

CME Exchange ADV Report - Monthly

November 2021

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	ADV NOV 2021	ADV NOV 2020	% CHG	ADV OCT 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	0	0	-	0.1	-100.0%	0	4	-99.8%
EURODOLLARS	2,881,184	1,972,609.6	46.1%	3,217,870.14	-10.5%	2,465,568	2,073,678	18.9%
SOFR	304,314	86,710.2	251.0%	238,415.57	27.6%	145,949	49,274	196.2%
SONIA	257	10,096.6	-97.5%	908.81	-71.7%	3,494	8,119	-57.0%
TIIE	2	0	-	1.9	-2.5%	4	0	-
Interest Rate Options								
EURODOLLARS	495,341	243,357.05	103.5%	388,144.29	27.6%	235,859	783,838	-69.9%
EURO MIDCURVE	940,431	356,310.1	163.9%	1,068,989.24	-12.0%	834,197	337,202	147.4%
SOFR	1	100.1	-99.3%	1.19	-40.0%	38	14	181.4%

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Equity Index Futures								
BITCOIN FUTURES	9,699	11,433.35	-15.2%	12,713.1	-23.7%	10,241	8,553	19.7%
E-MINI COM SERVICES SELECT	91	93.85	-3.5%	95	-4.7%	179	228	-21.6%
E-mini FTSE China 50	4	0	-	6.86	-34.7%	3	0	37831.0%
E-MINI MIDCAP	13,574	12,607.45	7.7%	12,034.19	12.8%	12,598	17,505	-28.0%
E-MINI NASDAQ 100	563,293	517,455	8.9%	533,066.57	5.7%	548,426	591,904	-7.3%
E-MINI RUSSELL 1000	321	128.05	151.0%	264.9	21.3%	505	385	31.2%
E-MINI RUSSELL 1000 GROWTH	147	169.75	-13.7%	126.86	15.5%	230	237	-2.9%
E-MINI RUSSELL 1000 VALUE	703	421.7	66.8%	619.9	13.5%	1,356	494	174.5%
E-MINI RUSSELL 2000	207,516	173,312.15	19.7%	169,925.71	22.1%	199,101	204,410	-2.6%
E-MINI S&P500	1,404,653	1,556,677.25	-9.8%	1,383,970.71	1.5%	1,561,048	2,026,077	-23.0%
E-MINI S&P500 ESG	697	816.35	-14.7%	601.62	15.8%	921	468	96.7%
E-MINI S&P REAL ESTATE SELE	111	147.15	-24.8%	191.67	-42.3%	402	407	-1.3%
ETHER FUTURES	5,826	0	-	5,459.95	6.7%	3,469	0	-
FT-SE 100	1	0.4	209.5%	2.71	-54.4%	6	0	17228.6%
FTSE Emerging	0	1.5	-100.0%	0	-	0	21	-99.9%
IBOVESPA INDEX	13	7.15	77.2%	18.05	-29.8%	11	19	-44.0%
MICRO BITCOIN FUTURES	27,614	0	-	27,177.1	1.6%	14,383	0	-
MICRO E-MINI NASDAQ 100	1,015,440	1,004,897.8	1.0%	932,687.76	8.9%	932,611	702,405	32.8%
MICRO E-MINI RUSSELL 2000	178,030	85,957.35	107.1%	139,996.43	27.2%	152,507	93,895	62.4%
MICRO E-MINI S&P500	862,099	1,027,468.15	-16.1%	848,834.86	1.6%	855,016	911,214	-6.2%
NASDAQ-100 VOLATILITY	1	0.3	122.2%	0.1	600.3%	0	0	555.7%
NASDAQ BIOTECH	3	16.25	-84.5%	4.19	-39.8%	31	26	18.5%
Nearby BTIC+	0	0	-	4.76	-100.0%	2	5	-61.1%
NIKKEI 225 (\$) STOCK	4,674	7,632.45	-38.8%	7,059.38	-33.8%	6,240	9,200	-32.2%
NIKKEI 225 (YEN) STOCK	31,180	40,777.55	-23.5%	38,599.1	-19.2%	32,083	45,933	-30.2%
