

CME Exchange ADV Report - Monthly

May 2020

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	ADV MAY 2020	ADV MAY 2019	% CHG	ADV APR 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	5	1.41	283.2%	11.57	-53.3%	4	1	208.9%
EURODOLLARS	1,743,310	3,348,421.64	-47.9%	1,909,577.29	-8.7%	2,896,528	2,890,696	0.2%
SOFR	32,358	32,038.95	1.0%	28,267.48	14.5%	46,003	28,548	61.1%
SONIA	7,972	8,614.64	-7.5%	5,496.71	45.0%	6,631	8,082	-18.0%
Interest Rate Options								
EURODOLLARS	560,165	1,192,476.36	-53.0%	1,229,062.9	-54.4%	1,502,278	1,011,127	48.6%
EURO MIDCURVE	298,358	941,024.36	-68.3%	280,079.24	6.5%	407,005	737,038	-44.8%
SOFR	15	0	-	10.81	36.5%	8	0	-

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	ADV MAY 2020	ADV MAY 2019	% CHG	ADV APR 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Equity Index Futures								
BITCOIN FUTURES	8,568	13,604.09	-37.0%	5,906.57	45.1%	8,542	7,441	14.8%
E-MINI COM SERVICES SELECT	72	207.14	-65.5%	69.1	3.5%	226	249	-9.5%
E-mini FTSE 100 (USD)	0	0	-	0	-	0	3	-100.0%
E-mini FTSE China 50	0	0.09	-100.0%	0	-	0	7	-100.0%
E-MINI MIDCAP	11,213	13,980.36	-19.8%	11,211	0.0%	18,824	15,620	20.5%
E-MINI NASDAQ 100	457,780	582,404.91	-21.4%	440,378.62	4.0%	615,814	483,881	27.3%
E-MINI RUSSELL 1000	95	338.18	-71.8%	100.29	-5.1%	399	360	11.1%
E-MINI RUSSELL 1000 GROWTH	56	228.64	-75.5%	69.1	-18.8%	269	244	10.2%
E-MINI RUSSELL 1000 VALUE	170	399.41	-57.5%	272.1	-37.6%	396	767	-48.3%
E-MINI RUSSELL 2000	203,365	146,331.5	39.0%	183,394.9	10.9%	214,056	139,301	53.7%
E-MINI S&P500	1,766,232	1,905,200.55	-7.3%	1,819,385.62	-2.9%	2,286,488	1,575,941	45.1%
E-MINI S&P REAL ESTATE SELE	194	158.36	22.5%	151.29	28.2%	645	186	246.7%
FT-SE 100	0	0	-	0	-	0	4	-100.0%
FTSE Emerging	3	110	-97.7%	3.76	-33.5%	43	112	-61.8%
IBOVESPA INDEX	19	9.5	104.2%	28.71	-32.4%	30	31	-2.0%
MICRO E-MINI NASDAQ 100	656,136	136,106.68	382.1%	566,299.48	15.9%	571,818	28,792	1886.0%
MICRO E-MINI RUSSELL 2000	112,512	24,693.5	355.6%	90,144.86	24.8%	87,448	5,224	1574.1%
MICRO E-MINI S&P500	984,235	219,019.18	349.4%	944,071.33	4.3%	797,302	46,331	1620.9%
NASDAQ BIOTECH	8	29.5	-74.2%	1.1	593.9%	30	13	124.6%
Nearby BTIC+	0	0	-	0	-	11	0	-
NIKKEI 225 (\$) STOCK	5,493	11,690.59	-53.0%	5,886.52	-6.7%	11,835	10,348	14.4%
NIKKEI 225 (YEN) STOCK	34,257	44,589.95	-23.2%	38,074.38	-10.0%	59,588	35,739	66.7%
S&P 500	4,785	2,972	61.0%	6,181.29	-22.6%	7,877	4,878	61.5%
S&P 500 ANNUAL DIVIDEND IND	1,809	1,011.32	78.9%	3,439.57	-47.4%	3,382	1,139	197.0%
S&P 500/GI	0	0	-	0	-	0	0	-100.0%
S&P 500 QUARLY DIVIDEND IND	153	0.91	16724.3%	46.29	230.4%	60	5	1098.1%
S&P 600 SMALLCAP EMINI	38	0	-	27	40.6%	13	0	-
S&P CONSUMER DSCRTNRY SE	151	329.82	-54.2%	205.48	-26.5%	470	457	2.8%
