

CME Exchange ADV Report - Monthly

November 2020

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	ADV NOV 2020	ADV NOV 2019	% CHG	ADV OCT 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	0	2.3	-100.0%	0	-	4	2	83.6%
EURODOLLARS	1,972,610	1,817,655.65	8.5%	1,219,323.36	61.8%	2,073,678	2,816,362	-26.4%
SOFR	86,710	48,301.7	79.5%	56,045.73	54.7%	49,274	36,247	35.9%
SONIA	10,097	10,460.2	-3.5%	8,976.64	12.5%	8,119	8,728	-7.0%
Interest Rate Options								
EURODOLLARS	243,357	743,798.9	-67.3%	150,877.91	61.3%	783,838	1,140,600	-31.3%
EURO MIDCURVE	356,310	396,207.95	-10.1%	302,685.36	17.7%	337,202	607,777	-44.5%
SOFR	100	0	-	4.55	2102.2%	14	0	-

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	ADV NOV 2020	ADV NOV 2019	% CHG	ADV OCT 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Equity Index Futures								
BITCOIN FUTURES	11,433	5,251.6	117.7%	7,381.95	54.9%	8,553	6,468	32.2%
E-MINI COM SERVICES SELECT	94	382.3	-75.5%	58.18	61.3%	228	312	-26.8%
E-mini FTSE 100 (USD)	0	0	-	0	-	0	1	-100.0%
E-mini FTSE China 50	0	0	-	0	-	0	3	-99.7%
E-MINI MIDCAP	12,607	10,744.55	17.3%	13,035.77	-3.3%	17,505	15,594	12.3%
E-MINI NASDAQ 100	517,455	336,716.35	53.7%	600,679.36	-13.9%	591,904	462,668	27.9%
E-MINI RUSSELL 1000	128	154.75	-17.3%	42.95	198.1%	385	402	-4.4%
E-MINI RUSSELL 1000 GROWTH	170	130.65	29.9%	104.14	63.0%	237	254	-6.6%
E-MINI RUSSELL 1000 VALUE	422	594.1	-29.0%	333.77	26.3%	494	672	-26.5%
E-MINI RUSSELL 2000	173,312	110,778.65	56.4%	173,388.05	0.0%	204,410	144,017	41.9%
E-MINI S&P500	1,557,494	1,152,955.5	35.1%	1,637,514.55	-4.9%	2,026,545	1,558,508	30.0%
E-MINI S&P REAL ESTATE SELE	147	526.75	-72.1%	127.09	15.8%	407	316	28.8%
FT-SE 100	0	0	-	0	-	0	2	-97.9%
FTSE Emerging	2	90.7	-98.3%	9	-83.3%	21	100	-79.4%
IBOVESPA INDEX	7	35.1	-79.6%	11.09	-35.5%	19	33	-41.7%
MICRO E-MINI NASDAQ 100	1,004,898	155,712.45	545.4%	880,707.05	14.1%	702,405	123,735	467.7%
MICRO E-MINI RUSSELL 2000	85,957	24,177.15	255.5%	77,598.14	10.8%	93,895	19,265	387.4%
MICRO E-MINI S&P500	1,027,468	174,599	488.5%	993,358.32	3.4%	911,214	167,742	443.2%
NASDAQ BIOTECH	16	12.95	25.5%	7.59	114.1%	26	18	42.3%
Nearby BTIC+	0	0.5	-100.0%	0	-	5	0	3361.4%
NIKKEI 225 (\$) STOCK	7,632	7,025	8.6%	4,781.91	59.6%	9,200	10,296	-10.6%
NIKKEI 225 (YEN) STOCK	40,778	31,302.75	30.3%	29,219.95	39.6%	45,933	38,637	18.9%
S&P 500	2,910	2,636.7	10.4%	2,839.27	2.5%	6,250	4,662	34.1%
