

CME Exchange ADV Report - Monthly

February 2021

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	ADV FEB 2021	ADV FEB 2020	% CHG	ADV JAN 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	0	0	-	0	-	0	1	-100.0%
EURODOLLARS	3,044,965	3,712,143.53	-18.0%	2,216,374.47	37.4%	2,630,670	2,857,450	-7.9%
SOFR	122,872	66,980.89	83.4%	98,130.89	25.2%	110,501	53,220	107.6%
SONIA	7,828	10,203.89	-23.3%	7,750.26	1.0%	7,789	10,124	-23.1%
Interest Rate Options								
EURODOLLARS	280,111	2,254,525.58	-87.6%	237,115.84	18.1%	258,613	1,579,802	-83.6%
EURO MIDCURVE	1,014,448	555,218.68	82.7%	640,382.11	58.4%	827,415	474,395	74.4%
SOFR	5	0.95	455.5%	2.63	100.0%	4	1	294.7%

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	ADV FEB 2021	ADV FEB 2020	% CHG	ADV JAN 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Equity Index Futures								
BITCOIN FUTURES	13,414	10,152.89	32.1%	17,548.89	-23.6%	15,481	10,472	47.8%
E-MINI COM SERVICES SELECT	112	120.16	-6.8%	92.16	21.5%	102	162	-36.9%
E-mini FTSE China 50	0	0	-	0	-	0	0	-
E-MINI MIDCAP	9,879	19,506.79	-49.4%	14,499.53	-31.9%	12,189	17,565	-30.6%
E-MINI NASDAQ 100	570,351	814,449.32	-30.0%	537,044.11	6.2%	553,698	689,436	-19.7%
E-MINI RUSSELL 1000	236	389.79	-39.5%	127	85.7%	181	246	-26.2%
E-MINI RUSSELL 1000 GROWTH	143	308.74	-53.7%	122.21	17.0%	133	305	-56.5%
E-MINI RUSSELL 1000 VALUE	547	327.79	67.0%	229.42	138.6%	388	368	5.4%
E-MINI RUSSELL 2000	195,035	193,493.21	0.8%	204,378.42	-4.6%	199,707	174,246	14.6%
E-MINI S&P500	1,577,295	2,424,030.47	-34.9%	1,591,810.21	-0.9%	1,584,552	2,077,176	-23.7%
E-MINI S&P REAL ESTATE SELE	144	938.79	-84.7%	169.53	-15.1%	157	824	-81.0%
ETHER FUTURES	612	0	-	0	-	306	0	-
FT-SE 100	0	0	-	0	-	0	0	-
FTSE Emerging	0	54.16	-99.5%	0	-	0	87	-99.8%
IBOVESPA INDEX	14	43.32	-67.3%	22.53	-37.1%	18	42	-55.9%
MICRO E-MINI NASDAQ 100	994,717	494,016	101.4%	910,978.11	9.2%	952,848	379,991	150.8%
MICRO E-MINI RUSSELL 2000	165,651	69,317.21	139.0%	189,051.84	-12.4%	177,351	53,517	231.4%
MICRO E-MINI S&P500	953,936	570,552.32	67.2%	996,581.79	-4.3%	975,259	437,658	122.8%
NASDAQ BIOTECH	26	49.79	-47.4%	54.58	-52.0%	40	43	-7.0%
Nearby BTIC+	0	10.53	-98.0%	0	-	0	5	-97.9%
NIKKEI 225 (\$) STOCK	6,135	18,034.74	-66.0%	6,734.11	-8.9%	6,435	13,684	-53.0%
NIKKEI 225 (YEN) STOCK	29,776	74,101.63	-59.8%	34,330.37	-13.3%	32,053	57,396	-44.2%
S&P 500	6,095	7,115.16	-14.3%	4,638.84	31.4%	5,367	5,918	-9.3%
S&P 500 ANNUAL DIVIDEND IND	1,830	4,873.26	-62.4%	4,070.63	-55.0%	2,951	3,231	-8.7%
S&P 500/GI	0	0	-	0	-	0	0	-
S&P 500 QUARLY DIVIDEND IND	0	27.89	-100.0%	23.26	-100.0%	12	18	-35.4%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
S&P CONSUMER DSCRTNRY SE	544	485.47	12.1%	515.05	5.7%	530	436	21.5%
