



## CME 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>								
1-MONTH EURODOLLAR	1	595	-99.8%	46	-97.8%	451	32,337	-98.6%
EURODOLLARS	36,492,894	71,972,438	-49.3%	36,353,113	0.4%	687,072,595	765,208,581	-10.2%
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%
<b>Interest Rate Options</b>								
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%



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<b>Equity Index Futures</b>								
BITCOIN FUTURES	109,847	80,055	37.2%	105,032	4.6%	1,603,862	923,294	73.7%
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	-
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	143,941	-18.8%	52,734	121.7%	1,193,902	1,654,823	-27.9%
S&P 500 ANNUAL DIVIDEND IND	26,979	21,519	25.4%	37,817	-28.7%	326,502	186,925	74.7%
S&P 500/GI	12	20	-40.0%	0	0.0%	72	93	-22.6%
S&P 500 QUARLY DIVIDEND IND	50	100	-50.0%	195	-74.4%	2,567	1,002	156.2%
S&P 600 SMALLCAP EMINI	961	0	0.0%	531	81.0%	4,446	1	444,500.0%
S&P CONSUMER DSCRTNRY SE	13,814	20,610	-33.0%	4,950	179.1%	106,969	237,902	-55.0%
S&P CONSUMER STAPLES SECT	25,187	66,281	-62.0%	11,291	123.1%	236,144	336,374	-29.8%
S&P ENERGY SECTOR	37,144	75,832	-51.0%	10,639	249.1%	230,623	459,339	-49.8%
S&P FINANCIAL SECTOR	67,100	92,312	-27.3%	20,973	219.9%	420,726	661,070	-36.4%
S&P HEALTH CARE SECTOR	43,466	89,265	-51.3%	8,384	418.4%	256,116	304,283	-15.8%
S&P INDUSTRIAL SECTOR	26,244	76,665	-65.8%	7,659	242.7%	165,792	275,804	-39.9%
S&P MATERIALS SECTOR	13,043	30,159	-56.8%	4,996	161.1%	124,502	168,358	-26.0%
S&P TECHNOLOGY SECTOR	29,441	97,993	-70.0%	6,860	329.2%	190,800	490,180	-61.1%
S&P UTILITIES SECTOR	49,691	67,098	-25.9%	20,420	143.3%	385,556	518,335	-25.6%
S&P VALUE INDEX FUTURES	16	24	-33.3%	0	0.0%	88	104	-15.4%
YEN DENOMINATED TOPIX	12,188	7,631	59.7%	15,997	-23.8%	219,936	13,365	1,545.6%

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<b>Equity Index Options</b>								
E-MINI 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%

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

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<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%
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%

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**CME 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 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>Foreign Exchange Futures</b>								
CHILEAN PESO	0	0	0.0%	0	0.0%	410	24,127	-98.3%
<b>Foreign Exchange Options</b>								
AUD/USD WKLY WED OPTIONS -	936	2,615	-64.2%	159	488.7%	9,855	12,546	-21.4%

## CME 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 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%
CLASS IV MILK	2,131	2,375	-10.3%	1,122	89.9%	28,528	10,864	162.6%
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%
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%
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%
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%
S&P GSCI ENHANCED ER SWAP	7,524	7,524	0.0%	0	0.0%	37,442	41,362	-9.5%
USD CRUDE PALM OIL	3,409	680	401.3%	2,480	37.5%	17,263	8,680	98.9%
<b>Ag Products Options</b>								
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%
CLASS IV MILK	2,391	2,887	-17.2%	1,354	76.6%	40,192	15,501	159.3%
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%
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%
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%



## CME 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>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	37,419,283	72,381,484	-48.3%	37,528,397	-0.3%	698,388,674	766,636,135	-8.9%
Equity Index Futures	57,138,530	75,766,645	-24.6%	40,427,262	41.3%	649,370,664	634,002,267	2.4%
FX Futures	20,561,902	19,319,544	6.4%	13,009,236	58.1%	204,317,363	234,441,847	-12.8%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	410	24,127	-98.3%
Ag Products Futures	2,271,642	2,338,817	-2.9%	3,068,958	-26.0%	37,603,982	35,309,308	6.5%
<b>TOTAL FUTURES</b>	<b>117,391,357</b>	<b>169,806,490</b>	<b>-30.9%</b>	<b>94,033,853</b>	<b>24.8%</b>	<b>1,589,681,093</b>	<b>1,670,413,684</b>	<b>-4.8%</b>
<b>TOTAL OPTIONS GROUP</b>								
Equity Index Options	13,961,080	19,461,984	-28.3%	10,857,977	28.6%	162,226,094	207,412,727	-21.8%
Interest Rate Options	20,817,719	28,370,811	-26.6%	22,800,137	-8.7%	424,692,800	356,735,941	19.0%
FX Options	904,134	1,199,810	-24.6%	756,311	19.5%	12,883,775	18,587,055	-30.7%
Ag Products Options	461,126	394,360	16.9%	558,025	-17.4%	7,696,214	6,469,240	19.0%
Foreign Exchange Options	936	2,615	-64.2%	159	488.7%	9,855	12,546	-21.4%
<b>TOTAL OPTIONS</b>	<b>36,144,995</b>	<b>49,429,580</b>	<b>-26.9%</b>	<b>34,972,609</b>	<b>3.4%</b>	<b>607,508,738</b>	<b>589,217,509</b>	<b>3.1%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	58,237,002	100,752,295	-42.2%	60,328,534	-3.5%	1,123,081,474	1,123,372,076	0.0%
Equity Index	71,099,610	95,228,629	-25.3%	51,285,239	38.6%	811,596,758	841,414,994	-3.5%
FX	21,466,036	20,519,354	4.6%	13,765,547	55.9%	217,201,138	253,028,902	-14.2%
Foreign Exchange	936	2,615	-64.2%	159	488.7%	10,265	36,673	-72.0%
Ag Products	2,732,768	2,733,177	0.0%	3,626,983	-24.7%	45,300,196	41,778,548	8.4%
<b>GRAND TOTAL</b>	<b>153,536,352</b>	<b>219,236,070</b>	<b>-30.0%</b>	<b>129,006,462</b>	<b>19.0%</b>	<b>2,197,189,831</b>	<b>2,259,631,193</b>	<b>-2.8%</b>

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