

CME Exchange ADV Report - Monthly

October 2020

Page 1 of 8

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	0	0	-	0.38	-100.0%	4	2	104.5%
EURODOLLARS	1,219,323	2,305,462.78	-47.1%	1,322,557	-7.8%	2,083,258	2,911,026	-28.4%
SOFR	56,046	44,133.74	27.0%	55,163.43	1.6%	45,726	35,104	30.3%
SONIA	8,977	8,205.17	9.4%	9,044	-0.7%	7,931	8,564	-7.4%
Interest Rate Options								
EURODOLLARS	150,878	947,288.57	-84.1%	208,551.71	-27.7%	835,068	1,178,212	-29.1%
EURO MIDCURVE	302,685	407,902.35	-25.8%	198,773.52	52.3%	335,391	627,831	-46.6%
SOFR	5	0	-	0	-	5	0	-

CME Exchange ADV Report - Monthly

October 2020

Page 2 of 8

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Equity Index Futures								
BITCOIN FUTURES	7,382	4,070.13	81.4%	9,613.95	-23.2%	8,280	6,583	25.8%
E-MINI COM SERVICES SELECT	58	55.48	4.9%	593.33	-90.2%	241	305	-21.0%
E-mini FTSE 100 (USD)	0	0	-	0	-	0	2	-100.0%
E-mini FTSE China 50	0	0	-	0	-	0	3	-99.7%
E-MINI MIDCAP	13,036	12,111.43	7.6%	23,708.24	-45.0%	17,969	16,054	11.9%
E-MINI NASDAQ 100	600,679	411,972.43	45.8%	772,211	-22.2%	598,961	474,607	26.2%
E-MINI RUSSELL 1000	43	119.39	-64.0%	942.67	-95.4%	409	426	-3.9%
E-MINI RUSSELL 1000 GROWTH	104	89.35	16.6%	455.67	-77.1%	244	266	-8.3%
E-MINI RUSSELL 1000 VALUE	334	329.57	1.3%	1,443.52	-76.9%	501	680	-26.3%
E-MINI RUSSELL 2000	173,388	118,380.61	46.5%	240,364.81	-27.9%	207,357	147,168	40.9%
E-MINI S&P500	1,637,515	1,350,202.09	21.3%	2,386,184.48	-31.4%	2,071,005	1,596,949	29.7%
E-MINI S&P REAL ESTATE SELE	127	665.43	-80.9%	501.05	-74.6%	431	296	45.8%
FT-SE 100	0	0	-	0	-	0	2	-100.0%
FTSE Emerging	9	91.83	-90.2%	2.14	320.0%	22	101	-77.8%
IBOVESPA INDEX	11	43.22	-74.3%	7	58.4%	21	33	-37.9%
MICRO E-MINI NASDAQ 100	880,707	207,688.09	324.1%	1,056,811.62	-16.7%	673,732	120,704	458.2%
MICRO E-MINI RUSSELL 2000	77,598	33,282.87	133.1%	95,905.9	-19.1%	94,647	18,800	403.5%
MICRO E-MINI S&P500	993,358	280,990.48	253.5%	1,133,315.62	-12.3%	900,195	167,092	438.7%
NASDAQ BIOTECH	8	16.13	-52.9%	25.38	-70.1%	27	19	43.4%
Nearby BTIC+	0	1.04	-100.0%	0	-	6	0	4806.1%
NIKKEI 225 (\$) STOCK	4,782	8,565.39	-44.2%	8,476.9	-43.6%	9,348	10,606	-11.9%
NIKKEI 225 (YEN) STOCK	29,220	38,179	-23.5%	40,775.76	-28.3%	46,422	39,333	18.0%
S&P 500	2,839	3,220.96	-11.9%	10,849.05	-73.8%	6,567	4,854	35.3%
S&P 500 ANNUAL DIVIDEND IND	2,064	1,681.3	22.8%	1,606.43	28.5%	2,906	1,240	134.3%
S&P 500/GI	0	0	-	0	-	0	0	-100.0%
S&P 500 QUARLY DIVIDEND IND	11	27	-57.7%	4.29	166.2%	45	11	311.5%
S&P 600 SMALLCAP EMINI	0	2.7	-100.0%	34.33	-100.0%	17	14	18.6%
S&P CONSUMER DSCRTNRY SE	407	264.13	54.2%	826.76	-50.7%	444	418	6.2%
S&P CONSUMER STAPLES SECT	563	520.61	8.1%	2,257.29	-75.1%	1,166	946	23.2%
S&P ENERGY SECTOR	1,458	644.57	126.2%	3,212.95	-54.6%	1,450	867	67.4%
S&P FINANCIAL SECTOR	855	876.39	-2.4%	1,757.14	-51.3%	1,245	1,577	-21.0%
S&P HEALTH CARE SECTOR	604	539.61	11.9%	1,561.57	-61.3%	832	968	-14.0%
S&P INDUSTRIAL SECTOR	557	452.48	23.1%	1,546.81	-64.0%	791	625	26.6%
S&P MATERIALS SECTOR	270	619.61	-56.4%	840.57	-67.8%	424	505	-15.9%
S&P TECHNOLOGY SECTOR	579	516.96	11.9%	1,581.95	-63.4%	758	732	3.5%
S&P UTILITIES SECTOR	932	659.17	41.4%	2,272.1	-59.0%	1,247	1,495	-16.6%
S&P VALUE INDEX FUTURES	0	0	-	0	-	0	0	-100.0%
YEN DENOMINATED TOPIX	265	955.74	-72.2%	282.29	-6.0%	334	909	-63.3%