S&P CONSUMER STAPLES SECT	739	467.77	57.9%	652.52	13.2%	1,122	889	26.3%
S&P ENERGY SECTOR	794	495.05	60.4%	883.05	-10.1%	1,339	910	47.1%
S&P FINANCIAL SECTOR	574	1,072.73	-46.5%	546.48	5.1%	1,408	1,465	-3.9%
S&P HEALTH CARE SECTOR	437	400	9.2%	339.05	28.8%	876	858	2.1%
S&P INDUSTRIAL SECTOR	441	311	41.7%	321.9	36.9%	645	683	-5.6%
S&P MATERIALS SECTOR	249	434.64	-42.7%	206.1	20.9%	416	566	-26.5%
S&P TECHNOLOGY SECTOR	328	540.18	-39.4%	204.1	60.5%	753	758	-0.7%
S&P UTILITIES SECTOR	693	1,141.68	-39.3%	361.57	91.7%	1,264	1,472	-14.1%
S&P VALUE INDEX FUTURES	0	0	-	0	-	0	0	-100.0%
YEN DENOMINATED TOPIX	254	1,441.18	-82.4%	334.95	-24.1%	401	797	-49.6%

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Equity Index Options								
BITCOIN FUTURES	299	0	-	18.24	1541.1%	75	0	-
E-MINI NASDAQ 100	12,365	11,291.23	9.5%	9,377.71	31.9%	16,321	9,925	64.4%
E-MINI RUSSELL 2000	1,414	844.68	67.4%	306.43	361.4%	961	578	66.3%
E-MINI S&P500	299,646	328,398.68	-8.8%	260,116.57	15.2%	409,662	230,890	77.4%
EOM E-MINI RUSSELL 2000 END	639	642.64	-0.6%	277.76	130.1%	417	392	6.2%
EOM EMINI S&P	83,486	129,965.59	-35.8%	69,176.38	20.7%	115,261	89,995	28.1%
EOM S&P 500	2,056	6,375.59	-67.7%	2,595.71	-20.8%	4,185	6,171	-32.2%
EOW1 E-MINI RUSSELL 2000 WE	128	183.55	-30.3%	74.1	72.8%	261	141	84.9%
EOW1 EMINI S&P 500	26,654	56,496.36	-52.8%	43,281.52	-38.4%	54,170	42,029	28.9%
EOW1 S&P 500	860	1,039.14	-17.2%	1,896.1	-54.6%	2,307	2,724	-15.3%
EOW2 E-MINI RUSSELL 2000 WE	228	336.55	-32.4%	64	255.7%	176	170	3.8%
EOW2 EMINI S&P 500	36,237	74,900.14	-51.6%	38,242.33	-5.2%	52,637	48,563	8.4%
EOW2 S&P 500	3,531	6,445.91	-45.2%	3,996	-11.6%	4,354	6,502	-33.0%
EOW3 E-MINI RUSSELL 2000 WE	585	694.64	-15.8%	797.71	-26.7%	1,005	516	94.7%
EOW3 EMINI S&P 500	95,484	125,472.23	-23.9%	121,436.81	-21.4%	134,086	115,670	15.9%
EOW3 S&P 500	2,591	5,362.14	-51.7%	5,171.57	-49.9%	4,425	6,584	-32.8%
EOW4 E-MINI RUSSELL 2000 WE	252	241.73	4.4%	111.62	126.2%	147	166	-11.8%
EOW4 EMINI S&P 500	47,132	50,432.18	-6.5%	42,974.05	9.7%	38,955	46,174	-15.6%
S&P 500	3,294	9,025.95	-63.5%	3,197.05	3.0%	8,514	10,866	-21.6%

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FX Futures								
AD/CD CROSS RATES	6	1.41	308.1%	0.57	906.3%	2	1	58.4%
AD/JY CROSS RATES	113	196.73	-42.3%	79.1	43.4%	135	155	-12.8%
AD/NE CROSS RATES	5	6.23	-22.9%	11.33	-57.6%	21	4	466.8%
AUSTRALIAN DOLLAR	86,644	99,673.23	-13.1%	68,065.38	27.3%	105,775	102,363	3.3%
BP/JY CROSS RATES	223	143.73	55.2%	109.81	103.1%	186	109	70.4%
BP/SF CROSS RATES	14	26.73	-46.7%	5.95	139.4%	23	19	19.3%
BRAZIL REAL	8,537	8,511.45	0.3%	8,278.86	3.1%	10,390	6,740	54.1%
BRITISH POUND	81,779	106,397.64	-23.1%	63,284.14	29.2%	104,793	116,933	-10.4%
