

CME Exchange ADV Report - Monthly

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	ADV JUN 2020	ADV JUN 2019	% CHG	ADV MAY 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	2	1.75	22.1%	5.4	-60.4%	4	2	171.5%
EURODOLLARS	1,580,802	3,919,641.05	-59.7%	1,743,310.3	-9.3%	2,664,960	3,056,655	-12.8%
SOFR	39,874	27,947.15	42.7%	32,357.95	23.2%	44,925	28,451	57.9%
SONIA	6,169	6,925.9	-10.9%	7,972	-22.6%	6,549	7,896	-17.1%
Interest Rate Options								
EURODOLLARS	236,332	2,268,109.1	-89.6%	560,164.8	-57.8%	1,279,472	1,213,866	5.4%
EURO MIDCURVE	368,051	910,818.8	-59.6%	298,357.95	23.4%	400,149	765,067	-47.7%
SOFR	1	0	-	14.75	-92.3%	7	0	-

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	ADV JUN 2020	ADV JUN 2019	% CHG	ADV MAY 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Equity Index Futures								
BITCOIN FUTURES	5,974	8,368.1	-28.6%	8,568.45	-30.3%	8,090	7,591	6.6%
E-MINI COM SERVICES SELECT	500	526.05	-4.9%	71.5	599.9%	274	294	-6.8%
E-mini FTSE 100 (USD)	0	0	-	0	-	0	3	-100.0%
E-mini FTSE China 50	0	0.65	-100.0%	0	-	0	6	-100.0%
E-MINI MIDCAP	24,989	21,591.15	15.7%	11,212.5	122.9%	19,909	16,583	20.1%
E-MINI NASDAQ 100	538,296	473,398.4	13.7%	457,779.75	17.6%	602,171	482,190	24.9%
E-MINI RUSSELL 1000	962	1,080.9	-11.0%	95.2	910.2%	498	476	4.7%
E-MINI RUSSELL 1000 GROWTH	352	638.75	-45.0%	56.1	526.6%	283	307	-7.9%
E-MINI RUSSELL 1000 VALUE	775	987.9	-21.6%	169.85	356.3%	463	803	-42.3%
E-MINI RUSSELL 2000	272,308	183,196.15	48.6%	203,364.65	33.9%	224,309	146,380	53.2%
E-MINI S&P500	2,406,627	1,822,551.3	32.0%	1,766,231.7	36.3%	2,307,633	1,615,717	42.8%
E-MINI S&P REAL ESTATE SELE	310	429.45	-27.8%	193.95	59.9%	586	225	160.1%
FT-SE 100	0	0	-	0	-	0	3	-100.0%
FTSE Emerging	3	90.8	-97.0%	2.5	9.1%	36	109	-67.1%
IBOVESPA INDEX	17	29.6	-43.9%	19.4	-14.5%	28	31	-9.2%
MICRO E-MINI NASDAQ 100	614,361	151,453.2	305.6%	656,136.35	-6.4%	579,305	48,576	1092.6%
MICRO E-MINI RUSSELL 2000	138,357	18,781.5	636.7%	112,512.3	23.0%	96,408	7,410	1201.0%
MICRO E-MINI S&P500	1,107,677	226,481.15	389.1%	984,234.95	12.5%	851,928	75,387	1030.1%
NASDAQ BIOTECH	45	23.4	91.1%	7.6	488.5%	33	15	117.6%
Nearby BTIC+	0	0	-	0	-	9	0	-
NIKKEI 225 (\$) STOCK	9,670	13,469.55	-28.2%	5,492.55	76.1%	11,454	10,851	5.6%
NIKKEI 225 (YEN) STOCK	45,931	44,704.45	2.7%	34,257.45	34.1%	57,184	37,185	53.8%
S&P 500	9,563	6,206.15	54.1%	4,784.6	99.9%	8,173	5,092	60.5%
S&P 500 ANNUAL DIVIDEND IND	4,927	1,405.65	250.5%	1,808.95	172.4%	3,654	1,182	209.2%
S&P 500/GI	0	1	-100.0%	0	-	0	0	-100.0%
S&P 500 QUARLY DIVIDEND IND	126	0	-	152.95	-17.3%	72	4	1606.8%
S&P 600 SMALLCAP EMINI	17	26.9	-37.8%	37.95	-55.9%	14	4	212.4%