CME Exchange ADV Report - Monthly

October 2020

Page 3 of 8

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Equity Index Options								
BITCOIN FUTURES	180	0	-	232	-22.3%	148	0	-
E-MINI NASDAQ 100	15,257	8,912.91	71.2%	23,623.62	-35.4%	16,382	9,949	64.7%
E-MINI RUSSELL 2000	695	947.87	-26.7%	856.33	-18.8%	834	732	14.0%
E-MINI S&P500	260,405	262,101.22	-0.6%	317,106.86	-17.9%	348,317	261,002	33.5%
EOM E-MINI RUSSELL 2000 END	554	280.22	97.6%	373	48.5%	423	415	1.8%
EOM EMINI S&P	101,977	82,042.04	24.3%	92,847.48	9.8%	97,799	92,786	5.4%
EOM S&P 500	2,537	3,290.78	-22.9%	1,461.38	73.6%	2,898	5,532	-47.6%
EOW1 E-MINI RUSSELL 2000 WE	104	139.78	-25.7%	178.76	-41.9%	211	167	26.3%
EOW1 EMINI S&P 500	43,479	54,773.3	-20.6%	67,979.33	-36.0%	50,235	48,224	4.2%
EOW1 S&P 500	1,883	4,530.65	-58.4%	2,806.24	-32.9%	2,095	3,500	-40.1%
EOW2 E-MINI RUSSELL 2000 WE	1,383	184	651.7%	218.76	532.2%	316	242	30.9%
EOW2 EMINI S&P 500	48,496	54,231.7	-10.6%	54,291.57	-10.7%	51,786	48,732	6.3%
EOW2 S&P 500	3,287	6,831.43	-51.9%	3,442.81	-4.5%	3,801	6,136	-38.1%
EOW3 E-MINI RUSSELL 2000 WE	710	1,509.17	-52.9%	492.19	44.3%	830	721	15.1%
EOW3 EMINI S&P 500	123,822	145,090.39	-14.7%	86,079.1	43.8%	115,618	114,997	0.5%
EOW3 S&P 500	4,265	7,414.26	-42.5%	1,224.57	248.3%	3,398	6,077	-44.1%
EOW4 E-MINI RUSSELL 2000 WE	225	125.87	79.0%	182.33	23.6%	173	156	10.7%
EOW4 EMINI S&P 500	43,044	35,572.57	21.0%	65,256.52	-34.0%	43,437	40,875	6.3%
EOW4 S&P 500	1,060	0	-	1,828.86	-42.1%	294	0	-
MICRO E-MINI NASDAQ 100	30	0	-	129.14	-76.8%	16	0	-
MICRO E-MINI S&P500	548	0	-	1,583.71	-65.4%	216	0	-
S&P 500	4,098	7,401.17	-44.6%	6,384.81	-35.8%	6,559	10,976	-40.2%

