

## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2020	VOLUME DEC 2019	% CHG	VOIUME NOV 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
<b>Interest Rate Futures</b>								
10-YR NOTE	24,080,327	28,427,186	-15.3%	41,446,978	-41.9%	405,990,223	449,829,752	-9.7%
10-YR SWAP RATE	240,878	178,973	34.6%	35,562	577.3%	1,218,847	964,304	26.4%
15-YR SWAP RATE	0	0	0.0%	0	0.0%	0	5,500	-100.0%
1-MONTH EURODOLLAR	0	1	-100.0%	0	0.0%	826	451	83.1%
20-YR SWAP RATE	0	0	0.0%	0	0.0%	0	46	-100.0%
2-YR NOTE	4,544,177	9,543,938	-52.4%	11,777,033	-61.4%	128,850,090	182,623,959	-29.4%
2-YR SWAP RATE	67,397	48,207	39.8%	65,662	2.6%	334,983	564,612	-40.7%
30-YR BOND	6,877,871	5,750,554	19.6%	11,469,863	-40.0%	95,684,575	87,795,571	9.0%
30-YR SWAP RATE	30	5	500.0%	0	0.0%	1,345	6,637	-79.7%
3-YR NOTE	101,855	0	-	137,650	-26.0%	618,423	0	-
3-YR SWAP RATE	8,553	15,361	-44.3%	893	857.8%	51,215	192,083	-73.3%
4-YR SWAP RATE	768	709	8.3%	530	44.9%	17,454	93,581	-81.3%
5-YR NOTE	13,900,866	15,520,452	-10.4%	26,265,558	-47.1%	244,842,677	294,399,748	-16.8%
5-YR SWAP RATE	66,585	83,965	-20.7%	40,971	62.5%	683,796	966,499	-29.3%
7-YR SWAP RATE	5,079	2,146	136.7%	5,027	1.0%	29,280	46,946	-37.6%
EURODOLLARS	30,892,952	36,492,894	-15.3%	39,452,192	-21.7%	509,912,503	687,072,595	-25.8%
FED FUND	1,552,715	3,589,877	-56.7%	1,314,593	18.1%	52,440,781	89,714,542	-41.5%
SOFR	1,461,477	729,801	100.3%	1,734,204	-15.7%	12,843,811	9,102,848	41.1%
SONIA	132,578	196,587	-32.6%	201,932	-34.3%	2,007,954	2,212,780	-9.3%
Ultra 10-Year Note	4,146,640	3,515,003	18.0%	7,849,935	-47.2%	64,579,927	57,907,848	11.5%
ULTRA T-BOND	2,824,775	2,524,400	11.9%	6,299,034	-55.2%	52,401,970	47,972,662	9.2%
<b>Interest Rate Options</b>								
10-YR NOTE	7,606,367	15,066,820	-49.5%	10,152,211	-25.1%	127,185,745	171,116,138	-25.7%
2-YR NOTE	8,374	313,977	-97.3%	19,289	-56.6%	2,049,411	6,045,767	-66.1%
30-YR BOND	2,680,635	2,855,827	-6.1%	3,254,407	-17.6%	31,868,672	37,108,236	-14.1%
5-YR NOTE	1,163,757	3,178,072	-63.4%	1,482,434	-21.5%	30,832,753	57,045,358	-46.0%
EURODOLLARS	3,785,897	15,285,898	-75.2%	4,867,141	-22.2%	184,852,363	278,764,545	-33.7%
EURO MIDCURVE	4,832,194	5,531,821	-12.6%	7,126,202	-32.2%	82,725,939	145,928,255	-43.3%
FED FUND	1	1,097	-99.9%	1	0.0%	10,923	79,019	-86.2%
SOFR	6,000	0	-	2,002	199.7%	9,124	0	-
Ultra 10-Year Note	0	711	-100.0%	0	0.0%	16,000	34,644	-53.8%
ULTRA T-BOND	589	12,362	-95.2%	621	-5.2%	15,109	267,200	-94.3%

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<b>Equity Index Futures</b>								
BITCOIN FUTURES	245,929	109,847	123.9%	228,667	7.5%	2,221,723	1,603,862	38.5%
DJ US REAL ESTATE	90,267	101,674	-11.2%	43,014	109.9%	871,932	635,273	37.3%
E-mini (\$5) Dow	3,420,604	3,593,042	-4.8%	3,681,547	-7.1%	59,371,718	50,377,749	17.9%
E-MINI COM SERVICES SELECT	6,724	14,095	-52.3%	1,877	258.2%	59,489	86,190	-31.0%
E-mini FTSE 100 (USD)	0	0	0.0%	0	0.0%	0	336	-100.0%
E-mini FTSE China 50	0	0	0.0%	0	0.0%	2	711	-99.7%
E-MINI MIDCAP	488,901	505,898	-3.4%	252,149	93.9%	4,532,446	4,108,137	10.3%
E-MINI NASDAQ 100	9,987,179	8,204,200	21.7%	10,349,100	-3.5%	146,717,097	115,080,512	27.5%
E-MINI RUSSELL 1000	18,108	20,266	-10.6%	2,561	607.1%	106,949	113,167	-5.5%
E-MINI RUSSELL 1000 GROWTH	9,647	11,667	-17.3%	3,395	184.2%	64,431	70,335	-8.4%
E-MINI RUSSELL 1000 VALUE	43,492	21,825	99.3%	8,434	415.7%	157,606	177,152	-11.0%
E-MINI RUSSELL 2000	4,700,342	3,530,687	33.1%	3,466,243	35.6%	51,918,970	36,798,640	41.1%
E-MINI S&P500	34,232,100	35,131,520	-2.6%	31,149,878	9.9%	502,364,001	395,146,908	27.1%
E-MINI S&P REAL ESTATE SELE	10,916	17,284	-36.8%	2,943	270.9%	104,879	90,250	16.2%
FT-SE 100	1	0	0.0%	8	-87.5%	9	372	-97.6%
FTSE Emerging	25	2,010	-98.8%	30	-16.7%	4,798	25,224	-81.0%
IBOVESPA INDEX	187	601	-68.9%	143	30.8%	4,668	8,289	-43.7%
MICRO E-MINI NASDAQ 100	16,275,693	3,168,178	413.7%	20,097,956	-19.0%	178,531,164	31,750,965	462.3%
MICRO E-MINI RUSSELL 2000	1,982,659	554,646	257.5%	1,719,147	15.3%	23,672,428	5,004,928	373.0%
MICRO E-MINI S&P500	16,318,013	4,328,000	277.0%	20,549,363	-20.6%	226,808,530	43,076,456	426.5%
MICRO MINI \$5 DOW	2,778,902	702,604	295.5%	2,922,025	-4.9%	32,643,055	7,815,787	317.7%
NASDAQ BIOTECH	285	322	-11.5%	325	-12.3%	6,334	4,573	38.5%
Nearby BTIC+	0	0	0.0%	0	0.0%	1,177	34	3,361.8%
NIFTY 50	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	135,014	238,701	-43.4%	152,649	-11.6%	2,260,193	2,617,112	-13.6%
NIKKEI 225 (YEN) STOCK	641,964	816,553	-21.4%	815,551	-21.3%	11,252,533	9,741,770	15.5%
S&P 500	142,283	116,894	21.7%	58,207	144.4%	1,586,187	1,210,602	31.0%
S&P 500 ANNUAL DIVIDEND IND	29,489	26,979	9.3%	40,781	-27.7%	683,336	326,502	109.3%
S&P 500/GI	0	12	-100.0%	0	0.0%	0	72	-100.0%
S&P 500 QUARLY DIVIDEND IND	1,890	50	3,680.0%	3,834	-50.7%	15,279	2,567	495.2%
S&P 600 SMALLCAP EMINI	0	961	-100.0%	0	0.0%	3,504	4,446	-21.2%
S&P CONSUMER DSCRTNRY SE	20,898	13,814	51.3%	10,778	93.9%	125,390	106,969	17.2%
S&P CONSUMER STAPLES SECT	37,851	25,187	50.3%	15,091	150.8%	298,942	236,144	26.6%
S&P ENERGY SECTOR	66,125	37,144	78.0%	54,452	21.4%	426,630	230,623	85.0%
S&P FINANCIAL SECTOR	83,259	67,100	24.1%	45,033	84.9%	390,959	420,726	-7.1%
S&P HEALTH CARE SECTOR	31,347	43,466	-27.9%	15,640	100.4%	222,608	256,116	-13.1%
S&P INDUSTRIAL SECTOR	52,094	26,244	98.5%	27,294	90.9%	246,340	165,792	48.6%
S&P MATERIALS SECTOR	25,482	13,043	95.4%	11,459	122.4%	126,473	124,502	1.6%
S&P TECHNOLOGY SECTOR	27,122	29,441	-7.9%	10,764	152.0%	197,801	190,800	3.7%
S&P UTILITIES SECTOR	49,126	49,691	-1.1%	17,012	188.8%	329,203	385,556	-14.6%
S&P VALUE INDEX FUTURES	0	16	-100.0%	0	0.0%	0	88	-100.0%
WATER INDEX FUTURES	94	0	-	0	-	94	0	-
YEN DENOMINATED TOPIX	1,672	12,188	-86.3%	5,783	-71.1%	77,860	219,936	-64.6%

