

## CMEG Exchange Volume Report - Monthly

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

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Equity Index Futures</b>								
BITCOIN FUTURES	109,847	80,055	37.2%	105,032	4.6%	1,603,862	923,294	73.7%
DJ US REAL ESTATE	101,674	112,926	-10.0%	33,439	204.1%	635,273	592,487	7.2%
E-mini (\$5) Dow	3,593,042	6,929,713	-48.2%	2,713,171	32.4%	50,377,749	60,324,164	-16.5%
E-MINI COM SERVICES SELECT	14,095	17,154	-17.8%	7,646	84.3%	86,190	26,630	223.7%
E-mini FTSE 100 (USD)	0	748	-100.0%	0	0.0%	336	16,286	-97.9%
E-mini FTSE China 50	0	1,038	-100.0%	0	0.0%	711	12,287	-94.2%
E-MINI MIDCAP	505,898	614,553	-17.7%	214,891	135.4%	4,108,137	4,951,100	-17.0%
E-MINI NASDAQ 100	8,204,200	14,656,971	-44.0%	6,734,327	21.8%	115,080,512	124,195,504	-7.3%
E-MINI RUSSELL 1000	20,266	27,234	-25.6%	3,095	554.8%	113,167	183,158	-38.2%
E-MINI RUSSELL 1000 GROWTH	11,667	10,949	6.6%	2,613	346.5%	70,335	133,122	-47.2%
E-MINI RUSSELL 1000 VALUE	21,825	35,797	-39.0%	11,882	83.7%	177,152	200,920	-11.8%
E-MINI RUSSELL 2000	3,530,687	4,896,602	-27.9%	2,215,573	59.4%	36,798,640	37,825,110	-2.7%
E-MINI S&P500	35,131,520	53,070,695	-33.8%	23,059,110	52.4%	395,146,908	445,199,191	-11.2%
E-MINI S&P REAL ESTATE SELE	17,284	11,340	52.4%	10,535	64.1%	90,250	89,705	0.6%
FT-SE 100	0	989	-100.0%	0	0.0%	372	14,801	-97.5%
FTSE Emerging	2,010	3,528	-43.0%	1,814	10.8%	25,224	11,558	118.2%
IBOVESPA INDEX	601	749	-19.8%	702	-14.4%	8,289	13,032	-36.4%
MICRO E-MINI NASDAQ 100	3,168,178	0	-	3,114,249	1.7%	31,750,965	0	-
MICRO E-MINI RUSSELL 2000	554,646	0	-	483,543	14.7%	5,004,928	0	-
MICRO E-MINI S&P500	4,328,000	0	-	3,491,980	23.9%	43,076,456	0	-
MICRO MINI \$5 DOW	702,604	0	-	637,607	10.2%	7,815,787	0	-
NASDAQ BIOTECH	322	1,668	-80.7%	259	24.3%	4,573	8,528	-46.4%
Nearby BTIC+	0	0	-	10	-100.0%	34	0	-
NIFTY 50	0	0	0.0%	0	0.0%	0	54,444	-100.0%
NIKKEI 225 (\$) STOCK	238,701	384,949	-38.0%	140,500	69.9%	2,617,112	3,823,525	-31.6%
NIKKEI 225 (YEN) STOCK	816,553	1,162,176	-29.7%	626,055	30.4%	9,741,770	11,012,114	-11.5%
S&P 500	116,894	144,441	-19.1%	52,734	121.7%	1,210,602	1,655,323	-26.9%
S&P 500 ANNUAL DIVIDEND IND	26,979	21,519	25.4%	37,817	-28.7%	326,502	186,925	74.7%
S&P 500/GI	12	20	-40.0%	0	0.0%	72	93	-22.6%
S&P 500 QUARLY DIVIDEND IND	50	100	-50.0%	195	-74.4%	2,567	1,002	156.2%
S&P 600 SMALLCAP EMINI	961	0	0.0%	531	81.0%	4,446	1	444,500.0%
S&P CONSUMER DSCRTNRY SE	13,814	20,610	-33.0%	4,950	179.1%	106,969	237,902	-55.0%
S&P CONSUMER STAPLES SECT	25,187	66,281	-62.0%	11,291	123.1%	236,144	336,374	-29.8%
S&P ENERGY SECTOR	37,144	75,832	-51.0%	10,639	249.1%	230,623	459,339	-49.8%
S&P FINANCIAL SECTOR	67,100	92,312	-27.3%	20,973	219.9%	420,726	661,070	-36.4%
S&P HEALTH CARE SECTOR	43,466	89,265	-51.3%	8,384	418.4%	256,116	304,283	-15.8%
S&P INDUSTRIAL SECTOR	26,244	76,665	-65.8%	7,659	242.7%	165,792	275,804	-39.9%
S&P MATERIALS SECTOR	13,043	30,159	-56.8%	4,996	161.1%	124,502	168,358	-26.0%
S&P TECHNOLOGY SECTOR	29,441	97,993	-70.0%	6,860	329.2%	190,800	490,180	-61.1%
S&P UTILITIES SECTOR	49,691	67,098	-25.9%	20,420	143.3%	385,556	518,335	-25.6%
S&P VALUE INDEX FUTURES	16	24	-33.3%	0	0.0%	88	104	-15.4%