S&P CONSUMER STAPLES SECT	793	1,229.37	-35.5%	992.16	-20.1%	893	1,114	-19.9%
S&P ENERGY SECTOR	1,569	1,319.32	18.9%	1,437.16	9.2%	1,503	1,084	38.7%
S&P FINANCIAL SECTOR	1,771	1,456.11	21.7%	2,789.79	-36.5%	2,281	1,276	78.7%
S&P HEALTH CARE SECTOR	465	626.47	-25.8%	595.47	-21.9%	530	861	-38.4%
S&P INDUSTRIAL SECTOR	615	578.47	6.2%	857.74	-28.3%	736	526	40.1%
S&P MATERIALS SECTOR	506	495.74	2.0%	532.63	-5.1%	519	477	8.8%
S&P TECHNOLOGY SECTOR	476	822.16	-42.1%	539.79	-11.8%	508	640	-20.7%
S&P UTILITIES SECTOR	874	1,671.21	-47.7%	867.58	0.7%	871	1,249	-30.3%
S&P VALUE INDEX FUTURES	0	0	-	20	-100.0%	10	0	-
WATER INDEX FUTURES	13	0	-	4.53	196.5%	9	0	-
YEN DENOMINATED TOPIX	71	239.32	-70.2%	75.11	-5.0%	73	473	-84.5%

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Equity Index Options								
BITCOIN FUTURES	67	32.11	109.8%	102.47	-34.3%	85	25	236.3%
E-MINI NASDAQ 100	25,388	27,583.74	-8.0%	19,641.58	29.3%	22,515	22,516	0.0%
E-MINI RUSSELL 2000	1,975	1,698.26	16.3%	1,394.32	41.6%	1,685	1,068	57.7%
E-MINI S&P500	297,590	522,025.63	-43.0%	272,656	9.1%	285,123	391,344	-27.1%
EOM E-MINI RUSSELL 2000 END	1,131	471.42	139.9%	1,260.58	-10.3%	1,196	414	189.1%
EOM EMINI S&P	103,068	194,650.89	-47.1%	102,679.89	0.4%	102,874	162,030	-36.5%
EOM S&P 500	3,271	9,159.26	-64.3%	3,160.16	3.5%	3,216	7,415	-56.6%
EOW1 E-MINI RUSSELL 2000 WE	552	422.26	30.8%	401.84	37.5%	477	330	44.5%
EOW1 EMINI S&P 500	54,188	79,612.42	-31.9%	24,727.47	119.1%	39,458	63,834	-38.2%
EOW1 S&P 500	3,400	3,272.47	3.9%	1,358.37	150.3%	2,379	2,794	-14.9%
EOW2 E-MINI RUSSELL 2000 WE	759	335.32	126.4%	449.32	69.0%	604	268	125.6%
EOW2 EMINI S&P 500	47,378	70,349.05	-32.7%	54,117.05	-12.5%	50,747	60,505	-16.1%
EOW2 S&P 500	2,433	3,448.68	-29.4%	4,187.16	-41.9%	3,310	4,720	-29.9%
EOW3 E-MINI RUSSELL 2000 WE	1,567	1,191.53	31.5%	1,630.58	-3.9%	1,599	1,214	31.8%
EOW3 EMINI S&P 500	110,550	138,740.89	-20.3%	127,106.47	-13.0%	118,828	135,600	-12.4%
EOW3 S&P 500	3,238	5,951.42	-45.6%	4,414.16	-26.6%	3,826	5,990	-36.1%
EOW4 E-MINI RUSSELL 2000 WE	137	16.63	724.0%	711.63	-80.7%	424	148	186.3%
EOW4 EMINI S&P 500	3,129	5,686.53	-45.0%	47,120.37	-93.4%	25,125	26,692	-5.9%
EOW4 S&P 500	86	0	-	1,015.84	-91.5%	551	0	-
MICRO E-MINI NASDAQ 100	125	0	-	39.68	213.8%	82	0	-
MICRO E-MINI S&P500	1,239	0	-	798.05	55.3%	1,019	0	-
S&P 500	7,621	14,571.32	-47.7%	8,233.42	-7.4%	7,927	13,128	-39.6%

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FX Futures								
AD/CD CROSS RATES	0	0.58	-45.4%	0.32	0.0%	0	1	-36.8%
AD/JY CROSS RATES	133	120	10.7%	121	9.8%	127	111	14.8%
AD/NE CROSS RATES	9	8.68	5.5%	5.58	64.2%	7	23	-67.7%
AUSTRALIAN DOLLAR	113,302	122,740.58	-7.7%	115,745.89	-2.1%	114,524	110,908	3.3%
