

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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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	-

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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%