YEN DENOMINATED TOPIX	12,188	7,631	59.7%	15,997	-23.8%	219,936	13,365	1,545.6%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Equity Index Options</b>								
E-mini (\$5) Dow	9,416	18,658	-49.5%	2,089	350.7%	53,881	125,334	-57.0%
E-MINI NASDAQ 100	176,277	195,152	-9.7%	119,440	47.6%	2,394,963	2,878,414	-16.8%
E-MINI RUSSELL 2000	16,248	10,319	57.5%	24,331	-33.2%	195,003	153,575	27.0%
E-MINI S&P500	6,351,055	8,289,340	-23.4%	4,897,096	29.7%	66,319,544	73,364,734	-9.6%
EOM E-MINI RUSSELL 2000 END	4,114	3,019	36.3%	7,910	-48.0%	99,644	77,407	28.7%
EOM EMINI S&P	1,666,065	2,198,100	-24.2%	1,491,525	11.7%	22,735,455	31,194,081	-27.1%
EOM S&P 500	105,822	178,063	-40.6%	119,848	-11.7%	1,392,835	2,170,861	-35.8%
EOW1 E-MINI RUSSELL 2000 WE	1,415	1,292	9.5%	1,133	24.9%	18,069	23,913	-24.4%
EOW1 E-MINI RUSSELL 2000 WE	1,994	1,835	8.7%	1,736	14.9%	23,400	29,895	-21.7%
EOW1 EMINI S&P 500	1,222,185	1,682,057	-27.3%	501,437	143.7%	11,898,800	14,069,450	-15.4%
EOW1 S&P 500	119,582	131,946	-9.4%	69,677	71.6%	927,803	1,016,605	-8.7%
EOW2 E-MINI RUSSELL 2000 WE	3,706	4,504	-17.7%	3,279	13.0%	57,981	59,808	-3.1%
EOW2 EMINI S&P 500	1,238,813	1,503,724	-17.6%	690,578	79.4%	12,211,898	15,832,156	-22.9%
EOW2 S&P 500	182,781	290,407	-37.1%	133,008	37.4%	1,610,480	2,014,974	-20.1%
EOW3 E-MINI RUSSELL 2000 WE	15,383	6,926	122.1%	13,752	11.9%	181,234	214,429	-15.5%
EOW3 EMINI S&P 500	1,615,799	2,850,668	-43.3%	1,606,088	0.6%	27,486,266	43,285,692	-36.5%
EOW3 S&P 500	40,045	110,937	-63.9%	85,636	-53.2%	1,407,823	3,081,428	-54.3%
EOW4 E-MINI RUSSELL 2000 WE	3,468	2,853	21.6%	2,748	26.2%	39,182	60,829	-35.6%
EOW4 EMINI S&P 500	845,944	1,490,642	-43.2%	872,103	-3.0%	10,342,681	13,910,378	-25.6%
S&P 500	350,384	510,200	-31.3%	216,652	61.7%	2,883,033	3,974,098	-27.5%
<b>Metals Futures</b>								
ALUMINUM	14,774	6,379	131.6%	27,304	-45.9%	169,516	155,947	8.7%
COMEX COPPER	1,665,718	1,406,137	18.5%	2,116,656	-21.3%	24,008,860	32,710,103	-26.6%
COMEX E-Mini GOLD	15,678	4,651	237.1%	22,811	-31.3%	241,481	96,481	150.3%
COMEX E-Mini SILVER	2,021	847	138.6%	2,484	-18.6%	49,552	13,401	269.8%
COMEX GOLD	5,394,199	4,132,009	30.5%	8,927,418	-39.6%	86,508,741	80,301,590	7.7%
COMEX MINY COPPER	320	262	22.1%	497	-35.6%	7,449	5,195	43.4%
COMEX SILVER	1,542,726	1,300,620	18.6%	2,334,288	-33.9%	24,149,148	23,987,051	0.7%
COPPER	1,244	1,031	20.7%	582	113.7%	11,165	17,294	-35.4%
FERROUS PRODUCTS	356	1,200	-70.3%	1,158	-69.3%	12,453	20,175	-38.3%
GOLD	7,368	0	0.0%	19,681	-62.6%	42,719	0	0.0%
Gold Kilo	0	0	0.0%	0	0.0%	0	136	-100.0%
IRON ORE 62 CHINA PLATTS FU	0	0	0.0%	0	0.0%	0	0	0.0%
IRON ORE 62 CHINA TSI FUTURE	1,566	1,581	-0.9%	1,919	-18.4%	54,130	44,127	22.7%
LNDN ZINC	0	582	-100.0%	0	0.0%	1,230	14,057	-91.2%
MICRO GOLD	512,931	155,462	229.9%	692,043	-25.9%	5,707,849	1,801,078	216.9%
NYMEX HOT ROLLED STEEL	9,093	7,205	26.2%	10,396	-12.5%	173,756	119,569	45.3%
NYMEX PLATINUM	588,197	498,165	18.1%	399,670	47.2%	5,862,290	5,463,799	7.3%
PALLADIUM	83,049	74,888	10.9%	131,275	-36.7%	1,266,701	1,433,712	-11.6%
SILVER	27,758	10,730	158.7%	54,536	-49.1%	354,422	100,519	252.6%
URANIUM	20	714	-97.2%	0	0.0%	10,621	7,162	48.3%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

