

CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2020	VOLUME NOV 2019	% CHG	VOIUME OCT 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	41,446,978	42,883,397	-3.3%	27,856,303	48.8%	381,909,896	421,402,566	-9.4%
10-YR SWAP RATE	35,562	43,297	-17.9%	48,548	-26.7%	977,969	785,331	24.5%
15-YR SWAP RATE	0	0	0.0%	0	0.0%	0	5,500	-100.0%
1-MONTH EURODOLLAR	0	46	-100.0%	0	0.0%	826	450	83.6%
20-YR SWAP RATE	0	0	0.0%	0	0.0%	0	46	-100.0%
2-YR NOTE	11,777,033	22,728,124	-48.2%	4,401,130	167.6%	124,305,913	173,080,021	-28.2%
2-YR SWAP RATE	65,662	17,459	276.1%	8,128	707.8%	267,586	516,405	-48.2%
30-YR BOND	11,469,863	8,383,301	36.8%	7,678,139	49.4%	88,806,704	82,045,017	8.2%
30-YR SWAP RATE	0	134	-100.0%	0	0.0%	1,315	6,632	-80.2%
3-YR NOTE	137,650	0	-	91,696	50.1%	516,568	0	-
3-YR SWAP RATE	893	2,506	-64.4%	2,822	-68.4%	42,662	176,722	-75.9%
4-YR SWAP RATE	530	518	2.3%	1,116	-52.5%	16,686	92,872	-82.0%
5-YR NOTE	26,265,558	31,401,535	-16.4%	13,501,174	94.5%	230,941,811	278,879,296	-17.2%
5-YR SWAP RATE	40,971	40,110	2.1%	35,579	15.2%	617,211	882,534	-30.1%
7-YR SWAP RATE	5,027	2,267	121.7%	3,128	60.7%	24,201	44,800	-46.0%
EURODOLLARS	39,452,192	36,353,113	8.5%	26,825,114	47.1%	479,019,551	650,579,701	-26.4%
FED FUND	1,314,593	5,137,429	-74.4%	1,225,939	7.2%	50,888,066	86,124,665	-40.9%
SOFR	1,734,204	966,034	79.5%	1,233,006	40.6%	11,382,334	8,373,047	35.9%
SONIA	201,932	209,204	-3.5%	197,486	2.3%	1,875,376	2,016,193	-7.0%
Ultra 10-Year Note	7,849,935	6,138,517	27.9%	4,465,950	75.8%	60,433,287	54,392,845	11.1%
ULTRA T-BOND	6,299,034	5,798,541	8.6%	3,331,505	89.1%	49,577,195	45,448,262	9.1%
Interest Rate Options								
10-YR NOTE	10,152,211	13,865,761	-26.8%	10,415,431	-2.5%	119,579,378	156,049,318	-23.4%
2-YR NOTE	19,289	540,869	-96.4%	31,602	-39.0%	2,041,037	5,731,790	-64.4%
30-YR BOND	3,254,407	3,338,409	-2.5%	3,136,265	3.8%	29,188,037	34,252,409	-14.8%
5-YR NOTE	1,482,434	4,463,729	-66.8%	982,444	50.9%	29,668,996	53,867,286	-44.9%
EURODOLLARS	4,867,141	14,875,978	-67.3%	3,319,314	46.6%	181,066,466	263,478,647	-31.3%
EURO MIDCURVE	7,126,202	7,924,159	-10.1%	6,659,078	7.0%	77,893,745	140,396,434	-44.5%
FED FUND	1	964	-99.9%	0	0.0%	10,922	77,922	-86.0%
SOFR	2,002	0	-	100	1,902.0%	3,124	0	-
Ultra 10-Year Note	0	6,794	-100.0%	0	0.0%	16,000	33,933	-52.8%
ULTRA T-BOND	621	38,254	-98.4%	358	73.5%	14,520	254,838	-94.3%

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Equity Index Futures								
BITCOIN FUTURES	228,667	105,032	117.7%	162,403	40.8%	1,975,794	1,494,015	32.2%
DJ US REAL ESTATE	43,014	33,439	28.6%	31,603	36.1%	781,665	533,599	46.5%
E-mini (\$5) Dow	3,681,547	2,713,171	35.7%	4,655,958	-20.9%	55,951,114	46,784,707	19.6%
E-MINI COM SERVICES SELECT	1,877	7,646	-75.5%	1,280	46.6%	52,765	72,095	-26.8%
E-mini FTSE 100 (USD)	0	0	0.0%	0	0.0%	0	336	-100.0%
E-mini FTSE China 50	0	0	0.0%	0	0.0%	2	711	-99.7%
E-MINI MIDCAP	252,149	214,891	17.3%	286,787	-12.1%	4,043,545	3,602,239	12.3%
E-MINI NASDAQ 100	10,349,100	6,734,327	53.7%	13,214,946	-21.7%	136,729,918	106,876,312	27.9%
E-MINI RUSSELL 1000	2,561	3,095	-17.3%	945	171.0%	88,841	92,901	-4.4%
E-MINI RUSSELL 1000 GROWTH	3,395	2,613	29.9%	2,291	48.2%	54,784	58,668	-6.6%
E-MINI RUSSELL 1000 VALUE	8,434	11,882	-29.0%	7,343	14.9%	114,114	155,327	-26.5%
E-MINI RUSSELL 2000	3,466,243	2,215,573	56.4%	3,814,537	-9.1%	47,218,628	33,267,953	41.9%
E-MINI S&P500	31,149,878	23,059,110	35.1%	36,025,320	-13.5%	468,131,901	360,015,388	30.0%
E-MINI S&P REAL ESTATE SELE	2,943	10,535	-72.1%	2,796	5.3%	93,963	72,966	28.8%
FT-SE 100	8	0	0.0%	0	0.0%	8	372	-97.8%
FTSE Emerging	30	1,814	-98.3%	198	-84.8%	4,773	23,214	-79.4%
IBOVESPA INDEX	143	702	-79.6%	244	-41.4%	4,481	7,688	-41.7%
MICRO E-MINI NASDAQ 100	20,097,956	3,114,249	545.4%	19,375,555	3.7%	162,255,471	28,582,787	467.7%
MICRO E-MINI RUSSELL 2000	1,719,147	483,543	255.5%	1,707,159	0.7%	21,689,769	4,450,282	387.4%
MICRO E-MINI S&P500	20,549,363	3,491,980	488.5%	21,853,883	-6.0%	210,490,517	38,748,456	443.2%
MICRO MINI \$5 DOW	2,922,025	637,607	358.3%	2,310,379	26.5%	29,864,153	7,113,183	319.8%
NASDAQ BIOTECH	325	259	25.5%	167	94.6%	6,049	4,251	42.3%
Nearby BTIC+	0	10	-100.0%	0	0.0%	1,177	34	3,361.8%
NIFTY 50	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	152,649	140,500	8.6%	105,202	45.1%	2,125,179	2,378,411	-10.6%
NIKKEI 225 (YEN) STOCK	815,551	626,055	30.3%	642,839	26.9%	10,610,569	8,925,217	18.9%
S&P 500	58,207	52,734	10.4%	62,464	-6.8%	1,443,904	1,093,708	32.0%
S&P 500 ANNUAL DIVIDEND IND	40,781	37,817	7.8%	45,418	-10.2%	653,847	299,523	118.3%
S&P 500/GI	0	0	0.0%	0	0.0%	0	60	-100.0%
S&P 500 QUARLY DIVIDEND IND	3,834	195	1,866.2%	251	1,427.5%	13,389	2,517	431.9%
S&P 600 SMALLCAP EMINI	0	531	-100.0%	0	0.0%	3,504	3,485	0.5%
S&P CONSUMER DSCRTNRY SE	10,778	4,950	117.7%	8,961	20.3%	104,492	93,155	12.2%
S&P CONSUMER STAPLES SECT	15,091	11,291	33.7%	12,383	21.9%	261,091	210,957	23.8%
S&P ENERGY SECTOR	54,452	10,639	411.8%	32,074	69.8%	360,505	193,479	86.3%
S&P FINANCIAL SECTOR	45,033	20,973	114.7%	18,818	139.3%	307,700	353,626	-13.0%
S&P HEALTH CARE SECTOR	15,640	8,384	86.5%	13,289	17.7%	191,261	212,650	-10.1%
S&P INDUSTRIAL SECTOR	27,294	7,659	256.4%	12,256	122.7%	194,246	139,548	39.2%
S&P MATERIALS SECTOR	11,459	4,996	129.4%	5,946	92.7%	100,991	111,459	-9.4%
S&P TECHNOLOGY SECTOR	10,764	6,860	56.9%	12,727	-15.4%	170,679	161,359	5.8%
S&P UTILITIES SECTOR	17,012	20,420	-16.7%	20,506	-17.0%	280,077	335,865	-16.6%
S&P VALUE INDEX FUTURES	0	0	0.0%	0	0.0%	0	72	-100.0%
YEN DENOMINATED TOPIX	5,783	15,997	-63.8%	5,838	-0.9%	76,188	207,748	-63.3%

