USD WKLY FRIDAY OPTION	682	1,826.05	-62.7%	1,060.45	-35.7%	867	1,239	-30.0%

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

December 2020

Page 6 of 8

	ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>FX Options</b>								
EUR/USD WKLY FRIDAY OPTION	924	1,244.33	-25.7%	575.15	60.7%	945	1,386	-31.8%
EUR/USD WKLY FRIDAY OPTION	458	746.81	-38.7%	817.85	-44.0%	981	1,524	-35.6%
EUR/USD WKLY FRIDAY OPTION	24	5.86	304.3%	0	-	319	402	-20.8%
EUR/USD WKLY WED OPTIONS -	254	584.48	-56.5%	364.65	-30.3%	451	608	-25.8%
EUR/USD WKLY WED OPTIONS -	363	615.95	-41.0%	343.6	5.7%	378	596	-36.5%
EUR/USD WKLY WED OPTIONS -	502	583.38	-14.0%	256.05	95.9%	383	599	-36.2%
EUR/USD WKLY WED OPTIONS -	431	463.38	-7.0%	301.5	42.9%	374	650	-42.4%
EUR/USD WKLY WED OPTIONS -	449	0	-	0	-	174	163	6.7%
GBP/USD MONDAY OPTION WEE	258	0	-	1.95	13114.5%	51	0	-
GBP/USD MONDAY OPTION WEE	21	0	-	93.2	-77.4%	26	0	-
GBP/USD MONDAY OPTION WEE	20	0	-	166.4	-88.2%	38	0	-
GBP/USD MONDAY OPTION WEE	21	0	-	142.5	-85.5%	49	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	18.95	-100.0%	7	0	-
GBP/USD MONTHLY OPTIONS	6,559	7,425.57	-11.7%	4,865.8	34.8%	4,573	6,060	-24.5%
GBP/USD WKLY FRIDAY OPTION	90	0	-	0	-	49	131	-62.2%
GBP/USD WKLY FRIDAY OPTION	147	738.24	-80.0%	146.25	0.8%	165	343	-51.9%
GBP/USD WKLY FRIDAY OPTION	408	593.76	-31.2%	189.65	115.3%	209	443	-53.0%
GBP/USD WKLY FRIDAY OPTION	167	214.57	-22.1%	116.8	43.2%	163	391	-58.3%
GBP/USD WKLY FRIDAY OPTION	0	1.19	-84.7%	0	-	66	126	-47.8%
GBP/USD WKLY WED OPTIONS -	1	49.95	-98.6%	122.85	-99.4%	76	107	-29.0%
GBP/USD WKLY WED OPTIONS -	110	199.43	-44.6%	144	-23.3%	59	142	-58.3%
GBP/USD WKLY WED OPTIONS -	29	82.1	-64.9%	136.5	-78.9%	76	118	-35.5%
GBP/USD WKLY WED OPTIONS -	109	120.05	-9.1%	29.35	271.8%	67	108	-37.9%
GBP/USD WKLY WED OPTIONS -	22	0	-	0	-	30	37	-18.8%
JPY/USD MONDAY OPTION WEE	43	0	-	0	-	39	0	-
JPY/USD MONDAY OPTION WEE	33	0	-	95.25	-65.0%	60	0	-
JPY/USD MONDAY OPTION WEE	21	0	-	59.1	-64.2%	36	0	-
JPY/USD MONDAY OPTION WEE	27	0	-	6	357.6%	36	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	14.3	-100.0%	12	0	-
JPY/USD MONTHLY OPTIONS	2,687	4,554	-41.0%	3,894.75	-31.0%	5,334	6,488	-17.8%
JPY/USD WKLY FRIDAY OPTION	138	0	-	0	-	81	227	-64.2%
JPY/USD WKLY FRIDAY OPTION	304	907.14	-66.5%	562.9	-46.1%	504	498	1.2%
JPY/USD WKLY FRIDAY OPTION	587	573.95	2.2%	364.5	60.9%	565	665	-15.0%
JPY/USD WKLY FRIDAY OPTION	272	389.14	-30.1%	316.55	-14.1%	518	621	-16.6%
JPY/USD WKLY FRIDAY OPTION	17	4.24	301.1%	0	-	194	235	-17.6%
JPY/USD WKLY WED OPTIONS -	29	233.86	-87.6%	109.55	-73.5%	215	223	-3.5%
JPY/USD WKLY WED OPTIONS -	101	319.19	-68.5%	185.65	-45.8%	181	213	-15.0%
JPY/USD WKLY WED OPTIONS -	70	140.19	-50.3%	187.25	-62.8%	205	206	-0.3%
JPY/USD WKLY WED OPTIONS -	148	120.81	22.1%	169.7	-13.1%	219	205	6.9%
JPY/USD WKLY WED OPTIONS -	38	0	-	0	-	58	45	27.4%
MXN/USD MONTHLY OPTIONS	18	34.29	-47.4%	102.55	-82.4%	77	68	14.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	17	5	266.3%
MXN/USD WKLY FRIDAY OPTION	22	0	-	52	-57.5%	13	2	517.6%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	9	5	60.4%
MXN/USD WKLY FRIDAY OPTION	0	0	-	24.15	-100.0%	12	2	493.7%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	1	0	440.8%
NZD/USD MONTHLY OPTIONS	1	68.52	-98.7%	6.7	-87.1%	20	36	-45.9%
NZD/USD WKLY FRIDAY OPTION	0	0.1	-100.0%	0	-	0	1	-71.0%
NZD/USD WKLY FRIDAY OPTION	0	9.52	-100.0%	0	-	0	2	-100.0%