**CMEG Exchange Volume Report - Monthly**

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Metals Options</b>								
COMEX COPPER	53,650	25,537	110.1%	56,995	-5.9%	704,806	351,780	100.4%
COMEX GOLD	857,264	970,905	-11.7%	950,720	-9.8%	15,043,949	11,751,255	28.0%
COMEX SILVER	159,877	114,737	39.3%	160,698	-0.5%	2,208,237	1,847,187	19.5%
COPPER	360	34	958.8%	920	-60.9%	3,927	640	513.6%
GOLD	150,107	59,569	152.0%	154,229	-2.7%	1,670,210	532,388	213.7%
HOT ROLLED COIL STEEL CALL	0	0	0.0%	0	0.0%	1,050	300	250.0%
HOT ROLLED COIL STEEL PUT O	0	0	-	150	-100.0%	150	0	-
IRON ORE 62 CHINA TSI CALL O	0	0	0.0%	0	0.0%	6,830	200	3,315.0%
IRON ORE 62 CHINA TSI PUT OP	30	0	0.0%	0	0.0%	3,630	1,280	183.6%
NYMEX PLATINUM	4,152	2,553	62.6%	2,074	100.2%	41,412	45,372	-8.7%
PALLADIUM	639	845	-24.4%	1,308	-51.1%	14,317	29,533	-51.5%
SILVER	14,721	3,114	372.7%	9,049	62.7%	87,908	27,218	223.0%
<b>Energy Futures</b>								
3.5% FUEL OIL CID MED SWA	0	10	-100.0%	0	0.0%	97	622	-84.4%
3.5% FUEL OIL CIF BALMO S	0	0	0.0%	0	0.0%	20	95	-78.9%
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB MTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB OFF-PEAK M	0	0	0.0%	0	0.0%	0	0	0.0%
ALGON CITY GATES NAT GAS	0	0	0.0%	0	-	0	0	0.0%
ALGONQUIN CITYGATES BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
ANR LOUISIANA BASIS SWAP	0	0	0.0%	0	-	0	0	0.0%
ANR OKLAHOMA	0	0	0.0%	0	0.0%	0	0	0.0%
ARGUS LLS VS. WTI (ARG) T	4,125	15,739	-73.8%	3,935	4.8%	91,454	256,755	-64.4%
ARGUS PROPAN FAR EST INDE	3,937	3,071	28.2%	5,190	-24.1%	71,392	68,590	4.1%
ARGUS PROPAN(SAUDI ARAMC	3,229	1,778	81.6%	2,747	17.5%	35,928	32,923	9.1%
AUSTRIALIAN COKE COAL	0	0	0.0%	0	0.0%	0	20	-100.0%
BRENT BALMO SWAP	0	0	0.0%	0	0.0%	1,960	285	587.7%
BRENT CALENDAR SWAP	3,800	1,588	139.3%	7,638	-50.2%	85,595	39,825	114.9%
BRENT CFD SWAP	0	0	0.0%	0	0.0%	0	300	-100.0%
BRENT FINANCIAL FUTURES	0	0	0.0%	58	-100.0%	8,539	21,215	-59.8%
BRENT OIL LAST DAY	1,781,077	1,660,914	7.2%	1,741,580	2.3%	25,616,925	21,825,780	17.4%
CAISO SP15 EZGNHUB5 MW P	0	0	0.0%	0	-	0	0	0.0%
CAISO SP15 EZGNHUB5 PEAK	0	0	0.0%	0	-	0	0	0.0%
CANADIAN LIGHT SWEET OIL	0	0	0.0%	0	0.0%	0	0	0.0%
CENTERPOINT BASIS SWAP	0	0	0.0%	0	0.0%	0	36	-100.0%
CHICAGO ETHANOL SWAP	60,814	79,017	-23.0%	75,564	-19.5%	1,168,154	1,133,415	3.1%
CHICAGO ULSD (PLATTS) SWA	0	0	0.0%	0	-	0	0	0.0%
CHICAGO ULSD PL VS HO SPR	665	831	-20.0%	651	2.2%	6,681	5,838	14.4%
CHICAGO UNL GAS PL VS RBO	0	125	-100.0%	0	0.0%	1,370	1,075	27.4%
CIG BASIS	0	0	0.0%	0	0.0%	0	221	-100.0%
CIG ROCKIES NG INDEX SWA	0	0	0.0%	0	-	0	0	0.0%
CINERGY HUB OFF-PEAK MONT	0	0	0.0%	0	0.0%	0	0	0.0%
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	0	0	0.0%
CIN HUB 5MW D AH O PK	0	0	0.0%	0	0.0%	0	0	0.0%
CIN HUB 5MW D AH PK	440	1,254	-64.9%	0	0.0%	5,312	13,630	-61.0%
CIN HUB 5MW REAL TIME O P	0	0	0.0%	0	0.0%	3,920	0	0.0%
CIN HUB 5MW REAL TIME PK	0	0	0.0%	0	0.0%	325	1,505	-78.4%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CMEG Exchange Volume Report - Monthly

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

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CMEG Exchange Volume Report - Monthly

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

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CMEG Exchange Volume Report - Monthly

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

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Energy Futures</b>								
MONT BELVIEU NATURAL GASO	625	565	10.6%	685	-8.8%	7,781	4,191	85.7%
MONT BELVIEU NORMAL BUTAN	52,156	27,196	91.8%	57,022	-8.5%	581,603	427,121	36.2%
MONT BELVIEU NORMAL BUTAN	1,407	916	53.6%	916	53.6%	15,312	12,905	18.7%
NAT GAS BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS	114,761	93,506	22.7%	96,856	18.5%	1,360,246	1,438,019	-5.4%
NATURAL GAS FIXED PRICE SW	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS INDEX	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS PEN SWP	16,368	32,241	-49.2%	33,654	-51.4%	345,737	422,431	-18.2%
NATURAL GAS PHY	9,337,326	7,851,274	18.9%	9,960,500	-6.3%	103,394,504	114,256,078	-9.5%
NEPOOL CNCTCT 5MW D AH O	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL CONECTIC 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL INTR HUB 5MW D AH	0	0	0.0%	0	0.0%	71,820	149,151	-51.8%
NEPOOL NE MASS 5MW D AH O	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL NE MASS 5MW D AH P	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL RHD ISLD 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL RHODE IL 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL W CNT MASS 5MW D A	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL W CNTR M 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
NEW ENGLAND HUB PEAK DAIL	0	0	0.0%	0	0.0%	0	0	0.0%
NEW YORK ETHANOL SWAP	695	555	25.2%	1,380	-49.6%	10,043	12,583	-20.2%
NEW YORK HUB ZONE G PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NEW YORK HUB ZONE J PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NGPL MID-CONTINENT	0	0	0.0%	0	0.0%	1,760	4,748	-62.9%
NGPL TEX/OK	0	2,400	-100.0%	0	0.0%	2,696	50,116	-94.6%
N ILLINOIS HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
N ILLINOIS HUB MTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
NO 2 UP-DOWN SPREAD CALEN	0	150	-100.0%	0	0.0%	925	3,133	-70.5%
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	100	-100.0%
NORTHERN ILLINOIS OFF-PEA	0	0	0.0%	0	-	0	0	0.0%
NORTHWEST ROCKIES BASIS S	0	0	0.0%	0	0.0%	3,106	0	0.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	59	-100.0%
NY1% VS GC SPREAD SWAP	460	1,465	-68.6%	305	50.8%	5,447	15,373	-64.6%
NY 2.2% FUEL OIL (PLATTS	0	0	0.0%	0	-	0	0	0.0%
NY 3.0% FUEL OIL (PLATTS	0	110	-100.0%	0	0.0%	775	1,905	-59.3%
NY HARBOR 1% FUEL OIL BAL	0	0	0.0%	0	0.0%	25	50	-50.0%
NY HARBOR HEAT OIL SWP	1,219	1,677	-27.3%	715	70.5%	24,236	29,460	-17.7%
NY HARBOR LOW SULPUR GAS	0	0	0.0%	0	0.0%	390	3,445	-88.7%
NY HARBOR RESIDUAL FUEL 1	949	1,265	-25.0%	2,305	-58.8%	10,317	12,678	-18.6%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	0.0%	0	50	-100.0%
NYH NO 2 CRACK SPREAD CAL	1,410	60	2,250.0%	150	840.0%	6,585	8,636	-23.7%
NYISO A	0	0	0.0%	0	-	0	0	0.0%
NYISO A OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
NYISO CAPACITY	0	180	-100.0%	0	0.0%	680	1,956	-65.2%
NYISO G	0	0	0.0%	0	-	0	0	0.0%
NYISO G OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
NYISO J	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO J OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE A 5MW D AH O P	0	0	0.0%	0	0.0%	0	44,264	-100.0%
NYISO ZONE A 5MW D AH PK	0	0	0.0%	0	0.0%	0	1,890	-100.0%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CMEG Exchange Volume Report - Monthly