S&P 500	974	2,910.35	-66.5%	1,542.95	-36.9%	4,951	6,250	-20.8%
S&P 500 ANNUAL DIVIDEND IND	1,933	2,039.05	-5.2%	2,965.62	-34.8%	2,888	2,831	2.0%
S&P 500/GI	0	0	-	0	-	0	0	-
S&P 500 QUARLY DIVIDEND IND	217	191.7	13.3%	253.57	-14.4%	123	58	112.7%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	15	-100.0%
S&P CONSUMER DSCRTNRY SE	641	538.9	19.0%	464.95	38.0%	580	452	28.3%
S&P CONSUMER STAPLES SECT	563	754.55	-25.3%	1,223	-53.9%	1,641	1,130	45.2%
S&P ENERGY SECTOR	1,891	2,722.6	-30.5%	1,400.1	35.1%	2,390	1,561	53.2%
S&P FINANCIAL SECTOR	1,592	2,251.65	-29.3%	1,364.95	16.6%	2,888	1,332	116.8%
S&P HEALTH CARE SECTOR	739	782	-5.5%	1,335.81	-44.7%	1,169	828	41.2%
S&P INDUSTRIAL SECTOR	368	1,364.7	-73.1%	358.24	2.7%	1,115	841	32.6%
S&P MATERIALS SECTOR	513	572.95	-10.5%	444.48	15.4%	649	437	48.5%
S&P TECHNOLOGY SECTOR	538	538.2	0.0%	438.43	22.7%	727	739	-1.6%
S&P UTILITIES SECTOR	972	850.6	14.3%	1,361.76	-28.6%	1,497	1,212	23.5%
S&P VALUE INDEX FUTURES	0	0	-	18.1	-100.0%	11	0	-
WATER INDEX FUTURES	0	0	-	0.1	-50.0%	4	0	-
YEN DENOMINATED TOPIX	192	289.15	-33.5%	270.1	-28.8%	119	330	-64.0%

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Equity Index Options								
BITCOIN OPTIONS	78	133.4	-41.7%	68.19	14.1%	68	147	-53.5%
E-MINI NASDAQ 100	30,651	15,509.4	97.6%	31,871.48	-3.8%	27,359	16,306	67.8%
E-MINI RUSSELL 2000	2,991	1,882.55	58.9%	970.9	208.1%	1,477	925	59.7%
E-MINI S&P500	452,561	265,749.1	70.3%	357,128.95	26.7%	314,444	341,169	-7.8%
EOM E-MINI RUSSELL 2000 END	1,225	390.35	213.8%	1,100.81	11.3%	1,007	420	139.7%
EOM EMINI S&P	124,921	61,460.8	103.3%	155,568.76	-19.7%	97,981	94,292	3.9%
EOM S&P 500	0	1,083.35	-100.0%	85.71	-100.0%	1,345	2,722	-50.6%
EOW1 E-MINI RUSSELL 2000 WE	957	171.1	459.0%	523.1	82.9%	571	207	175.5%
EOW1 EMINI S&P 500	77,019	51,554.7	49.4%	46,977.48	63.9%	51,973	50,349	3.2%
EOW1 S&P 500	0	1,938.7	-100.0%	0	-	991	1,896	-47.8%
EOW2 E-MINI RUSSELL 2000 WE	787	285.3	176.0%	710.52	10.8%	648	314	106.8%
EOW2 EMINI S&P 500	72,772	50,306.55	44.7%	80,384.38	-9.5%	56,003	51,657	8.4%
EOW2 S&P 500	0	1,917.35	-100.0%	0	-	1,727	3,433	-49.7%
EOW3 E-MINI RUSSELL 2000 WE	1,854	773.55	139.6%	1,672.43	10.8%	1,534	825	85.9%
EOW3 EMINI S&P 500	120,824	87,760.8	37.7%	158,298	-23.7%	108,109	113,206	-4.5%
EOW3 S&P 500	0	1,675.9	-100.0%	0	-	1,133	2,943	-61.5%
EOW4 E-MINI RUSSELL 2000 WE	697	200.45	247.6%	672.52	3.6%	708	175	303.9%
EOW4 EMINI S&P 500	59,620	25,812.55	131.0%	61,735.52	-3.4%	45,311	41,912	8.1%
MICRO E-MINI NASDAQ	390	47.8	716.0%	168.86	131.0%	279	19	1372.6%
