

CME Exchange ADV Report - Monthly

January 2021

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	ADV JAN 2021	ADV JAN 2020	% CHG	ADV DEC 2020	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	0	1.05	-100.0%	0	-	0	1	-100.0%
EURODOLLARS	2,216,374	2,084,154.95	6.3%	1,404,225.09	57.8%	2,216,374	2,084,155	6.3%
SOFR	98,131	40,769.67	140.7%	66,430.77	47.7%	98,131	40,770	140.7%
SONIA	7,750	10,050.76	-22.9%	6,026.27	28.6%	7,750	10,051	-22.9%
Interest Rate Options								
EURODOLLARS	237,116	969,337.57	-75.5%	172,086.23	37.8%	237,116	969,338	-75.5%
EURO MIDCURVE	640,382	401,269.38	59.6%	219,645.18	191.6%	640,382	401,269	59.6%
SOFR	3	1.05	151.2%	272.73	-99.0%	3	1	151.2%

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	ADV JAN 2021	ADV JAN 2020	% CHG	ADV DEC 2020	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Equity Index Futures								
BITCOIN FUTURES	17,549	10,760.81	63.1%	11,178.59	57.0%	17,549	10,761	63.1%
E-MINI COM SERVICES SELECT	92	199.43	-53.8%	305.64	-69.8%	92	199	-53.8%
E-mini FTSE China 50	0	0	-	0	-	0	0	-
E-MINI MIDCAP	14,500	15,808.57	-8.3%	22,222.77	-34.8%	14,500	15,809	-8.3%
E-MINI NASDAQ 100	537,044	576,328.52	-6.8%	453,962.68	18.3%	537,044	576,329	-6.8%
E-MINI RUSSELL 1000	127	115.29	10.2%	823.09	-84.6%	127	115	10.2%
E-MINI RUSSELL 1000 GROWTH	122	301.95	-59.5%	438.5	-72.1%	122	302	-59.5%
E-MINI RUSSELL 1000 VALUE	229	405.05	-43.4%	1,976.91	-88.4%	229	405	-43.4%
E-MINI RUSSELL 2000	204,378	156,832.29	30.3%	213,651.91	-4.3%	204,378	156,832	30.3%
E-MINI S&P500	1,591,810	1,763,355.95	-9.7%	1,556,004.55	2.3%	1,591,810	1,763,356	-9.7%
E-MINI S&P REAL ESTATE SELE	170	719.67	-76.4%	496.18	-65.8%	170	720	-76.4%
FT-SE 100	0	0	-	0.05	-100.0%	0	0	-
FTSE Emerging	0	115.9	-100.0%	1.14	-100.0%	0	116	-100.0%
IBOVESPA INDEX	23	40.05	-43.8%	8.5	165.0%	23	40	-43.8%
MICRO E-MINI NASDAQ 100	910,978	276,825.1	229.1%	739,804.23	23.1%	910,978	276,825	229.1%
MICRO E-MINI RUSSELL 2000	189,052	39,220.81	382.0%	90,120.86	109.8%	189,052	39,221	382.0%
MICRO E-MINI S&P500	996,582	317,419.57	214.0%	741,727.86	34.4%	996,582	317,420	214.0%
NASDAQ BIOTECH	55	37.67	44.9%	12.95	321.3%	55	38	44.9%
Nearby BTIC+	0	0	-	0	-	0	0	-
NIKKEI 225 (\$) STOCK	6,734	9,748.38	-30.9%	6,137	9.7%	6,734	9,748	-30.9%
NIKKEI 225 (YEN) STOCK	34,330	42,280.95	-18.8%	29,180.18	17.6%	34,330	42,281	-18.8%
S&P 500	4,639	4,835.48	-4.1%	6,467.41	-28.3%	4,639	4,835	-4.1%
S&P 500 ANNUAL DIVIDEND IND	4,071	1,745.52	133.2%	1,340.41	203.7%	4,071	1,746	133.2%
S&P 500/GI	0	0	-	0	-	0	0	-
S&P 500 QUARLY DIVIDEND IND	23	9.05	157.1%	85.91	-72.9%	23	9	157.1%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
S&P CONSUMER DSCRTNRY SE	515	391.24	31.6%	949.91	-45.8%	515	391	31.6%