S&P CONSUMER DSCRTNRY SE	470	664.25	-29.2%	151	211.5%	470	490	-4.2%
S&P CONSUMER STAPLES SECT	1,680	2,021.6	-16.9%	738.6	127.5%	1,221	1,072	13.9%
S&P ENERGY SECTOR	1,675	1,311.9	27.7%	794	110.9%	1,398	975	43.4%
S&P FINANCIAL SECTOR	1,701	2,966.25	-42.7%	574.4	196.1%	1,459	1,707	-14.5%
S&P HEALTH CARE SECTOR	1,128	1,481.4	-23.9%	436.8	158.1%	920	959	-4.0%
S&P INDUSTRIAL SECTOR	1,718	671.8	155.7%	440.6	289.8%	834	681	22.3%
S&P MATERIALS SECTOR	771	640.75	20.3%	249.1	209.6%	479	578	-17.2%
S&P TECHNOLOGY SECTOR	996	1,208.45	-17.6%	327.5	204.1%	796	831	-4.2%
S&P UTILITIES SECTOR	1,868	2,516	-25.7%	693	169.6%	1,370	1,640	-16.5%
S&P VALUE INDEX FUTURES	0	1.2	-100.0%	0	-	0	0	-100.0%
YEN DENOMINATED TOPIX	299	1,022.75	-70.7%	254.1	17.8%	384	833	-54.0%

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Equity Index Options								
BITCOIN FUTURES	387	0	-	299.3	29.1%	130	0	-
E-MINI NASDAQ 100	13,137	10,328.35	27.2%	12,365	6.2%	15,760	9,990	57.8%
E-MINI RUSSELL 2000	1,084	906.3	19.6%	1,413.9	-23.3%	983	631	55.8%
E-MINI S&P500	365,605	280,130.8	30.5%	299,646.4	22.0%	401,908	238,832	68.3%
EOM E-MINI RUSSELL 2000 END	461	533.4	-13.5%	639	-27.8%	425	415	2.3%
EOM EMINI S&P	68,976	91,172.05	-24.3%	83,485.8	-17.4%	107,115	90,185	18.8%
EOM S&P 500	1,380	7,357	-81.2%	2,056.4	-32.9%	3,691	6,362	-42.0%
EOW1 E-MINI RUSSELL 2000 WE	219	230.7	-5.0%	128	71.2%	254	156	63.0%
EOW1 EMINI S&P 500	47,803	65,101.9	-26.6%	26,654.35	79.3%	53,050	45,751	16.0%
EOW1 S&P 500	2,035	5,040.45	-59.6%	860	136.6%	2,259	3,098	-27.1%
EOW2 E-MINI RUSSELL 2000 WE	217	233.7	-7.0%	227.65	-4.5%	183	180	1.8%
EOW2 EMINI S&P 500	63,607	49,022.55	29.8%	36,237.25	75.5%	54,567	48,638	12.2%
EOW2 S&P 500	4,364	3,128.95	39.5%	3,531.25	23.6%	4,356	5,958	-26.9%
EOW3 E-MINI RUSSELL 2000 WE	853	424.8	100.7%	585.05	45.7%	979	502	95.1%
EOW3 EMINI S&P 500	83,651	76,300.55	9.6%	95,483.6	-12.4%	125,210	109,320	14.5%
EOW3 S&P 500	859	4,572.45	-81.2%	2,591.35	-66.8%	3,797	6,260	-39.3%
EOW4 E-MINI RUSSELL 2000 WE	183	13.05	1303.3%	252.45	-27.5%	153	141	8.2%
EOW4 EMINI S&P 500	44,476	2,329.3	1809.4%	47,131.7	-5.6%	39,927	39,102	2.1%
S&P 500	6,165	14,965.7	-58.8%	3,293.6	87.2%	8,101	11,527	-29.7%

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FX Futures								
AD/CD CROSS RATES	2	0.1	1718.2%	5.75	-68.4%	2	1	90.8%
AD/JY CROSS RATES	262	184.25	42.4%	113.45	131.3%	157	160	-1.3%
AD/NE CROSS RATES	10	6.5	48.3%	4.8	100.8%	19	4	355.8%
AUSTRALIAN DOLLAR	119,126	127,136.1	-6.3%	86,644.1	37.5%	108,125	106,359	1.7%
BP/JY CROSS RATES	238	209.5	13.5%	223.05	6.6%	195	125	55.7%
BP/SF CROSS RATES	33	21.5	53.7%	14.25	131.9%	25	20	26.1%