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<b>Equity Index Options</b>								
BITCOIN FUTURES	3,476	0	-	2,668	30.3%	37,332	0	-
E-mini (\$5) Dow	1,469	9,416	-84.4%	1,903	-22.8%	33,237	53,881	-38.3%
E-MINI NASDAQ 100	262,327	176,277	48.8%	310,188	-15.4%	4,029,014	2,394,963	68.2%
E-MINI RUSSELL 2000	16,753	16,248	3.1%	37,651	-55.5%	230,424	195,003	18.2%
E-MINI S&P500	5,917,491	6,351,055	-6.8%	5,314,982	11.3%	84,727,423	66,319,544	27.8%
EOM E-MINI RUSSELL 2000 END	19,353	4,114	370.4%	7,807	147.9%	116,366	99,644	16.8%
EOM EMINI S&P	1,258,669	1,666,065	-24.5%	1,242,723	1.3%	23,136,877	22,735,455	1.8%
EOM S&P 500	49,960	105,822	-52.8%	22,099	126.1%	683,589	1,392,835	-50.9%
EOW1 E-MINI RUSSELL 2000 WE	2,406	3,409	-29.4%	3,422	-29.7%	50,285	41,469	21.3%
EOW1 EMINI S&P 500	392,686	1,222,185	-67.9%	1,031,094	-61.9%	12,023,282	11,898,800	1.0%
EOW1 S&P 500	22,718	119,582	-81.0%	60,148	-62.2%	524,931	927,803	-43.4%
EOW2 E-MINI RUSSELL 2000 WE	7,888	3,706	112.8%	5,706	38.2%	80,323	57,981	38.5%
EOW2 EMINI S&P 500	941,003	1,238,813	-24.0%	1,006,131	-6.5%	12,873,879	12,211,898	5.4%
EOW2 S&P 500	66,958	182,781	-63.4%	59,488	12.6%	928,442	1,610,480	-42.3%
EOW3 E-MINI RUSSELL 2000 WE	14,679	15,383	-4.6%	15,471	-5.1%	205,288	181,234	13.3%
EOW3 EMINI S&P 500	1,236,307	1,615,799	-23.5%	1,755,216	-29.6%	27,386,900	27,486,266	-0.4%
EOW3 S&P 500	23,574	40,045	-41.1%	58,953	-60.0%	799,507	1,407,823	-43.2%
EOW4 E-MINI RUSSELL 2000 WE	6,220	3,468	79.4%	4,009	55.2%	46,721	39,182	19.2%
EOW4 EMINI S&P 500	588,852	845,944	-30.4%	516,251	14.1%	10,270,410	10,342,681	-0.7%
EOW4 S&P 500	15,542	0	-	14,595	6.5%	92,265	0	-
MICRO E-MINI NASDAQ 100	2,460	0	-	956	157.3%	6,839	0	-
MICRO E-MINI S&P500	22,233	0	-	18,680	19.0%	86,488	0	-
S&P 500	162,388	350,384	-53.7%	98,165	65.4%	1,644,423	2,883,033	-43.0%

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<b>Metals Futures</b>								
ALUMINUM	9,657	14,774	-34.6%	13,271	-27.2%	244,649	169,516	44.3%
COBALT METAL FUTURES	3	0	-	0	-	3	0	-
COMEX COPPER	1,551,708	1,665,718	-6.8%	2,214,470	-29.9%	24,317,772	24,008,860	1.3%
COMEX E-Mini GOLD	24,464	15,678	56.0%	26,345	-7.1%	386,925	241,481	60.2%
COMEX E-Mini SILVER	6,393	2,021	216.3%	5,293	20.8%	106,315	49,552	114.6%
COMEX GOLD	4,035,415	5,394,199	-25.2%	6,177,080	-34.7%	78,127,531	86,508,741	-9.7%
COMEX MINY COPPER	1,956	320	511.2%	2,142	-8.7%	13,863	7,449	86.1%
COMEX SILVER	1,682,020	1,542,726	9.0%	2,139,688	-21.4%	26,126,771	24,149,148	8.2%
COPPER	2,362	1,244	89.9%	1,292	82.8%	35,352	11,165	216.6%
FERROUS PRODUCTS	3,032	356	751.7%	3,853	-21.3%	26,448	12,453	112.4%
GOLD	2,585	7,368	-64.9%	4,375	-40.9%	79,860	42,719	86.9%
Gold Kilo	0	0	0.0%	0	-	0	0	0.0%
HOT ROLLED COIL STEEL FUTU	738	0	-	1,600	-53.9%	6,500	0	-
IRON ORE 62 CHINA PLATTS FU	0	0	0.0%	0	0.0%	0	0	0.0%
IRON ORE 62 CHINA TSI FUTURE	0	1,566	-100.0%	0	0.0%	14,498	54,130	-73.2%
IRON ORE CHINA	1,718	0	-	1,418	21.2%	8,553	0	-
LNDN ZINC	0	0	0.0%	0	0.0%	0	1,230	-100.0%
METALS	150	0	-	0	0.0%	180	0	-
MICRO GOLD	1,599,830	512,931	211.9%	1,588,687	0.7%	21,783,469	5,707,849	281.6%
NYMEX HOT ROLLED STEEL	16,901	9,093	85.9%	19,194	-11.9%	220,406	173,756	26.8%
NYMEX PLATINUM	466,080	588,197	-20.8%	277,596	67.9%	4,577,531	5,862,290	-21.9%
PALLADIUM	31,951	83,049	-61.5%	59,389	-46.2%	687,787	1,266,701	-45.7%
SILVER	302,609	27,758	990.2%	238,618	26.8%	2,449,936	354,422	591.2%
URANIUM	0	20	-100.0%	0	0.0%	1,855	10,621	-82.5%
<b>Metals Options</b>								
ALUMINUM	0	0	-	0	0.0%	150	0	-
COMEX COPPER	23,118	53,650	-56.9%	26,231	-11.9%	428,124	704,806	-39.3%
COMEX GOLD	592,176	857,264	-30.9%	997,540	-40.6%	13,213,356	15,043,949	-12.2%
COMEX SILVER	117,242	159,877	-26.7%	152,667	-23.2%	2,213,958	2,208,237	0.3%
COPPER	0	360	-100.0%	4	-100.0%	3,579	3,927	-8.9%
GOLD	137,268	150,107	-8.6%	135,161	1.6%	1,742,698	1,670,210	4.3%
HOT ROLLED COIL STEEL CALL	0	0	0.0%	0	0.0%	75	1,050	-92.9%
HOT ROLLED COIL STEEL PUT O	0	0	0.0%	0	0.0%	0	150	-100.0%
IRON ORE 62 CHINA TSI CALL O	0	0	0.0%	0	0.0%	3,740	6,830	-45.2%
IRON ORE 62 CHINA TSI PUT OP	0	30	-100.0%	0	0.0%	6,349	3,630	74.9%
IRON ORE CHINA	120	0	-	0	0.0%	500	0	-
NYMEX HOT ROLLED STEEL	300	0	-	150	100.0%	1,275	0	-
NYMEX PLATINUM	1,568	4,152	-62.2%	339	362.5%	28,347	41,412	-31.5%
PALLADIUM	87	639	-86.4%	234	-62.8%	6,969	14,317	-51.3%
SILVER	6,377	14,721	-56.7%	5,312	20.0%	103,670	87,908	17.9%
<b>Energy Futures</b>								
3.5% FUEL OIL CID MED SWA	0	0	0.0%	0	0.0%	20	97	-79.4%
3.5% FUEL OIL CIF BALMO S	0	0	0.0%	0	0.0%	0	20	-100.0%
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%

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<b>Energy Futures</b>								
AEP-DAYTON HUB MTHLY	0	0	0.0%	0	-	0	0	0.0%
AEP-DAYTON HUB OFF-PEAK M	0	0	0.0%	0	-	0	0	0.0%
ALGONQUIN CITYGATES BASIS	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	2,030	4,125	-50.8%	13,790	-85.3%	72,825	91,454	-20.4%
ARGUS PROPAN FAR EST INDE	4,990	3,937	26.7%	4,936	1.1%	62,349	71,392	-12.7%
ARGUS PROPAN(SAUDI ARAMC	1,863	3,229	-42.3%	2,226	-16.3%	27,087	35,928	-24.6%
AUSTRIALIAN COKE COAL	0	0	0.0%	0	0.0%	0	0	0.0%
BRENT BALMO SWAP	200	0	0.0%	100	100.0%	1,706	1,960	-13.0%
BRENT CALENDAR SWAP	6,223	3,800	63.8%	2,161	188.0%	82,520	85,595	-3.6%
BRENT CFD SWAP	0	0	0.0%	0	-	0	0	0.0%
BRENT FINANCIAL FUTURES	0	0	0.0%	0	0.0%	2,645	8,539	-69.0%
BRENT OIL LAST DAY	1,506,371	1,781,077	-15.4%	1,821,166	-17.3%	25,979,078	25,616,925	1.4%
CANADIAN LIGHT SWEET OIL	0	0	0.0%	0	-	0	0	0.0%
CENTERPOINT BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
CHICAGO ETHANOL SWAP	58,974	60,814	-3.0%	65,034	-9.3%	874,634	1,168,154	-25.1%
CHICAGO ULSD PL VS HO SPR	160	665	-75.9%	100	60.0%	7,307	6,681	9.4%
CHICAGO UNL GAS PL VS RBO	625	0	0.0%	825	-24.2%	2,740	1,370	100.0%
CIG BASIS	0	0	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%
CIN HUB 5MW D AH PK	0	440	-100.0%	0	0.0%	1,346	5,312	-74.7%
CIN HUB 5MW REAL TIME O P	0	0	0.0%	0	0.0%	0	3,920	-100.0%
CIN HUB 5MW REAL TIME PK	0	0	0.0%	0	0.0%	0	325	-100.0%
COAL SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
COLUMB GULF MAINLINE NG B	0	0	0.0%	0	0.0%	0	364	-100.0%
CONWAY NATURAL GASOLINE (	232	664	-65.1%	20	1,060.0%	2,932	3,248	-9.7%
CONWAY NORMAL BUTANE (OPI	375	157	138.9%	346	8.4%	4,774	5,574	-14.4%
CONWAY PROPANE 5 DECIMALS	9,145	10,373	-11.8%	7,981	14.6%	182,933	171,286	6.8%
CRUDE OIL	0	250	-100.0%	10,000	-100.0%	35,717	50,054	-28.6%
CRUDE OIL LAST DAY	43	0	-	241	-82.2%	979	0	-
CRUDE OIL OUTRIGHTS	70,493	77,543	-9.1%	47,522	48.3%	937,462	779,081	20.3%
CRUDE OIL PHY	15,438,383	19,334,886	-20.2%	17,682,308	-12.7%	274,225,104	291,648,494	-6.0%
CRUDE OIL SPRDS	28,069	15,892	76.6%	20,568	36.5%	309,329	245,526	26.0%
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%	640	0	-
DATED TO FRONTLINE BRENT	0	0	0.0%	0	0.0%	244	1,000	-75.6%
DIESEL 10P BRG FOB RDM VS	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	0	0.0%
DUBAI CRUDE OIL BALMO	0	0	0.0%	0	0.0%	300	0	0.0%
DUBAI CRUDE OIL CALENDAR	0	537	-100.0%	0	0.0%	10,650	18,592	-42.7%
DUTCH TTF NATURAL GAS CAL	13,442	21,086	-36.3%	27,631	-51.4%	381,861	147,926	158.1%
EASTERN RAIL DELIVERY CSX	0	0	0.0%	0	-	0	0	0.0%
EAST/WEST FUEL OIL SPREAD	0	0	0.0%	0	0.0%	0	20	-100.0%
EIA FLAT TAX ONHWAY DIESE	252	217	16.1%	180	40.0%	9,677	3,639	165.9%
ELEC ERCOT DLY OFF PK	0	0	0.0%	0	-	0	0	0.0%
ELEC ERCOT DLY PEAK	0	0	0.0%	0	-	0	0	0.0%

