

## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Interest Rate Futures</b>								
10-YR NOTE	28,427,186	32,001,543	-11.2%	42,883,397	-33.7%	449,829,752	457,719,304	-1.7%
10-YR SWAP RATE	178,973	101,501	76.3%	43,297	313.4%	964,304	542,717	77.7%
15-YR SWAP RATE	0	0	0.0%	0	0.0%	5,500	0	0.0%
1-MONTH EURODOLLAR	1	595	-99.8%	46	-97.8%	451	32,337	-98.6%
20-YR SWAP RATE	0	0	0.0%	0	0.0%	46	0	0.0%
2-YR NOTE	9,543,938	9,248,813	3.2%	22,728,124	-58.0%	182,623,959	135,499,156	34.8%
2-YR SWAP RATE	48,207	26,272	83.5%	17,459	176.1%	564,612	26,272	2,049.1%
30-YR BOND	5,750,554	6,984,403	-17.7%	8,383,301	-31.4%	87,795,571	92,661,809	-5.3%
30-YR SWAP RATE	5	300	-98.3%	134	-96.3%	6,637	1,283	417.3%
3-YR SWAP RATE	15,361	1,628	843.6%	2,506	513.0%	192,083	1,628	11,698.7%
4-YR SWAP RATE	709	3,016	-76.5%	518	36.9%	93,581	3,016	3,002.8%
5-YR NOTE	15,520,452	20,757,009	-25.2%	31,401,535	-50.6%	294,399,748	287,221,081	2.5%
5-YR SWAP RATE	83,965	115,317	-27.2%	40,110	109.3%	966,499	379,519	154.7%
7-YR SWAP RATE	2,146	3,404	-37.0%	2,267	-5.3%	46,946	3,404	1,279.1%
EURODOLLARS	36,492,894	71,972,438	-49.3%	36,353,113	0.4%	687,072,595	765,208,581	-10.2%
FED FUND	3,589,877	7,995,374	-55.1%	5,137,429	-30.1%	89,714,542	65,336,892	37.3%
SOFR	729,801	296,164	146.4%	966,034	-24.5%	9,102,848	1,096,606	730.1%
SONIA	196,587	112,287	75.1%	209,204	-6.0%	2,212,780	298,611	641.0%
Ultra 10-Year Note	3,515,003	3,766,008	-6.7%	6,138,517	-42.7%	57,907,848	47,350,198	22.3%
ULTRA T-BOND	2,524,400	3,203,063	-21.2%	5,798,541	-56.5%	47,972,662	46,632,747	2.9%
<b>Interest Rate Options</b>								
10-YR NOTE	15,066,820	12,968,691	16.2%	13,865,761	8.7%	171,116,138	167,962,668	1.9%
2-YR NOTE	313,977	355,915	-11.8%	540,869	-41.9%	6,045,767	5,825,444	3.8%
30-YR BOND	2,855,827	2,777,085	2.8%	3,338,409	-14.5%	37,108,236	35,397,862	4.8%
5-YR NOTE	3,178,072	3,614,882	-12.1%	4,463,729	-28.8%	57,045,358	41,646,747	37.0%
EURODOLLARS	15,285,898	13,902,484	10.0%	14,875,978	2.8%	278,764,545	173,585,526	60.6%
EURO MIDCURVE	5,531,821	14,468,327	-61.8%	7,924,159	-30.2%	145,928,255	183,150,415	-20.3%
FED FUND	1,097	1,039	5.6%	964	13.8%	79,019	19,257	310.3%
Ultra 10-Year Note	711	0	0.0%	6,794	-89.5%	34,644	128	26,965.6%
ULTRA T-BOND	12,362	26,620	-53.6%	38,254	-67.7%	267,200	120,685	121.4%

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<b>Equity Index Futures</b>								
BITCOIN FUTURES	109,847	80,055	37.2%	105,032	4.6%	1,603,862	923,294	73.7%
DJ US REAL ESTATE	101,674	112,926	-10.0%	33,439	204.1%	635,273	592,487	7.2%
E-mini (\$5) Dow	3,593,042	6,929,713	-48.2%	2,713,171	32.4%	50,377,749	60,324,164	-16.5%
E-MINI COM SERVICES SELECT	14,095	17,154	-17.8%	7,646	84.3%	86,190	26,630	223.7%
E-mini FTSE 100 (USD)	0	748	-100.0%	0	0.0%	336	16,286	-97.9%
E-mini FTSE China 50	0	1,038	-100.0%	0	0.0%	711	12,287	-94.2%
E-MINI MIDCAP	505,898	614,553	-17.7%	214,891	135.4%	4,108,137	4,951,100	-17.0%
E-MINI NASDAQ 100	8,204,200	14,656,971	-44.0%	6,734,327	21.8%	115,080,512	124,195,504	-7.3%
E-MINI RUSSELL 1000	20,266	27,234	-25.6%	3,095	554.8%	113,167	183,158	-38.2%
E-MINI RUSSELL 1000 GROWTH	11,667	10,949	6.6%	2,613	346.5%	70,335	133,122	-47.2%
E-MINI RUSSELL 1000 VALUE	21,825	35,797	-39.0%	11,882	83.7%	177,152	200,920	-11.8%
E-MINI RUSSELL 2000	3,530,687	4,896,602	-27.9%	2,215,573	59.4%	36,798,640	37,825,110	-2.7%
E-MINI S&P500	35,131,520	53,070,695	-33.8%	23,059,110	52.4%	395,146,908	445,199,191	-11.2%
E-MINI S&P REAL ESTATE SELE	17,284	11,340	52.4%	10,535	64.1%	90,250	89,705	0.6%
FT-SE 100	0	989	-100.0%	0	0.0%	372	14,801	-97.5%
FTSE Emerging	2,010	3,528	-43.0%	1,814	10.8%	25,224	11,558	118.2%
IBOVESPA INDEX	601	749	-19.8%	702	-14.4%	8,289	13,032	-36.4%
MICRO E-MINI NASDAQ 100	3,168,178	0	-	3,114,249	1.7%	31,750,965	0	-
MICRO E-MINI RUSSELL 2000	554,646	0	-	483,543	14.7%	5,004,928	0	-
MICRO E-MINI S&P500	4,328,000	0	-	3,491,980	23.9%	43,076,456	0	-
MICRO MINI \$5 DOW	702,604	0	-	637,607	10.2%	7,815,787	0	-
NASDAQ BIOTECH	322	1,668	-80.7%	259	24.3%	4,573	8,528	-46.4%
Nearby BTIC+	0	0	-	10	-100.0%	34	0	-
NIFTY 50	0	0	0.0%	0	0.0%	0	54,444	-100.0%
NIKKEI 225 (\$) STOCK	238,701	384,949	-38.0%	140,500	69.9%	2,617,112	3,823,525	-31.6%
NIKKEI 225 (YEN) STOCK	816,553	1,162,176	-29.7%	626,055	30.4%	9,741,770	11,012,114	-11.5%
S&P 500	116,894	144,441	-19.1%	52,734	121.7%	1,210,602	1,655,323	-26.9%
S&P 500 ANNUAL DIVIDEND IND	26,979	21,519	25.4%	37,817	-28.7%	326,502	186,925	74.7%
S&P 500/GI	12	20	-40.0%	0	0.0%	72	93	-22.6%
S&P 500 QUARLY DIVIDEND IND	50	100	-50.0%	195	-74.4%	2,567	1,002	156.2%
S&P 600 SMALLCAP EMINI	961	0	0.0%	531	81.0%	4,446	1	444,500.0%
S&P CONSUMER DSCRTNRY SE	13,814	20,610	-33.0%	4,950	179.1%	106,969	237,902	-55.0%
S&P CONSUMER STAPLES SECT	25,187	66,281	-62.0%	11,291	123.1%	236,144	336,374	-29.8%
S&P ENERGY SECTOR	37,144	75,832	-51.0%	10,639	249.1%	230,623	459,339	-49.8%
S&P FINANCIAL SECTOR	67,100	92,312	-27.3%	20,973	219.9%	420,726	661,070	-36.4%
S&P HEALTH CARE SECTOR	43,466	89,265	-51.3%	8,384	418.4%	256,116	304,283	-15.8%
S&P INDUSTRIAL SECTOR	26,244	76,665	-65.8%	7,659	242.7%	165,792	275,804	-39.9%
S&P MATERIALS SECTOR	13,043	30,159	-56.8%	4,996	161.1%	124,502	168,358	-26.0%
S&P TECHNOLOGY SECTOR	29,441	97,993	-70.0%	6,860	329.2%	190,800	490,180	-61.1%
S&P UTILITIES SECTOR	49,691	67,098	-25.9%	20,420	143.3%	385,556	518,335	-25.6%
S&P VALUE INDEX FUTURES	16	24	-33.3%	0	0.0%	88	104	-15.4%
YEN DENOMINATED TOPIX	12,188	7,631	59.7%	15,997	-23.8%	219,936	13,365	1,545.6%