BRAZIL REAL	10,747	7,424.95	44.7%	8,536.65	25.9%	10,453	6,851	52.6%
BRITISH POUND	117,845	119,932.2	-1.7%	81,779.1	44.1%	107,090	117,417	-8.8%
CANADIAN DOLLAR	80,455	96,965.95	-17.0%	55,935.6	43.8%	81,041	79,530	1.9%
CD/JY CROSS RATES	5	0	-	6.5	-25.9%	4	1	350.1%
CHINESE RENMINBI (CNH)	791	1,438.65	-45.0%	803.1	-1.5%	890	1,255	-29.1%
CZECK KORUNA (EC)	0	0.4	-20.5%	0	-	0	0	15.7%
EC/AD CROSS RATES	623	617.7	0.9%	147.35	323.0%	384	273	40.8%
EC/CD CROSS RATES	421	375.6	12.0%	76.2	452.1%	234	163	43.3%
EC/NOK CROSS RATES	4	70.2	-93.9%	2.5	70.9%	12	31	-60.2%
EC/SEK CROSS RATES	66	99.9	-34.3%	5.7	1050.7%	37	42	-11.2%
EFX/BP CROSS RATES	4,778	6,562.05	-27.2%	1,812.8	163.6%	3,762	4,624	-18.6%
EFX/JY CROSS RATES	4,672	5,768.05	-19.0%	1,464.1	219.1%	3,499	3,377	3.6%
EFX/SF CROSS RATES	2,731	2,953.6	-7.5%	1,906.65	43.2%	2,335	1,725	35.4%
E-MINI EURO FX	8,337	7,231.15	15.3%	6,594.8	26.4%	7,159	4,861	47.3%
E-MINI JAPANESE YEN	1,032	495.2	108.3%	659.55	56.4%	1,344	509	164.0%
EURO FX	255,270	281,296.45	-9.3%	152,381.15	67.5%	220,557	212,961	3.6%
HUNGARIAN FORINT (EC)	0	0	-	0.4	-88.6%	0	0	-
HUNGARIAN FORINT (US)	2	0	-	0.2	854.5%	1	0	1686.0%
INDIAN RUPEE	1,491	3,093.9	-51.8%	1,011.95	47.3%	1,395	3,345	-58.3%
JAPANESE YEN	106,999	158,122.4	-32.3%	73,264.6	46.0%	133,918	129,828	3.2%
KOREAN WON	57	78.2	-27.1%	48.5	17.5%	50	37	35.3%
MEXICAN PESO	61,846	82,214.15	-24.8%	40,317.65	53.4%	61,214	65,493	-6.5%
MICRO AUD/USD	18,010	4,226.5	326.1%	13,004.8	38.5%	11,876	5,608	111.8%
MICRO CAD/USD	1,254	961.55	30.4%	1,193.25	5.1%	1,212	815	48.7%
MICRO CHF/USD	138	136	1.7%	91.6	51.1%	160	94	69.9%
MICRO EUR/USD	25,996	12,984.55	100.2%	19,404.2	34.0%	19,957	12,222	63.3%
MICRO GBP/USD	3,343	1,550.05	115.7%	3,264.5	2.4%	2,652	2,064	28.5%
MICRO INR/USD	88	177.75	-50.7%	77.85	12.6%	119	223	-46.6%
MICRO JPY/USD	1,527	1,390.05	9.9%	943.8	61.8%	1,550	1,355	14.3%
NEW ZEALND DOLLAR	33,520	36,435.5	-8.0%	25,105.85	33.5%	31,185	28,980	7.6%
NKR/USD CROSS RATE	382	513.05	-25.5%	136.3	180.5%	318	244	30.7%
POLISH ZLOTY (EC)	11	0.2	5150.0%	0.05	20900.0%	3	4	-10.9%
POLISH ZLOTY (US)	62	9.05	589.6%	17.2	262.8%	37	6	512.3%
RMB USD	0	0	-	0	-	0	0	-20.6%
RUSSIAN RUBLE	6,270	9,063.4	-30.8%	4,243.65	47.8%	5,810	4,053	43.3%
S.AFRICAN RAND	5,305	3,286.05	61.4%	3,481.5	52.4%	3,926	2,146	82.9%
SF/JY CROSS RATES	3	0	-	1.4	78.6%	2	0	3581.4%
SHEKEL	0	0	-	0	-	1	0	-
SKR/USD CROSS RATES	399	314.6	26.8%	125.2	218.7%	248	169	47.0%
SWISS FRANC	26,272	40,482.45	-35.1%	19,994.35	31.4%	30,136	27,015	11.6%
TURKISH LIRA	15	186.2	-92.2%	111.6	-86.9%	44	64	-31.2%
USDZAR	0	0	-	0	-	0	0	-100.0%

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FX Options								
