

## CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2019	VOLUME NOV 2018	% CHG	VOLUME OCT 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Interest Rate Futures</b>								
10-YR NOTE	42,883,397	49,321,457	-13.1%	32,378,780	32.4%	421,402,566	425,717,761	-1.0%
10-YR SWAP RATE	43,297	16,421	163.7%	61,780	-29.9%	785,331	441,216	78.0%
15-YR SWAP RATE	0	0	-	0	0.0%	5,500	0	-
1-MONTH EURODOLLAR	46	0	0.0%	0	0.0%	450	31,742	-98.6%
20-YR SWAP RATE	0	0	-	0	0.0%	46	0	-
2-YR NOTE	22,728,124	20,088,497	13.1%	13,137,124	73.0%	173,080,021	126,250,343	37.1%
2-YR SWAP RATE	17,459	0	-	31,835	-45.2%	516,405	0	-
30-YR BOND	8,383,301	10,299,369	-18.6%	6,752,010	24.2%	82,045,017	85,677,406	-4.2%
30-YR SWAP RATE	134	0	0.0%	547	-75.5%	6,632	983	574.7%
3-YR SWAP RATE	2,506	0	-	8,512	-70.6%	176,722	0	-
4-YR SWAP RATE	518	0	-	3,554	-85.4%	92,872	0	-
5-YR NOTE	31,401,535	36,989,894	-15.1%	18,960,878	65.6%	278,879,296	266,464,072	4.7%
5-YR SWAP RATE	40,110	15,799	153.9%	86,474	-53.6%	882,534	264,202	234.0%
7-YR SWAP RATE	2,267	0	-	3,736	-39.3%	44,800	0	-
EURODOLLARS	36,353,113	58,947,275	-38.3%	53,025,644	-31.4%	650,579,701	693,236,143	-6.2%
FED FUND	5,137,429	5,631,456	-8.8%	8,230,157	-37.6%	86,124,665	57,341,518	50.2%
SOFR	966,034	249,670	286.9%	1,015,076	-4.8%	8,373,047	800,442	946.1%
SONIA	209,204	124,925	67.5%	188,719	10.9%	2,016,193	186,324	982.1%
Ultra 10-Year Note	6,138,517	5,378,350	14.1%	3,933,487	56.1%	54,392,845	43,584,190	24.8%
ULTRA T-BOND	5,798,541	6,379,909	-9.1%	2,811,004	106.3%	45,448,262	43,429,684	4.6%
<b>Interest Rate Options</b>								
10-YR NOTE	13,865,761	19,897,562	-30.3%	16,825,170	-17.6%	156,049,318	154,993,977	0.7%
2-YR NOTE	540,869	300,888	79.8%	654,806	-17.4%	5,731,790	5,469,529	4.8%
30-YR BOND	3,338,409	3,692,982	-9.6%	3,452,334	-3.3%	34,252,409	32,620,777	5.0%
5-YR NOTE	4,463,729	5,206,104	-14.3%	6,064,171	-26.4%	53,867,286	38,031,865	41.6%
EURODOLLARS	14,875,978	10,707,810	38.9%	21,787,637	-31.7%	263,478,647	159,683,042	65.0%
EURO MIDCURVE	7,924,159	16,391,756	-51.7%	9,381,754	-15.5%	140,396,434	168,682,088	-16.8%
FED FUND	964	505	90.9%	12,662	-92.4%	77,922	18,218	327.7%
Ultra 10-Year Note	6,794	60	11,223.3%	12	56,516.7%	33,933	128	26,410.2%
ULTRA T-BOND	38,254	26,496	44.4%	20,103	90.3%	254,838	94,065	170.9%

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<b>Equity Index Futures</b>								
BITCOIN FUTURES	105,032	125,751	-16.5%	93,613	12.2%	1,494,015	843,239	77.2%
DJ US REAL ESTATE	33,439	25,694	30.1%	40,038	-16.5%	533,599	479,561	11.3%
E-mini (\$5) Dow	2,713,171	4,886,023	-44.5%	3,924,512	-30.9%	46,784,707	53,394,451	-12.4%
E-MINI COM SERVICES SELECT	7,646	4,494	70.1%	1,276	499.2%	72,095	9,476	660.8%
E-mini FTSE 100 (USD)	0	1,306	-100.0%	0	0.0%	336	15,538	-97.8%
E-mini FTSE China 50	0	498	-100.0%	0	0.0%	711	11,249	-93.7%
E-MINI MIDCAP	214,891	363,033	-40.8%	278,563	-22.9%	3,602,239	4,336,547	-16.9%
E-MINI NASDAQ 100	6,734,327	13,094,013	-48.6%	9,475,366	-28.9%	106,876,312	109,538,533	-2.4%
E-MINI RUSSELL 1000	3,095	10,507	-70.5%	2,746	12.7%	92,901	155,924	-40.4%
E-MINI RUSSELL 1000 GROWTH	2,613	11,391	-77.1%	2,055	27.2%	58,668	122,173	-52.0%
E-MINI RUSSELL 1000 VALUE	11,882	12,911	-8.0%	7,580	56.8%	155,327	165,123	-5.9%
E-MINI RUSSELL 2000	2,215,573	3,130,472	-29.2%	2,722,754	-18.6%	33,267,953	32,928,508	1.0%
E-MINI S&P500	23,059,110	37,153,212	-37.9%	31,054,648	-25.7%	360,015,388	392,128,496	-8.2%
E-MINI S&P REAL ESTATE SELE	10,535	3,373	212.3%	15,305	-31.2%	72,966	78,365	-6.9%
FT-SE 100	0	1,167	-100.0%	0	0.0%	372	13,812	-97.3%
FTSE Emerging	1,814	2,979	-39.1%	2,112	-14.1%	23,214	8,030	189.1%
IBOVESPA INDEX	702	136	416.2%	994	-29.4%	7,688	12,283	-37.4%
MICRO E-MINI NASDAQ 100	3,114,249	0	-	4,776,826	-34.8%	28,582,787	0	-
MICRO E-MINI RUSSELL 2000	483,543	0	-	765,506	-36.8%	4,450,282	0	-
MICRO E-MINI S&P500	3,491,980	0	-	6,462,781	-46.0%	38,748,456	0	-
MICRO MINI \$5 DOW	637,607	0	-	1,201,652	-46.9%	7,113,183	0	-
NASDAQ BIOTECH	259	100	159.0%	371	-30.2%	4,251	6,860	-38.0%
Nearby BTIC+	10	0	-	24	-58.3%	34	0	-
NIFTY 50	0	0	0.0%	0	0.0%	0	54,444	-100.0%
NIKKEI 225 (\$) STOCK	140,500	271,868	-48.3%	197,004	-28.7%	2,378,411	3,438,576	-30.8%
NIKKEI 225 (YEN) STOCK	626,055	858,494	-27.1%	878,117	-28.7%	8,925,217	9,849,938	-9.4%
S&P 500	52,734	98,505	-46.5%	74,082	-28.8%	1,093,708	1,510,882	-27.6%
S&P 500 ANNUAL DIVIDEND IND	37,817	17,388	117.5%	38,670	-2.2%	299,523	165,406	81.1%
S&P 500/GI	0	0	0.0%	0	0.0%	60	73	-17.8%
S&P 500 QUARLY DIVIDEND IND	195	220	-11.4%	621	-68.6%	2,517	902	179.0%
S&P 600 SMALLCAP EMINI	531	0	0.0%	62	756.5%	3,485	1	348,400.0%
S&P CONSUMER DSCRTNRY SE	4,950	23,594	-79.0%	6,075	-18.5%	93,155	217,292	-57.1%
S&P CONSUMER STAPLES SECT	11,291	14,975	-24.6%	11,974	-5.7%	210,957	270,093	-21.9%
S&P ENERGY SECTOR	10,639	38,965	-72.7%	14,825	-28.2%	193,479	383,507	-49.6%
S&P FINANCIAL SECTOR	20,973	47,180	-55.5%	20,157	4.0%	353,626	568,758	-37.8%
S&P HEALTH CARE SECTOR	8,384	28,750	-70.8%	12,411	-32.4%	212,650	215,018	-1.1%
S&P INDUSTRIAL SECTOR	7,659	20,145	-62.0%	10,407	-26.4%	139,548	199,139	-29.9%
S&P MATERIALS SECTOR	4,996	11,732	-57.4%	14,251	-64.9%	111,459	138,199	-19.3%
S&P TECHNOLOGY SECTOR	6,860	52,996	-87.1%	11,890	-42.3%	161,359	392,187	-58.9%
S&P UTILITIES SECTOR	20,420	34,611	-41.0%	15,161	34.7%	335,865	451,237	-25.6%
S&P VALUE INDEX FUTURES	0	0	0.0%	0	0.0%	72	80	-10.0%
YEN DENOMINATED TOPIX	15,997	597	2,579.6%	21,982	-27.2%	207,748	5,734	3,523.1%