MICRO E-MINI NASDAQ 100	426	0	-	152.67	178.7%	53	0	-
MICRO E-MINI NASDAQ END OF	426	21.6	1871.1%	472.48	-9.9%	369	21	1666.1%
MICRO E-MINI NASDAQ WEEKLY	1,402	293.65	377.4%	1,376.76	1.8%	1,003	90	1013.7%
MICRO E-MINI S&P 500	1,978	934	111.8%	1,128.48	75.3%	1,394	278	401.3%
MICRO E-MINI S&P 500 END OF	2,803	675.35	315.0%	3,418.38	-18.0%	1,927	419	360.2%
MICRO E-MINI S&P 500 WEEKLY	7,005	3,833.6	82.7%	6,429.48	9.0%	4,525	1,233	267.0%
S&P 500	0	4,908.25	-100.0%	0	-	5,662	6,416	-11.7%
FX Futures								
AD/CD CROSS RATES	0	0.3	-100.0%	0.67	-100.0%	1	1	8.1%
AD/JY CROSS RATES	149	96.45	55.0%	121.05	23.5%	115	122	-5.8%
AD/NE CROSS RATES	24	7.05	242.5%	25.52	-5.4%	16	14	14.6%
AUSTRALIAN DOLLAR	86,906	98,128.8	-11.4%	87,730.57	-0.9%	97,732	102,048	-4.2%
BP/JY CROSS RATES	119	91.95	29.4%	110.9	7.3%	132	155	-15.1%
BP/SF CROSS RATES	66	11.35	483.6%	26.52	149.7%	52	19	177.8%
BRAZIL REAL	10,927	11,784.8	-7.3%	10,294.24	6.1%	11,923	10,511	13.4%
BRITISH POUND	97,654	94,689.15	3.1%	88,393.19	10.5%	94,635	106,780	-11.4%
CANADIAN DOLLAR	74,595	68,917.1	8.2%	71,230.43	4.7%	79,159	76,066	4.1%
CD/JY CROSS RATES	29	0.5	5623.8%	21.24	34.8%	14	3	455.4%
CHINESE RENMINBI (CNH)	774	1,908.45	-59.4%	593.14	30.5%	788	1,047	-24.8%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-69.1%
CZECK KORUNA (US)	0	0.05	281.0%	0	-	0	0	500.0%
EC/AD CROSS RATES	179	125.35	42.9%	154.43	16.0%	239	307	-22.0%
EC/CD CROSS RATES	208	87.85	136.2%	205.71	0.9%	326	200	63.2%
EC/NOK CROSS RATES	9	3.55	154.9%	33.62	-73.1%	40	9	363.3%
EC/SEK CROSS RATES	17	20.75	-18.5%	14.81	14.1%	29	29	1.3%
EFX/BP CROSS RATES	1,797	1,751.5	2.6%	1,770.43	1.5%	2,704	3,052	-11.4%
EFX/JY CROSS RATES	1,878	1,402.7	33.9%	1,633.52	15.0%	2,138	2,662	-19.7%

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FX Futures								
EFX/SF CROSS RATES	1,226	623.65	96.5%	823.33	48.9%	1,219	1,673	-27.1%
E-MICRO USD/CAD	23	0	-	64.67	-63.9%	10	0	-
E-MICRO USD/CHF	2	0	-	2.57	-9.3%	1	0	-
E-MICRO USD/JPY	240	0	-	133.29	79.8%	35	0	-
E-MINI EURO FX	5,191	7,120.1	-27.1%	3,940	31.8%	5,670	7,355	-22.9%
E-MINI JAPANESE YEN	405	726.15	-44.2%	505.14	-19.8%	440	969	-54.5%
EURO FX	187,657	167,980.15	11.7%	162,337.19	15.6%	191,638	214,495	-10.7%
HUNGARIAN FORINT (EC)	1	0.1	947.6%	0	-	0	0	265.3%
HUNGARIAN FORINT (US)	0	0.45	-36.5%	0.14	99.9%	1	1	-5.9%
INDIAN RUPEE	835	1,158.75	-28.0%	784	6.4%	700	1,284	-45.5%
JAPANESE YEN	118,333	103,409.85	14.4%	111,050.62	6.6%	107,493	114,061	-5.8%
KOREAN WON	49	56.2	-13.2%	46.86	4.1%	88	46	91.7%