S&P 500 ANNUAL DIVIDEND IND	2,039	1,890.85	7.8%	2,064.45	-1.2%	2,831	1,297	118.3%
S&P 500/GI	0	0	-	0	-	0	0	-100.0%
S&P 500 QUARLY DIVIDEND IND	192	9.75	1866.2%	11.41	1580.2%	58	11	431.9%
S&P 600 SMALLCAP EMINI	0	26.55	-100.0%	0	-	15	15	0.5%
S&P CONSUMER DSCRTNRY SE	539	247.5	117.7%	407.32	32.3%	452	403	12.2%
S&P CONSUMER STAPLES SECT	755	564.55	33.7%	562.86	34.1%	1,130	913	23.8%
S&P ENERGY SECTOR	2,723	531.95	411.8%	1,457.91	86.7%	1,561	838	86.3%
S&P FINANCIAL SECTOR	2,252	1,048.65	114.7%	855.36	163.2%	1,332	1,531	-13.0%
S&P HEALTH CARE SECTOR	782	419.2	86.5%	604.05	29.5%	828	921	-10.1%
S&P INDUSTRIAL SECTOR	1,365	382.95	256.4%	557.09	145.0%	841	604	39.2%
S&P MATERIALS SECTOR	573	249.8	129.4%	270.27	112.0%	437	483	-9.4%
S&P TECHNOLOGY SECTOR	538	343	56.9%	578.5	-7.0%	739	699	5.8%
S&P UTILITIES SECTOR	851	1,021	-16.7%	932.09	-8.7%	1,212	1,454	-16.6%
S&P VALUE INDEX FUTURES	0	0	-	0	-	0	0	-100.0%
YEN DENOMINATED TOPIX	289	799.85	-63.8%	265.36	9.0%	330	899	-63.3%

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Equity Index Options								
BITCOIN FUTURES	133	0	-	180.18	-26.0%	147	0	-
E-MINI NASDAQ 100	15,509	5,972	159.7%	15,256.55	1.7%	16,306	9,605	69.8%
E-MINI RUSSELL 2000	1,883	1,216.55	54.7%	695.23	170.8%	925	774	19.5%
E-MINI S&P500	265,749	244,854.8	8.5%	260,405.23	2.1%	341,169	259,604	31.4%
EOM E-MINI RUSSELL 2000 END	390	395.5	-1.3%	553.73	-29.5%	420	414	1.6%
EOM EMINI S&P	62,136	74,576.25	-16.7%	101,976.86	-39.1%	94,711	91,209	3.8%
EOM S&P 500	1,105	5,992.4	-81.6%	2,536.91	-56.4%	2,743	5,571	-50.8%
EOW1 E-MINI RUSSELL 2000 WE	171	143.45	19.3%	103.86	64.7%	207	165	25.8%
EOW1 EMINI S&P 500	51,555	25,071.85	105.6%	43,479.14	18.6%	50,349	46,219	8.9%
EOW1 S&P 500	3,007	3,483.85	-13.7%	1,883.32	59.7%	2,174	3,499	-37.9%
EOW2 E-MINI RUSSELL 2000 WE	285	163.95	74.0%	1,383.09	-79.4%	314	235	33.5%
EOW2 EMINI S&P 500	50,307	34,528.9	45.7%	48,495.68	3.7%	51,657	47,503	8.7%
EOW2 S&P 500	2,974	6,650.4	-55.3%	3,286.73	-9.5%	3,729	6,181	-39.7%
EOW3 E-MINI RUSSELL 2000 WE	774	687.6	12.5%	710.18	8.9%	825	718	14.9%
EOW3 EMINI S&P 500	87,761	80,304.4	9.3%	123,822.32	-29.1%	113,206	111,993	1.1%
EOW3 S&P 500	2,948	4,281.8	-31.2%	4,265.14	-30.9%	3,359	5,921	-43.3%
EOW4 E-MINI RUSSELL 2000 WE	200	137.4	45.9%	225.32	-11.0%	175	155	13.4%
EOW4 EMINI S&P 500	25,813	43,605.15	-40.8%	43,044.36	-40.0%	41,912	41,111	1.9%
EOW4 S&P 500	730	0	-	1,059.64	-31.1%	332	0	-