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

December 2020

Page 7 of 8

	ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>FX Options</b>								
NZD/USD WKLY FRIDAY OPTION	0	9.52	-100.0%	0	-	1	4	-60.7%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-100.0%
RUB/USD MONTHLY OPTIONS	3	0	-	18.9	-83.9%	3	0	-
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	0	-	0	-	0	2	-100.0%
<b>Foreign Exchange Options</b>								
AUD/USD WKLY WED OPTIONS -	17	44.57	-62.0%	12.4	36.7%	35	39	-10.7%
<b>Ag Products Futures</b>								
BUTTER CS	285	252.43	13.0%	269.75	5.7%	278	211	31.6%
CASH-SETTLED CHEESE	771	607.1	27.0%	646.15	19.4%	657	531	23.7%
CAT ASIA WEATHER	0	0	-	0	-	31	0	-
CATTLE	41,178	45,979.29	-10.4%	60,570.15	-32.0%	63,790	66,345	-3.9%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	13	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	3	2	66.0%
CDD WEATHER	0	0	-	0	-	38	36	7.1%
CLASS IV MILK	35	101.48	-65.6%	29	20.2%	105	113	-7.2%
DRY WHEY	126	63.05	99.1%	92.15	36.2%	74	60	24.0%
FEEDER CATTLE	11,159	11,609.62	-3.9%	10,589.5	5.4%	12,749	14,320	-11.0%
GOLDMAN SACHS	582	971.05	-40.1%	608.6	-4.4%	691	1,301	-46.9%
GSCI EXCESS RETURN FUT	4,296	3,122.86	37.6%	93.5	4494.7%	1,498	1,505	-0.5%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	1	-100.0%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	211	145.24	45.5%	142.5	48.3%	160	60	166.1%
HDD WEATHER EUROPEAN	73	0	-	22.5	223.2%	16	39	-58.6%
HOGS	31,037	42,207.24	-26.5%	42,700.8	-27.3%	48,998	61,991	-21.0%
HOUSING INDEX	0	0.29	-4.6%	0.1	172.7%	1	1	81.7%
LUMBER	643	565.38	13.6%	384.55	67.1%	617	646	-4.5%
MALAYSIAN PALM SWAP	213	120	77.3%	558.95	-61.9%	199	200	-0.3%
MILK	1,781	1,603.62	11.1%	1,668.15	6.8%	1,694	1,333	27.1%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	232	304.19	-23.7%	228	1.8%	365	300	21.9%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	5	0	-
PORK CUTOUT	93	0	-	118.35	-21.0%	17	0	-
S&P GSCI ENHANCED ER SWAP	217	358.29	-39.6%	0	-	108	149	-27.3%
USD CRUDE PALM OIL	187	162.33	15.1%	142.05	31.5%	152	69	121.2%



