

CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2023	VOLUME NOV 2022	% CHG	VOLUME OCT 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	4,648	-100.0%	0	0.0%	25,530	159,054	-83.9%
10-YR Eris SOFR	12,262	1,812	576.7%	9,751	25.8%	175,960	10,881	1,517.1%
10-YR MAC LIBOR	0	5,047	-100.0%	0	0.0%	62,603	283,227	-77.9%
10-YR MAC SOFR	0	0	0.0%	0	0.0%	18	2	800.0%
10-YR NOTE	63,166,035	45,668,728	38.3%	43,163,224	46.3%	466,204,293	436,643,933	6.8%
10Y YIELD	152,913	52,114	193.4%	199,562	-23.4%	1,187,490	1,081,547	9.8%
13-Week U.S. T-Bill Futures	16,014	0	-	18,660	-14.2%	34,674	0	-
15-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	1,500	-100.0%
1-MONTH EURODOLLAR	0	4,012	-100.0%	0	0.0%	1,006	77,847	-98.7%
1-YR Eris BSBY	0	0	0.0%	0	0.0%	0	1,600	-100.0%
1-YR Eris SOFR	2,818	1,450	94.3%	0	0.0%	47,709	223,921	-78.7%
20-YR BOND	46	2,307	-98.0%	166	-72.3%	3,883	37,708	-89.7%
20-YR Eris LIBOR	0	0	0.0%	0	-	0	0	0.0%
2-YR Eris LIBOR	0	4,643	-100.0%	0	0.0%	95,589	783,546	-87.8%
2-YR Eris SOFR	5,360	11,857	-54.8%	4,277	25.3%	220,598	131,044	68.3%
2-YR NOTE	30,755,540	18,542,830	65.9%	14,852,686	107.1%	189,754,746	161,544,803	17.5%
2Y YIELD	4,477	9,003	-50.3%	3,870	15.7%	67,254	88,683	-24.2%
30-Year UMBS TBA Futures - 2.5%	0	60	-100.0%	0	0.0%	1,065	60	1,675.0%
30-Year UMBS TBA Futures - 3.0%	278	129	115.5%	595	-53.3%	4,450	129	3,349.6%
30-Year UMBS TBA Futures - 3.5%	660	658	0.3%	1,089	-39.4%	5,861	658	790.7%
30-Year UMBS TBA Futures - 4.0%	495	288	71.9%	1,862	-73.4%	7,775	288	2,599.7%
30-Year UMBS TBA Futures - 4.5%	1,452	191	660.2%	2,095	-30.7%	14,043	191	7,252.4%
30-Year UMBS TBA Futures - 5.0%	3,398	415	718.8%	1,448	134.7%	18,218	415	4,289.9%
30-Year UMBS TBA Futures - 5.5%	2,856	0	-	2,190	30.4%	18,880	0	-
30-Year UMBS TBA Futures - 6.0%	3,108	0	-	2,818	10.3%	15,984	0	-
30-YR BOND	14,275,315	9,508,425	50.1%	12,194,930	17.1%	102,868,705	91,777,710	12.1%
30-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	636	-100.0%
30-YR MAC LIBOR	0	0	0.0%	0	0.0%	0	4,304	-100.0%
30-YR SWAP RATE	0	0	-	0	0.0%	0	0	-
30Y YIELD	1,005	4,223	-76.2%	2,277	-55.9%	12,265	105,934	-88.4%
3-YR Eris BSBY	0	0	0.0%	0	0.0%	0	4	-100.0%
3-YR Eris LIBOR	0	1,959	-100.0%	0	0.0%	16,994	218,969	-92.2%
3-YR Eris SOFR	2,310	26,633	-91.3%	4,469	-48.3%	72,381	102,059	-29.1%
3-YR NOTE	163,368	170,243	-4.0%	132,417	23.4%	1,357,055	3,533,563	-61.6%
4-YR Eris LIBOR	0	495	-100.0%	0	0.0%	1,403	62,940	-97.8%
4-YR Eris SOFR	932	2,560	-63.6%	982	-5.1%	18,815	17,594	6.9%
5-YR Eris LIBOR	0	12,193	-100.0%	0	0.0%	61,451	409,365	-85.0%
5-YR Eris SOFR	23,531	3,344	603.7%	39,517	-40.5%	381,276	34,583	1,002.5%
5-YR MAC LIBOR	0	24,534	-100.0%	0	0.0%	45,628	384,500	-88.1%