S&P CONSUMER STAPLES SECT	992	1,010.14	-1.8%	1,720.5	-42.3%	992	1,010	-1.8%
S&P ENERGY SECTOR	1,437	870.71	65.1%	3,005.68	-52.2%	1,437	871	65.1%
S&P FINANCIAL SECTOR	2,790	1,113.29	150.6%	3,784.5	-26.3%	2,790	1,113	150.6%
S&P HEALTH CARE SECTOR	595	1,073.05	-44.5%	1,424.86	-58.2%	595	1,073	-44.5%
S&P INDUSTRIAL SECTOR	858	477.81	79.5%	2,367.91	-63.8%	858	478	79.5%
S&P MATERIALS SECTOR	533	459.95	15.8%	1,158.27	-54.0%	533	460	15.8%
S&P TECHNOLOGY SECTOR	540	475.9	13.4%	1,232.82	-56.2%	540	476	13.4%
S&P UTILITIES SECTOR	868	866.81	0.1%	2,233	-61.1%	868	867	0.1%
S&P VALUE INDEX FUTURES	20	0	-	0	-	20	0	-
WATER INDEX FUTURES	5	0	-	4.27	5.9%	5	0	-
YEN DENOMINATED TOPIX	75	684.76	-89.0%	76	-1.2%	75	685	-89.0%

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Equity Index Options								
BITCOIN FUTURES	102	19.05	438.0%	158	-35.1%	102	19	438.0%
E-MINI NASDAQ 100	19,642	17,930.48	9.5%	11,923.95	64.7%	19,642	17,930	9.5%
E-MINI RUSSELL 2000	1,394	498	180.0%	761.5	83.1%	1,394	498	180.0%
E-MINI S&P500	272,656	273,108.24	-0.2%	268,976.86	1.4%	272,656	273,108	-0.2%
EOM E-MINI RUSSELL 2000 END	1,261	361.19	249.0%	879.68	43.3%	1,261	361	249.0%
EOM EMINI S&P	102,680	132,514.95	-22.5%	57,212.23	79.5%	102,680	132,515	-22.5%
EOM S&P 500	3,160	5,837.67	-45.9%	2,270.91	39.2%	3,160	5,838	-45.9%
EOW1 E-MINI RUSSELL 2000 WE	402	247	62.7%	109.36	267.4%	402	247	62.7%
EOW1 EMINI S&P 500	24,727	49,558.71	-50.1%	17,849.36	38.5%	24,727	49,559	-50.1%
EOW1 S&P 500	1,358	2,361.81	-42.5%	1,032.64	31.5%	1,358	2,362	-42.5%
EOW2 E-MINI RUSSELL 2000 WE	449	206.81	117.3%	358.55	25.3%	449	207	117.3%
EOW2 EMINI S&P 500	54,117	51,599.29	4.9%	42,772.86	26.5%	54,117	51,599	4.9%
EOW2 S&P 500	4,187	5,870.29	-28.7%	3,043.55	37.6%	4,187	5,870	-28.7%
EOW3 E-MINI RUSSELL 2000 WE	1,631	1,233.38	32.2%	667.23	144.4%	1,631	1,233	32.2%
EOW3 EMINI S&P 500	127,106	132,757.57	-4.3%	56,195.77	126.2%	127,106	132,758	-4.3%
EOW3 S&P 500	4,414	6,024.57	-26.7%	1,071.55	311.9%	4,414	6,025	-26.7%
EOW4 E-MINI RUSSELL 2000 WE	712	267.29	166.2%	282.73	151.7%	712	267	166.2%
EOW4 EMINI S&P 500	47,120	45,696.33	3.1%	26,766	76.0%	47,120	45,696	3.1%
EOW4 S&P 500	1,016	0	-	706.45	43.8%	1,016	0	-
MICRO E-MINI NASDAQ 100	40	0	-	111.82	-64.5%	40	0	-
MICRO E-MINI S&P500	798	0	-	1,010.59	-21.0%	798	0	-
S&P 500	8,233	11,822.19	-30.4%	7,381.27	11.5%	8,233	11,822	-30.4%

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FX Futures								
AD/CD CROSS RATES	0	0.43	-26.3%	0.55	-42.1%	0	0	-26.3%
AD/JY CROSS RATES	121	101.95	18.7%	85.14	42.1%	121	102	18.7%
AD/NE CROSS RATES	6	35.57	-84.3%	12.64	-55.9%	6	36	-84.3%
AUSTRALIAN DOLLAR	115,746	100,202.95	15.5%	106,241.41	8.9%	115,746	100,203	15.5%