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Equity Index Options								
BITCOIN FUTURES	2,668	0	-	3,964	-32.7%	33,856	0	-
E-mini (\$5) Dow	1,903	2,089	-8.9%	1,152	65.2%	31,768	44,465	-28.6%
E-MINI NASDAQ 100	310,188	119,440	159.7%	335,644	-7.6%	3,766,687	2,218,686	69.8%
E-MINI RUSSELL 2000	37,651	24,331	54.7%	15,295	146.2%	213,671	178,755	19.5%
E-MINI S&P500	5,314,982	4,897,096	8.5%	5,728,915	-7.2%	78,809,932	59,968,489	31.4%
EOM E-MINI RUSSELL 2000 END	7,807	7,910	-1.3%	12,182	-35.9%	97,013	95,530	1.6%
EOM EMINI S&P	1,242,723	1,491,525	-16.7%	2,243,491	-44.6%	21,878,208	21,069,390	3.8%
EOM S&P 500	22,099	119,848	-81.6%	55,812	-60.4%	633,629	1,287,013	-50.8%
EOW1 E-MINI RUSSELL 2000 WE	3,422	2,869	19.3%	2,285	49.8%	47,879	38,060	25.8%
EOW1 EMINI S&P 500	1,031,094	501,437	105.6%	956,541	7.8%	11,630,596	10,676,615	8.9%
EOW1 S&P 500	60,148	69,677	-13.7%	41,433	45.2%	502,213	808,221	-37.9%
EOW2 E-MINI RUSSELL 2000 WE	5,706	3,279	74.0%	30,428	-81.2%	72,435	54,275	33.5%
EOW2 EMINI S&P 500	1,006,131	690,578	45.7%	1,066,905	-5.7%	11,932,876	10,973,085	8.7%
EOW2 S&P 500	59,488	133,008	-55.3%	72,308	-17.7%	861,484	1,427,699	-39.7%
EOW3 E-MINI RUSSELL 2000 WE	15,471	13,752	12.5%	15,624	-1.0%	190,609	165,851	14.9%
EOW3 EMINI S&P 500	1,755,216	1,606,088	9.3%	2,724,091	-35.6%	26,150,593	25,870,467	1.1%
EOW3 S&P 500	58,953	85,636	-31.2%	93,833	-37.2%	775,933	1,367,778	-43.3%
EOW4 E-MINI RUSSELL 2000 WE	4,009	2,748	45.9%	4,957	-19.1%	40,501	35,714	13.4%
EOW4 EMINI S&P 500	516,251	872,103	-40.8%	946,976	-45.5%	9,681,558	9,496,737	1.9%
EOW4 S&P 500	14,595	0	-	23,312	-37.4%	76,723	0	-
MICRO E-MINI NASDAQ 100	956	0	-	660	44.8%	4,379	0	-
MICRO E-MINI S&P500	18,680	0	-	12,060	54.9%	64,255	0	-
S&P 500	98,165	216,652	-54.7%	90,161	8.9%	1,482,035	2,532,649	-41.5%

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Metals Futures								
ALUMINUM	13,271	27,304	-51.4%	17,989	-26.2%	234,992	154,742	51.9%
COMEX COPPER	2,214,470	2,116,656	4.6%	1,837,177	20.5%	22,766,064	22,343,142	1.9%
COMEX E-Mini GOLD	26,345	22,811	15.5%	15,519	69.8%	362,461	225,803	60.5%
COMEX E-Mini SILVER	5,293	2,484	113.1%	5,973	-11.4%	99,922	47,531	110.2%
COMEX GOLD	6,177,080	8,927,418	-30.8%	4,645,292	33.0%	74,092,116	81,114,542	-8.7%
COMEX MINY COPPER	2,142	497	331.0%	2,354	-9.0%	11,907	7,129	67.0%
COMEX SILVER	2,139,688	2,334,288	-8.3%	1,645,627	30.0%	24,444,751	22,606,422	8.1%
COPPER	1,292	582	122.0%	1,744	-25.9%	32,990	9,921	232.5%
FERROUS PRODUCTS	3,853	1,158	232.7%	1,245	209.5%	23,416	12,097	93.6%
GOLD	4,375	19,681	-77.8%	5,068	-13.7%	77,275	35,351	118.6%
Gold Kilo	0	0	0.0%	0	-	0	0	0.0%
HOT ROLLED COIL STEEL FUTU	1,600	0	-	1,200	33.3%	5,762	0	-
IRON ORE 62 CHINA PLATTS FU	0	0	0.0%	0	0.0%	0	0	0.0%
IRON ORE 62 CHINA TSI FUTURE	0	1,919	-100.0%	0	0.0%	14,498	52,564	-72.4%
IRON ORE CHINA	1,418	0	-	1,068	32.8%	6,835	0	-
LNDN ZINC	0	0	0.0%	0	0.0%	0	1,230	-100.0%
METALS	0	0	-	0	0.0%	30	0	-
MICRO GOLD	1,588,687	692,043	129.6%	1,700,455	-6.6%	20,183,639	5,194,918	288.5%
NYMEX HOT ROLLED STEEL	19,194	10,396	84.6%	22,823	-15.9%	203,505	164,663	23.6%
NYMEX PLATINUM	277,596	399,670	-30.5%	271,140	2.4%	4,111,451	5,274,093	-22.0%
PALLADIUM	59,389	131,275	-54.8%	34,644	71.4%	655,836	1,183,652	-44.6%
SILVER	238,618	54,536	337.5%	245,731	-2.9%	2,147,327	326,664	557.4%
URANIUM	0	0	0.0%	1	-100.0%	1,855	10,601	-82.5%
Metals Options								
ALUMINUM	0	0	-	0	0.0%	150	0	-
COMEX COPPER	26,231	56,995	-54.0%	20,259	29.5%	405,006	651,156	-37.8%
COMEX GOLD	997,540	950,720	4.9%	877,476	13.7%	12,621,180	14,186,685	-11.0%
COMEX SILVER	152,667	160,698	-5.0%	138,250	10.4%	2,096,716	2,048,360	2.4%
COPPER	4	920	-99.6%	2	100.0%	3,579	3,567	0.3%
GOLD	135,161	154,229	-12.4%	132,415	2.1%	1,605,430	1,520,103	5.6%
HOT ROLLED COIL STEEL CALL	0	0	0.0%	0	0.0%	75	1,050	-92.9%
HOT ROLLED COIL STEEL PUT O	0	150	-100.0%	0	0.0%	0	150	-100.0%
IRON ORE 62 CHINA TSI CALL O	0	0	0.0%	0	0.0%	3,740	6,830	-45.2%
IRON ORE 62 CHINA TSI PUT OP	0	0	0.0%	0	0.0%	6,349	3,600	76.4%
IRON ORE CHINA	0	0	-	80	-100.0%	380	0	-
NYMEX HOT ROLLED STEEL	150	0	-	225	-33.3%	975	0	-
NYMEX PLATINUM	339	2,074	-83.7%	1,343	-74.8%	26,779	37,260	-28.1%
PALLADIUM	234	1,308	-82.1%	102	129.4%	6,882	13,678	-49.7%
SILVER	5,312	9,049	-41.3%	6,743	-21.2%	97,293	73,187	32.9%
Energy Futures								
3.5% FUEL OIL CID MED SWA	0	0	0.0%	0	0.0%	20	97	-79.4%
3.5% FUEL OIL CIF BALMO S	0	0	0.0%	0	0.0%	0	20	-100.0%
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB MTHLY	0	0	0.0%	0	-	0	0	0.0%