AUD/USD MONDAY OPTION WEE	14	0	-	43.7	-67.2%	18	0	-
AUD/USD MONDAY OPTION WEE	3	0	-	29.8	-91.0%	9	0	-
AUD/USD MONDAY OPTION WEE	26	0	-	19.85	32.8%	11	0	-
AUD/USD MONDAY OPTION WEE	28	0	-	0	-	6	0	-
AUD/USD MONDAY OPTION WEE	28	0	-	0	-	6	0	-
AUD/USD MONTHLY OPTIONS	2,542	2,953.75	-13.9%	4,147.1	-38.7%	4,229	3,425	23.5%
AUD/USD WKLY FRIDAY OPTION	0	0	-	6.9	-100.0%	25	65	-61.4%
AUD/USD WKLY FRIDAY OPTION	258	375.6	-31.3%	89.85	187.0%	263	334	-21.2%
AUD/USD WKLY FRIDAY OPTION	167	347.55	-52.0%	192.8	-13.5%	212	336	-36.8%
AUD/USD WKLY FRIDAY OPTION	196	288.15	-31.9%	235.4	-16.7%	229	395	-42.1%
AUD/USD WKLY FRIDAY OPTION	9	0	-	254.15	-96.6%	88	102	-13.8%
AUD/USD WKLY WED OPTIONS -	35	88.4	-60.7%	121.6	-71.4%	76	94	-19.4%
AUD/USD WKLY WED OPTIONS -	137	82.3	66.4%	129.8	5.5%	91	99	-8.4%
AUD/USD WKLY WED OPTIONS -	39	8.2	375.1%	43.45	-10.3%	55	43	28.9%
AUD/USD WKLY WED OPTIONS -	49	47.7	2.6%	74.35	-34.2%	84	62	35.4%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-	29	16	78.4%
BRL/USD MONTHLY OPTIONS	15	0.1	14581.8%	11.7	25.5%	5	0	1074.5%
CAD/USD MONDAY OPTIONS WE	4	0	-	57.2	-92.8%	14	0	-
CAD/USD MONDAY OPTIONS WE	14	0	-	0.05	27536.4%	3	0	-
CAD/USD MONDAY OPTIONS WE	63	0	-	11.45	451.4%	16	0	-
CAD/USD MONDAY OPTIONS WE	52	0	-	0	-	11	0	-
CAD/USD MONDAY OPTIONS WE	35	0	-	0	-	7	0	-
CAD/USD MONTHLY OPTIONS	2,791	2,512.6	11.1%	2,475.25	12.8%	2,673	2,755	-3.0%
CAD/USD WKLY FRIDAY OPTION	0	0	-	3.25	-100.0%	48	148	-67.4%
CAD/USD WKLY FRIDAY OPTION	548	545.4	0.4%	82.05	567.4%	341	371	-8.1%
CAD/USD WKLY FRIDAY OPTION	294	476.25	-38.2%	335.9	-12.4%	314	493	-36.4%
CAD/USD WKLY FRIDAY OPTION	373	549.8	-32.1%	383.9	-2.8%	359	563	-36.1%
CAD/USD WKLY FRIDAY OPTION	17	0	-	382.65	-95.7%	156	134	16.3%
CAD/USD WKLY WED OPTIONS -	190	233.6	-18.8%	204.35	-7.2%	123	158	-22.1%
CAD/USD WKLY WED OPTIONS -	78	292.9	-73.3%	103.25	-24.2%	99	182	-45.6%
CAD/USD WKLY WED OPTIONS -	125	210.85	-40.8%	68	83.5%	101	154	-34.4%
CAD/USD WKLY WED OPTIONS -	49	204.45	-76.0%	225	-78.2%	122	154	-20.9%
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-	43	38	15.0%
CHF/USD MONTHLY OPTIONS	111	176.35	-37.0%	141.85	-21.6%	169	111	52.3%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	1	-66.0%
CHF/USD WKLY FRIDAY OPTION	21	12.95	60.8%	8.6	142.1%	10	12	-11.0%
CHF/USD WKLY FRIDAY OPTION	6	35.65	-81.9%	0.1	6354.5%	7	11	-38.6%
CHF/USD WKLY FRIDAY OPTION	0	2.9	-89.0%	11.35	-97.2%	6	5	15.0%
CHF/USD WKLY FRIDAY OPTION	2	0	-	0.55	313.2%	7	5	48.3%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	0	1	-100.0%
EUR/USD MONDAY OPTION WEE	136	0	-	60.6	124.9%	50	0	-
