

CME Exchange ADV Report - Monthly

July 2020

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	ADV JUL 2020	ADV JUL 2019	% CHG	ADV JUN 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	1	0.05	2697.1%	2.14	-40.4%	4	1	185.2%
EURODOLLARS	1,042,593	2,558,454.77	-59.2%	1,580,802.23	-34.0%	2,422,157	2,981,584	-18.8%
SOFR	34,174	37,122.18	-7.9%	39,874.5	-14.3%	43,316	29,758	45.6%
SONIA	11,627	13,289.41	-12.5%	6,168.68	88.5%	7,309	8,709	-16.1%
Interest Rate Options								
EURODOLLARS	211,834	1,093,278.09	-80.6%	236,332.41	-10.4%	1,119,689	1,195,695	-6.4%
EURO MIDCURVE	249,889	433,753.5	-42.4%	368,050.64	-32.1%	377,661	715,143	-47.2%
SOFR	9	0	-	1.14	700.0%	7	0	-

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	ADV JUL 2020	ADV JUL 2019	% CHG	ADV JUN 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Equity Index Futures								
BITCOIN FUTURES	7,381	6,949.91	6.2%	5,973.59	23.6%	7,984	7,494	6.5%
E-MINI COM SERVICES SELECT	74	191.36	-61.3%	500.45	-85.2%	244	278	-12.4%
E-mini FTSE 100 (USD)	0	0	-	0	-	0	2	-100.0%
E-mini FTSE China 50	0	0	-	0	-	0	5	-99.7%
E-MINI MIDCAP	12,646	12,555.91	0.7%	24,989.14	-49.4%	18,822	15,976	17.8%
E-MINI NASDAQ 100	550,354	360,050.5	52.9%	538,296.36	2.2%	594,416	463,786	28.2%
E-MINI RUSSELL 1000	63	92.73	-32.3%	961.73	-93.5%	433	418	3.6%
E-MINI RUSSELL 1000 GROWTH	139	39.36	253.7%	351.5	-60.4%	262	267	-2.0%
E-MINI RUSSELL 1000 VALUE	318	125.36	153.3%	774.95	-59.0%	441	701	-37.0%
E-MINI RUSSELL 2000	179,940	111,984.27	60.7%	272,308.32	-33.9%	217,668	141,197	54.2%
E-MINI S&P500	1,618,379	1,157,956.05	39.8%	2,406,626.77	-32.8%	2,204,479	1,546,739	42.5%
E-MINI S&P REAL ESTATE SELE	114	152.68	-25.4%	310.18	-63.3%	515	214	140.4%
FT-SE 100	0	0	-	0	-	0	3	-100.0%
FTSE Emerging	0	77.59	-100.0%	2.73	-100.0%	30	104	-70.8%
IBOVESPA INDEX	5	15.36	-64.8%	16.59	-67.4%	24	28	-13.6%
MICRO E-MINI NASDAQ 100	698,991	198,298.27	252.5%	614,360.68	13.8%	597,217	71,137	739.5%
MICRO E-MINI RUSSELL 2000	119,044	29,104.91	309.0%	138,356.73	-14.0%	99,796	10,679	834.5%
MICRO E-MINI S&P500	1,039,874	207,425.86	401.3%	1,107,676.73	-6.1%	880,056	95,284	823.6%
NASDAQ BIOTECH	35	16.23	117.4%	44.73	-21.1%	33	15	117.5%
Nearby BTIC+	0	0	-	0	-	8	0	-
NIKKEI 225 (\$) STOCK	6,113	6,900.77	-11.4%	9,669.82	-36.8%	10,655	10,256	3.9%
NIKKEI 225 (YEN) STOCK	27,244	32,357.68	-15.8%	45,930.68	-40.7%	52,703	36,458	44.6%
S&P 500	2,070	2,533	-18.3%	9,563.41	-78.4%	7,260	4,707	54.3%
S&P 500 ANNUAL DIVIDEND IND	1,072	934.14	14.8%	4,927.27	-78.2%	3,267	1,144	185.5%
S&P 500/GI	0	0	-	0	-	0	0	-100.0%
S&P 500 QUARLY DIVIDEND IND	10	2.73	273.3%	126.45	-91.9%	63	4	1470.6%
S&P 600 SMALLCAP EMINI	17	18.32	-8.7%	16.73	0.0%	14	6	117.6%