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## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2020	VOLUME DEC 2019	% CHG	VOIUME NOV 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
<b>Energy Futures</b>								
ELEC ERCOT OFF PEAK	0	0	0.0%	0	-	0	0	0.0%
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 OFF PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ERCOT HOUSTON Z MCPE 5MW	0	0	0.0%	0	-	0	0	0.0%
ERCOT NORTH ZMCPE 5MW OF	0	0	0.0%	0	-	0	0	0.0%
ERCOT NORTH ZMCPE 5MW OF	0	0	0.0%	0	-	0	0	0.0%
ERCOT NORTH ZMCPE 5MW PE	0	0	0.0%	0	-	0	0	0.0%
ETHANOL	244	2,686	-90.9%	249	-2.0%	13,052	79,625	-83.6%
ETHANOL SWAP	110	495	-77.8%	730	-84.9%	2,278	1,455	56.6%
ETHANOL T2 FOB ROTT INCL DU	2,656	3,353	-20.8%	5,038	-47.3%	48,990	44,366	10.4%
EURO 1% FUEL OIL NEW BALM	0	0	0.0%	0	0.0%	0	3	-100.0%
EURO 3.5% FUEL OIL RDAM B	0	0	0.0%	0	0.0%	65	566	-88.5%
EURO 3.5% FUEL OIL SPREAD	0	16	-100.0%	0	0.0%	22	198	-88.9%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	-	0	0	0.0%
EURO GASOIL 10PPM VS ICE	0	20	-100.0%	0	0.0%	75	20	275.0%
EUROPE 1% FUEL OIL NWE CA	0	4	-100.0%	0	0.0%	0	648	-100.0%
EUROPE 1% FUEL OIL RDAM C	0	0	0.0%	0	0.0%	0	0	0.0%
EUROPE 3.5% FUEL OIL MED	0	28	-100.0%	0	0.0%	37	428	-91.4%
EUROPE 3.5% FUEL OIL RDAM	12	443	-97.3%	0	0.0%	2,384	11,053	-78.4%
EUROPEAN GASOIL (ICE)	38	40	-5.0%	32	18.8%	377	1,268	-70.3%
EUROPEAN NAPHTHA BALMO	0	15	-100.0%	3	-100.0%	86	1,463	-94.1%
EUROPEAN NAPHTHA CRACK SP	116	1,090	-89.4%	712	-83.7%	14,044	41,655	-66.3%
EUROPE DATED BRENT SWAP	0	0	0.0%	0	0.0%	70	1,633	-95.7%
EUROPE JET KERO NWE CALSW	0	0	0.0%	0	0.0%	0	8	-100.0%
EUROPE NAPHTHA CALSWAP	348	819	-57.5%	402	-13.4%	5,746	17,896	-67.9%
EURO PROPANE CIF ARA SWA	1,037	726	42.8%	1,140	-9.0%	18,704	21,688	-13.8%
FREIGHT MARKETS	406	302	34.4%	330	23.0%	8,025	11,140	-28.0%
FUEL OIL CRACK VS ICE	0	1,957	-100.0%	64	-100.0%	2,644	21,118	-87.5%
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	0	15	-100.0%
FUEL OIL (PLATS) CAR CM	0	0	0.0%	0	0.0%	0	6	-100.0%
FUEL OIL (PLATS) CAR CN	0	0	0.0%	0	0.0%	0	0	0.0%
FUELOIL SWAP:CARGOES VS.B	0	50	-100.0%	0	0.0%	51	1,634	-96.9%
GAS EURO-BOB OXY NWE BARG	158	1,276	-87.6%	300	-47.3%	14,644	51,343	-71.5%
GAS EURO-BOB OXY NWE BARG	1,182	3,345	-64.7%	1,799	-34.3%	60,217	89,625	-32.8%
GASOIL 0.1CIF MED VS ICE	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 CIF NWE VS ISE	0	0	0.0%	0	0.0%	0	10	-100.0%
GASOIL 0.1 RDAM BRGS VS I	0	0	0.0%	17	-100.0%	17	21	-19.0%
GASOIL 0.1 ROTTERDAM BARG	22	10	120.0%	5	340.0%	127	149	-14.8%
GASOIL 10PPM VS ICE SWAP	0	0	0.0%	0	0.0%	0	39	-100.0%
GASOIL CALENDAR SWAP	12	30	-60.0%	23	-47.8%	324	305	6.2%
GASOIL CRACK SPREAD CALEN	0	204	-100.0%	0	0.0%	12,428	10,730	15.8%
GASOIL MINI CALENDAR SWAP	298	892	-66.6%	185	61.1%	6,113	6,175	-1.0%
GERMAN POWER BASELOAD CA	0	2,743	-100.0%	114	-100.0%	10,066	26,696	-62.3%
GROUP THREE ULSD (PLATTS)	0	0	0.0%	0	0.0%	0	0	0.0%
GROUP THREE UNLEAD GAS (P	0	0	0.0%	0	0.0%	0	300	-100.0%
GRP THREE ULSD(PLT)VS HEA	2,215	2,128	4.1%	2,075	6.7%	39,678	38,592	2.8%
GRP THREE UNL GS (PLT) VS	1,805	2,155	-16.2%	1,405	28.5%	29,388	29,467	-0.3%
GULF COAST 3% FUEL OIL BA	45	363	-87.6%	0	0.0%	2,986	9,191	-67.5%

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## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2020	VOLUME DEC 2019	% CHG	VOIUME NOV 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
<b>Energy Futures</b>								
GULF COAST JET FUEL CLNDR	0	162	-100.0%	0	0.0%	3,153	429	635.0%
GULF COAST JET VS NYM 2 H	11,304	7,318	54.5%	11,333	-0.3%	200,108	217,981	-8.2%
GULF COAST NO.6 FUEL OIL	3,824	17,666	-78.4%	5,148	-25.7%	121,953	261,930	-53.4%
GULF COAST ULSD CALENDAR	180	237	-24.1%	76	136.8%	9,985	4,053	146.4%
GULF COAST ULSD CRACK SPR	0	0	0.0%	0	0.0%	1,410	360	291.7%
HEATING OIL BALMO CLNDR S	0	40	-100.0%	100	-100.0%	1,517	605	150.7%
HEATING OIL CRCK SPRD BAL	0	0	0.0%	0	0.0%	0	18	-100.0%
HEATING OIL PHY	2,975,931	3,716,701	-19.9%	3,420,396	-13.0%	44,003,184	43,400,809	1.4%
HENRY HUB BASIS SWAP	0	0	0.0%	0	0.0%	6,680	21,170	-68.4%
HENRY HUB FINANCIAL LAST	0	0	0.0%	0	0.0%	75	0	0.0%
HENRY HUB INDEX SWAP FUTU	0	0	0.0%	0	0.0%	8,392	21,170	-60.4%
HENRY HUB SWAP	20,898	195,250	-89.3%	15,916	31.3%	741,980	1,255,274	-40.9%
HOUSTON SHIP CHANNEL BASI	0	0	0.0%	0	0.0%	0	736	-100.0%
HTG OIL	0	0	0.0%	0	0.0%	108	96	12.5%
ICE BRENT DUBAI SWAP	340	1,915	-82.2%	830	-59.0%	34,005	65,001	-47.7%
IN DELIVERY MONTH EUA	0	0	0.0%	0	-	0	0	0.0%
INDIANA MISO	0	0	0.0%	0	0.0%	0	0	0.0%
INDONESIAN COAL ICI4	35	206	-83.0%	20	75.0%	1,976	3,711	-46.8%
ISO NEW ENGLAND OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	-	0	0	0.0%
JAPAN C&F NAPHTHA CRACK S	0	0	0.0%	0	0.0%	150	196	-23.5%
JAPAN C&F NAPHTHA SWAP	13	262	-95.0%	9	44.4%	1,692	10,336	-83.6%
JAPAN NAPHTHA BALMO SWAP	0	28	-100.0%	0	0.0%	33	361	-90.9%
JET AV FUEL (P) CAR FM ICE GA	0	0	0.0%	0	0.0%	0	0	0.0%
JET CIF NWE VS ICE	0	0	0.0%	0	0.0%	0	262	-100.0%
JET FUEL CRG CIF NEW VS I	0	0	0.0%	0	0.0%	0	132	-100.0%
JET FUEL UP-DOWN BALMO CL	1,455	2,246	-35.2%	940	54.8%	19,863	45,594	-56.4%
JKM LNG Futures	0	625	-100.0%	35	-100.0%	19,263	21,367	-9.8%
LA CARB DIESEL (OPIS) SWA	25	0	0.0%	0	0.0%	2,542	400	535.5%
LA CARBOB GASOLINE(OPIS)S	0	100	-100.0%	50	-100.0%	675	2,975	-77.3%
LA JET (OPIS) SWAP	510	900	-43.3%	450	13.3%	6,625	13,784	-51.9%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
LLS (ARGUS) VS WTI SWAP	5	0	0.0%	540	-99.1%	7,900	19,989	-60.5%
LOS ANGELES CARB GASOLINE	0	0	0.0%	0	0.0%	15	10	50.0%
LTD NAT GAS	325,923	248,949	30.9%	296,163	10.0%	3,299,893	3,561,606	-7.3%
MARS (ARGUS) VS WTI SWAP	0	1,275	-100.0%	0	0.0%	2,600	16,030	-83.8%
MARS (ARGUS) VS WTI TRD M	19,930	16,845	18.3%	11,830	68.5%	188,526	215,863	-12.7%
MARS BLEND CRUDE OIL	0	0	0.0%	0	0.0%	100	0	0.0%
MCCLOSKEY ARA ARGS COAL	12,415	20,484	-39.4%	24,974	-50.3%	244,077	357,509	-31.7%
MCCLOSKEY RCH BAY COAL	417	903	-53.8%	850	-50.9%	10,892	25,865	-57.9%
MGF FUT	0	0	0.0%	0	0.0%	0	10	-100.0%
MGN1 SWAP FUT	0	30	-100.0%	0	0.0%	270	540	-50.0%
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	0	90	-100.0%	39	-100.0%	778	2,169	-64.1%
MINI RBOB V. EBOBARG NWE BF	50	0	0.0%	0	0.0%	1,741	3,910	-55.5%
MINI RBOB V. EBOB(ARGUS) NW	320	667	-52.0%	305	4.9%	7,771	21,061	-63.1%
MINY HTG OIL	6	2	200.0%	3	100.0%	61	38	60.5%
MINY NATURAL GAS	197,755	53,544	269.3%	151,621	30.4%	1,612,231	439,093	267.2%
MINY RBOB GAS	7	4	75.0%	8	-12.5%	85	73	16.4%