BP/JY CROSS RATES	100	136.05	-26.3%	139.41	-28.0%	100	136	-26.3%
BP/SF CROSS RATES	15	13.95	6.0%	31.59	-53.2%	15	14	6.0%
BRAZIL REAL	13,809	10,334.33	33.6%	9,330.91	48.0%	13,809	10,334	33.6%
BRITISH POUND	88,758	94,260.95	-5.8%	151,158.64	-41.3%	88,758	94,261	-5.8%
CANADIAN DOLLAR	73,140	72,322.05	1.1%	86,145.09	-15.1%	73,140	72,322	1.1%
CD/JY CROSS RATES	16	5.38	193.4%	0.5	3057.9%	16	5	193.4%
CHINESE RENMINBI (CNH)	898	831.19	8.1%	1,633.41	-45.0%	898	831	8.1%
CZECK KORUNA (EC)	0	0	-	0.18	-100.0%	0	0	-
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	174	300.33	-42.1%	673.45	-74.2%	174	300	-42.1%
EC/CD CROSS RATES	132	68.38	93.6%	437.95	-69.8%	132	68	93.6%
EC/NOK CROSS RATES	5	4.9	-2.4%	25.41	-81.2%	5	5	-2.4%
EC/SEK CROSS RATES	16	21.05	-25.0%	63.82	-75.3%	16	21	-25.0%
EFX/BP CROSS RATES	2,049	2,489.43	-17.7%	5,474.41	-62.6%	2,049	2,489	-17.7%
EFX/JY CROSS RATES	945	2,032.52	-53.5%	3,519.5	-73.2%	945	2,033	-53.5%
EFX/SF CROSS RATES	573	1,286.33	-55.5%	1,996.77	-71.3%	573	1,286	-55.5%
E-MINI EURO FX	8,596	2,483.38	246.2%	9,937.18	-13.5%	8,596	2,483	246.2%
E-MINI JAPANESE YEN	569	532.76	6.8%	414.95	37.1%	569	533	6.8%
EURO FX	177,514	171,070.62	3.8%	266,857.09	-33.5%	177,514	171,071	3.8%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-
HUNGARIAN FORINT (US)	0	0.43	-38.6%	1.14	-76.8%	0	0	-38.6%
INDIAN RUPEE	1,134	1,629.43	-30.4%	956.27	18.6%	1,134	1,629	-30.4%
JAPANESE YEN	90,591	137,854.14	-34.3%	118,058.09	-23.3%	90,591	137,854	-34.3%
KOREAN WON	98	22.29	338.3%	141.14	-30.8%	98	22	338.3%
MEXICAN PESO	56,144	49,625.38	13.1%	68,131.05	-17.6%	56,144	49,625	13.1%
MICRO AUD/USD	15,735	4,366.57	260.3%	11,891.68	32.3%	15,735	4,367	260.3%
MICRO CAD/USD	2,025	772.95	162.0%	1,466.68	38.1%	2,025	773	162.0%
MICRO CHF/USD	390	265.1	47.1%	460.27	-15.3%	390	265	47.1%
MICRO EUR/USD	32,944	7,799.71	322.4%	27,916	18.0%	32,944	7,800	322.4%
MICRO GBP/USD	3,854	2,086.9	84.7%	6,952.59	-44.6%	3,854	2,087	84.7%
MICRO INR/USD	120	175.48	-31.8%	100.55	19.1%	120	175	-31.8%
MICRO JPY/USD	1,320	895.33	47.4%	1,319.95	0.0%	1,320	895	47.4%
NEW ZEALND DOLLAR	31,870	25,313.76	25.9%	32,303.64	-1.3%	31,870	25,314	25.9%
NKR/USD CROSS RATE	227	348.48	-34.8%	533.45	-57.4%	227	348	-34.8%
POLISH ZLOTY (EC)	1	0	-	6.73	-81.2%	1	0	-
POLISH ZLOTY (US)	102	17.95	469.0%	61.09	67.2%	102	18	469.0%
RMB USD	0	0	-	0	-	0	0	-
RUSSIAN RUBLE	3,666	3,375.1	8.6%	7,595.09	-51.7%	3,666	3,375	8.6%
S.AFRICAN RAND	2,628	3,016.33	-12.9%	3,982.23	-34.0%	2,628	3,016	-12.9%
SF/JY CROSS RATES	1	1.67	-55.8%	0.18	305.3%	1	2	-55.8%
SHEKEL	0	1.14	-95.4%	0.45	-88.4%	0	1	-95.4%
SKR/USD CROSS RATES	232	203.19	14.0%	494.73	-53.2%	232	203	14.0%
SWISS FRANC	20,243	27,372.24	-26.0%	28,147.95	-28.1%	20,243	27,372	-26.0%