CME Exchange ADV Report - Monthly

October 2020

Page 4 of 8

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
FX Futures								
AD/CD CROSS RATES	0	0.39	-100.0%	0.14	-100.0%	1	1	43.7%
AD/JY CROSS RATES	77	98.87	-21.9%	102.19	-24.5%	124	140	-11.4%
AD/NE CROSS RATES	6	21.13	-71.0%	10.1	-39.2%	15	10	44.4%
AUSTRALIAN DOLLAR	87,869	90,218.7	-2.6%	115,117.48	-23.7%	102,419	100,129	2.3%
BP/JY CROSS RATES	94	135.43	-30.7%	180.9	-48.1%	161	153	5.2%
BP/SF CROSS RATES	6	15.17	-62.3%	17.67	-67.6%	20	20	-0.6%
BRAZIL REAL	8,929	11,225.09	-20.5%	11,676.48	-23.5%	10,390	7,984	30.1%
BRITISH POUND	109,564	148,118.52	-26.0%	140,936.43	-22.3%	107,927	121,172	-10.9%
CANADIAN DOLLAR	69,431	82,004.26	-15.3%	90,145.24	-23.0%	76,744	79,255	-3.2%
CD/JY CROSS RATES	1	0.17	501.2%	0.33	213.7%	3	1	348.8%
CHINESE RENMINBI (CNH)	1,359	1,225.65	10.9%	1,296.86	4.8%	966	1,342	-28.0%
CZECK KORUNA (EC)	0	0	-	0.1	-100.0%	0	0	-13.4%
CZECK KORUNA (US)	0	0	-	0.05	-100.0%	0	0	-
EC/AD CROSS RATES	146	142.96	2.0%	548.81	-73.4%	324	240	34.8%
EC/CD CROSS RATES	87	91.04	-4.3%	382.86	-77.2%	211	155	35.9%
EC/NOK CROSS RATES	0	34.83	-99.0%	16.9	-97.8%	9	32	-71.4%
EC/SEK CROSS RATES	10	13.26	-23.2%	54.95	-81.5%	30	38	-20.8%
EFX/BP CROSS RATES	1,368	5,231.74	-73.9%	4,915.33	-72.2%	3,175	4,762	-33.3%
EFX/JY CROSS RATES	1,058	2,927.74	-63.9%	3,646.62	-71.0%	2,781	3,457	-19.6%
EFX/SF CROSS RATES	670	1,267.83	-47.2%	1,645.71	-59.3%	1,772	1,722	2.9%
E-MINI EURO FX	5,690	3,188.17	78.5%	9,670.67	-41.2%	7,377	4,524	63.1%
E-MINI JAPANESE YEN	293	955.52	-69.4%	463.33	-36.8%	992	822	20.7%
EURO FX	169,377	169,185.57	0.1%	280,538	-39.6%	218,904	207,527	5.5%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-
HUNGARIAN FORINT (US)	0	0.87	-84.3%	1.29	-89.4%	1	0	520.4%
INDIAN RUPEE	925	1,555.3	-40.5%	1,207.62	-23.4%	1,296	3,268	-60.4%
JAPANESE YEN	80,097	111,408.74	-28.1%	98,569.71	-18.7%	115,071	128,923	-10.7%
KOREAN WON	52	17.39	200.3%	58.19	-10.2%	45	39	13.9%
MEXICAN PESO	52,352	50,575.13	3.5%	76,405.57	-31.5%	57,336	60,250	-4.8%
MICRO AUD/USD	9,127	3,914.17	133.2%	12,584.9	-27.5%	11,615	4,982	133.1%
MICRO CAD/USD	1,241	777.65	59.6%	1,827.38	-32.1%	1,376	816	68.6%
MICRO CHF/USD	258	219.7	17.5%	363.67	-29.0%	196	147	33.7%
MICRO EUR/USD	20,865	8,170.17	155.4%	33,016.29	-36.8%	23,275	11,124	109.2%
MICRO GBP/USD	4,262	5,738.3	-25.7%	6,569.24	-35.1%	3,287	2,507	31.1%
MICRO INR/USD	87	189.61	-54.0%	80.38	8.4%	104	234	-55.5%
MICRO JPY/USD	1,011	1,067.22	-5.3%	1,176.86	-14.1%	1,382	1,360	1.6%
NEW ZEALND DOLLAR	21,029	22,324.91	-5.8%	32,352.24	-35.0%	29,662	27,316	8.6%
NKR/USD CROSS RATE	95	200.39	-52.4%	345.19	-72.4%	259	259	-0.3%
POLISH ZLOTY (EC)	0	0.52	-12.9%	5.57	-91.8%	3	2	16.7%
POLISH ZLOTY (US)	35	7.17	388.5%	76.76	-54.3%	41	7	502.3%
RMB USD	0	0.04	-100.0%	0	-	0	0	-37.5%
RUSSIAN RUBLE	3,655	2,190.96	66.8%	6,604.48	-44.7%	5,420	4,086	32.7%
S.AFRICAN RAND	2,297	3,024.43	-24.1%	5,283.71	-56.5%	3,750	2,664	40.8%
SF/JY CROSS RATES	0	0.61	-70.1%	0.1	91.0%	1	0	995.9%
SHEKEL	0	0.57	-35.7%	0.52	-30.6%	1	0	923.2%
SKR/USD CROSS RATES	279	148.26	88.2%	405.67	-31.2%	253	170	48.9%
SWISS FRANC	18,558	28,068.48	-33.9%	30,791.38	-39.7%	27,725	27,528	0.7%
TURKISH LIRA	2	3.13	-34.7%	13.1	-84.4%	38	56	-31.4%
USDZAR	0	0	-	0	-	0	0	-100.0%