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Energy Futures								
AEP-DAYTON HUB OFF-PEAK M	0	0	0.0%	0	-	0	0	0.0%
ALGONQUIN CITYGATES BASIS	0	0	0.0%	0	-	0	0	0.0%
ANR OKLAHOMA	0	0	0.0%	0	0.0%	0	0	0.0%
ARGUS LLS VS. WTI (ARG) T	13,790	3,935	250.4%	7,020	96.4%	70,795	87,329	-18.9%
ARGUS PROPAN FAR EST INDE	4,936	5,190	-4.9%	6,125	-19.4%	57,359	67,455	-15.0%
ARGUS PROPAN(SAUDI ARAMC	2,226	2,747	-19.0%	2,777	-19.8%	25,224	32,699	-22.9%
AUSTRIALIAN COKE COAL	0	0	0.0%	0	0.0%	0	0	0.0%
BRENT BALMO SWAP	100	0	0.0%	0	0.0%	1,506	1,960	-23.2%
BRENT CALENDAR SWAP	2,161	7,638	-71.7%	10,014	-78.4%	76,297	81,795	-6.7%
BRENT CFD SWAP	0	0	0.0%	0	-	0	0	0.0%
BRENT FINANCIAL FUTURES	0	58	-100.0%	0	0.0%	2,645	8,539	-69.0%
BRENT OIL LAST DAY	1,821,166	1,741,580	4.6%	1,658,649	9.8%	24,472,707	23,835,848	2.7%
CANADIAN LIGHT SWEET OIL	0	0	0.0%	0	-	0	0	0.0%
CENTERPOINT BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
CHICAGO ETHANOL SWAP	65,034	75,564	-13.9%	67,166	-3.2%	815,660	1,107,340	-26.3%
CHICAGO ULSD PL VS HO SPR	100	651	-84.6%	50	100.0%	7,147	6,016	18.8%
CHICAGO UNL GAS PL VS RBO	825	0	0.0%	0	0.0%	2,115	1,370	54.4%
CIG BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
CINERGY HUB OFF-PEAK MONT	0	0	0.0%	0	0.0%	0	0	0.0%
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	0	0	0.0%
CIN HUB 5MW D AH O PK	0	0	0.0%	0	-	0	0	0.0%
CIN HUB 5MW D AH PK	0	0	0.0%	0	0.0%	1,346	4,872	-72.4%
CIN HUB 5MW REAL TIME O P	0	0	0.0%	0	0.0%	0	3,920	-100.0%
CIN HUB 5MW REAL TIME PK	0	0	0.0%	0	0.0%	0	325	-100.0%
COAL SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
COLUMB GULF MAINLINE NG B	0	0	0.0%	0	0.0%	0	364	-100.0%
CONWAY NATURAL GASOLINE (20	222	-91.0%	106	-81.1%	2,700	2,584	4.5%
CONWAY NORMAL BUTANE (OPI	346	675	-48.7%	457	-24.3%	4,399	5,417	-18.8%
CONWAY PROPANE 5 DECIMALS	7,981	12,903	-38.1%	12,913	-38.2%	173,788	160,913	8.0%
CRUDE OIL	10,000	3,300	203.0%	10,000	0.0%	35,717	49,804	-28.3%
CRUDE OIL LAST DAY	241	0	-	0	0.0%	936	0	-
CRUDE OIL OUTRIGHTS	47,522	70,980	-33.0%	61,950	-23.3%	866,969	701,538	23.6%
CRUDE OIL PHY	17,682,308	19,072,779	-7.3%	17,064,148	3.6%	258,786,721	272,313,608	-5.0%
CRUDE OIL SPRDS	20,568	13,010	58.1%	20,034	2.7%	281,260	229,634	22.5%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%	0	0	0.0%
DAILY PJM	0	0	0.0%	0	0.0%	0	0	0.0%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	0.0%	640	0	-
DATED TO FRONTLINE BRENT	0	0	0.0%	0	0.0%	244	1,000	-75.6%
DIESEL 10P BRG FOB RDM VS	0	0	0.0%	0	-	0	0	0.0%
DOMINION TRAN INC - APP I	0	0	0.0%	0	0.0%	0	0	0.0%
DOMINION TRANSMISSION INC	0	0	0.0%	0	0.0%	0	0	0.0%
DUBAI CRUDE OIL BALMO	0	0	0.0%	0	0.0%	300	0	0.0%
DUBAI CRUDE OIL CALENDAR	0	240	-100.0%	0	0.0%	10,650	18,055	-41.0%
DUTCH TTF NATURAL GAS CAL	27,631	25,206	9.6%	39,210	-29.5%	368,419	126,840	190.5%
EASTERN RAIL DELIVERY CSX	0	0	0.0%	0	-	0	0	0.0%
EAST/WEST FUEL OIL SPREAD	0	0	0.0%	0	0.0%	0	20	-100.0%
EIA FLAT TAX ONHWAY DIESE	180	36	400.0%	1,965	-90.8%	9,425	3,422	175.4%
ELEC ERCOT DLY OFF PK	0	0	0.0%	0	-	0	0	0.0%
ELEC ERCOT DLY PEAK	0	0	0.0%	0	-	0	0	0.0%
ELEC ERCOT OFF PEAK	0	0	0.0%	0	-	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2020	VOLUME NOV 2019	% CHG	VOIUME OCT 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Energy Futures								
ELEC FINSETTLED	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC NYISO OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELECTRICITY OFF PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ERCOT HOUSTON Z MCPE 5MW	0	0	0.0%	0	-	0	0	0.0%
ERCOT NORTH ZMCPE 5MW OF	0	0	0.0%	0	-	0	0	0.0%
ERCOT NORTH ZMCPE 5MW OF	0	0	0.0%	0	-	0	0	0.0%
ERCOT NORTH ZMCPE 5MW PE	0	0	0.0%	0	-	0	0	0.0%
ETHANOL	249	3,618	-93.1%	192	29.7%	12,808	76,939	-83.4%
ETHANOL SWAP	730	70	942.9%	80	812.5%	2,168	960	125.8%
ETHANOL T2 FOB ROTT INCL DU	5,038	5,541	-9.1%	4,511	11.7%	46,334	41,013	13.0%
EURO 1% FUEL OIL NEW BALM	0	0	0.0%	0	0.0%	0	3	-100.0%
EURO 3.5% FUEL OIL RDAM B	0	95	-100.0%	0	0.0%	65	566	-88.5%
EURO 3.5% FUEL OIL SPREAD	0	10	-100.0%	0	0.0%	22	182	-87.9%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	-	0	0	0.0%
EURO GASOIL 10PPM VS ICE	0	0	0.0%	0	0.0%	75	0	0.0%
EUROPE 1% FUEL OIL NWE CA	0	0	0.0%	0	0.0%	0	644	-100.0%
EUROPE 1% FUEL OIL RDAM C	0	0	0.0%	0	0.0%	0	0	0.0%
EUROPE 3.5% FUEL OIL MED	0	15	-100.0%	0	0.0%	37	400	-90.8%
EUROPE 3.5% FUEL OIL RDAM	0	1,152	-100.0%	12	-100.0%	2,372	10,610	-77.6%
EUROPEAN GASOIL (ICE)	32	84	-61.9%	0	0.0%	339	1,228	-72.4%
EUROPEAN NAPHTHA BALMO	3	15	-80.0%	0	0.0%	86	1,448	-94.1%
EUROPEAN NAPHTHA CRACK SP	712	3,101	-77.0%	1,021	-30.3%	13,928	40,565	-65.7%
EUROPE DATED BRENT SWAP	0	0	0.0%	0	0.0%	70	1,633	-95.7%
EUROPE JET KERO NWE CALSW	0	0	0.0%	0	0.0%	0	8	-100.0%
EUROPE NAPHTHA CALSWAP	402	567	-29.1%	488	-17.6%	5,398	17,077	-68.4%
EURO PROPANE CIF ARA SWA	1,140	1,941	-41.3%	1,284	-11.2%	17,667	20,962	-15.7%
FREIGHT MARKETS	330	425	-22.4%	1,120	-70.5%	7,619	10,838	-29.7%
FUEL OIL CRACK VS ICE	64	2,049	-96.9%	70	-8.6%	2,644	19,161	-86.2%
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	0	15	-100.0%
FUEL OIL (PLATS) CAR CM	0	0	0.0%	0	0.0%	0	6	-100.0%
FUEL OIL (PLATS) CAR CN	0	0	0.0%	0	0.0%	0	0	0.0%
FUELOIL SWAP:CARGOES VS.B	0	55	-100.0%	0	0.0%	51	1,584	-96.8%
GAS EURO-BOB OXY NWE BARG	300	1,890	-84.1%	712	-57.9%	14,486	50,067	-71.1%
GAS EURO-BOB OXY NWE BARG	1,799	8,606	-79.1%	2,793	-35.6%	59,035	86,280	-31.6%
GASOIL 0.1CIF MED VS ICE	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 CIF NWE VS ISE	0	0	0.0%	0	0.0%	0	10	-100.0%
GASOIL 0.1 RDAM BRGS VS I	17	0	0.0%	0	0.0%	17	21	-19.0%
GASOIL 0.1 ROTTERDAM BARG	5	0	0.0%	15	-66.7%	105	139	-24.5%
GASOIL 10PPM VS ICE SWAP	0	0	0.0%	0	0.0%	0	39	-100.0%
GASOIL CALENDAR SWAP	23	122	-81.1%	23	0.0%	312	275	13.5%
GASOIL CRACK SPREAD CALEN	0	3,672	-100.0%	21	-100.0%	12,428	10,526	18.1%
GASOIL MINI CALENDAR SWAP	185	1,433	-87.1%	465	-60.2%	5,815	5,283	10.1%
GERMAN POWER BASELOAD CA	114	811	-85.9%	0	0.0%	10,066	23,953	-58.0%
GROUP THREE ULSD (PLATTS)	0	0	0.0%	0	0.0%	0	0	0.0%
GROUP THREE UNLEAD GAS (P	0	0	0.0%	0	0.0%	0	300	-100.0%
GRP THREE ULSD(PLT)VS HEA	2,075	1,015	104.4%	1,932	7.4%	37,463	36,464	2.7%
GRP THREE UNL GS (PLT) VS	1,405	1,185	18.6%	2,060	-31.8%	27,583	27,312	1.0%
GULF COAST 3% FUEL OIL BA	0	304	-100.0%	375	-100.0%	2,941	8,828	-66.7%
GULF COAST JET FUEL CLNDR	0	0	0.0%	0	0.0%	3,153	267	1,080.9%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2020	VOLUME NOV 2019	% CHG	VOIUME OCT 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Energy Futures								
GULF COAST JET VS NYM 2 H	11,333	7,160	58.3%	15,079	-24.8%	188,804	210,663	-10.4%
GULF COAST NO.6 FUEL OIL	5,148	15,929	-67.7%	5,022	2.5%	118,129	244,264	-51.6%
GULF COAST ULSD CALENDAR	76	96	-20.8%	1,914	-96.0%	9,805	3,816	156.9%
GULF COAST ULSD CRACK SPR	0	0	0.0%	0	0.0%	1,410	360	291.7%
HEATING OIL BALMO CLNDR S	100	0	0.0%	100	0.0%	1,517	565	168.5%
HEATING OIL CRCK SPRD BAL	0	0	0.0%	0	0.0%	0	18	-100.0%
HEATING OIL PHY	3,420,396	3,973,786	-13.9%	3,714,639	-7.9%	41,027,253	39,684,108	3.4%
HENRY HUB BASIS SWAP	0	4,960	-100.0%	0	0.0%	6,680	21,170	-68.4%
HENRY HUB FINANCIAL LAST	0	0	0.0%	0	0.0%	75	0	0.0%
HENRY HUB INDEX SWAP FUTU	0	4,960	-100.0%	0	0.0%	8,392	21,170	-60.4%
HENRY HUB SWAP	15,916	88,866	-82.1%	52,614	-69.7%	721,082	1,060,024	-32.0%
HOUSTON SHIP CHANNEL BASI	0	0	0.0%	0	0.0%	0	736	-100.0%
HTG OIL	0	0	0.0%	0	0.0%	108	96	12.5%
ICE BRENT DUBAI SWAP	830	7,875	-89.5%	430	93.0%	33,665	63,086	-46.6%
IN DELIVERY MONTH EUA	0	0	0.0%	0	-	0	0	0.0%
INDIANA MISO	0	0	0.0%	0	0.0%	0	0	0.0%
INDONESIAN COAL ICI4	20	125	-84.0%	200	-90.0%	1,941	3,505	-44.6%
ISO NEW ENGLAND OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	-	0	0	0.0%
JAPAN C&F NAPHTHA CRACK S	0	0	0.0%	0	0.0%	150	196	-23.5%
JAPAN C&F NAPHTHA SWAP	9	206	-95.6%	33	-72.7%	1,679	10,074	-83.3%
JAPAN NAPHTHA BALMO SWAP	0	0	0.0%	0	0.0%	33	333	-90.1%
JET AV FUEL (P) CAR FM ICE GA	0	0	0.0%	0	0.0%	0	0	0.0%
JET CIF NWE VS ICE	0	0	0.0%	0	0.0%	0	262	-100.0%
JET FUEL CRG CIF NEW VS I	0	0	0.0%	0	0.0%	0	132	-100.0%
JET FUEL UP-DOWN BALMO CL	940	1,775	-47.0%	1,095	-14.2%	18,408	43,348	-57.5%
JKM LNG Futures	35	3,366	-99.0%	5,650	-99.4%	19,263	20,742	-7.1%
LA CARB DIESEL (OPIS) SWA	0	0	0.0%	0	0.0%	2,517	400	529.3%
LA CARBOB GASOLINE(OPIS)S	50	0	0.0%	0	0.0%	675	2,875	-76.5%
LA JET (OPIS) SWAP	450	275	63.6%	225	100.0%	6,115	12,884	-52.5%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
LLS (ARGUS) VS WTI SWAP	540	1,244	-56.6%	240	125.0%	7,895	19,989	-60.5%
LOS ANGELES CARB GASOLINE	0	0	0.0%	0	0.0%	15	10	50.0%
LTD NAT GAS	296,163	291,576	1.6%	409,929	-27.8%	2,973,970	3,312,657	-10.2%
MARS (ARGUS) VS WTI SWAP	0	200	-100.0%	120	-100.0%	2,600	14,755	-82.4%
MARS (ARGUS) VS WTI TRD M	11,830	13,105	-9.7%	9,666	22.4%	168,596	199,018	-15.3%
MARS BLEND CRUDE OIL	0	0	0.0%	0	0.0%	100	0	0.0%
MCCLOSKEY ARA ARGS COAL	24,974	30,522	-18.2%	23,473	6.4%	231,662	337,025	-31.3%
MCCLOSKEY RCH BAY COAL	850	1,544	-44.9%	494	72.1%	10,475	24,962	-58.0%
MGF FUT	0	0	0.0%	0	0.0%	0	10	-100.0%
MGN1 SWAP FUT	0	10	-100.0%	20	-100.0%	270	510	-47.1%
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	39	84	-53.6%	334	-88.3%	778	2,079	-62.6%
MINI RBOB V. EBOBARG NWE BF	0	0	0.0%	0	0.0%	1,691	3,910	-56.8%
MINI RBOB V. EBOB(ARGUS) NW	305	1,072	-71.5%	834	-63.4%	7,451	20,394	-63.5%
MINY HTG OIL	3	4	-25.0%	8	-62.5%	55	36	52.8%
MINY NATURAL GAS	151,621	58,117	160.9%	207,566	-27.0%	1,414,476	385,549	266.9%
MINY RBOB GAS	8	6	33.3%	10	-20.0%	78	69	13.0%
MINY WTI CRUDE OIL	300,288	358,951	-16.3%	306,991	-2.2%	6,555,526	5,161,441	27.0%