EUR/USD MONDAY OPTION WEE	57	0	-	45.35	26.4%	28	0	-
EUR/USD MONDAY OPTION WEE	122	0	-	59.2	106.3%	48	0	-
EUR/USD MONDAY OPTION WEE	132	0	-	88.95	48.9%	52	0	-
EUR/USD MONDAY OPTION WEE	178	0	-	0	-	44	0	-
EUR/USD MONTHLY OPTIONS	12,497	18,803.5	-33.5%	10,433.3	19.8%	15,465	17,668	-12.5%
EUR/USD WKLY FRIDAY OPTION	0	0	-	24.55	-100.0%	89	468	-81.1%
EUR/USD WKLY FRIDAY OPTION	1,224	1,893.4	-35.4%	245.9	397.6%	1,044	1,407	-25.8%
EUR/USD WKLY FRIDAY OPTION	872	1,473.05	-40.8%	857.65	1.6%	1,057	1,519	-30.4%
EUR/USD WKLY FRIDAY OPTION	1,166	1,452.15	-19.7%	949.45	22.8%	1,157	1,980	-41.6%

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FX Options								
EUR/USD WKLY FRIDAY OPTION	10	0	-	934	-98.9%	337	511	-34.0%
EUR/USD WKLY WED OPTIONS -	703	1,141.2	-38.4%	437.35	60.8%	497	574	-13.4%
EUR/USD WKLY WED OPTIONS -	355	810.65	-56.3%	269	31.8%	411	630	-34.8%
EUR/USD WKLY WED OPTIONS -	533	813.65	-34.5%	221	141.0%	401	589	-32.0%
EUR/USD WKLY WED OPTIONS -	303	903.05	-66.5%	241.45	25.3%	364	670	-45.8%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-	114	180	-36.4%
GBP/USD MONDAY OPTION WEE	16	0	-	73.95	-78.8%	21	0	-
GBP/USD MONDAY OPTION WEE	44	0	-	43.6	1.5%	19	0	-
GBP/USD MONDAY OPTION WEE	77	0	-	83.9	-8.7%	31	0	-
GBP/USD MONDAY OPTION WEE	106	0	-	81.65	30.0%	39	0	-
GBP/USD MONDAY OPTION WEE	35	0	-	0	-	9	0	-
GBP/USD MONTHLY OPTIONS	3,742	3,492	7.2%	3,269.4	14.4%	4,331	6,349	-31.8%
GBP/USD WKLY FRIDAY OPTION	0	0	-	0.6	-100.0%	26	183	-85.7%
GBP/USD WKLY FRIDAY OPTION	217	216.4	0.1%	160.55	35.0%	193	330	-41.4%
GBP/USD WKLY FRIDAY OPTION	223	234.9	-5.2%	230.3	-3.3%	175	426	-58.8%
GBP/USD WKLY FRIDAY OPTION	120	163.05	-26.3%	235.25	-48.9%	200	405	-50.5%
GBP/USD WKLY FRIDAY OPTION	22	0	-	81.65	-73.3%	70	174	-59.5%
GBP/USD WKLY WED OPTIONS -	39	76.7	-49.4%	108.7	-64.3%	99	147	-32.8%
GBP/USD WKLY WED OPTIONS -	40	45.8	-12.7%	107.8	-62.9%	54	155	-65.2%
GBP/USD WKLY WED OPTIONS -	96	61.35	56.0%	93.4	2.5%	89	174	-49.2%
GBP/USD WKLY WED OPTIONS -	22	28.35	-21.9%	219.15	-89.9%	88	143	-38.9%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-	42	55	-24.3%
JPY/USD MONDAY OPTION WEE	82	0	-	10.55	681.1%	34	0	-
JPY/USD MONDAY OPTION WEE	143	0	-	88	62.2%	49	0	-
JPY/USD MONDAY OPTION WEE	75	0	-	27.6	170.3%	26	0	-
JPY/USD MONDAY OPTION WEE	30	0	-	0	-	15	0	-
JPY/USD MONDAY OPTION WEE	55	0	-	0	-	11	0	-
JPY/USD MONTHLY OPTIONS	4,502	7,355.9	-38.8%	3,653.05	23.2%	7,001	6,945	0.8%
JPY/USD WKLY FRIDAY OPTION	0	0	-	0.25	-100.0%	49	231	-78.9%
JPY/USD WKLY FRIDAY OPTION	727	719.1	1.1%	124.4	484.3%	652	547	19.3%
JPY/USD WKLY FRIDAY OPTION	432	647.35	-33.3%	575.9	-25.0%	693	734	-5.5%