BP/JY CROSS RATES	123	131.58	-6.6%	100.32	22.5%	112	134	-16.7%
BP/SF CROSS RATES	41	23.05	75.8%	14.79	174.0%	28	18	51.3%
BRAZIL REAL	11,004	12,924.63	-14.9%	13,809.37	-20.3%	12,407	11,565	7.3%
BRITISH POUND	93,841	119,389.26	-21.4%	88,758.37	5.7%	91,300	106,197	-14.0%
CANADIAN DOLLAR	76,413	93,051.84	-17.9%	73,140.05	4.5%	74,777	82,169	-9.0%
CD/JY CROSS RATES	1	2.32	-70.5%	15.79	-95.7%	8	4	109.9%
CHINESE RENMINBI (CNH)	679	1,006.95	-32.5%	898.42	-24.4%	789	915	-13.8%
CZECK KORUNA (EC)	0	0.26	-100.0%	0	-	0	0	-100.0%
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	160	408	-60.8%	173.79	-8.1%	167	351	-52.6%
EC/CD CROSS RATES	109	100.11	8.8%	132.37	-17.7%	121	83	44.6%
EC/NOK CROSS RATES	24	10.68	125.1%	4.79	402.2%	14	8	88.5%
EC/SEK CROSS RATES	16	23.05	-29.9%	15.79	2.3%	16	22	-27.4%
EFX/BP CROSS RATES	2,075	3,340.58	-37.9%	2,049.16	1.3%	2,062	2,894	-28.7%
EFX/JY CROSS RATES	981	3,883.11	-74.7%	944.53	3.9%	963	2,912	-66.9%
EFX/SF CROSS RATES	984	1,393.53	-29.4%	572.74	71.9%	779	1,337	-41.8%
E-MINI EURO FX	7,675	4,820.53	59.2%	8,596.32	-10.7%	8,135	3,594	126.4%
E-MINI JAPANESE YEN	631	1,257.74	-49.8%	568.89	10.9%	600	877	-31.6%
EURO FX	195,615	234,753.42	-16.7%	177,514.11	10.2%	186,564	201,320	-7.3%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-
HUNGARIAN FORINT (US)	0	0.05	600.4%	0.26	40.0%	0	0	26.3%
INDIAN RUPEE	934	1,813.21	-48.5%	1,134	-17.6%	1,034	1,717	-39.8%
JAPANESE YEN	99,437	190,604.63	-47.8%	90,591.21	9.8%	95,014	162,911	-41.7%
KOREAN WON	91	81.68	11.9%	97.68	-6.5%	95	51	87.2%
MEXICAN PESO	52,691	69,121.89	-23.8%	56,143.68	-6.1%	54,418	58,886	-7.6%
MICRO AUD/USD	11,625	5,000.11	132.5%	15,734.63	-26.1%	13,680	4,668	193.1%
MICRO CAD/USD	2,521	945.95	166.5%	2,025	24.5%	2,273	855	165.8%
MICRO CHF/USD	540	200.32	169.6%	389.84	38.5%	465	234	98.4%
MICRO EUR/USD	27,950	10,420.11	168.2%	32,943.79	-15.2%	30,447	9,044	236.6%
MICRO GBP/USD	3,414	2,527.95	35.0%	3,853.58	-11.4%	3,634	2,296	58.2%
MICRO INR/USD	107	197.47	-45.9%	119.74	-10.9%	113	186	-39.1%
MICRO JPY/USD	1,492	1,338.16	11.5%	1,319.89	13.1%	1,406	1,106	27.2%
MICRO USD/CNH	0	0	-	0	-	0	0	-
NEW ZEALND DOLLAR	34,267	33,461.58	2.4%	31,869.74	7.5%	33,068	29,184	13.3%
NKR/USD CROSS RATE	284	412.16	-31.0%	227.05	25.2%	256	379	-32.5%
POLISH ZLOTY (EC)	3	0	-	1.26	158.3%	2	0	-
POLISH ZLOTY (US)	14	24.53	-44.4%	102.16	-86.7%	58	21	174.7%
RMB USD	0	0.11	-100.0%	0	-	0	0	-100.0%
RUSSIAN RUBLE	3,955	5,581.63	-29.1%	3,665.89	7.9%	3,810	4,423	-13.9%
S.AFRICAN RAND	2,201	3,007.42	-26.8%	2,627.74	-16.2%	2,414	3,012	-19.8%
SF/JY CROSS RATES	10	5	93.7%	0.74	1214.4%	5	3	60.3%
SHEKEL	0	3.21	-96.7%	0.05	100.2%	0	2	-96.3%