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Energy Futures								
MJC FUT	0	0	0.0%	0	0.0%	0	150	-100.0%
MNC FUT	277	1,385	-80.0%	360	-23.1%	11,228	35,961	-68.8%
MONT BELVIEU ETHANE 5 DECI	19,547	11,813	65.5%	36,783	-46.9%	284,614	173,360	64.2%
MONT BELVIEU ETHANE OPIS B	67	110	-39.1%	710	-90.6%	3,530	1,504	134.7%
MONT BELVIEU LDH PROPANE 5	129,616	135,386	-4.3%	170,009	-23.8%	1,849,485	1,587,630	16.5%
MONT BELVIEU LDH PROPANE C	827	1,764	-53.1%	3,792	-78.2%	24,011	30,550	-21.4%
MONT BELVIEU NATURAL GASO	16,357	14,486	12.9%	11,726	39.5%	314,073	98,706	218.2%
MONT BELVIEU NATURAL GASO	635	685	-7.3%	350	81.4%	9,895	7,156	38.3%
MONT BELVIEU NORMAL BUTAN	68,245	57,022	19.7%	67,561	1.0%	745,182	529,447	40.7%
MONT BELVIEU NORMAL BUTAN	1,295	916	41.4%	1,897	-31.7%	14,925	13,905	7.3%
NAT GAS BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS	131,638	96,856	35.9%	164,899	-20.2%	1,721,888	1,245,485	38.3%
NATURAL GAS PEN SWP	50,617	33,654	50.4%	132,314	-61.7%	695,695	329,369	111.2%
NATURAL GAS PHY	8,484,666	9,960,500	-14.8%	9,313,292	-8.9%	111,344,658	94,057,178	18.4%
NEPOOL CNCTCT 5MW D AH O	0	0	0.0%	0	-	0	0	0.0%
NEPOOL CONECTIC 5MW D AH	0	0	0.0%	0	-	0	0	0.0%
NEPOOL INTR HUB 5MW D AH	0	0	0.0%	0	0.0%	14,760	71,820	-79.4%
NEPOOL NE MASS 5MW D AH O	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL NE MASS 5MW D AH P	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL RHD ISLD 5MW D AH	0	0	0.0%	0	-	0	0	0.0%
NEPOOL RHODE IL 5MW D AH	0	0	0.0%	0	-	0	0	0.0%
NEPOOL W CNT MASS 5MW D A	0	0	0.0%	0	-	0	0	0.0%
NEPOOL W CNTR M 5MW D AH	0	0	0.0%	0	-	0	0	0.0%
NEW ENGLAND HUB PEAK DAIL	0	0	0.0%	0	0.0%	0	0	0.0%
NEW YORK ETHANOL SWAP	25	1,380	-98.2%	135	-81.5%	6,844	9,348	-26.8%
NEW YORK HUB ZONE G PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NEW YORK HUB ZONE J PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NGPL MID-CONTINENT	0	0	0.0%	0	0.0%	0	1,760	-100.0%
NGPL TEX/OK	0	0	0.0%	0	0.0%	0	2,696	-100.0%
N ILLINOIS HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
N ILLINOIS HUB MTHLY	0	0	0.0%	0	-	0	0	0.0%
NO 2 UP-DOWN SPREAD CALEN	0	0	0.0%	0	0.0%	225	925	-75.7%
NORTHEN NATURAL GAS DEMA	0	0	0.0%	0	0.0%	0	0	0.0%
NORTHEN NATURAL GAS VENTL	0	0	0.0%	0	0.0%	0	0	0.0%
NORTHWEST ROCKIES BASIS S	0	0	0.0%	0	0.0%	0	3,106	-100.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NY1% VS GC SPREAD SWAP	50	305	-83.6%	0	0.0%	2,618	4,987	-47.5%
NY 3.0% FUEL OIL (PLATTS	0	0	0.0%	0	0.0%	0	775	-100.0%
NY HARBOR 1% FUEL OIL BAL	0	0	0.0%	0	0.0%	0	25	-100.0%
NY HARBOR HEAT OIL SWP	2,774	715	288.0%	1,617	71.6%	34,739	23,017	50.9%
NY HARBOR LOW SULPUR GAS	0	0	0.0%	0	0.0%	0	390	-100.0%
NY HARBOR RESIDUAL FUEL 1	110	2,305	-95.2%	195	-43.6%	7,443	9,368	-20.5%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	0.0%	0	0	0.0%
NYH NO 2 CRACK SPREAD CAL	1,575	150	950.0%	0	0.0%	9,351	5,175	80.7%
NYISO CAPACITY	0	0	0.0%	0	0.0%	0	680	-100.0%
NYISO J	0	0	0.0%	0	-	0	0	0.0%
NYISO J OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
NYISO ZONE A 5MW D AH O P	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE A 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE G 5MW D AH O P	0	0	0.0%	0	0.0%	0	101,424	-100.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2020	VOLUME NOV 2019	% CHG	VOIUME OCT 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Energy Futures								
NYISO ZONE G 5MW D AH PK	0	0	0.0%	0	0.0%	0	8,394	-100.0%
NYISO ZONE J 5MW D AH O P	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE J 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
NYMEX ALUMINUM FUTURES	0	0	0.0%	0	0.0%	0	0	0.0%
NYMEX ULSD VS NYMEX HO	0	0	0.0%	0	0.0%	700	2,000	-65.0%
NY ULSD (ARGUS) VS HEATING	280	0	0.0%	13	2,053.8%	5,189	2,770	87.3%
ONEOK OKLAHOMA NG BASIS	0	0	0.0%	0	0.0%	0	1,860	-100.0%
ONTARIO POWER SWAPS	0	0	0.0%	0	0.0%	0	125	-100.0%
PANHANDLE BASIS SWAP FUTU	0	0	0.0%	0	0.0%	56	0	0.0%
PANHANDLE PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
PERMIAN BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
PETROCHEMICALS	1,995	3,687	-45.9%	2,522	-20.9%	34,996	35,970	-2.7%
PETRO CRCKS & SPRDS ASIA	0	0	0.0%	75	-100.0%	375	382	-1.8%
PETRO CRCKS & SPRDS NA	17,139	27,174	-36.9%	21,291	-19.5%	320,962	397,149	-19.2%
PETRO CRK&SPRD EURO	328	1,136	-71.1%	381	-13.9%	8,662	33,696	-74.3%
PETROLEUM PRODUCTS	391	7,661	-94.9%	759	-48.5%	13,685	31,938	-57.2%
PETROLEUM PRODUCTS ASIA	20	100	-80.0%	100	-80.0%	7,085	14,049	-49.6%
PETRO OUTRIGHT EURO	6,262	3,978	57.4%	4,931	27.0%	59,997	44,946	33.5%
PETRO OUTRIGHT NA	1,582	3,433	-53.9%	2,727	-42.0%	29,592	60,975	-51.5%
PJM AD HUB 5MW REAL TIME	0	0	0.0%	0	0.0%	0	119,740	-100.0%
PJM ATSI ELEC	0	0	0.0%	0	-	0	0	0.0%
PJM BGE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM BGE DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM COMED 5MW D AH O PK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM COMED 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
PJM NI HUB 5MW REAL TIME	0	0	0.0%	0	0.0%	0	73,845	-100.0%
PJM NILL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM NILL DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM OFF-PEAK LMP SWAP FUT	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PECO ZONE5MW PEAK CAL	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PSEG DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PSEG DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WESTH DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WESTHDA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WESTH RT OFF-PEAK	0	0	0.0%	0	0.0%	0	47,100	-100.0%
PJM WESTH RT PEAK	0	0	0.0%	0	0.0%	15,814	53,631	-70.5%
PLASTICS	948	736	28.8%	794	19.4%	11,913	7,948	49.9%
PREMIUM UNLD 10P FOB MED	0	21	-100.0%	0	0.0%	158	858	-81.6%
PREMIUM UNLEAD 10PPM FOB	0	0	0.0%	0	0.0%	0	139	-100.0%
PREM UNL GAS 10PPM RDAM F	0	0	0.0%	0	0.0%	0	20	-100.0%
PREM UNL GAS 10PPM RDAM F	0	0	0.0%	0	0.0%	0	35	-100.0%
PROPANE NON-LDH MB (OPIS) B	850	773	10.0%	3,254	-73.9%	18,328	15,445	18.7%
PROPANE NON-LDH MT. BEL (OF	21,759	30,849	-29.5%	28,348	-23.2%	267,431	221,059	21.0%
RBOB CALENDAR SWAP	5,343	6,227	-14.2%	4,125	29.5%	60,956	63,421	-3.9%
RBOB CRACK SPREAD	495	2,060	-76.0%	415	19.3%	11,785	13,560	-13.1%
RBOB CRACK SPREAD BALMO S	0	0	0.0%	0	0.0%	0	25	-100.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2020	VOLUME NOV 2019	% CHG	VOIUME OCT 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Energy Futures								
RBOB GAS	0	0	0.0%	12	-100.0%	84	84	0.0%
RBOB GASOLINE BALMO CLNDR	251	1,587	-84.2%	304	-17.4%	5,852	10,405	-43.8%
RBOB PHY	3,385,991	3,585,704	-5.6%	3,635,087	-6.9%	43,053,907	46,413,988	-7.2%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	-	0	0	0.0%
RBOB VS HEATING OIL SWAP	0	0	0.0%	200	-100.0%	5,665	150	3,676.7%
SAN JUAN BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE 180CST BALMO	0	0	0.0%	0	0.0%	41	230	-82.2%
SINGAPORE 380CST BALMO	0	116	-100.0%	0	0.0%	39	932	-95.8%
SINGAPORE 380CST FUEL OIL	32	2,134	-98.5%	228	-86.0%	2,329	30,062	-92.3%
SINGAPORE FUEL 180CST CAL	0	103	-100.0%	0	0.0%	215	2,430	-91.2%
SINGAPORE FUEL OIL SPREAD	0	49	-100.0%	0	0.0%	80	688	-88.4%
SINGAPORE GASOIL	373	4,162	-91.0%	360	3.6%	6,230	61,568	-89.9%
SINGAPORE GASOIL CALENDAR	256	313	-18.2%	148	73.0%	7,474	2,352	217.8%
SINGAPORE GASOIL SWAP	1,767	1,293	36.7%	567	211.6%	10,311	10,539	-2.2%
SINGAPORE GASOIL VS ICE	0	90	-100.0%	0	0.0%	282	4,683	-94.0%
SINGAPORE JET KERO BALMO	0	0	0.0%	0	0.0%	345	50	590.0%
SINGAPORE JET KERO GASOIL	0	0	0.0%	575	-100.0%	575	100	475.0%
SINGAPORE JET KEROSENE SW	165	490	-66.3%	65	153.8%	6,348	6,495	-2.3%
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	-	0	0	0.0%
SINGAPORE MOGAS 92 UNLEAD	0	0	0.0%	0	0.0%	175	1,500	-88.3%
SINGAPORE MOGAS 92 UNLEAD	0	5,972	-100.0%	0	0.0%	24,280	94,294	-74.3%
SINGAPORE NAPHTHA SWAP	0	0	0.0%	0	-	0	0	0.0%
SING FUEL	0	25	-100.0%	0	0.0%	0	30	-100.0%
SOUTH STAR TEX OKLHM KNS	0	0	0.0%	0	-	0	0	0.0%
Sumas Basis Swap	0	0	0.0%	0	0.0%	0	0	0.0%
TC2 ROTTERDAM TO USAC 37K	0	25	-100.0%	0	0.0%	45	2,456	-98.2%
TC5 RAS TANURA TO YOKOHAM	0	15	-100.0%	0	0.0%	140	3,416	-95.9%
TCO BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TD3 MEG TO JAPAN 250K MT	970	2,836	-65.8%	2,629	-63.1%	23,160	58,780	-60.6%
TENNESSEE ZONE 0 BASIS SW	0	0	0.0%	0	-	0	0	0.0%
Tetco STX Basis	0	0	0.0%	0	-	0	0	0.0%
TEXAS EASTERN ZONE M-3 BA	0	0	0.0%	0	0.0%	1,057	0	0.0%
TEXAS GAS ZONE1 NG BASIS	0	0	0.0%	0	-	0	0	0.0%
Transco Zone 3 Basis	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE4 BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE 6 BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
UCM FUT	0	0	0.0%	0	0.0%	0	20	-100.0%
UK NBP NAT GAS CAL MTH FUT	1,815	295	515.3%	30	5,950.0%	4,155	6,339	-34.5%
ULSD 10PPM CIF MED VS ICE	0	0	0.0%	0	-	0	0	0.0%
ULSD UP-DOWN BALMO SWP	6,120	4,950	23.6%	2,992	104.5%	57,896	61,280	-5.5%
UP DOWN GC ULSD VS NMX HO	40,469	39,211	3.2%	36,503	10.9%	504,076	380,309	32.5%
WAHA BASIS	0	0	0.0%	0	0.0%	0	650	-100.0%
WESTERN RAIL DELIVERY PRB	0	0	0.0%	0	-	0	0	0.0%
WTI-BRENT BULLET SWAP	0	0	0.0%	0	0.0%	0	1,953	-100.0%
WTI-BRENT CALENDAR SWAP	30,895	34,765	-11.1%	21,037	46.9%	404,209	397,210	1.8%
WTI CALENDAR	56,951	60,076	-5.2%	48,919	16.4%	655,151	462,473	41.7%
WTI MIDLAND CRUDE OIL	0	0	-	0	0.0%	300	0	-
WTS (ARGUS) VS WTI SWAP	0	1,440	-100.0%	1,775	-100.0%	55,150	46,137	19.5%
WTS (ARGUS) VS WTI TRD MT	72	115	-37.4%	1,008	-92.9%	12,389	7,270	70.4%