TURKISH LIRA	1	6.67	-82.6%	2.36	-51.0%	1	7	-82.6%

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FX Options								
AUD/USD MONDAY OPTION WEE	14	0	-	43.23	-67.6%	14	0	-
AUD/USD MONDAY OPTION WEE	61	0	-	55.45	10.7%	61	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	-	0	0	-
AUD/USD MONDAY OPTION WEE	12	0	-	3.86	206.5%	12	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	-	0	0	-
AUD/USD MONTHLY OPTIONS	4,909	3,935.1	24.7%	1,940.82	152.9%	4,909	3,935	24.7%
AUD/USD WKLY FRIDAY OPTION	0	0	-	25.5	-100.0%	0	0	-
AUD/USD WKLY FRIDAY OPTION	84	303.76	-72.3%	105.32	-20.1%	84	304	-72.3%
AUD/USD WKLY FRIDAY OPTION	171	219.86	-22.2%	120.14	42.3%	171	220	-22.2%
AUD/USD WKLY FRIDAY OPTION	273	260.71	4.6%	61.18	345.9%	273	261	4.6%
AUD/USD WKLY FRIDAY OPTION	62	228.81	-73.0%	12.32	401.6%	62	229	-73.0%
AUD/USD WKLY WED OPTIONS -	75	69.33	7.5%	23.68	214.7%	75	69	7.5%
AUD/USD WKLY WED OPTIONS -	86	82.67	3.5%	41.27	107.2%	86	83	3.5%
AUD/USD WKLY WED OPTIONS -	64	109.52	-41.5%	38.27	67.5%	64	110	-41.5%
AUD/USD WKLY WED OPTIONS -	79	59.71	32.4%	57.32	37.9%	79	60	32.4%
AUD/USD WKLY WED OPTIONS -	0	123.62	-100.0%	41.45	-100.0%	0	124	-100.0%
BRL/USD MONTHLY OPTIONS	1	2.38	-71.3%	1	-31.6%	1	2	-71.3%
CAD/USD MONDAY OPTIONS WE	45	0	-	94.64	-52.8%	45	0	-
CAD/USD MONDAY OPTIONS WE	24	0	-	4.55	421.0%	24	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	5.91	-100.0%	0	0	-
CAD/USD MONDAY OPTIONS WE	25	0	-	38.64	-35.7%	25	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-	0	0	-
CAD/USD MONTHLY OPTIONS	2,095	1,985.62	5.5%	1,749.68	19.7%	2,095	1,986	5.5%
CAD/USD WKLY FRIDAY OPTION	0	0	-	135.32	-100.0%	0	0	-
CAD/USD WKLY FRIDAY OPTION	131	507.86	-74.2%	171.05	-23.4%	131	508	-74.2%
CAD/USD WKLY FRIDAY OPTION	312	448.1	-30.3%	373.73	-16.5%	312	448	-30.3%
CAD/USD WKLY FRIDAY OPTION	267	386.9	-31.1%	197.64	34.9%	267	387	-31.1%
CAD/USD WKLY FRIDAY OPTION	309	505.14	-38.8%	14.64	2011.5%	309	505	-38.8%
CAD/USD WKLY WED OPTIONS -	48	79.86	-40.1%	69.59	-31.3%	48	80	-40.1%
CAD/USD WKLY WED OPTIONS -	44	59.19	-26.0%	21.09	107.6%	44	59	-26.0%
CAD/USD WKLY WED OPTIONS -	24	148.38	-84.1%	37.05	-36.2%	24	148	-84.1%
CAD/USD WKLY WED OPTIONS -	10	97.71	-89.5%	41.82	-75.5%	10	98	-89.5%
CAD/USD WKLY WED OPTIONS -	0	71.57	-100.0%	59.05	-100.0%	0	72	-100.0%
CHF/USD MONTHLY OPTIONS	169	335.05	-49.5%	110.68	52.8%	169	335	-49.5%
CHF/USD WKLY FRIDAY OPTION	0	0	-	1	-100.0%	0	0	-
CHF/USD WKLY FRIDAY OPTION	12	12.19	-3.7%	0.41	2768.9%	12	12	-3.7%
CHF/USD WKLY FRIDAY OPTION	3	0.76	349.0%	2.68	27.6%	3	1	349.0%
CHF/USD WKLY FRIDAY OPTION	30	5.81	413.7%	0.32	9278.4%	30	6	413.7%
CHF/USD WKLY FRIDAY OPTION	0	40.05	-99.3%	0	-	0	40	-99.3%