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CME Exchange ADV Report - Monthly

October 2020

Page 5 of 8

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
FX Options								
AUD/USD MONDAY OPTION WEE	6	0	-	29.1	-78.3%	17	0	-
AUD/USD MONDAY OPTION WEE	1	0	-	8.57	-94.2%	8	0	-
AUD/USD MONDAY OPTION WEE	10	0	-	1.71	467.4%	12	0	-
AUD/USD MONDAY OPTION WEE	29	0	-	26.1	9.2%	11	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	-	3	0	-
AUD/USD MONTHLY OPTIONS	2,158	3,912.78	-44.8%	2,632.62	-18.0%	3,447	3,345	3.0%
AUD/USD WKLY FRIDAY OPTION	8	293.3	-97.1%	106.9	-92.1%	26	101	-73.9%
AUD/USD WKLY FRIDAY OPTION	31	226.96	-86.3%	40.52	-23.4%	186	283	-34.5%
AUD/USD WKLY FRIDAY OPTION	76	433.96	-82.4%	104.86	-27.3%	169	313	-45.9%
AUD/USD WKLY FRIDAY OPTION	98	287.09	-66.0%	174.14	-44.0%	189	321	-41.1%
AUD/USD WKLY FRIDAY OPTION	186	21.96	745.3%	30.24	513.8%	84	78	6.5%
AUD/USD WKLY WED OPTIONS -	66	58.17	13.1%	48.24	36.4%	63	82	-22.8%
AUD/USD WKLY WED OPTIONS -	21	47.91	-56.3%	18.24	14.9%	62	82	-23.5%
AUD/USD WKLY WED OPTIONS -	27	44.61	-40.1%	9.19	190.8%	39	39	1.9%
AUD/USD WKLY WED OPTIONS -	66	64.26	3.0%	29.05	127.8%	64	63	2.1%
AUD/USD WKLY WED OPTIONS -	0	59.26	-100.0%	70.1	-100.0%	28	25	15.5%
BRL/USD MONTHLY OPTIONS	0	14.43	-99.4%	0.57	-84.1%	3	3	-7.0%
CAD/USD MONDAY OPTIONS WE	32	0	-	4.1	688.1%	15	0	-
CAD/USD MONDAY OPTIONS WE	18	0	-	9.52	85.7%	9	0	-
CAD/USD MONDAY OPTIONS WE	118	0	-	41.95	181.7%	39	0	-
CAD/USD MONDAY OPTIONS WE	29	0	-	6.14	366.2%	25	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-	15	0	-
CAD/USD MONTHLY OPTIONS	1,433	2,497.87	-42.6%	1,532.14	-6.5%	2,253	2,505	-10.0%
CAD/USD WKLY FRIDAY OPTION	43	372.13	-88.3%	259.38	-83.2%	59	169	-65.0%