S&P CONSUMER DSCRTNRY SE	250	123.14	102.6%	470.32	-47.0%	437	435	0.5%
S&P CONSUMER STAPLES SECT	1,101	506.36	117.3%	1,680	-34.5%	1,203	986	21.9%
S&P ENERGY SECTOR	637	353	80.4%	1,674.68	-62.0%	1,284	881	45.7%
S&P FINANCIAL SECTOR	600	998.73	-39.9%	1,700.77	-64.7%	1,331	1,600	-16.8%
S&P HEALTH CARE SECTOR	333	490.64	-32.2%	1,127.55	-70.5%	832	888	-6.3%
S&P INDUSTRIAL SECTOR	513	224.45	128.6%	1,717.59	-70.1%	786	613	28.2%
S&P MATERIALS SECTOR	169	168.36	0.5%	771.09	-78.0%	432	517	-16.3%
S&P TECHNOLOGY SECTOR	319	213.32	49.6%	995.77	-68.0%	725	738	-1.8%
S&P UTILITIES SECTOR	484	541.77	-10.7%	1,868.32	-74.1%	1,238	1,475	-16.1%
S&P VALUE INDEX FUTURES	0	0	-	0	-	0	0	-100.0%
YEN DENOMINATED TOPIX	210	990.45	-78.8%	299.45	-29.8%	358	857	-58.3%

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Equity Index Options								
BITCOIN FUTURES	120	0	-	386.55	-69.0%	129	0	-
E-MINI NASDAQ 100	14,219	8,039.77	76.9%	13,137.27	8.2%	15,530	9,696	60.2%
E-MINI RUSSELL 2000	315	271.18	16.3%	1,084.05	-70.9%	883	577	53.1%
E-MINI S&P500	246,384	172,071.27	43.2%	365,605.14	-32.6%	378,632	228,772	65.5%
EOM E-MINI RUSSELL 2000 END	364	332.95	9.3%	461.45	-21.2%	416	403	3.2%
EOM EMINI S&P	85,119	68,978.59	23.4%	68,976.09	23.4%	103,823	86,989	19.4%
EOM S&P 500	1,823	5,111.86	-64.3%	1,380.05	32.1%	3,411	6,174	-44.7%
EOW1 E-MINI RUSSELL 2000 WE	108	229.41	-52.7%	219.09	-50.5%	232	167	39.1%
EOW1 EMINI S&P 500	30,129	46,157.64	-34.7%	47,802.77	-37.0%	49,619	45,812	8.3%
EOW1 S&P 500	1,259	3,790.64	-66.8%	2,034.82	-38.1%	2,109	3,202	-34.1%
EOW2 E-MINI RUSSELL 2000 WE	233	589.95	-60.6%	217.36	7.0%	191	242	-21.1%
EOW2 EMINI S&P 500	41,278	36,176	14.1%	63,606.77	-35.1%	52,579	46,760	12.4%
EOW2 S&P 500	2,944	5,519.32	-46.7%	4,364.32	-32.6%	4,145	5,892	-29.7%
EOW3 E-MINI RUSSELL 2000 WE	812	686.41	18.4%	852.68	-4.7%	954	529	80.1%
EOW3 EMINI S&P 500	104,454	110,217.27	-5.2%	83,650.77	24.9%	122,103	109,456	11.6%
EOW3 S&P 500	3,058	7,556.91	-59.5%	859.32	255.9%	3,686	6,455	-42.9%
EOW4 E-MINI RUSSELL 2000 WE	191	172.64	10.4%	183.14	4.1%	159	146	8.5%
EOW4 EMINI S&P 500	46,830	31,984.91	46.4%	44,475.68	5.3%	40,960	38,030	7.7%
S&P 500	3,507	6,527.41	-46.3%	6,165.23	-43.1%	7,413	10,774	-31.2%

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FX Futures								
AD/CD CROSS RATES	0	0.23	-80.0%	1.82	-97.5%	1	1	83.1%
AD/JY CROSS RATES	58	80.14	-27.7%	262.36	-77.9%	143	148	-3.4%
AD/NE CROSS RATES	7	10.68	-35.3%	9.64	-28.3%	17	5	232.3%
AUSTRALIAN DOLLAR	92,167	85,287.14	8.1%	119,126.05	-22.6%	105,737	103,184	2.5%
BP/JY CROSS RATES	77	152.45	-49.5%	237.82	-67.6%	178	129	37.1%
BP/SF CROSS RATES	17	38.5	-56.7%	33.05	-49.5%	24	23	4.9%
BRAZIL REAL	10,129	5,374.59	88.5%	10,746.77	-5.8%	10,404	6,628	57.0%