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

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CMEG Exchange Volume Report - Monthly

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

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Energy Futures</b>								
TEXAS EASTERN ZONE M-3 BA	0	0	0.0%	0	0.0%	0	0	0.0%
TEXAS GAS ZONE1 NG BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
Transco Zone 3 Basis	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE 3 NG INDEX S	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE4 BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE 4 NAT GAS IN	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE 6 BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE 6 INDEX	0	0	0.0%	0	-	0	0	0.0%
UCM FUT	0	20	-100.0%	0	0.0%	20	80	-75.0%
UK NBP NAT GAS CAL MTH FUT	1,106	970	14.0%	295	274.9%	7,445	49,382	-84.9%
ULSD 10PPM CIF MED SWAP	0	0	0.0%	0	-	0	0	0.0%
ULSD 10PPM CIF MED VS ICE	0	0	0.0%	0	0.0%	0	14	-100.0%
ULSD 10PPM CIF NW BALMO S	0	0	0.0%	0	-	0	0	0.0%
ULSD UP-DOWN BALMO SWP	9,575	3,600	166.0%	4,950	93.4%	70,855	67,675	4.7%
UP DOWN GC ULSD VS NMX HO	28,961	20,772	39.4%	39,211	-26.1%	409,270	383,467	6.7%
WAHA BASIS	0	250	-100.0%	0	0.0%	650	3,451	-81.2%
WAHA INDEX SWAP FUTURE	0	0	0.0%	0	-	0	0	0.0%
WESTERN RAIL DELIVERY PRB	0	0	0.0%	0	0.0%	0	25	-100.0%
WTI-BRENT BULLET SWAP	250	0	0.0%	0	0.0%	2,203	6,650	-66.9%
WTI-BRENT CALENDAR SWAP	31,709	13,439	135.9%	34,765	-8.8%	428,919	346,950	23.6%
WTI CALENDAR	50,289	25,795	95.0%	60,076	-16.3%	512,762	399,374	28.4%
WTS (ARGUS) VS WTI SWAP	6,373	2,574	147.6%	1,440	342.6%	52,510	91,302	-42.5%
WTS (ARGUS) VS WTI TRD MT	0	120	-100.0%	115	-100.0%	7,270	6,345	14.6%
<b>Energy Options</b>								
12 MO GASOIL CAL SWAP SPR	0	0	0.0%	0	-	0	0	0.0%
BRENT 1 MONTH CAL	0	0	0.0%	0	0.0%	0	3,000	-100.0%
BRENT CALENDAR SWAP	186	3,000	-93.8%	900	-79.3%	4,896	16,462	-70.3%
BRENT CRUDE OIL 12 M CSO	0	0	0.0%	0	0.0%	0	2,000	-100.0%
BRENT CRUDE OIL 1 M CSO	100	12,000	-99.2%	0	0.0%	35,890	423,088	-91.5%
BRENT CRUDE OIL 6 M CSO	0	0	0.0%	0	0.0%	0	1,000	-100.0%
BRENT OIL LAST DAY	69,852	163,534	-57.3%	91,154	-23.4%	1,461,030	2,437,617	-40.1%
COAL API2 INDEX	0	50	-100.0%	0	0.0%	1,060	10,295	-89.7%
COAL API4 INDEX	0	0	0.0%	0	0.0%	0	85	-100.0%
COAL SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
CRUDE OIL	0	0	-	0	0.0%	150	0	-
CRUDE OIL 1MO	106,052	179,500	-40.9%	109,150	-2.8%	2,460,664	2,410,650	2.1%
CRUDE OIL APO	99,113	47,949	106.7%	105,348	-5.9%	639,489	534,847	19.6%
CRUDE OIL CALNDR STRIP	200	0	0.0%	0	0.0%	400	170	135.3%
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%	960	8,390	-88.6%
CRUDE OIL PHY	2,125,800	3,312,010	-35.8%	2,019,317	5.3%	32,182,772	45,495,541	-29.3%
ELEC MISO PEAK	0	0	0.0%	0	-	0	0	0.0%
ETHANOL	0	0	0.0%	0	0.0%	0	425	-100.0%
ETHANOL SWAP	5,490	4,117	33.3%	6,540	-16.1%	122,771	73,968	66.0%
EUROPEAN JET KEROSENE NW	0	0	0.0%	0	-	0	0	0.0%
FREIGHT MARKETS	0	0	-	0	0.0%	1,800	0	-
GASOLINE	0	0	0.0%	0	-	0	0	0.0%
HEATING OIL CRACK OPTIONS	0	0	0.0%	0	-	0	0	0.0%
HEATING OIL CRK SPD AVG PRI	0	0	0.0%	0	-	0	0	0.0%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

