



CME Exchange Volume Report - Monthly

	VOLUME NOV 2019	VOLUME NOV 2018	% CHG	VOLUME OCT 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	46	0	0.0%	0	0.0%	450	31,742	-98.6%
EURODOLLARS	36,353,113	58,947,275	-38.3%	53,025,644	-31.4%	650,579,701	693,236,143	-6.2%
SOFR	966,034	249,670	286.9%	1,015,076	-4.8%	8,373,047	800,442	946.1%
SONIA	209,204	124,925	67.5%	188,719	10.9%	2,016,193	186,324	982.1%
Interest Rate Options								
EURODOLLARS	14,875,978	10,707,810	38.9%	21,787,637	-31.7%	263,478,647	159,683,042	65.0%
EURO MIDCURVE	7,924,159	16,391,756	-51.7%	9,381,754	-15.5%	140,396,434	168,682,088	-16.8%

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Equity Index Futures								
BITCOIN FUTURES	105,032	125,751	-16.5%	93,613	12.2%	1,494,015	843,239	77.2%
E-MINI COM SERVICES SELECT	7,646	4,494	70.1%	1,276	499.2%	72,095	9,476	660.8%
E-mini FTSE 100 (USD)	0	1,306	-100.0%	0	0.0%	336	15,538	-97.8%
E-mini FTSE China 50	0	498	-100.0%	0	0.0%	711	11,249	-93.7%
E-MINI MIDCAP	214,891	363,033	-40.8%	278,563	-22.9%	3,602,239	4,336,547	-16.9%
E-MINI NASDAQ 100	6,734,327	13,094,013	-48.6%	9,475,366	-28.9%	106,876,312	109,538,533	-2.4%
E-MINI RUSSELL 1000	3,095	10,507	-70.5%	2,746	12.7%	92,901	155,924	-40.4%
E-MINI RUSSELL 1000 GROWTH	2,613	11,391	-77.1%	2,055	27.2%	58,668	122,173	-52.0%
E-MINI RUSSELL 1000 VALUE	11,882	12,911	-8.0%	7,580	56.8%	155,327	165,123	-5.9%
E-MINI RUSSELL 2000	2,215,573	3,130,472	-29.2%	2,722,754	-18.6%	33,267,953	32,928,508	1.0%
E-MINI S&P500	23,059,110	37,153,212	-37.9%	31,054,648	-25.7%	360,015,388	392,128,496	-8.2%
E-MINI S&P REAL ESTATE SELE	10,535	3,373	212.3%	15,305	-31.2%	72,966	78,365	-6.9%
FT-SE 100	0	1,167	-100.0%	0	0.0%	372	13,812	-97.3%
FTSE Emerging	1,814	2,979	-39.1%	2,112	-14.1%	23,214	8,030	189.1%
IBOVESPA INDEX	702	136	416.2%	994	-29.4%	7,688	12,283	-37.4%
MICRO E-MINI NASDAQ 100	3,114,249	0	-	4,776,826	-34.8%	28,582,787	0	-
MICRO E-MINI RUSSELL 2000	483,543	0	-	765,506	-36.8%	4,450,282	0	-
MICRO E-MINI S&P500	3,491,980	0	-	6,462,781	-46.0%	38,748,456	0	-
NASDAQ BIOTECH	259	100	159.0%	371	-30.2%	4,251	6,860	-38.0%
Nearby BTIC+	10	0	-	24	-58.3%	34	0	-
NIFTY 50	0	0	0.0%	0	0.0%	0	54,444	-100.0%
NIKKEI 225 (\$) STOCK	140,500	271,868	-48.3%	197,004	-28.7%	2,378,411	3,438,576	-30.8%
NIKKEI 225 (YEN) STOCK	626,055	858,494	-27.1%	878,117	-28.7%	8,925,217	9,849,938	-9.4%
S&P 500	52,734	98,505	-46.5%	74,082	-28.8%	1,077,008	1,510,882	-28.7%
S&P 500 ANNUAL DIVIDEND IND	37,817	17,388	117.5%	38,670	-2.2%	299,523	165,406	81.1%