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<b>Equity Index Options</b>								
E-mini (\$5) Dow	9,416	18,658	-49.5%	2,089	350.7%	53,881	125,334	-57.0%
E-MINI NASDAQ 100	176,277	195,152	-9.7%	119,440	47.6%	2,394,963	2,878,414	-16.8%
E-MINI RUSSELL 2000	16,248	10,319	57.5%	24,331	-33.2%	195,003	153,575	27.0%
E-MINI S&P500	6,351,055	8,289,340	-23.4%	4,897,096	29.7%	66,319,544	73,364,734	-9.6%
EOM E-MINI RUSSELL 2000 END	4,114	3,019	36.3%	7,910	-48.0%	99,644	77,407	28.7%
EOM EMINI S&P	1,666,065	2,198,100	-24.2%	1,491,525	11.7%	22,735,455	31,194,081	-27.1%
EOM S&P 500	105,822	178,063	-40.6%	119,848	-11.7%	1,392,835	2,170,861	-35.8%
EOW1 E-MINI RUSSELL 2000 WE	1,415	1,292	9.5%	1,133	24.9%	18,069	23,913	-24.4%
EOW1 E-MINI RUSSELL 2000 WE	1,994	1,835	8.7%	1,736	14.9%	23,400	29,895	-21.7%
EOW1 EMINI S&P 500	1,222,185	1,682,057	-27.3%	501,437	143.7%	11,898,800	14,069,450	-15.4%
EOW1 S&P 500	119,582	131,946	-9.4%	69,677	71.6%	927,803	1,016,605	-8.7%
EOW2 E-MINI RUSSELL 2000 WE	3,706	4,504	-17.7%	3,279	13.0%	57,981	59,808	-3.1%
EOW2 EMINI S&P 500	1,238,813	1,503,724	-17.6%	690,578	79.4%	12,211,898	15,832,156	-22.9%
EOW2 S&P 500	182,781	290,407	-37.1%	133,008	37.4%	1,610,480	2,014,974	-20.1%
EOW3 E-MINI RUSSELL 2000 WE	15,383	6,926	122.1%	13,752	11.9%	181,234	214,429	-15.5%
EOW3 EMINI S&P 500	1,615,799	2,850,668	-43.3%	1,606,088	0.6%	27,486,266	43,285,692	-36.5%
EOW3 S&P 500	40,045	110,937	-63.9%	85,636	-53.2%	1,407,823	3,081,428	-54.3%
EOW4 E-MINI RUSSELL 2000 WE	3,468	2,853	21.6%	2,748	26.2%	39,182	60,829	-35.6%
EOW4 EMINI S&P 500	845,944	1,490,642	-43.2%	872,103	-3.0%	10,342,681	13,910,378	-25.6%
S&P 500	350,384	510,200	-31.3%	216,652	61.7%	2,883,033	3,974,098	-27.5%
<b>Metals Futures</b>								
ALUMINUM	14,774	6,379	131.6%	27,304	-45.9%	169,516	155,947	8.7%
COMEX COPPER	1,665,718	1,406,137	18.5%	2,116,656	-21.3%	24,008,860	32,710,103	-26.6%
COMEX E-Mini GOLD	15,678	4,651	237.1%	22,811	-31.3%	241,481	96,481	150.3%
COMEX E-Mini SILVER	2,021	847	138.6%	2,484	-18.6%	49,552	13,401	269.8%
COMEX GOLD	5,394,199	4,132,009	30.5%	8,927,418	-39.6%	86,508,741	80,301,590	7.7%
COMEX MINY COPPER	320	262	22.1%	497	-35.6%	7,449	5,195	43.4%
COMEX SILVER	1,542,726	1,300,620	18.6%	2,334,288	-33.9%	24,149,148	23,987,051	0.7%
COPPER	1,244	1,031	20.7%	582	113.7%	11,165	17,294	-35.4%
FERROUS PRODUCTS	356	1,200	-70.3%	1,158	-69.3%	12,453	20,175	-38.3%
GOLD	7,368	0	0.0%	19,681	-62.6%	42,719	0	0.0%
Gold Kilo	0	0	0.0%	0	0.0%	0	136	-100.0%
IRON ORE 62 CHINA PLATTS FU	0	0	0.0%	0	0.0%	0	0	0.0%
IRON ORE 62 CHINA TSI FUTURE	1,566	1,581	-0.9%	1,919	-18.4%	54,130	44,127	22.7%
LNDN ZINC	0	582	-100.0%	0	0.0%	1,230	14,057	-91.2%
MICRO GOLD	512,931	155,462	229.9%	692,043	-25.9%	5,707,849	1,801,078	216.9%
NYMEX HOT ROLLED STEEL	9,093	7,205	26.2%	10,396	-12.5%	173,756	119,569	45.3%
NYMEX PLATINUM	588,197	498,165	18.1%	399,670	47.2%	5,862,290	5,463,799	7.3%
PALLADIUM	83,049	74,888	10.9%	131,275	-36.7%	1,266,701	1,433,712	-11.6%
SILVER	27,758	10,730	158.7%	54,536	-49.1%	354,422	100,519	252.6%
URANIUM	20	714	-97.2%	0	0.0%	10,621	7,162	48.3%

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<b>Metals Options</b>								
COMEX COPPER	53,650	25,537	110.1%	56,995	-5.9%	704,806	351,780	100.4%
COMEX GOLD	857,264	970,905	-11.7%	950,720	-9.8%	15,043,949	11,751,255	28.0%
COMEX SILVER	159,877	114,737	39.3%	160,698	-0.5%	2,208,237	1,847,187	19.5%
COPPER	360	34	958.8%	920	-60.9%	3,927	640	513.6%
GOLD	150,107	59,569	152.0%	154,229	-2.7%	1,670,210	532,388	213.7%
HOT ROLLED COIL STEEL CALL	0	0	0.0%	0	0.0%	1,050	300	250.0%
HOT ROLLED COIL STEEL PUT O	0	0	-	150	-100.0%	150	0	-
IRON ORE 62 CHINA TSI CALL O	0	0	0.0%	0	0.0%	6,830	200	3,315.0%
IRON ORE 62 CHINA TSI PUT OP	30	0	0.0%	0	0.0%	3,630	1,280	183.6%
NYMEX PLATINUM	4,152	2,553	62.6%	2,074	100.2%	41,412	45,372	-8.7%
PALLADIUM	639	845	-24.4%	1,308	-51.1%	14,317	29,533	-51.5%
SILVER	14,721	3,114	372.7%	9,049	62.7%	87,908	27,218	223.0%
<b>Energy Futures</b>								
3.5% FUEL OIL CID MED SWA	0	10	-100.0%	0	0.0%	97	622	-84.4%
3.5% FUEL OIL CIF BALMO S	0	0	0.0%	0	0.0%	20	95	-78.9%
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB MTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB OFF-PEAK M	0	0	0.0%	0	0.0%	0	0	0.0%
ALGON CITY GATES NAT GAS	0	0	0.0%	0	-	0	0	0.0%
ALGONQUIN CITYGATES BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
ANR LOUISIANA BASIS SWAP	0	0	0.0%	0	-	0	0	0.0%
ANR OKLAHOMA	0	0	0.0%	0	0.0%	0	0	0.0%
ARGUS LLS VS. WTI (ARG) T	4,125	15,739	-73.8%	3,935	4.8%	91,454	256,755	-64.4%
ARGUS PROPAN FAR EST INDE	3,937	3,071	28.2%	5,190	-24.1%	71,392	68,590	4.1%
ARGUS PROPAN(SAUDI ARAMC	3,229	1,778	81.6%	2,747	17.5%	35,928	32,923	9.1%
AUSTRIALIAN COKE COAL	0	0	0.0%	0	0.0%	0	20	-100.0%
BRENT BALMO SWAP	0	0	0.0%	0	0.0%	1,960	285	587.7%
BRENT CALENDAR SWAP	3,800	1,588	139.3%	7,638	-50.2%	85,595	39,825	114.9%
BRENT CFD SWAP	0	0	0.0%	0	0.0%	0	300	-100.0%
BRENT FINANCIAL FUTURES	0	0	0.0%	58	-100.0%	8,539	21,215	-59.8%
BRENT OIL LAST DAY	1,781,077	1,660,914	7.2%	1,741,580	2.3%	25,616,925	21,825,780	17.4%
CAISO SP15 EZGNHUB5 MW P	0	0	0.0%	0	-	0	0	0.0%
CAISO SP15 EZGNHUB5 PEAK	0	0	0.0%	0	-	0	0	0.0%
CANADIAN LIGHT SWEET OIL	0	0	0.0%	0	0.0%	0	0	0.0%
CENTERPOINT BASIS SWAP	0	0	0.0%	0	0.0%	0	36	-100.0%
CHICAGO ETHANOL SWAP	60,814	79,017	-23.0%	75,564	-19.5%	1,168,154	1,133,415	3.1%
CHICAGO ULSD (PLATTS) SWA	0	0	0.0%	0	-	0	0	0.0%
CHICAGO ULSD PL VS HO SPR	665	831	-20.0%	651	2.2%	6,681	5,838	14.4%
CHICAGO UNL GAS PL VS RBO	0	125	-100.0%	0	0.0%	1,370	1,075	27.4%
CIG BASIS	0	0	0.0%	0	0.0%	0	221	-100.0%
CIG ROCKIES NG INDEX SWA	0	0	0.0%	0	-	0	0	0.0%
CINERGY HUB OFF-PEAK MONT	0	0	0.0%	0	0.0%	0	0	0.0%
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	0	0	0.0%
CIN HUB 5MW D AH O PK	0	0	0.0%	0	0.0%	0	0	0.0%
CIN HUB 5MW D AH PK	440	1,254	-64.9%	0	0.0%	5,312	13,630	-61.0%
CIN HUB 5MW REAL TIME O P	0	0	0.0%	0	0.0%	3,920	0	0.0%
CIN HUB 5MW REAL TIME PK	0	0	0.0%	0	0.0%	325	1,505	-78.4%