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<b>Equity Index Options</b>								
E-mini (\$5) Dow	2,089	8,992	-76.8%	2,910	-28.2%	44,465	106,676	-58.3%
E-MINI NASDAQ 100	119,440	249,338	-52.1%	204,997	-41.7%	2,218,686	2,683,262	-17.3%
E-MINI RUSSELL 2000	24,331	11,113	118.9%	21,801	11.6%	178,755	143,256	24.8%
E-MINI S&P500	4,897,096	6,606,266	-25.9%	6,028,328	-18.8%	59,968,489	65,075,394	-7.8%
EOM E-MINI RUSSELL 2000 END	7,910	10,529	-24.9%	6,445	22.7%	95,530	74,388	28.4%
EOM EMINI S&P	1,491,525	2,336,360	-36.2%	1,886,967	-21.0%	21,069,390	28,995,981	-27.3%
EOM S&P 500	119,848	157,237	-23.8%	75,688	58.3%	1,287,013	1,992,798	-35.4%
EOW1 E-MINI RUSSELL 2000 WE	1,133	1,702	-33.4%	1,558	-27.3%	16,654	22,621	-26.4%
EOW1 E-MINI RUSSELL 2000 WE	1,736	1,937	-10.4%	1,657	4.8%	21,406	28,060	-23.7%
EOW1 EMINI S&P 500	501,437	1,164,190	-56.9%	1,259,786	-60.2%	10,676,615	12,387,393	-13.8%
EOW1 S&P 500	69,677	34,448	102.3%	104,205	-33.1%	808,221	884,659	-8.6%
EOW2 E-MINI RUSSELL 2000 WE	3,279	5,319	-38.4%	4,232	-22.5%	54,275	55,304	-1.9%
EOW2 EMINI S&P 500	690,578	1,310,158	-47.3%	1,247,329	-44.6%	10,973,085	14,328,432	-23.4%
EOW2 S&P 500	133,008	132,952	0.0%	157,123	-15.3%	1,427,699	1,724,567	-17.2%
EOW3 E-MINI RUSSELL 2000 WE	13,752	13,977	-1.6%	34,711	-60.4%	165,851	207,503	-20.1%
EOW3 EMINI S&P 500	1,606,088	3,199,095	-49.8%	3,337,079	-51.9%	25,870,467	40,435,024	-36.0%
EOW3 S&P 500	85,636	174,710	-51.0%	170,528	-49.8%	1,367,778	2,970,491	-54.0%
EOW4 E-MINI RUSSELL 2000 WE	2,748	4,718	-41.8%	2,895	-5.1%	35,714	57,976	-38.4%
EOW4 EMINI S&P 500	872,103	990,683	-12.0%	818,169	6.6%	9,496,737	12,419,736	-23.5%
S&P 500	216,652	409,029	-47.0%	170,227	27.3%	2,532,649	3,463,898	-26.9%
<b>Metals Futures</b>								
ALUMINUM	27,304	14,358	90.2%	25,894	5.4%	154,742	149,568	3.5%
COMEX COPPER	2,116,656	2,546,723	-16.9%	1,673,956	26.4%	22,343,142	31,303,966	-28.6%
COMEX E-Mini GOLD	22,811	9,527	139.4%	26,356	-13.5%	225,803	91,830	145.9%
COMEX E-Mini SILVER	2,484	1,047	137.2%	3,663	-32.2%	47,531	12,554	278.6%
COMEX GOLD	8,927,418	6,351,240	40.6%	8,016,150	11.4%	81,114,542	76,169,581	6.5%
COMEX MINY COPPER	497	337	47.5%	544	-8.6%	7,129	4,933	44.5%
COMEX SILVER	2,334,288	2,299,125	1.5%	1,810,516	28.9%	22,606,422	22,686,431	-0.4%
COPPER	582	1,417	-58.9%	2,280	-74.5%	9,921	16,263	-39.0%
E-MICRO GOLD	692,043	161,742	327.9%	812,994	-14.9%	5,194,918	1,645,616	215.7%
FERROUS PRODUCTS	1,158	1,888	-38.7%	733	58.0%	12,097	18,975	-36.2%
GOLD	19,681	0	0.0%	15,670	25.6%	35,351	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	1,919	4,793	-60.0%	1,961	-2.1%	52,564	42,546	23.5%
LNDN ZINC	0	2,931	-100.0%	0	0.0%	1,230	13,475	-90.9%
NYMEX HOT ROLLED STEEL	10,396	11,986	-13.3%	14,616	-28.9%	164,663	112,364	46.5%
NYMEX PLATINUM	399,670	372,849	7.2%	408,309	-2.1%	5,274,093	4,965,634	6.2%
PALLADIUM	131,275	148,110	-11.4%	90,724	44.7%	1,183,652	1,358,824	-12.9%
SILVER	54,536	12,447	338.1%	40,222	35.6%	326,664	89,789	263.8%
URANIUM	0	2,169	-100.0%	0	0.0%	10,601	6,448	64.4%