CANADIAN DOLLAR	55,936	78,866.95	-29.1%	58,590.19	-4.5%	81,166	76,177	6.5%
CD/JY CROSS RATES	7	2.45	164.8%	0.38	1606.0%	4	1	268.3%
CHINESE RENMINBI (CNH)	803	1,439.5	-44.2%	567.57	41.5%	911	1,220	-25.3%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	41.3%
EC/AD CROSS RATES	147	153.5	-4.0%	170.48	-13.6%	333	206	61.2%
EC/CD CROSS RATES	76	101.45	-24.9%	73.57	3.6%	194	123	58.5%
EC/NOK CROSS RATES	3	33.18	-92.5%	39.29	-93.6%	14	23	-39.8%
EC/SEK CROSS RATES	6	16.91	-66.3%	13.52	-57.9%	31	31	1.3%
EFX/BP CROSS RATES	1,813	3,450.64	-47.5%	1,943.24	-6.7%	3,545	4,252	-16.6%
EFX/JY CROSS RATES	1,464	2,114.5	-30.8%	1,664.71	-12.1%	3,249	2,917	11.4%
EFX/SF CROSS RATES	1,907	1,409.45	35.3%	1,618.05	17.8%	2,251	1,489	51.1%
E-MINI EURO FX	6,595	4,124.41	59.9%	6,094.86	8.2%	6,908	4,405	56.8%
E-MINI JAPANESE YEN	660	390.14	69.1%	1,124.48	-41.3%	1,410	512	175.6%
EURO FX	152,381	176,339.09	-13.6%	138,569.62	10.0%	213,143	199,819	6.7%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-
HUNGARIAN FORINT (US)	0	0.09	120.0%	1.43	-86.0%	1	0	1187.8%
INDIAN RUPEE	1,012	2,308.09	-56.2%	906.33	11.7%	1,375	3,393	-59.5%
JAPANESE YEN	73,265	146,500.45	-50.0%	72,248	1.4%	139,668	124,387	12.3%
KOREAN WON	49	37.95	27.8%	37.19	30.4%	48	29	67.2%
MEXICAN PESO	40,318	62,797.5	-35.8%	41,094.33	-1.9%	61,079	62,278	-1.9%
MICRO AUD/USD	13,005	4,958.32	162.3%	12,489.38	4.1%	10,566	5,874	79.9%
MICRO CAD/USD	1,193	883.82	35.0%	1,396.24	-14.5%	1,203	787	52.9%
MICRO CHF/USD	92	81.23	12.8%	58.24	57.3%	165	86	91.1%
MICRO EUR/USD	19,404	10,366.82	87.2%	20,119.71	-3.6%	18,668	12,075	54.6%
MICRO GBP/USD	3,265	1,381.5	136.3%	2,171.38	50.3%	2,504	2,163	15.8%
MICRO INR/USD	78	172.41	-54.8%	93.14	-16.4%	126	232	-45.8%
MICRO JPY/USD	944	1,460.5	-35.4%	1,289.76	-26.8%	1,554	1,349	15.2%
NEW ZEALND DOLLAR	25,106	25,073.73	0.1%	20,757.1	21.0%	30,686	27,546	11.4%
NKR/USD CROSS RATE	136	200.23	-31.9%	90.57	50.5%	305	192	58.9%
POLISH ZLOTY (EC)	0	0.36	-86.2%	0.95	-94.8%	2	4	-61.4%
POLISH ZLOTY (US)	17	2.73	530.7%	15.19	13.2%	31	5	477.2%
RMB USD	0	0.14	-100.0%	0.05	-100.0%	0	0	-19.3%
RUSSIAN RUBLE	4,244	2,036.32	108.4%	4,667.33	-9.1%	5,712	3,090	84.9%
S.AFRICAN RAND	3,482	1,736.77	100.5%	3,511.19	-0.8%	3,631	1,927	88.4%
SF/JY CROSS RATES	1	0	-	1.33	5.0%	2	0	2857.2%
SHEKEL	0	0	-	0	-	1	0	-
SKR/USD CROSS RATES	125	102.91	21.7%	118.33	5.8%	216	141	53.4%
SWISS FRANC	19,994	23,921.14	-16.4%	18,054.1	10.7%	30,961	24,425	26.8%
TURKISH LIRA	112	5.45	1946.0%	8.14	1270.5%	50	40	24.4%
USDZAR	0	0	-	0	-	0	0	-100.0%

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FX Options								
AUD/USD MONDAY OPTION WEE	44	0	-	27.05	61.6%	19	0	-
AUD/USD MONDAY OPTION WEE	30	0	-	17.24	72.9%	10	0	-