5-YR MAC SOFR	0	0	-	0	0.0%	92	0	-
5-YR NOTE	57,553,833	34,850,507	65.1%	29,373,531	95.9%	366,526,778	310,078,970	18.2%
5Y YIELD	0	520	-100.0%	10	-100.0%	969	22,359	-95.7%
7-YR Eris LIBOR	0	1,785	-100.0%	0	0.0%	5,425	44,050	-87.7%
7-YR Eris SOFR	1,459	2,092	-30.3%	820	77.9%	12,965	10,964	18.3%
BSBY 3-MONTH FUTURES	195	19,710	-99.0%	333	-41.4%	32,332	559,858	-94.2%
ESTR Basis Spread Futures	1,252	1,639	-23.6%	1,159	8.0%	15,019	1,680	794.0%
ESTR Futures	275,896	5,634	4,797.0%	259,960	6.1%	1,332,729	5,645	23,509.0%
EURODOLLARS	0	15,166,182	-100.0%	0	0.0%	28,319,809	383,926,851	-92.6%
FED FUND	7,271,602	6,915,884	5.1%	9,123,767	-20.3%	104,221,299	79,180,815	31.6%
FTIIE	0	25	-100.0%	0	0.0%	1,774	1,041	70.4%

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Interest Rate Futures								
SOFR	83,257,012	48,950,717	70.1%	70,097,153	18.8%	778,500,541	401,165,990	94.1%
SONIA	25	0	0.0%	108	-76.9%	1,532	1,293	18.5%
UBSBM	3,800	0	-	1,010	276.2%	5,250	0	-
Ultra 10-Year Note	17,887,840	10,295,863	73.7%	11,237,182	59.2%	115,555,704	89,741,963	28.8%
ULTRA T-BOND	12,001,629	7,962,058	50.7%	6,942,277	72.9%	71,777,985	56,378,880	27.3%
Interest Rate Options								
10-YR NOTE	18,536,206	13,257,946	39.8%	18,979,077	-2.3%	162,946,403	151,587,913	7.5%
2-YR NOTE	526,672	146,633	259.2%	795,944	-33.8%	5,408,149	986,281	448.3%
30-YR BOND	3,637,992	1,985,084	83.3%	4,583,799	-20.6%	32,358,599	26,917,370	20.2%
5-YR NOTE	4,454,722	4,109,226	8.4%	5,910,638	-24.6%	65,184,658	57,234,567	13.9%
EURODOLLARS	0	9,711,071	-100.0%	0	0.0%	9,567,416	135,401,251	-92.9%
EURO MIDCURVE	0	749,264	-100.0%	0	0.0%	597,753	65,406,362	-99.1%
FED FUND	2,000	0	0.0%	0	0.0%	2,004	4,045	-50.5%
SOFR	29,005,297	16,026,490	81.0%	24,130,876	20.2%	318,840,358	73,081,198	336.3%
SOFR MIDCURVE	9,798,127	4,197,924	133.4%	7,401,498	32.4%	76,423,786	19,733,356	287.3%
SOFR MISCURVE	0	0	-	0	0.0%	700	0	-
Ultra 10-Year Note	9,560	25	38,140.0%	31,838	-70.0%	49,357	851	5,699.9%
ULTRA 10-YEAR NOTE	294	0	-	0	-	294	0	-
ULTRA T-BOND	18,648	1,151	1,520.2%	25,637	-27.3%	79,986	24,599	225.2%
Equity Index Futures								
AIR	129,515	45,537	184.4%	82,305	57.4%	997,851	638,653	56.2%
BITCOIN	280,638	293,346	-4.3%	286,539	-2.1%	2,559,171	2,538,163	0.8%
DJ US REAL ESTATE SECTOR	43,322	37,663	15.0%	71,733	-39.6%	746,768	815,274	-8.4%
E-mini (\$5) Dow	2,791,937	4,221,534	-33.9%	4,616,118	-39.5%	39,707,418	47,157,924	-15.8%
E-mini FTSE China 50	0	231	-100.0%	0	0.0%	44	7,353	-99.4%
E-MINI MIDCAP	304,845	264,797	15.1%	280,808	8.6%	3,090,008	3,632,564	-14.9%
E-MINI NASDAQ 100	12,635,392	13,225,865	-4.5%	16,893,734	-25.2%	154,242,464	162,948,043	-5.3%