## CME Exchange ADV Report - Monthly

December 2020

Page 8 of 8

	ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Ag Products Options</b>								
BUTTER CS	103	86.14	20.1%	66.75	55.0%	131	143	-8.3%
CASH-SETTLED CHEESE	620	509.57	21.7%	415.4	49.3%	590	452	30.5%
CATTLE	7,990	6,702.81	19.2%	9,600.85	-16.8%	10,565	9,577	10.3%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	8	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	8	20	-60.2%
CLASS IV MILK	68	113.86	-40.3%	48.35	40.6%	190	159	18.9%
DRY WHEY	24	7.71	205.8%	52.05	-54.7%	23	32	-27.1%
FEEDER CATTLE	841	824.33	2.1%	982.25	-14.4%	1,177	1,357	-13.2%
HDD EURO SEASONAL STRIP	45	0	-	0	-	28	0	-
HDD SEASONAL STRIP	114	0	-	125	-9.1%	24	0	-
HDD WEATHER	34	0	-	25	36.4%	25	0	-
HDD WEATHER EUROPEAN	23	0	-	0	-	2	0	-
HOGS	5,187	11,771.48	-55.9%	5,183.95	0.1%	11,576	16,628	-30.4%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
LUMBER	46	50.38	-8.8%	32.45	41.6%	41	80	-47.9%
LV CATL CSO	0	1.9	-100.0%	0	-	0	2	-100.0%
MILK	1,488	1,749.38	-14.9%	1,542.5	-3.5%	2,103	1,808	16.3%
MLK MID OPTIONS	1	0.71	-23.6%	0	-	1	1	-44.5%
NFD MILK	174	140.1	24.5%	193.75	-10.0%	341	273	24.9%
PORK CUTOOT	8	0	-	0.15	5293.9%	1	0	-
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	1,476,682	1,781,870.62	-17.1%	2,069,416.4	-28.6%	2,074,170	2,771,384	-25.2%
Equity Index Futures	3,893,905	2,720,882.38	43.1%	4,455,827.35	-12.6%	4,567,272	2,576,868	77.2%
FX Futures	954,703	979,138.19	-2.5%	724,850.75	31.7%	821,256	810,783	1.3%
Foreign Exchange Futures	0	0	-	0	-	0	2	-100.0%
Ag Products Futures	93,117	108,173.43	-13.9%	118,864.75	-21.7%	132,246	149,222	-11.4%
<b>TOTAL FUTURES</b>	<b>6,418,407</b>	<b>5,590,064.62</b>	<b>14.8%</b>	<b>7,368,959.25</b>	<b>-12.9%</b>	<b>7,594,944.24</b>	<b>6,308,258.31</b>	<b>20.4%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	392,004	991,319.95	-60.5%	599,767.25	-34.6%	1,057,658	1,685,289	-37.2%
Equity Index Options	501,543	664,813.33	-24.6%	579,320.15	-13.4%	711,387	643,754	10.5%
FX Options	32,286	43,054	-25.0%	33,703.7	-4.2%	40,362	51,126	-21.1%
Foreign Exchange Options	17	44.57	-62.0%	12.4	36.7%	35	39	-10.7%
Ag Products Options	16,767	21,958.38	-23.6%	18,268.45	-8.2%	26,825	30,541	-12.2%
<b>TOTAL OPTIONS</b>	<b>942,616</b>	<b>1,721,190.24</b>	<b>-45.2%</b>	<b>1,231,071.95</b>	<b>-23.4%</b>	<b>1,836,266.41</b>	<b>2,410,748.96</b>	<b>-23.8%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	1,868,686	2,773,190.57	-32.6%	2,669,183.65	-30.0%	3,131,828	4,456,673	-29.7%
Equity Index	4,395,448	3,385,695.71	29.8%	5,035,147.5	-12.7%	5,278,660	3,220,622	63.9%
FX	986,989	1,022,192.19	-3.4%	758,554.45	30.1%	861,617	861,909	0.0%
Foreign Exchange	17	44.57	-62.0%	12.4	36.7%	35	41	-14.3%
Ag Products	109,884	130,131.81	-15.6%	137,133.2	-19.9%	159,071	179,763	-11.5%
<b>GRAND TOTAL</b>	<b>7,361,024</b>	<b>7,311,254.86</b>	<b>0.7%</b>	<b>8,600,031.2</b>	<b>-14.4%</b>	<b>9,431,210.65</b>	<b>8,719,007.27</b>	<b>8.2%</b>