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<b>Energy Futures</b>								
MINY WTI CRUDE OIL	279,470	309,495	-9.7%	300,288	-6.9%	6,834,996	5,470,936	24.9%
MJC FUT	0	0	0.0%	0	0.0%	0	150	-100.0%
MNC FUT	182	1,431	-87.3%	277	-34.3%	11,410	37,392	-69.5%
MONT BELVIEU ETHANE 5 DECI	33,545	14,434	132.4%	19,547	71.6%	318,159	187,794	69.4%
MONT BELVIEU ETHANE OPIS B	1,140	347	228.5%	67	1,601.5%	4,670	1,851	152.3%
MONT BELVIEU LDH PROPANE 5	195,233	129,876	50.3%	129,616	50.6%	2,044,718	1,717,506	19.1%
MONT BELVIEU LDH PROPANE C	2,192	944	132.2%	827	165.1%	26,203	31,494	-16.8%
MONT BELVIEU NATURAL GASO	20,564	6,651	209.2%	16,357	25.7%	334,637	105,357	217.6%
MONT BELVIEU NATURAL GASO	825	625	32.0%	635	29.9%	10,720	7,781	37.8%
MONT BELVIEU NORMAL BUTAN	54,718	52,156	4.9%	68,245	-19.8%	799,900	581,603	37.5%
MONT BELVIEU NORMAL BUTAN	926	1,407	-34.2%	1,295	-28.5%	15,851	15,312	3.5%
NAT GAS BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS	129,016	114,761	12.4%	131,638	-2.0%	1,850,904	1,360,246	36.1%
NATURAL GAS PEN SWP	154,214	16,368	842.2%	50,617	204.7%	849,909	345,737	145.8%
NATURAL GAS PHY	9,454,851	9,337,326	1.3%	8,484,666	11.4%	120,799,509	103,394,504	16.8%
NEPOOL CNCTCT 5MW D AH O	0	0	0.0%	0	-	0	0	0.0%
NEPOOL CONECTIC 5MW D AH	0	0	0.0%	0	-	0	0	0.0%
NEPOOL INTR HUB 5MW D AH	0	0	0.0%	0	0.0%	14,760	71,820	-79.4%
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%
NEPOOL RHODE IL 5MW D AH	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%
NEPOOL W CNTR M 5MW D AH	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	0	695	-100.0%	25	-100.0%	6,844	10,043	-31.9%
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%	0	1,760	-100.0%
NGPL TEX/OK	0	0	0.0%	0	0.0%	0	2,696	-100.0%
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%
NO 2 UP-DOWN SPREAD CALEN	0	0	0.0%	0	0.0%	225	925	-75.7%
NORTHEN NATURAL GAS DEMA	0	0	0.0%	0	0.0%	0	0	0.0%
NORTHEN NATURAL GAS VENTL	0	0	0.0%	0	0.0%	0	0	0.0%
NORTHWEST ROCKIES BASIS S	0	0	0.0%	0	0.0%	0	3,106	-100.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NY1% VS GC SPREAD SWAP	100	460	-78.3%	50	100.0%	2,718	5,447	-50.1%
NY 3.0% FUEL OIL (PLATTS	0	0	0.0%	0	0.0%	0	775	-100.0%
NY HARBOR 1% FUEL OIL BAL	95	0	0.0%	0	0.0%	95	25	280.0%
NY HARBOR HEAT OIL SWP	1,218	1,219	-0.1%	2,774	-56.1%	35,957	24,236	48.4%
NY HARBOR LOW SULPUR GAS	0	0	0.0%	0	0.0%	0	390	-100.0%
NY HARBOR RESIDUAL FUEL 1	569	949	-40.0%	110	417.3%	8,012	10,317	-22.3%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	0.0%	0	0	0.0%
NYH NO 2 CRACK SPREAD CAL	600	1,410	-57.4%	1,575	-61.9%	9,951	6,585	51.1%
NYISO CAPACITY	0	0	0.0%	0	0.0%	0	680	-100.0%
NYISO J	0	0	0.0%	0	-	0	0	0.0%
NYISO J OFF-PEAK	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	0	0.0%
NYISO ZONE A 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%

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## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2020	VOLUME DEC 2019	% CHG	VOIUME NOV 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
<b>Energy Futures</b>								
NYISO ZONE G 5MW D AH O P	0	0	0.0%	0	0.0%	0	101,424	-100.0%
NYISO ZONE G 5MW D AH PK	0	0	0.0%	0	0.0%	0	8,394	-100.0%
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%	700	2,000	-65.0%
NY ULSD (ARGUS) VS HEATING	94	645	-85.4%	280	-66.4%	5,283	3,415	54.7%
ONEOK OKLAHOMA NG BASIS	0	0	0.0%	0	0.0%	0	1,860	-100.0%
ONTARIO POWER SWAPS	0	0	0.0%	0	0.0%	0	125	-100.0%
PANHANDLE BASIS SWAP FUTU	0	0	0.0%	0	0.0%	56	0	0.0%
PANHANDLE PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
PERMIAN BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
PETROCHEMICALS	2,701	2,129	26.9%	1,995	35.4%	37,697	38,099	-1.1%
PETRO CRCKS & SPRDS ASIA	0	0	0.0%	0	0.0%	375	382	-1.8%
PETRO CRCKS & SPRDS NA	12,757	21,301	-40.1%	17,139	-25.6%	333,719	418,450	-20.2%
PETRO CRK&SPRD EURO	471	970	-51.4%	328	43.6%	9,133	34,666	-73.7%
PETROLEUM PRODUCTS	249	1,005	-75.2%	391	-36.3%	13,934	32,943	-57.7%
PETROLEUM PRODUCTS ASIA	97	290	-66.6%	20	385.0%	7,182	14,339	-49.9%
PETRO OUTRIGHT EURO	6,223	4,803	29.6%	6,262	-0.6%	66,220	49,749	33.1%
PETRO OUTRIGHT NA	1,345	1,980	-32.1%	1,582	-15.0%	30,937	62,955	-50.9%
PJM AD HUB 5MW REAL TIME	0	0	0.0%	0	0.0%	0	119,740	-100.0%
PJM ATSI ELEC	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 MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
PJM NI HUB 5MW REAL TIME	0	0	0.0%	0	0.0%	0	73,845	-100.0%
PJM NILL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM NILL DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
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	0	0.0%
PJM PSEG DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PSEG DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WESTH DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WESTHDA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WESTH RT OFF-PEAK	0	0	0.0%	0	0.0%	0	47,100	-100.0%
PJM WESTH RT PEAK	0	6,168	-100.0%	0	0.0%	15,814	59,799	-73.6%
PLASTICS	1,033	380	171.8%	948	9.0%	12,946	8,328	55.5%
PREMIUM UNLD 10P FOB MED	0	0	0.0%	0	0.0%	158	858	-81.6%
PREMIUM UNLEAD 10PPM FOB	0	0	0.0%	0	0.0%	0	139	-100.0%
PREM UNL GAS 10PPM RDAM F	0	0	0.0%	0	0.0%	0	20	-100.0%
PREM UNL GAS 10PPM RDAM F	0	0	0.0%	0	0.0%	0	35	-100.0%
PROPANE NON-LDH MB (OPIS) B	457	855	-46.5%	850	-46.2%	18,785	16,300	15.2%
PROPANE NON-LDH MT. BEL (OF	25,846	19,169	34.8%	21,759	18.8%	293,277	240,228	22.1%
RBOB CALENDAR SWAP	5,838	4,364	33.8%	5,343	9.3%	66,794	67,785	-1.5%
RBOB CRACK SPREAD	825	570	44.7%	495	66.7%	12,610	14,130	-10.8%