S&P 500/GI	0	0	0.0%	0	0.0%	60	73	-17.8%
S&P 500 QUARLY DIVIDEND IND	195	220	-11.4%	621	-68.6%	2,517	902	179.0%
S&P 600 SMALLCAP EMINI	531	0	0.0%	62	756.5%	3,485	1	348,400.0%
S&P CONSUMER DSCRTNRY SE	4,950	23,594	-79.0%	6,075	-18.5%	93,155	217,292	-57.1%
S&P CONSUMER STAPLES SECT	11,291	14,975	-24.6%	11,974	-5.7%	210,957	270,093	-21.9%
S&P ENERGY SECTOR	10,639	38,965	-72.7%	14,825	-28.2%	193,479	383,507	-49.6%
S&P FINANCIAL SECTOR	20,973	47,180	-55.5%	20,157	4.0%	353,626	568,758	-37.8%
S&P HEALTH CARE SECTOR	8,384	28,750	-70.8%	12,411	-32.4%	212,650	215,018	-1.1%
S&P INDUSTRIAL SECTOR	7,659	20,145	-62.0%	10,407	-26.4%	139,548	199,139	-29.9%
S&P MATERIALS SECTOR	4,996	11,732	-57.4%	14,251	-64.9%	111,459	138,199	-19.3%
S&P TECHNOLOGY SECTOR	6,860	52,996	-87.1%	11,890	-42.3%	161,359	392,187	-58.9%
S&P UTILITIES SECTOR	20,420	34,611	-41.0%	15,161	34.7%	335,865	451,237	-25.6%
S&P VALUE INDEX FUTURES	0	0	0.0%	0	0.0%	72	80	-10.0%
YEN DENOMINATED TOPIX	15,997	597	2,579.6%	21,982	-27.2%	207,748	5,734	3,523.1%

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Equity Index Options								
E-MINI NASDAQ 100	119,440	249,338	-52.1%	204,997	-41.7%	2,218,686	2,683,262	-17.3%
E-MINI RUSSELL 2000	24,331	11,113	118.9%	21,801	11.6%	178,755	143,256	24.8%
E-MINI S&P500	4,897,096	6,606,266	-25.9%	6,028,328	-18.8%	59,968,489	65,075,394	-7.8%
EOM E-MINI RUSSELL 2000 END	7,910	10,529	-24.9%	6,445	22.7%	95,530	74,388	28.4%
EOM EMINI S&P	1,491,525	2,336,360	-36.2%	1,886,967	-21.0%	21,069,390	28,995,981	-27.3%
EOM S&P 500	119,848	157,237	-23.8%	75,688	58.3%	1,287,013	1,992,798	-35.4%
EOW1 E-MINI RUSSELL 2000 WE	1,133	1,702	-33.4%	1,558	-27.3%	16,654	22,621	-26.4%
EOW1 E-MINI RUSSELL 2000 WE	1,736	1,937	-10.4%	1,657	4.8%	21,406	28,060	-23.7%
EOW1 EMINI S&P 500	501,437	1,164,190	-56.9%	1,259,786	-60.2%	10,676,615	12,387,393	-13.8%
EOW1 S&P 500	69,677	34,448	102.3%	104,205	-33.1%	808,221	884,659	-8.6%
EOW2 E-MINI RUSSELL 2000 WE	3,279	5,319	-38.4%	4,232	-22.5%	54,275	55,304	-1.9%
EOW2 EMINI S&P 500	690,578	1,310,158	-47.3%	1,247,329	-44.6%	10,973,085	14,328,432	-23.4%
EOW2 S&P 500	133,008	132,952	0.0%	157,123	-15.3%	1,427,699	1,724,567	-17.2%
EOW3 E-MINI RUSSELL 2000 WE	13,752	13,977	-1.6%	34,711	-60.4%	165,851	207,503	-20.1%
EOW3 EMINI S&P 500	1,606,088	3,199,095	-49.8%	3,337,079	-51.9%	25,870,467	40,435,024	-36.0%
EOW3 S&P 500	85,636	174,710	-51.0%	170,528	-49.8%	1,367,778	2,970,491	-54.0%
EOW4 E-MINI RUSSELL 2000 WE	2,748	4,718	-41.8%	2,895	-5.1%	35,714	57,976	-38.4%