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## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Energy Futures</b>								
COAL SWAP	0	0	0.0%	0	0.0%	0	570	-100.0%
COLUMB GULF MAINLINE NG B	0	214	-100.0%	0	0.0%	364	214	70.1%
COLUMBIA GULF ONSHORE	0	0	0.0%	0	-	0	0	0.0%
CONWAY NATURAL GASOLINE (	664	177	275.1%	222	199.1%	3,248	2,831	14.7%
CONWAY NORMAL BUTANE (OPI	157	0	0.0%	675	-76.7%	5,574	2,831	96.9%
CONWAY PROPANE 5 DECIMALS	10,373	11,614	-10.7%	12,903	-19.6%	171,286	186,616	-8.2%
CRUDE OIL	250	4,400	-94.3%	3,300	-92.4%	50,054	69,024	-27.5%
CRUDE OIL OUTRIGHTS	77,543	35,192	120.3%	70,980	9.2%	779,081	650,876	19.7%
CRUDE OIL PHY	19,334,886	22,923,239	-15.7%	19,072,779	1.4%	291,648,494	306,637,648	-4.9%
CRUDE OIL SPRDS	15,892	15,275	4.0%	13,010	22.2%	245,526	432,608	-43.2%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%	0	0	0.0%
DAILY PJM	0	0	0.0%	0	0.0%	0	0	0.0%
DATED BRENT (PLATTS) DAILY S	0	0	0.0%	0	-	0	0	0.0%
DATED TO FRONTLINE BRENT	0	0	0.0%	0	0.0%	1,000	3,360	-70.2%
DIESEL 10P BRG FOB RDM VS	0	0	0.0%	0	0.0%	0	5	-100.0%
DIESEL 10PPM BARGES FOB B	0	0	0.0%	0	-	0	0	0.0%
DOMINION TRAN INC - APP I	0	0	0.0%	0	0.0%	0	0	0.0%
DOMINION TRANSMISSION INC	0	0	0.0%	0	0.0%	0	126	-100.0%
DUBAI CRUDE OIL BALMO	0	0	0.0%	0	0.0%	0	125	-100.0%
DUBAI CRUDE OIL CALENDAR	537	11,775	-95.4%	240	123.8%	18,592	111,582	-83.3%
DUTCH TTF NATURAL GAS CAL	21,086	2,583	716.3%	25,206	-16.3%	147,926	20,664	615.9%
DY EURO 3.5% FUEL OI RDA	0	0	0.0%	0	-	0	0	0.0%
EASTERN RAIL DELIVERY CSX	0	0	0.0%	0	0.0%	0	245	-100.0%
EAST/WEST FUEL OIL SPREAD	0	0	0.0%	0	0.0%	20	187	-89.3%
EIA FLAT TAX ONHWAY DIESE	217	203	6.9%	36	502.8%	3,639	3,373	7.9%
ELEC ERCOT DLY OFF PK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC ERCOT DLY PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC ERCOT OFF PEAK	0	0	0.0%	0	0.0%	0	19,600	-100.0%
ELEC FINSETTLED	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC NYISO OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELECTRICITY ERCOT PEAK	0	0	0.0%	0	-	0	0	0.0%
ELECTRICITY OFF PEAK	0	0	0.0%	0	0.0%	0	55,380	-100.0%
ELEC WEST POWER OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
ELEC WEST POWER PEAK	0	0	0.0%	0	-	0	0	0.0%
ERCOT DAILY 5MW PEAK	0	0	0.0%	0	-	0	0	0.0%
ERCOT HOUSTON Z MCPE 5MW	0	0	0.0%	0	0.0%	0	1,950	-100.0%
ERCOT NORTH ZMCPE 5MW OF	0	0	0.0%	0	0.0%	0	0	0.0%
ERCOT NORTH ZMCPE 5MW OF	0	0	0.0%	0	0.0%	0	19,600	-100.0%
ERCOT NORTH ZMCPE 5MW PE	0	0	0.0%	0	0.0%	0	5,050	-100.0%
ETHANOL	2,686	11,056	-75.7%	3,618	-25.8%	79,625	112,443	-29.2%
ETHANOL SWAP	495	30	1,550.0%	70	607.1%	1,455	700	107.9%
ETHANOL T2 FOB ROTT INCL DU	3,353	2,355	42.4%	5,541	-39.5%	44,366	40,167	10.5%
EURO 1% FUEL OIL NEW BALM	0	0	0.0%	0	0.0%	3	33	-90.9%
EURO 3.5% FUEL OIL RDAM B	0	58	-100.0%	95	-100.0%	566	5,732	-90.1%
EURO 3.5% FUEL OIL SPREAD	16	20	-20.0%	10	60.0%	198	860	-77.0%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	0.0%	0	640	-100.0%
EURO GASOIL 10PPM VS ICE	20	0	0.0%	0	0.0%	20	370	-94.6%
EUROPE 1% FUEL OIL NWE CA	4	24	-83.3%	0	0.0%	648	570	13.7%
EUROPE 1% FUEL OIL RDAM C	0	0	0.0%	0	0.0%	0	3	-100.0%

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## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Energy Futures</b>								
EUROPE 3.5% FUEL OIL MED	28	10	180.0%	15	86.7%	428	1,001	-57.2%
EUROPE 3.5% FUEL OIL RDAM	443	1,607	-72.4%	1,152	-61.5%	11,053	78,702	-86.0%
EUROPEAN GASOIL (ICE)	40	176	-77.3%	84	-52.4%	1,268	7,105	-82.2%
EUROPEAN NAPHTHA BALMO	15	48	-68.8%	15	0.0%	1,463	3,087	-52.6%
EUROPEAN NAPHTHA CRACK SP	1,090	3,399	-67.9%	3,101	-64.9%	41,655	106,790	-61.0%
EUROPE DATED BRENT SWAP	0	580	-100.0%	0	0.0%	1,633	5,300	-69.2%
EUROPE JET KERO NWE CALSW	0	0	0.0%	0	0.0%	8	39	-79.5%
EUROPE NAPHTHA CALSWAP	819	1,669	-50.9%	567	44.4%	17,896	39,775	-55.0%
EURO PROPANE CIF ARA SWA	726	942	-22.9%	1,941	-62.6%	21,688	21,260	2.0%
FLORIDA GAS ZONE3 BASIS S	0	0	0.0%	0	-	0	0	0.0%
FREIGHT MARKETS	302	658	-54.1%	425	-28.9%	11,140	8,536	30.5%
FUEL OIL CRACK VS ICE	1,957	1,108	76.6%	2,049	-4.5%	21,118	38,610	-45.3%
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	15	171	-91.2%
FUEL OIL (PLATS) CAR CM	0	0	0.0%	0	0.0%	6	154	-96.1%
FUEL OIL (PLATS) CAR CN	0	0	0.0%	0	0.0%	0	120	-100.0%
FUELOIL SWAP:CARGOES VS.B	50	424	-88.2%	55	-9.1%	1,634	2,553	-36.0%
GAS EURO-BOB OXY NWE BARG	1,276	4,650	-72.6%	1,890	-32.5%	51,343	86,232	-40.5%
GAS EURO-BOB OXY NWE BARG	3,345	8,075	-58.6%	8,606	-61.1%	89,625	206,227	-56.5%
GASOIL 0.1 CIF MED SWAP	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1CIF MED VS ICE	0	0	0.0%	0	0.0%	0	10	-100.0%
GASOIL 0.1 CIF NWE VS ISE	0	0	0.0%	0	0.0%	10	0	0.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 RDAM BRGS VS I	0	0	0.0%	0	0.0%	21	10	110.0%
GASOIL 0.1 ROTTERDAM BARG	10	10	0.0%	0	0.0%	149	1,506	-90.1%
GASOIL 10P CRG CIF NW VS	0	0	0.0%	0	-	0	0	0.0%
GASOIL 10PPM VS ICE SWAP	0	9	-100.0%	0	0.0%	39	21	85.7%
GASOIL BULLET SWAP	0	0	0.0%	0	-	0	0	0.0%
GASOIL CALENDAR SWAP	30	0	0.0%	122	-75.4%	305	66	362.1%
GASOIL CRACK SPREAD CALEN	204	1,188	-82.8%	3,672	-94.4%	10,730	39,294	-72.7%
GASOIL MINI CALENDAR SWAP	892	120	643.3%	1,433	-37.8%	6,175	2,947	109.5%
GERMAN POWER BASELOAD CA	2,743	962	185.1%	811	238.2%	26,696	5,441	390.6%
GROUP THREE ULSD (PLATTS)	0	0	0.0%	0	0.0%	0	250	-100.0%
GROUP THREE UNLEAD GAS (P	0	0	0.0%	0	0.0%	300	425	-29.4%
GRP THREE ULSD(PLT)VS HEA	2,128	3,268	-34.9%	1,015	109.7%	38,592	42,527	-9.3%
GRP THREE UNL GS (PLT) VS	2,155	2,495	-13.6%	1,185	81.9%	29,467	25,837	14.0%
GULF COAST 3% FUEL OIL BA	363	446	-18.6%	304	19.4%	9,191	14,048	-34.6%
GULF COAST JET FUEL CLNDR	162	204	-20.6%	0	0.0%	429	1,606	-73.3%
GULF COAST JET VS NYM 2 H	7,318	16,525	-55.7%	7,160	2.2%	217,981	403,914	-46.0%
GULF COAST NO.6 FUEL OIL	17,666	31,575	-44.1%	15,929	10.9%	261,930	626,732	-58.2%
GULF COAST ULSD CALENDAR	237	377	-37.1%	96	146.9%	4,053	3,950	2.6%
GULF COAST ULSD CRACK SPR	0	0	0.0%	0	0.0%	360	1,655	-78.2%
HEATING OIL BALMO CLNDR S	40	0	0.0%	0	0.0%	605	243	149.0%
HEATING OIL CRCK SPRD BAL	0	0	-	0	0.0%	18	0	-
HEATING OIL PHY	3,716,701	3,238,999	14.7%	3,973,786	-6.5%	43,400,809	46,277,883	-6.2%
HENRY HUB BASIS SWAP	0	0	0.0%	4,960	-100.0%	21,170	32,088	-34.0%
HENRY HUB FINANCIAL LAST	0	0	0.0%	0	0.0%	0	27,703	-100.0%
HENRY HUB INDEX SWAP FUTU	0	0	0.0%	4,960	-100.0%	21,170	32,088	-34.0%
HENRY HUB SWAP	195,250	106,596	83.2%	88,866	119.7%	1,255,274	1,955,712	-35.8%
HOUSTON SHIP CHANNEL BASI	0	0	0.0%	0	0.0%	736	0	0.0%
HTG OIL	0	0	0.0%	0	0.0%	96	120	-20.0%