AUD/USD MONDAY OPTION WEE	20	0	-	0.81	2352.1%	8	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	8.57	-100.0%	2	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	-	1	0	-
AUD/USD MONTHLY OPTIONS	4,147	3,870.55	7.1%	3,301.14	25.6%	4,589	3,515	30.6%
AUD/USD WKLY FRIDAY OPTION	7	0	-	139.29	-95.0%	31	78	-60.7%
AUD/USD WKLY FRIDAY OPTION	90	845.23	-89.4%	80.24	12.0%	264	326	-19.0%
AUD/USD WKLY FRIDAY OPTION	193	365.05	-47.2%	179.86	7.2%	222	333	-33.4%
AUD/USD WKLY FRIDAY OPTION	235	530.09	-55.6%	142.86	64.8%	236	416	-43.3%
AUD/USD WKLY FRIDAY OPTION	254	222.64	14.2%	45.67	456.5%	105	122	-13.8%
AUD/USD WKLY WED OPTIONS -	122	74.32	63.6%	54.24	124.2%	85	95	-11.1%
AUD/USD WKLY WED OPTIONS -	130	74.05	75.3%	53.33	143.4%	81	103	-20.9%
AUD/USD WKLY WED OPTIONS -	43	60	-27.6%	15.29	184.3%	59	50	18.6%
AUD/USD WKLY WED OPTIONS -	74	38.41	93.6%	74.9	-0.7%	91	65	41.2%
AUD/USD WKLY WED OPTIONS -	0	60.95	-100.0%	48.71	-100.0%	35	19	81.6%
BRL/USD MONTHLY OPTIONS	12	2.45	376.7%	0.81	1345.3%	3	1	535.8%
CAD/USD MONDAY OPTIONS WE	57	0	-	5	1044.0%	16	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-	1	0	-
CAD/USD MONDAY OPTIONS WE	11	0	-	12.33	-7.2%	6	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0.57	-100.0%	2	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-	1	0	-
CAD/USD MONTHLY OPTIONS	2,475	2,462.05	0.5%	2,266.29	9.2%	2,648	2,802	-5.5%
CAD/USD WKLY FRIDAY OPTION	3	0	-	278.29	-98.8%	59	176	-66.8%
CAD/USD WKLY FRIDAY OPTION	82	550.64	-85.1%	134.86	-39.2%	297	337	-12.1%
CAD/USD WKLY FRIDAY OPTION	336	469.73	-28.5%	196.24	71.2%	318	496	-36.0%
CAD/USD WKLY FRIDAY OPTION	384	431.09	-10.9%	358.52	7.1%	356	565	-36.9%
CAD/USD WKLY FRIDAY OPTION	383	287.82	32.9%	39.14	877.6%	185	160	16.1%
CAD/USD WKLY WED OPTIONS -	204	99.23	105.9%	19.14	967.5%	109	143	-24.1%
CAD/USD WKLY WED OPTIONS -	103	157.95	-34.6%	35.29	192.6%	104	161	-35.6%
CAD/USD WKLY WED OPTIONS -	68	154.27	-55.9%	104.95	-35.2%	96	143	-32.9%
CAD/USD WKLY WED OPTIONS -	225	183.68	22.5%	111.9	101.1%	137	144	-4.8%
CAD/USD WKLY WED OPTIONS -	0	132.32	-100.0%	186.38	-100.0%	53	45	17.1%
CHF/USD MONTHLY OPTIONS	142	94.64	49.9%	89.71	58.1%	182	98	84.3%
CHF/USD WKLY FRIDAY OPTION	0	0	-	1.67	-100.0%	0	1	-65.4%
CHF/USD WKLY FRIDAY OPTION	9	1.05	722.6%	1.62	431.2%	8	11	-28.8%
CHF/USD WKLY FRIDAY OPTION	0	0.68	-85.3%	4	-97.5%	7	6	10.2%
CHF/USD WKLY FRIDAY OPTION	11	2.73	316.2%	1.71	562.1%	7	6	27.4%
CHF/USD WKLY FRIDAY OPTION	1	0.14	303.2%	0.05	1055.5%	8	6	42.6%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	0	1	-100.0%
EUR/USD MONDAY OPTION WEE	61	0	-	42.9	41.2%	31	0	-
EUR/USD MONDAY OPTION WEE	45	0	-	13.52	235.3%	22	0	-
EUR/USD MONDAY OPTION WEE	59	0	-	14.1	320.0%	32	0	-