MICRO E-MINI NASDAQ 100	48	0	-	30	59.3%	19	0	-
MICRO E-MINI S&P500	934	0	-	548.18	70.4%	278	0	-
S&P 500	4,908	10,832.6	-54.7%	4,098.23	19.8%	6,416	10,964	-41.5%

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FX Futures								
AD/CD CROSS RATES	0	4.05	-92.6%	0	-	1	1	-5.8%
AD/JY CROSS RATES	96	49	96.8%	77.18	25.0%	122	132	-7.9%
AD/NE CROSS RATES	7	10	-29.5%	6.14	14.9%	14	10	38.1%
AUSTRALIAN DOLLAR	98,129	88,001.9	11.5%	87,869.27	11.7%	102,048	99,079	3.0%
BP/JY CROSS RATES	92	62.75	46.5%	93.91	-2.1%	155	146	6.7%
BP/SF CROSS RATES	11	13.7	-17.2%	5.73	98.2%	19	19	-1.6%
BRAZIL REAL	11,785	13,756.4	-14.3%	8,928.82	32.0%	10,511	8,484	23.9%
BRITISH POUND	94,689	86,551.8	9.4%	109,563.64	-13.6%	106,780	118,175	-9.6%
CANADIAN DOLLAR	68,917	67,373.95	2.3%	69,431.09	-0.7%	76,066	78,227	-2.8%
CD/JY CROSS RATES	1	0.45	11.1%	1.05	-52.2%	3	1	327.1%
CHINESE RENMINBI (CNH)	1,908	1,305.1	46.2%	1,359.14	40.4%	1,047	1,339	-21.8%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-13.3%
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	125	181.95	-31.1%	145.82	-14.0%	307	235	30.4%
EC/CD CROSS RATES	88	46.05	90.8%	87.14	0.8%	200	146	37.4%
EC/NOK CROSS RATES	4	17.95	-80.2%	0.36	876.3%	9	30	-71.9%
EC/SEK CROSS RATES	21	16.2	28.1%	10.18	103.8%	29	36	-18.9%
EFX/BP CROSS RATES	1,752	2,595.15	-32.5%	1,368.09	28.0%	3,052	4,574	-33.3%
EFX/JY CROSS RATES	1,403	2,132	-34.2%	1,058.27	32.5%	2,662	3,342	-20.4%
EFX/SF CROSS RATES	624	1,112.85	-44.0%	669.95	-6.9%	1,673	1,670	0.2%
E-MINI EURO FX	7,120	2,525.05	182.0%	5,689.73	25.1%	7,355	4,351	69.0%
E-MINI JAPANESE YEN	726	903.5	-19.6%	292.64	148.1%	969	829	16.9%
EURO FX	167,980	148,804.1	12.9%	169,377.23	-0.8%	214,495	202,443	6.0%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-
HUNGARIAN FORINT (US)	0	0.2	125.0%	0.14	229.9%	1	0	472.5%
INDIAN RUPEE	1,159	1,359	-14.7%	924.86	25.3%	1,284	3,103	-58.6%
JAPANESE YEN	103,410	115,167.2	-10.2%	80,097.41	29.1%	114,061	127,732	-10.7%
KOREAN WON	56	10.35	443.0%	52.23	7.6%	46	37	24.3%
MEXICAN PESO	60,366	47,111.65	28.1%	52,351.68	15.3%	57,598	59,112	-2.6%
MICRO AUD/USD	12,892	3,742.55	244.5%	9,126.64	41.3%	11,725	4,875	140.5%
MICRO CAD/USD	1,866	627.1	197.5%	1,241.23	50.3%	1,419	800	77.4%
MICRO CHF/USD	530	246.25	115.3%	258.14	105.4%	225	155	44.9%
MICRO EUR/USD	26,049	6,900.75	277.5%	20,864.82	24.8%	23,515	10,758	118.6%
MICRO GBP/USD	4,338	2,884.9	50.4%	4,262.41	1.8%	3,378	2,539	33.0%