EOW4 EMINI S&P 500	872,103	990,683	-12.0%	818,169	6.6%	9,496,737	12,419,736	-23.5%
S&P 500	216,652	409,029	-47.0%	170,227	27.3%	2,532,649	3,463,898	-26.9%

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FX Futures								
AD/CD CROSS RATES	81	2	3,950.0%	9	800.0%	223	59	278.0%
AD/JY CROSS RATES	980	3,090	-68.3%	2,274	-56.9%	30,531	46,291	-34.0%
AD/NE CROSS RATES	200	62	222.6%	486	-58.8%	2,336	795	193.8%
AUSTRALIAN DOLLAR	1,760,038	2,229,058	-21.0%	2,075,030	-15.2%	22,887,334	25,910,786	-11.7%
BDI	0	0	0.0%	0	-	0	0	0.0%
BP/JY CROSS RATES	1,255	2,113	-40.6%	3,115	-59.7%	33,631	34,524	-2.6%
BP/SF CROSS RATES	274	172	59.3%	349	-21.5%	4,417	3,853	14.6%
BRAZIL REAL	275,128	89,532	207.3%	258,177	6.6%	1,959,748	1,545,134	26.8%
BRITISH POUND	1,731,036	2,872,956	-39.7%	3,406,726	-49.2%	27,298,314	29,883,947	-8.7%
CANADIAN DOLLAR	1,347,479	1,544,788	-12.8%	1,886,098	-28.6%	18,070,376	19,032,834	-5.1%
CD/JY CROSS RATES	9	0	0.0%	4	125.0%	140	1,389	-89.9%
CHINESE RENMINBI (CNH)	26,102	20,793	25.5%	28,190	-7.4%	309,197	98,467	214.0%
CZECK KORUNA (EC)	0	2	-100.0%	0	0.0%	30	8	275.0%
CZECK KORUNA (US)	0	0	0.0%	0	0.0%	0	72	-100.0%
EC/AD CROSS RATES	3,639	1,429	154.7%	3,288	10.7%	54,341	25,574	112.5%
EC/CD CROSS RATES	921	784	17.5%	2,094	-56.0%	33,613	36,889	-8.9%
EC/NOK CROSS RATES	359	173	107.5%	801	-55.2%	7,030	4,165	68.8%
EC/SEK CROSS RATES	324	110	194.5%	305	6.2%	8,244	8,090	1.9%
EFX/BP CROSS RATES	51,903	62,471	-16.9%	120,330	-56.9%	1,056,700	930,667	13.5%
EFX/JY CROSS RATES	42,640	43,212	-1.3%	67,338	-36.7%	772,044	920,951	-16.2%
EFX/SF CROSS RATES	22,257	20,995	6.0%	29,160	-23.7%	385,699	331,163	16.5%
E-MICRO AUD/USD	74,851	123,047	-39.2%	90,026	-16.9%	1,126,116	1,201,816	-6.3%
E-MICRO CAD/USD	12,542	15,649	-19.9%	17,886	-29.9%	184,774	189,497	-2.5%
E-MICRO CHF/USD	4,925	1,481	232.5%	5,053	-2.5%	35,838	16,267	120.3%
E-MICRO EUR/USD	138,015	324,646	-57.5%	187,914	-26.6%	2,485,195	4,037,284	-38.4%
E-MICRO GBP/USD	57,698	53,401	8.0%	131,981	-56.3%	586,598	509,258	15.2%
E-MICRO INR/USD	3,231	5,994	-46.1%	4,361	-25.9%	52,594	54,678	-3.8%
E-MICRO JPY/USD	15,738	24,174	-34.9%	24,546	-35.9%	302,621	331,003	-8.6%
E-MINI EURO FX	50,501	84,843	-40.5%	73,328	-31.1%	1,005,097	1,122,254	-10.4%
E-MINI JAPANESE YEN	18,070	9,377	92.7%	21,977	-17.8%	191,489	141,372	35.5%
EURO FX	2,976,082	4,626,699	-35.7%	3,891,268	-23.5%	46,764,343	63,431,413	-26.3%
HUNGARIAN FORINT (EC)	0	40	-100.0%	0	0.0%	0	98	-100.0%
HUNGARIAN FORINT (US)	4	152	-97.4%	20	-80.0%	33	729	-95.5%
INDIAN RUPEE	27,180	99,328	-72.6%	35,772	-24.0%	716,747	1,010,786	-29.1%