BRITISH POUND	93,276	94,633.14	-1.4%	117,844.5	-20.8%	105,023	113,984	-7.9%
CANADIAN DOLLAR	62,019	63,253.27	-2.0%	80,455.18	-22.9%	78,194	77,077	1.4%
CD/JY CROSS RATES	0	0.27	66.7%	4.82	-90.6%	4	1	337.0%
CHINESE RENMINBI (CNH)	633	1,224.55	-48.3%	791.23	-20.0%	851	1,250	-31.9%
CZECK KORUNA (EC)	0	0	-	0.32	-100.0%	0	0	15.9%
EC/AD CROSS RATES	128	158.64	-19.4%	623.32	-79.5%	345	255	35.2%
EC/CD CROSS RATES	139	72.45	91.4%	420.73	-67.0%	220	150	46.9%
EC/NOK CROSS RATES	1	16.82	-96.8%	4.27	-87.2%	10	29	-63.4%
EC/SEK CROSS RATES	8	18.59	-57.7%	65.59	-88.0%	33	38	-14.5%
EFX/BP CROSS RATES	1,849	3,629.59	-49.0%	4,777.95	-61.3%	3,476	4,474	-22.3%
EFX/JY CROSS RATES	1,437	1,864.77	-22.9%	4,672	-69.2%	3,191	3,149	1.3%
EFX/SF CROSS RATES	798	1,261.82	-36.8%	2,731.18	-70.8%	2,105	1,656	27.2%
E-MINI EURO FX	7,671	3,826.82	100.5%	8,336.55	-8.0%	7,236	4,705	53.8%
E-MINI JAPANESE YEN	569	1,096.95	-48.1%	1,031.5	-44.8%	1,228	598	105.4%
EURO FX	214,079	172,075.05	24.4%	255,270.23	-16.1%	219,588	206,800	6.2%
HUNGARIAN FORINT (EC)	0	0	-	0.05	-100.0%	0	0	-
HUNGARIAN FORINT (US)	0	0	-	1.91	-100.0%	1	0	1687.6%
INDIAN RUPEE	1,287	2,676.32	-51.9%	1,490.68	-13.7%	1,379	3,244	-57.5%
JAPANESE YEN	84,470	98,564.5	-14.3%	106,999	-21.1%	126,518	125,117	1.1%
KOREAN WON	22	17.41	26.6%	57	-61.3%	46	34	34.7%
MEXICAN PESO	40,851	39,607.36	3.1%	61,845.82	-33.9%	58,166	61,593	-5.6%
MICRO AUD/USD	12,392	4,446.68	178.7%	18,010.23	-31.2%	11,953	5,433	120.0%
MICRO CAD/USD	1,194	802.91	48.6%	1,253.86	-4.8%	1,210	813	48.7%
MICRO CHF/USD	176	195.09	-9.7%	138.36	27.3%	163	109	48.5%
MICRO EUR/USD	27,803	10,200.73	172.6%	25,995.64	7.0%	21,131	11,917	77.3%
MICRO GBP/USD	2,942	1,858.18	58.3%	3,342.82	-12.0%	2,695	2,033	32.6%
MICRO INR/USD	84	266.36	-68.5%	87.68	-4.2%	114	230	-50.4%
MICRO JPY/USD	1,073	1,137	-5.6%	1,527.32	-29.8%	1,478	1,323	11.8%
NEW ZEALND DOLLAR	28,616	22,657.55	26.3%	33,520.36	-14.6%	30,800	28,027	9.9%
NKR/USD CROSS RATE	116	214.59	-45.7%	382.36	-69.5%	288	239	20.5%
POLISH ZLOTY (EC)	2	0.5	336.4%	10.5	-79.2%	3	3	-2.4%
POLISH ZLOTY (US)	47	5.55	745.9%	62.41	-24.8%	38	6	545.1%
RMB USD	0	0	-	0	-	0	0	-0.6%
RUSSIAN RUBLE	5,417	2,322.41	133.3%	6,270.18	-13.6%	5,751	3,792	51.7%
S.AFRICAN RAND	3,288	2,632.55	24.9%	5,304.64	-38.0%	3,830	2,220	72.6%
SF/JY CROSS RATES	0	0	-	2.5	-94.5%	2	0	3635.1%
SHEKEL	0	0	-	0.09	-49.9%	1	0	-
SKR/USD CROSS RATES	173	109.09	58.4%	399	-56.7%	237	160	48.2%
SWISS FRANC	23,529	21,071.68	11.7%	26,271.59	-10.4%	29,147	26,120	11.6%
TURKISH LIRA	9	6.41	33.3%	14.59	-41.4%	39	55	-30.0%
USDZAR	0	0	-	0	-	0	0	-100.0%

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FX Options								