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<b>Metals Options</b>								
COMEX COPPER	56,995	40,977	39.1%	55,619	2.5%	651,156	326,243	99.6%
COMEX GOLD	950,720	888,967	6.9%	1,194,383	-20.4%	14,186,685	10,780,350	31.6%
COMEX SILVER	160,698	169,002	-4.9%	170,632	-5.8%	2,048,360	1,732,450	18.2%
COPPER	920	135	581.5%	802	14.7%	3,567	606	488.6%
GOLD	154,229	50,631	204.6%	175,223	-12.0%	1,520,103	472,819	221.5%
HOT ROLLED COIL STEEL CALL	0	300	-100.0%	150	-100.0%	1,050	300	250.0%
HOT ROLLED COIL STEEL PUT O	150	0	-	0	-	150	0	-
IRON ORE 62 CHINA TSI CALL O	0	0	0.0%	30	-100.0%	6,830	200	3,315.0%
IRON ORE 62 CHINA TSI PUT OP	0	0	0.0%	0	0.0%	3,600	1,280	181.3%
NYMEX PLATINUM	2,074	2,721	-23.8%	3,419	-39.3%	37,260	42,819	-13.0%
PALLADIUM	1,308	953	37.3%	1,608	-18.7%	13,678	28,688	-52.3%
SILVER	9,049	3,629	149.4%	10,342	-12.5%	73,187	24,104	203.6%
<b>Energy Futures</b>								
3.5% FUEL OIL CID MED SWA	0	0	0.0%	0	0.0%	97	612	-84.2%
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	3,935	18,221	-78.4%	6,881	-42.8%	87,329	241,016	-63.8%
ARGUS PROPAN FAR EST INDE	5,190	5,595	-7.2%	5,646	-8.1%	67,455	65,519	3.0%
ARGUS PROPAN(SAUDI ARAMC	2,747	2,726	0.8%	2,592	6.0%	32,699	31,145	5.0%
AUSTRIALIAN COKE COAL	0	0	0.0%	0	0.0%	0	20	-100.0%
BRENT BALMO SWAP	0	0	0.0%	197	-100.0%	1,960	285	587.7%
BRENT CALENDAR SWAP	7,638	2,125	259.4%	14,473	-47.2%	81,795	38,237	113.9%
BRENT CFD SWAP	0	0	0.0%	0	0.0%	0	300	-100.0%
BRENT FINANCIAL FUTURES	58	1,000	-94.2%	100	-42.0%	8,539	21,215	-59.8%
BRENT OIL LAST DAY	1,741,580	2,270,269	-23.3%	2,296,390	-24.2%	23,835,848	20,164,866	18.2%
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	75,564	87,007	-13.2%	85,919	-12.1%	1,107,340	1,054,398	5.0%
CHICAGO ULSD (PLATTS) SWA	0	0	0.0%	0	-	0	0	0.0%
CHICAGO ULSD PL VS HO SPR	651	932	-30.2%	141	361.7%	6,016	5,007	20.2%
CHICAGO UNL GAS PL VS RBO	0	0	0.0%	0	0.0%	1,370	950	44.2%
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	0	538	-100.0%	200	-100.0%	4,872	12,376	-60.6%
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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	VOLUME NOV 2019	VOLUME NOV 2018	% CHG	VOLUME OCT 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Energy Futures</b>								
COAL SWAP	0	60	-100.0%	0	0.0%	0	570	-100.0%
COLUMB GULF MAINLINE NG B	0	0	0.0%	0	0.0%	364	0	0.0%
COLUMBIA GULF ONSHORE	0	0	0.0%	0	-	0	0	0.0%
CONWAY NATURAL GASOLINE (	222	916	-75.8%	70	217.1%	2,584	2,654	-2.6%
CONWAY NORMAL BUTANE (OPI	675	70	864.3%	450	50.0%	5,417	2,831	91.3%
CONWAY PROPANE 5 DECIMALS	12,903	13,728	-6.0%	12,636	2.1%	160,913	175,002	-8.1%
CRUDE OIL	3,300	3,600	-8.3%	3,850	-14.3%	49,804	64,624	-22.9%
CRUDE OIL OUTRIGHTS	70,980	40,461	75.4%	66,480	6.8%	701,538	615,684	13.9%
CRUDE OIL PHY	19,072,779	27,580,656	-30.8%	23,305,226	-18.2%	272,313,608	283,714,409	-4.0%
CRUDE OIL SPRDS	13,010	10,718	21.4%	20,289	-35.9%	229,634	417,333	-45.0%
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	-	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	240	15,305	-98.4%	0	0.0%	18,055	99,807	-81.9%
DUTCH TTF NATURAL GAS CAL	25,206	3,685	584.0%	21,292	18.4%	126,840	18,081	601.5%
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	36	313	-88.5%	29	24.1%	3,422	3,170	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	55,380	-100.0%	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	3,618	12,343	-70.7%	4,516	-19.9%	76,939	101,387	-24.1%
ETHANOL SWAP	70	270	-74.1%	120	-41.7%	960	670	43.3%
ETHANOL T2 FOB ROTT INCL DU	5,541	6,461	-14.2%	6,203	-10.7%	41,013	37,812	8.5%
EURO 1% FUEL OIL NEW BALM	0	0	0.0%	0	0.0%	3	33	-90.9%
EURO 3.5% FUEL OIL RDAM B	95	235	-59.6%	13	630.8%	566	5,674	-90.0%
EURO 3.5% FUEL OIL SPREAD	10	0	0.0%	25	-60.0%	182	840	-78.3%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	0.0%	0	640	-100.0%
EURO GASOIL 10PPM VS ICE	0	0	0.0%	0	0.0%	0	370	-100.0%
EUROPE 1% FUEL OIL NWE CA	0	120	-100.0%	118	-100.0%	644	546	17.9%
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 NOV 2019	VOLUME NOV 2018	% CHG	VOLUME OCT 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Energy Futures</b>								
EUROPE 3.5% FUEL OIL MED	15	4	275.0%	0	0.0%	400	991	-59.6%
EUROPE 3.5% FUEL OIL RDAM	1,152	3,205	-64.1%	620	85.8%	10,610	77,095	-86.2%
EUROPEAN GASOIL (ICE)	84	1,254	-93.3%	140	-40.0%	1,228	6,929	-82.3%
EUROPEAN NAPHTHA BALMO	15	184	-91.8%	35	-57.1%	1,448	3,039	-52.4%
EUROPEAN NAPHTHA CRACK SP	3,101	8,523	-63.6%	1,373	125.9%	40,565	103,391	-60.8%
EUROPE DATED BRENT SWAP	0	2,520	-100.0%	0	0.0%	1,633	4,720	-65.4%
EUROPE JET KERO NWE CALSW	0	0	0.0%	0	0.0%	8	39	-79.5%
EUROPE NAPHTHA CALSWAP	567	2,614	-78.3%	268	111.6%	17,077	38,106	-55.2%
EURO PROPANE CIF ARA SWA	1,941	2,051	-5.4%	1,820	6.6%	20,962	20,318	3.2%
FLORIDA GAS ZONE3 BASIS S	0	0	0.0%	0	-	0	0	0.0%
FREIGHT MARKETS	425	1,552	-72.6%	2,177	-80.5%	10,838	7,878	37.6%
FUEL OIL CRACK VS ICE	2,049	1,442	42.1%	1,700	20.5%	19,161	37,502	-48.9%
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	55	15	266.7%	90	-38.9%	1,584	2,129	-25.6%
GAS EURO-BOB OXY NWE BARG	1,890	5,318	-64.5%	1,355	39.5%	50,067	81,582	-38.6%
GAS EURO-BOB OXY NWE BARG	8,606	12,780	-32.7%	5,286	62.8%	86,280	198,152	-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	0	26	-100.0%	1	-100.0%	139	1,496	-90.7%
GASOIL 10P CRG CIF NW VS	0	0	0.0%	0	-	0	0	0.0%
GASOIL 10PPM VS ICE SWAP	0	0	0.0%	0	0.0%	39	12	225.0%
GASOIL BULLET SWAP	0	0	0.0%	0	-	0	0	0.0%
GASOIL CALENDAR SWAP	122	12	916.7%	18	577.8%	275	66	316.7%
GASOIL CRACK SPREAD CALEN	3,672	604	507.9%	1,188	209.1%	10,526	38,106	-72.4%
GASOIL MINI CALENDAR SWAP	1,433	803	78.5%	1,126	27.3%	5,283	2,827	86.9%
GERMAN POWER BASELOAD CA	811	1,377	-41.1%	1,440	-43.7%	23,953	4,479	434.8%
GROUP THREE ULSD (PLATTS)	0	45	-100.0%	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	1,015	3,826	-73.5%	2,851	-64.4%	36,464	39,259	-7.1%
GRP THREE UNL GS (PLT) VS	1,185	1,735	-31.7%	2,845	-58.3%	27,312	23,342	17.0%
GULF COAST 3% FUEL OIL BA	304	703	-56.8%	694	-56.2%	8,828	13,602	-35.1%
GULF COAST JET FUEL CLNDR	0	207	-100.0%	0	0.0%	267	1,402	-81.0%
GULF COAST JET VS NYM 2 H	7,160	22,758	-68.5%	13,552	-47.2%	210,663	387,389	-45.6%
GULF COAST NO.6 FUEL OIL	15,929	31,403	-49.3%	17,464	-8.8%	244,264	595,157	-59.0%
GULF COAST ULSD CALENDAR	96	254	-62.2%	92	4.3%	3,816	3,573	6.8%
GULF COAST ULSD CRACK SPR	0	240	-100.0%	0	0.0%	360	1,655	-78.2%
HEATING OIL BALMO CLNDR S	0	0	0.0%	0	0.0%	565	243	132.5%
HEATING OIL CRCK SPRD BAL	0	0	-	0	0.0%	18	0	-
HEATING OIL PHY	3,973,786	4,516,781	-12.0%	5,096,923	-22.0%	39,684,108	43,038,884	-7.8%
HENRY HUB BASIS SWAP	4,960	0	0.0%	600	726.7%	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	4,960	0	0.0%	600	726.7%	21,170	32,088	-34.0%
HENRY HUB SWAP	88,866	167,365	-46.9%	49,341	80.1%	1,060,024	1,849,116	-42.7%
HOUSTON SHIP CHANNEL BASI	0	0	0.0%	0	0.0%	736	0	0.0%
HTG OIL	0	24	-100.0%	0	0.0%	96	120	-20.0%

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## CMEG Exchange Volume Report - Monthly

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<b>Energy Futures</b>								
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	-	0	0	0.0%
ICE BRENT DUBAI SWAP	7,875	3,890	102.4%	5,784	36.2%	63,086	104,308	-39.5%
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	125	205	-39.0%	65	92.3%	3,505	1,720	103.8%
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	161	-100.0%	0	0.0%	196	1,890	-89.6%
JAPAN C&F NAPHTHA SWAP	206	1,105	-81.4%	245	-15.9%	10,074	22,215	-54.7%
JAPAN NAPHTHA BALMO SWAP	0	20	-100.0%	0	0.0%	333	628	-47.0%
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	0	0.0%	30	-100.0%	262	642	-59.2%
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	1,775	5,370	-66.9%	4,395	-59.6%	43,348	65,567	-33.9%
JKM LNG Futures	3,366	3,335	0.9%	4,010	-16.1%	20,742	15,679	32.3%
LA CARB DIESEL (OPIS)	0	0	0.0%	0	-	0	0	0.0%
LA CARB DIESEL (OPIS) SWA	0	125	-100.0%	25	-100.0%	400	3,095	-87.1%
LA CARBOB GASOLINE(OPIS)S	0	410	-100.0%	0	0.0%	2,875	5,510	-47.8%
LA JET FUEL VS NYM NO 2 H	0	0	0.0%	0	-	0	0	0.0%
LA JET (OPIS) SWAP	275	700	-60.7%	1,375	-80.0%	12,884	21,179	-39.2%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	0.0%	0	607	-100.0%
LLS (ARGUS) VS WTI SWAP	1,244	2,800	-55.6%	1,571	-20.8%	19,989	59,429	-66.4%
LOS ANGELES CARB GASOLINE	0	10	-100.0%	0	0.0%	10	10	0.0%
LTD NAT GAS	291,576	636,172	-54.2%	271,717	7.3%	3,312,657	4,184,755	-20.8%
MARS (ARGUS) VS WTI SWAP	200	985	-79.7%	125	60.0%	14,755	22,270	-33.7%
MARS (ARGUS) VS WTI TRD M	13,105	12,665	3.5%	24,632	-46.8%	199,018	219,966	-9.5%
MARS BLEND CRUDE OIL	0	0	0.0%	0	0.0%	0	2,319	-100.0%
MCCLOSKEY ARA ARGS COAL	30,522	24,979	22.2%	37,497	-18.6%	337,025	262,641	28.3%
MCCLOSKEY RCH BAY COAL	1,544	2,100	-26.5%	2,858	-46.0%	24,962	32,311	-22.7%
MGF FUT	0	10	-100.0%	10	-100.0%	10	268	-96.3%
MGN1 SWAP FUT	10	120	-91.7%	10	0.0%	510	813	-37.3%
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	84	362	-76.8%	20	320.0%	2,079	3,798	-45.3%
MINI RBOB V. EBOBARG NWE BF	0	0	0.0%	90	-100.0%	3,910	3,383	15.6%
MINI RBOB V. EBOB(ARGUS) NW	1,072	1,322	-18.9%	972	10.3%	20,394	20,073	1.6%
MINY HTG OIL	4	4	0.0%	3	33.3%	36	44	-18.2%
MINY NATURAL GAS	58,117	112,587	-48.4%	56,835	2.3%	385,549	387,461	-0.5%
MINY RBOB GAS	6	6	0.0%	3	100.0%	69	43	60.5%
MINY WTI CRUDE OIL	358,951	615,655	-41.7%	457,072	-21.5%	5,161,441	4,074,872	26.7%
MJC FUT	0	50	-100.0%	0	0.0%	150	1,460	-89.7%
MNC FUT	1,385	5,026	-72.4%	1,640	-15.5%	35,961	45,790	-21.5%
MONT BELVIEU ETHANE 5 DECI	11,813	8,446	39.9%	15,481	-23.7%	173,360	172,811	0.3%
MONT BELVIEU ETHANE OPIS B	110	80	37.5%	30	266.7%	1,504	1,690	-11.0%
MONT BELVIEU LDH PROPANE 5	135,386	136,581	-0.9%	143,821	-5.9%	1,587,630	1,382,491	14.8%
MONT BELVIEU LDH PROPANE C	1,764	1,871	-5.7%	1,915	-7.9%	30,550	27,019	13.1%
MONT BELVIEU NATURAL GASO	14,486	7,858	84.3%	10,315	40.4%	98,706	91,947	7.4%