JAPANESE YEN	2,303,344	2,707,511	-14.9%	2,562,401	-10.1%	29,506,018	33,673,961	-12.4%
KOREAN WON	207	926	-77.6%	400	-48.3%	8,532	5,967	43.0%
MEXICAN PESO	942,233	1,302,676	-27.7%	1,163,228	-19.0%	13,654,936	15,700,641	-13.0%
NEW ZEALND DOLLAR	511,800	624,827	-18.1%	513,473	-0.3%	6,275,451	6,944,554	-9.6%
NKR/USD CROSS RATE	4,222	2,933	43.9%	4,609	-8.4%	58,941	58,314	1.1%
POLISH ZLOTY (EC)	0	22	-100.0%	12	-100.0%	502	208	141.3%
POLISH ZLOTY (US)	273	54	405.6%	165	65.5%	1,726	1,080	59.8%
RMB USD	1	40	-97.5%	1	0.0%	9	65	-86.2%
RUSSIAN RUBLE	25,831	49,255	-47.6%	50,392	-48.7%	887,957	651,363	36.3%
S.AFRICAN RAND	41,604	40,662	2.3%	69,562	-40.2%	603,710	519,745	16.2%
SF/JY CROSS RATES	10	0	0.0%	14	-28.6%	35	199	-82.4%
SHEKEL	7	0	0.0%	13	-46.2%	20	2,610	-99.2%
SKR/USD CROSS RATES	3,163	2,947	7.3%	3,410	-7.2%	39,015	55,405	-29.6%
SWISS FRANC	532,860	483,618	10.2%	645,575	-17.5%	6,341,167	6,609,305	-4.1%
TURKISH LIRA	219	310	-29.4%	72	204.2%	12,029	36,758	-67.3%
USDZAR	0	0	0.0%	0	0.0%	20	15	33.3%

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FX Options								
AUD/USD MONTHLY OPTIONS	53,272	102,574	-48.1%	89,994	-40.8%	759,119	970,864	-21.8%
AUD/USD WKLY FRIDAY OPTION	293	2,162	-86.4%	6,746	-95.7%	21,655	45,638	-52.6%
AUD/USD WKLY FRIDAY OPTION	3,362	5,864	-42.7%	5,220	-35.6%	63,101	74,275	-15.0%
AUD/USD WKLY FRIDAY OPTION	3,442	10,646	-67.7%	9,981	-65.5%	69,438	110,537	-37.2%
AUD/USD WKLY FRIDAY OPTION	4,847	7,655	-36.7%	6,603	-26.6%	72,671	114,847	-36.7%
AUD/USD WKLY FRIDAY OPTION	3,308	7,821	-57.7%	505	555.0%	19,848	36,762	-46.0%
AUD/USD WKLY WED OPTIONS -	1,466	7,882	-81.4%	1,338	9.6%	18,678	36,103	-48.3%
AUD/USD WKLY WED OPTIONS -	1,419	2,590	-45.2%	1,102	28.8%	18,660	27,161	-31.3%
AUD/USD WKLY WED OPTIONS -	709	774	-8.4%	1,026	-30.9%	8,847	14,332	-38.3%
AUD/USD WKLY WED OPTIONS -	2,068	1,227	68.5%	1,478	39.9%	15,333	23,501	-34.8%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	1,363	-100.0%	5,187	8,973	-42.2%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	-	0	0	0.0%
AUSTRALIAN DOLLAR	0	0	0.0%	0	-	0	0	0.0%
BRITISH POUND	0	0	0.0%	0	-	0	0	0.0%
BRITISH POUND (EU)	0	2	-100.0%	0	0.0%	0	279	-100.0%
BRL/USD MONTHLY OPTIONS	1,093	0	-	332	229.2%	1,821	0	-
CAD/USD MONTHLY OPTIONS	52,082	61,294	-15.0%	57,451	-9.3%	580,587	939,924	-38.2%
CAD/USD WKLY FRIDAY OPTION	702	2,402	-70.8%	8,559	-91.8%	36,274	65,216	-44.4%
CAD/USD WKLY FRIDAY OPTION	4,661	3,576	30.3%	3,921	18.9%	70,799	129,350	-45.3%
CAD/USD WKLY FRIDAY OPTION	6,413	10,747	-40.3%	10,314	-37.8%	101,580	192,027	-47.1%