AUD/USD MONDAY OPTION WEE	23	0	-	14.32	61.9%	19	0	-
AUD/USD MONDAY OPTION WEE	8	0	-	2.68	191.5%	9	0	-
AUD/USD MONDAY OPTION WEE	26	0	-	26.36	-2.6%	13	0	-
AUD/USD MONDAY OPTION WEE	8	0	-	28.32	-72.4%	7	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	27.55	-100.0%	5	0	-
AUD/USD MONTHLY OPTIONS	2,567	2,168.68	18.3%	2,542	1.0%	3,980	3,235	23.0%
AUD/USD WKLY FRIDAY OPTION	0	254.91	-100.0%	0	-	21	94	-77.2%
AUD/USD WKLY FRIDAY OPTION	85	110.95	-23.5%	257.86	-67.1%	236	301	-21.3%
AUD/USD WKLY FRIDAY OPTION	132	255.77	-48.5%	166.73	-21.0%	200	324	-38.1%
AUD/USD WKLY FRIDAY OPTION	143	186.73	-23.2%	196.09	-26.8%	216	364	-40.6%
AUD/USD WKLY FRIDAY OPTION	85	14.18	498.1%	8.64	882.1%	88	89	-1.6%
AUD/USD WKLY WED OPTIONS -	22	54.14	-58.6%	34.77	-35.6%	68	88	-22.9%
AUD/USD WKLY WED OPTIONS -	21	56.14	-63.1%	136.91	-84.9%	81	93	-13.3%
AUD/USD WKLY WED OPTIONS -	21	15.27	37.2%	38.95	-46.2%	50	39	29.4%
AUD/USD WKLY WED OPTIONS -	10	15.73	-39.0%	48.95	-80.4%	73	55	32.3%
AUD/USD WKLY WED OPTIONS -	41	82.36	-50.3%	0	-	31	26	17.4%
BRL/USD MONTHLY OPTIONS	0	1.05	-100.0%	14.68	-100.0%	5	1	733.7%
CAD/USD MONDAY OPTIONS WE	28	0	-	4.09	587.8%	16	0	-
CAD/USD MONDAY OPTIONS WE	10	0	-	13.82	-26.6%	4	0	-
CAD/USD MONDAY OPTIONS WE	85	0	-	63.14	34.1%	26	0	-
CAD/USD MONDAY OPTIONS WE	112	0	-	51.91	114.8%	26	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	34.5	-100.0%	6	0	-
CAD/USD MONTHLY OPTIONS	2,114	1,278.27	65.4%	2,790.91	-24.3%	2,589	2,533	2.2%
CAD/USD WKLY FRIDAY OPTION	0	344.14	-100.0%	0	-	41	177	-76.9%
CAD/USD WKLY FRIDAY OPTION	321	136.5	134.9%	547.64	-41.5%	338	336	0.6%
CAD/USD WKLY FRIDAY OPTION	261	415.86	-37.3%	294.36	-11.4%	306	482	-36.5%
CAD/USD WKLY FRIDAY OPTION	293	367.5	-20.2%	373.09	-21.4%	350	533	-34.4%
CAD/USD WKLY FRIDAY OPTION	322	11.41	2718.7%	16.55	1843.7%	180	115	56.4%
CAD/USD WKLY WED OPTIONS -	110	92.95	17.9%	189.64	-42.2%	121	148	-18.3%
CAD/USD WKLY WED OPTIONS -	29	122.14	-76.5%	78.27	-63.4%	89	173	-48.8%
CAD/USD WKLY WED OPTIONS -	97	138.09	-29.4%	124.77	-21.9%	100	151	-33.7%
CAD/USD WKLY WED OPTIONS -	136	82.05	65.3%	49	176.8%	124	143	-13.5%
CAD/USD WKLY WED OPTIONS -	105	111.91	-6.1%	0	-	53	49	7.6%
CHF/USD MONTHLY OPTIONS	105	105.59	-0.3%	111.18	-5.3%	160	110	44.8%
CHF/USD WKLY FRIDAY OPTION	0	0.41	-100.0%	0	-	0	1	-68.6%
CHF/USD WKLY FRIDAY OPTION	0	6.55	-95.1%	20.82	-98.5%	9	11	-18.6%
CHF/USD WKLY FRIDAY OPTION	1	2.95	-78.5%	6.45	-90.1%	6	10	-40.4%
CHF/USD WKLY FRIDAY OPTION	1	2.82	-62.9%	0.32	228.6%	5	5	8.3%
CHF/USD WKLY FRIDAY OPTION	0	0.09	50.1%	2.27	-94.0%	6	4	48.5%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	0	1	-100.0%
EUR/USD MONDAY OPTION WEE	226	0	-	136.32	65.8%	76	0	-
EUR/USD MONDAY OPTION WEE	125	0	-	57.32	118.6%	43	0	-