SKR/USD CROSS RATES	186	202	-8.1%	231.63	-19.8%	209	203	3.0%
SWISS FRANC	25,006	33,927.68	-26.3%	20,242.53	23.5%	22,624	30,486	-25.8%
TURKISH LIRA	2	8.05	-70.6%	1.16	104.5%	2	7	-75.9%

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FX Options								
AUD/USD MONDAY OPTION WEE	23	26.79	-13.8%	14	65.0%	19	13	45.8%
AUD/USD MONDAY OPTION WEE	12	0	-	61.37	-80.8%	37	0	-
AUD/USD MONDAY OPTION WEE	44	0	-	0	-	22	0	-
AUD/USD MONDAY OPTION WEE	15	0	-	11.84	23.1%	13	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	-	0	0	-
AUD/USD MONTHLY OPTIONS	2,331	5,685.68	-59.0%	4,908.68	-52.5%	3,620	4,767	-24.1%
AUD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
AUD/USD WKLY FRIDAY OPTION	115	490.26	-76.5%	84.11	37.2%	100	392	-74.6%
AUD/USD WKLY FRIDAY OPTION	85	377.84	-77.4%	171	-50.2%	128	295	-56.6%
AUD/USD WKLY FRIDAY OPTION	148	418.58	-64.6%	272.79	-45.6%	211	336	-37.3%
AUD/USD WKLY FRIDAY OPTION	0	0	-	61.79	-100.0%	31	120	-74.3%
AUD/USD WKLY WED OPTIONS -	39	112.32	-64.9%	74.53	-47.0%	57	90	-36.5%
AUD/USD WKLY WED OPTIONS -	30	93.32	-68.1%	85.53	-65.2%	58	88	-34.3%
AUD/USD WKLY WED OPTIONS -	27	93.37	-71.2%	64.11	-58.0%	46	102	-55.3%
AUD/USD WKLY WED OPTIONS -	50	259.26	-80.6%	79.05	-36.3%	65	155	-58.1%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-	0	65	-100.0%
BRL/USD MONTHLY OPTIONS	5	1.63	222.6%	0.68	669.2%	3	2	46.8%
CAD/USD MONDAY OPTIONS WE	50	0	-	44.63	12.6%	47	0	-
CAD/USD MONDAY OPTIONS WE	54	0.05	103161.8%	23.68	129.3%	39	0	155900.0%
CAD/USD MONDAY OPTIONS WE	3	4.95	-41.5%	0	-	1	2	-38.4%
CAD/USD MONDAY OPTIONS WE	63	0	-	24.84	154.2%	44	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-	0	0	-
CAD/USD MONTHLY OPTIONS	2,808	3,519.58	-20.2%	2,094.74	34.0%	2,451	2,714	-9.7%
CAD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
CAD/USD WKLY FRIDAY OPTION	261	510.37	-48.9%	131	99.0%	196	509	-61.5%
CAD/USD WKLY FRIDAY OPTION	265	423.26	-37.3%	312.16	-15.0%	289	436	-33.8%
CAD/USD WKLY FRIDAY OPTION	670	577	16.0%	266.63	151.1%	468	477	-1.9%
CAD/USD WKLY FRIDAY OPTION	0	0	-	309.05	-100.0%	155	265	-41.7%
CAD/USD WKLY WED OPTIONS -	75	141.26	-46.7%	47.84	57.4%	62	109	-43.5%
CAD/USD WKLY WED OPTIONS -	67	72.05	-7.5%	43.79	52.3%	55	65	-15.4%
CAD/USD WKLY WED OPTIONS -	111	131.32	-15.4%	23.63	370.2%	67	140	-52.0%
CAD/USD WKLY WED OPTIONS -	37	163.47	-77.4%	10.26	260.5%	24	129	-81.7%
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-	0	38	-100.0%
CHF/USD MONTHLY OPTIONS	162	277	-41.3%	169.16	-4.0%	166	307	-46.1%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
CHF/USD WKLY FRIDAY OPTION	20	10.58	87.1%	11.74	68.6%	16	11	38.0%
CHF/USD WKLY FRIDAY OPTION	10	16.74	-40.9%	3.42	189.2%	7	8	-20.3%