CAD/USD WKLY FRIDAY OPTION	11,005	16,194	-32.0%	10,298	6.9%	114,088	184,007	-38.0%
CAD/USD WKLY FRIDAY OPTION	11,860	11,526	2.9%	799	1,384.4%	36,224	65,897	-45.0%
CAD/USD WKLY WED OPTIONS -	4,564	1,609	183.7%	3,650	25.0%	33,940	37,056	-8.4%
CAD/USD WKLY WED OPTIONS -	3,825	2,248	70.2%	2,783	37.4%	37,156	38,562	-3.6%
CAD/USD WKLY WED OPTIONS -	3,869	6,861	-43.6%	2,837	36.4%	34,837	47,661	-26.9%
CAD/USD WKLY WED OPTIONS -	4,488	3,940	13.9%	2,745	63.5%	31,762	43,816	-27.5%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	3,331	-100.0%	10,464	20,940	-50.0%
CANADIAN DOLLAR	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	0.0%	0	63	-100.0%
CHF/USD MONTHLY OPTIONS	6,670	851	683.8%	4,819	38.4%	33,121	25,308	30.9%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	19	-100.0%	186	222	-16.2%
CHF/USD WKLY FRIDAY OPTION	405	0	0.0%	301	34.6%	2,762	756	265.3%
CHF/USD WKLY FRIDAY OPTION	69	1	6,800.0%	117	-41.0%	1,834	920	99.3%
CHF/USD WKLY FRIDAY OPTION	62	0	0.0%	484	-87.2%	1,539	1,801	-14.5%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	613	712	-13.9%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	0.0%	74	0	-
EUR/JPY MONTHLY OPTIONS	0	0	0.0%	0	0.0%	0	2,870	-100.0%
EURO FX	0	0	0.0%	0	-	0	0	0.0%
EURO FX (EU)	0	0	0.0%	0	0.0%	0	59	-100.0%
EUR/USD MONTHLY OPTIONS	206,501	419,667	-50.8%	266,022	-22.4%	3,860,758	5,646,641	-31.6%
EUR/USD WKLY FRIDAY OPTION	1,806	13,469	-86.6%	23,039	-92.2%	115,385	286,699	-59.8%
EUR/USD WKLY FRIDAY OPTION	7,114	17,911	-60.3%	14,090	-49.5%	273,936	348,181	-21.3%
EUR/USD WKLY FRIDAY OPTION	14,403	48,277	-70.2%	29,726	-51.5%	323,263	554,306	-41.7%
EUR/USD WKLY FRIDAY OPTION	17,994	33,861	-46.9%	22,416	-19.7%	368,473	554,652	-33.6%
EUR/USD WKLY FRIDAY OPTION	18,407	29,099	-36.7%	1,342	1,271.6%	101,198	154,367	-34.4%
EUR/USD WKLY WED OPTIONS -	11,861	14,535	-18.4%	7,050	68.2%	140,846	142,195	-0.9%
EUR/USD WKLY WED OPTIONS -	8,816	18,470	-52.3%	7,880	11.9%	137,189	138,725	-1.1%
EUR/USD WKLY WED OPTIONS -	8,099	9,787	-17.2%	11,223	-27.8%	138,804	128,844	7.7%
EUR/USD WKLY WED OPTIONS -	9,478	7,615	24.5%	17,744	-46.6%	154,009	147,270	4.6%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	9,230	-100.0%	41,085	66,146	-37.9%
GBP/USD MONTHLY OPTIONS	75,104	262,171	-71.4%	174,976	-57.1%	1,371,208	2,083,432	-34.2%
GBP/USD WKLY FRIDAY OPTION	7	4,088	-99.8%	6,048	-99.9%	32,887	72,480	-54.6%

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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	VOLUME NOV 2019	VOLUME NOV 2018	% CHG	VOLUME OCT 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