EUR/GBP WKLY FRIDAY OPTION	0	0	-	11.36	-100.0%	0	0	-
EUR/USD MONDAY OPTION WEE	9	0	-	180.18	-95.1%	9	0	-
EUR/USD MONDAY OPTION WEE	110	0	-	195.09	-43.8%	110	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	235.91	-100.0%	0	0	-
EUR/USD MONDAY OPTION WEE	212	0	-	34.14	520.3%	212	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	0	-	0	0	-
EUR/USD MONTHLY OPTIONS	10,614	13,084.62	-18.9%	9,033.36	17.5%	10,614	13,085	-18.9%
EUR/USD WKLY FRIDAY OPTION	0	0	-	288.14	-100.0%	0	0	-
EUR/USD WKLY FRIDAY OPTION	184	1,068.05	-82.8%	681.86	-73.1%	184	1,068	-82.8%
EUR/USD WKLY FRIDAY OPTION	897	1,421.52	-36.9%	924.09	-2.9%	897	1,422	-36.9%

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FX Options								
EUR/USD WKLY FRIDAY OPTION	879	1,291.14	-31.9%	457.59	92.1%	879	1,291	-31.9%
EUR/USD WKLY FRIDAY OPTION	852	1,068.1	-20.2%	23.68	3497.5%	852	1,068	-20.2%
EUR/USD WKLY WED OPTIONS -	243	322.62	-24.6%	254.05	-4.2%	243	323	-24.6%
EUR/USD WKLY WED OPTIONS -	367	325.57	12.7%	363.27	1.0%	367	326	12.7%
EUR/USD WKLY WED OPTIONS -	445	291.24	53.0%	501.64	-11.2%	445	291	53.0%
EUR/USD WKLY WED OPTIONS -	614	449.57	36.5%	430.86	42.4%	614	450	36.5%
EUR/USD WKLY WED OPTIONS -	0	454.38	-100.0%	449.14	-100.0%	0	454	-100.0%
GBP/USD MONDAY OPTION WEE	0	0	-	257.68	-100.0%	0	0	-
GBP/USD MONDAY OPTION WEE	11	0	-	21.09	-49.1%	11	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	19.59	-100.0%	0	0	-
GBP/USD MONDAY OPTION WEE	18	0	-	20.73	-13.4%	18	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	0	-	0	0	-
GBP/USD MONTHLY OPTIONS	2,978	3,982.95	-25.2%	6,558.91	-54.6%	2,978	3,983	-25.2%
GBP/USD WKLY FRIDAY OPTION	0	0	-	90.41	-100.0%	0	0	-
GBP/USD WKLY FRIDAY OPTION	66	127.05	-48.3%	147.45	-55.5%	66	127	-48.3%
GBP/USD WKLY FRIDAY OPTION	185	240.62	-23.3%	408.41	-54.8%	185	241	-23.3%
GBP/USD WKLY FRIDAY OPTION	113	499.1	-77.4%	167.23	-32.6%	113	499	-77.4%
GBP/USD WKLY FRIDAY OPTION	56	291.86	-80.8%	0.18	30674.0%	56	292	-80.8%
GBP/USD WKLY WED OPTIONS -	38	155.67	-75.5%	0.68	5495.8%	38	156	-75.5%
GBP/USD WKLY WED OPTIONS -	42	65.62	-35.5%	110.45	-61.7%	42	66	-35.5%
GBP/USD WKLY WED OPTIONS -	6	120.62	-95.4%	28.82	-80.6%	6	121	-95.4%
GBP/USD WKLY WED OPTIONS -	60	253.57	-76.4%	109.14	-45.1%	60	254	-76.4%
GBP/USD WKLY WED OPTIONS -	0	209.67	-100.0%	21.86	-100.0%	0	210	-100.0%
JPY/USD MONDAY OPTION WEE	8	0	-	43.36	-81.8%	8	0	-
JPY/USD MONDAY OPTION WEE	4	0	-	33.36	-89.1%	4	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	21.14	-100.0%	0	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	27.45	-100.0%	0	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	0	-	0	0	-
JPY/USD MONTHLY OPTIONS	3,487	6,418.62	-45.7%	2,686.82	29.8%	3,487	6,419	-45.7%