E-MINI RUSSELL 1000	8,049	1,365	489.7%	4,759	69.1%	96,698	133,521	-27.6%
E-MINI RUSSELL 1000 GROWTH	4,736	5,621	-15.7%	2,853	66.0%	59,995	93,405	-35.8%
E-MINI RUSSELL 1000 VALUE	11,602	5,644	105.6%	9,303	24.7%	185,798	238,665	-22.2%
E-MINI RUSSELL 2000	4,668,514	4,054,962	15.1%	5,195,664	-10.1%	51,208,456	55,535,801	-7.8%
E-MINI S&P500	31,697,207	36,343,215	-12.8%	43,988,662	-27.9%	414,183,227	461,711,130	-10.3%
E-MINI S&P500 ESG	16,108	16,011	0.6%	16,899	-4.7%	264,738	336,023	-21.2%
ETHER	0	0	0.0%	0	0.0%	0	12	-100.0%
ETHER FUTURES	138,838	168,664	-17.7%	120,837	14.9%	1,155,409	1,493,904	-22.7%
FT-SE 100	0	4	-100.0%	90	-100.0%	841	1,528	-45.0%
FTSE Emerging	0	0	0.0%	0	-	0	0	0.0%
IBOVESPA INDEX	2	44	-95.5%	29	-93.1%	329	625	-47.4%
MICRO BITCOIN	262,741	343,673	-23.5%	253,607	3.6%	2,292,110	3,565,337	-35.7%
MICRO E-MINI NASDAQ 100	21,016,152	26,067,137	-19.4%	31,254,193	-32.8%	253,889,019	341,925,355	-25.7%
MICRO E-MINI RUSSELL 2000	1,524,641	2,240,312	-31.9%	1,724,173	-11.6%	17,557,461	31,094,856	-43.5%
MICRO E-MINI S&P500	16,319,492	27,185,751	-40.0%	25,500,127	-36.0%	234,067,464	317,898,853	-26.4%
MICRO ETHER	219,097	474,356	-53.8%	228,921	-4.3%	2,003,087	4,725,382	-57.6%
MICRO MINI \$5 DOW	1,413,025	3,223,376	-56.2%	2,532,108	-44.2%	24,090,404	42,024,400	-42.7%

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Equity Index Futures								
NASDAQ-100 VOLATILITY	0	36	-100.0%	0	0.0%	3,203	18,555	-82.7%
NASDAQ BIOTECH SECTOR	4	63	-93.7%	5	-20.0%	1,485	2,223	-33.2%
Nearby BTIC+	0	50	-100.0%	0	0.0%	0	7,588	-100.0%
NIKKEI 225 (\$) STOCK	119,730	96,887	23.6%	185,314	-35.4%	1,546,403	1,270,696	21.7%
NIKKEI 225 (YEN) STOCK	619,090	589,048	5.1%	850,485	-27.2%	7,116,960	8,528,297	-16.5%
PHLX SEMICONDUCTOR SECTO	2,749	229	1,100.4%	647	324.9%	11,040	1,926	473.2%
S&P 500	13,269	4,764	178.5%	5,251	152.7%	150,767	171,102	-11.9%
S&P 500 ANNUAL DIVIDEND IND	82,588	77,999	5.9%	64,835	27.4%	851,525	914,443	-6.9%
S&P 500 QUARLY DIVIDEND IND	18,532	6,580	181.6%	7,007	164.5%	160,297	49,804	221.9%
S&P 600 SMALLCAP EMINI	137	0	-	368	-62.8%	2,492	0	-
S&P BIOTECHNOLOGY SECTOR	842	1,023	-17.7%	718	17.3%	11,132	9,277	20.0%
S&P COMMUNICATION SERVICE	1,822	2,536	-28.2%	5,030	-63.8%	65,473	44,373	47.6%
S&P CONSUMER DISCRETIONAR	7,335	4,704	55.9%	9,009	-18.6%	119,231	141,814	-15.9%
S&P CONSUMER STAPLES SECT	14,078	12,223	15.2%	27,558	-48.9%	362,639	300,353	20.7%
S&P ENERGY SECTOR	44,208	29,375	50.5%	26,179	68.9%	510,545	720,444	-29.1%
S&P FINANCIAL SECTOR	14,290	14,542	-1.7%	15,735	-9.2%	479,725	386,413	24.1%
S&P HEALTH CARE SECTOR	10,045	8,247	21.8%	10,276	-2.2%	238,981	279,951	-14.6%
S&P INDUSTRIAL SECTOR	12,485	32,844	-62.0%	14,811	-15.7%	228,925	325,666	-29.7%