MEXICAN PESO	53,139	60,365.75	-12.0%	42,190.24	26.0%	52,879	57,598	-8.2%
MICRO AUD/USD	14,981	12,891.8	16.2%	9,341.95	60.4%	10,352	11,725	-11.7%
MICRO CAD/USD	2,638	1,865.8	41.4%	2,632.9	0.2%	2,689	1,419	89.5%
MICRO CHF/USD	509	530.1	-4.0%	341.9	48.9%	424	225	88.5%
MICRO EUR/USD	27,626	26,049.45	6.1%	20,091.05	37.5%	23,408	23,515	-0.5%
MICRO GBP/USD	6,962	4,338.15	60.5%	4,962.1	40.3%	3,984	3,378	17.9%
MICRO INR/USD	35	95.15	-63.1%	56.57	-37.9%	79	103	-23.1%
MICRO JPY/USD	4,107	1,402.6	192.8%	2,193	87.3%	1,880	1,384	35.8%
MICRO USD/CNH	0	0	-	0	-	0	0	-
NEW ZEALND DOLLAR	23,492	26,961.75	-12.9%	25,269.24	-7.0%	28,187	29,429	-4.2%
NKR/USD CROSS RATE	184	230.95	-20.4%	131.9	39.4%	260	256	1.3%
POLISH ZLOTY (EC)	1	0.3	312.7%	3.14	-60.6%	6	3	144.3%
POLISH ZLOTY (US)	38	23.1	66.6%	33.29	15.6%	44	40	9.5%
RMB USD	0	0	-	0	-	0	0	-39.8%
RUSSIAN RUBLE	8,291	5,150.4	61.0%	5,607.29	47.9%	5,597	5,397	3.7%
S.AFRICAN RAND	3,609	2,691.15	34.1%	2,436.81	48.1%	2,943	3,658	-19.6%
SF/JY CROSS RATES	2	0.85	180.1%	3.52	-32.4%	3	1	105.3%
SHEKEL	1	0.05	2281.0%	0.76	56.3%	0	1	-55.8%
SKR/USD CROSS RATES	234	251.8	-7.1%	228.24	2.4%	276	253	9.2%
SWISS FRANC	25,874	21,839.75	18.5%	22,218	16.5%	23,777	27,216	-12.6%
TURKISH LIRA	0	58.8	-99.5%	0.76	-62.5%	4	40	-90.4%
USDZAR	57	0	-	0.05	120648.3%	6	0	-
FX Options								
AUD/USD MONDAY OPTION WEE	94	2.25	4067.2%	54.38	72.4%	29	15	86.3%
AUD/USD MONDAY OPTION WEE	7	0	-	59.29	-88.0%	20	7	176.1%
AUD/USD MONDAY OPTION WEE	7	20	-63.6%	37.95	-80.8%	20	13	58.4%
AUD/USD MONDAY OPTION WEE	1	0	-	24.57	-97.7%	20	10	94.1%
AUD/USD MONDAY OPTION WEE	47	3.8	1135.6%	0	-	10	3	196.5%
AUD/USD MONTHLY OPTIONS	3,932	2,694	46.0%	4,996.05	-21.3%	4,135	3,381	22.3%
AUD/USD WKLY FRIDAY OPTION	0	0	-	5.67	-100.0%	31	24	30.1%
AUD/USD WKLY FRIDAY OPTION	163	137.4	18.7%	92.62	76.0%	88	181	-51.2%
AUD/USD WKLY FRIDAY OPTION	118	158.65	-25.4%	133.29	-11.3%	131	168	-22.1%
AUD/USD WKLY FRIDAY OPTION	201	178.8	12.2%	127.81	57.0%	148	189	-21.5%
AUD/USD WKLY FRIDAY OPTION	24	0	-	160.29	-85.3%	40	76	-47.9%
AUD/USD WKLY WED OPTIONS -	52	43.8	17.7%	160.1	-67.8%	62	61	0.5%

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FX Options								
AUD/USD WKLY WED OPTIONS -	16	166	-90.1%	34.14	-52.0%	37	71	-48.3%
AUD/USD WKLY WED OPTIONS -	3	24.6	-86.3%	6.05	-44.1%	14	38	-64.1%
AUD/USD WKLY WED OPTIONS -	25	89.25	-72.5%	27.43	-10.4%	42	66	-37.2%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-	9	26	-66.7%
BRL/USD MONTHLY OPTIONS	33	0.4	8197.6%	23.86	39.1%	17	3	484.7%
CAD/USD MONDAY OPTIONS WE	69	0.5	13652.4%	59.43	15.7%	45	14	228.1%