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CMEG Exchange Volume Report - Monthly

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Energy Options								
BRENT 1 MONTH CAL	0	0	0.0%	0	-	0	0	0.0%
BRENT CALENDAR SWAP	0	900	-100.0%	0	0.0%	7,530	4,710	59.9%
BRENT CRUDE OIL 12 M CSO	0	0	0.0%	0	-	0	0	0.0%
BRENT CRUDE OIL 1 M CSO	1,100	0	0.0%	0	0.0%	36,675	35,790	2.5%
BRENT CRUDE OIL 6 M CSO	0	0	0.0%	0	-	0	0	0.0%
BRENT OIL LAST DAY	52,631	91,154	-42.3%	100,198	-47.5%	901,102	1,391,178	-35.2%
COAL API2 INDEX	0	0	0.0%	0	0.0%	0	1,060	-100.0%
COAL API4 INDEX	0	0	0.0%	0	-	0	0	0.0%
COAL SWAP	0	0	0.0%	0	-	0	0	0.0%
CRUDE OIL	50	0	0.0%	0	0.0%	50	150	-66.7%
CRUDE OIL 1MO	185,250	109,150	69.7%	147,700	25.4%	2,106,182	2,354,612	-10.6%
CRUDE OIL APO	109,670	105,348	4.1%	37,704	190.9%	621,377	540,376	15.0%
CRUDE OIL CALNDR STRIP	120	0	0.0%	0	0.0%	170	200	-15.0%
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%	0	960	-100.0%
CRUDE OIL PHY	2,446,664	2,019,317	21.2%	2,381,661	2.7%	28,688,066	30,056,972	-4.6%
ELEC FINSETTLED	0	0	-	0	0.0%	43	0	-
ETHANOL	0	0	0.0%	0	-	0	0	0.0%
ETHANOL SWAP	2,135	6,540	-67.4%	5,392	-60.4%	49,266	117,281	-58.0%
FREIGHT MARKETS	0	0	0.0%	0	0.0%	0	1,800	-100.0%
HEATING OIL CRK SPD AVG PRI	1,200	0	-	0	-	1,200	0	-
HEATING OIL PHY	11,728	22,081	-46.9%	13,813	-15.1%	150,565	306,533	-50.9%
HENRY HUB FINANCIAL LAST	4,249	1,599	165.7%	10,421	-59.2%	76,860	64,758	18.7%
HO 1 MONTH CLNDR OPTIONS	0	400	-100.0%	0	0.0%	100	2,550	-96.1%
LLS CRUDE OIL	0	0	0.0%	0	0.0%	1,400	0	0.0%
MCCLOSKEY ARA ARGS COAL	2,425	300	708.3%	0	0.0%	8,248	480	1,618.3%
MCCLOSKEY RCH BAY COAL	0	25	-100.0%	50	-100.0%	475	1,125	-57.8%
NATURAL GAS 1 M CSO FIN	43,590	161,152	-73.0%	149,600	-70.9%	1,089,608	914,705	19.1%
NATURAL GAS 2 M CSO FIN	5,450	14,825	-63.2%	1,900	186.8%	19,650	21,050	-6.7%
NATURAL GAS 3 M CSO FIN	12,750	2,900	339.7%	0	0.0%	494,025	228,425	116.3%
NATURAL GAS 5 M CSO FIN	0	1,350	-100.0%	0	0.0%	11,450	6,100	87.7%
NATURAL GAS 6 M CSO FIN	3,100	42,650	-92.7%	0	0.0%	151,400	106,675	41.9%
NATURAL GAS OPT	2,450	0	-	28,190	-91.3%	216,920	0	-
NATURAL GAS OPTION ON CALE	6,260	3,220	94.4%	4,320	44.9%	33,080	29,040	13.9%
NATURAL GAS PHY	2,263,854	2,173,021	4.2%	2,863,869	-21.0%	27,683,632	18,912,103	46.4%
NATURAL GAS SUMMER STRIP	0	0	-	0	0.0%	400	0	-
NATURAL GAS WINTER STRIP	0	0	0.0%	0	0.0%	600	1,500	-60.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	4,352	-100.0%
NY HARBOR HEAT OIL SWP	714	270	164.4%	857	-16.7%	17,878	26,591	-32.8%
NYISO ZONE G 5MW PEAK OPTI	0	0	0.0%	0	-	0	0	0.0%
PANHANDLE PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
PETROCHEMICALS	510	27	1,788.9%	540	-5.6%	2,456	5,672	-56.7%
PETRO OUTRIGHT EURO	0	0	0.0%	0	0.0%	6	36	-83.3%
PETRO OUTRIGHT NA	30	120	-75.0%	90	-66.7%	1,515	540	180.6%
PJM WES HUB PEAK CAL MTH	0	150	-100.0%	0	0.0%	770	1,000	-23.0%
PJM WES HUB PEAK LMP 50MW	0	0	0.0%	0	0.0%	0	836	-100.0%
RBOB 1MO CAL SPD OPTIONS	0	0	0.0%	0	0.0%	0	150	-100.0%
RBOB CALENDAR SWAP	0	0	0.0%	1,080	-100.0%	2,161	576	275.2%
RBOB CRACK	0	0	0.0%	0	0.0%	0	0	0.0%
RBOB PHY	8,469	7,460	13.5%	7,024	20.6%	92,473	150,514	-38.6%
ROTTERDAM 3.5%FUEL OIL CL	0	0	0.0%	0	-	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2020	VOLUME NOV 2019	% CHG	VOIUME OCT 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Energy Options								
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	0	3,880	-100.0%
SHORT TERM	0	551	-100.0%	250	-100.0%	2,450	4,774	-48.7%
SHORT TERM NATURAL GAS	900	1,254	-28.2%	400	125.0%	10,875	13,388	-18.8%
SINGAPORE GASOIL CALENDAR	0	0	0.0%	0	-	0	0	0.0%
SINGAPORE JET FUEL CALEND	0	0	0.0%	0	-	0	0	0.0%
WTI-BRENT BULLET SWAP	23,300	32,200	-27.6%	34,200	-31.9%	508,182	565,505	-10.1%
WTI CRUDE OIL 1 M CSO FI	110,370	29,600	272.9%	111,520	-1.0%	999,870	566,520	76.5%