CHF/USD WKLY FRIDAY OPTION	10	6.58	56.8%	29.84	-65.4%	20	6	225.2%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0.26	-100.0%	0	21	-99.4%
EUR/GBP WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
EUR/USD MONDAY OPTION WEE	162	57	184.2%	8.79	1743.1%	85	27	215.4%
EUR/USD MONDAY OPTION WEE	24	2.63	808.0%	109.68	-78.2%	67	1	5243.2%
EUR/USD MONDAY OPTION WEE	12	17.74	-31.5%	0	-	6	8	-27.8%
EUR/USD MONDAY OPTION WEE	26	2.58	904.1%	211.74	-87.8%	119	1	9599.2%
EUR/USD MONDAY OPTION WEE	0	0	-	0	-	0	0	-
EUR/USD MONTHLY OPTIONS	11,213	24,197.53	-53.7%	10,613.68	5.6%	10,913	18,363	-40.6%
EUR/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
EUR/USD WKLY FRIDAY OPTION	1,003	2,096	-52.1%	183.68	446.2%	594	1,556	-61.9%
EUR/USD WKLY FRIDAY OPTION	1,309	1,701.05	-23.0%	897.26	45.9%	1,103	1,554	-29.0%

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FX Options								
EUR/USD WKLY FRIDAY OPTION	891	2,528.79	-64.8%	879.16	1.4%	885	1,879	-52.9%
EUR/USD WKLY FRIDAY OPTION	0	0	-	851.95	-100.0%	426	561	-24.0%
EUR/USD WKLY WED OPTIONS -	345	792.42	-56.4%	243.32	41.8%	294	546	-46.1%
EUR/USD WKLY WED OPTIONS -	390	798.74	-51.2%	366.84	6.3%	378	550	-31.2%
EUR/USD WKLY WED OPTIONS -	412	780.84	-47.3%	445.47	-7.6%	429	524	-18.2%
EUR/USD WKLY WED OPTIONS -	463	648.37	-28.5%	613.74	-24.5%	539	544	-1.0%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-	0	239	-100.0%
GBP/USD MONDAY OPTION WEE	29	32.58	-11.0%	0	-	15	15	-6.3%
GBP/USD MONDAY OPTION WEE	0	0	-	10.74	-100.0%	5	0	-
GBP/USD MONDAY OPTION WEE	5	0	-	0	-	3	0	-
GBP/USD MONDAY OPTION WEE	32	0	-	17.95	80.9%	25	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	0	-	0	0	-
GBP/USD MONTHLY OPTIONS	5,276	6,427.89	-17.9%	2,977.68	77.2%	4,127	5,144	-19.8%
GBP/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
GBP/USD WKLY FRIDAY OPTION	250	462.84	-46.1%	65.68	280.1%	158	287	-45.0%
GBP/USD WKLY FRIDAY OPTION	120	204.53	-41.5%	184.58	-35.2%	152	223	-31.9%
GBP/USD WKLY FRIDAY OPTION	320	150.05	113.3%	112.63	184.1%	216	333	-35.1%
GBP/USD WKLY FRIDAY OPTION	0	0	-	55.95	-100.0%	28	153	-81.7%
GBP/USD WKLY WED OPTIONS -	70	145.79	-52.0%	38.16	83.3%	54	151	-64.2%
GBP/USD WKLY WED OPTIONS -	4	32	-86.7%	42.32	-89.9%	23	50	-53.1%
GBP/USD WKLY WED OPTIONS -	46	170	-72.7%	5.58	731.1%	26	144	-82.0%
GBP/USD WKLY WED OPTIONS -	10	18.32	-44.3%	59.95	-83.0%	35	142	-75.3%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-	0	110	-100.0%
JPY/USD MONDAY OPTION WEE	44	106.53	-58.3%	7.89	463.3%	26	51	-48.3%
JPY/USD MONDAY OPTION WEE	24	29.53	-19.8%	3.63	552.2%	14	14	-2.6%
JPY/USD MONDAY OPTION WEE	22	0	-	0	-	11	0	-
JPY/USD MONDAY OPTION WEE	1	5.05	-88.5%	0	-	0	2	-87.9%
JPY/USD MONDAY OPTION WEE	0	0	-	0	-	0	0	-
JPY/USD MONTHLY OPTIONS	5,603	12,069.95	-53.6%	3,486.63	60.7%	4,545	9,103	-50.1%