CAD/USD MONDAY OPTIONS WE	34	18.5	82.2%	34.43	-2.1%	71	10	610.3%
CAD/USD MONDAY OPTIONS WE	18	30.75	-41.5%	19.05	-5.5%	46	38	21.6%
CAD/USD MONDAY OPTIONS WE	18	0	-	38.19	-51.9%	100	23	336.1%
CAD/USD MONDAY OPTIONS WE	58	17.5	233.1%	0	-	19	15	27.8%
CAD/USD MONTHLY OPTIONS	3,664	1,729.5	111.9%	3,706.19	-1.1%	3,809	2,208	72.5%
CAD/USD WKLY FRIDAY OPTION	0	0	-	33.81	-100.0%	120	54	122.4%
CAD/USD WKLY FRIDAY OPTION	416	140.15	196.9%	134.95	208.3%	237	291	-18.6%
CAD/USD WKLY FRIDAY OPTION	375	267.9	39.9%	343.38	9.1%	368	306	20.3%
CAD/USD WKLY FRIDAY OPTION	229	228.2	0.3%	269.19	-15.0%	438	336	30.3%
CAD/USD WKLY FRIDAY OPTION	6	0	-	520.43	-98.9%	124	137	-9.5%
CAD/USD WKLY WED OPTIONS -	99	72.3	37.6%	136.38	-27.1%	101	104	-2.8%
CAD/USD WKLY WED OPTIONS -	97	18.05	439.0%	60.62	60.5%	89	78	14.2%
CAD/USD WKLY WED OPTIONS -	199	74.7	165.8%	71.43	177.9%	121	88	37.9%
CAD/USD WKLY WED OPTIONS -	45	42.65	5.5%	37.38	20.4%	119	112	6.1%
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-	41	35	16.8%
CHF/USD MONTHLY OPTIONS	262	215.3	21.5%	513.43	-49.1%	265	174	52.1%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-	2	1	197.0%
CHF/USD WKLY FRIDAY OPTION	52	24.25	114.2%	2.48	1998.1%	15	10	51.5%
CHF/USD WKLY FRIDAY OPTION	4	12.65	-68.8%	8.52	-53.6%	9	6	52.4%
CHF/USD WKLY FRIDAY OPTION	18	0.2	8876.2%	2.14	737.8%	12	6	94.6%
CHF/USD WKLY FRIDAY OPTION	0	0	-	2.1	-93.2%	1	8	-84.3%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	0	0	-
EUR/GBP WKLY FRIDAY OPTION	5	0	-	0	-	0	0	-
EUR/USD MONDAY OPTION WEE	37	62.75	-40.4%	169.05	-77.9%	97	81	19.9%
EUR/USD MONDAY OPTION WEE	34	125.75	-73.0%	466.81	-92.7%	103	69	48.5%
EUR/USD MONDAY OPTION WEE	55	29.95	85.2%	120.48	-54.0%	73	86	-15.7%
EUR/USD MONDAY OPTION WEE	263	17.5	1403.1%	65.43	302.0%	146	91	59.4%
EUR/USD MONDAY OPTION WEE	150	129.95	15.4%	0	-	40	42	-6.7%
EUR/USD MONTHLY OPTIONS	10,274	10,854.85	-5.4%	9,548.67	7.6%	9,800	13,035	-24.8%
EUR/USD WKLY FRIDAY OPTION	0	7.65	-100.0%	17.05	-100.0%	220	127	73.6%
EUR/USD WKLY FRIDAY OPTION	1,458	1,060.45	37.5%	403.52	261.3%	694	885	-21.5%
EUR/USD WKLY FRIDAY OPTION	1,601	575.15	178.4%	1,053.43	52.0%	1,026	947	8.3%
EUR/USD WKLY FRIDAY OPTION	793	817.85	-3.0%	806.05	-1.6%	895	1,031	-13.2%
EUR/USD WKLY FRIDAY OPTION	8	0	-	1,151.24	-99.3%	374	347	7.8%
EUR/USD WKLY WED OPTIONS -	382	364.65	4.8%	394.9	-3.2%	327	470	-30.4%
EUR/USD WKLY WED OPTIONS -	445	343.6	29.6%	294.62	51.2%	347	380	-8.7%
EUR/USD WKLY WED OPTIONS -	468	256.05	82.9%	231.14	102.6%	340	371	-8.4%