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FX Futures								
AD/CD CROSS RATES	6	81	-92.6%	0	0.0%	210	223	-5.8%
AD/JY CROSS RATES	1,929	980	96.8%	1,698	13.6%	28,113	30,531	-7.9%
AD/NE CROSS RATES	141	200	-29.5%	135	4.4%	3,226	2,336	38.1%
AUSTRALIAN DOLLAR	1,962,576	1,760,038	11.5%	1,933,124	1.5%	23,572,989	22,887,334	3.0%
BP/JY CROSS RATES	1,839	1,255	46.5%	2,066	-11.0%	35,886	33,631	6.7%
BP/SF CROSS RATES	227	274	-17.2%	126	80.2%	4,347	4,417	-1.6%
BRAZIL REAL	235,696	275,128	-14.3%	196,434	20.0%	2,428,063	1,959,748	23.9%
BRITISH POUND	1,893,783	1,731,036	9.4%	2,410,400	-21.4%	24,666,275	27,298,314	-9.6%
CANADIAN DOLLAR	1,378,342	1,347,479	2.3%	1,527,484	-9.8%	17,571,250	18,070,376	-2.8%
CD/JY CROSS RATES	10	9	11.1%	23	-56.5%	598	140	327.1%
CHINESE RENMINBI (CNH)	38,169	26,102	46.2%	29,901	27.7%	241,894	309,197	-21.8%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	26	30	-13.3%
CZECK KORUNA (US)	1	0	0.0%	0	0.0%	2	0	0.0%
EC/AD CROSS RATES	2,507	3,639	-31.1%	3,208	-21.9%	70,859	54,341	30.4%
EC/CD CROSS RATES	1,757	921	90.8%	1,917	-8.3%	46,192	33,613	37.4%
EC/NOK CROSS RATES	71	359	-80.2%	8	787.5%	1,978	7,030	-71.9%
EC/SEK CROSS RATES	415	324	28.1%	224	85.3%	6,685	8,244	-18.9%
EFX/BP CROSS RATES	35,030	51,903	-32.5%	30,098	16.4%	705,053	1,056,700	-33.3%
EFX/JY CROSS RATES	28,054	42,640	-34.2%	23,282	20.5%	614,826	772,044	-20.4%
EFX/SF CROSS RATES	12,473	22,257	-44.0%	14,739	-15.4%	386,412	385,699	0.2%
E-MINI EURO FX	142,402	50,501	182.0%	125,174	13.8%	1,698,916	1,005,097	69.0%
E-MINI JAPANESE YEN	14,523	18,070	-19.6%	6,438	125.6%	223,803	191,489	16.9%
EURO FX	3,359,603	2,976,082	12.9%	3,726,299	-9.8%	49,548,338	46,764,343	6.0%
HUNGARIAN FORINT (EC)	2	0	0.0%	0	0.0%	11	0	0.0%
HUNGARIAN FORINT (US)	9	4	125.0%	3	200.0%	189	33	472.7%
INDIAN RUPEE	23,175	27,180	-14.7%	20,347	13.9%	296,531	716,747	-58.6%
JAPANESE YEN	2,068,197	2,303,344	-10.2%	1,762,143	17.4%	26,348,102	29,506,018	-10.7%
KOREAN WON	1,124	207	443.0%	1,149	-2.2%	10,608	8,532	24.3%
MEXICAN PESO	1,207,315	942,233	28.1%	1,151,737	4.8%	13,305,214	13,654,936	-2.6%
MICRO AUD/USD	257,836	74,851	244.5%	200,786	28.4%	2,708,508	1,126,116	140.5%
MICRO CAD/USD	37,316	12,542	197.5%	27,307	36.7%	327,754	184,774	77.4%
MICRO CHF/USD	10,602	4,925	115.3%	5,679	86.7%	51,945	35,838	44.9%
MICRO EUR/USD	520,989	138,015	277.5%	459,026	13.5%	5,431,989	2,485,195	118.6%
MICRO GBP/USD	86,763	57,698	50.4%	93,773	-7.5%	780,251	586,598	33.0%
MICRO INR/USD	1,903	3,231	-41.1%	1,917	-0.7%	23,861	52,594	-54.6%
MICRO JPY/USD	28,052	15,738	78.2%	22,236	26.2%	319,638	302,621	5.6%
NEW ZEALND DOLLAR	539,235	511,800	5.4%	462,630	16.6%	6,798,003	6,275,451	8.3%
NKR/USD CROSS RATE	4,619	4,222	9.4%	2,097	120.3%	59,186	58,941	0.4%
POLISH ZLOTY (EC)	6	0	0.0%	10	-40.0%	592	502	17.9%
POLISH ZLOTY (US)	462	273	69.2%	771	-40.1%	9,214	1,726	433.8%
RMB USD	0	1	-100.0%	0	0.0%	5	9	-44.4%
RUSSIAN RUBLE	103,008	25,831	298.8%	80,406	28.1%	1,246,671	887,957	40.4%
S.AFRICAN RAND	53,823	41,604	29.4%	50,534	6.5%	845,095	603,710	40.0%
SF/JY CROSS RATES	17	10	70.0%	4	325.0%	291	35	731.4%
SHEKEL	1	7	-85.7%	8	-87.5%	134	20	570.0%
SKR/USD CROSS RATES	5,036	3,163	59.2%	6,140	-18.0%	58,406	39,015	49.7%
SWISS FRANC	436,795	532,860	-18.0%	408,270	7.0%	6,286,823	6,341,167	-0.9%
TURKISH LIRA	1,176	219	437.0%	45	2,513.3%	9,278	12,029	-22.9%
USDZAR	0	0	0.0%	0	0.0%	0	20	-100.0%

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CMEG Exchange Volume Report - Monthly

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FX Options								
AUD/USD MONDAY OPTION WEE	45	0	-	139	-67.6%	3,571	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	11	-100.0%	1,683	0	-
AUD/USD MONDAY OPTION WEE	400	0	-	214	86.9%	2,940	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	627	-100.0%	2,341	0	-
AUD/USD MONDAY OPTION WEE	76	0	-	0	0.0%	798	0	-
AUD/USD MONTHLY OPTIONS	53,880	53,272	1.1%	47,481	13.5%	781,101	759,119	2.9%
AUD/USD WKLY FRIDAY OPTION	0	293	-100.0%	185	-100.0%	5,583	21,655	-74.2%
AUD/USD WKLY FRIDAY OPTION	2,748	3,362	-18.3%	683	302.3%	41,894	63,101	-33.6%
AUD/USD WKLY FRIDAY OPTION	3,173	3,442	-7.8%	1,677	89.2%	38,909	69,438	-44.0%
AUD/USD WKLY FRIDAY OPTION	3,576	4,847	-26.2%	2,145	66.7%	43,552	72,671	-40.1%
AUD/USD WKLY FRIDAY OPTION	0	3,308	-100.0%	4,083	-100.0%	17,621	19,848	-11.2%
AUD/USD WKLY WED OPTIONS -	876	1,466	-40.2%	1,447	-39.5%	14,167	18,678	-24.2%
AUD/USD WKLY WED OPTIONS -	3,320	1,419	134.0%	461	620.2%	16,506	18,660	-11.5%
AUD/USD WKLY WED OPTIONS -	492	709	-30.6%	588	-16.3%	8,782	8,847	-0.7%
AUD/USD WKLY WED OPTIONS -	1,785	2,068	-13.7%	1,456	22.6%	15,325	15,333	-0.1%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	5,991	5,187	15.5%
BRITISH POUND (EU)	0	0	0.0%	0	-	0	0	0.0%
BRL/USD MONTHLY OPTIONS	8	1,093	-99.3%	2	300.0%	685	1,821	-62.4%
CAD/USD MONDAY OPTIONS WE	10	0	-	710	-98.6%	3,165	0	-
CAD/USD MONDAY OPTIONS WE	370	0	-	389	-4.9%	2,323	0	-
CAD/USD MONDAY OPTIONS WE	615	0	-	2,600	-76.3%	8,824	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	630	-100.0%	5,272	0	-
CAD/USD MONDAY OPTIONS WE	350	0	-	0	0.0%	3,435	0	-
CAD/USD MONTHLY OPTIONS	34,590	52,082	-33.6%	31,531	9.7%	510,055	580,587	-12.1%
CAD/USD WKLY FRIDAY OPTION	0	702	-100.0%	956	-100.0%	12,433	36,274	-65.7%
CAD/USD WKLY FRIDAY OPTION	2,803	4,661	-39.9%	1,169	139.8%	67,216	70,799	-5.1%
CAD/USD WKLY FRIDAY OPTION	5,358	6,413	-16.5%	7,089	-24.4%	70,603	101,580	-30.5%
CAD/USD WKLY FRIDAY OPTION	4,564	11,005	-58.5%	9,297	-50.9%	77,616	114,088	-32.0%
CAD/USD WKLY FRIDAY OPTION	0	11,860	-100.0%	4,928	-100.0%	31,563	36,224	-12.9%
CAD/USD WKLY WED OPTIONS -	1,446	4,564	-68.3%	2,244	-35.6%	24,067	33,940	-29.1%
CAD/USD WKLY WED OPTIONS -	361	3,825	-90.6%	1,636	-77.9%	17,948	37,156	-51.7%
CAD/USD WKLY WED OPTIONS -	1,494	3,869	-61.4%	2,118	-29.5%	20,275	34,837	-41.8%
CAD/USD WKLY WED OPTIONS -	853	4,488	-81.0%	3,189	-73.3%	25,821	31,762	-18.7%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	8,199	10,464	-21.6%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	-	0	0	0.0%
CHF/USD MONTHLY OPTIONS	4,306	6,670	-35.4%	5,966	-27.8%	40,271	33,121	21.6%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	139	186	-25.3%
CHF/USD WKLY FRIDAY OPTION	485	405	19.8%	253	91.7%	2,243	2,762	-18.8%
CHF/USD WKLY FRIDAY OPTION	253	69	266.7%	13	1,846.2%	1,295	1,834	-29.4%
CHF/USD WKLY FRIDAY OPTION	4	62	-93.5%	13	-69.2%	1,449	1,539	-5.8%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	918	-100.0%	1,824	613	197.6%
EUR/GBP MONTHLY OPTIONS	0	0	0.0%	0	0.0%	0	74	-100.0%
EUR/JPY MONTHLY OPTIONS	0	0	0.0%	0	-	0	0	0.0%
EURO FX (EU)	0	0	0.0%	0	-	0	0	0.0%
EUR/USD MONDAY OPTION WEE	1,255	0	-	5,119	-75.5%	18,616	0	-
EUR/USD MONDAY OPTION WEE	2,515	0	-	1,752	43.6%	15,986	0	-
EUR/USD MONDAY OPTION WEE	599	0	-	381	57.2%	19,954	0	-
EUR/USD MONDAY OPTION WEE	350	0	-	1,412	-75.2%	21,098	0	-
EUR/USD MONDAY OPTION WEE	2,599	0	-	0	0.0%	9,785	0	-
EUR/USD MONTHLY OPTIONS	217,097	206,501	5.1%	195,832	10.9%	3,011,084	3,860,758	-22.0%