**CMEG Exchange Volume Report - Monthly**

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Energy Options</b>								
HEATING OIL PHY	12,276	38,429	-68.1%	22,081	-44.4%	318,809	389,626	-18.2%
HENRY HUB FINANCIAL LAST	6,138	4,495	36.6%	1,599	283.9%	70,896	52,503	35.0%
HO 1 MONTH CLNDR OPTIONS	0	0	0.0%	400	-100.0%	2,550	2,600	-1.9%
LLS CRUDE OIL	0	0	0.0%	0	0.0%	0	100	-100.0%
MCCLOSKEY ARA ARGS COAL	75	0	0.0%	300	-75.0%	555	290	91.4%
MCCLOSKEY RCH BAY COAL	0	0	0.0%	25	-100.0%	1,125	2,145	-47.6%
NATURAL GAS	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 1 M CSO FIN	283,600	78,539	261.1%	161,152	76.0%	1,198,305	570,809	109.9%
NATURAL GAS 2 M CSO FIN	10,100	0	0.0%	14,825	-31.9%	31,150	1,430	2,078.3%
NATURAL GAS 3 M CSO FIN	23,500	0	0.0%	2,900	710.3%	251,925	44,246	469.4%
NATURAL GAS 5 M CSO FIN	300	0	0.0%	1,350	-77.8%	6,400	2,550	151.0%
NATURAL GAS 6 M CSO FIN	29,350	6,350	362.2%	42,650	-31.2%	136,025	102,850	32.3%
NATURAL GAS OPTION ON CALE	2,400	2,980	-19.5%	3,220	-25.5%	31,440	37,282	-15.7%
NATURAL GAS PHY	1,948,274	1,874,057	4.0%	2,173,021	-10.3%	20,860,377	25,438,657	-18.0%
NATURAL GAS WINTER STRIP	0	0	0.0%	0	0.0%	1,500	2,700	-44.4%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	4,352	3,556	22.4%
NY HARBOR HEAT OIL SWP	1,270	3,680	-65.5%	270	370.4%	27,861	35,782	-22.1%
NYISO ZONE G 5MW PEAK OPTI	0	0	0.0%	0	0.0%	0	0	0.0%
NYMEX EUROPEAN GASOIL APO	0	0	0.0%	0	-	0	0	0.0%
PANHANDLE PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
PETROCHEMICALS	0	0	0.0%	27	-100.0%	5,672	11,312	-49.9%
PETRO OUTRIGHT EURO	0	0	0.0%	0	0.0%	36	0	0.0%
PETRO OUTRIGHT NA	120	240	-50.0%	120	0.0%	660	792	-16.7%
PJM WES HUB PEAK CAL MTH	200	60	233.3%	150	33.3%	1,200	1,740	-31.0%
PJM WES HUB PEAK LMP 50MW	0	0	0.0%	0	0.0%	836	7,488	-88.8%
RBOB 1MO CAL SPD OPTIONS	0	0	0.0%	0	0.0%	150	700	-78.6%
RBOB CALENDAR SWAP	60	225	-73.3%	0	0.0%	636	1,350	-52.9%
RBOB CRACK	0	0	0.0%	0	0.0%	0	2	-100.0%
RBOB PHY	4,629	8,808	-47.4%	7,460	-37.9%	155,143	145,057	7.0%
ROTTERDAM 3.5%FUEL OIL CL	0	0	0.0%	0	0.0%	0	0	0.0%
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	3,880	2,149	80.5%
SHORT TERM	550	0	0.0%	551	-0.2%	5,324	9,596	-44.5%
SHORT TERM NATURAL GAS	1,175	800	46.9%	1,254	-6.3%	14,563	25,660	-43.2%
SINGAPORE GASOIL CALENDAR	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE JET FUEL CALEND	0	0	0.0%	0	0.0%	0	0	0.0%
SOCAL PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
WTI-BRENT BULLET SWAP	18,825	17,585	7.1%	32,200	-41.5%	584,330	856,315	-31.8%
WTI CRUDE OIL 1 M CSO FI	29,740	26,900	10.6%	29,600	0.5%	596,260	893,940	-33.3%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CMEG Exchange Volume Report - Monthly