S&P MATERIALS SECTOR	9,123	13,851	-34.1%	19,082	-52.2%	180,157	168,291	7.1%
S&P OIL & GAS EXPLORATION A	466	366	27.3%	183	154.6%	3,597	4,685	-23.2%
S&P REAL ESTATE SECTOR	5,826	1,845	215.8%	3,639	60.1%	113,929	70,142	62.4%
S&P REGIONAL BANKS SECTOR	2,517	324	676.9%	679	270.7%	18,215	2,520	622.8%
S&P RETAIL SECTOR	656	289	127.0%	279	135.1%	6,291	3,128	101.1%
S&P TECHNOLOGY SECTOR	12,592	10,596	18.8%	12,798	-1.6%	202,466	280,836	-27.9%
S&P UTILITIES SECTOR	42,993	21,732	97.8%	53,112	-19.1%	559,777	384,846	45.5%
S&P VALUE INDEX FUTURES	0	0	0.0%	0	-	0	0	0.0%
TOPIX (USD)	60	30	100.0%	60	0.0%	886	30	2,853.3%
TOPIX (YEN)	494	147	236.1%	661	-25.3%	3,393	19,952	-83.0%
WATER INDEX FUTURES	18	3	500.0%	21	-14.3%	167	595	-71.9%
Equity Index Options								
BITCOIN OPTIONS	5,993	6,088	-1.6%	10,421	-42.5%	75,630	34,722	117.8%
DJIA	1,284	3,480	-63.1%	1,795	-28.5%	63,563	8,451	652.1%
E-mini (\$5) Dow	122	3,318	-96.3%	514	-76.3%	6,273	25,186	-75.1%
E-MINI NASDAQ 100	1,402,842	934,424	50.1%	1,707,446	-17.8%	15,380,923	11,022,121	39.5%
E-MINI RUSSELL 2000	316,462	94,686	234.2%	159,519	98.4%	1,720,579	1,452,809	18.4%
E-MINI S&P500	30,275,753	24,824,505	22.0%	40,117,229	-24.5%	305,183,673	264,040,492	15.6%
EOM S&P 500	0	0	0.0%	0	-	0	0	0.0%
ETHER OPTIONS	4,055	506	701.4%	6,121	-33.8%	28,230	1,075	2,526.0%
EVENT CONTRACT S&P 500	4,625	0	-	11,674	-60.4%	70,440	0	-
MICRO BITCOIN	20,949	3,430	510.8%	17,228	21.6%	143,370	77,467	85.1%
MICRO E-MINI NASDAQ 100	55,510	47,560	16.7%	70,643	-21.4%	629,595	593,422	6.1%
Micro E-mini S&P 500	371,185	257,197	44.3%	399,532	-7.1%	2,894,564	2,592,494	11.7%
MICRO ETHER	94,402	30,233	212.2%	43,416	117.4%	299,589	347,422	-13.8%
S&P 500	0	0	0.0%	0	-	0	0	0.0%

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Metals Futures								
ALUMINUM	177,380	60,336	194.0%	145,920	21.6%	1,177,649	527,339	123.3%
COBALT METAL FUTURES	3,635	2,987	21.7%	849	328.2%	27,166	13,990	94.2%
COMEX COPPER	2,649,060	2,498,607	6.0%	2,004,163	32.2%	23,870,712	20,253,078	17.9%
COMEX E-Mini GOLD	23,010	48,013	-52.1%	24,868	-7.5%	340,231	368,046	-7.6%
COMEX E-Mini SILVER	7,064	4,568	54.6%	7,088	-0.3%	65,900	42,932	53.5%
COMEX GOLD	5,284,103	5,419,185	-2.5%	4,989,427	5.9%	52,713,255	51,006,861	3.3%
COMEX MINY COPPER	5,781	4,581	26.2%	5,798	-0.3%	61,534	39,534	55.6%
COMEX SILVER	1,787,659	1,849,022	-3.3%	1,438,957	24.2%	16,872,319	15,952,951	5.8%
COPPER	96,172	93,627	2.7%	92,555	3.9%	1,159,151	527,065	119.9%
FERROUS PRODUCTS	3,172	4,524	-29.9%	2,040	55.5%	14,742	30,583	-51.8%
GOLD	6,760	793	752.5%	1,352	400.0%	12,274	61,325	-80.0%
HOT ROLLED COIL STEEL FUTU	4,984	5,102	-2.3%	5,423	-8.1%	56,063	40,767	37.5%