EUR/USD WKLY WED OPTIONS -	517	301.5	71.5%	406.19	27.3%	438	369	18.8%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-	110	148	-25.3%
GBP/USD MONDAY OPTION WEE	11	1.95	483.6%	52.67	-78.4%	24	31	-23.5%
GBP/USD MONDAY OPTION WEE	35	93.2	-62.8%	32.24	7.7%	35	26	31.9%
GBP/USD MONDAY OPTION WEE	93	166.4	-44.3%	78.95	17.5%	26	40	-35.0%
GBP/USD MONDAY OPTION WEE	154	142.5	8.0%	58.86	161.6%	46	52	-11.8%

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 2021	ADV NOV 2020	% CHG	ADV OCT 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
FX Options								
GBP/USD MONDAY OPTION WEE	28	18.95	46.8%	0	-	13	8	68.2%
GBP/USD MONTHLY OPTIONS	3,444	4,865.8	-29.2%	4,179.67	-17.6%	3,549	4,383	-19.0%
GBP/USD WKLY FRIDAY OPTION	0	0	-	3.81	-100.0%	54	45	19.8%
GBP/USD WKLY FRIDAY OPTION	368	146.25	151.4%	160.33	129.3%	144	167	-13.7%
GBP/USD WKLY FRIDAY OPTION	238	189.65	25.4%	105.86	124.7%	157	190	-17.3%
GBP/USD WKLY FRIDAY OPTION	179	116.8	53.0%	259.95	-31.2%	181	163	11.3%
GBP/USD WKLY FRIDAY OPTION	24	0	-	95.81	-75.0%	50	72	-30.3%
GBP/USD WKLY WED OPTIONS -	61	122.85	-50.1%	97.81	-37.3%	59	83	-29.1%
GBP/USD WKLY WED OPTIONS -	66	144	-54.3%	57.38	14.8%	37	54	-31.5%
GBP/USD WKLY WED OPTIONS -	126	136.5	-7.3%	47.62	165.6%	41	81	-49.4%
GBP/USD WKLY WED OPTIONS -	180	29.35	512.5%	111.62	61.0%	71	63	11.8%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-	11	31	-63.8%
JPY/USD MONDAY OPTION WEE	6	0	-	50.52	-88.6%	19	39	-49.5%
JPY/USD MONDAY OPTION WEE	6	95.25	-93.2%	43.81	-85.2%	27	62	-57.0%
JPY/USD MONDAY OPTION WEE	10	59.1	-83.2%	10	-1.0%	18	38	-53.0%
JPY/USD MONDAY OPTION WEE	30	6	407.9%	32.05	-4.9%	21	36	-41.2%
JPY/USD MONDAY OPTION WEE	10	14.3	-33.4%	0	-	13	13	-1.0%
JPY/USD MONTHLY OPTIONS	4,404	3,894.75	13.1%	5,332.24	-17.4%	4,230	5,586	-24.3%
JPY/USD WKLY FRIDAY OPTION	0	0	-	0.43	-100.0%	126	76	65.4%
JPY/USD WKLY FRIDAY OPTION	840	562.9	49.3%	105.38	697.4%	306	523	-41.5%
JPY/USD WKLY FRIDAY OPTION	653	364.5	79.1%	656.76	-0.6%	491	563	-12.9%
JPY/USD WKLY FRIDAY OPTION	397	316.55	25.4%	574.24	-30.9%	440	541	-18.6%
JPY/USD WKLY FRIDAY OPTION	15	0	-	521.86	-97.2%	161	211	-23.6%
JPY/USD WKLY WED OPTIONS -	285	109.55	160.1%	269.29	5.8%	149	232	-35.8%
JPY/USD WKLY WED OPTIONS -	288	185.65	55.3%	268.62	7.3%	189	189	-0.2%
JPY/USD WKLY WED OPTIONS -	340	187.25	81.6%	232.24	46.4%	182	218	-16.3%
JPY/USD WKLY WED OPTIONS -	336	169.7	97.8%	287	17.0%	169	226	-25.2%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-	43	59	-27.7%