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

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>FX Options</b>								
AUD/USD MONTHLY OPTIONS	67,768	72,396	-6.4%	53,272	27.2%	826,887	1,043,260	-20.7%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	293	-100.0%	21,655	45,638	-52.6%
AUD/USD WKLY FRIDAY OPTION	10,029	8,808	13.9%	3,362	198.3%	73,130	83,083	-12.0%
AUD/USD WKLY FRIDAY OPTION	8,797	11,297	-22.1%	3,442	155.6%	78,235	121,834	-35.8%
AUD/USD WKLY FRIDAY OPTION	4,241	5,111	-17.0%	4,847	-12.5%	76,912	119,958	-35.9%
AUD/USD WKLY FRIDAY OPTION	61	0	0.0%	3,308	-98.2%	19,909	36,762	-45.8%
AUD/USD WKLY WED OPTIONS -	1,169	2,781	-58.0%	1,466	-20.3%	19,847	38,884	-49.0%
AUD/USD WKLY WED OPTIONS -	2,087	1,973	5.8%	1,419	47.1%	20,747	29,134	-28.8%
AUD/USD WKLY WED OPTIONS -	484	1,645	-70.6%	709	-31.7%	9,331	15,977	-41.6%
AUD/USD WKLY WED OPTIONS -	506	802	-36.9%	2,068	-75.5%	15,839	24,303	-34.8%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	5,187	8,973	-42.2%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	-	0	0	0.0%
AUSTRALIAN DOLLAR	0	0	0.0%	0	-	0	0	0.0%
BRITISH POUND	0	0	0.0%	0	-	0	0	0.0%
BRITISH POUND (EU)	0	1	-100.0%	0	0.0%	0	280	-100.0%
BRL/USD MONTHLY OPTIONS	0	0	-	1,093	-100.0%	1,821	0	-
CAD/USD MONTHLY OPTIONS	48,852	63,593	-23.2%	52,082	-6.2%	629,439	1,003,517	-37.3%
CAD/USD WKLY FRIDAY OPTION	0	100	-100.0%	702	-100.0%	36,274	65,316	-44.5%
CAD/USD WKLY FRIDAY OPTION	12,761	15,278	-16.5%	4,661	173.8%	83,560	144,628	-42.2%
CAD/USD WKLY FRIDAY OPTION	12,822	9,441	35.8%	6,413	99.9%	114,402	201,468	-43.2%
CAD/USD WKLY FRIDAY OPTION	11,402	9,588	18.9%	11,005	3.6%	125,490	193,595	-35.2%
CAD/USD WKLY FRIDAY OPTION	684	0	0.0%	11,860	-94.2%	36,908	65,897	-44.0%
CAD/USD WKLY WED OPTIONS -	102	3,081	-96.7%	4,564	-97.8%	34,042	40,137	-15.2%
CAD/USD WKLY WED OPTIONS -	3,972	1,581	151.2%	3,825	3.8%	41,128	40,143	2.5%
CAD/USD WKLY WED OPTIONS -	3,939	5,619	-29.9%	3,869	1.8%	38,776	53,280	-27.2%
CAD/USD WKLY WED OPTIONS -	3,627	123	2,848.8%	4,488	-19.2%	35,389	43,939	-19.5%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	10,464	20,940	-50.0%
CANADIAN DOLLAR	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	0.0%	0	63	-100.0%
CHF/USD MONTHLY OPTIONS	6,137	778	688.8%	6,670	-8.0%	39,258	26,086	50.5%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	186	222	-16.2%
CHF/USD WKLY FRIDAY OPTION	173	3	5,666.7%	405	-57.3%	2,935	759	286.7%
CHF/USD WKLY FRIDAY OPTION	376	19	1,878.9%	69	444.9%	2,210	939	135.4%
CHF/USD WKLY FRIDAY OPTION	285	0	0.0%	62	359.7%	1,824	1,801	1.3%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	613	712	-13.9%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	0.0%	74	0	-
EUR/JPY MONTHLY OPTIONS	0	0	0.0%	0	0.0%	0	2,870	-100.0%
EURO FX	0	0	0.0%	0	-	0	0	0.0%
EURO FX (EU)	0	0	0.0%	0	0.0%	0	59	-100.0%
EUR/USD MONTHLY OPTIONS	223,809	327,851	-31.7%	206,501	8.4%	4,084,567	5,974,492	-31.6%
EUR/USD WKLY FRIDAY OPTION	0	13	-100.0%	1,806	-100.0%	115,385	286,712	-59.8%
EUR/USD WKLY FRIDAY OPTION	38,347	54,182	-29.2%	7,114	439.0%	312,283	402,363	-22.4%
EUR/USD WKLY FRIDAY OPTION	26,131	74,367	-64.9%	14,403	81.4%	349,394	628,673	-44.4%
EUR/USD WKLY FRIDAY OPTION	15,683	32,914	-52.4%	17,994	-12.8%	384,156	587,566	-34.6%
EUR/USD WKLY FRIDAY OPTION	123	0	0.0%	18,407	-99.3%	101,321	154,367	-34.4%
EUR/USD WKLY WED OPTIONS -	12,274	14,429	-14.9%	11,861	3.5%	153,120	156,624	-2.2%
EUR/USD WKLY WED OPTIONS -	12,935	17,968	-28.0%	8,816	46.7%	150,124	156,693	-4.2%
EUR/USD WKLY WED OPTIONS -	12,251	12,730	-3.8%	8,099	51.3%	151,055	141,574	6.7%
EUR/USD WKLY WED OPTIONS -	9,731	9,249	5.2%	9,478	2.7%	163,740	156,519	4.6%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	41,085	66,146	-37.9%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>FX Options</b>								
GBP/USD MONTHLY OPTIONS	155,937	142,583	9.4%	75,104	107.6%	1,527,145	2,226,015	-31.4%
GBP/USD WKLY FRIDAY OPTION	0	70	-100.0%	7	-100.0%	32,887	72,550	-54.7%
GBP/USD WKLY FRIDAY OPTION	15,503	20,007	-22.5%	2,467	528.4%	86,329	163,434	-47.2%
GBP/USD WKLY FRIDAY OPTION	12,469	13,375	-6.8%	1,590	684.2%	111,734	235,014	-52.5%
GBP/USD WKLY FRIDAY OPTION	4,506	6,060	-25.6%	3,385	33.1%	98,645	230,539	-57.2%
GBP/USD WKLY FRIDAY OPTION	25	0	0.0%	3,551	-99.3%	31,776	60,139	-47.2%
GBP/USD WKLY WED OPTIONS -	1,049	3,297	-68.2%	758	38.4%	26,844	44,423	-39.6%
GBP/USD WKLY WED OPTIONS -	4,188	6,921	-39.5%	3,565	17.5%	35,796	62,026	-42.3%
GBP/USD WKLY WED OPTIONS -	1,724	2,777	-37.9%	576	199.3%	29,843	64,610	-53.8%
GBP/USD WKLY WED OPTIONS -	2,521	2,106	19.7%	208	1,112.0%	27,254	52,343	-47.9%
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	9,395	33,084	-71.6%
JAPANESE YEN	0	0	0.0%	0	-	0	0	0.0%
JAPANESE YEN (EU)	0	0	0.0%	0	0.0%	0	0	0.0%
JPY/USD MONTHLY OPTIONS	95,634	153,375	-37.6%	116,701	-18.1%	1,634,908	2,007,391	-18.6%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	465	-100.0%	57,218	93,433	-38.8%
JPY/USD WKLY FRIDAY OPTION	19,050	22,771	-16.3%	8,315	129.1%	125,530	184,254	-31.9%
JPY/USD WKLY FRIDAY OPTION	12,053	30,445	-60.4%	9,976	20.8%	167,579	273,404	-38.7%
JPY/USD WKLY FRIDAY OPTION	8,172	16,731	-51.2%	8,208	-0.4%	156,534	262,260	-40.3%
JPY/USD WKLY FRIDAY OPTION	89	0	0.0%	11,053	-99.2%	59,282	64,149	-7.6%