EUR/USD MONDAY OPTION WEE	89	0	-	30.76	189.2%	34	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	0	-	16	0	-
EUR/USD MONTHLY OPTIONS	10,433	15,787.73	-33.9%	9,528.52	9.5%	16,099	17,450	-7.7%
EUR/USD WKLY FRIDAY OPTION	25	0	-	480.86	-94.9%	108	558	-80.7%
EUR/USD WKLY FRIDAY OPTION	246	1,649	-85.1%	161.57	52.2%	1,006	1,313	-23.4%
EUR/USD WKLY FRIDAY OPTION	858	1,261.05	-32.0%	536.14	60.0%	1,097	1,528	-28.2%
EUR/USD WKLY FRIDAY OPTION	949	1,666	-43.0%	485.81	95.4%	1,155	2,081	-44.5%

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FX Options								
EUR/USD WKLY FRIDAY OPTION	934	1,293.09	-27.8%	40.33	2215.7%	407	609	-33.2%
EUR/USD WKLY WED OPTIONS -	437	343.09	27.5%	71.95	507.8%	454	465	-2.5%
EUR/USD WKLY WED OPTIONS -	269	487.91	-44.9%	171	57.3%	423	596	-29.0%
EUR/USD WKLY WED OPTIONS -	221	585.23	-62.2%	148.9	48.4%	373	546	-31.8%
EUR/USD WKLY WED OPTIONS -	241	600.77	-59.8%	97.67	147.2%	377	626	-39.8%
EUR/USD WKLY WED OPTIONS -	0	453.86	-100.0%	225.86	-100.0%	139	214	-35.2%
GBP/USD MONDAY OPTION WEE	74	0	-	8.33	787.4%	22	0	-
GBP/USD MONDAY OPTION WEE	44	0	-	22.14	96.9%	13	0	-
GBP/USD MONDAY OPTION WEE	84	0	-	11.43	634.1%	21	0	-
GBP/USD MONDAY OPTION WEE	82	0	-	43.9	86.0%	25	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	0	-	4	0	-
GBP/USD MONTHLY OPTIONS	3,269	5,307	-38.4%	2,965.86	10.2%	4,457	6,898	-35.4%
GBP/USD WKLY FRIDAY OPTION	1	0	-	138	-99.6%	32	218	-85.4%
GBP/USD WKLY FRIDAY OPTION	161	566.82	-71.7%	46.05	248.7%	188	352	-46.4%
GBP/USD WKLY FRIDAY OPTION	230	317.14	-27.4%	74.76	208.0%	165	462	-64.3%
GBP/USD WKLY FRIDAY OPTION	235	204.59	15.0%	108.24	117.3%	217	452	-51.9%
GBP/USD WKLY FRIDAY OPTION	82	192.91	-57.7%	27	202.4%	81	207	-61.0%
GBP/USD WKLY WED OPTIONS -	109	57.64	88.6%	81.48	33.4%	112	160	-30.5%
GBP/USD WKLY WED OPTIONS -	108	165.73	-35.0%	52.19	106.6%	57	176	-67.7%
GBP/USD WKLY WED OPTIONS -	93	81.59	14.5%	48.67	91.9%	87	196	-55.6%
GBP/USD WKLY WED OPTIONS -	219	72.55	202.1%	1.9	11405.7%	102	165	-38.6%
GBP/USD WKLY WED OPTIONS -	0	33.82	-100.0%	37.48	-100.0%	50	65	-23.0%
JPY/USD MONDAY OPTION WEE	11	0	-	3.29	221.1%	24	0	-
JPY/USD MONDAY OPTION WEE	88	0	-	24.38	260.9%	29	0	-
JPY/USD MONDAY OPTION WEE	28	0	-	5.1	441.7%	15	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	35.9	-100.0%	12	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	0	-	1	0	-
JPY/USD MONTHLY OPTIONS	3,653	8,442.55	-56.7%	5,855.24	-37.6%	7,535	6,866	9.8%
JPY/USD WKLY FRIDAY OPTION	0	0	-	284.29	-99.9%	59	276	-78.5%
JPY/USD WKLY FRIDAY OPTION	124	859.05	-85.5%	196.62	-36.7%	636	513	23.9%
JPY/USD WKLY FRIDAY OPTION	576	824	-30.1%	286.05	101.3%	749	750	-0.2%
JPY/USD WKLY FRIDAY OPTION	625	869.41	-28.2%	469.95	32.9%	640	851	-24.8%