MXN/USD MONTHLY OPTIONS	46	102.55	-54.9%	132.86	-65.2%	68	83	-18.4%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	19	-100.0%
MXN/USD WKLY FRIDAY OPTION	14	52	-72.5%	0	-	4	12	-67.4%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	2	9	-74.5%
MXN/USD WKLY FRIDAY OPTION	0	24.15	-100.0%	0	-	3	14	-79.9%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	1	-100.0%
NZD/USD MONTHLY OPTIONS	28	6.7	317.2%	26.33	6.1%	12	21	-46.4%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	2.62	-100.0%	0	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	2	-100.0%
RUB/USD MONTHLY OPTIONS	0	18.9	-100.0%	0	-	0	2	-88.0%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	27	12.4	118.9%	8.24	229.5%	22	37	-39.4%

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	ADV NOV 2021	ADV NOV 2020	% CHG	ADV OCT 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Ag Products Futures								
BLOCK CHEESE	13	7.75	65.9%	30.71	-58.1%	35	12	204.7%
BUTTER CS	185	269.75	-31.5%	175.9	5.1%	196	277	-29.5%
CASH-SETTLED CHEESE	728	638.4	14.0%	526.57	38.2%	577	634	-9.0%
CAT ASIA WEATHER	0	0	-	0	-	5	34	-84.5%
CATTLE	60,671	60,570.15	0.2%	42,326	43.3%	56,469	65,943	-14.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	2	0	-
CDD SEASONAL STRIP	0	0	-	0	-	27	3	740.3%
CDD WEATHER	0	0	-	0	-	41	42	-2.9%
CLASS IV MILK	192	29	560.8%	201.62	-5.0%	78	112	-30.0%
DRY WHEY	75	92.15	-19.1%	63.57	17.2%	93	69	35.1%
FEEDER CATTLE	11,160	10,589.5	5.4%	12,078.43	-7.6%	12,305	12,901	-4.6%
GOLDMAN SACHS	242	608.6	-60.2%	188.81	28.4%	405	702	-42.3%
GSCI EXCESS RETURN FUT	216	93.5	131.3%	58.14	272.0%	1,643	1,231	33.4%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	7.14	-100.0%	2	0	-
HDD WEATHER	157	142.5	10.3%	380.95	-58.8%	104	155	-32.9%
HDD WEATHER EUROPEAN	214	22.5	852.4%	107.14	100.0%	49	11	365.3%
HOGS	46,141	42,700.8	8.1%	35,650.86	29.4%	46,344	50,708	-8.6%
HOUSING INDEX	1	0.1	852.4%	0.48	100.0%	1	1	-42.2%
LUMBER	351	384.55	-8.8%	377.86	-7.1%	462	614	-24.8%
MALAYSIAN PALM SWAP	90	558.95	-83.9%	182.86	-50.8%	391	198	97.3%
MILK	1,532	1,668.15	-8.2%	1,448.29	5.8%	1,207	1,686	-28.4%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	262	228	15.1%	297.05	-11.7%	266	378	-29.6%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	4	6	-22.7%
PORK CUTOUT	106	118.35	-10.6%	46	129.9%	115	10	1019.4%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	26	98	-73.3%
USD CRUDE PALM OIL	1,393	142.05	880.9%	1,095.9	27.1%	459	148	209.4%

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Ag Products Options								
BLOCK CHEESE	0	10.2	-100.0%	2	-100.0%	14	36	-62.6%