JPY/USD WKLY WED OPTIONS -	4,911	5,134	-4.3%	4,143	18.5%	56,084	56,869	-1.4%
JPY/USD WKLY WED OPTIONS -	6,703	5,097	31.5%	3,615	85.4%	53,774	57,273	-6.1%
JPY/USD WKLY WED OPTIONS -	2,944	3,410	-13.7%	4,821	-38.9%	51,800	49,748	4.1%
JPY/USD WKLY WED OPTIONS -	2,537	6,396	-60.3%	3,577	-29.1%	51,728	58,759	-12.0%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	11,387	23,891	-52.3%
MXN/USD MONTHLY OPTIONS	720	1,517	-52.5%	1,382	-47.9%	17,064	23,088	-26.1%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	1,200	0	0.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	528	205	157.6%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	247	-100.0%	1,350	286	372.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	201	-100.0%	530	632	-16.1%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	28	-100.0%	28	0	0.0%
NZD/USD MONTHLY OPTIONS	1,439	17	8,364.7%	1,285	12.0%	9,173	1,049	774.5%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	1	-100.0%
NZD/USD WKLY FRIDAY OPTION	2	0	-	50	-96.0%	172	0	-
NZD/USD WKLY FRIDAY OPTION	200	0	-	0	0.0%	506	0	-
NZD/USD WKLY FRIDAY OPTION	200	0	-	600	-66.7%	950	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	100	0	-
SWISS FRANC	0	0	0.0%	0	-	0	0	0.0%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
<b>Ags Futures</b>								
FERTILIZER PRODUCS	2,110	800	163.8%	1,805	16.9%	24,730	13,680	80.8%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	0	0.0%	0	0.0%	410	24,127	-98.3%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Foreign Exchange Options</b>								
AUD/USD WKLY WED OPTIONS -	936	2,615	-64.2%	159	488.7%	9,855	12,546	-21.4%
<b>Ag Products Futures</b>								
BUTTER CS	5,301	4,488	18.1%	4,424	19.8%	53,232	52,623	1.2%
CASH-SETTLED CHEESE	12,749	15,029	-15.2%	11,341	12.4%	133,784	136,455	-2.0%
CATTLE	965,565	1,121,123	-13.9%	1,488,300	-35.1%	16,718,841	16,440,125	1.7%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	3,200	0	-
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	450	600	-25.0%
CDD WEATHER	0	0	0.0%	0	0.0%	8,975	2,150	317.4%
CHI WHEAT	1,764,348	1,486,913	18.7%	2,614,584	-32.5%	30,407,143	36,805,171	-17.4%
CLASS IV MILK	2,131	2,375	-10.3%	1,122	89.9%	28,528	10,864	162.6%
COCOA TAS	0	0	0.0%	0	0.0%	8	5	60.0%
COFFEE	0	0	0.0%	2	-100.0%	2	0	0.0%
CORN	3,774,384	4,327,653	-12.8%	8,302,688	-54.5%	103,189,062	97,387,154	6.0%
COTTON	1	1	0.0%	0	0.0%	39	22	77.3%
DJ_UBS ROLL SELECT INDEX FU	2,694	3,884	-30.6%	0	0.0%	13,353	20,570	-35.1%
DOW-UBS COMMOD INDEX	53,543	105,177	-49.1%	8,522	528.3%	527,389	950,480	-44.5%
DRY WHEY	1,324	1,490	-11.1%	1,364	-2.9%	15,013	16,852	-10.9%
FEEDER CATTLE	243,802	231,572	5.3%	234,331	4.0%	3,608,546	3,528,965	2.3%
FERTILIZER PRODUCTS	30	2,495	-98.8%	180	-83.3%	15,215	27,360	-44.4%
GOLDMAN SACHS	20,392	31,926	-36.1%	24,774	-17.7%	327,866	378,542	-13.4%
GSCI EXCESS RETURN FUT	65,580	118,362	-44.6%	325	20,078.5%	379,284	472,094	-19.7%
HDD EURO SEASONAL STRIP	0	0	0.0%	250	-100.0%	250	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	50	-100.0%
HDD WEATHER	3,050	300	916.7%	7,600	-59.9%	15,150	14,405	5.2%
HDD WEATHER EUROPEAN	0	0	0.0%	3,750	-100.0%	9,750	24,000	-59.4%
HOGS	886,352	753,302	17.7%	1,234,991	-28.2%	15,621,844	13,551,711	15.3%
HOUSING INDEX	6	13	-53.8%	14	-57.1%	148	113	31.0%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	926,853	626,397	48.0%	1,568,777	-40.9%	15,455,728	15,341,514	0.7%
LUMBER	11,873	11,541	2.9%	12,554	-5.4%	162,682	216,586	-24.9%
MALAYSIAN PALM SWAP	2,520	6,860	-63.3%	4,160	-39.4%	50,400	51,474	-2.1%
MILK	33,676	28,617	17.7%	31,377	7.3%	335,847	302,252	11.1%
MINI CORN	9,893	6,163	60.5%	13,858	-28.6%	172,423	118,883	45.0%
MINI SOYBEAN	23,497	20,681	13.6%	13,673	71.8%	227,779	273,669	-16.8%
MINI WHEAT	4,834	3,052	58.4%	5,399	-10.5%	88,322	88,021	0.3%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	6,388	3,615	76.7%	5,801	10.1%	75,487	59,405	27.1%
OATS	9,548	7,195	32.7%	19,901	-52.0%	162,551	172,939	-6.0%
ROUGH RICE	31,191	22,479	38.8%	12,253	154.6%	258,873	231,294	11.9%
SOYBEAN	4,994,362	4,264,643	17.1%	3,416,484	46.2%	53,333,211	58,538,591	-8.9%
SOYBEAN MEAL	2,998,388	2,105,724	42.4%	3,009,246	-0.4%	29,403,484	31,838,908	-7.6%
SOYBEAN OIL	3,213,155	2,455,639	30.8%	3,242,714	-0.9%	31,694,867	31,265,884	1.4%
S&P GSCI ENHANCED ER SWAP	7,524	7,524	0.0%	0	0.0%	37,442	41,362	-9.5%
SUGAR 11	0	0	0.0%	0	0.0%	10	58	-82.8%
USD CRUDE PALM OIL	3,409	680	401.3%	2,480	37.5%	17,263	8,680	98.9%
WHEAT	10,728	11,740	-8.6%	10,787	-0.5%	181,065	179,745	0.7%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Ag Products Options</b>								
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
BUTTER CS	1,809	4,880	-62.9%	2,399	-24.6%	36,037	49,184	-26.7%
CASH-SETTLED CHEESE	10,701	15,556	-31.2%	7,055	51.7%	113,802	125,892	-9.6%
CATTLE	140,759	145,752	-3.4%	221,287	-36.4%	2,413,456	2,641,563	-8.6%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	2,000	0	-
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	5,000	700	614.3%
CDD WEATHER	0	0	0.0%	0	-	0	0	0.0%
CHI WHEAT	503,339	518,226	-2.9%	372,912	35.0%	7,346,623	9,403,524	-21.9%
CLASS IV MILK	2,391	2,887	-17.2%	1,354	76.6%	40,192	15,501	159.3%
CORN	1,064,018	1,123,322	-5.3%	1,478,094	-28.0%	31,319,520	25,542,064	22.6%
CORN NEARBY+2 CAL SPRD	1,850	9,885	-81.3%	6,936	-73.3%	83,045	40,753	103.8%