IRON ORE CHINA	212	752	-71.8%	212	0.0%	3,069	14,165	-78.3%
LITHIUM CARBONATE FUTURES	0	0	-	0	0.0%	8	0	-
METALS	3,663	106	3,355.7%	3,421	7.1%	18,734	2,116	785.3%
MICRO GOLD	1,217,754	1,020,946	19.3%	1,455,202	-16.3%	15,020,067	11,701,858	28.4%
MOLYBDENUM OXIDE FUTURES	164	0	-	166	-1.2%	1,306	0	-
NYMEX HOT ROLLED STEEL	27,132	18,556	46.2%	32,628	-16.8%	307,951	241,016	27.8%
NYMEX PLATINUM	568,411	433,587	31.1%	501,396	13.4%	5,479,587	4,635,183	18.2%
PALLADIUM	161,316	77,831	107.3%	82,202	96.2%	843,237	528,118	59.7%
SILVER	241,586	199,205	21.3%	276,251	-12.5%	2,480,653	1,819,846	36.3%
URANIUM	0	0	0.0%	1	-100.0%	5	24	-79.2%
Metals Options								
ALUMINUM	727	482	50.8%	1,692	-57.0%	12,962	1,237	947.9%
COMEX COPPER	79,569	126,171	-36.9%	101,377	-21.5%	1,303,356	966,469	34.9%
COMEX GOLD	1,058,162	805,616	31.3%	1,526,838	-30.7%	11,303,401	9,274,793	21.9%
COMEX SILVER	158,255	180,787	-12.5%	167,494	-5.5%	1,747,337	1,316,351	32.7%
COPPER	9,731	5,314	83.1%	15,743	-38.2%	109,554	25,225	334.3%
GOLD	316,557	228,498	38.5%	364,603	-13.2%	3,137,122	2,375,835	32.0%
IRON ORE CHINA	0	0	0.0%	360	-100.0%	360	300	20.0%
NYMEX HOT ROLLED STEEL	2,894	2,025	42.9%	5,736	-49.5%	29,960	18,065	65.8%
NYMEX PLATINUM	13,533	2,982	353.8%	7,168	88.8%	164,569	51,484	219.7%
PALLADIUM	1,157	3	38,466.7%	650	78.0%	9,101	138	6,494.9%
SILVER	41,947	47,697	-12.1%	55,082	-23.8%	463,397	249,201	86.0%
Energy Futures								
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
ARGUS LLS VS. WTI (ARG) T	2,815	2,870	-1.9%	2,405	17.0%	38,000	63,190	-39.9%
ARGUS PROPAN FAR EST INDE	9,026	9,075	-0.5%	14,825	-39.1%	104,024	66,316	56.9%
ARGUS PROPAN(SAUDI) ARAMC	3,063	3,027	1.2%	3,091	-0.9%	31,874	22,410	42.2%
BRENT BALMO SWAP	0	0	0.0%	0	0.0%	85	1,587	-94.6%
BRENT CALENDAR SWAP	6,733	5,948	13.2%	8,579	-21.5%	100,107	153,925	-35.0%
BRENT FINANCIAL FUTURES	0	0	0.0%	0	0.0%	360	250	44.0%
BRENT OIL LAST DAY	1,383,608	1,466,257	-5.6%	1,667,375	-17.0%	13,962,350	16,216,849	-13.9%
CAR VINTAGE	28,710	18,262	57.2%	15,045	90.8%	181,533	169,343	7.2%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2023	VOLUME NOV 2022	% CHG	VOLUME OCT 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
Energy Futures								
CEU ENERGY	7,532	0	-	177	4,155.4%	8,199	0	-
CHICAGO ETHANOL SWAP	84,030	55,334	51.9%	89,708	-6.3%	854,881	653,012	30.9%
CHICAGO ULSD PL VS HO SPR	631	440	43.4%	615	2.6%	10,446	7,123	46.7%
CHICAGO UNL GAS PL VS RBO	300	0	0.0%	0	0.0%	300	0	0.0%
CONWAY NATURAL GASOLINE (131	15	773.3%	10	1,210.0%	833	2,976	-72.0%
CONWAY NORMAL BUTANE (OPI	312	605	-48.4%	1,657	-81.2%	5,206	4,112	26.6%