JPY/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
JPY/USD WKLY FRIDAY OPTION	469	1,095.63	-57.2%	40.95	1044.2%	255	998	-74.5%
JPY/USD WKLY FRIDAY OPTION	430	1,030.95	-58.2%	479.58	-10.3%	455	910	-50.0%
JPY/USD WKLY FRIDAY OPTION	423	1,436.58	-70.6%	461.32	-8.4%	442	908	-51.3%
JPY/USD WKLY FRIDAY OPTION	0	0	-	429.26	-100.0%	215	390	-44.9%
JPY/USD WKLY WED OPTIONS -	117	883.68	-86.8%	59.53	95.9%	88	562	-84.3%
JPY/USD WKLY WED OPTIONS -	107	330.11	-67.7%	197.47	-46.0%	152	240	-36.6%
JPY/USD WKLY WED OPTIONS -	104	318.58	-67.5%	232.05	-55.4%	168	245	-31.5%
JPY/USD WKLY WED OPTIONS -	113	437.58	-74.1%	174.05	-34.8%	144	339	-57.6%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-	0	138	-100.0%
MXN/USD MONTHLY OPTIONS	24	347.58	-93.1%	99	-75.7%	62	179	-65.6%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	15	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	1	-100.0%
NZD/USD MONTHLY OPTIONS	4	126.79	-97.1%	6.16	-39.3%	5	92	-94.6%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
RUB/USD MONTHLY OPTIONS	1	0	-	3.05	-82.8%	2	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 FEB 2021	ADV FEB 2020	% CHG	ADV JAN 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	53	109.74	-51.7%	54.84	-3.4%	54	65	-16.9%
Ag Products Futures								
BUTTER CS	179	424.89	-58.0%	351.95	-49.2%	265	418	-36.5%
CASH-SETTLED CHEESE	541	639.84	-15.5%	779.32	-30.6%	660	565	16.9%
CAT ASIA WEATHER	53	0	-	10.53	400.0%	32	0	-
CATTLE	54,758	76,453.58	-28.4%	74,710.37	-26.7%	64,734	76,507	-15.4%
CDD SEASONAL STRIP	0	31.58	-100.0%	0	-	0	15	-100.0%
CDD WEATHER	0	52.63	-100.0%	0	-	0	25	-100.0%
CLASS IV MILK	19	286.37	-93.3%	36.42	-47.0%	28	230	-87.9%
DRY WHEY	116	114.63	1.5%	102.63	13.3%	109	88	25.0%
FEEDER CATTLE	10,263	18,189.89	-43.6%	12,270.58	-16.4%	11,267	16,314	-30.9%
GOLDMAN SACHS	640	984.21	-35.0%	782.63	-18.3%	711	937	-24.1%
GSCI EXCESS RETURN FUT	339	318.53	6.5%	266.74	27.2%	303	202	49.8%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	292	176.32	65.7%	181.58	60.9%	237	164	44.1%
HDD WEATHER EUROPEAN	0	0	-	5.26	-100.0%	3	25	-89.5%
HOGS	43,547	51,441.79	-15.3%	48,244.11	-9.7%	45,896	58,214	-21.2%
HOUSING INDEX	0	2	-78.9%	0.79	-46.7%	1	1	-55.2%
LUMBER	518	1,053.74	-50.9%	449.89	15.1%	484	788	-38.6%
MALAYSIAN PALM SWAP	324	107.37	201.8%	569.47	-43.1%	447	147	204.4%
MILK	1,070	1,569.26	-31.8%	1,637.42	-34.7%	1,354	1,480	-8.6%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	406	869.53	-53.3%	353.26	14.9%	380	628	-39.6%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
PORK CUTOUT	236	0	-	179.11	31.9%	208	0	-
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	0	0	-