JPY/USD WKLY FRIDAY OPTION	472	691.09	-31.6%	39.62	1092.5%	251	290	-13.4%
JPY/USD WKLY WED OPTIONS -	180	129.73	38.8%	82.95	117.1%	310	156	99.6%
JPY/USD WKLY WED OPTIONS -	88	220.68	-60.0%	86	2.7%	228	205	11.3%
JPY/USD WKLY WED OPTIONS -	140	244.41	-42.9%	181.86	-23.2%	290	153	89.5%
JPY/USD WKLY WED OPTIONS -	219	106.73	105.4%	115.9	89.1%	331	176	88.3%
JPY/USD WKLY WED OPTIONS -	0	144.77	-100.0%	98.57	-100.0%	74	48	54.2%
MXN/USD MONTHLY OPTIONS	64	55.68	14.3%	12.33	416.1%	90	69	30.3%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTION	0	0.05	-100.0%	0	-	0	1	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	13.55	-99.6%	0.05	5.0%	0	3	-99.3%
MXN/USD WKLY FRIDAY OPTION	11	0.09	12262.6%	0	-	8	0	40858.9%
MXN/USD WKLY FRIDAY OPTION	5	0	-	0	-	1	0	-
NZD/USD MONTHLY OPTIONS	0	5.45	-94.5%	0	-	42	20	106.8%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	1	-57.9%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	2	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	4	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.

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	ADV MAY 2020	ADV MAY 2019	% CHG	ADV APR 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Foreign Exchange Futures								
CHILEAN PESO	0	0.45	-100.0%	0	-	0	4	-100.0%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	73	44.64	64.4%	21.62	239.5%	50	48	4.6%
Ag Products Futures								
BUTTER CS	211	193.59	8.8%	319.95	-34.1%	347	186	86.3%
CASH-SETTLED CHEESE	646	414.18	55.9%	862.71	-25.1%	738	559	32.1%
CAT ASIA WEATHER	195	0	-	185.71	5.0%	76	0	-
CATTLE	74,948	80,035.09	-6.4%	57,364.67	30.7%	77,270	74,783	3.3%
CAT WEATHER EUROPEAN	0	54.55	-100.0%	0	-	0	31	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	7	4	68.3%
CDD WEATHER	48	223.86	-78.8%	4.76	897.5%	50	68	-26.0%
CLASS IV MILK	98	96.23	1.8%	110.1	-11.0%	183	133	38.1%
DRY WHEY	50	67.36	-26.5%	44	12.5%	78	69	13.7%
FEEDER CATTLE	9,061	15,347.09	-41.0%	10,855.48	-16.5%	14,019	15,380	-8.8%
GOLDMAN SACHS	701	1,280.14	-45.2%	856.71	-18.1%	864	1,400	-38.3%
GSCI EXCESS RETURN FUT	327	257.86	26.7%	58.76	456.1%	957	1,233	-22.4%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	66	20	228.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	10	29	-66.3%
HOGS	49,782	65,234.73	-23.7%	57,011.43	-12.7%	57,311	63,459	-9.7%
HOUSING INDEX	1	0.14	339.9%	2.38	-74.8%	2	1	185.3%
LUMBER	372	614.73	-39.4%	435.33	-14.5%	608	684	-11.1%
MALAYSIAN PALM SWAP	119	239.09	-50.2%	212.38	-44.0%	150	141	6.1%
MILK	1,945	1,121.32	73.5%	1,976.9	-1.6%	1,701	1,217	39.7%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	300	321.55	-6.8%	428.05	-30.0%	520	340	53.1%
PACIFIC RIM DAT SS WTHR	65	0	-	0	-	13	0	-
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	73	143	-48.9%