CONWAY PROPANE 5 DECIMALS	14,088	19,902	-29.2%	11,802	19.4%	199,137	180,860	10.1%
CRUDE OIL	0	0	0.0%	0	0.0%	0	1,000	-100.0%
CRUDE OIL LAST DAY	326	697	-53.2%	518	-37.1%	4,253	4,719	-9.9%
CRUDE OIL OUTRIGHTS	109,582	90,993	20.4%	131,220	-16.5%	1,553,710	847,974	83.2%
CRUDE OIL PHY	18,637,285	18,649,620	-0.1%	21,418,165	-13.0%	213,071,270	219,430,038	-2.9%
CRUDE OIL SPRDS	55,480	61,415	-9.7%	58,276	-4.8%	685,801	583,473	17.5%
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 TO FRONTLINE BRENT	0	0	0.0%	0	0.0%	0	2,220	-100.0%
DIESEL 10P BRG FOB RDM VS	0	0	0.0%	0	0.0%	0	5	-100.0%
DOMINION TRANSMISSION INC	0	0	0.0%	0	-	0	0	0.0%
DUBAI CRUDE OIL CALENDAR	1,500	0	0.0%	1,500	0.0%	3,800	2,000	90.0%
DUTCH TTF NATURAL GAS CAL	42,596	0	0.0%	49,599	-14.1%	286,679	14,607	1,862.6%
EAST/WEST FUEL OIL SPREAD	0	0	0.0%	0	-	0	0	0.0%
EIA FLAT TAX ONHWAY DIESE	180	1,173	-84.7%	555	-67.6%	1,834	2,011	-8.8%
ELEC FINSETTLED	0	0	0.0%	0	-	0	0	0.0%
ELECTRICITY OFF PEAK	0	0	0.0%	0	-	0	0	0.0%
EMMISSIONS	2,699	3,391	-20.4%	3,148	-14.3%	26,046	22,428	16.1%
ETHANOL	0	0	0.0%	0	0.0%	36	10	260.0%
ETHANOL SWAP	130	155	-16.1%	355	-63.4%	3,020	2,120	42.5%
ETHANOL T2 FOB ROTT INCL DU	5,250	3,655	43.6%	6,320	-16.9%	47,076	38,533	22.2%
EURO 3.5% FUEL OIL RDAM B	0	0	0.0%	0	0.0%	126	0	0.0%
EURO GASOIL 10 CAL SWAP	0	0	0.0%	0	0.0%	0	3	-100.0%
EURO GASOIL 10PPM VS ICE	0	0	0.0%	0	0.0%	0	1,169	-100.0%
EUROPE 1% FUEL OIL NWE CA	0	0	0.0%	0	0.0%	0	0	0.0%
EUROPE 3.5% FUEL OIL MED	0	0	0.0%	0	-	0	0	0.0%
EUROPE 3.5% FUEL OIL RDAM	61	1	6,000.0%	59	3.4%	370	560	-33.9%
EUROPEAN GASOIL (ICE)	33	129	-74.4%	48	-31.3%	374	13,592	-97.2%
EUROPEAN NAPHTHA BALMO	0	30	-100.0%	0	0.0%	127	211	-39.8%
EUROPEAN NAPHTHA CRACK SP	2,167	293	639.6%	4,936	-56.1%	35,775	21,700	64.9%
EUROPE DATED BRENT SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
EUROPE JET KERO NWE CALSW	0	0	0.0%	0	-	0	0	0.0%
EUROPE NAPHTHA CALSWAP	880	823	6.9%	856	2.8%	9,971	6,704	48.7%
EURO PROPANE CIF ARA SWA	1,795	1,721	4.3%	2,806	-36.0%	22,154	19,618	12.9%
FREIGHT MARKETS	720	309	133.0%	222	224.3%	2,442	2,984	-18.2%
FUEL OIL CRACK VS ICE	0	12	-100.0%	0	0.0%	0	1,204	-100.0%
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	30	66	-54.5%
FUELOIL SWAP:CARGOES VS.B	0	0	0.0%	0	0.0%	0	0	0.0%
GAS EURO-BOB OXY NWE BARG	238	147	61.9%	240	-0.8%	3,279	2,129	54.0%
GAS EURO-BOB OXY NWE BARG	1,673	1,249	33.9%	3,037	-44.9%	22,611	26,012	-13.1%
GASOIL 0.1CIF MED VS ICE	0	0	0.0%	0	0.0%	0	45	-100.0%
GASOIL 0.1 RDAM BRGS VS I	0	0	0.0%	0	0.0%	0	10	-100.0%
GASOIL 0.1 ROTTERDAM BARG	0	10	-100.0%	0	0.0%	1	76	-98.7%
GASOIL 10PPM VS ICE SWAP	0	0	0.0%	0	0.0%	0	12	-100.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2023	VOLUME NOV 2022	% CHG	VOLUME OCT 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