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## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2020	VOLUME DEC 2019	% CHG	VOIUME NOV 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
<b>Energy Futures</b>								
RBOB CRACK SPREAD BALMO S	0	0	0.0%	0	0.0%	0	25	-100.0%
RBOB GAS	0	0	0.0%	0	0.0%	84	84	0.0%
RBOB GASOLINE BALMO CLNDR	331	693	-52.2%	251	31.9%	6,183	11,098	-44.3%
RBOB PHY	3,438,581	3,437,819	0.0%	3,385,991	1.6%	46,492,488	49,851,807	-6.7%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	-	0	0	0.0%
RBOB VS HEATING OIL SWAP	0	0	0.0%	0	0.0%	5,665	150	3,676.7%
SAN JUAN BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE 180CST BALMO	0	0	0.0%	0	0.0%	41	230	-82.2%
SINGAPORE 380CST BALMO	0	5	-100.0%	0	0.0%	39	937	-95.8%
SINGAPORE 380CST FUEL OIL	91	616	-85.2%	32	184.4%	2,420	30,678	-92.1%
SINGAPORE FUEL 180CST CAL	0	81	-100.0%	0	0.0%	215	2,511	-91.4%
SINGAPORE FUEL OIL SPREAD	0	90	-100.0%	0	0.0%	80	778	-89.7%
SINGAPORE GASOIL	603	1,712	-64.8%	373	61.7%	6,833	63,280	-89.2%
SINGAPORE GASOIL CALENDAR	530	1,343	-60.5%	256	107.0%	8,004	3,695	116.6%
SINGAPORE GASOIL SWAP	4,164	1,494	178.7%	1,767	135.7%	14,475	12,033	20.3%
SINGAPORE GASOIL VS ICE	0	75	-100.0%	0	0.0%	282	4,758	-94.1%
SINGAPORE JET KERO BALMO	0	0	0.0%	0	0.0%	345	50	590.0%
SINGAPORE JET KERO GASOIL	0	0	0.0%	0	0.0%	575	100	475.0%
SINGAPORE JET KEROSENE SW	620	1,414	-56.2%	165	275.8%	6,968	7,909	-11.9%
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	-	0	0	0.0%
SINGAPORE MOGAS 92 UNLEAD	0	0	0.0%	0	0.0%	175	1,500	-88.3%
SINGAPORE MOGAS 92 UNLEAD	175	6,835	-97.4%	0	0.0%	24,455	101,129	-75.8%
SINGAPORE NAPHTHA SWAP	0	0	0.0%	0	-	0	0	0.0%
SING FUEL	0	0	0.0%	0	0.0%	0	30	-100.0%
SOUTH STAR TEX OKLHM KNS	0	0	0.0%	0	-	0	0	0.0%
Sumas Basis Swap	0	0	0.0%	0	0.0%	0	0	0.0%
TC2 ROTTERDAM TO USAC 37K	0	5	-100.0%	0	0.0%	45	2,461	-98.2%
TC5 RAS TANURA TO YOKOHAM	0	195	-100.0%	0	0.0%	140	3,611	-96.1%
TCO BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TD3 MEG TO JAPAN 250K MT	304	2,409	-87.4%	970	-68.7%	23,464	61,189	-61.7%
TENNESSEE ZONE 0 BASIS SW	0	0	0.0%	0	-	0	0	0.0%
Tetco STX Basis	0	0	0.0%	0	-	0	0	0.0%
TEXAS EASTERN ZONE M-3 BA	0	0	0.0%	0	0.0%	1,057	0	0.0%
TEXAS GAS ZONE1 NG BASIS	0	0	0.0%	0	-	0	0	0.0%
Transco Zone 3 Basis	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 6 BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
UCM FUT	0	0	0.0%	0	0.0%	0	20	-100.0%
UK NBP NAT GAS CAL MTH FUT	1,820	1,106	64.6%	1,815	0.3%	5,975	7,445	-19.7%
ULSD 10PPM CIF MED VS ICE	0	0	0.0%	0	-	0	0	0.0%
ULSD UP-DOWN BALMO SWP	4,110	9,575	-57.1%	6,120	-32.8%	62,006	70,855	-12.5%
UP DOWN GC ULSD VS NMX HO	27,549	28,961	-4.9%	40,469	-31.9%	531,625	409,270	29.9%
WAHA BASIS	0	0	0.0%	0	0.0%	0	650	-100.0%
WESTERN RAIL DELIVERY PRB	0	0	0.0%	0	-	0	0	0.0%
WTI-BRENT BULLET SWAP	0	250	-100.0%	0	0.0%	0	2,203	-100.0%
WTI-BRENT CALENDAR SWAP	27,581	31,709	-13.0%	30,895	-10.7%	431,790	428,919	0.7%
WTI CALENDAR	43,143	50,289	-14.2%	56,951	-24.2%	698,294	512,762	36.2%
WTI MIDLAND CRUDE OIL	0	0	-	0	0.0%	300	0	-
WTS (ARGUS) VS WTI SWAP	1,450	6,373	-77.2%	0	0.0%	56,600	52,510	7.8%

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## CMEG Exchange Volume Report - Monthly

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<b>Energy Futures</b>								
WTS (ARGUS) VS WTI TRD MT	685	0	0.0%	72	851.4%	13,074	7,270	79.8%
<b>Energy Options</b>								
BRENT 1 MONTH CAL	0	0	0.0%	0	-	0	0	0.0%
BRENT CALENDAR SWAP	99	186	-46.8%	0	0.0%	7,629	4,896	55.8%
BRENT CRUDE OIL 12 M CSO	0	0	0.0%	0	-	0	0	0.0%
BRENT CRUDE OIL 1 M CSO	0	100	-100.0%	1,100	-100.0%	36,675	35,890	2.2%
BRENT CRUDE OIL 6 M CSO	0	0	0.0%	0	-	0	0	0.0%
BRENT OIL LAST DAY	65,593	69,852	-6.1%	52,631	24.6%	966,695	1,461,030	-33.8%
COAL API2 INDEX	0	0	0.0%	0	0.0%	0	1,060	-100.0%
COAL API4 INDEX	0	0	0.0%	0	-	0	0	0.0%
COAL SWAP	0	0	0.0%	0	-	0	0	0.0%
CRUDE OIL	0	0	0.0%	50	-100.0%	50	150	-66.7%
CRUDE OIL 1MO	115,550	106,052	9.0%	185,250	-37.6%	2,221,732	2,460,664	-9.7%
CRUDE OIL APO	64,678	99,113	-34.7%	109,670	-41.0%	686,055	639,489	7.3%
CRUDE OIL CALNDR STRIP	0	200	-100.0%	120	-100.0%	170	400	-57.5%
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%	0	960	-100.0%
CRUDE OIL PHY	1,694,936	2,125,800	-20.3%	2,446,664	-30.7%	30,383,002	32,182,772	-5.6%
ELEC FINSETTLED	0	0	-	0	0.0%	43	0	-
ETHANOL	0	0	0.0%	0	-	0	0	0.0%
ETHANOL SWAP	2,865	5,490	-47.8%	2,135	34.2%	52,131	122,771	-57.5%
FREIGHT MARKETS	0	0	0.0%	0	0.0%	0	1,800	-100.0%
HEATING OIL CRK SPD AVG PRI	1,800	0	-	1,200	50.0%	3,000	0	-
HEATING OIL PHY	6,691	12,276	-45.5%	11,728	-42.9%	157,256	318,809	-50.7%
HENRY HUB FINANCIAL LAST	5,475	6,138	-10.8%	4,249	28.9%	82,335	70,896	16.1%
HO 1 MONTH CLNDR OPTIONS	0	0	0.0%	0	0.0%	100	2,550	-96.1%
LLS CRUDE OIL	0	0	0.0%	0	0.0%	1,400	0	0.0%
MCCLOSKEY ARA ARGS COAL	2,856	75	3,708.0%	2,425	17.8%	11,104	555	1,900.7%
MCCLOSKEY RCH BAY COAL	0	0	0.0%	0	0.0%	475	1,125	-57.8%
NATURAL GAS 1 M CSO FIN	36,350	283,600	-87.2%	43,590	-16.6%	1,125,958	1,198,305	-6.0%
NATURAL GAS 2 M CSO FIN	8,300	10,100	-17.8%	5,450	52.3%	27,950	31,150	-10.3%
NATURAL GAS 3 M CSO FIN	6,200	23,500	-73.6%	12,750	-51.4%	500,225	251,925	98.6%
NATURAL GAS 5 M CSO FIN	1,000	300	233.3%	0	0.0%	12,450	6,400	94.5%
NATURAL GAS 6 M CSO FIN	600	29,350	-98.0%	3,100	-80.6%	152,000	136,025	11.7%
NATURAL GAS OPT	900	0	-	2,450	-63.3%	217,820	0	-
NATURAL GAS OPTION ON CALE	5,500	2,400	129.2%	6,260	-12.1%	38,580	31,440	22.7%
NATURAL GAS PHY	2,268,943	1,948,274	16.5%	2,263,854	0.2%	29,952,575	20,860,377	43.6%
NATURAL GAS SUMMER STRIP	0	0	-	0	0.0%	400	0	-
NATURAL GAS WINTER STRIP	0	0	0.0%	0	0.0%	600	1,500	-60.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	4,352	-100.0%
NY HARBOR HEAT OIL SWP	1,396	1,270	9.9%	714	95.5%	19,274	27,861	-30.8%
NYISO ZONE G 5MW PEAK OPTI	0	0	0.0%	0	-	0	0	0.0%
PANHANDLE PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
PETROCHEMICALS	4	0	0.0%	510	-99.2%	2,460	5,672	-56.6%
PETRO OUTRIGHT EURO	0	0	0.0%	0	0.0%	6	36	-83.3%
PETRO OUTRIGHT NA	225	120	87.5%	30	650.0%	1,740	660	163.6%
PJM WES HUB PEAK CAL MTH	0	200	-100.0%	0	0.0%	770	1,200	-35.8%
PJM WES HUB PEAK LMP 50MW	0	0	0.0%	0	0.0%	0	836	-100.0%

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## CMEG Exchange Volume Report - Monthly

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<b>Energy Options</b>								
RBOB 1MO CAL SPD OPTIONS	0	0	0.0%	0	0.0%	0	150	-100.0%
RBOB CALENDAR SWAP	0	60	-100.0%	0	0.0%	2,161	636	239.8%
RBOB CRACK	0	0	0.0%	0	0.0%	0	0	0.0%
RBOB PHY	4,294	4,629	-7.2%	8,469	-49.3%	96,767	155,143	-37.6%
ROTTERDAM 3.5%FUEL OIL CL	0	0	0.0%	0	-	0	0	0.0%
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	0	3,880	-100.0%
SHORT TERM	300	550	-45.5%	0	0.0%	2,750	5,324	-48.3%
SHORT TERM NATURAL GAS	200	1,175	-83.0%	900	-77.8%	11,075	14,563	-24.0%
SINGAPORE GASOIL CALENDAR	0	0	0.0%	0	-	0	0	0.0%
SINGAPORE JET FUEL CALEND	0	0	0.0%	0	-	0	0	0.0%
WTI-BRENT BULLET SWAP	23,150	18,825	23.0%	23,300	-0.6%	531,332	584,330	-9.1%
WTI CRUDE OIL 1 M CSO FI	18,800	29,740	-36.8%	110,370	-83.0%	1,018,670	596,260	70.8%