FX Options								
GBP/USD WKLY FRIDAY OPTION	2,467	12,249	-79.9%	8,591	-71.3%	70,826	143,427	-50.6%
GBP/USD WKLY FRIDAY OPTION	1,590	25,848	-93.8%	28,044	-94.3%	99,265	221,639	-55.2%
GBP/USD WKLY FRIDAY OPTION	3,385	18,925	-82.1%	25,437	-86.7%	94,139	224,479	-58.1%
GBP/USD WKLY FRIDAY OPTION	3,551	11,745	-69.8%	437	712.6%	31,751	60,139	-47.2%
GBP/USD WKLY WED OPTIONS -	758	7,245	-89.5%	2,262	-66.5%	25,795	41,126	-37.3%
GBP/USD WKLY WED OPTIONS -	3,565	14,166	-74.8%	4,494	-20.7%	31,608	55,105	-42.6%
GBP/USD WKLY WED OPTIONS -	576	13,986	-95.9%	2,189	-73.7%	28,119	61,833	-54.5%
GBP/USD WKLY WED OPTIONS -	208	3,884	-94.6%	2,502	-91.7%	24,733	50,237	-50.8%
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	1,238	-100.0%	9,395	33,084	-71.6%
JAPANESE YEN	0	0	0.0%	0	-	0	0	0.0%
JAPANESE YEN (EU)	0	0	0.0%	0	0.0%	0	0	0.0%
JPY/USD MONTHLY OPTIONS	116,701	155,364	-24.9%	135,341	-13.8%	1,539,274	1,854,016	-17.0%
JPY/USD WKLY FRIDAY OPTION	465	3,684	-87.4%	12,250	-96.2%	57,218	93,433	-38.8%
JPY/USD WKLY FRIDAY OPTION	8,315	6,185	34.4%	5,721	45.3%	106,480	161,483	-34.1%
JPY/USD WKLY FRIDAY OPTION	9,976	30,262	-67.0%	13,403	-25.6%	155,526	242,959	-36.0%
JPY/USD WKLY FRIDAY OPTION	8,208	12,494	-34.3%	8,781	-6.5%	148,362	245,529	-39.6%
JPY/USD WKLY FRIDAY OPTION	11,053	14,191	-22.1%	1,858	494.9%	59,193	64,149	-7.7%
JPY/USD WKLY WED OPTIONS -	4,143	5,443	-23.9%	4,964	-16.5%	51,173	51,735	-1.1%
JPY/USD WKLY WED OPTIONS -	3,615	5,286	-31.6%	4,869	-25.8%	47,071	52,176	-9.8%
JPY/USD WKLY WED OPTIONS -	4,821	7,840	-38.5%	6,832	-29.4%	48,856	46,338	5.4%
JPY/USD WKLY WED OPTIONS -	3,577	2,599	37.6%	4,358	-17.9%	49,191	52,363	-6.1%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	3,664	-100.0%	11,387	23,891	-52.3%
MXN/USD MONTHLY OPTIONS	1,382	1,619	-14.6%	1,377	0.4%	16,344	21,571	-24.2%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	1,200	-100.0%	1,200	0	0.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	99	-100.0%	528	205	157.6%
MXN/USD WKLY FRIDAY OPTION	247	0	0.0%	0	0.0%	1,350	286	372.0%
MXN/USD WKLY FRIDAY OPTION	201	0	0.0%	0	0.0%	530	632	-16.1%
MXN/USD WKLY FRIDAY OPTION	28	0	0.0%	0	-	28	0	0.0%
NZD/USD MONTHLY OPTIONS	1,285	1,017	26.4%	1,474	-12.8%	7,734	1,032	649.4%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	1	-100.0%
NZD/USD WKLY FRIDAY OPTION	50	0	-	0	0.0%	170	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	100	-100.0%	306	0	-