DEC-DEC CORN CAL SPRD	0	0	0.0%	357	-100.0%	18,794	20,775	-9.5%
DEC-JULY CORN CAL SPRD	0	0	0.0%	6,607	-100.0%	28,755	19,499	47.5%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	51	-100.0%	102	1,744	-94.2%
DRY WHEY	162	419	-61.3%	146	11.0%	8,115	6,990	16.1%
FEEDER CATTLE	17,311	20,328	-14.8%	20,900	-17.2%	341,888	338,741	0.9%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	500	-100.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	9,000	-100.0%
HDD WEATHER	0	0	0.0%	0	0.0%	0	350	-100.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HOGS	247,201	157,940	56.5%	263,623	-6.2%	4,190,367	2,769,669	51.3%
HOUSING INDEX	0	0	0.0%	0	0.0%	7	0	0.0%
Intercommodity Spread	7,296	0	0.0%	5,205	40.2%	13,620	11,463	18.8%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC CORN CAL SPRD	2,520	520	384.6%	8,000	-68.5%	31,304	11,696	167.6%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	1,200	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	700	0	0.0%	0	0.0%	2,200	2,620	-16.0%
JULY-NOV SOYBEAN CAL SPRD	3,187	474	572.4%	38	8,286.8%	15,052	59,472	-74.7%
KC WHEAT	116,298	72,291	60.9%	74,602	55.9%	1,122,351	1,009,253	11.2%
LUMBER	1,058	2,070	-48.9%	1,536	-31.1%	20,085	21,557	-6.8%
LV CATL CSO	40	25	60.0%	20	100.0%	589	341	72.7%
MAR-DEC CORN CAL SPRD	375	0	-	0	0.0%	384	0	-
MAR-JULY CORN CAL SPRD	0	0	0.0%	4,000	-100.0%	4,040	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	1,750	-100.0%	0	0.0%	30	1,950	-98.5%
MILK	36,737	40,614	-9.5%	35,986	2.1%	455,653	428,200	6.4%
MLK MID OPTIONS	15	25	-40.0%	4	275.0%	244	484	-49.6%
NFD MILK	2,942	3,864	-23.9%	3,715	-20.8%	68,779	60,568	13.6%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	3,550	1	354,900.0%
NOV-MAR SOYBEAN CSO	0	0	0.0%	0	0.0%	20	130	-84.6%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	2,828	118	2,296.6%
OATS	23	392	-94.1%	198	-88.4%	4,670	6,801	-31.3%
ROUGH RICE	994	948	4.9%	2,664	-62.7%	33,877	18,279	85.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	1,170	-100.0%
SOYBEAN	1,104,893	1,072,564	3.0%	858,790	28.7%	13,507,813	19,031,062	-29.0%
SOYBEAN CRUSH	28	0	0.0%	127	-78.0%	334	185	80.5%
SOYBEAN MEAL	190,434	98,553	93.2%	187,629	1.5%	1,987,792	3,185,498	-37.6%
SOYBEAN OIL	226,215	95,732	136.3%	160,478	41.0%	1,599,835	1,425,379	12.2%
SOYBN NEARBY+2 CAL SPRD	900	0	0.0%	25	3,500.0%	6,425	10	64,150.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	490	8,415	-94.2%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
<b>Ag Products Options</b>								
WHEAT	10,272	100	10,172.0%	6,760	52.0%	67,398	7,107	848.3%
WHEAT-CORN IC50	0	0	0.0%	0	0.0%	2,880	5,780	-50.2%
WHEAT NEARBY+2 CAL SPRD	375	160	134.4%	0	0.0%	3,115	14,178	-78.0%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	106,620,059	156,589,135	-31.9%	160,105,532	-33.4%	1,911,472,964	1,900,015,161	0.6%
Equity Index Futures	61,535,850	82,809,784	-25.7%	43,811,479	40.5%	708,216,173	694,919,418	1.9%
Metals Futures	9,867,018	7,602,463	29.8%	14,742,718	-33.1%	148,632,083	146,291,396	1.6%
Energy Futures	39,269,563	41,028,640	-4.3%	40,093,337	-2.1%	537,171,044	565,356,728	-5.0%
FX Futures	20,561,902	19,319,544	6.4%	13,009,236	58.1%	204,317,363	234,441,847	-12.8%
Ags Futures	2,110	800	163.8%	1,805	16.9%	24,730	13,680	80.8%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	410	24,127	-98.3%
Ag Products Futures	20,089,091	17,788,653	12.9%	25,308,026	-20.6%	302,734,506	308,549,576	-1.9%
<b>TOTAL FUTURES</b>	<b>257,945,593</b>	<b>325,139,019</b>	<b>-20.7%</b>	<b>297,072,133</b>	<b>-13.2%</b>	<b>3,812,569,273</b>	<b>3,849,611,933</b>	<b>-1.0%</b>
<b>TOTAL OPTIONS GROUP</b>								
Equity Index Options	13,970,496	19,480,642	-28.3%	10,860,066	28.6%	162,279,975	207,538,061	-21.8%
Interest Rate Options	42,246,585	48,115,043	-12.2%	45,054,917	-6.2%	696,389,162	607,708,732	14.6%
Metals Options	1,240,800	1,177,294	5.4%	1,336,143	-7.1%	19,786,426	14,587,153	35.6%
Energy Options	4,779,375	5,785,308	-17.4%	4,827,564	-1.0%	61,223,842	80,060,765	-23.5%
FX Options	904,134	1,199,810	-24.6%	756,311	19.5%	12,883,775	18,587,055	-30.7%
Ag Products Options	3,694,843	3,389,277	9.0%	3,731,498	-1.0%	64,903,061	66,299,366	-2.1%
Foreign Exchange Options	936	2,615	-64.2%	159	488.7%	9,855	12,546	-21.4%
<b>TOTAL OPTIONS</b>	<b>66,837,169</b>	<b>79,149,989</b>	<b>-15.6%</b>	<b>66,566,658</b>	<b>0.4%</b>	<b>1,017,476,096</b>	<b>994,793,678</b>	<b>2.3%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	148,866,644	204,704,178	-27.3%	205,160,449	-27.4%	2,607,862,126	2,507,723,893	4.0%
Equity Index	75,506,346	102,290,426	-26.2%	54,671,545	38.1%	870,496,148	902,457,479	-3.5%
Metals	11,107,818	8,779,757	26.5%	16,078,861	-30.9%	168,418,509	160,878,549	4.7%
Energy	44,048,938	46,813,948	-5.9%	44,920,901	-1.9%	598,394,886	645,417,493	-7.3%
FX	21,466,036	20,519,354	4.6%	13,765,547	55.9%	217,201,138	253,028,902	-14.2%
Ags	2,110	800	163.8%	1,805	16.9%	24,730	13,680	80.8%
Foreign Exchange	936	2,615	-64.2%	159	488.7%	10,265	36,673	-72.0%
Ag Products	23,783,934	21,177,930	12.3%	29,039,524	-18.1%	367,637,567	374,848,942	-1.9%
<b>GRAND TOTAL</b>	<b>324,782,762</b>	<b>404,289,008</b>	<b>-19.7%</b>	<b>363,638,791</b>	<b>-10.7%</b>	<b>4,830,045,369</b>	<b>4,844,405,611</b>	<b>-0.3%</b>

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.