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## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Energy Futures</b>								
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	-	0	0	0.0%
ICE BRENT DUBAI SWAP	1,915	2,550	-24.9%	7,875	-75.7%	65,001	106,858	-39.2%
ICE GASOIL BALMO SWAP	0	0	0.0%	0	-	0	0	0.0%
IN DELIVERY MONTH EUA	0	0	0.0%	0	0.0%	0	1,248	-100.0%
INDIANA MISO	0	0	0.0%	0	0.0%	0	0	0.0%
INDONESIAN COAL	0	0	0.0%	0	-	0	0	0.0%
INDONESIAN COAL ICI4	206	40	415.0%	125	64.8%	3,711	1,760	110.9%
ISO NEW ENGLAND OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	0.0%	0	0	0.0%
JAPAN C&F NAPHTHA CRACK S	0	0	0.0%	0	0.0%	196	1,890	-89.6%
JAPAN C&F NAPHTHA SWAP	262	829	-68.4%	206	27.2%	10,336	23,044	-55.1%
JAPAN NAPHTHA BALMO SWAP	28	9	211.1%	0	0.0%	361	637	-43.3%
JET AV FUEL (P) CAR FM ICE GA	0	0	0.0%	0	0.0%	0	5	-100.0%
JET CIF NWE VS ICE	0	35	-100.0%	0	0.0%	262	677	-61.3%
JET FUEL BRG FOB RDM VS I	0	0	0.0%	0	-	0	0	0.0%
JET FUEL CRG CIF NEW VS I	0	0	0.0%	0	0.0%	132	0	0.0%
JET FUEL UP-DOWN BALMO CL	2,246	5,705	-60.6%	1,775	26.5%	45,594	71,272	-36.0%
JKM LNG Futures	625	620	0.8%	3,366	-81.4%	21,367	16,299	31.1%
LA CARB DIESEL (OPIS)	0	0	0.0%	0	-	0	0	0.0%
LA CARB DIESEL (OPIS) SWA	0	192	-100.0%	0	0.0%	400	3,287	-87.8%
LA CARBOB GASOLINE(OPIS)S	100	160	-37.5%	0	0.0%	2,975	5,670	-47.5%
LA JET FUEL VS NYM NO 2 H	0	0	0.0%	0	-	0	0	0.0%
LA JET (OPIS) SWAP	900	595	51.3%	275	227.3%	13,784	21,774	-36.7%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	0.0%	0	607	-100.0%
LLS (ARGUS) VS WTI SWAP	0	1,195	-100.0%	1,244	-100.0%	19,989	60,624	-67.0%
LOS ANGELES CARB GASOLINE	0	0	0.0%	0	0.0%	10	10	0.0%
LTD NAT GAS	248,949	394,322	-36.9%	291,576	-14.6%	3,561,606	4,579,077	-22.2%
MARS (ARGUS) VS WTI SWAP	1,275	25	5,000.0%	200	537.5%	16,030	22,295	-28.1%
MARS (ARGUS) VS WTI TRD M	16,845	13,300	26.7%	13,105	28.5%	215,863	233,266	-7.5%
MARS BLEND CRUDE OIL	0	0	0.0%	0	0.0%	0	2,319	-100.0%
MCCLOSKEY ARA ARGS COAL	20,484	11,531	77.6%	30,522	-32.9%	357,509	274,172	30.4%
MCCLOSKEY RCH BAY COAL	903	975	-7.4%	1,544	-41.5%	25,865	33,286	-22.3%
MGF FUT	0	0	0.0%	0	0.0%	10	268	-96.3%
MGN1 SWAP FUT	30	110	-72.7%	10	200.0%	540	923	-41.5%
MICHIGAN BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
MICHIGAN MISO	0	0	0.0%	0	0.0%	0	0	0.0%
MINI GAS EUROBOB OXY NWE A	90	104	-13.5%	84	7.1%	2,169	3,902	-44.4%
MINI RBOB V. EBOBARG NWE BF	0	358	-100.0%	0	0.0%	3,910	3,741	4.5%
MINI RBOB V. EBOB(ARGUS) NW	667	835	-20.1%	1,072	-37.8%	21,061	20,908	0.7%
MINY HTG OIL	2	3	-33.3%	4	-50.0%	38	47	-19.1%
MINY NATURAL GAS	53,544	45,578	17.5%	58,117	-7.9%	439,093	433,039	1.4%
MINY RBOB GAS	4	4	0.0%	6	-33.3%	73	47	55.3%
MINY WTI CRUDE OIL	309,495	617,691	-49.9%	358,951	-13.8%	5,470,936	4,692,563	16.6%
MJC FUT	0	0	0.0%	0	0.0%	150	1,460	-89.7%
MNC FUT	1,431	2,854	-49.9%	1,385	3.3%	37,392	48,644	-23.1%
MONT BELVIEU ETHANE 5 DECI	14,434	17,112	-15.6%	11,813	22.2%	187,794	189,923	-1.1%
MONT BELVIEU ETHANE OPIS B	347	210	65.2%	110	215.5%	1,851	1,900	-2.6%
MONT BELVIEU LDH PROPANE 5	129,876	79,687	63.0%	135,386	-4.1%	1,717,506	1,462,178	17.5%
MONT BELVIEU LDH PROPANE C	944	2,956	-68.1%	1,764	-46.5%	31,494	29,975	5.1%
MONT BELVIEU NATURAL GASO	6,651	5,810	14.5%	14,486	-54.1%	105,357	97,757	7.8%

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## CMEG Exchange Volume Report - Monthly

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<b>Energy Futures</b>								
MONT BELVIEU NATURAL GASO	625	565	10.6%	685	-8.8%	7,781	4,191	85.7%
MONT BELVIEU NORMAL BUTAN	52,156	27,196	91.8%	57,022	-8.5%	581,603	427,121	36.2%
MONT BELVIEU NORMAL BUTAN	1,407	916	53.6%	916	53.6%	15,312	12,905	18.7%
NAT GAS BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS	114,761	93,506	22.7%	96,856	18.5%	1,360,246	1,438,019	-5.4%
NATURAL GAS FIXED PRICE SW	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS INDEX	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS PEN SWP	16,368	32,241	-49.2%	33,654	-51.4%	345,737	422,431	-18.2%
NATURAL GAS PHY	9,337,326	7,851,274	18.9%	9,960,500	-6.3%	103,394,504	114,256,078	-9.5%
NEPOOL CNCTCT 5MW D AH O	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL CONECTIC 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL INTR HUB 5MW D AH	0	0	0.0%	0	0.0%	71,820	149,151	-51.8%
NEPOOL NE MASS 5MW D AH O	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL NE MASS 5MW D AH P	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL RHD ISLD 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL RHODE IL 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL W CNT MASS 5MW D A	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL W CNTR M 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
NEW ENGLAND HUB PEAK DAIL	0	0	0.0%	0	0.0%	0	0	0.0%
NEW YORK ETHANOL SWAP	695	555	25.2%	1,380	-49.6%	10,043	12,583	-20.2%
NEW YORK HUB ZONE G PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NEW YORK HUB ZONE J PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NGPL MID-CONTINENT	0	0	0.0%	0	0.0%	1,760	4,748	-62.9%
NGPL TEX/OK	0	2,400	-100.0%	0	0.0%	2,696	50,116	-94.6%
N ILLINOIS HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
N ILLINOIS HUB MTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
NO 2 UP-DOWN SPREAD CALEN	0	150	-100.0%	0	0.0%	925	3,133	-70.5%
NORTHERN NATURAL GAS DEMA	0	0	0.0%	0	0.0%	0	0	0.0%
NORTHERN NATURAL GAS VENTL	0	0	0.0%	0	0.0%	0	100	-100.0%
NORTHERN ILLINOIS OFF-PEA	0	0	0.0%	0	-	0	0	0.0%
NORTHWEST ROCKIES BASIS S	0	0	0.0%	0	0.0%	3,106	0	0.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	59	-100.0%
NY1% VS GC SPREAD SWAP	460	1,465	-68.6%	305	50.8%	5,447	15,373	-64.6%
NY 2.2% FUEL OIL (PLATTS	0	0	0.0%	0	-	0	0	0.0%
NY 3.0% FUEL OIL (PLATTS	0	110	-100.0%	0	0.0%	775	1,905	-59.3%
NY HARBOR 1% FUEL OIL BAL	0	0	0.0%	0	0.0%	25	50	-50.0%
NY HARBOR HEAT OIL SWP	1,219	1,677	-27.3%	715	70.5%	24,236	29,460	-17.7%
NY HARBOR LOW SULPUR GAS	0	0	0.0%	0	0.0%	390	3,445	-88.7%
NY HARBOR RESIDUAL FUEL 1	949	1,265	-25.0%	2,305	-58.8%	10,317	12,678	-18.6%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	0.0%	0	50	-100.0%
NYH NO 2 CRACK SPREAD CAL	1,410	60	2,250.0%	150	840.0%	6,585	8,636	-23.7%
NYISO A	0	0	0.0%	0	-	0	0	0.0%
NYISO A OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
NYISO CAPACITY	0	180	-100.0%	0	0.0%	680	1,956	-65.2%
NYISO G	0	0	0.0%	0	-	0	0	0.0%
NYISO G OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
NYISO J	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO J OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE A 5MW D AH O P	0	0	0.0%	0	0.0%	0	44,264	-100.0%
NYISO ZONE A 5MW D AH PK	0	0	0.0%	0	0.0%	0	1,890	-100.0%

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## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Energy Futures</b>								
NYISO ZONE C 5MW D AH O P	0	0	0.0%	0	-	0	0	0.0%
NYISO ZONE C 5MW D AH PK	0	0	0.0%	0	-	0	0	0.0%
NYISO ZONE G 5MW D AH O P	0	0	0.0%	0	0.0%	101,424	626,384	-83.8%
NYISO ZONE G 5MW D AH PK	0	0	0.0%	0	0.0%	8,394	21,159	-60.3%
NYISO ZONE J 5MW D AH O P	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE J 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
NYMEX ALUMINUM FUTURES	0	0	0.0%	0	0.0%	0	0	0.0%
NYMEX ULSD VS NYMEX HO	0	0	0.0%	0	0.0%	2,000	0	0.0%
NY ULSD (ARGUS) VS HEATING	645	0	0.0%	0	0.0%	3,415	213	1,503.3%
ONEOK OKLAHOMA NG BASIS	0	0	0.0%	0	0.0%	1,860	2,704	-31.2%
ONTARIO POWER SWAPS	0	0	0.0%	0	0.0%	125	10	1,150.0%
PANHANDLE BASIS SWAP FUTU	0	0	0.0%	0	0.0%	0	275	-100.0%
PANHANDLE PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
PERMIAN BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
PETROCHEMICALS	2,129	2,340	-9.0%	3,687	-42.3%	38,099	52,132	-26.9%
PETRO CRCKS & SPRDS ASIA	0	390	-100.0%	0	0.0%	382	1,329	-71.3%
PETRO CRCKS & SPRDS NA	21,301	32,163	-33.8%	27,174	-21.6%	418,450	493,475	-15.2%
PETRO CRK&SPRD EURO	970	2,615	-62.9%	1,136	-14.6%	34,666	97,605	-64.5%
PETROLEUM PRODUCTS	1,005	2,812	-64.3%	7,661	-86.9%	32,943	59,812	-44.9%
PETROLEUM PRODUCTS ASIA	290	1,400	-79.3%	100	190.0%	14,339	23,414	-38.8%
PETRO OUTRIGHT EURO	4,803	3,889	23.5%	3,978	20.7%	49,749	53,658	-7.3%
PETRO OUTRIGHT NA	1,980	3,709	-46.6%	3,433	-42.3%	62,955	89,491	-29.7%
PJM AD HUB 5MW REAL TIME	0	8,280	-100.0%	0	0.0%	119,740	87,395	37.0%
PJM AECO DA OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM AECO DA PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM APS ZONE DA OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM APS ZONE DA PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM ATSI ELEC	0	0	0.0%	0	0.0%	0	0	0.0%
PJM BGE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM BGE DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM COMED 5MW D AH O PK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM COMED 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM JCPL DA OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM JCPL DA PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
PJM NI HUB 5MW REAL TIME	0	840	-100.0%	0	0.0%	73,845	13,145	461.8%
PJM NILL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	770	-100.0%
PJM NILL DA PEAK	0	0	0.0%	0	0.0%	0	64	-100.0%
PJM OFF-PEAK LMP SWAP FUT	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PECO ZONE5MW PEAK CAL	0	0	0.0%	0	0.0%	0	2,960	-100.0%
PJM PPL DA OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM PPL DA PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM PSEG DA OFF-PEAK	0	0	0.0%	0	0.0%	0	78,780	-100.0%
PJM PSEG DA PEAK	0	0	0.0%	0	0.0%	0	4,235	-100.0%
PJM WESTH DA OFF-PEAK	0	0	0.0%	0	0.0%	0	101,810	-100.0%
PJM WESTHDA PEAK	0	0	0.0%	0	0.0%	0	5,525	-100.0%
PJM WESTH RT OFF-PEAK	0	20,040	-100.0%	0	0.0%	47,100	392,520	-88.0%