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CMEG Exchange Volume Report - Monthly

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FX Options								
EUR/USD WKLY FRIDAY OPTION	153	1,806	-91.5%	1,622	-90.6%	29,312	115,385	-74.6%
EUR/USD WKLY FRIDAY OPTION	21,209	7,114	198.1%	2,956	617.5%	204,396	273,936	-25.4%
EUR/USD WKLY FRIDAY OPTION	11,503	14,403	-20.1%	14,080	-18.3%	218,729	323,263	-32.3%
EUR/USD WKLY FRIDAY OPTION	16,357	17,994	-9.1%	18,673	-12.4%	238,131	368,473	-35.4%
EUR/USD WKLY FRIDAY OPTION	0	18,407	-100.0%	15,772	-100.0%	80,086	101,198	-20.9%
EUR/USD WKLY WED OPTIONS -	7,293	11,861	-38.5%	13,242	-44.9%	108,455	140,846	-23.0%
EUR/USD WKLY WED OPTIONS -	6,872	8,816	-22.1%	4,937	39.2%	87,705	137,189	-36.1%
EUR/USD WKLY WED OPTIONS -	5,121	8,099	-36.8%	7,210	-29.0%	85,748	138,804	-38.2%
EUR/USD WKLY WED OPTIONS -	6,030	9,478	-36.4%	8,469	-28.8%	85,143	154,009	-44.7%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	34,150	41,085	-16.9%
GBP/USD MONDAY OPTION WEE	39	0	-	1,935	-98.0%	7,137	0	-
GBP/USD MONDAY OPTION WEE	1,864	0	-	1,033	80.4%	6,072	0	-
GBP/USD MONDAY OPTION WEE	3,328	0	-	1,498	122.2%	9,239	0	-
GBP/USD MONDAY OPTION WEE	2,850	0	-	2,617	8.9%	12,052	0	-
GBP/USD MONDAY OPTION WEE	379	0	-	0	0.0%	1,814	0	-
GBP/USD MONTHLY OPTIONS	97,316	75,104	29.6%	117,448	-17.1%	1,012,572	1,371,208	-26.2%
GBP/USD WKLY FRIDAY OPTION	0	7	-100.0%	2,429	-100.0%	10,487	32,887	-68.1%
GBP/USD WKLY FRIDAY OPTION	2,925	2,467	18.6%	1,971	48.4%	38,465	70,826	-45.7%
GBP/USD WKLY FRIDAY OPTION	3,793	1,590	138.6%	5,570	-31.9%	43,788	99,265	-55.9%
GBP/USD WKLY FRIDAY OPTION	2,336	3,385	-31.0%	4,069	-42.6%	37,577	94,139	-60.1%
GBP/USD WKLY FRIDAY OPTION	0	3,551	-100.0%	3,442	-100.0%	16,662	31,751	-47.5%
GBP/USD WKLY WED OPTIONS -	2,457	758	224.1%	2,108	16.6%	19,120	25,795	-25.9%
GBP/USD WKLY WED OPTIONS -	2,880	3,565	-19.2%	537	436.3%	12,554	31,608	-60.3%
GBP/USD WKLY WED OPTIONS -	2,730	576	374.0%	358	662.6%	18,701	28,119	-33.5%
GBP/USD WKLY WED OPTIONS -	587	208	182.2%	828	-29.1%	14,597	24,733	-41.0%
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	7,180	9,395	-23.6%
JAPANESE YEN (EU)	0	0	0.0%	0	-	0	0	0.0%
JPY/USD MONDAY OPTION WEE	0	0	-	1,295	-100.0%	8,895	0	-
JPY/USD MONDAY OPTION WEE	1,905	0	-	584	226.2%	14,369	0	-
JPY/USD MONDAY OPTION WEE	1,182	0	-	204	479.4%	8,768	0	-
JPY/USD MONDAY OPTION WEE	120	0	-	3,135	-96.2%	8,401	0	-
JPY/USD MONDAY OPTION WEE	286	0	-	0	0.0%	2,939	0	-
JPY/USD MONTHLY OPTIONS	77,895	116,701	-33.3%	84,352	-7.7%	1,290,417	1,539,274	-16.2%
JPY/USD WKLY FRIDAY OPTION	0	465	-100.0%	302	-100.0%	17,542	57,218	-69.3%
JPY/USD WKLY FRIDAY OPTION	11,258	8,315	35.4%	913	1,133.1%	120,800	106,480	13.4%
JPY/USD WKLY FRIDAY OPTION	7,290	9,976	-26.9%	7,880	-7.5%	130,092	155,526	-16.4%
JPY/USD WKLY FRIDAY OPTION	6,331	8,208	-22.9%	11,098	-43.0%	125,029	148,362	-15.7%
JPY/USD WKLY FRIDAY OPTION	0	11,053	-100.0%	10,096	-100.0%	48,667	59,193	-17.8%
JPY/USD WKLY WED OPTIONS -	2,191	4,143	-47.1%	5,260	-58.3%	53,672	51,173	4.9%
JPY/USD WKLY WED OPTIONS -	3,713	3,615	2.7%	1,572	136.2%	43,664	47,071	-7.2%
JPY/USD WKLY WED OPTIONS -	3,745	4,821	-22.3%	2,897	29.3%	50,336	48,856	3.0%
JPY/USD WKLY WED OPTIONS -	3,394	3,577	-5.1%	2,312	46.8%	52,257	49,191	6.2%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	13,718	11,387	20.5%
MXN/USD MONTHLY OPTIONS	2,051	1,382	48.4%	1,038	97.6%	19,134	16,344	17.1%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	4,413	1,200	267.8%
MXN/USD WKLY FRIDAY OPTION	1,040	0	0.0%	0	0.0%	2,788	528	428.0%
MXN/USD WKLY FRIDAY OPTION	0	247	-100.0%	276	-100.0%	2,174	1,350	61.0%
MXN/USD WKLY FRIDAY OPTION	483	201	140.3%	326	48.2%	3,159	530	496.0%
MXN/USD WKLY FRIDAY OPTION	0	28	-100.0%	0	0.0%	152	28	442.9%
NZD/USD MONTHLY OPTIONS	134	1,285	-89.6%	177	-24.3%	4,965	7,734	-35.8%

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FX Options								
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
NZD/USD WKLY FRIDAY OPTION	0	50	-100.0%	0	0.0%	50	170	-70.6%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	306	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	600	-100.0%	0	0.0%	375	750	-50.0%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	100	-100.0%
RUB/USD MONTHLY OPTIONS	378	0	-	98	285.7%	569	0	-
Ags Futures								
FERTILIZER PRODUCTS	3,485	1,805	93.1%	2,576	35.3%	33,992	22,620	50.3%
Foreign Exchange Futures								
CHILEAN PESO	0	0	0.0%	0	0.0%	0	410	-100.0%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	248	159	56.0%	317	-21.8%	8,458	8,919	-5.2%