NZD/USD WKLY FRIDAY OPTION	600	0	-	150	300.0%	750	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	100	-100.0%	100	0	-
SWISS FRANC	0	0	0.0%	0	-	0	0	0.0%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
Foreign Exchange Futures								
CHILEAN PESO	0	2,728	-100.0%	0	0.0%	410	24,127	-98.3%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	159	479	-66.8%	1,697	-90.6%	8,919	9,931	-10.2%

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	VOLUME NOV 2019	VOLUME NOV 2018	% CHG	VOLUME OCT 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Ag Products Futures								
BUTTER CS	4,424	5,091	-13.1%	6,551	-32.5%	47,931	48,135	-0.4%
CASH-SETTLED CHEESE	11,341	13,429	-15.5%	9,813	15.6%	121,035	121,426	-0.3%
CATTLE	1,488,300	1,466,934	1.5%	1,154,927	28.9%	15,753,276	15,319,002	2.8%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	3,200	0	-
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	450	600	-25.0%
CDD WEATHER	0	0	0.0%	0	0.0%	8,975	2,150	317.4%
CLASS IV MILK	1,122	2,130	-47.3%	1,949	-42.4%	26,397	8,489	211.0%
DRY WHEY	1,364	1,009	35.2%	1,394	-2.2%	13,689	15,362	-10.9%
FEEDER CATTLE	234,331	226,165	3.6%	281,320	-16.7%	3,364,744	3,297,393	2.0%
GOLDMAN SACHS	24,774	31,716	-21.9%	27,686	-10.5%	307,474	346,616	-11.3%
GSCI EXCESS RETURN FUT	325	3,931	-91.7%	3,468	-90.6%	313,704	353,732	-11.3%
HDD EURO SEASONAL STRIP	250	0	0.0%	0	-	250	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	50	-100.0%
HDD WEATHER	7,600	4,250	78.8%	2,400	216.7%	12,100	14,105	-14.2%
HDD WEATHER EUROPEAN	3,750	6,000	-37.5%	1,750	114.3%	9,750	24,000	-59.4%
HOGS	1,234,991	1,267,228	-2.5%	1,240,075	-0.4%	14,735,492	12,798,409	15.1%
HOUSING INDEX	14	11	27.3%	19	-26.3%	142	100	42.0%
LUMBER	12,554	14,222	-11.7%	14,511	-13.5%	150,809	205,045	-26.5%
MALAYSIAN PALM SWAP	4,160	720	477.8%	2,080	100.0%	47,880	44,614	7.3%
MILK	31,377	30,999	1.2%	36,380	-13.8%	302,171	273,635	10.4%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,801	5,784	0.3%	4,894	18.5%	69,099	55,790	23.9%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	29,918	33,838	-11.6%
USD CRUDE PALM OIL	2,480	480	416.7%	1,210	105.0%	13,854	8,000	73.2%
Ag Products Options								
BUTTER CS	2,399	3,644	-34.2%	2,462	-2.6%	34,228	44,304	-22.7%
CASH-SETTLED CHEESE	7,055	8,026	-12.1%	9,152	-22.9%	103,101	110,336	-6.6%
CATTLE	221,287	162,302	36.3%	236,317	-6.4%	2,272,697	2,495,811	-8.9%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	2,000	0	-
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	5,000	700	614.3%
CDD WEATHER	0	0	0.0%	0	-	0	0	0.0%