JPY/USD WKLY FRIDAY OPTION	0	0	-	137.86	-100.0%	0	0	-
JPY/USD WKLY FRIDAY OPTION	41	909	-95.5%	303.64	-86.5%	41	909	-95.5%
JPY/USD WKLY FRIDAY OPTION	480	800.81	-40.1%	586.5	-18.2%	480	801	-40.1%
JPY/USD WKLY FRIDAY OPTION	461	429.14	7.5%	272	69.6%	461	429	7.5%
JPY/USD WKLY FRIDAY OPTION	429	742	-42.1%	17	2425.1%	429	742	-42.1%
JPY/USD WKLY WED OPTIONS -	60	271.19	-78.0%	29	105.3%	60	271	-78.0%
JPY/USD WKLY WED OPTIONS -	197	158.33	24.7%	100.59	96.3%	197	158	24.7%
JPY/USD WKLY WED OPTIONS -	232	178.38	30.1%	69.64	233.2%	232	178	30.1%
JPY/USD WKLY WED OPTIONS -	174	249.57	-30.3%	147.5	18.0%	174	250	-30.3%
JPY/USD WKLY WED OPTIONS -	0	263.05	-100.0%	38.32	-100.0%	0	263	-100.0%
MXN/USD MONTHLY OPTIONS	99	25.95	281.5%	18.05	448.6%	99	26	281.5%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	22.09	-100.0%	0	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTION	0	27.86	-100.0%	0	-	0	28	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	2.38	-100.0%	0	-	0	2	-100.0%
NZD/USD MONTHLY OPTIONS	6	61.05	-89.9%	0.86	613.1%	6	61	-89.9%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
RUB/USD MONTHLY OPTIONS	3	0	-	3.05	0.2%	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 JAN 2021	ADV JAN 2020	% CHG	ADV DEC 2020	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	55	24.38	124.9%	16.95	223.5%	55	24	124.9%
Ag Products Futures								
BUTTER CS	352	411.67	-14.5%	285.23	23.4%	352	412	-14.5%
CASH-SETTLED CHEESE	779	496.81	56.9%	771.18	1.1%	779	497	56.9%
CAT ASIA WEATHER	11	0	-	0	-	11	0	-
CATTLE	74,710	76,555.14	-2.4%	41,177.5	81.4%	74,710	76,555	-2.4%
CDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD WEATHER	0	0	-	0	-	0	0	-
CLASS IV MILK	36	178.71	-79.6%	34.86	4.5%	36	179	-79.6%
DRY WHEY	103	63.1	62.7%	125.55	-18.3%	103	63	62.7%
FEEDER CATTLE	12,271	14,616.19	-16.0%	11,158.86	10.0%	12,271	14,616	-16.0%
GOLDMAN SACHS	783	893.62	-12.4%	581.68	34.5%	783	894	-12.4%
GSCI EXCESS RETURN FUT	267	97.14	174.6%	4,296.05	-93.8%	267	97	174.6%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	182	153.57	18.2%	211.36	-14.1%	182	154	18.2%
HDD WEATHER EUROPEAN	5	47.62	-88.9%	72.73	-92.8%	5	48	-88.9%
HOGS	48,244	64,341.52	-25.0%	31,036.68	55.4%	48,244	64,342	-25.0%
HOUSING INDEX	1	0.76	3.6%	0.27	189.5%	1	1	3.6%
LUMBER	450	547	-17.8%	642.55	-30.0%	450	547	-17.8%
MALAYSIAN PALM SWAP	569	182.38	212.2%	212.73	167.7%	569	182	212.2%
MILK	1,637	1,400.1	17.0%	1,780.86	-8.1%	1,637	1,400	17.0%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	353	410.14	-13.9%	232	52.3%	353	410	-13.9%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
PORK CUTOUT	179	0	-	93.45	91.6%	179	0	-
S&P GSCI ENHANCED ER SWAP	0	0	-	216.5	-100.0%	0	0	-