CAD/USD WKLY FRIDAY OPTION	53	170.48	-68.8%	266.1	-80.0%	305	313	-2.6%
CAD/USD WKLY FRIDAY OPTION	322	448.43	-28.1%	317.05	1.6%	309	451	-31.4%
CAD/USD WKLY FRIDAY OPTION	423	447.74	-5.6%	342.71	23.3%	346	489	-29.1%
CAD/USD WKLY FRIDAY OPTION	224	34.74	544.8%	5.38	4062.9%	150	115	29.5%
CAD/USD WKLY WED OPTIONS -	102	158.7	-35.7%	15.38	563.2%	107	139	-23.0%
CAD/USD WKLY WED OPTIONS -	74	121	-38.5%	52.19	42.5%	83	158	-47.2%
CAD/USD WKLY WED OPTIONS -	96	123.35	-22.0%	33.67	186.0%	89	147	-39.4%
CAD/USD WKLY WED OPTIONS -	145	119.35	21.5%	68.19	112.6%	118	129	-8.5%
CAD/USD WKLY WED OPTIONS -	0	144.83	-100.0%	22.33	-100.0%	39	50	-21.6%
CHF/USD MONTHLY OPTIONS	271	209.52	29.4%	179.57	51.0%	170	125	36.0%
CHF/USD WKLY FRIDAY OPTION	0	0.83	-100.0%	4.86	-100.0%	1	1	-25.3%
CHF/USD WKLY FRIDAY OPTION	12	13.09	-12.1%	0.14	7947.6%	8	11	-25.4%
CHF/USD WKLY FRIDAY OPTION	1	5.09	-88.4%	1.19	-50.4%	5	8	-41.0%
CHF/USD WKLY FRIDAY OPTION	1	21.04	-97.2%	26.43	-97.8%	7	7	-2.2%
CHF/USD WKLY FRIDAY OPTION	42	0	-	0	-	9	3	197.6%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	0	0	-100.0%
EUR/USD MONDAY OPTION WEE	233	0	-	49.19	373.0%	82	0	-
EUR/USD MONDAY OPTION WEE	80	0	-	209.29	-61.9%	64	0	-
EUR/USD MONDAY OPTION WEE	17	0	-	78.24	-77.9%	92	0	-
EUR/USD MONDAY OPTION WEE	64	0	-	131.29	-51.1%	98	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	0	-	34	0	-
EUR/USD MONTHLY OPTIONS	8,901	11,566.17	-23.0%	9,972.43	-10.7%	13,242	17,319	-23.5%
EUR/USD WKLY FRIDAY OPTION	74	1,001.7	-92.6%	783.9	-90.6%	138	538	-74.3%
EUR/USD WKLY FRIDAY OPTION	134	612.61	-78.1%	669.81	-79.9%	868	1,265	-31.3%
EUR/USD WKLY FRIDAY OPTION	640	1,292.43	-50.5%	881.43	-27.4%	982	1,464	-32.9%

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CME Exchange ADV Report - Monthly