BUTTER CS	89	66.75	32.8%	111.38	-20.4%	95	134	-28.8%
CASH-SETTLED CHEESE	257	405.2	-36.6%	216.1	18.9%	303	550	-45.0%
CATTLE	11,445	9,600.85	19.2%	7,942.19	44.1%	9,277	10,810	-14.2%
CDD SEASONAL STRIP	0	0	-	0	-	37	9	324.3%
CDD WEATHER	0	0	-	0	-	27	0	-
CLASS IV MILK	377	48.35	680.6%	379.62	-0.6%	206	201	2.4%
DRY WHEY	11	52.05	-79.4%	0.57	1775.1%	9	23	-63.3%
FEEDER CATTLE	1,311	982.25	33.5%	1,087.48	20.6%	1,059	1,209	-12.4%
HDD EURO SEASONAL STRIP	0	0	-	23.81	-100.0%	9	26	-66.5%
HDD SEASONAL STRIP	0	125	-100.0%	119.05	-100.0%	126	15	729.9%
HDD WEATHER	0	25	-100.0%	47.62	-100.0%	32	24	33.0%
HDD WEATHER EUROPEAN	95	0	-	190.48	-50.0%	105	0	-
HOGS	8,610	5,183.95	66.1%	7,828.95	10.0%	9,721	12,184	-20.2%
HOUSING INDEX	0	0	-	0	-	0	0	-
LUMBER	26	32.45	-20.9%	18.05	42.2%	33	41	-19.0%
LV CATL CSO	0	0	-	0	-	0	0	-
MILK	1,194	1,542.5	-22.6%	1,493.76	-20.0%	1,245	2,162	-42.4%
MLK MID OPTIONS	1	0	-	0.05	1100.4%	0	1	-77.3%
NFD MILK	143	193.75	-26.4%	141.67	0.7%	190	357	-46.8%
PORK CUTOOT	0	0.15	-100.0%	0.05	-100.0%	3	0	24983.8%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,185,758	2,069,416.4	53.9%	3,457,196.52	-7.9%	2,615,015	2,131,074	22.7%
Equity Index Futures	4,336,820	4,455,827.35	-2.7%	4,126,903.62	5.1%	4,352,124	4,631,402	-6.0%
FX Futures	761,076	724,850.75	5.0%	679,790.52	12.0%	754,135	808,546	-6.7%
Ag Products Futures	123,729	118,864.75	4.1%	95,244.29	29.9%	121,306	135,972	-10.8%
TOTAL FUTURES	8,407,382	7,368,959.25	14.1%	8,359,134.95	0.6%	7,842,580.55	7,706,995.38	1.8%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,435,773	599,767.25	139.4%	1,457,134.71	-1.5%	1,070,094	1,121,053	-4.5%
Equity Index Options	961,384	579,320.15	66.0%	910,915.86	5.5%	727,602	731,373	-0.5%
FX Options	39,591	33,703.7	17.5%	40,954.38	-3.3%	37,202	41,131	-9.6%
Foreign Exchange Options	27	12.4	118.9%	8.24	229.5%	22	37	-39.4%
Ag Products Options	23,558	18,268.45	29.0%	19,602.81	20.2%	22,490	27,783	-19.1%
TOTAL OPTIONS	2,460,334	1,231,071.95	99.9%	2,428,616	1.3%	1,857,410.35	1,921,375.94	-3.3%
TOTAL COMBINED								
Interest Rate	4,621,530	2,669,183.65	73.1%	4,914,331.24	-6.0%	3,685,109	3,252,127	13.3%
Equity Index	5,298,204	5,035,147.5	5.2%	5,037,819.48	5.2%	5,079,726	5,362,775	-5.3%
FX	800,667	758,554.45	5.6%	720,744.91	11.1%	791,338	849,677	-6.9%
Foreign Exchange	27	12.4	118.9%	8.24	229.5%	22	37	-39.4%
Ag Products	147,287	137,133.2	7.4%	114,847.09	28.2%	143,796	163,755	-12.2%
GRAND TOTAL	10,867,715	8,600,031.2	26.4%	10,787,750.95	0.7%	9,699,990.9	9,628,371.32	0.7%