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<b>Energy Futures</b>								
MONT BELVIEU NATURAL GASO	685	40	1,612.5%	747	-8.3%	7,156	3,626	97.4%
MONT BELVIEU NORMAL BUTAN	57,022	32,903	73.3%	48,111	18.5%	529,447	399,925	32.4%
MONT BELVIEU NORMAL BUTAN	916	920	-0.4%	1,395	-34.3%	13,905	11,989	16.0%
NAT GAS BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS	96,856	217,970	-55.6%	114,221	-15.2%	1,245,485	1,344,513	-7.4%
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	33,654	54,632	-38.4%	20,133	67.2%	329,369	390,190	-15.6%
NATURAL GAS PHY	9,960,500	14,219,346	-30.0%	10,971,151	-9.2%	94,057,178	106,404,804	-11.6%
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%	220	-100.0%	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	1,380	337	309.5%	1,095	26.0%	9,348	12,028	-22.3%
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	1,300	-100.0%	0	0.0%	1,760	4,748	-62.9%
NGPL TEX/OK	0	3,080	-100.0%	0	0.0%	2,696	47,716	-94.3%
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	0	0.0%	100	-100.0%	925	2,983	-69.0%
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	305	510	-40.2%	385	-20.8%	4,987	13,908	-64.1%
NY 2.2% FUEL OIL (PLATTS	0	0	0.0%	0	-	0	0	0.0%
NY 3.0% FUEL OIL (PLATTS	0	0	0.0%	0	0.0%	775	1,795	-56.8%
NY HARBOR 1% FUEL OIL BAL	0	0	0.0%	0	0.0%	25	50	-50.0%
NY HARBOR HEAT OIL SWP	715	4,723	-84.9%	3,549	-79.9%	23,017	27,783	-17.2%
NY HARBOR LOW SULPUR GAS	0	600	-100.0%	0	0.0%	390	3,445	-88.7%
NY HARBOR RESIDUAL FUEL 1	2,305	621	271.2%	710	224.6%	9,368	11,413	-17.9%
NY HARBOR RESIDUAL FUEL C	0	50	-100.0%	0	0.0%	0	50	-100.0%
NYH NO 2 CRACK SPREAD CAL	150	534	-71.9%	900	-83.3%	5,175	8,576	-39.7%
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	60	-100.0%	0	0.0%	680	1,776	-61.7%
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 NOV 2019	VOLUME NOV 2018	% CHG	VOLUME OCT 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	11,550	-100.0%	0	0.0%	101,424	626,384	-83.8%
NYISO ZONE G 5MW D AH PK	0	635	-100.0%	220	-100.0%	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%	550	-100.0%	2,000	0	0.0%
NY ULSD (ARGUS) VS HEATING	0	0	0.0%	1,175	-100.0%	2,770	213	1,200.5%
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	3,687	3,368	9.5%	2,494	47.8%	35,970	49,792	-27.8%
PETRO CRCKS & SPRDS ASIA	0	330	-100.0%	0	0.0%	382	939	-59.3%
PETRO CRCKS & SPRDS NA	27,174	34,762	-21.8%	30,630	-11.3%	397,149	461,312	-13.9%
PETRO CRK&SPRD EURO	1,136	6,827	-83.4%	2,012	-43.5%	33,696	94,990	-64.5%
PETROLEUM PRODUCTS	7,661	4,707	62.8%	1,757	336.0%	31,938	57,000	-44.0%
PETROLEUM PRODUCTS ASIA	100	2,265	-95.6%	420	-76.2%	14,049	22,014	-36.2%
PETRO OUTRIGHT EURO	3,978	3,675	8.2%	4,752	-16.3%	44,946	49,769	-9.7%
PETRO OUTRIGHT NA	3,433	5,804	-40.9%	5,166	-33.5%	60,975	85,782	-28.9%
PJM AD HUB 5MW REAL TIME	0	24,645	-100.0%	0	0.0%	119,740	79,115	51.3%
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	0	0.0%	0	0.0%	73,845	12,305	500.1%
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	2,960	-100.0%	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	55,380	-100.0%	0	0.0%	0	78,780	-100.0%
PJM PSEG DA PEAK	0	2,960	-100.0%	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	23,360	-100.0%	0	0.0%	47,100	372,480	-87.4%

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## CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2019	VOLUME NOV 2018	% CHG	VOLUME OCT 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Energy Futures</b>								
PJM WESTH RT PEAK	0	1,799	-100.0%	4,355	-100.0%	53,631	60,990	-12.1%
PLASTICS	736	709	3.8%	802	-8.2%	7,948	5,023	58.2%
PREMIUM UNLD 10P FOB MED	21	446	-95.3%	0	0.0%	858	2,838	-69.8%
PREMIUM UNLEAD 10PPM FOB	0	5	-100.0%	0	0.0%	139	443	-68.6%
PREM UNL GAS 10PPM RDAM F	0	3	-100.0%	0	0.0%	20	83	-75.9%
PREM UNL GAS 10PPM RDAM F	0	0	0.0%	0	0.0%	35	326	-89.3%
PROPANE NON-LDH MB (OPIS) B	773	7	10,942.9%	1,871	-58.7%	15,445	5,196	197.2%
PROPANE NON-LDH MT. BEL (OF	30,849	12,383	149.1%	24,330	26.8%	221,059	139,177	58.8%
RBOB CALENDAR SWAP	6,227	3,612	72.4%	4,190	48.6%	63,421	62,151	2.0%
RBOB CRACK SPREAD	2,060	55	3,645.5%	1,360	51.5%	13,560	9,583	41.5%
RBOB CRACK SPREAD BALMO S	0	0	0.0%	0	0.0%	25	0	0.0%
RBOB GAS	0	0	0.0%	12	-100.0%	84	14,386	-99.4%
RBOB GASOLINE BALMO CLNDR	1,587	396	300.8%	198	701.5%	10,405	11,178	-6.9%
RBOB PHY	3,585,704	3,953,762	-9.3%	3,832,477	-6.4%	46,413,988	46,209,208	0.4%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
RBOB VS HEATING OIL SWAP	0	0	0.0%	75	-100.0%	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	10	-100.0%	21	-100.0%	230	483	-52.4%
SINGAPORE 380CST BALMO	116	93	24.7%	17	582.4%	932	2,294	-59.4%
SINGAPORE 380CST FUEL OIL	2,134	7,770	-72.5%	1,683	26.8%	30,062	91,963	-67.3%
SINGAPORE FUEL 180CST CAL	103	426	-75.8%	63	63.5%	2,430	8,482	-71.4%
SINGAPORE FUEL OIL SPREAD	49	175	-72.0%	44	11.4%	688	6,186	-88.9%
SINGAPORE GASOIL	4,162	6,493	-35.9%	5,104	-18.5%	61,568	59,827	2.9%
SINGAPORE GASOIL CALENDAR	313	130	140.8%	234	33.8%	2,352	5,707	-58.8%
SINGAPORE GASOIL SWAP	1,293	1,585	-18.4%	504	156.5%	10,539	47,259	-77.7%
SINGAPORE GASOIL VS ICE	90	2,403	-96.3%	103	-12.6%	4,683	128,813	-96.4%
SINGAPORE JET KERO BALMO	0	0	0.0%	50	-100.0%	50	215	-76.7%
SINGAPORE JET KERO GASOIL	0	675	-100.0%	0	0.0%	100	34,820	-99.7%
SINGAPORE JET KEROSENE SW	490	275	78.2%	1,015	-51.7%	6,495	13,275	-51.1%
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	0.0%	0	400	-100.0%
SINGAPORE MOGAS 92 UNLEAD	0	50	-100.0%	0	0.0%	1,500	5,771	-74.0%
SINGAPORE MOGAS 92 UNLEAD	5,972	14,066	-57.5%	2,654	125.0%	94,294	151,954	-37.9%
SINGAPORE NAPHTHA SWAP	0	0	0.0%	0	0.0%	0	200	-100.0%
SING FUEL	25	0	0.0%	5	400.0%	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	25	195	-87.2%	190	-86.8%	2,456	1,052	133.5%
TC5 RAS TANURA TO YOKOHAM	15	160	-90.6%	60	-75.0%	3,416	1,185	188.3%
TCO BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TCO NG INDEX SWAP	0	0	0.0%	0	-	0	0	0.0%
TD3 MEG TO JAPAN 250K MT	2,836	5,110	-44.5%	9,664	-70.7%	58,780	17,546	235.0%
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