MICRO INR/USD	95	161.55	-41.1%	87.14	9.2%	103	228	-54.6%
MICRO JPY/USD	1,403	786.9	78.2%	1,010.73	38.8%	1,384	1,310	5.6%
NEW ZEALND DOLLAR	26,962	25,590	5.4%	21,028.64	28.2%	29,429	27,166	8.3%
NKR/USD CROSS RATE	231	211.1	9.4%	95.32	142.3%	256	255	0.4%
POLISH ZLOTY (EC)	0	0	-	0.45	-34.0%	3	2	17.9%
POLISH ZLOTY (US)	23	13.65	69.2%	35.05	-34.1%	40	7	433.8%
RMB USD	0	0.05	-100.0%	0	-	0	0	-44.6%
RUSSIAN RUBLE	5,150	1,291.55	298.8%	3,654.82	40.9%	5,397	3,844	40.4%
S.AFRICAN RAND	2,691	2,080.2	29.4%	2,297	17.2%	3,658	2,613	40.0%
SF/JY CROSS RATES	1	0.5	70.0%	0.18	367.5%	1	0	731.6%
SHEKEL	0	0.35	-85.7%	0.36	-86.2%	1	0	569.9%
SKR/USD CROSS RATES	252	158.15	59.2%	279.09	-9.8%	253	169	49.7%
SWISS FRANC	21,840	26,643	-18.0%	18,557.73	17.7%	27,216	27,451	-0.9%
TURKISH LIRA	59	10.95	437.0%	2.05	2774.6%	40	52	-22.9%
USDZAR	0	0	-	0	-	0	0	-100.0%

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FX Options								
AUD/USD MONDAY OPTION WEE	2	0	-	6.32	-64.4%	15	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0.5	-100.0%	7	0	-
AUD/USD MONDAY OPTION WEE	20	0	-	9.73	105.6%	13	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	28.5	-100.0%	10	0	-
AUD/USD MONDAY OPTION WEE	4	0	-	0	-	3	0	-
AUD/USD MONTHLY OPTIONS	2,694	2,663.6	1.1%	2,158.23	24.8%	3,381	3,286	2.9%
AUD/USD WKLY FRIDAY OPTION	0	14.65	-100.0%	8.41	-100.0%	24	94	-74.2%
AUD/USD WKLY FRIDAY OPTION	137	168.1	-18.3%	31.05	342.6%	181	273	-33.6%
AUD/USD WKLY FRIDAY OPTION	159	172.1	-7.8%	76.23	108.1%	168	301	-44.0%
AUD/USD WKLY FRIDAY OPTION	179	242.35	-26.2%	97.5	83.4%	189	315	-40.1%
AUD/USD WKLY FRIDAY OPTION	0	165.4	-100.0%	185.59	-100.0%	76	86	-11.2%
AUD/USD WKLY WED OPTIONS -	44	73.3	-40.2%	65.77	-33.4%	61	81	-24.2%
AUD/USD WKLY WED OPTIONS -	166	70.95	134.0%	20.95	692.2%	71	81	-11.5%
AUD/USD WKLY WED OPTIONS -	25	35.45	-30.6%	26.73	-8.0%	38	38	-0.7%
AUD/USD WKLY WED OPTIONS -	89	103.4	-13.7%	66.18	34.9%	66	66	-0.1%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-	26	22	15.5%
BRL/USD MONTHLY OPTIONS	0	54.65	-99.3%	0.09	340.0%	3	8	-62.4%
CAD/USD MONDAY OPTIONS WE	1	0	-	32.27	-98.5%	14	0	-
CAD/USD MONDAY OPTIONS WE	19	0	-	17.68	4.6%	10	0	-
CAD/USD MONDAY OPTIONS WE	31	0	-	118.18	-74.0%	38	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	28.64	-100.0%	23	0	-
CAD/USD MONDAY OPTIONS WE	18	0	-	0	-	15	0	-
CAD/USD MONTHLY OPTIONS	1,730	2,604.1	-33.6%	1,433.23	20.7%	2,208	2,513	-12.1%