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## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Energy Futures</b>								
PJM WESTH RT PEAK	6,168	2,860	115.7%	0	0.0%	59,799	63,850	-6.3%
PLASTICS	380	537	-29.2%	736	-48.4%	8,328	5,560	49.8%
PREMIUM UNLD 10P FOB MED	0	320	-100.0%	21	-100.0%	858	3,158	-72.8%
PREMIUM UNLEAD 10PPM FOB	0	0	0.0%	0	0.0%	139	443	-68.6%
PREM UNL GAS 10PPM RDAM F	0	0	0.0%	0	0.0%	20	83	-75.9%
PREM UNL GAS 10PPM RDAM F	0	40	-100.0%	0	0.0%	35	366	-90.4%
PROPANE NON-LDH MB (OPIS) B	855	1,817	-52.9%	773	10.6%	16,300	7,013	132.4%
PROPANE NON-LDH MT. BEL (OF	19,169	11,666	64.3%	30,849	-37.9%	240,228	150,843	59.3%
RBOB CALENDAR SWAP	4,364	3,201	36.3%	6,227	-29.9%	67,785	65,352	3.7%
RBOB CRACK SPREAD	570	75	660.0%	2,060	-72.3%	14,130	9,658	46.3%
RBOB CRACK SPREAD BALMO S	0	0	0.0%	0	0.0%	25	0	0.0%
RBOB GAS	0	0	0.0%	0	0.0%	84	14,386	-99.4%
RBOB GASOLINE BALMO CLNDR	693	509	36.1%	1,587	-56.3%	11,098	11,687	-5.0%
RBOB PHY	3,437,819	3,404,701	1.0%	3,585,704	-4.1%	49,851,807	49,613,909	0.5%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
RBOB VS HEATING OIL SWAP	0	0	0.0%	0	0.0%	150	1,975	-92.4%
SAN JUAN BASIS SWAP	0	0	0.0%	0	0.0%	0	58	-100.0%
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	0	360	-100.0%
SINGAPORE 180CST BALMO	0	16	-100.0%	0	0.0%	230	499	-53.9%
SINGAPORE 380CST BALMO	5	160	-96.9%	116	-95.7%	937	2,454	-61.8%
SINGAPORE 380CST FUEL OIL	616	3,863	-84.1%	2,134	-71.1%	30,678	95,826	-68.0%
SINGAPORE FUEL 180CST CAL	81	201	-59.7%	103	-21.4%	2,511	8,683	-71.1%
SINGAPORE FUEL OIL SPREAD	90	75	20.0%	49	83.7%	778	6,261	-87.6%
SINGAPORE GASOIL	1,712	5,691	-69.9%	4,162	-58.9%	63,280	65,518	-3.4%
SINGAPORE GASOIL CALENDAR	1,343	280	379.6%	313	329.1%	3,695	5,987	-38.3%
SINGAPORE GASOIL SWAP	1,494	2,085	-28.3%	1,293	15.5%	12,033	49,344	-75.6%
SINGAPORE GASOIL VS ICE	75	1,325	-94.3%	90	-16.7%	4,758	130,138	-96.3%
SINGAPORE JET KERO BALMO	0	0	0.0%	0	0.0%	50	215	-76.7%
SINGAPORE JET KERO GASOIL	0	525	-100.0%	0	0.0%	100	35,345	-99.7%
SINGAPORE JET KEROSENE SW	1,414	175	708.0%	490	188.6%	7,909	13,450	-41.2%
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	0.0%	0	400	-100.0%
SINGAPORE MOGAS 92 UNLEAD	0	296	-100.0%	0	0.0%	1,500	6,067	-75.3%
SINGAPORE MOGAS 92 UNLEAD	6,835	10,126	-32.5%	5,972	14.5%	101,129	162,080	-37.6%
SINGAPORE NAPHTHA SWAP	0	0	0.0%	0	0.0%	0	200	-100.0%
SING FUEL	0	0	0.0%	25	-100.0%	30	100	-70.0%
SOCAL PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
SONAT BASIS SWAP FUTURE	0	0	0.0%	0	-	0	0	0.0%
SOUTH STAR TEX OKLHM KNS	0	0	0.0%	0	0.0%	0	0	0.0%
Sumas Basis Swap	0	0	0.0%	0	0.0%	0	91	-100.0%
SUMAS NAT GAS PLATTS FIXED	0	0	0.0%	0	-	0	0	0.0%
TC2 ROTTERDAM TO USAC 37K	5	0	0.0%	25	-80.0%	2,461	1,052	133.9%
TC5 RAS TANURA TO YOKOHAM	195	480	-59.4%	15	1,200.0%	3,611	1,665	116.9%
TCO BASIS SWAP	0	856	-100.0%	0	0.0%	0	856	-100.0%
TCO NG INDEX SWAP	0	0	0.0%	0	-	0	0	0.0%
TD3 MEG TO JAPAN 250K MT	2,409	3,125	-22.9%	2,836	-15.1%	61,189	20,671	196.0%
TENNESSEE 500 LEG BASIS S	0	0	0.0%	0	-	0	0	0.0%
TENNESSEE 800 LEG NG BASI	0	0	0.0%	0	-	0	0	0.0%
TENNESSEE ZONE 0 BASIS SW	0	0	0.0%	0	0.0%	0	0	0.0%
TETCO M-3 INDEX	0	0	0.0%	0	-	0	0	0.0%
Tetco STX Basis	0	0	0.0%	0	0.0%	0	0	0.0%

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## CMEG Exchange Volume Report - Monthly

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<b>Energy Futures</b>								
TEXAS EASTERN ZONE M-3 BA	0	0	0.0%	0	0.0%	0	0	0.0%
TEXAS GAS ZONE1 NG BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
Transco Zone 3 Basis	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE 3 NG INDEX S	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE4 BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE 4 NAT GAS IN	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE 6 BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE 6 INDEX	0	0	0.0%	0	-	0	0	0.0%
UCM FUT	0	20	-100.0%	0	0.0%	20	80	-75.0%
UK NBP NAT GAS CAL MTH FUT	1,106	970	14.0%	295	274.9%	7,445	49,382	-84.9%
ULSD 10PPM CIF MED SWAP	0	0	0.0%	0	-	0	0	0.0%
ULSD 10PPM CIF MED VS ICE	0	0	0.0%	0	0.0%	0	14	-100.0%
ULSD 10PPM CIF NW BALMO S	0	0	0.0%	0	-	0	0	0.0%
ULSD UP-DOWN BALMO SWP	9,575	3,600	166.0%	4,950	93.4%	70,855	67,675	4.7%
UP DOWN GC ULSD VS NMX HO	28,961	20,772	39.4%	39,211	-26.1%	409,270	383,467	6.7%
WAHA BASIS	0	250	-100.0%	0	0.0%	650	3,451	-81.2%
WAHA INDEX SWAP FUTURE	0	0	0.0%	0	-	0	0	0.0%
WESTERN RAIL DELIVERY PRB	0	0	0.0%	0	0.0%	0	25	-100.0%
WTI-BRENT BULLET SWAP	250	0	0.0%	0	0.0%	2,203	6,650	-66.9%
WTI-BRENT CALENDAR SWAP	31,709	13,439	135.9%	34,765	-8.8%	428,919	346,950	23.6%
WTI CALENDAR	50,289	25,795	95.0%	60,076	-16.3%	512,762	399,374	28.4%
WTS (ARGUS) VS WTI SWAP	6,373	2,574	147.6%	1,440	342.6%	52,510	91,302	-42.5%
WTS (ARGUS) VS WTI TRD MT	0	120	-100.0%	115	-100.0%	7,270	6,345	14.6%
<b>Energy Options</b>								
12 MO GASOIL CAL SWAP SPR	0	0	0.0%	0	-	0	0	0.0%
BRENT 1 MONTH CAL	0	0	0.0%	0	0.0%	0	3,000	-100.0%
BRENT CALENDAR SWAP	186	3,000	-93.8%	900	-79.3%	4,896	16,462	-70.3%
BRENT CRUDE OIL 12 M CSO	0	0	0.0%	0	0.0%	0	2,000	-100.0%
BRENT CRUDE OIL 1 M CSO	100	12,000	-99.2%	0	0.0%	35,890	423,088	-91.5%
BRENT CRUDE OIL 6 M CSO	0	0	0.0%	0	0.0%	0	1,000	-100.0%
BRENT OIL LAST DAY	69,852	163,534	-57.3%	91,154	-23.4%	1,461,030	2,437,617	-40.1%
COAL API2 INDEX	0	50	-100.0%	0	0.0%	1,060	10,295	-89.7%
COAL API4 INDEX	0	0	0.0%	0	0.0%	0	85	-100.0%
COAL SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
CRUDE OIL	0	0	-	0	0.0%	150	0	-
CRUDE OIL 1MO	106,052	179,500	-40.9%	109,150	-2.8%	2,460,664	2,410,650	2.1%
CRUDE OIL APO	99,113	47,949	106.7%	105,348	-5.9%	639,489	534,847	19.6%
CRUDE OIL CALNDR STRIP	200	0	0.0%	0	0.0%	400	170	135.3%
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%	960	8,390	-88.6%
CRUDE OIL PHY	2,125,800	3,312,010	-35.8%	2,019,317	5.3%	32,182,772	45,495,541	-29.3%
ELEC MISO PEAK	0	0	0.0%	0	-	0	0	0.0%
ETHANOL	0	0	0.0%	0	0.0%	0	425	-100.0%
ETHANOL SWAP	5,490	4,117	33.3%	6,540	-16.1%	122,771	73,968	66.0%
EUROPEAN JET KEROSENE NW	0	0	0.0%	0	-	0	0	0.0%
FREIGHT MARKETS	0	0	-	0	0.0%	1,800	0	-
GASOLINE	0	0	0.0%	0	-	0	0	0.0%
HEATING OIL CRACK OPTIONS	0	0	0.0%	0	-	0	0	0.0%
HEATING OIL CRK SPD AVG PRI	0	0	0.0%	0	-	0	0	0.0%