	VOLUME NOV 2019	VOLUME NOV 2018	% CHG	VOLUME OCT 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<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	0	0.0%	0	0.0%	20	60	-66.7%
UK NBP NAT GAS CAL MTH FUT	295	2,031	-85.5%	365	-19.2%	6,339	48,412	-86.9%
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	4,950	7,971	-37.9%	11,105	-55.4%	61,280	64,075	-4.4%
UP DOWN GC ULSD VS NMX HO	39,211	35,075	11.8%	50,085	-21.7%	380,309	362,695	4.9%
WAHA BASIS	0	0	0.0%	0	0.0%	650	3,201	-79.7%
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	0	0	0.0%	504	-100.0%	1,953	6,650	-70.6%
WTI-BRENT CALENDAR SWAP	34,765	18,361	89.3%	39,659	-12.3%	397,210	333,511	19.1%
WTI CALENDAR	60,076	37,140	61.8%	43,833	37.1%	462,473	373,579	23.8%
WTS (ARGUS) VS WTI SWAP	1,440	3,138	-54.1%	6,165	-76.6%	46,137	88,728	-48.0%
WTS (ARGUS) VS WTI TRD MT	115	120	-4.2%	620	-81.5%	7,270	6,225	16.8%
<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	900	286	214.7%	0	0.0%	4,710	13,462	-65.0%
BRENT CRUDE OIL 12 M CSO	0	0	0.0%	0	0.0%	0	2,000	-100.0%
BRENT CRUDE OIL 1 M CSO	0	600	-100.0%	600	-100.0%	35,790	411,088	-91.3%
BRENT CRUDE OIL 6 M CSO	0	0	0.0%	0	0.0%	0	1,000	-100.0%
BRENT OIL LAST DAY	91,154	285,542	-68.1%	89,396	2.0%	1,391,178	2,274,083	-38.8%
COAL API2 INDEX	0	340	-100.0%	10	-100.0%	1,060	10,245	-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	109,150	203,245	-46.3%	145,676	-25.1%	2,354,612	2,231,150	5.5%
CRUDE OIL APO	105,348	53,102	98.4%	24,287	333.8%	540,376	486,898	11.0%
CRUDE OIL CALNDR STRIP	0	0	0.0%	0	0.0%	200	170	17.6%
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%	960	8,390	-88.6%
CRUDE OIL PHY	2,019,317	5,984,356	-66.3%	2,528,606	-20.1%	30,056,972	42,183,531	-28.7%
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	6,540	3,530	85.3%	9,635	-32.1%	117,281	69,851	67.9%
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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## CMEG Exchange Volume Report - Monthly

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<b>Energy Options</b>								
HEATING OIL PHY	22,081	55,170	-60.0%	24,690	-10.6%	306,533	351,197	-12.7%
HENRY HUB FINANCIAL LAST	1,599	4,073	-60.7%	5,479	-70.8%	64,758	48,008	34.9%
HO 1 MONTH CLNDR OPTIONS	400	2,500	-84.0%	0	0.0%	2,550	2,600	-1.9%
LLS CRUDE OIL	0	0	0.0%	0	0.0%	0	100	-100.0%
MCCLOSKEY ARA ARGS COAL	300	0	0.0%	50	500.0%	480	290	65.5%
MCCLOSKEY RCH BAY COAL	25	70	-64.3%	180	-86.1%	1,125	2,145	-47.6%
NATURAL GAS	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 1 M CSO FIN	161,152	123,150	30.9%	136,901	17.7%	914,705	492,270	85.8%
NATURAL GAS 2 M CSO FIN	14,825	30	49,316.7%	600	2,370.8%	21,050	1,430	1,372.0%
NATURAL GAS 3 M CSO FIN	2,900	0	0.0%	900	222.2%	228,425	44,246	416.3%
NATURAL GAS 5 M CSO FIN	1,350	0	0.0%	1,900	-28.9%	6,100	2,550	139.2%
NATURAL GAS 6 M CSO FIN	42,650	12,100	252.5%	16,500	158.5%	106,675	96,500	10.5%
NATURAL GAS OPTION ON CALE	3,220	6,660	-51.7%	3,820	-15.7%	29,040	34,302	-15.3%
NATURAL GAS PHY	2,173,021	3,394,519	-36.0%	2,174,474	-0.1%	18,912,103	23,564,600	-19.7%
NATURAL GAS WINTER STRIP	0	0	0.0%	0	0.0%	1,500	2,700	-44.4%
N ROCKIES PIPE SWAP	0	1,540	-100.0%	182	-100.0%	4,352	3,556	22.4%
NY HARBOR HEAT OIL SWP	270	6,009	-95.5%	7,334	-96.3%	26,591	32,102	-17.2%
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	27	10	170.0%	16	68.8%	5,672	11,312	-49.9%
PETRO OUTRIGHT EURO	0	0	0.0%	12	-100.0%	36	0	0.0%
PETRO OUTRIGHT NA	120	360	-66.7%	0	0.0%	540	552	-2.2%
PJM WES HUB PEAK CAL MTH	150	80	87.5%	190	-21.1%	1,000	1,680	-40.5%
PJM WES HUB PEAK LMP 50MW	0	84	-100.0%	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	0	75	-100.0%	75	-100.0%	576	1,125	-48.8%
RBOB CRACK	0	0	0.0%	0	0.0%	0	2	-100.0%
RBOB PHY	7,460	14,676	-49.2%	5,986	24.6%	150,514	136,249	10.5%
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%	910	-100.0%	3,880	2,149	80.5%
SHORT TERM	551	1,100	-49.9%	0	0.0%	4,774	9,596	-50.3%
SHORT TERM NATURAL GAS	1,254	1,350	-7.1%	1,625	-22.8%	13,388	24,860	-46.1%
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	32,200	31,435	2.4%	22,375	43.9%	565,505	838,730	-32.6%
WTI CRUDE OIL 1 M CSO FI	29,600	144,140	-79.5%	84,250	-64.9%	566,520	867,040	-34.7%