CAD/USD WKLY FRIDAY OPTION	0	35.1	-100.0%	43.45	-100.0%	54	157	-65.7%
CAD/USD WKLY FRIDAY OPTION	140	233.05	-39.9%	53.14	163.8%	291	306	-5.1%
CAD/USD WKLY FRIDAY OPTION	268	320.65	-16.5%	322.23	-16.9%	306	440	-30.5%
CAD/USD WKLY FRIDAY OPTION	228	550.25	-58.5%	422.59	-46.0%	336	494	-32.0%
CAD/USD WKLY FRIDAY OPTION	0	593	-100.0%	224	-100.0%	137	157	-12.9%
CAD/USD WKLY WED OPTIONS -	72	228.2	-68.3%	102	-29.1%	104	147	-29.1%
CAD/USD WKLY WED OPTIONS -	18	191.25	-90.6%	74.36	-75.7%	78	161	-51.7%
CAD/USD WKLY WED OPTIONS -	75	193.45	-61.4%	96.27	-22.4%	88	151	-41.8%
CAD/USD WKLY WED OPTIONS -	43	224.4	-81.0%	144.95	-70.6%	112	137	-18.7%
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-	35	45	-21.6%
CHF/USD MONTHLY OPTIONS	215	333.5	-35.4%	271.18	-20.6%	174	143	21.6%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-	1	1	-25.3%
CHF/USD WKLY FRIDAY OPTION	24	20.25	19.8%	11.5	110.9%	10	12	-18.8%
CHF/USD WKLY FRIDAY OPTION	13	3.45	266.7%	0.59	2040.8%	6	8	-29.4%
CHF/USD WKLY FRIDAY OPTION	0	3.1	-93.5%	0.59	-66.2%	6	7	-5.8%
CHF/USD WKLY FRIDAY OPTION	0	0	-	41.73	-100.0%	8	3	197.6%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	0	0	-100.0%
EUR/USD MONDAY OPTION WEE	63	0	-	232.68	-73.0%	81	0	-
EUR/USD MONDAY OPTION WEE	126	0	-	79.64	57.9%	69	0	-
EUR/USD MONDAY OPTION WEE	30	0	-	17.32	72.9%	86	0	-
EUR/USD MONDAY OPTION WEE	18	0	-	64.18	-72.7%	91	0	-
EUR/USD MONDAY OPTION WEE	130	0	-	0	-	42	0	-
EUR/USD MONTHLY OPTIONS	10,855	10,325.05	5.1%	8,901.45	21.9%	13,035	16,713	-22.0%
EUR/USD WKLY FRIDAY OPTION	8	90.3	-91.5%	73.73	-89.6%	127	500	-74.6%
EUR/USD WKLY FRIDAY OPTION	1,060	355.7	198.1%	134.36	689.2%	885	1,186	-25.4%
EUR/USD WKLY FRIDAY OPTION	575	720.15	-20.1%	640	-10.1%	947	1,399	-32.3%

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FX Options								
EUR/USD WKLY FRIDAY OPTION	818	899.7	-9.1%	848.77	-3.6%	1,031	1,595	-35.4%
EUR/USD WKLY FRIDAY OPTION	0	920.35	-100.0%	716.91	-100.0%	347	438	-20.9%
EUR/USD WKLY WED OPTIONS -	365	593.05	-38.5%	601.91	-39.4%	470	610	-23.0%
EUR/USD WKLY WED OPTIONS -	344	440.8	-22.1%	224.41	53.1%	380	594	-36.1%
EUR/USD WKLY WED OPTIONS -	256	404.95	-36.8%	327.73	-21.9%	371	601	-38.2%
EUR/USD WKLY WED OPTIONS -	302	473.9	-36.4%	384.95	-21.7%	369	667	-44.7%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-	148	178	-16.9%
GBP/USD MONDAY OPTION WEE	2	0	-	87.95	-97.8%	31	0	-
GBP/USD MONDAY OPTION WEE	93	0	-	46.95	98.5%	26	0	-