USD CRUDE PALM OIL	194	213.05	-9.0%	101.16	91.7%	148	204	-27.6%

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	ADV FEB 2021	ADV FEB 2020	% CHG	ADV JAN 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Ag Products Options								
BUTTER CS	84	223.47	-62.5%	133.42	-37.2%	109	194	-43.9%
CASH-SETTLED CHEESE	369	628.26	-41.3%	621.84	-40.7%	495	537	-7.8%
CATTLE	8,831	15,097.42	-41.5%	11,496.84	-23.2%	10,164	12,705	-20.0%
CDD SEASONAL STRIP	0	52.63	-100.0%	0	-	0	50	-100.0%
CLASS IV MILK	96	415.53	-76.8%	171.21	-43.7%	134	308	-56.5%
DRY WHEY	18	29.84	-40.2%	1.89	841.7%	10	17	-40.8%
FEEDER CATTLE	633	1,805.47	-65.0%	1,132	-44.1%	882	1,582	-44.2%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	132	0	-	131.58	0.0%	132	0	-
HDD WEATHER	171	0	-	131.58	30.0%	151	0	-
HDD WEATHER EUROPEAN	26	0	-	39.47	-33.3%	33	0	-
HOGS	11,228	15,370.37	-26.9%	7,890.11	42.3%	9,559	17,036	-43.9%
HOUSING INDEX	0	0	-	0	-	0	0	-
LUMBER	43	88.63	-51.9%	27.42	55.5%	35	67	-47.9%
LV CATL CSO	0	0	-	0	-	0	0	-
MILK	1,479	2,110.26	-29.9%	1,801.47	-17.9%	1,640	1,959	-16.3%
MLK MID OPTIONS	0	0.68	-100.0%	0	-	0	0	-100.0%
NFD MILK	291	925.68	-68.6%	244.21	19.0%	267	631	-57.6%
PORK CUTOUT	18	0	-	8.05	119.6%	13	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	3,175,665	3,789,328.32	-16.2%	2,322,255.63	36.7%	2,748,960	2,920,794	-5.9%
Equity Index Futures	4,533,649	4,710,837.58	-3.8%	4,521,734.53	0.3%	4,527,692	3,930,526	15.2%
FX Futures	770,548	958,275.37	-19.6%	746,505.63	3.2%	758,527	835,115	-9.2%
Ag Products Futures	113,495	152,929.21	-25.8%	141,033.21	-19.5%	127,264	156,951	-18.9%
TOTAL FUTURES	8,593,358	9,611,370.47	-10.6%	7,731,529	11.1%	8,162,443.53	7,843,386.25	4.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,294,564	2,809,745.21	-53.9%	877,500.58	47.5%	1,086,032	2,054,198	-47.1%
Equity Index Options	668,893	1,079,219.84	-38.0%	677,206.42	-1.2%	673,050	900,035	-25.2%
FX Options	37,488	72,899.47	-48.6%	34,113.26	9.9%	35,801	58,956	-39.3%
Foreign Exchange Options	53	109.74	-51.7%	54.84	-3.4%	54	65	-16.9%
Ag Products Options	23,418	36,748.26	-36.3%	23,831.11	-1.7%	23,625	35,086	-32.7%
TOTAL OPTIONS	2,024,416	3,998,722.53	-49.4%	1,612,706.21	25.5%	1,818,561.26	3,048,339.6	-40.3%
TOTAL COMBINED								
Interest Rate	4,470,229	6,599,073.53	-32.3%	3,199,756.21	39.7%	3,834,993	4,974,992	-22.9%
Equity Index	5,202,543	5,790,057.42	-10.1%	5,198,940.95	0.1%	5,200,742	4,830,561	7.7%
FX	808,037	1,031,174.84	-21.6%	780,618.9	3.5%	794,328	894,071	-11.2%
Foreign Exchange	53	109.74	-51.7%	54.84	-3.4%	54	65	-16.9%
Ag Products	136,913	189,677.47	-27.8%	164,864.32	-17.0%	150,889	192,037	-21.4%
GRAND TOTAL	10,617,774	13,610,093	-22.0%	9,344,235.21	13.6%	9,981,004.79	10,891,725.85	-8.4%