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## CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2019	VOLUME NOV 2018	% CHG	VOLUME OCT 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>FX Futures</b>								
AD/CD CROSS RATES	81	2	3,950.0%	9	800.0%	223	59	278.0%
AD/JY CROSS RATES	980	3,090	-68.3%	2,274	-56.9%	30,531	46,291	-34.0%
AD/NE CROSS RATES	200	62	222.6%	486	-58.8%	2,336	795	193.8%
AUSTRALIAN DOLLAR	1,760,038	2,229,058	-21.0%	2,075,030	-15.2%	22,887,334	25,910,786	-11.7%
BDI	0	0	0.0%	0	-	0	0	0.0%
BP/JY CROSS RATES	1,255	2,113	-40.6%	3,115	-59.7%	33,631	34,524	-2.6%
BP/SF CROSS RATES	274	172	59.3%	349	-21.5%	4,417	3,853	14.6%
BRAZIL REAL	275,128	89,532	207.3%	258,177	6.6%	1,959,748	1,545,134	26.8%
BRITISH POUND	1,731,036	2,872,956	-39.7%	3,406,726	-49.2%	27,298,314	29,883,947	-8.7%
CANADIAN DOLLAR	1,347,479	1,544,788	-12.8%	1,886,098	-28.6%	18,070,376	19,032,834	-5.1%
CD/JY CROSS RATES	9	0	0.0%	4	125.0%	140	1,389	-89.9%
CHINESE RENMINBI (CNH)	26,102	20,793	25.5%	28,190	-7.4%	309,197	98,467	214.0%
CZECK KORUNA (EC)	0	2	-100.0%	0	0.0%	30	8	275.0%
CZECK KORUNA (US)	0	0	0.0%	0	0.0%	0	72	-100.0%
EC/AD CROSS RATES	3,639	1,429	154.7%	3,288	10.7%	54,341	25,574	112.5%
EC/CD CROSS RATES	921	784	17.5%	2,094	-56.0%	33,613	36,889	-8.9%
EC/NOK CROSS RATES	359	173	107.5%	801	-55.2%	7,030	4,165	68.8%
EC/SEK CROSS RATES	324	110	194.5%	305	6.2%	8,244	8,090	1.9%
EFX/BP CROSS RATES	51,903	62,471	-16.9%	120,330	-56.9%	1,056,700	930,667	13.5%
EFX/JY CROSS RATES	42,640	43,212	-1.3%	67,338	-36.7%	772,044	920,951	-16.2%
EFX/SF CROSS RATES	22,257	20,995	6.0%	29,160	-23.7%	385,699	331,163	16.5%
E-MICRO AUD/USD	74,851	123,047	-39.2%	90,026	-16.9%	1,126,116	1,201,816	-6.3%
E-MICRO CAD/USD	12,542	15,649	-19.9%	17,886	-29.9%	184,774	189,497	-2.5%
E-MICRO CHF/USD	4,925	1,481	232.5%	5,053	-2.5%	35,838	16,267	120.3%
E-MICRO EUR/USD	138,015	324,646	-57.5%	187,914	-26.6%	2,485,195	4,037,284	-38.4%
E-MICRO GBP/USD	57,698	53,401	8.0%	131,981	-56.3%	586,598	509,258	15.2%
E-MICRO INR/USD	3,231	5,994	-46.1%	4,361	-25.9%	52,594	54,678	-3.8%
E-MICRO JPY/USD	15,738	24,174	-34.9%	24,546	-35.9%	302,621	331,003	-8.6%
E-MINI EURO FX	50,501	84,843	-40.5%	73,328	-31.1%	1,005,097	1,122,254	-10.4%
E-MINI JAPANESE YEN	18,070	9,377	92.7%	21,977	-17.8%	191,489	141,372	35.5%
EURO FX	2,976,082	4,626,699	-35.7%	3,891,268	-23.5%	46,764,343	63,431,413	-26.3%
HUNGARIAN FORINT (EC)	0	40	-100.0%	0	0.0%	0	98	-100.0%
HUNGARIAN FORINT (US)	4	152	-97.4%	20	-80.0%	33	729	-95.5%
INDIAN RUPEE	27,180	99,328	-72.6%	35,772	-24.0%	716,747	1,010,786	-29.1%
JAPANESE YEN	2,303,344	2,707,511	-14.9%	2,562,401	-10.1%	29,506,018	33,673,961	-12.4%
KOREAN WON	207	926	-77.6%	400	-48.3%	8,532	5,967	43.0%
MEXICAN PESO	942,233	1,302,676	-27.7%	1,163,228	-19.0%	13,654,936	15,700,641	-13.0%
NEW ZEALND DOLLAR	511,800	624,827	-18.1%	513,473	-0.3%	6,275,451	6,944,554	-9.6%
NKR/USD CROSS RATE	4,222	2,933	43.9%	4,609	-8.4%	58,941	58,314	1.1%
POLISH ZLOTY (EC)	0	22	-100.0%	12	-100.0%	502	208	141.3%
POLISH ZLOTY (US)	273	54	405.6%	165	65.5%	1,726	1,080	59.8%
RMB USD	1	40	-97.5%	1	0.0%	9	65	-86.2%
RUSSIAN RUBLE	25,831	49,255	-47.6%	50,392	-48.7%	887,957	651,363	36.3%
S.AFRICAN RAND	41,604	40,662	2.3%	69,562	-40.2%	603,710	519,745	16.2%
SF/JY CROSS RATES	10	0	0.0%	14	-28.6%	35	199	-82.4%
SHEKEL	7	0	0.0%	13	-46.2%	20	2,610	-99.2%
SKR/USD CROSS RATES	3,163	2,947	7.3%	3,410	-7.2%	39,015	55,405	-29.6%
SWISS FRANC	532,860	483,618	10.2%	645,575	-17.5%	6,341,167	6,609,305	-4.1%
TURKISH LIRA	219	310	-29.4%	72	204.2%	12,029	36,758	-67.3%
USDZAR	0	0	0.0%	0	0.0%	20	15	33.3%

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## CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2019	VOLUME NOV 2018	% CHG	VOLUME OCT 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>FX Options</b>								
AUD/USD MONTHLY OPTIONS	53,272	102,574	-48.1%	89,994	-40.8%	759,119	970,864	-21.8%
AUD/USD WKLY FRIDAY OPTION	293	2,162	-86.4%	6,746	-95.7%	21,655	45,638	-52.6%
AUD/USD WKLY FRIDAY OPTION	3,362	5,864	-42.7%	5,220	-35.6%	63,101	74,275	-15.0%
AUD/USD WKLY FRIDAY OPTION	3,442	10,646	-67.7%	9,981	-65.5%	69,438	110,537	-37.2%
AUD/USD WKLY FRIDAY OPTION	4,847	7,655	-36.7%	6,603	-26.6%	72,671	114,847	-36.7%
AUD/USD WKLY FRIDAY OPTION	3,308	7,821	-57.7%	505	555.0%	19,848	36,762	-46.0%
AUD/USD WKLY WED OPTIONS -	1,466	7,882	-81.4%	1,338	9.6%	18,678	36,103	-48.3%
AUD/USD WKLY WED OPTIONS -	1,419	2,590	-45.2%	1,102	28.8%	18,660	27,161	-31.3%
AUD/USD WKLY WED OPTIONS -	709	774	-8.4%	1,026	-30.9%	8,847	14,332	-38.3%
AUD/USD WKLY WED OPTIONS -	2,068	1,227	68.5%	1,478	39.9%	15,333	23,501	-34.8%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	1,363	-100.0%	5,187	8,973	-42.2%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	-	0	0	0.0%
AUSTRALIAN DOLLAR	0	0	0.0%	0	-	0	0	0.0%
BRITISH POUND	0	0	0.0%	0	-	0	0	0.0%
BRITISH POUND (EU)	0	2	-100.0%	0	0.0%	0	279	-100.0%
BRL/USD MONTHLY OPTIONS	1,093	0	-	332	229.2%	1,821	0	-
CAD/USD MONTHLY OPTIONS	52,082	61,294	-15.0%	57,451	-9.3%	580,587	939,924	-38.2%
CAD/USD WKLY FRIDAY OPTION	702	2,402	-70.8%	8,559	-91.8%	36,274	65,216	-44.4%
CAD/USD WKLY FRIDAY OPTION	4,661	3,576	30.3%	3,921	18.9%	70,799	129,350	-45.3%
CAD/USD WKLY FRIDAY OPTION	6,413	10,747	-40.3%	10,314	-37.8%	101,580	192,027	-47.1%
CAD/USD WKLY FRIDAY OPTION	11,005	16,194	-32.0%	10,298	6.9%	114,088	184,007	-38.0%
CAD/USD WKLY FRIDAY OPTION	11,860	11,526	2.9%	799	1,384.4%	36,224	65,897	-45.0%
CAD/USD WKLY WED OPTIONS -	4,564	1,609	183.7%	3,650	25.0%	33,940	37,056	-8.4%
CAD/USD WKLY WED OPTIONS -	3,825	2,248	70.2%	2,783	37.4%	37,156	38,562	-3.6%
CAD/USD WKLY WED OPTIONS -	3,869	6,861	-43.6%	2,837	36.4%	34,837	47,661	-26.9%
CAD/USD WKLY WED OPTIONS -	4,488	3,940	13.9%	2,745	63.5%	31,762	43,816	-27.5%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	3,331	-100.0%	10,464	20,940	-50.0%
CANADIAN DOLLAR	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	0.0%	0	63	-100.0%
CHF/USD MONTHLY OPTIONS	6,670	851	683.8%	4,819	38.4%	33,121	25,308	30.9%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	19	-100.0%	186	222	-16.2%
CHF/USD WKLY FRIDAY OPTION	405	0	0.0%	301	34.6%	2,762	756	265.3%
CHF/USD WKLY FRIDAY OPTION	69	1	6,800.0%	117	-41.0%	1,834	920	99.3%
CHF/USD WKLY FRIDAY OPTION	62	0	0.0%	484	-87.2%	1,539	1,801	-14.5%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	613	712	-13.9%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	0.0%	74	0	-
EUR/JPY MONTHLY OPTIONS	0	0	0.0%	0	0.0%	0	2,870	-100.0%
EURO FX	0	0	0.0%	0	-	0	0	0.0%
EURO FX (EU)	0	0	0.0%	0	0.0%	0	59	-100.0%
EUR/USD MONTHLY OPTIONS	206,501	419,667	-50.8%	266,022	-22.4%	3,860,758	5,646,641	-31.6%
EUR/USD WKLY FRIDAY OPTION	1,806	13,469	-86.6%	23,039	-92.2%	115,385	286,699	-59.8%
EUR/USD WKLY FRIDAY OPTION	7,114	17,911	-60.3%	14,090	-49.5%	273,936	348,181	-21.3%
EUR/USD WKLY FRIDAY OPTION	14,403	48,277	-70.2%	29,726	-51.5%	323,263	554,306	-41.7%
EUR/USD WKLY FRIDAY OPTION	17,994	33,861	-46.9%	22,416	-19.7%	368,473	554,652	-33.6%
EUR/USD WKLY FRIDAY OPTION	18,407	29,099	-36.7%	1,342	1,271.6%	101,198	154,367	-34.4%
EUR/USD WKLY WED OPTIONS -	11,861	14,535	-18.4%	7,050	68.2%	140,846	142,195	-0.9%
EUR/USD WKLY WED OPTIONS -	8,816	18,470	-52.3%	7,880	11.9%	137,189	138,725	-1.1%
EUR/USD WKLY WED OPTIONS -	8,099	9,787	-17.2%	11,223	-27.8%	138,804	128,844	7.7%
EUR/USD WKLY WED OPTIONS -	9,478	7,615	24.5%	17,744	-46.6%	154,009	147,270	4.6%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	9,230	-100.0%	41,085	66,146	-37.9%