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<b>FX Futures</b>								
AD/CD CROSS RATES	12	101	-88.1%	6	100.0%	222	324	-31.5%
AD/JY CROSS RATES	1,873	2,608	-28.2%	1,929	-2.9%	29,986	33,139	-9.5%
AD/NE CROSS RATES	278	247	12.6%	141	97.2%	3,504	2,583	35.7%
AUSTRALIAN DOLLAR	2,337,311	2,342,292	-0.2%	1,962,576	19.1%	25,910,300	25,229,626	2.7%
BP/JY CROSS RATES	3,067	4,256	-27.9%	1,839	66.8%	38,953	37,887	2.8%
BP/SF CROSS RATES	695	315	120.6%	227	206.2%	5,042	4,732	6.6%
BRAZIL REAL	205,280	218,149	-5.9%	235,696	-12.9%	2,633,343	2,177,897	20.9%
BRITISH POUND	3,325,490	3,243,942	2.5%	1,893,783	75.6%	27,991,765	30,542,256	-8.4%
CANADIAN DOLLAR	1,895,192	1,936,087	-2.1%	1,378,342	37.5%	19,466,442	20,006,463	-2.7%
CD/JY CROSS RATES	11	90	-87.8%	10	10.0%	609	230	164.8%
CHINESE RENMINBI (CNH)	35,935	19,945	80.2%	38,169	-5.9%	277,829	329,142	-15.6%
CZECK KORUNA (EC)	4	12	-66.7%	0	0.0%	30	42	-28.6%
CZECK KORUNA (US)	0	0	0.0%	1	-100.0%	2	0	0.0%
EC/AD CROSS RATES	14,816	7,169	106.7%	2,507	491.0%	85,675	61,510	39.3%
EC/CD CROSS RATES	9,635	8,840	9.0%	1,757	448.4%	55,827	42,453	31.5%
EC/NOK CROSS RATES	559	777	-28.1%	71	687.3%	2,537	7,807	-67.5%
EC/SEK CROSS RATES	1,404	2,244	-37.4%	415	238.3%	8,089	10,488	-22.9%
EFX/BP CROSS RATES	120,437	127,763	-5.7%	35,030	243.8%	825,490	1,184,463	-30.3%
EFX/JY CROSS RATES	77,429	123,351	-37.2%	28,054	176.0%	692,255	895,395	-22.7%
EFX/SF CROSS RATES	43,929	42,132	4.3%	12,473	252.2%	430,341	427,831	0.6%
E-MINI EURO FX	218,618	96,532	126.5%	142,402	53.5%	1,917,534	1,101,629	74.1%
E-MINI JAPANESE YEN	9,129	12,383	-26.3%	14,523	-37.1%	232,932	203,872	14.3%
EURO FX	5,870,856	5,725,781	2.5%	3,359,603	74.7%	55,419,194	52,490,124	5.6%
HUNGARIAN FORINT (EC)	0	0	0.0%	2	-100.0%	11	0	0.0%
HUNGARIAN FORINT (US)	25	37	-32.4%	9	177.8%	214	70	205.7%
INDIAN RUPEE	21,038	30,282	-30.5%	23,175	-9.2%	317,569	747,029	-57.5%
JAPANESE YEN	2,597,278	3,067,755	-15.3%	2,068,197	25.6%	28,945,380	32,573,773	-11.1%
KOREAN WON	3,105	1,822	70.4%	1,124	176.2%	13,713	10,354	32.4%
MEXICAN PESO	1,498,883	1,409,244	6.4%	1,207,315	24.2%	14,804,097	15,064,180	-1.7%
MICRO AUD/USD	261,617	76,524	241.9%	257,836	1.5%	2,970,125	1,202,640	147.0%
MICRO CAD/USD	32,267	16,511	95.4%	37,316	-13.5%	360,021	201,285	78.9%
MICRO CHF/USD	10,126	6,929	46.1%	10,602	-4.5%	62,071	42,767	45.1%
MICRO EUR/USD	614,152	155,409	295.2%	520,989	17.9%	6,046,141	2,640,604	129.0%
MICRO GBP/USD	152,957	63,809	139.7%	86,763	76.3%	933,208	650,407	43.5%
MICRO INR/USD	2,212	3,256	-32.1%	1,903	16.2%	26,073	55,850	-53.3%
MICRO JPY/USD	29,039	15,755	84.3%	28,052	3.5%	348,677	318,376	9.5%
NEW ZEALND DOLLAR	710,680	698,894	1.7%	539,235	31.8%	7,508,683	6,974,345	7.7%
NKR/USD CROSS RATE	11,736	11,620	1.0%	4,619	154.1%	70,922	70,561	0.5%
POLISH ZLOTY (EC)	148	2	7,300.0%	6	2,366.7%	740	504	46.8%
POLISH ZLOTY (US)	1,344	393	242.0%	462	190.9%	10,558	2,119	398.3%
RMB USD	0	1	-100.0%	0	0.0%	5	10	-50.0%
RUSSIAN RUBLE	167,092	167,602	-0.3%	103,008	62.2%	1,413,763	1,055,559	33.9%
S.AFRICAN RAND	87,609	103,342	-15.2%	53,823	62.8%	932,704	707,052	31.9%
SF/JY CROSS RATES	4	25	-84.0%	17	-76.5%	295	60	391.7%
SHEKEL	10	20	-50.0%	1	900.0%	144	40	260.0%
SKR/USD CROSS RATES	10,884	9,350	16.4%	5,036	116.1%	69,290	48,365	43.3%
SWISS FRANC	619,255	805,264	-23.1%	436,795	41.8%	6,906,078	7,146,431	-3.4%
TURKISH LIRA	52	3,040	-98.3%	1,176	-95.6%	9,330	15,069	-38.1%
USDZAR	0	0	0.0%	0	0.0%	0	20	-100.0%

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## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2020	VOLUME DEC 2019	% CHG	VOIUME NOV 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
<b>FX Options</b>								
AUD/USD MONDAY OPTION WEE	951	0	-	45	2,013.3%	4,522	0	-
AUD/USD MONDAY OPTION WEE	1,220	0	-	0	0.0%	2,903	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	400	-100.0%	2,940	0	-
AUD/USD MONDAY OPTION WEE	85	0	-	0	0.0%	2,426	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	76	-100.0%	798	0	-
AUD/USD MONTHLY OPTIONS	42,698	67,768	-37.0%	53,880	-20.8%	823,799	826,887	-0.4%
AUD/USD WKLY FRIDAY OPTION	561	0	0.0%	0	0.0%	6,144	21,655	-71.6%
AUD/USD WKLY FRIDAY OPTION	2,317	10,029	-76.9%	2,748	-15.7%	44,211	73,130	-39.5%
AUD/USD WKLY FRIDAY OPTION	2,643	8,797	-70.0%	3,173	-16.7%	41,552	78,235	-46.9%
AUD/USD WKLY FRIDAY OPTION	1,346	4,241	-68.3%	3,576	-62.4%	44,898	76,912	-41.6%
AUD/USD WKLY FRIDAY OPTION	271	61	344.3%	0	0.0%	17,892	19,909	-10.1%
AUD/USD WKLY WED OPTIONS -	521	1,169	-55.4%	876	-40.5%	14,688	19,847	-26.0%
AUD/USD WKLY WED OPTIONS -	908	2,087	-56.5%	3,320	-72.7%	17,414	20,747	-16.1%
AUD/USD WKLY WED OPTIONS -	842	484	74.0%	492	71.1%	9,624	9,331	3.1%
AUD/USD WKLY WED OPTIONS -	1,261	506	149.2%	1,785	-29.4%	16,586	15,839	4.7%
AUD/USD WKLY WED OPTIONS -	912	0	0.0%	0	0.0%	6,903	5,187	33.1%
BRITISH POUND (EU)	0	0	0.0%	0	-	0	0	0.0%
BRL/USD MONTHLY OPTIONS	22	0	0.0%	8	175.0%	707	1,821	-61.2%
CAD/USD MONDAY OPTIONS WE	2,082	0	-	10	20,720.0%	5,247	0	-
CAD/USD MONDAY OPTIONS WE	100	0	-	370	-73.0%	2,423	0	-
CAD/USD MONDAY OPTIONS WE	130	0	-	615	-78.9%	8,954	0	-
CAD/USD MONDAY OPTIONS WE	850	0	-	0	0.0%	6,122	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	350	-100.0%	3,435	0	-
CAD/USD MONTHLY OPTIONS	38,493	48,852	-21.2%	34,590	11.3%	548,548	629,439	-12.9%
CAD/USD WKLY FRIDAY OPTION	2,977	0	0.0%	0	0.0%	15,410	36,274	-57.5%
CAD/USD WKLY FRIDAY OPTION	3,763	12,761	-70.5%	2,803	34.2%	70,979	83,560	-15.1%
CAD/USD WKLY FRIDAY OPTION	8,222	12,822	-35.9%	5,358	53.5%	78,825	114,402	-31.1%
CAD/USD WKLY FRIDAY OPTION	4,348	11,402	-61.9%	4,564	-4.7%	81,964	125,490	-34.7%
CAD/USD WKLY FRIDAY OPTION	322	684	-52.9%	0	0.0%	31,885	36,908	-13.6%
CAD/USD WKLY WED OPTIONS -	1,531	102	1,401.0%	1,446	5.9%	25,598	34,042	-24.8%
CAD/USD WKLY WED OPTIONS -	464	3,972	-88.3%	361	28.5%	18,412	41,128	-55.2%
CAD/USD WKLY WED OPTIONS -	815	3,939	-79.3%	1,494	-45.4%	21,090	38,776	-45.6%
CAD/USD WKLY WED OPTIONS -	920	3,627	-74.6%	853	7.9%	26,741	35,389	-24.4%
CAD/USD WKLY WED OPTIONS -	1,299	0	0.0%	0	0.0%	9,498	10,464	-9.2%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	-	0	0	0.0%
CHF/USD MONTHLY OPTIONS	2,435	6,137	-60.3%	4,306	-43.5%	42,706	39,258	8.8%
CHF/USD WKLY FRIDAY OPTION	22	0	0.0%	0	0.0%	161	186	-13.4%
CHF/USD WKLY FRIDAY OPTION	9	173	-94.8%	485	-98.1%	2,252	2,935	-23.3%
CHF/USD WKLY FRIDAY OPTION	59	376	-84.3%	253	-76.7%	1,354	2,210	-38.7%
CHF/USD WKLY FRIDAY OPTION	7	285	-97.5%	4	75.0%	1,456	1,824	-20.2%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	1,824	613	197.6%
EUR/GBP MONTHLY OPTIONS	0	0	0.0%	0	0.0%	0	74	-100.0%
EUR/GBP WKLY FRIDAY OPTION	250	0	-	0	-	250	0	-
EUR/JPY MONTHLY OPTIONS	0	0	0.0%	0	-	0	0	0.0%
EURO FX (EU)	0	0	0.0%	0	-	0	0	0.0%
EUR/USD MONDAY OPTION WEE	3,964	0	-	1,255	215.9%	22,580	0	-
EUR/USD MONDAY OPTION WEE	4,292	0	-	2,515	70.7%	20,278	0	-
EUR/USD MONDAY OPTION WEE	5,190	0	-	599	766.4%	25,144	0	-
EUR/USD MONDAY OPTION WEE	751	0	-	350	114.6%	21,849	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	2,599	-100.0%	9,785	0	-