EUR/USD MONDAY OPTION WEE	375	0	-	122.14	206.7%	97	0	-
EUR/USD MONDAY OPTION WEE	328	0	-	132.45	147.3%	93	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	177.5	-100.0%	38	0	-
EUR/USD MONTHLY OPTIONS	11,515	17,978.91	-36.0%	12,497.09	-7.9%	14,874	17,715	-16.0%
EUR/USD WKLY FRIDAY OPTION	0	1,141.27	-100.0%	0	-	75	570	-86.8%
EUR/USD WKLY FRIDAY OPTION	910	815.05	11.6%	1,223.59	-25.7%	1,024	1,318	-22.3%
EUR/USD WKLY FRIDAY OPTION	1,056	1,208.68	-12.6%	871.73	21.1%	1,057	1,472	-28.2%

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FX Options								
EUR/USD WKLY FRIDAY OPTION	878	1,647.64	-46.7%	1,165.91	-24.7%	1,115	1,930	-42.2%
EUR/USD WKLY FRIDAY OPTION	858	7.86	10808.1%	9.86	8596.3%	415	435	-4.6%
EUR/USD WKLY WED OPTIONS -	314	597	-47.4%	703.05	-55.3%	470	578	-18.6%
EUR/USD WKLY WED OPTIONS -	353	528.14	-33.2%	354.55	-0.4%	402	615	-34.6%
EUR/USD WKLY WED OPTIONS -	533	355.77	49.8%	532.64	0.0%	421	554	-24.1%
EUR/USD WKLY WED OPTIONS -	449	646.73	-30.6%	302.5	48.5%	376	667	-43.6%
EUR/USD WKLY WED OPTIONS -	410	435.55	-5.8%	0	-	159	218	-27.3%
GBP/USD MONDAY OPTION WEE	48	0	-	15.68	205.2%	25	0	-
GBP/USD MONDAY OPTION WEE	11	0	-	44.27	-74.3%	17	0	-
GBP/USD MONDAY OPTION WEE	20	0	-	76.64	-73.9%	29	0	-
GBP/USD MONDAY OPTION WEE	32	0	-	106.18	-69.9%	38	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	34.59	-100.0%	8	0	-
GBP/USD MONTHLY OPTIONS	3,390	5,333.91	-36.4%	3,741.68	-9.4%	4,190	6,196	-32.4%
GBP/USD WKLY FRIDAY OPTION	0	179.18	-100.0%	0	-	22	182	-87.8%
GBP/USD WKLY FRIDAY OPTION	103	166.68	-38.2%	216.68	-52.4%	180	305	-41.1%
GBP/USD WKLY FRIDAY OPTION	84	260.41	-67.7%	222.68	-62.3%	161	401	-59.7%
GBP/USD WKLY FRIDAY OPTION	78	281.86	-72.3%	120.23	-35.0%	182	387	-52.9%
GBP/USD WKLY FRIDAY OPTION	154	60.14	155.3%	21.82	603.5%	83	157	-47.1%
GBP/USD WKLY WED OPTIONS -	15	91.77	-83.7%	38.77	-61.3%	86	139	-37.8%
GBP/USD WKLY WED OPTIONS -	41	71.5	-42.7%	40	2.4%	52	142	-63.5%
GBP/USD WKLY WED OPTIONS -	53	21.55	146.4%	95.73	-44.5%	83	151	-45.0%
GBP/USD WKLY WED OPTIONS -	29	58.36	-50.9%	22.14	29.6%	79	131	-39.7%
GBP/USD WKLY WED OPTIONS -	16	61.5	-74.6%	0	-	38	56	-32.6%
JPY/USD MONDAY OPTION WEE	76	0	-	82.41	-8.1%	41	0	-
JPY/USD MONDAY OPTION WEE	153	0	-	142.73	7.3%	64	0	-
JPY/USD MONDAY OPTION WEE	71	0	-	74.59	-4.3%	33	0	-
JPY/USD MONDAY OPTION WEE	21	0	-	29.86	-30.4%	16	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	55.05	-100.0%	9	0	-
JPY/USD MONTHLY OPTIONS	4,264	4,906.77	-13.1%	4,501.5	-5.3%	6,592	6,638	-0.7%
JPY/USD WKLY FRIDAY OPTION	0	541.23	-100.0%	0	-	41	278	-85.1%
JPY/USD WKLY FRIDAY OPTION	477	283.68	68.1%	726.82	-34.4%	626	507	23.4%
JPY/USD WKLY FRIDAY OPTION	414	489.55	-15.3%	432.05	-4.1%	651	697	-6.5%