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<b>Energy Options</b>								
HEATING OIL PHY	12,276	38,429	-68.1%	22,081	-44.4%	318,809	389,626	-18.2%
HENRY HUB FINANCIAL LAST	6,138	4,495	36.6%	1,599	283.9%	70,896	52,503	35.0%
HO 1 MONTH CLNDR OPTIONS	0	0	0.0%	400	-100.0%	2,550	2,600	-1.9%
LLS CRUDE OIL	0	0	0.0%	0	0.0%	0	100	-100.0%
MCCLOSKEY ARA ARGS COAL	75	0	0.0%	300	-75.0%	555	290	91.4%
MCCLOSKEY RCH BAY COAL	0	0	0.0%	25	-100.0%	1,125	2,145	-47.6%
NATURAL GAS	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 1 M CSO FIN	283,600	78,539	261.1%	161,152	76.0%	1,198,305	570,809	109.9%
NATURAL GAS 2 M CSO FIN	10,100	0	0.0%	14,825	-31.9%	31,150	1,430	2,078.3%
NATURAL GAS 3 M CSO FIN	23,500	0	0.0%	2,900	710.3%	251,925	44,246	469.4%
NATURAL GAS 5 M CSO FIN	300	0	0.0%	1,350	-77.8%	6,400	2,550	151.0%
NATURAL GAS 6 M CSO FIN	29,350	6,350	362.2%	42,650	-31.2%	136,025	102,850	32.3%
NATURAL GAS OPTION ON CALE	2,400	2,980	-19.5%	3,220	-25.5%	31,440	37,282	-15.7%
NATURAL GAS PHY	1,948,274	1,874,057	4.0%	2,173,021	-10.3%	20,860,377	25,438,657	-18.0%
NATURAL GAS WINTER STRIP	0	0	0.0%	0	0.0%	1,500	2,700	-44.4%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	4,352	3,556	22.4%
NY HARBOR HEAT OIL SWP	1,270	3,680	-65.5%	270	370.4%	27,861	35,782	-22.1%
NYISO ZONE G 5MW PEAK OPTI	0	0	0.0%	0	0.0%	0	0	0.0%
NYMEX EUROPEAN GASOIL APO	0	0	0.0%	0	-	0	0	0.0%
PANHANDLE PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
PETROCHEMICALS	0	0	0.0%	27	-100.0%	5,672	11,312	-49.9%
PETRO OUTRIGHT EURO	0	0	0.0%	0	0.0%	36	0	0.0%
PETRO OUTRIGHT NA	120	240	-50.0%	120	0.0%	660	792	-16.7%
PJM WES HUB PEAK CAL MTH	200	60	233.3%	150	33.3%	1,200	1,740	-31.0%
PJM WES HUB PEAK LMP 50MW	0	0	0.0%	0	0.0%	836	7,488	-88.8%
RBOB 1MO CAL SPD OPTIONS	0	0	0.0%	0	0.0%	150	700	-78.6%
RBOB CALENDAR SWAP	60	225	-73.3%	0	0.0%	636	1,350	-52.9%
RBOB CRACK	0	0	0.0%	0	0.0%	0	2	-100.0%
RBOB PHY	4,629	8,808	-47.4%	7,460	-37.9%	155,143	145,057	7.0%
ROTTERDAM 3.5%FUEL OIL CL	0	0	0.0%	0	0.0%	0	0	0.0%
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	3,880	2,149	80.5%
SHORT TERM	550	0	0.0%	551	-0.2%	5,324	9,596	-44.5%
SHORT TERM NATURAL GAS	1,175	800	46.9%	1,254	-6.3%	14,563	25,660	-43.2%
SINGAPORE GASOIL CALENDAR	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE JET FUEL CALEND	0	0	0.0%	0	0.0%	0	0	0.0%
SOCAL PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
WTI-BRENT BULLET SWAP	18,825	17,585	7.1%	32,200	-41.5%	584,330	856,315	-31.8%
WTI CRUDE OIL 1 M CSO FI	29,740	26,900	10.6%	29,600	0.5%	596,260	893,940	-33.3%

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## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>FX Futures</b>								
AD/CD CROSS RATES	101	1	10,000.0%	81	24.7%	324	60	440.0%
AD/JY CROSS RATES	2,608	3,978	-34.4%	980	166.1%	33,139	50,269	-34.1%
AD/NE CROSS RATES	247	231	6.9%	200	23.5%	2,583	1,026	151.8%
AUSTRALIAN DOLLAR	2,342,292	2,151,761	8.9%	1,760,038	33.1%	25,229,626	28,062,547	-10.1%
BDI	0	0	0.0%	0	-	0	0	0.0%
BP/JY CROSS RATES	4,256	2,946	44.5%	1,255	239.1%	37,887	37,470	1.1%
BP/SF CROSS RATES	315	129	144.2%	274	15.0%	4,732	3,982	18.8%
BRAZIL REAL	218,149	79,465	174.5%	275,128	-20.7%	2,177,897	1,624,599	34.1%
BRITISH POUND	3,243,942	2,555,080	27.0%	1,731,036	87.4%	30,542,256	32,439,027	-5.8%
CANADIAN DOLLAR	1,936,087	1,986,531	-2.5%	1,347,479	43.7%	20,006,463	21,019,365	-4.8%
CD/JY CROSS RATES	90	100	-10.0%	9	900.0%	230	1,489	-84.6%
CHINESE RENMINBI (CNH)	19,945	18,953	5.2%	26,102	-23.6%	329,142	117,420	180.3%
CZECK KORUNA (EC)	12	0	0.0%	0	0.0%	42	8	425.0%
CZECK KORUNA (US)	0	3	-100.0%	0	0.0%	0	75	-100.0%
EC/AD CROSS RATES	7,169	7,547	-5.0%	3,639	97.0%	61,510	33,121	85.7%
EC/CD CROSS RATES	8,840	8,262	7.0%	921	859.8%	42,453	45,151	-6.0%
EC/NOK CROSS RATES	777	275	182.5%	359	116.4%	7,807	4,440	75.8%
EC/SEK CROSS RATES	2,244	1,968	14.0%	324	592.6%	10,488	10,058	4.3%
EFX/BP CROSS RATES	127,763	134,231	-4.8%	51,903	146.2%	1,184,463	1,064,898	11.2%
EFX/JY CROSS RATES	123,351	123,664	-0.3%	42,640	189.3%	895,395	1,044,615	-14.3%
EFX/SF CROSS RATES	42,132	46,597	-9.6%	22,257	89.3%	427,831	377,760	13.3%
E-MINI EURO FX	96,532	102,292	-5.6%	50,501	91.1%	1,101,629	1,224,546	-10.0%
E-MINI JAPANESE YEN	12,383	21,987	-43.7%	18,070	-31.5%	203,872	163,359	24.8%
EURO FX	5,725,781	5,353,724	6.9%	2,976,082	92.4%	52,490,124	68,785,137	-23.7%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	98	-100.0%
HUNGARIAN FORINT (US)	37	0	0.0%	4	825.0%	70	729	-90.4%
INDIAN RUPEE	30,282	78,366	-61.4%	27,180	11.4%	747,029	1,089,152	-31.4%
JAPANESE YEN	3,067,755	3,305,350	-7.2%	2,303,344	33.2%	32,573,773	36,979,311	-11.9%
KOREAN WON	1,822	879	107.3%	207	780.2%	10,354	6,846	51.2%
MEXICAN PESO	1,409,244	1,380,569	2.1%	942,233	49.6%	15,064,180	17,081,210	-11.8%
MICRO AUD/USD	76,524	111,221	-31.2%	74,851	2.2%	1,202,640	1,313,037	-8.4%
MICRO CAD/USD	16,511	17,294	-4.5%	12,542	31.6%	201,285	206,791	-2.7%
MICRO CHF/USD	6,929	2,009	244.9%	4,925	40.7%	42,767	18,276	134.0%
MICRO EUR/USD	155,409	285,833	-45.6%	138,015	12.6%	2,640,604	4,323,117	-38.9%
MICRO GBP/USD	63,809	36,417	75.2%	57,698	10.6%	650,407	545,675	19.2%
MICRO INR/USD	3,256	8,109	-59.8%	3,231	0.8%	55,850	62,787	-11.0%
MICRO JPY/USD	15,755	25,860	-39.1%	15,738	0.1%	318,376	356,863	-10.8%
NEW ZEALND DOLLAR	698,894	608,384	14.9%	511,800	36.6%	6,974,345	7,552,938	-7.7%
NKR/USD CROSS RATE	11,620	6,266	85.4%	4,222	175.2%	70,561	64,580	9.3%
POLISH ZLOTY (EC)	2	24	-91.7%	0	0.0%	504	232	117.2%
POLISH ZLOTY (US)	393	132	197.7%	273	44.0%	2,119	1,212	74.8%
RMB USD	1	0	0.0%	1	0.0%	10	65	-84.6%
RUSSIAN RUBLE	167,602	117,787	42.3%	25,831	548.8%	1,055,559	769,150	37.2%
S.AFRICAN RAND	103,342	73,556	40.5%	41,604	148.4%	707,052	593,301	19.2%
SF/JY CROSS RATES	25	0	0.0%	10	150.0%	60	199	-69.8%
SHEKEL	20	0	0.0%	7	185.7%	40	2,610	-98.5%
SKR/USD CROSS RATES	9,350	6,481	44.3%	3,163	195.6%	48,365	61,886	-21.8%
SWISS FRANC	805,264	653,048	23.3%	532,860	51.1%	7,146,431	7,262,353	-1.6%
TURKISH LIRA	3,040	2,234	36.1%	219	1,288.1%	15,069	38,992	-61.4%
USDZAR	0	0	0.0%	0	0.0%	20	15	33.3%