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## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2020	VOLUME DEC 2019	% CHG	VOIUME NOV 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
<b>FX Options</b>								
EUR/USD MONTHLY OPTIONS	198,734	223,809	-11.2%	217,097	-8.5%	3,209,818	4,084,567	-21.4%
EUR/USD WKLY FRIDAY OPTION	6,339	0	0.0%	153	4,043.1%	35,651	115,385	-69.1%
EUR/USD WKLY FRIDAY OPTION	15,001	38,347	-60.9%	21,209	-29.3%	219,397	312,283	-29.7%
EUR/USD WKLY FRIDAY OPTION	20,330	26,131	-22.2%	11,503	76.7%	239,059	349,394	-31.6%
EUR/USD WKLY FRIDAY OPTION	10,067	15,683	-35.8%	16,357	-38.5%	248,198	384,156	-35.4%
EUR/USD WKLY FRIDAY OPTION	521	123	323.6%	0	0.0%	80,607	101,321	-20.4%
EUR/USD WKLY WED OPTIONS -	5,589	12,274	-54.5%	7,293	-23.4%	114,044	153,120	-25.5%
EUR/USD WKLY WED OPTIONS -	7,992	12,935	-38.2%	6,872	16.3%	95,697	150,124	-36.3%
EUR/USD WKLY WED OPTIONS -	11,036	12,251	-9.9%	5,121	115.5%	96,784	151,055	-35.9%
EUR/USD WKLY WED OPTIONS -	9,479	9,731	-2.6%	6,030	57.2%	94,622	163,740	-42.2%
EUR/USD WKLY WED OPTIONS -	9,881	0	0.0%	0	0.0%	44,031	41,085	7.2%
GBP/USD MONDAY OPTION WEE	5,669	0	-	39	14,435.9%	12,806	0	-
GBP/USD MONDAY OPTION WEE	464	0	-	1,864	-75.1%	6,536	0	-
GBP/USD MONDAY OPTION WEE	431	0	-	3,328	-87.0%	9,670	0	-
GBP/USD MONDAY OPTION WEE	456	0	-	2,850	-84.0%	12,508	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	379	-100.0%	1,814	0	-
GBP/USD MONTHLY OPTIONS	144,296	155,937	-7.5%	97,316	48.3%	1,156,868	1,527,145	-24.2%
GBP/USD WKLY FRIDAY OPTION	1,989	0	0.0%	0	0.0%	12,476	32,887	-62.1%
GBP/USD WKLY FRIDAY OPTION	3,244	15,503	-79.1%	2,925	10.9%	41,709	86,329	-51.7%
GBP/USD WKLY FRIDAY OPTION	8,985	12,469	-27.9%	3,793	136.9%	52,773	111,734	-52.8%
GBP/USD WKLY FRIDAY OPTION	3,679	4,506	-18.4%	2,336	57.5%	41,256	98,645	-58.2%
GBP/USD WKLY FRIDAY OPTION	4	25	-84.0%	0	0.0%	16,666	31,776	-47.6%
GBP/USD WKLY WED OPTIONS -	15	1,049	-98.6%	2,457	-99.4%	19,135	26,844	-28.7%
GBP/USD WKLY WED OPTIONS -	2,430	4,188	-42.0%	2,880	-15.6%	14,984	35,796	-58.1%
GBP/USD WKLY WED OPTIONS -	634	1,724	-63.2%	2,730	-76.8%	19,335	29,843	-35.2%
GBP/USD WKLY WED OPTIONS -	2,401	2,521	-4.8%	587	309.0%	16,998	27,254	-37.6%
GBP/USD WKLY WED OPTIONS -	481	0	0.0%	0	0.0%	7,661	9,395	-18.5%
JAPANESE YEN (EU)	0	0	0.0%	0	-	0	0	0.0%
JPY/USD MONDAY OPTION WEE	954	0	-	0	0.0%	9,849	0	-
JPY/USD MONDAY OPTION WEE	734	0	-	1,905	-61.5%	15,103	0	-
JPY/USD MONDAY OPTION WEE	465	0	-	1,182	-60.7%	9,233	0	-
JPY/USD MONDAY OPTION WEE	604	0	-	120	403.3%	9,005	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	286	-100.0%	2,939	0	-
JPY/USD MONTHLY OPTIONS	59,110	95,634	-38.2%	77,895	-24.1%	1,349,527	1,634,908	-17.5%
JPY/USD WKLY FRIDAY OPTION	3,033	0	0.0%	0	0.0%	20,575	57,218	-64.0%
JPY/USD WKLY FRIDAY OPTION	6,680	19,050	-64.9%	11,258	-40.7%	127,480	125,530	1.6%
JPY/USD WKLY FRIDAY OPTION	12,903	12,053	7.1%	7,290	77.0%	142,995	167,579	-14.7%
JPY/USD WKLY FRIDAY OPTION	5,984	8,172	-26.8%	6,331	-5.5%	131,013	156,534	-16.3%
JPY/USD WKLY FRIDAY OPTION	374	89	320.2%	0	0.0%	49,041	59,282	-17.3%
JPY/USD WKLY WED OPTIONS -	638	4,911	-87.0%	2,191	-70.9%	54,310	56,084	-3.2%
JPY/USD WKLY WED OPTIONS -	2,213	6,703	-67.0%	3,713	-40.4%	45,877	53,774	-14.7%
JPY/USD WKLY WED OPTIONS -	1,532	2,944	-48.0%	3,745	-59.1%	51,868	51,800	0.1%
JPY/USD WKLY WED OPTIONS -	3,245	2,537	27.9%	3,394	-4.4%	55,502	51,728	7.3%
JPY/USD WKLY WED OPTIONS -	843	0	0.0%	0	0.0%	14,561	11,387	27.9%
MXN/USD MONTHLY OPTIONS	397	720	-44.9%	2,051	-80.6%	19,531	17,064	14.5%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	4,413	1,200	267.8%
MXN/USD WKLY FRIDAY OPTION	486	0	0.0%	1,040	-53.3%	3,274	528	520.1%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	2,174	1,350	61.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	483	-100.0%	3,159	530	496.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	152	28	442.9%

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## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2020	VOLUME DEC 2019	% CHG	VOIUME NOV 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
<b>FX Options</b>								
NZD/USD MONTHLY OPTIONS	19	1,439	-98.7%	134	-85.8%	4,984	9,173	-45.7%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
NZD/USD WKLY FRIDAY OPTION	0	2	-100.0%	0	0.0%	50	172	-70.9%
NZD/USD WKLY FRIDAY OPTION	0	200	-100.0%	0	0.0%	0	506	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	200	-100.0%	0	0.0%	375	950	-60.5%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	100	-100.0%
RUB/USD MONTHLY OPTIONS	67	0	-	378	-82.3%	636	0	-
<b>Ags Futures</b>								
FERTILIZER PRODUCS	1,629	2,110	-22.8%	3,485	-53.3%	35,621	24,730	44.0%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	0	0.0%	0	0.0%	0	410	-100.0%
<b>Foreign Exchange Options</b>								
AUD/USD WKLY WED OPTIONS -	373	936	-60.1%	248	50.4%	8,831	9,855	-10.4%

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## CMEG Exchange Volume Report - Monthly

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<b>Ag Products Futures</b>								
BUTTER CS	6,275	5,301	18.4%	5,395	16.3%	70,339	53,232	32.1%
CASH-SETTLED CHEESE	16,966	12,749	33.1%	12,923	31.3%	166,161	133,784	24.2%
CAT ASIA WEATHER	0	0	-	0	0.0%	7,800	0	-
CATTLE	905,905	965,565	-6.2%	1,211,403	-25.2%	16,138,757	16,718,841	-3.5%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	3,200	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	750	450	66.7%
CDD WEATHER	0	0	0.0%	0	0.0%	9,650	8,975	7.5%
CHI WHEAT	2,059,616	1,764,348	16.7%	3,199,489	-35.6%	33,365,343	30,407,143	9.7%
CLASS IV MILK	767	2,131	-64.0%	580	32.2%	26,575	28,528	-6.8%
COCOA TAS	0	0	0.0%	0	0.0%	0	8	-100.0%
COFFEE	0	0	0.0%	0	0.0%	2	2	0.0%
CORN	5,245,696	3,774,384	39.0%	8,792,836	-40.3%	89,753,068	103,189,062	-13.0%
COTTON	2	1	100.0%	0	0.0%	59	39	51.3%
DJ_UBS ROLL SELECT INDEX FU	4,792	2,694	77.9%	0	0.0%	16,670	13,353	24.8%
DOW-UBS COMMOD INDEX	56,339	53,543	5.2%	7,338	667.8%	370,825	527,389	-29.7%
DRY WHEY	2,762	1,324	108.6%	1,843	49.9%	18,683	15,013	24.4%
FEEDER CATTLE	245,495	243,802	0.7%	211,790	15.9%	3,225,559	3,608,546	-10.6%
FERTILIZER PRODUCTS	0	30	-100.0%	0	0.0%	1,415	15,215	-90.7%
GOLDMAN SACHS	12,797	20,392	-37.2%	12,172	5.1%	174,903	327,866	-46.7%
GSCI EXCESS RETURN FUT	94,513	65,580	44.1%	1,870	4,954.2%	378,879	379,284	-0.1%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	250	-100.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER	4,650	3,050	52.5%	2,850	63.2%	40,475	15,150	167.2%
HDD WEATHER EUROPEAN	1,600	0	0.0%	450	255.6%	4,050	9,750	-58.5%
HOGS	682,807	886,352	-23.0%	854,016	-20.0%	12,396,409	15,621,844	-20.6%
HOUSING INDEX	6	6	0.0%	2	200.0%	270	148	82.4%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	674,841	926,853	-27.2%	1,179,285	-42.8%	13,761,590	15,455,728	-11.0%
LUMBER	14,136	11,873	19.1%	7,691	83.8%	156,025	162,682	-4.1%
MALAYSIAN PALM SWAP	4,680	2,520	85.7%	11,179	-58.1%	50,472	50,400	0.1%
MILK	39,179	33,676	16.3%	33,363	17.4%	428,640	335,847	27.6%
MINI CORN	34,711	9,893	250.9%	47,035	-26.2%	333,329	172,423	93.3%
MINI SOYBEAN	68,207	23,497	190.3%	62,230	9.6%	504,026	227,779	121.3%
MINI WHEAT	18,641	4,834	285.6%	19,078	-2.3%	175,025	88,322	98.2%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,104	6,388	-20.1%	4,560	11.9%	92,417	75,487	22.4%
OATS	8,962	9,548	-6.1%	15,829	-43.4%	140,672	162,551	-13.5%
PACIFIC RIM DAT SS WTHR	0	0	-	0	0.0%	1,300	0	-
PORK CUTOUT	2,056	0	-	2,367	-13.1%	4,423	0	-
ROUGH RICE	29,755	31,191	-4.6%	6,367	367.3%	257,363	258,873	-0.6%
SOYBEAN	6,102,357	4,994,362	22.2%	4,910,512	24.3%	61,122,980	53,333,211	14.6%
SOYBEAN MEAL	2,507,800	2,998,388	-16.4%	2,454,812	2.2%	29,914,836	29,403,484	1.7%
SOYBEAN OIL	2,898,686	3,213,155	-9.8%	2,926,967	-1.0%	32,961,867	31,694,867	4.0%
S&P GSCI ENHANCED ER SWAP	4,763	7,524	-36.7%	0	0.0%	27,335	37,442	-27.0%
SUGAR 11	0	0	0.0%	0	0.0%	10	10	0.0%
USD CRUDE PALM OIL	4,109	3,409	20.5%	2,841	44.6%	38,341	17,263	122.1%
WHEAT	24,379	10,728	127.2%	26,201	-7.0%	306,673	181,065	69.4%