Energy Futures								
GASOIL CALENDAR SWAP	9	36	-75.0%	24	-62.5%	78	1,013	-92.3%
GASOIL CRACK SPREAD CALEN	180	12	1,400.0%	0	0.0%	705	10,971	-93.6%
GASOIL MINI CALENDAR SWAP	259	360	-28.1%	288	-10.1%	2,286	3,177	-28.0%
GERMAN POWER BASELOAD CA	0	0	0.0%	0	0.0%	0	0	0.0%
GRP THREE ULSD(PLT)VS HEA	4,538	3,035	49.5%	2,160	110.1%	45,115	49,238	-8.4%
GRP THREE UNL GS (PLT) VS	2,150	1,625	32.3%	3,475	-38.1%	29,283	32,487	-9.9%
GULF COAST 3% FUEL OIL BA	0	0	0.0%	0	0.0%	0	967	-100.0%
GULF COAST JET FUEL CLNDR	0	0	0.0%	0	-	0	0	0.0%
GULF COAST JET VS NYM 2 H	5,910	4,422	33.6%	7,209	-18.0%	101,899	100,870	1.0%
GULF COAST NO.6 FUEL OIL	17,521	20,647	-15.1%	20,255	-13.5%	197,512	144,121	37.0%
GULF COAST ULSD CALENDAR	180	1,203	-85.0%	609	-70.4%	1,969	2,007	-1.9%
GULF COAST ULSD CRACK SPR	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL BALMO CLNDR S	200	20	900.0%	79	153.2%	1,799	3,510	-48.7%
HEATING OIL CRCK SPRD BAL	0	0	0.0%	0	0.0%	0	127	-100.0%
HEATING OIL PHY	3,390,401	2,674,598	26.8%	3,671,026	-7.6%	36,624,694	36,744,256	-0.3%
HENRY HUB SWAP	25,510	14,672	73.9%	26,873	-5.1%	331,527	295,238	12.3%
HOUSTON SHIP CHANNEL BASI	0	0	0.0%	0	-	0	0	0.0%
HTG OIL	0	0	0.0%	0	0.0%	96	108	-11.1%
ICE BRENT DUBAI SWAP	0	220	-100.0%	0	0.0%	415	2,413	-82.8%
ICE GASOIL BALMO SWAP	0	0	0.0%	0	-	0	0	0.0%
INDIANA MISO	0	0	0.0%	0	-	0	0	0.0%
INDONESIAN COAL ICI4	0	0	0.0%	0	0.0%	0	0	0.0%
JAPAN C&F NAPHTHA CRACK S	0	0	0.0%	0	0.0%	10	428	-97.7%
JAPAN C&F NAPHTHA SWAP	240	47	410.6%	204	17.6%	2,062	1,210	70.4%
JAPAN NAPHTHA BALMO SWAP	0	0	0.0%	0	0.0%	35	6	483.3%
JET CIF NWE VS ICE	30	0	0.0%	6	400.0%	222	1,525	-85.4%
JET FUEL UP-DOWN BALMO CL	200	125	60.0%	1,390	-85.6%	10,684	15,366	-30.5%
JKM LNG Futures	0	386	-100.0%	0	0.0%	0	3,609	-100.0%
LA CARB DIESEL (OPIS) SWA	114	43	165.1%	86	32.6%	2,783	2,334	19.2%
LA CARBOB GASOLINE(OPIS)S	0	0	0.0%	0	0.0%	225	0	0.0%
LA JET (OPIS) SWAP	50	25	100.0%	275	-81.8%	5,405	3,400	59.0%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	-	0	0	0.0%
LLS (ARGUS) VS WTI SWAP	0	0	0.0%	0	0.0%	590	93	534.4%
LTD NAT GAS	458,211	365,864	25.2%	401,835	14.0%	4,002,725	3,900,873	2.6%
MARS (ARGUS) VS WTI SWAP	0	0	0.0%	0	0.0%	0	1,685	-100.0%
MARS (ARGUS) VS WTI TRD M	3,675	11,873	-69.0%	13,025	-71.8%	162,550	168,219	-3.4%
MCCLOSKEY ARA ARGS COAL	855	2,132	-59.9%	999	-14.4%	10,807	55,782	-80.6%
MCCLOSKEY RCH BAY COAL	0	15	-100.0%	0	0.0%	54	4,151	-98.7%
MGN1 SWAP FUT	0	0	0.0%	0	-	0	0	0.0%
MINI GAS EUROBOB OXY NWE A	0	0	0.0%	0	0.0%	130	263	-50.6%
MINI RBOB V. EBOBARG NWE BF	0	0	0.0%	0	0.0%	310	50	520.0%
MINI RBOB V. EBOB(ARGUS) NW	109	310	-64.8%	102	6.9%	1,417	3,364	-57.9%
