

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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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%

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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 CUTOUT	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%