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## CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2019	VOLUME NOV 2018	% CHG	VOLUME OCT 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>FX Options</b>								
GBP/USD MONTHLY OPTIONS	75,104	262,171	-71.4%	174,976	-57.1%	1,371,208	2,083,432	-34.2%
GBP/USD WKLY FRIDAY OPTION	7	4,088	-99.8%	6,048	-99.9%	32,887	72,480	-54.6%
GBP/USD WKLY FRIDAY OPTION	2,467	12,249	-79.9%	8,591	-71.3%	70,826	143,427	-50.6%
GBP/USD WKLY FRIDAY OPTION	1,590	25,848	-93.8%	28,044	-94.3%	99,265	221,639	-55.2%
GBP/USD WKLY FRIDAY OPTION	3,385	18,925	-82.1%	25,437	-86.7%	94,139	224,479	-58.1%
GBP/USD WKLY FRIDAY OPTION	3,551	11,745	-69.8%	437	712.6%	31,751	60,139	-47.2%
GBP/USD WKLY WED OPTIONS -	758	7,245	-89.5%	2,262	-66.5%	25,795	41,126	-37.3%
GBP/USD WKLY WED OPTIONS -	3,565	14,166	-74.8%	4,494	-20.7%	31,608	55,105	-42.6%
GBP/USD WKLY WED OPTIONS -	576	13,986	-95.9%	2,189	-73.7%	28,119	61,833	-54.5%
GBP/USD WKLY WED OPTIONS -	208	3,884	-94.6%	2,502	-91.7%	24,733	50,237	-50.8%
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	1,238	-100.0%	9,395	33,084	-71.6%
JAPANESE YEN	0	0	0.0%	0	-	0	0	0.0%
JAPANESE YEN (EU)	0	0	0.0%	0	0.0%	0	0	0.0%
JPY/USD MONTHLY OPTIONS	116,701	155,364	-24.9%	135,341	-13.8%	1,539,274	1,854,016	-17.0%
JPY/USD WKLY FRIDAY OPTION	465	3,684	-87.4%	12,250	-96.2%	57,218	93,433	-38.8%
JPY/USD WKLY FRIDAY OPTION	8,315	6,185	34.4%	5,721	45.3%	106,480	161,483	-34.1%
JPY/USD WKLY FRIDAY OPTION	9,976	30,262	-67.0%	13,403	-25.6%	155,526	242,959	-36.0%
JPY/USD WKLY FRIDAY OPTION	8,208	12,494	-34.3%	8,781	-6.5%	148,362	245,529	-39.6%
JPY/USD WKLY FRIDAY OPTION	11,053	14,191	-22.1%	1,858	494.9%	59,193	64,149	-7.7%
JPY/USD WKLY WED OPTIONS -	4,143	5,443	-23.9%	4,964	-16.5%	51,173	51,735	-1.1%
JPY/USD WKLY WED OPTIONS -	3,615	5,286	-31.6%	4,869	-25.8%	47,071	52,176	-9.8%
JPY/USD WKLY WED OPTIONS -	4,821	7,840	-38.5%	6,832	-29.4%	48,856	46,338	5.4%
JPY/USD WKLY WED OPTIONS -	3,577	2,599	37.6%	4,358	-17.9%	49,191	52,363	-6.1%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	3,664	-100.0%	11,387	23,891	-52.3%
MXN/USD MONTHLY OPTIONS	1,382	1,619	-14.6%	1,377	0.4%	16,344	21,571	-24.2%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	1,200	-100.0%	1,200	0	0.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	99	-100.0%	528	205	157.6%
MXN/USD WKLY FRIDAY OPTION	247	0	0.0%	0	0.0%	1,350	286	372.0%
MXN/USD WKLY FRIDAY OPTION	201	0	0.0%	0	0.0%	530	632	-16.1%
MXN/USD WKLY FRIDAY OPTION	28	0	0.0%	0	-	28	0	0.0%
NZD/USD MONTHLY OPTIONS	1,285	1,017	26.4%	1,474	-12.8%	7,734	1,032	649.4%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	1	-100.0%
NZD/USD WKLY FRIDAY OPTION	50	0	-	0	0.0%	170	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	100	-100.0%	306	0	-
NZD/USD WKLY FRIDAY OPTION	600	0	-	150	300.0%	750	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	100	-100.0%	100	0	-
SWISS FRANC	0	0	0.0%	0	-	0	0	0.0%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%

### Ags Futures

FERTILIZER PRODUCS	1,805	2,645	-31.8%	3,585	-49.7%	22,620	12,880	75.6%
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### Foreign Exchange Futures

CHILEAN PESO	0	2,728	-100.0%	0	0.0%	410	24,127	-98.3%
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## CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2019	VOLUME NOV 2018	% CHG	VOLUME OCT 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Foreign Exchange Options</b>								
AUD/USD WKLY WED OPTIONS -	159	479	-66.8%	1,697	-90.6%	8,919	9,931	-10.2%
<b>Ag Products Futures</b>								
BUTTER CS	4,424	5,091	-13.1%	6,551	-32.5%	47,931	48,135	-0.4%
CASH-SETTLED CHEESE	11,341	13,429	-15.5%	9,813	15.6%	121,035	121,426	-0.3%
CATTLE	1,488,300	1,466,934	1.5%	1,154,927	28.9%	15,753,276	15,319,002	2.8%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	3,200	0	-
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	450	600	-25.0%
CDD WEATHER	0	0	0.0%	0	0.0%	8,975	2,150	317.4%
CHI WHEAT	2,614,584	3,073,736	-14.9%	1,952,440	33.9%	28,642,795	35,318,258	-18.9%
CLASS IV MILK	1,122	2,130	-47.3%	1,949	-42.4%	26,397	8,489	211.0%
COCOA TAS	0	0	0.0%	0	0.0%	8	5	60.0%
COFFEE	2	0	0.0%	0	-	2	0	0.0%
CORN	8,302,688	9,690,548	-14.3%	6,103,504	36.0%	99,414,678	93,059,501	6.8%
COTTON	0	1	-100.0%	2	-100.0%	38	21	81.0%
DJ_UBS ROLL SELECT INDEX FU	0	0	0.0%	0	0.0%	10,659	16,686	-36.1%
DOW-UBS COMMOD INDEX	8,522	58,173	-85.4%	23,359	-63.5%	473,846	845,303	-43.9%
DRY WHEY	1,364	1,009	35.2%	1,394	-2.2%	13,689	15,362	-10.9%
FEEDER CATTLE	234,331	226,165	3.6%	281,320	-16.7%	3,364,744	3,297,393	2.0%
FERTILIZER PRODUCTS	180	2,370	-92.4%	845	-78.7%	15,185	24,865	-38.9%
GOLDMAN SACHS	24,774	31,716	-21.9%	27,686	-10.5%	307,474	346,616	-11.3%
GSCI EXCESS RETURN FUT	325	3,931	-91.7%	3,468	-90.6%	313,704	353,732	-11.3%
HDD EURO SEASONAL STRIP	250	0	0.0%	0	-	250	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	50	-100.0%
HDD WEATHER	7,600	4,250	78.8%	2,400	216.7%	12,100	14,105	-14.2%
HDD WEATHER EUROPEAN	3,750	6,000	-37.5%	1,750	114.3%	9,750	24,000	-59.4%
HOGS	1,234,991	1,267,228	-2.5%	1,240,075	-0.4%	14,735,492	12,798,409	15.1%
HOUSING INDEX	14	11	27.3%	19	-26.3%	142	100	42.0%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,568,777	1,375,324	14.1%	1,132,985	38.5%	14,528,875	14,715,117	-1.3%
LUMBER	12,554	14,222	-11.7%	14,511	-13.5%	150,809	205,045	-26.5%
MALAYSIAN PALM SWAP	4,160	720	477.8%	2,080	100.0%	47,880	44,614	7.3%
MILK	31,377	30,999	1.2%	36,380	-13.8%	302,171	273,635	10.4%
MINI CORN	13,858	12,003	15.5%	12,968	6.9%	162,530	112,720	44.2%
MINI SOYBEAN	13,673	24,396	-44.0%	28,577	-52.2%	204,282	252,988	-19.3%
MINI WHEAT	5,399	5,949	-9.2%	7,410	-27.1%	83,488	84,969	-1.7%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,801	5,784	0.3%	4,894	18.5%	69,099	55,790	23.9%
OATS	19,901	20,659	-3.7%	12,466	59.6%	153,003	165,744	-7.7%
ROUGH RICE	12,253	7,590	61.4%	30,439	-59.7%	227,682	208,815	9.0%
SOYBEAN	3,416,484	3,439,621	-0.7%	6,913,157	-50.6%	48,338,849	54,273,948	-10.9%
SOYBEAN MEAL	3,009,246	2,470,186	21.8%	2,372,173	26.9%	26,405,096	29,733,184	-11.2%
SOYBEAN OIL	3,242,714	3,139,279	3.3%	2,759,033	17.5%	28,481,712	28,810,245	-1.1%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	29,918	33,838	-11.6%
SUGAR 11	0	0	0.0%	0	0.0%	10	58	-82.8%
USD CRUDE PALM OIL	2,480	480	416.7%	1,210	105.0%	13,854	8,000	73.2%
WHEAT	10,787	19,135	-43.6%	18,401	-41.4%	170,337	168,005	1.4%