CLASS IV MILK	1,354	1,633	-17.1%	1,829	-26.0%	37,801	12,614	199.7%
DRY WHEY	146	88	65.9%	517	-71.8%	7,953	6,571	21.0%
FEEDER CATTLE	20,900	24,699	-15.4%	22,335	-6.4%	324,577	318,413	1.9%
HDD EURO SEASONAL STRIP	0	500	-100.0%	0	0.0%	0	500	-100.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	9,000	-100.0%
HDD WEATHER	0	100	-100.0%	0	0.0%	0	350	-100.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HOGS	263,623	227,415	15.9%	334,544	-21.2%	3,943,166	2,611,729	51.0%
HOUSING INDEX	0	0	0.0%	0	0.0%	7	0	0.0%
LUMBER	1,536	1,533	0.2%	1,383	11.1%	19,027	19,487	-2.4%
LV CATL CSO	20	14	42.9%	0	0.0%	549	316	73.7%
MILK	35,986	37,365	-3.7%	41,311	-12.9%	418,916	387,586	8.1%
MLK MID OPTIONS	4	7	-42.9%	7	-42.9%	229	459	-50.1%
NFD MILK	3,715	6,984	-46.8%	4,378	-15.1%	65,837	56,704	16.1%

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	VOLUME NOV 2019	VOLUME NOV 2018	% CHG	VOLUME OCT 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	37,528,397	59,321,870	-36.7%	54,229,439	-30.8%	660,969,391	694,254,651	-4.8%
Equity Index Futures	40,427,262	55,435,363	-27.1%	56,990,209	-29.1%	592,232,134	558,235,622	6.1%
FX Futures	13,009,236	17,476,354	-25.6%	17,381,233	-25.2%	183,755,461	215,122,303	-14.6%
Foreign Exchange Futures	0	2,728	-100.0%	0	0.0%	410	24,127	-98.3%
Ag Products Futures	3,068,958	3,080,099	-0.4%	2,790,427	10.0%	35,332,340	32,970,491	7.2%
TOTAL FUTURES	94,033,853	135,316,414	-30.5%	131,391,308	-28.4%	1,472,289,736	1,500,607,194	-1.9%
TOTAL OPTIONS GROUP								
Equity Index Options	10,857,977	16,813,761	-35.4%	15,533,725	-30.1%	148,265,014	187,950,743	-21.1%
Interest Rate Options	22,800,137	27,099,566	-15.9%	31,169,391	-26.9%	403,875,081	328,365,130	23.0%
FX Options	756,311	1,503,428	-49.7%	1,110,637	-31.9%	11,979,641	17,387,245	-31.1%
Ag Products Options	558,025	474,310	17.6%	654,235	-14.7%	7,235,088	6,074,880	19.1%
Foreign Exchange Options	159	479	-66.8%	1,697	-90.6%	8,919	9,931	-10.2%
TOTAL OPTIONS	34,972,609	45,891,544	-23.8%	48,469,685	-27.8%	571,363,743	539,787,929	5.8%
TOTAL COMBINED								
Interest Rate	60,328,534	86,421,436	-30.2%	85,398,830	-29.4%	1,064,844,472	1,022,619,781	4.1%
Equity Index	51,285,239	72,249,124	-29.0%	72,523,934	-29.3%	740,497,148	746,186,365	-0.8%
FX	13,765,547	18,979,782	-27.5%	18,491,870	-25.6%	195,735,102	232,509,548	-15.8%
Foreign Exchange	159	3,207	-95.0%	1,697	-90.6%	9,329	34,058	-72.6%
Ag Products	3,626,983	3,554,409	2.0%	3,444,662	5.3%	42,567,428	39,045,371	9.0%
GRAND TOTAL	129,006,462	181,207,958	-28.8%	179,860,993	-28.3%	2,043,653,479	2,040,395,123	0.2%