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Ag Products Futures								
BUTTER CS	5,395	4,424	21.9%	4,980	8.3%	64,064	47,931	33.7%
CASH-SETTLED CHEESE	12,923	11,341	13.9%	14,805	-12.7%	149,195	121,035	23.3%
CAT ASIA WEATHER	0	0	-	0	0.0%	7,800	0	-
CATTLE	1,211,403	1,488,300	-18.6%	1,239,840	-2.3%	15,232,852	15,753,276	-3.3%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	3,200	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	750	450	66.7%
CDD WEATHER	0	0	0.0%	0	0.0%	9,650	8,975	7.5%
CHI WHEAT	3,199,489	2,614,584	22.4%	2,749,394	16.4%	31,305,727	28,642,795	9.3%
CLASS IV MILK	580	1,122	-48.3%	394	47.2%	25,808	26,397	-2.2%
COCOA TAS	0	0	0.0%	0	0.0%	0	8	-100.0%
COFFEE	0	2	-100.0%	0	0.0%	2	2	0.0%
CORN	8,792,836	8,302,688	5.9%	8,256,323	6.5%	84,507,372	99,414,678	-15.0%
COTTON	0	0	0.0%	27	-100.0%	57	38	50.0%
DJ_UBS ROLL SELECT INDEX FU	0	0	0.0%	0	0.0%	11,878	10,659	11.4%
DOW-UBS COMMOD INDEX	7,338	8,522	-13.9%	15,711	-53.3%	314,486	473,846	-33.6%
DRY WHEY	1,843	1,364	35.1%	1,576	16.9%	15,921	13,689	16.3%
FEEDER CATTLE	211,790	234,331	-9.6%	297,802	-28.9%	2,980,064	3,364,744	-11.4%
FERTILIZER PRODUCTS	0	180	-100.0%	75	-100.0%	1,415	15,185	-90.7%
GOLDMAN SACHS	12,172	24,774	-50.9%	12,108	0.5%	162,106	307,474	-47.3%
GSCI EXCESS RETURN FUT	1,870	325	475.4%	1,358	37.7%	284,366	313,704	-9.4%
HDD EURO SEASONAL STRIP	0	250	-100.0%	0	0.0%	0	250	-100.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER	2,850	7,600	-62.5%	8,800	-67.6%	35,825	12,100	196.1%
HDD WEATHER EUROPEAN	450	3,750	-88.0%	1,000	-55.0%	2,450	9,750	-74.9%
HOGS	854,016	1,234,991	-30.8%	872,973	-2.2%	11,713,602	14,735,492	-20.5%
HOUSING INDEX	2	14	-85.7%	2	0.0%	264	142	85.9%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,179,285	1,568,777	-24.8%	1,090,596	8.1%	13,086,749	14,528,875	-9.9%
LUMBER	7,691	12,554	-38.7%	9,071	-15.2%	141,889	150,809	-5.9%
MALAYSIAN PALM SWAP	11,179	4,160	168.7%	5,203	114.9%	45,792	47,880	-4.4%
MILK	33,363	31,377	6.3%	36,808	-9.4%	389,461	302,171	28.9%
MINI CORN	47,035	13,858	239.4%	54,301	-13.4%	298,618	162,530	83.7%
MINI SOYBEAN	62,230	13,673	355.1%	85,378	-27.1%	435,819	204,282	113.3%
MINI WHEAT	19,078	5,399	253.4%	19,771	-3.5%	156,384	83,488	87.3%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,560	5,801	-21.4%	5,786	-21.2%	87,313	69,099	26.4%
OATS	15,829	19,901	-20.5%	10,124	56.4%	131,710	153,003	-13.9%
PACIFIC RIM DAT SS WTHR	0	0	-	0	0.0%	1,300	0	-
PORK CUTOUT	2,367	0	-	0	-	2,367	0	-
ROUGH RICE	6,367	12,253	-48.0%	26,978	-76.4%	227,608	227,682	0.0%
SOYBEAN	4,910,512	3,416,484	43.7%	7,545,055	-34.9%	55,020,623	48,338,849	13.8%
SOYBEAN MEAL	2,454,812	3,009,246	-18.4%	2,570,344	-4.5%	27,407,036	26,405,096	3.8%
SOYBEAN OIL	2,926,967	3,242,714	-9.7%	2,674,099	9.5%	30,063,181	28,481,712	5.6%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	22,572	29,918	-24.6%
SUGAR 11	0	0	0.0%	0	0.0%	10	10	0.0%
USD CRUDE PALM OIL	2,841	2,480	14.6%	3,650	-22.2%	34,232	13,854	147.1%
WHEAT	26,201	10,787	142.9%	36,614	-28.4%	282,294	170,337	65.7%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2020	VOLUME NOV 2019	% CHG	VOIUME OCT 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	0.0%	77	0	-
BUTTER CS	1,335	2,399	-44.4%	1,851	-27.9%	30,907	34,228	-9.7%
CASH-SETTLED CHEESE	8,308	7,055	17.8%	16,212	-48.8%	135,511	103,101	31.4%
CATTLE	192,017	221,287	-13.2%	214,235	-10.4%	2,497,136	2,272,697	9.9%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	2,000	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	2,000	5,000	-60.0%
CHI WHEAT	443,959	372,912	19.1%	848,986	-47.7%	7,224,802	6,843,284	5.6%
CLASS IV MILK	967	1,354	-28.6%	706	37.0%	46,475	37,801	22.9%
CORN	2,314,673	1,478,094	56.6%	3,072,763	-24.7%	21,967,456	30,255,502	-27.4%
CORN NEARBY+2 CAL SPRD	2,901	6,936	-58.2%	3,469	-16.4%	67,264	81,195	-17.2%
DEC-DEC CORN CAL SPRD	0	357	-100.0%	115	-100.0%	3,135	18,794	-83.3%
DEC-JULY CORN CAL SPRD	180	6,607	-97.3%	706	-74.5%	3,942	28,755	-86.3%
DEC-JULY WHEAT CAL SPRD	50	51	-2.0%	0	0.0%	1,595	102	1,463.7%
DRY WHEY	1,041	146	613.0%	24	4,237.5%	5,424	7,953	-31.8%
FEEDER CATTLE	19,645	20,900	-6.0%	28,256	-30.5%	279,390	324,577	-13.9%
HDD EURO SEASONAL STRIP	0	0	0.0%	6,000	-100.0%	6,000	0	0.0%
HDD SEASONAL STRIP	2,500	0	0.0%	1,000	150.0%	3,500	0	0.0%
HDD WEATHER	500	0	0.0%	475	5.3%	5,475	0	0.0%
HOGS	103,679	263,623	-60.7%	177,299	-41.5%	2,814,601	3,943,166	-28.6%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	7	-100.0%
Intercommodity Spread	0	5,205	-100.0%	0	0.0%	11,286	6,324	78.5%
JAN-MAR SOYBEAN CSO	0	0	-	0	0.0%	20	0	-
JULY-DEC CORN CAL SPRD	1,150	8,000	-85.6%	4,402	-73.9%	24,507	28,784	-14.9%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	0.0%	125	0	-
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	4,156	1,500	177.1%
JULY-JULY WHEAT CAL SPRD	0	0	-	10	-100.0%	130	0	-
JULY-NOV SOYBEAN CAL SPRD	53	38	39.5%	0	0.0%	14,103	11,865	18.9%
KC WHEAT	36,667	74,602	-50.8%	135,342	-72.9%	1,066,958	1,006,053	6.1%
LUMBER	649	1,536	-57.7%	579	12.1%	9,486	19,027	-50.1%
LV CATL CSO	0	20	-100.0%	0	0.0%	0	549	-100.0%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	505	9	5,511.1%
MAR-JULY CORN CAL SPRD	500	4,000	-87.5%	0	0.0%	3,000	4,040	-25.7%
MAR-JULY SOYBEAN CAL SPRD	20	0	-	0	-	20	0	-
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	225	-100.0%	440	30	1,366.7%
MILK	30,850	35,986	-14.3%	39,803	-22.5%	499,322	418,916	19.2%
MLK MID OPTIONS	0	4	-100.0%	7	-100.0%	124	229	-45.9%
NFD MILK	3,875	3,715	4.3%	4,791	-19.1%	82,406	65,837	25.2%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	500	-100.0%	2,670	3,550	-24.8%
NOV-MAR SOYBEAN CSO	0	0	0.0%	100	-100.0%	1,435	20	7,075.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	180	2,828	-93.6%
OATS	234	198	18.2%	797	-70.6%	3,205	4,647	-31.0%
PORK CUTOUT	3	0	-	0	-	3	0	-
ROUGH RICE	506	2,664	-81.0%	1,081	-53.2%	29,631	32,883	-9.9%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
SOYBEAN	2,134,598	858,790	148.6%	1,936,175	10.2%	14,712,744	12,402,920	18.6%
SOYBEAN CRUSH	635	127	400.0%	700	-9.3%	3,977	306	1,199.7%
SOYBEAN MEAL	245,375	187,629	30.8%	363,338	-32.5%	2,705,678	1,797,358	50.5%
SOYBEAN OIL	390,970	160,478	143.6%	290,776	34.5%	2,347,524	1,373,620	70.9%
SOYBN NEARBY+2 CAL SPRD	1,970	25	7,780.0%	6,085	-67.6%	13,860	5,525	150.9%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2020	VOLUME NOV 2019	% CHG	VOIUME OCT 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Ag Products Options								
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	200	490	-59.2%
WHEAT	64	6,760	-99.1%	3,986	-98.4%	20,250	57,126	-64.6%
WHEAT-CORN ICSD	81	0	0.0%	925	-91.2%	6,334	2,880	119.9%
WHEAT NEARBY+2 CAL SPRD	1,475	0	0.0%	700	110.7%	8,127	2,740	196.6%
TOTAL FUTURES GROUP								
Interest Rate Futures	148,097,617	160,105,532	-7.5%	90,906,763	62.9%	1,481,605,157	1,804,852,905	-17.9%
Equity Index Futures	95,763,133	43,811,479	118.6%	104,452,766	-8.3%	1,156,451,054	646,680,323	78.8%
Metals Futures	12,774,311	14,742,718	-13.4%	10,455,050	22.2%	149,476,632	138,765,065	7.7%
Energy Futures	36,455,522	40,093,337	-9.1%	37,464,258	-2.7%	502,708,223	497,901,481	1.0%
FX Futures	14,497,015	13,009,236	11.4%	14,789,796	-2.0%	186,774,240	183,755,461	1.6%
Ags Futures	3,485	1,805	93.1%	2,576	35.3%	33,992	22,620	50.3%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	0	410	-100.0%
Ag Products Futures	26,025,274	25,308,026	2.8%	27,650,946	-5.9%	274,660,612	282,645,415	-2.8%
TOTAL FUTURES	333,616,357	297,072,133	12.3%	285,722,155	16.8%	3,751,709,910	3,554,623,680	5.5%
TOTAL OPTIONS GROUP								
Equity Index Options	11,588,306	10,860,066	6.7%	14,478,029	-20.0%	168,978,833	148,309,479	13.9%
Interest Rate Options	26,904,308	45,054,917	-40.3%	24,544,592	9.6%	439,482,225	654,142,577	-32.8%
Metals Options	1,317,638	1,336,143	-1.4%	1,176,895	12.0%	16,874,534	18,545,626	-9.0%
Energy Options	5,298,969	4,827,564	9.8%	5,900,779	-10.2%	63,988,710	56,444,467	13.4%
FX Options	674,074	756,311	-10.9%	707,963	-4.8%	9,501,225	11,979,641	-20.7%
Ag Products Options	5,941,430	3,731,498	59.2%	7,162,419	-17.0%	56,667,096	61,208,218	-7.4%
Foreign Exchange Options	248	159	56.0%	317	-21.8%	8,458	8,919	-5.2%
TOTAL OPTIONS	51,724,973	66,566,658	-22.3%	53,970,994	-4.2%	755,501,081	950,638,927	-20.5%
TOTAL COMBINED								
Interest Rate	175,001,925	205,160,449	-14.7%	115,451,355	51.6%	1,921,087,382	2,458,995,482	-21.9%
Equity Index	107,351,439	54,671,545	96.4%	118,930,795	-9.7%	1,325,429,887	794,989,802	66.7%
Metals	14,091,949	16,078,861	-12.4%	11,631,945	21.1%	166,351,166	157,310,691	5.7%
Energy	41,754,491	44,920,901	-7.0%	43,365,037	-3.7%	566,696,933	554,345,948	2.2%
FX	15,171,089	13,765,547	10.2%	15,497,759	-2.1%	196,275,465	195,735,102	0.3%
Ags	3,485	1,805	93.1%	2,576	35.3%	33,992	22,620	50.3%
Foreign Exchange	248	159	56.0%	317	-21.8%	8,458	9,329	-9.3%
Ag Products	31,966,704	29,039,524	10.1%	34,813,365	-8.2%	331,327,708	343,853,633	-3.6%
GRAND TOTAL	385,341,330	363,638,791	6.0%	339,693,149	13.4%	4,507,210,991	4,505,262,607	0.0%

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