GBP/USD MONDAY OPTION WEE	166	0	-	68.09	144.4%	40	0	-
GBP/USD MONDAY OPTION WEE	143	0	-	118.95	19.8%	52	0	-
GBP/USD MONDAY OPTION WEE	19	0	-	0	-	8	0	-
GBP/USD MONTHLY OPTIONS	4,866	3,755.2	29.6%	5,338.55	-8.9%	4,383	5,936	-26.2%
GBP/USD WKLY FRIDAY OPTION	0	0.35	-100.0%	110.41	-100.0%	45	142	-68.1%
GBP/USD WKLY FRIDAY OPTION	146	123.35	18.6%	89.59	63.2%	167	307	-45.7%
GBP/USD WKLY FRIDAY OPTION	190	79.5	138.6%	253.18	-25.1%	190	430	-55.9%
GBP/USD WKLY FRIDAY OPTION	117	169.25	-31.0%	184.95	-36.8%	163	408	-60.1%
GBP/USD WKLY FRIDAY OPTION	0	177.55	-100.0%	156.45	-100.0%	72	137	-47.5%
GBP/USD WKLY WED OPTIONS -	123	37.9	224.1%	95.82	28.2%	83	112	-25.9%
GBP/USD WKLY WED OPTIONS -	144	178.25	-19.2%	24.41	489.9%	54	137	-60.3%
GBP/USD WKLY WED OPTIONS -	137	28.8	374.0%	16.27	738.8%	81	122	-33.5%
GBP/USD WKLY WED OPTIONS -	29	10.4	182.2%	37.64	-22.0%	63	107	-41.0%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-	31	41	-23.6%
JPY/USD MONDAY OPTION WEE	0	0	-	58.86	-100.0%	39	0	-
JPY/USD MONDAY OPTION WEE	95	0	-	26.55	258.8%	62	0	-
JPY/USD MONDAY OPTION WEE	59	0	-	9.27	537.3%	38	0	-
JPY/USD MONDAY OPTION WEE	6	0	-	142.5	-95.8%	36	0	-
JPY/USD MONDAY OPTION WEE	14	0	-	0	-	13	0	-
JPY/USD MONTHLY OPTIONS	3,895	5,835.05	-33.3%	3,834.18	1.6%	5,586	6,664	-16.2%
JPY/USD WKLY FRIDAY OPTION	0	23.25	-100.0%	13.73	-100.0%	76	248	-69.3%
JPY/USD WKLY FRIDAY OPTION	563	415.75	35.4%	41.5	1256.4%	523	461	13.4%
JPY/USD WKLY FRIDAY OPTION	365	498.8	-26.9%	358.18	1.8%	563	673	-16.4%
JPY/USD WKLY FRIDAY OPTION	317	410.4	-22.9%	504.45	-37.2%	541	642	-15.7%
JPY/USD WKLY FRIDAY OPTION	0	552.65	-100.0%	458.91	-100.0%	211	256	-17.8%
JPY/USD WKLY WED OPTIONS -	110	207.15	-47.1%	239.09	-54.2%	232	222	4.9%
JPY/USD WKLY WED OPTIONS -	186	180.75	2.7%	71.45	159.8%	189	204	-7.2%
JPY/USD WKLY WED OPTIONS -	187	241.05	-22.3%	131.68	42.2%	218	211	3.0%
JPY/USD WKLY WED OPTIONS -	170	178.85	-5.1%	105.09	61.5%	226	213	6.2%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-	59	49	20.5%
MXN/USD MONTHLY OPTIONS	103	69.1	48.4%	47.18	117.4%	83	71	17.1%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	19	5	267.8%
MXN/USD WKLY FRIDAY OPTION	52	0	-	0	-	12	2	428.0%
MXN/USD WKLY FRIDAY OPTION	0	12.35	-100.0%	12.55	-100.0%	9	6	61.0%
MXN/USD WKLY FRIDAY OPTION	24	10.05	140.3%	14.82	63.0%	14	2	496.0%
MXN/USD WKLY FRIDAY OPTION	0	1.4	-100.0%	0	-	1	0	443.0%
NZD/USD MONTHLY OPTIONS	7	64.25	-89.6%	8.05	-16.7%	21	33	-35.8%