JPY/USD WKLY FRIDAY OPTION	638	567.4	12.5%	624.65	2.1%	640	805	-20.6%
JPY/USD WKLY FRIDAY OPTION	32	0	-	472.45	-93.2%	213	243	-12.6%
JPY/USD WKLY WED OPTIONS -	215	318.1	-32.4%	180.1	19.5%	294	182	61.6%
JPY/USD WKLY WED OPTIONS -	292	207.05	40.9%	88.3	230.5%	240	205	16.6%
JPY/USD WKLY WED OPTIONS -	217	228.7	-5.0%	139.6	55.7%	277	165	67.8%
JPY/USD WKLY WED OPTIONS -	172	225.3	-23.8%	219.2	-21.7%	303	184	64.8%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-	61	40	51.5%
MXN/USD MONTHLY OPTIONS	84	90	-6.9%	63.65	31.7%	89	73	22.8%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTION	10	10.3	-0.7%	0	-	2	3	-36.9%
MXN/USD WKLY FRIDAY OPTION	46	7.8	483.3%	0.05	90900.0%	8	4	119.2%
MXN/USD WKLY FRIDAY OPTION	17	16.3	3.5%	11.25	49.9%	9	3	257.2%
MXN/USD WKLY FRIDAY OPTION	0	0	-	4.65	-100.0%	1	0	-
NZD/USD MONTHLY OPTIONS	5	6.8	-23.1%	0.3	1642.4%	36	18	96.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	1	-58.7%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	2	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	3	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 JUN 2020	ADV JUN 2019	% CHG	ADV MAY 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	0	3	-100.0%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	31	19	62.9%	73.4	-57.8%	47	43	8.0%
Ag Products Futures								
BUTTER CS	208	156.8	32.7%	210.7	-1.3%	322	181	77.7%
CASH-SETTLED CHEESE	543	490.3	10.8%	645.8	-15.8%	704	548	28.5%
CAT ASIA WEATHER	0	0	-	195	-100.0%	62	0	-
CATTLE	45,347	56,634.65	-19.9%	74,947.95	-39.5%	71,651	71,856	-0.3%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	26	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	6	4	65.3%
CDD WEATHER	86	7.5	1051.5%	47.5	81.8%	56	58	-2.5%
CLASS IV MILK	54	97.85	-44.9%	98	-45.0%	160	127	26.3%
DRY WHEY	35	59	-41.1%	49.5	-29.8%	71	67	5.0%
FEEDER CATTLE	8,181	13,946.8	-41.3%	9,061.3	-9.7%	12,991	15,149	-14.2%
GOLDMAN SACHS	537	1,391.15	-61.4%	701.3	-23.4%	806	1,399	-42.4%
GSCI EXCESS RETURN FUT	3,663	4,497.65	-18.6%	326.75	1020.9%	1,433	1,759	-18.5%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	55	17	222.4%
HDD WEATHER EUROPEAN	0	0	-	0	-	8	24	-66.9%
HOGS	47,585	70,856.7	-32.8%	49,782.35	-4.4%	55,599	64,652	-14.0%
HOUSING INDEX	1	0.1	854.5%	0.6	59.1%	2	1	201.8%
LUMBER	537	824.2	-34.9%	372.4	44.1%	596	707	-15.7%
MALAYSIAN PALM SWAP	166	38	337.8%	119	39.8%	153	124	22.7%
MILK	1,857	1,101.7	68.5%	1,945.4	-4.5%	1,728	1,199	44.2%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	320	271.9	17.6%	299.6	6.7%	485	329	47.5%
PACIFIC RIM DAT SS WTHR	0	0	-	65	-100.0%	10	0	-
S&P GSCI ENHANCED ER SWAP	342	376.2	-9.1%	0	-	120	181	-33.3%
USD CRUDE PALM OIL	108	52	108.5%	95.4	13.6%	139	63	119.5%