JPY/USD WKLY FRIDAY OPTION	466	520.91	-10.6%	638.05	-27.0%	614	762	-19.5%
JPY/USD WKLY FRIDAY OPTION	469	52.59	791.3%	32	1364.8%	251	215	17.0%
JPY/USD WKLY WED OPTIONS -	191	211.73	-9.7%	215.18	-11.1%	278	186	49.4%
JPY/USD WKLY WED OPTIONS -	132	184.73	-28.7%	291.82	-54.9%	223	202	10.4%
JPY/USD WKLY WED OPTIONS -	100	97.86	2.0%	217.36	-54.1%	251	155	61.7%
JPY/USD WKLY WED OPTIONS -	117	96.55	21.0%	171.59	-31.9%	275	171	61.2%
JPY/USD WKLY WED OPTIONS -	123	125.05	-2.0%	0	-	70	53	32.3%
MXN/USD MONTHLY OPTIONS	45	54.32	-16.5%	83.82	-45.9%	83	70	18.2%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	10.23	-100.0%	2	2	-36.9%
MXN/USD WKLY FRIDAY OPTION	0	0	-	45.5	-100.0%	7	3	119.4%
MXN/USD WKLY FRIDAY OPTION	0	0	-	16.86	-99.5%	8	2	258.2%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	1	0	-
NZD/USD MONTHLY OPTIONS	4	23.77	-84.9%	5.23	-31.3%	31	19	62.2%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	1	-58.6%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	1	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	3	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 JUL 2020	ADV JUL 2019	% CHG	ADV JUN 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	3	-100.0%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	36	25.14	42.9%	30.95	16.0%	45	41	11.3%
Ag Products Futures								
BUTTER CS	184	259.14	-28.8%	208.05	-11.3%	302	193	56.2%
CASH-SETTLED CHEESE	465	590.05	-21.3%	543.45	-14.5%	668	554	20.6%
CAT ASIA WEATHER	0	0	-	0	-	53	0	-
CATTLE	62,422	60,070.45	3.9%	45,346.86	37.7%	70,270	70,080	0.3%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	22	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	5	3	65.5%
CDD WEATHER	70	72.73	-3.1%	86.36	-18.4%	59	60	-2.7%
CLASS IV MILK	62	61.82	-0.2%	53.91	14.4%	146	117	24.3%
DRY WHEY	63	41.27	52.5%	34.77	81.0%	69	63	9.7%
FEEDER CATTLE	14,125	13,867.77	1.9%	8,180.82	72.7%	13,161	14,956	-12.0%
GOLDMAN SACHS	540	1,249.23	-56.8%	537	0.6%	766	1,376	-44.3%
GSCI EXCESS RETURN FUT	332	17.27	1823.7%	3,662.59	-90.9%	1,269	1,497	-15.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	46	14	222.8%
HDD WEATHER EUROPEAN	0	0	-	0	-	7	21	-66.9%
HOGS	47,726	71,385.73	-33.1%	47,584.82	0.3%	54,421	65,667	-17.1%
HOUSING INDEX	0	0.45	-10.0%	0.95	-57.1%	2	1	176.0%
LUMBER	710	567.18	25.1%	536.73	32.2%	613	686	-10.7%
MALAYSIAN PALM SWAP	150	417.27	-64.1%	166.36	-9.8%	152	168	-9.7%
MILK	1,738	1,188.82	46.2%	1,856.91	-6.4%	1,730	1,197	44.5%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	237	244.23	-2.9%	319.77	-25.8%	448	316	41.7%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	9	0	-
S&P GSCI ENHANCED ER SWAP	0	0	-	342	-100.0%	102	153	-33.3%