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## CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2019	VOLUME NOV 2018	% CHG	VOLUME OCT 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Ag Products Options</b>								
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
BUTTER CS	2,399	3,644	-34.2%	2,462	-2.6%	34,228	44,304	-22.7%
CASH-SETTLED CHEESE	7,055	8,026	-12.1%	9,152	-22.9%	103,101	110,336	-6.6%
CATTLE	221,287	162,302	36.3%	236,317	-6.4%	2,272,697	2,495,811	-8.9%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	2,000	0	-
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	5,000	700	614.3%
CDD WEATHER	0	0	0.0%	0	-	0	0	0.0%
CHI WHEAT	372,912	543,946	-31.4%	468,221	-20.4%	6,843,284	8,885,298	-23.0%
CLASS IV MILK	1,354	1,633	-17.1%	1,829	-26.0%	37,801	12,614	199.7%
CORN	1,478,094	1,644,825	-10.1%	2,239,151	-34.0%	30,255,502	24,418,742	23.9%
CORN NEARBY+2 CAL SPRD	6,936	4,780	45.1%	22,775	-69.5%	81,195	30,868	163.0%
DEC-DEC CORN CAL SPRD	357	0	0.0%	3,601	-90.1%	18,794	20,775	-9.5%
DEC-JULY CORN CAL SPRD	6,607	2,075	218.4%	1,449	356.0%	28,755	19,499	47.5%
DEC-JULY WHEAT CAL SPRD	51	50	2.0%	51	0.0%	102	1,744	-94.2%
DRY WHEY	146	88	65.9%	517	-71.8%	7,953	6,571	21.0%
FEEDER CATTLE	20,900	24,699	-15.4%	22,335	-6.4%	324,577	318,413	1.9%
HDD EURO SEASONAL STRIP	0	500	-100.0%	0	0.0%	0	500	-100.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	9,000	-100.0%
HDD WEATHER	0	100	-100.0%	0	0.0%	0	350	-100.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HOGS	263,623	227,415	15.9%	334,544	-21.2%	3,943,166	2,611,729	51.0%
HOUSING INDEX	0	0	0.0%	0	0.0%	7	0	0.0%
Intercommodity Spread	5,205	395	1,217.7%	119	4,273.9%	6,324	11,463	-44.8%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC CORN CAL SPRD	8,000	400	1,900.0%	8,206	-2.5%	28,784	11,176	157.6%
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	0	200	-100.0%	50	-100.0%	1,500	2,620	-42.7%
JULY-NOV SOYBEAN CAL SPRD	38	797	-95.2%	5,606	-99.3%	11,865	58,998	-79.9%
KC WHEAT	74,602	53,961	38.3%	84,186	-11.4%	1,006,053	936,962	7.4%
LUMBER	1,536	1,533	0.2%	1,383	11.1%	19,027	19,487	-2.4%
LV CATL CSO	20	14	42.9%	0	0.0%	549	316	73.7%
MAR-DEC CORN CAL SPRD	0	0	-	9	-100.0%	9	0	-
MAR-JULY CORN CAL SPRD	4,000	0	0.0%	0	0.0%	4,040	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	30	200	-85.0%
MILK	35,986	37,365	-3.7%	41,311	-12.9%	418,916	387,586	8.1%
MLK MID OPTIONS	4	7	-42.9%	7	-42.9%	229	459	-50.1%
NFD MILK	3,715	6,984	-46.8%	4,378	-15.1%	65,837	56,704	16.1%
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%	934	-100.0%	2,828	118	2,296.6%
OATS	198	650	-69.5%	255	-22.4%	4,647	6,409	-27.5%
ROUGH RICE	2,664	894	198.0%	3,174	-16.1%	32,883	17,331	89.7%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	1,170	-100.0%
SOYBEAN	858,790	1,348,296	-36.3%	1,192,371	-28.0%	12,402,920	17,958,498	-30.9%
SOYBEAN CRUSH	127	0	0.0%	175	-27.4%	306	185	65.4%
SOYBEAN MEAL	187,629	143,512	30.7%	179,309	4.6%	1,797,358	3,086,945	-41.8%
SOYBEAN OIL	160,478	129,070	24.3%	170,019	-5.6%	1,373,620	1,329,647	3.3%
SOYBN NEARBY+2 CAL SPRD	25	0	0.0%	0	0.0%	5,525	10	55,150.0%
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 NOV 2019	VOLUME NOV 2018	% CHG	VOLUME OCT 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Ag Products Options</b>								
WHEAT	6,760	1,762	283.7%	4,969	36.0%	57,126	7,007	715.3%
WHEAT-CORN ICSD	0	0	0.0%	200	-100.0%	2,880	5,780	-50.2%
WHEAT NEARBY+2 CAL SPRD	0	305	-100.0%	117	-100.0%	2,740	14,018	-80.5%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	160,105,532	193,443,022	-17.2%	140,629,317	13.8%	1,804,852,905	1,743,426,026	3.5%
Equity Index Futures	43,811,479	60,347,080	-27.4%	62,156,411	-29.5%	646,680,323	612,109,634	5.6%
Metals Futures	14,742,718	11,942,689	23.4%	12,944,588	13.9%	138,765,065	138,688,933	0.1%
Energy Futures	40,093,337	55,344,852	-27.6%	47,355,311	-15.3%	497,901,481	524,328,088	-5.0%
FX Futures	13,009,236	17,476,354	-25.6%	17,381,233	-25.2%	183,755,461	215,122,303	-14.6%
Ags Futures	1,805	2,645	-31.8%	3,585	-49.7%	22,620	12,880	75.6%
Foreign Exchange Futures	0	2,728	-100.0%	0	0.0%	410	24,127	-98.3%
Ag Products Futures	25,308,026	26,419,069	-4.2%	24,158,186	4.8%	282,645,415	290,760,923	-2.8%
<b>TOTAL FUTURES</b>	<b>297,072,133</b>	<b>364,978,439</b>	<b>-18.6%</b>	<b>304,628,631</b>	<b>-2.5%</b>	<b>3,554,623,680</b>	<b>3,524,472,914</b>	<b>0.9%</b>
<b>TOTAL OPTIONS GROUP</b>								
Equity Index Options	10,860,066	16,822,753	-35.4%	15,536,635	-30.1%	148,309,479	188,057,419	-21.1%
Interest Rate Options	45,054,917	56,224,163	-19.9%	58,198,649	-22.6%	654,142,577	559,593,689	16.9%
Metals Options	1,336,143	1,157,315	15.5%	1,612,208	-17.1%	18,545,626	13,409,859	38.3%
Energy Options	4,827,564	10,330,132	-53.3%	5,286,659	-8.7%	56,444,467	74,275,457	-24.0%
FX Options	756,311	1,503,428	-49.7%	1,110,637	-31.9%	11,979,641	17,387,245	-31.1%
Ag Products Options	3,731,498	4,350,228	-14.2%	5,039,182	-26.0%	61,208,218	62,910,089	-2.7%
Foreign Exchange Options	159	479	-66.8%	1,697	-90.6%	8,919	9,931	-10.2%
<b>TOTAL OPTIONS</b>	<b>66,566,658</b>	<b>90,388,498</b>	<b>-26.4%</b>	<b>86,785,667</b>	<b>-23.3%</b>	<b>950,638,927</b>	<b>915,643,689</b>	<b>3.8%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	205,160,449	249,667,185	-17.8%	198,827,966	3.2%	2,458,995,482	2,303,019,715	6.8%
Equity Index	54,671,545	77,169,833	-29.2%	77,693,046	-29.6%	794,989,802	800,167,053	-0.6%
Metals	16,078,861	13,100,004	22.7%	14,556,796	10.5%	157,310,691	152,098,792	3.4%
Energy	44,920,901	65,674,984	-31.6%	52,641,970	-14.7%	554,345,948	598,603,545	-7.4%
FX	13,765,547	18,979,782	-27.5%	18,491,870	-25.6%	195,735,102	232,509,548	-15.8%
Ags	1,805	2,645	-31.8%	3,585	-49.7%	22,620	12,880	75.6%
Foreign Exchange	159	3,207	-95.0%	1,697	-90.6%	9,329	34,058	-72.6%
Ag Products	29,039,524	30,769,297	-5.6%	29,197,368	-0.5%	343,853,633	353,671,012	-2.8%
<b>GRAND TOTAL</b>	<b>363,638,791</b>	<b>455,366,937</b>	<b>-20.1%</b>	<b>391,414,298</b>	<b>-7.1%</b>	<b>4,505,262,607</b>	<b>4,440,116,603</b>	<b>1.5%</b>

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