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## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>FX Options</b>								
AUD/USD MONTHLY OPTIONS	67,768	72,396	-6.4%	53,272	27.2%	826,887	1,043,260	-20.7%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	293	-100.0%	21,655	45,638	-52.6%
AUD/USD WKLY FRIDAY OPTION	10,029	8,808	13.9%	3,362	198.3%	73,130	83,083	-12.0%
AUD/USD WKLY FRIDAY OPTION	8,797	11,297	-22.1%	3,442	155.6%	78,235	121,834	-35.8%
AUD/USD WKLY FRIDAY OPTION	4,241	5,111	-17.0%	4,847	-12.5%	76,912	119,958	-35.9%
AUD/USD WKLY FRIDAY OPTION	61	0	0.0%	3,308	-98.2%	19,909	36,762	-45.8%
AUD/USD WKLY WED OPTIONS -	1,169	2,781	-58.0%	1,466	-20.3%	19,847	38,884	-49.0%
AUD/USD WKLY WED OPTIONS -	2,087	1,973	5.8%	1,419	47.1%	20,747	29,134	-28.8%
AUD/USD WKLY WED OPTIONS -	484	1,645	-70.6%	709	-31.7%	9,331	15,977	-41.6%
AUD/USD WKLY WED OPTIONS -	506	802	-36.9%	2,068	-75.5%	15,839	24,303	-34.8%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	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	1	-100.0%	0	0.0%	0	280	-100.0%
BRL/USD MONTHLY OPTIONS	0	0	-	1,093	-100.0%	1,821	0	-
CAD/USD MONTHLY OPTIONS	48,852	63,593	-23.2%	52,082	-6.2%	629,439	1,003,517	-37.3%
CAD/USD WKLY FRIDAY OPTION	0	100	-100.0%	702	-100.0%	36,274	65,316	-44.5%
CAD/USD WKLY FRIDAY OPTION	12,761	15,278	-16.5%	4,661	173.8%	83,560	144,628	-42.2%
CAD/USD WKLY FRIDAY OPTION	12,822	9,441	35.8%	6,413	99.9%	114,402	201,468	-43.2%
CAD/USD WKLY FRIDAY OPTION	11,402	9,588	18.9%	11,005	3.6%	125,490	193,595	-35.2%
CAD/USD WKLY FRIDAY OPTION	684	0	0.0%	11,860	-94.2%	36,908	65,897	-44.0%
CAD/USD WKLY WED OPTIONS -	102	3,081	-96.7%	4,564	-97.8%	34,042	40,137	-15.2%
CAD/USD WKLY WED OPTIONS -	3,972	1,581	151.2%	3,825	3.8%	41,128	40,143	2.5%
CAD/USD WKLY WED OPTIONS -	3,939	5,619	-29.9%	3,869	1.8%	38,776	53,280	-27.2%
CAD/USD WKLY WED OPTIONS -	3,627	123	2,848.8%	4,488	-19.2%	35,389	43,939	-19.5%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	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	6,137	778	688.8%	6,670	-8.0%	39,258	26,086	50.5%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	186	222	-16.2%
CHF/USD WKLY FRIDAY OPTION	173	3	5,666.7%	405	-57.3%	2,935	759	286.7%
CHF/USD WKLY FRIDAY OPTION	376	19	1,878.9%	69	444.9%	2,210	939	135.4%
CHF/USD WKLY FRIDAY OPTION	285	0	0.0%	62	359.7%	1,824	1,801	1.3%
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	223,809	327,851	-31.7%	206,501	8.4%	4,084,567	5,974,492	-31.6%
EUR/USD WKLY FRIDAY OPTION	0	13	-100.0%	1,806	-100.0%	115,385	286,712	-59.8%
EUR/USD WKLY FRIDAY OPTION	38,347	54,182	-29.2%	7,114	439.0%	312,283	402,363	-22.4%
EUR/USD WKLY FRIDAY OPTION	26,131	74,367	-64.9%	14,403	81.4%	349,394	628,673	-44.4%
EUR/USD WKLY FRIDAY OPTION	15,683	32,914	-52.4%	17,994	-12.8%	384,156	587,566	-34.6%
EUR/USD WKLY FRIDAY OPTION	123	0	0.0%	18,407	-99.3%	101,321	154,367	-34.4%
EUR/USD WKLY WED OPTIONS -	12,274	14,429	-14.9%	11,861	3.5%	153,120	156,624	-2.2%
EUR/USD WKLY WED OPTIONS -	12,935	17,968	-28.0%	8,816	46.7%	150,124	156,693	-4.2%
EUR/USD WKLY WED OPTIONS -	12,251	12,730	-3.8%	8,099	51.3%	151,055	141,574	6.7%
EUR/USD WKLY WED OPTIONS -	9,731	9,249	5.2%	9,478	2.7%	163,740	156,519	4.6%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	41,085	66,146	-37.9%

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## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>FX Options</b>								
GBP/USD MONTHLY OPTIONS	155,937	142,583	9.4%	75,104	107.6%	1,527,145	2,226,015	-31.4%
GBP/USD WKLY FRIDAY OPTION	0	70	-100.0%	7	-100.0%	32,887	72,550	-54.7%
GBP/USD WKLY FRIDAY OPTION	15,503	20,007	-22.5%	2,467	528.4%	86,329	163,434	-47.2%
GBP/USD WKLY FRIDAY OPTION	12,469	13,375	-6.8%	1,590	684.2%	111,734	235,014	-52.5%
GBP/USD WKLY FRIDAY OPTION	4,506	6,060	-25.6%	3,385	33.1%	98,645	230,539	-57.2%
GBP/USD WKLY FRIDAY OPTION	25	0	0.0%	3,551	-99.3%	31,776	60,139	-47.2%
GBP/USD WKLY WED OPTIONS -	1,049	3,297	-68.2%	758	38.4%	26,844	44,423	-39.6%
GBP/USD WKLY WED OPTIONS -	4,188	6,921	-39.5%	3,565	17.5%	35,796	62,026	-42.3%
GBP/USD WKLY WED OPTIONS -	1,724	2,777	-37.9%	576	199.3%	29,843	64,610	-53.8%
GBP/USD WKLY WED OPTIONS -	2,521	2,106	19.7%	208	1,112.0%	27,254	52,343	-47.9%
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	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	95,634	153,375	-37.6%	116,701	-18.1%	1,634,908	2,007,391	-18.6%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	465	-100.0%	57,218	93,433	-38.8%
JPY/USD WKLY FRIDAY OPTION	19,050	22,771	-16.3%	8,315	129.1%	125,530	184,254	-31.9%
JPY/USD WKLY FRIDAY OPTION	12,053	30,445	-60.4%	9,976	20.8%	167,579	273,404	-38.7%
JPY/USD WKLY FRIDAY OPTION	8,172	16,731	-51.2%	8,208	-0.4%	156,534	262,260	-40.3%
JPY/USD WKLY FRIDAY OPTION	89	0	0.0%	11,053	-99.2%	59,282	64,149	-7.6%
JPY/USD WKLY WED OPTIONS -	4,911	5,134	-4.3%	4,143	18.5%	56,084	56,869	-1.4%
JPY/USD WKLY WED OPTIONS -	6,703	5,097	31.5%	3,615	85.4%	53,774	57,273	-6.1%
JPY/USD WKLY WED OPTIONS -	2,944	3,410	-13.7%	4,821	-38.9%	51,800	49,748	4.1%
JPY/USD WKLY WED OPTIONS -	2,537	6,396	-60.3%	3,577	-29.1%	51,728	58,759	-12.0%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	11,387	23,891	-52.3%
MXN/USD MONTHLY OPTIONS	720	1,517	-52.5%	1,382	-47.9%	17,064	23,088	-26.1%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	1,200	0	0.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	528	205	157.6%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	247	-100.0%	1,350	286	372.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	201	-100.0%	530	632	-16.1%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	28	-100.0%	28	0	0.0%
NZD/USD MONTHLY OPTIONS	1,439	17	8,364.7%	1,285	12.0%	9,173	1,049	774.5%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	1	-100.0%
NZD/USD WKLY FRIDAY OPTION	2	0	-	50	-96.0%	172	0	-
NZD/USD WKLY FRIDAY OPTION	200	0	-	0	0.0%	506	0	-
NZD/USD WKLY FRIDAY OPTION	200	0	-	600	-66.7%	950	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	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%

### Ags Futures

FERTILIZER PRODUCS	2,110	800	163.8%	1,805	16.9%	24,730	13,680	80.8%
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### Foreign Exchange Futures