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	ADV JUN 2020	ADV JUN 2019	% CHG	ADV MAY 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Ag Products Options								
BUTTER CS	124	91.35	36.2%	194.85	-36.1%	192	192	-0.1%
CASH-SETTLED CHEESE	522	424.3	23.1%	489.25	6.8%	614	500	22.7%
CATTLE	7,136	8,010.4	-10.9%	13,758.75	-48.1%	12,429	10,009	24.2%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	16	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	16	40	-60.3%
CLASS IV MILK	226	188.35	19.7%	180.3	25.1%	318	206	53.9%
DRY WHEY	7	36.7	-80.2%	30.65	-76.3%	28	50	-44.4%
FEEDER CATTLE	664	1,832.5	-63.7%	1,156.4	-42.5%	1,375	1,583	-13.1%
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	11,009	19,127.6	-42.4%	11,131.5	-1.1%	14,711	17,844	-17.6%
HOUSING INDEX	0	0.35	-100.0%	0	-	0	0	-100.0%
LUMBER	23	94.95	-76.1%	12.45	82.2%	44	94	-53.2%
LV CATL CSO	0	2	-100.0%	0	-	0	4	-100.0%
MILK	2,999	1,714.35	75.0%	3,024.9	-0.8%	2,554	1,813	40.9%
MLK MID OPTIONS	2	0.25	590.9%	0.2	763.6%	1	2	-54.9%
NFD MILK	127	219.7	-42.2%	180.45	-29.6%	454	358	26.8%
TOTAL FUTURES GROUP								
Interest Rate Futures	1,626,848	3,954,515.85	-58.9%	1,783,645.65	-8.8%	2,716,438	3,093,003	-12.2%
Equity Index Futures	5,194,091	2,989,948.5	73.7%	4,251,850.3	22.2%	4,781,843	2,466,193	93.9%
FX Futures	900,435	1,014,015.6	-11.2%	604,957.55	48.8%	853,141	824,053	3.5%
Foreign Exchange Futures	0	0	-	0	-	0	3	-100.0%
Ag Products Futures	109,570	150,802.5	-27.3%	138,963.55	-21.2%	147,158	158,469	-7.1%
TOTAL FUTURES	7,830,944	8,109,282.45	-3.4%	6,779,417.05	15.5%	8,498,580.72	6,541,721.53	29.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	604,384	3,178,927.9	-81.0%	858,537.5	-29.6%	1,679,627	1,978,933	-15.1%
Equity Index Options	705,463	611,792	15.3%	616,882.05	14.4%	822,846	617,047	33.4%
FX Options	39,174	51,454.75	-23.9%	35,836.8	9.3%	47,415	55,388	-14.4%
Foreign Exchange Options	31	19	62.9%	73.4	-57.8%	47	43	8.0%
Ag Products Options	22,839	31,742.8	-28.0%	30,159.7	-24.3%	32,735	32,711	0.1%
TOTAL OPTIONS	1,371,891	3,873,936.45	-64.6%	1,541,489.45	-11.0%	2,582,670.55	2,684,123.37	-3.8%
TOTAL COMBINED								
Interest Rate	2,231,232	7,133,443.75	-68.7%	2,642,183.15	-15.6%	4,396,066	5,071,936	-13.3%
Equity Index	5,899,554	3,601,740.5	63.8%	4,868,732.35	21.2%	5,604,689	3,083,240	81.8%
FX	939,609	1,065,470.35	-11.8%	640,794.35	46.6%	900,556	879,442	2.4%
Foreign Exchange	31	19	62.9%	73.4	-57.8%	47	47	0.4%
Ag Products	132,409	182,545.3	-27.5%	169,123.25	-21.7%	179,893	191,180	-5.9%
GRAND TOTAL	9,202,835	11,983,218.9	-23.2%	8,320,906.5	10.6%	11,081,251.27	9,225,844.9	20.1%