NZD/USD WKLY FRIDAY OPTION	0	2.5	-100.0%	0	-	0	1	-70.6%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	1	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	30	-100.0%	0	-	2	3	-50.0%

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 NOV 2020	ADV NOV 2019	% CHG	ADV OCT 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	-100.0%
RUB/USD MONTHLY OPTIONS	19	0	-	4.45	324.3%	2	0	-
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	0	2	-100.0%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	12	7.95	56.0%	14.41	-13.9%	37	39	-5.2%
Ag Products Futures								
BUTTER CS	270	221.2	21.9%	226.36	19.2%	277	207	33.7%
CASH-SETTLED CHEESE	646	567.05	13.9%	672.95	-4.0%	646	524	23.3%
CAT ASIA WEATHER	0	0	-	0	-	34	0	-
CATTLE	60,570	74,415	-18.6%	56,356.36	7.5%	65,943	68,196	-3.3%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	14	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	3	2	66.7%
CDD WEATHER	0	0	-	0	-	42	39	7.5%
CLASS IV MILK	29	56.1	-48.3%	17.91	61.9%	112	114	-2.2%
DRY WHEY	92	68.2	35.1%	71.64	28.6%	69	59	16.3%
FEEDER CATTLE	10,590	11,716.55	-9.6%	13,536.45	-21.8%	12,901	14,566	-11.4%
GOLDMAN SACHS	609	1,238.7	-50.9%	550.36	10.6%	702	1,331	-47.3%
GSCI EXCESS RETURN FUT	94	16.25	475.4%	61.73	51.5%	1,231	1,358	-9.4%
HDD EURO SEASONAL STRIP	0	12.5	-100.0%	0	-	0	1	-100.0%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	143	380	-62.5%	400	-64.4%	155	52	196.1%
HDD WEATHER EUROPEAN	23	187.5	-88.0%	45.45	-50.5%	11	42	-74.9%
HOGS	42,701	61,749.55	-30.8%	39,680.59	7.6%	50,708	63,790	-20.5%
HOUSING INDEX	0	0.7	-85.7%	0.09	9.9%	1	1	85.9%
LUMBER	385	627.7	-38.7%	412.32	-6.7%	614	653	-5.9%
MALAYSIAN PALM SWAP	559	208	168.7%	236.5	136.3%	198	207	-4.4%
MILK	1,668	1,568.85	6.3%	1,673.09	-0.3%	1,686	1,308	28.9%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	228	290.05	-21.4%	263	-13.3%	378	299	26.4%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	6	0	-
PORK CUTOUT	118	0	-	0	-	10	0	-
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	98	130	-24.6%
USD CRUDE PALM OIL	142	124	14.6%	165.91	-14.4%	148	60	147.1%

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	ADV NOV 2020	ADV NOV 2019	% CHG	ADV OCT 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Ag Products Options								
BUTTER CS	67	119.95	-44.4%	84.14	-20.7%	134	148	-9.7%
CASH-SETTLED CHEESE	415	352.75	17.8%	736.91	-43.6%	587	446	31.4%