October 2020

Page 6 of 8

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
FX Options								
EUR/USD WKLY FRIDAY OPTION	849	974.61	-12.9%	977.67	-13.2%	1,051	1,661	-36.7%
EUR/USD WKLY FRIDAY OPTION	717	58.35	1128.7%	155.67	360.5%	380	392	-3.3%
EUR/USD WKLY WED OPTIONS -	602	306.52	96.4%	428.43	40.5%	479	611	-21.6%
EUR/USD WKLY WED OPTIONS -	224	342.61	-34.5%	305.62	-26.6%	383	608	-37.0%
EUR/USD WKLY WED OPTIONS -	328	487.96	-32.8%	296.29	10.6%	382	619	-38.3%
EUR/USD WKLY WED OPTIONS -	385	771.48	-50.1%	362.62	6.2%	375	685	-45.3%
EUR/USD WKLY WED OPTIONS -	0	401.3	-100.0%	516	-100.0%	162	195	-16.9%
GBP/USD MONDAY OPTION WEE	88	0	-	71.05	23.8%	34	0	-
GBP/USD MONDAY OPTION WEE	47	0	-	25.19	86.4%	20	0	-
GBP/USD MONDAY OPTION WEE	68	0	-	3.81	1687.4%	28	0	-
GBP/USD MONDAY OPTION WEE	119	0	-	47.14	152.3%	44	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	0	-	7	0	-
GBP/USD MONTHLY OPTIONS	5,339	7,607.65	-29.8%	5,692.33	-6.2%	4,338	6,143	-29.4%
GBP/USD WKLY FRIDAY OPTION	110	262.96	-58.0%	205.76	-46.3%	50	156	-68.1%
GBP/USD WKLY FRIDAY OPTION	90	373.52	-76.0%	85.24	5.1%	168	324	-48.0%
GBP/USD WKLY FRIDAY OPTION	253	1,219.3	-79.2%	260.19	-2.7%	190	463	-59.1%
GBP/USD WKLY FRIDAY OPTION	185	1,105.96	-83.3%	94.24	96.3%	167	430	-61.2%
GBP/USD WKLY FRIDAY OPTION	156	19	723.4%	49.24	217.8%	79	134	-40.9%
GBP/USD WKLY WED OPTIONS -	96	98.35	-2.6%	46.76	104.9%	79	119	-33.4%
GBP/USD WKLY WED OPTIONS -	24	195.39	-87.5%	59.76	-59.2%	46	133	-65.5%
GBP/USD WKLY WED OPTIONS -	16	95.17	-82.9%	136.38	-88.1%	76	131	-42.0%
GBP/USD WKLY WED OPTIONS -	38	108.78	-65.4%	54.29	-30.7%	66	116	-42.9%
GBP/USD WKLY WED OPTIONS -	0	53.83	-100.0%	78.38	-100.0%	34	45	-23.6%
JPY/USD MONDAY OPTION WEE	59	0	-	78.14	-24.7%	42	0	-
JPY/USD MONDAY OPTION WEE	27	0	-	21.76	22.0%	59	0	-
JPY/USD MONDAY OPTION WEE	9	0	-	48.57	-80.9%	36	0	-
JPY/USD MONDAY OPTION WEE	143	0	-	96.81	47.2%	39	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	0	-	13	0	-
JPY/USD MONTHLY OPTIONS	3,834	5,884.39	-34.8%	3,773.62	1.6%	5,747	6,742	-14.8%
JPY/USD WKLY FRIDAY OPTION	14	532.61	-97.4%	531	-97.4%	83	269	-69.1%
JPY/USD WKLY FRIDAY OPTION	42	248.74	-83.3%	345	-88.0%	519	465	11.6%
JPY/USD WKLY FRIDAY OPTION	358	582.74	-38.5%	515.29	-30.5%	582	690	-15.6%
JPY/USD WKLY FRIDAY OPTION	504	381.78	32.1%	501.57	0.6%	563	664	-15.3%
JPY/USD WKLY FRIDAY OPTION	459	80.78	468.1%	80.57	469.6%	231	228	1.1%
JPY/USD WKLY WED OPTIONS -	239	215.83	10.8%	108.86	119.6%	244	223	9.5%
JPY/USD WKLY WED OPTIONS -	71	211.7	-66.2%	83.9	-14.8%	189	206	-8.1%
JPY/USD WKLY WED OPTIONS -	132	297.04	-55.7%	134.33	-2.0%	221	209	5.8%
JPY/USD WKLY WED OPTIONS -	105	189.48	-44.5%	107	-1.8%	232	216	7.1%
JPY/USD WKLY WED OPTIONS -	0	159.3	-100.0%	163.19	-100.0%	65	54	20.5%
MXN/USD MONTHLY OPTIONS	47	59.87	-21.2%	141.1	-66.6%	81	71	14.2%
MXN/USD WKLY FRIDAY OPTION	0	52.17	-100.0%	210.14	-100.0%	21	6	267.8%
MXN/USD WKLY FRIDAY OPTION	0	4.3	-100.0%	6.62	-100.0%	8	3	231.1%
MXN/USD WKLY FRIDAY OPTION	13	0	-	0	-	10	5	97.1%
MXN/USD WKLY FRIDAY OPTION	15	0	-	35.71	-58.5%	13	2	713.3%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	1	0	-
NZD/USD MONTHLY OPTIONS	8	64.09	-87.4%	0.9	789.3%	23	31	-25.1%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	1	-58.3%
NZD/USD WKLY FRIDAY OPTION	0	4.35	-100.0%	0	-	0	1	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	6.52	-100.0%	0	-	2	1	150.0%