USD CRUDE PALM OIL	147	22.27	561.0%	108.41	35.8%	140	57	145.4%

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	ADV JUL 2020	ADV JUL 2019	% CHG	ADV JUN 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Ag Products Options								
BUTTER CS	63	103.5	-38.9%	124.45	-49.2%	172	179	-3.4%
CASH-SETTLED CHEESE	619	394.18	57.0%	522.32	18.5%	615	484	26.9%
CATTLE	8,735	6,006	45.4%	7,135.64	22.4%	11,877	9,406	26.3%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	14	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	14	34	-60.3%
CLASS IV MILK	81	161.77	-50.2%	225.55	-64.3%	282	200	41.4%
DRY WHEY	35	14.77	136.9%	7.27	381.3%	29	45	-35.3%
FEEDER CATTLE	900	1,323.41	-32.0%	664.41	35.5%	1,304	1,544	-15.5%
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	9,884	19,560.09	-49.5%	11,008.55	-10.2%	13,988	18,103	-22.7%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
LUMBER	38	91.09	-57.9%	22.68	68.9%	43	94	-53.9%
LV CATL CSO	0	0	-	0	-	0	3	-100.0%
MILK	2,280	1,845.59	23.5%	2,999.45	-24.0%	2,513	1,818	38.2%
MLK MID OPTIONS	1	0.95	47.6%	1.73	-18.4%	1	1	-44.7%
NFD MILK	399	231.18	72.6%	127	214.2%	446	339	31.6%
TOTAL FUTURES GROUP								
Interest Rate Futures	1,088,395	2,608,866.41	-58.3%	1,626,847.55	-33.1%	2,472,786	3,020,051	-18.1%
Equity Index Futures	4,268,498	2,132,393.23	100.2%	5,194,091.09	-17.8%	4,705,016	2,415,894	94.8%
FX Futures	718,551	642,869.32	11.8%	900,435.45	-20.2%	832,998	796,751	4.5%
Foreign Exchange Futures	0	0	-	0	-	0	3	-100.0%
Ag Products Futures	128,973	150,055.68	-14.0%	109,569.77	17.7%	144,437	157,201	-8.1%
TOTAL FUTURES	6,204,417	5,534,184.64	12.1%	7,830,943.86	-20.8%	8,155,236.46	6,389,900.9	27.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	461,733	1,527,031.59	-69.8%	604,384.18	-23.6%	1,497,357	1,910,838	-21.6%
Equity Index Options	583,147	504,414.14	15.6%	705,462.55	-17.3%	786,973	600,075	31.1%
FX Options	36,844	45,973.32	-19.9%	39,173.91	-5.9%	45,833	53,970	-15.1%
Foreign Exchange Options	36	25.14	42.9%	30.95	16.0%	45	41	11.3%
Ag Products Options	23,036	29,732.55	-22.5%	22,839.05	0.9%	31,283	32,263	-3.0%
TOTAL OPTIONS	1,104,796	2,107,176.73	-47.6%	1,371,890.64	-19.5%	2,361,491.98	2,597,186.21	-9.1%
TOTAL COMBINED								
Interest Rate	1,550,128	4,135,898	-62.5%	2,231,231.73	-30.5%	3,970,143	4,930,889	-19.5%
Equity Index	4,851,645	2,636,807.36	84.0%	5,899,553.64	-17.8%	5,491,989	3,015,969	82.1%
FX	755,395	688,842.64	9.7%	939,609.36	-19.6%	878,831	850,721	3.3%
Foreign Exchange	36	25.14	42.9%	30.95	16.0%	45	43	4.1%
Ag Products	152,009	179,788.23	-15.5%	132,408.82	14.8%	175,720	189,464	-7.3%
GRAND TOTAL	7,309,212	7,641,361.36	-4.3%	9,202,834.5	-20.6%	10,516,728.44	8,987,087.11	17.0%