USD CRUDE PALM OIL	95	46.45	105.4%	134.62	-29.1%	146	66	122.2%

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	ADV MAY 2020	ADV MAY 2019	% CHG	ADV APR 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Ag Products Options								
BUTTER CS	195	236.55	-17.6%	145.57	33.9%	206	211	-2.4%
CASH-SETTLED CHEESE	489	439.09	11.4%	703.62	-30.5%	633	515	23.0%
CATTLE	13,759	11,946.05	15.2%	11,218.14	22.6%	13,560	10,394	30.5%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	19	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	19	48	-59.6%
CLASS IV MILK	180	137.5	31.1%	322.95	-44.2%	337	210	60.8%
DRY WHEY	31	75.09	-59.2%	28.76	6.6%	32	52	-38.7%
FEEDER CATTLE	1,156	2,177.23	-46.9%	1,177	-1.8%	1,526	1,535	-0.5%
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	11,132	16,732.86	-33.5%	15,136.52	-26.5%	15,501	17,597	-11.9%
HOUSING INDEX	0	0	-	0	-	0	0	-
LUMBER	12	70.18	-82.3%	30.52	-59.2%	49	94	-48.2%
LV CATL CSO	0	0.91	-100.0%	0	-	0	4	-100.0%
MILK	3,025	1,856.41	62.9%	3,151	-4.0%	2,459	1,832	34.2%
MLK MID OPTIONS	0	1.09	-81.7%	0.1	110.1%	0	2	-73.7%
NFD MILK	180	203.95	-11.5%	433.57	-58.4%	524	385	36.2%
TOTAL FUTURES GROUP								
Interest Rate Futures	1,783,646	3,389,076.64	-47.4%	1,943,353.05	-8.2%	2,949,166	2,927,328	0.7%
Equity Index Futures	4,251,850	3,109,720.41	36.7%	4,119,198.05	3.2%	4,693,791	2,365,471	98.4%
FX Futures	604,958	767,427.77	-21.2%	549,434.52	10.1%	843,039	787,522	7.0%
Foreign Exchange Futures	0	0.45	-100.0%	0	-	0	4	-100.0%
Ag Products Futures	138,964	165,547.95	-16.1%	130,863.95	6.2%	155,187	159,943	-3.0%
TOTAL FUTURES	6,779,417	7,431,773.23	-8.8%	6,742,849.57	0.5%	8,641,182.77	6,240,267.51	38.5%
TOTAL OPTIONS GROUP								
Interest Rate Options	858,538	2,133,500.73	-59.8%	1,509,152.95	-43.1%	1,909,291	1,748,165	9.2%
Equity Index Options	616,882	808,148.91	-23.7%	603,111.67	2.3%	847,918	618,058	37.2%
FX Options	35,837	54,906.46	-34.7%	31,533.09	13.6%	49,176	56,145	-12.4%
Foreign Exchange Options	73	44.64	64.4%	21.62	239.5%	50	48	4.6%
Ag Products Options	30,160	33,876.91	-11.0%	32,347.76	-6.8%	34,848	32,898	5.9%
TOTAL OPTIONS	1,541,489	3,030,477.64	-49.1%	2,176,167.1	-29.2%	2,841,283.74	2,455,313.16	15.7%
TOTAL COMBINED								
Interest Rate	2,642,183	5,522,577.36	-52.2%	3,452,506	-23.5%	4,858,457	4,675,493	3.9%
Equity Index	4,868,732	3,917,869.32	24.3%	4,722,309.71	3.1%	5,541,709	2,983,528	85.7%
FX	640,794	822,334.23	-22.1%	580,967.62	10.3%	892,215	843,667	5.8%
Foreign Exchange	73	45.09	62.8%	21.62	239.5%	50	52	-3.4%
Ag Products	169,123	199,424.86	-15.2%	163,211.71	3.6%	190,035	192,841	-1.5%
GRAND TOTAL	8,320,907	10,462,250.86	-20.5%	8,919,016.67	-6.7%	11,482,466.5	8,695,580.67	32.0%