USD CRUDE PALM OIL	101	195.14	-48.2%	186.77	-45.8%	101	195	-48.2%

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	ADV JAN 2021	ADV JAN 2020	% CHG	ADV DEC 2020	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Ag Products Options								
BUTTER CS	133	166.76	-20.0%	103.45	29.0%	133	167	-20.0%
CASH-SETTLED CHEESE	622	454.48	36.8%	620.23	0.3%	622	454	36.8%
CATTLE	11,497	10,539.81	9.1%	7,990.18	43.9%	11,497	10,540	9.1%
CDD SEASONAL STRIP	0	47.62	-100.0%	0	-	0	48	-100.0%
CLASS IV MILK	171	209.81	-18.4%	68	151.8%	171	210	-18.4%
DRY WHEY	2	4.76	-60.2%	23.59	-92.0%	2	5	-60.2%
FEEDER CATTLE	1,132	1,380.71	-18.0%	841.27	34.6%	1,132	1,381	-18.0%
HDD EURO SEASONAL STRIP	0	0	-	45.45	-100.0%	0	0	-
HDD SEASONAL STRIP	132	0	-	113.64	15.8%	132	0	-
HDD WEATHER	132	0	-	34.09	286.0%	132	0	-
HDD WEATHER EUROPEAN	39	0	-	22.73	73.7%	39	0	-
HOGS	7,890	18,542.71	-57.4%	5,187.32	52.1%	7,890	18,543	-57.4%
HOUSING INDEX	0	0	-	0	-	0	0	-
LUMBER	27	47.95	-42.8%	45.95	-40.3%	27	48	-42.8%
LV CATL CSO	0	0	-	0	-	0	0	-
MILK	1,801	1,822.67	-1.2%	1,487.91	21.1%	1,801	1,823	-1.2%
MLK MID OPTIONS	0	0.24	-100.0%	0.55	-100.0%	0	0	-100.0%
NFD MILK	244	364.1	-32.9%	174.36	40.1%	244	364	-32.9%
PORK CUTOOT	8	0	-	8.09	-0.5%	8	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	2,322,256	2,134,976.43	8.8%	1,476,682.14	57.3%	2,322,256	2,134,976	8.8%
Equity Index Futures	4,521,735	3,224,529.67	40.2%	3,893,905.05	16.1%	4,521,735	3,224,530	40.2%
FX Futures	746,506	723,684.76	3.2%	954,703.32	-21.8%	746,506	723,685	3.2%
Ag Products Futures	141,033	160,590.62	-12.2%	93,116.82	51.5%	141,033	160,591	-12.2%
TOTAL FUTURES	7,731,529	6,243,781.48	23.8%	6,418,407.32	20.5%	7,731,529	6,243,781.48	23.8%
TOTAL OPTIONS GROUP								
Interest Rate Options	877,501	1,370,608	-36.0%	392,004.14	123.8%	877,501	1,370,608	-36.0%
Equity Index Options	677,206	737,914.81	-8.2%	501,542.86	35.0%	677,206	737,915	-8.2%
FX Options	34,113	46,340.52	-26.4%	32,285.5	5.7%	34,113	46,341	-26.4%
Foreign Exchange Options	55	24.38	124.9%	16.95	223.5%	55	24	124.9%
Ag Products Options	23,831	33,581.62	-29.0%	16,766.82	42.1%	23,831	33,582	-29.0%
TOTAL OPTIONS	1,612,706	2,188,469.33	-26.3%	942,616.27	71.1%	1,612,706.21	2,188,469.33	-26.3%
TOTAL COMBINED								
Interest Rate	3,199,756	3,505,584.43	-8.7%	1,868,686.27	71.2%	3,199,756	3,505,584	-8.7%
Equity Index	5,198,941	3,962,444.48	31.2%	4,395,447.91	18.3%	5,198,941	3,962,444	31.2%
FX	780,619	770,025.29	1.4%	986,988.82	-20.9%	780,619	770,025	1.4%
Foreign Exchange	55	24.38	124.9%	16.95	223.5%	55	24	124.9%
Ag Products	164,864	194,172.24	-15.1%	109,883.64	50.0%	164,864	194,172	-15.1%
GRAND TOTAL	9,344,235	8,432,250.81	10.8%	7,361,023.59	26.9%	9,344,235.21	8,432,250.81	10.8%