CATTLE	9,601	11,064.35	-13.2%	9,737.95	-1.4%	10,810	9,839	9.9%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	9	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	9	22	-60.0%
CLASS IV MILK	48	67.7	-28.6%	32.09	50.7%	201	164	22.9%
DRY WHEY	52	7.3	613.0%	1.09	4671.3%	23	34	-31.8%
FEEDER CATTLE	982	1,045	-6.0%	1,284.36	-23.5%	1,209	1,405	-13.9%
HDD EURO SEASONAL STRIP	0	0	-	272.73	-100.0%	26	0	-
HDD SEASONAL STRIP	125	0	-	45.45	175.0%	15	0	-
HDD WEATHER	25	0	-	21.59	15.8%	24	0	-
HOGS	5,184	13,181.15	-60.7%	8,059.05	-35.7%	12,184	17,070	-28.6%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
LUMBER	32	76.8	-57.7%	26.32	23.3%	41	82	-50.1%
LV CATL CSO	0	1	-100.0%	0	-	0	2	-100.0%
MILK	1,543	1,799.3	-14.3%	1,809.23	-14.7%	2,162	1,813	19.2%
MLK MID OPTIONS	0	0.2	-100.0%	0.32	-100.0%	1	1	-45.8%
NFD MILK	194	185.75	4.3%	217.77	-11.0%	357	285	25.2%
PORK CUTOOT	0	0	-	0	-	0	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	2,069,416	1,876,419.85	10.3%	1,284,345.73	61.1%	2,131,074	2,861,339	-25.5%
Equity Index Futures	4,455,827	2,021,363.1	120.4%	4,429,764.82	0.6%	4,631,402	2,563,775	80.6%
FX Futures	724,851	650,461.8	11.4%	672,263.45	7.8%	808,546	795,478	1.6%
Foreign Exchange Futures	0	0	-	0	-	0	2	-100.0%
Ag Products Futures	118,865	153,447.9	-22.5%	114,370.73	3.9%	135,972	152,954	-11.1%
TOTAL FUTURES	7,368,959	4,701,692.65	56.7%	6,500,744.73	13.4%	7,706,995.38	6,373,548.64	20.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	599,767	1,140,006.85	-47.4%	453,567.82	32.2%	1,121,053	1,748,377	-35.9%
Equity Index Options	579,320	542,898.85	6.7%	658,039.86	-12.0%	731,373	641,840	13.9%
FX Options	33,704	37,815.55	-10.9%	32,180.14	4.7%	41,131	51,860	-20.7%
Foreign Exchange Options	12	7.95	56.0%	14.41	-13.9%	37	39	-5.2%
Ag Products Options	18,268	27,901.25	-34.5%	22,329	-18.2%	27,783	31,321	-11.3%
TOTAL OPTIONS	1,231,072	1,748,630.45	-29.6%	1,166,131.23	5.6%	1,921,375.94	2,473,436.12	-22.3%
TOTAL COMBINED								
Interest Rate	2,669,184	3,016,426.7	-11.5%	1,737,913.55	53.6%	3,252,127	4,609,716	-29.5%
Equity Index	5,035,148	2,564,261.95	96.4%	5,087,804.68	-1.0%	5,362,775	3,205,615	67.3%
FX	758,554	688,277.35	10.2%	704,443.59	7.7%	849,677	847,338	0.3%
Foreign Exchange	12	7.95	56.0%	14.41	-13.9%	37	40	-9.3%
Ag Products	137,133	181,349.15	-24.4%	136,699.73	0.3%	163,755	184,275	-11.1%
GRAND TOTAL	8,600,031	6,450,323.1	33.3%	7,666,875.95	12.2%	9,628,371.32	8,846,984.76	8.8%