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CME Exchange ADV Report - Monthly

October 2020

Page 7 of 8

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
FX Options								
NZD/USD WKLY FRIDAY OPTION	0	4.35	-100.0%	0	-	0	0	-100.0%
RUB/USD MONTHLY OPTIONS	4	0	-	4.43	0.6%	1	0	-
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	0	2	-100.0%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	14	73.78	-80.5%	22.33	-35.5%	39	42	-6.3%
Ag Products Futures								
BUTTER CS	226	284.83	-20.5%	184.62	22.6%	278	206	34.8%
CASH-SETTLED CHEESE	673	426.65	57.7%	471.95	42.6%	646	520	24.2%
CAT ASIA WEATHER	0	0	-	0	-	37	0	-
CATTLE	56,356	50,214.22	12.2%	63,401.9	-11.1%	66,452	67,607	-1.7%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	15	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	4	2	66.7%
CDD WEATHER	0	0	-	4.76	-100.0%	46	43	7.5%
CLASS IV MILK	18	84.74	-78.9%	81.86	-78.1%	120	120	-0.2%
DRY WHEY	72	60.61	18.2%	40.24	78.0%	67	58	14.2%
FEEDER CATTLE	13,536	12,231.3	10.7%	12,714.29	6.5%	13,120	14,836	-11.6%
GOLDMAN SACHS	550	1,203.74	-54.3%	603.52	-8.8%	711	1,340	-47.0%
GSCI EXCESS RETURN FUT	62	150.78	-59.1%	4,442.95	-98.6%	1,339	1,485	-9.9%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	400	104.35	283.3%	826.19	-51.6%	156	21	632.8%
HDD WEATHER EUROPEAN	45	76.09	-40.3%	0	-	9	28	-66.7%
HOGS	39,681	53,916.3	-26.4%	58,868.1	-32.6%	51,467	63,983	-19.6%
HOUSING INDEX	0	0.83	-89.0%	0.81	-88.8%	1	1	104.6%
LUMBER	412	630.91	-34.6%	520.57	-20.8%	636	655	-2.9%
MALAYSIAN PALM SWAP	237	90.43	161.5%	252.38	-6.3%	164	207	-20.8%
MILK	1,673	1,581.74	5.8%	1,290.19	29.7%	1,688	1,283	31.5%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	263	212.78	23.6%	254.76	3.2%	392	300	30.7%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	6	0	-
S&P GSCI ENHANCED ER SWAP	0	0	-	358.29	-100.0%	107	142	-24.6%
USD CRUDE PALM OIL	166	52.61	215.4%	224.81	-26.2%	149	54	176.0%