CHILEAN PESO	0	0	0.0%	0	0.0%	410	24,127	-98.3%
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## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Foreign Exchange Options</b>								
AUD/USD WKLY WED OPTIONS -	936	2,615	-64.2%	159	488.7%	9,855	12,546	-21.4%
<b>Ag Products Futures</b>								
BUTTER CS	5,301	4,488	18.1%	4,424	19.8%	53,232	52,623	1.2%
CASH-SETTLED CHEESE	12,749	15,029	-15.2%	11,341	12.4%	133,784	136,455	-2.0%
CATTLE	965,565	1,121,123	-13.9%	1,488,300	-35.1%	16,718,841	16,440,125	1.7%
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%
CHI WHEAT	1,764,348	1,486,913	18.7%	2,614,584	-32.5%	30,407,143	36,805,171	-17.4%
CLASS IV MILK	2,131	2,375	-10.3%	1,122	89.9%	28,528	10,864	162.6%
COCOA TAS	0	0	0.0%	0	0.0%	8	5	60.0%
COFFEE	0	0	0.0%	2	-100.0%	2	0	0.0%
CORN	3,774,384	4,327,653	-12.8%	8,302,688	-54.5%	103,189,062	97,387,154	6.0%
COTTON	1	1	0.0%	0	0.0%	39	22	77.3%
DJ_UBS ROLL SELECT INDEX FU	2,694	3,884	-30.6%	0	0.0%	13,353	20,570	-35.1%
DOW-UBS COMMOD INDEX	53,543	105,177	-49.1%	8,522	528.3%	527,389	950,480	-44.5%
DRY WHEY	1,324	1,490	-11.1%	1,364	-2.9%	15,013	16,852	-10.9%
FEEDER CATTLE	243,802	231,572	5.3%	234,331	4.0%	3,608,546	3,528,965	2.3%
FERTILIZER PRODUCTS	30	2,495	-98.8%	180	-83.3%	15,215	27,360	-44.4%
GOLDMAN SACHS	20,392	31,926	-36.1%	24,774	-17.7%	327,866	378,542	-13.4%
GSCI EXCESS RETURN FUT	65,580	118,362	-44.6%	325	20,078.5%	379,284	472,094	-19.7%
HDD EURO SEASONAL STRIP	0	0	0.0%	250	-100.0%	250	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	50	-100.0%
HDD WEATHER	3,050	300	916.7%	7,600	-59.9%	15,150	14,405	5.2%
HDD WEATHER EUROPEAN	0	0	0.0%	3,750	-100.0%	9,750	24,000	-59.4%
HOGS	886,352	753,302	17.7%	1,234,991	-28.2%	15,621,844	13,551,711	15.3%
HOUSING INDEX	6	13	-53.8%	14	-57.1%	148	113	31.0%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	926,853	626,397	48.0%	1,568,777	-40.9%	15,455,728	15,341,514	0.7%
LUMBER	11,873	11,541	2.9%	12,554	-5.4%	162,682	216,586	-24.9%
MALAYSIAN PALM SWAP	2,520	6,860	-63.3%	4,160	-39.4%	50,400	51,474	-2.1%
MILK	33,676	28,617	17.7%	31,377	7.3%	335,847	302,252	11.1%
MINI CORN	9,893	6,163	60.5%	13,858	-28.6%	172,423	118,883	45.0%
MINI SOYBEAN	23,497	20,681	13.6%	13,673	71.8%	227,779	273,669	-16.8%
MINI WHEAT	4,834	3,052	58.4%	5,399	-10.5%	88,322	88,021	0.3%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	6,388	3,615	76.7%	5,801	10.1%	75,487	59,405	27.1%
OATS	9,548	7,195	32.7%	19,901	-52.0%	162,551	172,939	-6.0%
ROUGH RICE	31,191	22,479	38.8%	12,253	154.6%	258,873	231,294	11.9%
SOYBEAN	4,994,362	4,264,643	17.1%	3,416,484	46.2%	53,333,211	58,538,591	-8.9%
SOYBEAN MEAL	2,998,388	2,105,724	42.4%	3,009,246	-0.4%	29,403,484	31,838,908	-7.6%
SOYBEAN OIL	3,213,155	2,455,639	30.8%	3,242,714	-0.9%	31,694,867	31,265,884	1.4%
S&P GSCI ENHANCED ER SWAP	7,524	7,524	0.0%	0	0.0%	37,442	41,362	-9.5%
SUGAR 11	0	0	0.0%	0	0.0%	10	58	-82.8%
USD CRUDE PALM OIL	3,409	680	401.3%	2,480	37.5%	17,263	8,680	98.9%
WHEAT	10,728	11,740	-8.6%	10,787	-0.5%	181,065	179,745	0.7%

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## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Ag Products Options</b>								
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
BUTTER CS	1,809	4,880	-62.9%	2,399	-24.6%	36,037	49,184	-26.7%
CASH-SETTLED CHEESE	10,701	15,556	-31.2%	7,055	51.7%	113,802	125,892	-9.6%
CATTLE	140,759	145,752	-3.4%	221,287	-36.4%	2,413,456	2,641,563	-8.6%
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%
CHI WHEAT	503,339	518,226	-2.9%	372,912	35.0%	7,346,623	9,403,524	-21.9%
CLASS IV MILK	2,391	2,887	-17.2%	1,354	76.6%	40,192	15,501	159.3%
CORN	1,064,018	1,123,322	-5.3%	1,478,094	-28.0%	31,319,520	25,542,064	22.6%
CORN NEARBY+2 CAL SPRD	1,850	9,885	-81.3%	6,936	-73.3%	83,045	40,753	103.8%
DEC-DEC CORN CAL SPRD	0	0	0.0%	357	-100.0%	18,794	20,775	-9.5%
DEC-JULY CORN CAL SPRD	0	0	0.0%	6,607	-100.0%	28,755	19,499	47.5%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	51	-100.0%	102	1,744	-94.2%
DRY WHEY	162	419	-61.3%	146	11.0%	8,115	6,990	16.1%
FEEDER CATTLE	17,311	20,328	-14.8%	20,900	-17.2%	341,888	338,741	0.9%
HDD EURO SEASONAL STRIP	0	0	0.0%	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	0	0.0%	0	0.0%	0	350	-100.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HOGS	247,201	157,940	56.5%	263,623	-6.2%	4,190,367	2,769,669	51.3%
HOUSING INDEX	0	0	0.0%	0	0.0%	7	0	0.0%
Intercommodity Spread	7,296	0	0.0%	5,205	40.2%	13,620	11,463	18.8%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC CORN CAL SPRD	2,520	520	384.6%	8,000	-68.5%	31,304	11,696	167.6%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	1,200	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	700	0	0.0%	0	0.0%	2,200	2,620	-16.0%
JULY-NOV SOYBEAN CAL SPRD	3,187	474	572.4%	38	8,286.8%	15,052	59,472	-74.7%
KC WHEAT	116,298	72,291	60.9%	74,602	55.9%	1,122,351	1,009,253	11.2%
LUMBER	1,058	2,070	-48.9%	1,536	-31.1%	20,085	21,557	-6.8%
LV CATL CSO	40	25	60.0%	20	100.0%	589	341	72.7%
MAR-DEC CORN CAL SPRD	375	0	-	0	0.0%	384	0	-
MAR-JULY CORN CAL SPRD	0	0	0.0%	4,000	-100.0%	4,040	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	1,750	-100.0%	0	0.0%	30	1,950	-98.5%
MILK	36,737	40,614	-9.5%	35,986	2.1%	455,653	428,200	6.4%
MLK MID OPTIONS	15	25	-40.0%	4	275.0%	244	484	-49.6%
NFD MILK	2,942	3,864	-23.9%	3,715	-20.8%	68,779	60,568	13.6%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	3,550	1	354,900.0%
NOV-MAR SOYBEAN CSO	0	0	0.0%	0	0.0%	20	130	-84.6%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	2,828	118	2,296.6%
OATS	23	392	-94.1%	198	-88.4%	4,670	6,801	-31.3%
ROUGH RICE	994	948	4.9%	2,664	-62.7%	33,877	18,279	85.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	1,170	-100.0%
SOYBEAN	1,104,893	1,072,564	3.0%	858,790	28.7%	13,507,813	19,031,062	-29.0%
SOYBEAN CRUSH	28	0	0.0%	127	-78.0%	334	185	80.5%
SOYBEAN MEAL	190,434	98,553	93.2%	187,629	1.5%	1,987,792	3,185,498	-37.6%
SOYBEAN OIL	226,215	95,732	136.3%	160,478	41.0%	1,599,835	1,425,379	12.2%
SOYBN NEARBY+2 CAL SPRD	900	0	0.0%	25	3,500.0%	6,425	10	64,150.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	490	8,415	-94.2%

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## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Ag Products Options</b>								
WHEAT	10,272	100	10,172.0%	6,760	52.0%	67,398	7,107	848.3%
WHEAT-CORN ICSD	0	0	0.0%	0	0.0%	2,880	5,780	-50.2%
WHEAT NEARBY+2 CAL SPRD	375	160	134.4%	0	0.0%	3,115	14,178	-78.0%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	106,620,059	156,589,135	-31.9%	160,105,532	-33.4%	1,911,472,964	1,900,015,161	0.6%
Equity Index Futures	61,535,850	82,809,784	-25.7%	43,811,479	40.5%	708,216,173	694,919,418	1.9%
Metals Futures	9,867,018	7,602,463	29.8%	14,742,718	-33.1%	148,632,083	146,291,396	1.6%
Energy Futures	39,269,563	41,028,640	-4.3%	40,093,337	-2.1%	537,171,044	565,356,728	-5.0%
FX Futures	20,561,902	19,319,544	6.4%	13,009,236	58.1%	204,317,363	234,441,847	-12.8%
Ags Futures	2,110	800	163.8%	1,805	16.9%	24,730	13,680	80.8%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	410	24,127	-98.3%
Ag Products Futures	20,089,091	17,788,653	12.9%	25,308,026	-20.6%	302,734,506	308,549,576	-1.9%
<b>TOTAL FUTURES</b>	<b>257,945,593</b>	<b>325,139,019</b>	<b>-20.7%</b>	<b>297,072,133</b>	<b>-13.2%</b>	<b>3,812,569,273</b>	<b>3,849,611,933</b>	<b>-1.0%</b>
<b>TOTAL OPTIONS GROUP</b>								
Equity Index Options	13,970,496	19,480,642	-28.3%	10,860,066	28.6%	162,279,975	207,538,061	-21.8%
Interest Rate Options	42,246,585	48,115,043	-12.2%	45,054,917	-6.2%	696,389,162	607,708,732	14.6%
Metals Options	1,240,800	1,177,294	5.4%	1,336,143	-7.1%	19,786,426	14,587,153	35.6%
Energy Options	4,779,375	5,785,308	-17.4%	4,827,564	-1.0%	61,223,842	80,060,765	-23.5%
FX Options	904,134	1,199,810	-24.6%	756,311	19.5%	12,883,775	18,587,055	-30.7%
Ag Products Options	3,694,843	3,389,277	9.0%	3,731,498	-1.0%	64,903,061	66,299,366	-2.1%
Foreign Exchange Options	936	2,615	-64.2%	159	488.7%	9,855	12,546	-21.4%
<b>TOTAL OPTIONS</b>	<b>66,837,169</b>	<b>79,149,989</b>	<b>-15.6%</b>	<b>66,566,658</b>	<b>0.4%</b>	<b>1,017,476,096</b>	<b>994,793,678</b>	<b>2.3%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	148,866,644	204,704,178	-27.3%	205,160,449	-27.4%	2,607,862,126	2,507,723,893	4.0%
Equity Index	75,506,346	102,290,426	-26.2%	54,671,545	38.1%	870,496,148	902,457,479	-3.5%
Metals	11,107,818	8,779,757	26.5%	16,078,861	-30.9%	168,418,509	160,878,549	4.7%
Energy	44,048,938	46,813,948	-5.9%	44,920,901	-1.9%	598,394,886	645,417,493	-7.3%
FX	21,466,036	20,519,354	4.6%	13,765,547	55.9%	217,201,138	253,028,902	-14.2%
Ags	2,110	800	163.8%	1,805	16.9%	24,730	13,680	80.8%
Foreign Exchange	936	2,615	-64.2%	159	488.7%	10,265	36,673	-72.0%
Ag Products	23,783,934	21,177,930	12.3%	29,039,524	-18.1%	367,637,567	374,848,942	-1.9%
<b>GRAND TOTAL</b>	<b>324,782,762</b>	<b>404,289,008</b>	<b>-19.7%</b>	<b>363,638,791</b>	<b>-10.7%</b>	<b>4,830,045,369</b>	<b>4,844,405,611</b>	<b>-0.3%</b>

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