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## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2020	VOLUME DEC 2019	% CHG	VOIUME NOV 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
<b>Ag Products Options</b>								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	0.0%	77	0	-
BUTTER CS	2,276	1,809	25.8%	1,335	70.5%	33,183	36,037	-7.9%
CASH-SETTLED CHEESE	13,645	10,701	27.5%	8,308	64.2%	149,156	113,802	31.1%
CATTLE	175,784	140,759	24.9%	192,017	-8.5%	2,672,920	2,413,456	10.8%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	2,000	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	2,000	5,000	-60.0%
CHI WHEAT	467,527	503,339	-7.1%	443,959	5.3%	7,692,329	7,346,623	4.7%
CLASS IV MILK	1,496	2,391	-37.4%	967	54.7%	47,971	40,192	19.4%
CORN	2,427,582	1,064,018	128.2%	2,314,673	4.9%	24,395,038	31,319,520	-22.1%
CORN NEARBY+2 CAL SPRD	265	1,850	-85.7%	2,901	-90.9%	67,529	83,045	-18.7%
DEC-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	3,135	18,794	-83.3%
DEC-JULY CORN CAL SPRD	0	0	0.0%	180	-100.0%	3,942	28,755	-86.3%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	50	-100.0%	1,595	102	1,463.7%
DRY WHEY	519	162	220.4%	1,041	-50.1%	5,943	8,115	-26.8%
FEEDER CATTLE	18,508	17,311	6.9%	19,645	-5.8%	297,898	341,888	-12.9%
HDD EURO SEASONAL STRIP	1,000	0	0.0%	0	0.0%	7,000	0	0.0%
HDD SEASONAL STRIP	2,500	0	0.0%	2,500	0.0%	6,000	0	0.0%
HDD WEATHER	750	0	0.0%	500	50.0%	6,225	0	0.0%
HDD WEATHER EUROPEAN	500	0	-	0	-	500	0	-
HOGS	114,121	247,201	-53.8%	103,679	10.1%	2,928,722	4,190,367	-30.1%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	7	-100.0%
Intercommodity Spread	0	7,296	-100.0%	0	0.0%	11,286	13,620	-17.1%
JAN-MAR SOYBEAN CSO	0	0	-	0	0.0%	20	0	-
JULY-DEC CORN CAL SPRD	880	2,520	-65.1%	1,150	-23.5%	25,387	31,304	-18.9%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	0.0%	125	0	-
JULY-DEC WHEAT CAL SPRD	0	700	-100.0%	0	0.0%	4,156	2,200	88.9%
JULY-JULY WHEAT CAL SPRD	30	0	-	0	0.0%	160	0	-
JULY-NOV SOYBEAN CAL SPRD	900	3,187	-71.8%	53	1,598.1%	15,003	15,052	-0.3%
KC WHEAT	42,235	116,298	-63.7%	36,667	15.2%	1,109,193	1,122,351	-1.2%
LUMBER	1,011	1,058	-4.4%	649	55.8%	10,497	20,085	-47.7%
LV CATL CSO	0	40	-100.0%	0	0.0%	0	589	-100.0%
MAR-DEC CORN CAL SPRD	30	375	-92.0%	0	0.0%	535	384	39.3%
MAR-JULY CORN CAL SPRD	0	0	0.0%	500	-100.0%	3,000	4,040	-25.7%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	20	-100.0%	20	0	-
MAR-JULY WHEAT CAL SPRD	100	0	0.0%	0	0.0%	540	30	1,700.0%
MILK	32,734	36,737	-10.9%	30,850	6.1%	532,056	455,653	16.8%
MLK MID OPTIONS	12	15	-20.0%	0	0.0%	136	244	-44.3%
NFD MILK	3,836	2,942	30.4%	3,875	-1.0%	86,242	68,779	25.4%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	2,670	3,550	-24.8%
NOV-MAR SOYBEAN CSO	0	0	0.0%	0	0.0%	1,435	20	7,075.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	180	2,828	-93.6%
OATS	116	23	404.3%	234	-50.4%	3,321	4,670	-28.9%
PORK CUTOOT	178	0	-	3	5,833.3%	181	0	-
ROUGH RICE	974	994	-2.0%	506	92.5%	30,605	33,877	-9.7%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
SOYBEAN	2,241,451	1,104,893	102.9%	2,134,598	5.0%	16,954,195	13,507,813	25.5%
SOYBEAN CRUSH	180	28	542.9%	635	-71.7%	4,157	334	1,144.6%
SOYBEAN MEAL	271,861	190,434	42.8%	245,375	10.8%	2,977,539	1,987,792	49.8%
SOYBEAN OIL	456,702	226,215	101.9%	390,970	16.8%	2,804,226	1,599,835	75.3%

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## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2020	VOLUME DEC 2019	% CHG	VOIUME NOV 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
<b>Ag Products Options</b>								
SOYBN NEARBY+2 CAL SPRD	200	900	-77.8%	1,970	-89.8%	14,060	6,425	118.8%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	200	490	-59.2%
WHEAT	1,811	10,272	-82.4%	64	2,729.7%	22,061	67,398	-67.3%
WHEAT-CORN ICSO	29	0	0.0%	81	-64.2%	6,363	2,880	120.9%
WHEAT NEARBY+2 CAL SPRD	0	375	-100.0%	1,475	-100.0%	8,127	3,115	160.9%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	90,905,523	106,620,059	-14.7%	148,097,617	-38.6%	1,572,510,680	1,911,472,964	-17.7%
Equity Index Futures	91,955,684	61,535,850	49.4%	95,763,133	-4.0%	1,248,406,738	708,216,173	76.3%
Metals Futures	9,739,572	9,867,018	-1.3%	12,774,311	-23.8%	159,216,204	148,632,083	7.1%
Energy Futures	34,663,048	39,269,563	-11.7%	36,455,522	-4.9%	537,371,271	537,171,044	0.0%
FX Futures	21,003,473	20,561,902	2.1%	14,497,015	44.9%	207,777,713	204,317,363	1.7%
Ags Futures	1,629	2,110	-22.8%	3,485	-53.3%	35,621	24,730	44.0%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	0	410	-100.0%
Ag Products Futures	21,783,354	20,089,091	8.4%	26,025,274	-16.3%	296,443,966	302,734,506	-2.1%
<b>TOTAL FUTURES</b>	<b>270,052,283</b>	<b>257,945,593</b>	<b>4.7%</b>	<b>333,616,357</b>	<b>-19.1%</b>	<b>4,021,762,193</b>	<b>3,812,569,273</b>	<b>5.5%</b>
<b>TOTAL OPTIONS GROUP</b>								
Equity Index Options	11,035,412	13,970,496	-21.0%	11,588,306	-4.8%	180,014,245	162,279,975	10.9%
Interest Rate Options	20,083,814	42,246,585	-52.5%	26,904,308	-25.4%	459,566,039	696,389,162	-34.0%
Metals Options	878,256	1,240,800	-29.2%	1,317,638	-33.3%	17,752,790	19,786,426	-10.3%
Energy Options	4,336,705	4,779,375	-9.3%	5,298,969	-18.2%	68,325,415	61,223,842	11.6%
FX Options	710,281	904,134	-21.4%	674,074	5.4%	10,211,506	12,883,775	-20.7%
Ag Products Options	6,281,743	3,694,843	70.0%	5,941,430	5.7%	62,948,839	64,903,061	-3.0%
Foreign Exchange Options	373	936	-60.1%	248	50.4%	8,831	9,855	-10.4%
<b>TOTAL OPTIONS</b>	<b>43,326,584</b>	<b>66,837,169</b>	<b>-35.2%</b>	<b>51,724,973</b>	<b>-16.2%</b>	<b>798,827,665</b>	<b>1,017,476,096</b>	<b>-21.5%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	110,989,337	148,866,644	-25.4%	175,001,925	-36.6%	2,032,076,719	2,607,862,126	-22.1%
Equity Index	102,991,096	75,506,346	36.4%	107,351,439	-4.1%	1,428,420,983	870,496,148	64.1%
Metals	10,617,828	11,107,818	-4.4%	14,091,949	-24.7%	176,968,994	168,418,509	5.1%
Energy	38,999,753	44,048,938	-11.5%	41,754,491	-6.6%	605,696,686	598,394,886	1.2%
FX	21,713,754	21,466,036	1.2%	15,171,089	43.1%	217,989,219	217,201,138	0.4%
Ags	1,629	2,110	-22.8%	3,485	-53.3%	35,621	24,730	44.0%
Foreign Exchange	373	936	-60.1%	248	50.4%	8,831	10,265	-14.0%
Ag Products	28,065,097	23,783,934	18.0%	31,966,704	-12.2%	359,392,805	367,637,567	-2.2%
<b>GRAND TOTAL</b>	<b>313,378,867</b>	<b>324,782,762</b>	<b>-3.5%</b>	<b>385,341,330</b>	<b>-18.7%</b>	<b>4,820,589,858</b>	<b>4,830,045,369</b>	<b>-0.2%</b>

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