CME Exchange ADV Report - Monthly

October 2020

Page 8 of 8

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Ag Products Options								
BUTTER CS	84	107.04	-21.4%	71.24	18.1%	140	151	-7.1%
CASH-SETTLED CHEESE	737	397.91	85.2%	377.81	95.0%	603	455	32.4%
CATTLE	9,738	10,274.65	-5.2%	7,575.29	28.5%	10,925	9,722	12.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	9	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	9	24	-60.0%
CLASS IV MILK	32	79.52	-59.6%	59.71	-46.3%	216	173	24.9%
DRY WHEY	1	22.48	-95.1%	4.19	-74.0%	21	37	-43.9%
FEEDER CATTLE	1,284	971.09	32.3%	785.71	63.5%	1,231	1,439	-14.5%
HDD EURO SEASONAL STRIP	273	0	-	0	-	28	0	-
HDD SEASONAL STRIP	45	0	-	0	-	5	0	-
HDD WEATHER	22	0	-	214.29	-89.9%	24	0	-
HOGS	8,059	14,545.39	-44.6%	13,816.43	-41.7%	12,848	17,439	-26.3%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
LUMBER	26	60.13	-56.2%	30.67	-14.2%	42	83	-49.5%
LV CATL CSO	0	0	-	0	-	0	3	-100.0%
MILK	1,809	1,796.13	0.7%	1,153.29	56.9%	2,220	1,815	22.3%
MLK MID OPTIONS	0	0.3	4.6%	0	-	1	1	-44.9%
NFD MILK	218	190.35	14.4%	226.95	-4.0%	372	294	26.4%
TOTAL FUTURES GROUP								
Interest Rate Futures	1,284,346	2,357,801.7	-45.5%	1,386,764.81	-7.4%	2,136,918	2,954,697	-27.7%
Equity Index Futures	4,429,765	2,477,835.17	78.8%	5,799,972.57	-23.6%	4,648,045	2,615,189	77.7%
FX Futures	672,263	755,705.78	-11.0%	969,106.95	-30.6%	816,480	809,224	0.9%
Foreign Exchange Futures	0	0	-	0	-	0	2	-100.0%
Ag Products Futures	114,371	121,322.91	-5.7%	144,542.19	-20.9%	137,594	152,907	-10.0%
TOTAL FUTURES	6,500,745	5,712,665.57	13.8%	8,300,386.52	-21.7%	7,739,036.71	6,532,018.4	18.5%
TOTAL OPTIONS GROUP								
Interest Rate Options	453,568	1,355,190.91	-66.5%	407,325.24	11.4%	1,170,464	1,806,042	-35.2%
Equity Index Options	658,040	675,379.35	-2.6%	728,579.38	-9.7%	745,785	651,218	14.5%
FX Options	32,180	48,288.57	-33.4%	36,234.71	-11.2%	41,835	53,191	-21.3%
Foreign Exchange Options	14	73.78	-80.5%	22.33	-35.5%	39	42	-6.3%
Ag Products Options	22,329	28,445	-21.5%	24,315.57	-8.2%	28,684	31,645	-9.4%
TOTAL OPTIONS	1,166,131	2,107,377.61	-44.7%	1,196,477.24	-2.5%	1,986,807.6	2,542,138.08	-21.8%
TOTAL COMBINED								
Interest Rate	1,737,914	3,712,992.61	-53.2%	1,794,090.05	-3.1%	3,307,383	4,760,739	-30.5%
Equity Index	5,087,805	3,153,214.52	61.4%	6,528,551.95	-22.1%	5,393,830	3,266,407	65.1%
FX	704,444	803,994.35	-12.4%	1,005,341.67	-29.9%	858,315	862,415	-0.5%
Foreign Exchange	14	73.78	-80.5%	22.33	-35.5%	39	43	-10.5%
Ag Products	136,700	149,767.91	-8.7%	168,857.76	-19.0%	166,278	184,552	-9.9%
GRAND TOTAL	7,666,876	7,820,043.17	-2.0%	9,496,863.76	-19.3%	9,725,844.32	9,074,156.48	7.2%