MINY HTG OIL	15	13	15.4%	12	25.0%	121	99	22.2%
MINY NATURAL GAS	184,278	325,570	-43.4%	167,269	10.2%	2,414,362	3,411,265	-29.2%
MINY RBOB GAS	5	5	0.0%	10	-50.0%	97	95	2.1%
MINY WTI CRUDE OIL	287,071	432,710	-33.7%	333,368	-13.9%	3,419,831	6,554,053	-47.8%
MJC FUT	0	0	0.0%	30	-100.0%	60	0	0.0%
MNC FUT	678	1,658	-59.1%	512	32.4%	9,948	18,555	-46.4%
MONT BELVIEU ETHANE 5 DECI	26,070	37,839	-31.1%	32,313	-19.3%	349,890	400,423	-12.6%
MONT BELVIEU ETHANE OPIS B	600	1,176	-49.0%	1,230	-51.2%	7,330	10,077	-27.3%

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Energy Futures								
MONT BELVIEU LDH PROPANE 5	196,716	199,579	-1.4%	245,820	-20.0%	2,486,347	1,898,487	31.0%
MONT BELVIEU LDH PROPANE C	1,416	2,379	-40.5%	2,995	-52.7%	23,371	29,449	-20.6%
MONT BELVIEU NATURAL GASO	14,496	20,191	-28.2%	19,782	-26.7%	261,584	267,044	-2.0%
MONT BELVIEU NATURAL GASO	764	2,393	-68.1%	675	13.2%	13,577	18,781	-27.7%
MONT BELVIEU NORMAL BUTAN	66,059	60,424	9.3%	72,333	-8.7%	754,927	605,894	24.6%
MONT BELVIEU NORMAL BUTAN	1,330	1,577	-15.7%	1,689	-21.3%	12,249	16,734	-26.8%
NATURAL GAS	236,629	147,873	60.0%	276,412	-14.4%	2,225,263	1,846,074	20.5%
NATURAL GAS PEN SWP	24,823	27,154	-8.6%	41,571	-40.3%	260,039	478,558	-45.7%
NATURAL GAS PHY	8,822,963	6,959,599	26.8%	9,256,092	-4.7%	92,317,002	78,532,906	17.6%
NEPOOL INTR HUB 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	840	490	71.4%	510	64.7%	8,027	9,482	-15.3%
NEW YORK HUB ZONE G PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NEW YORK HUB ZONE J PEAK	0	0	0.0%	0	-	0	0	0.0%
N ILLINOIS HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
NY1% VS GC SPREAD SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NY HARBOR 1% FUEL OIL BAL	0	0	0.0%	0	-	0	0	0.0%
NY HARBOR HEAT OIL SWP	2,395	3,327	-28.0%	2,679	-10.6%	24,711	15,816	56.2%
NY HARBOR LOW SULPUR GAS	0	0	0.0%	0	0.0%	0	0	0.0%
NY HARBOR RESIDUAL FUEL 1	0	75	-100.0%	0	0.0%	750	1,425	-47.4%
NYH NO 2 CRACK SPREAD CAL	578	105	450.5%	1,462	-60.5%	33,266	17,055	95.1%
NYISO CAPACITY	0	0	0.0%	0	-	0	0	0.0%
NYISO ZONE G 5MW D AH O P	0	0	0.0%	0	-	0	0	0.0%
NYISO ZONE G 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
NY ULSD (ARGUS) VS HEATING	1,317	998	32.0%	600	119.5%	14,169	6,410	121.0%
PANHANDLE BASIS SWAP FUTU	0	0	0.0%	0	-	0	0	0.0%
PETROCHEMICALS	3,780	3,802	-0.6%	3,820	-1.0%	43,387	37,850	14.6%
PETRO CRCKS & SPRDS ASIA	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO CRCKS & SPRDS NA	21,558	10,888	98.0%	18,996	13.5%	181,569	207,071	-12.3%
PETRO CRK&SPRD EURO	514	783	-34.4%	620	-17.1%	6,584	9,348	-29.6%
PETROLEUM PRODUCTS	229	217	5.5%	528	-56.6%	13,676	22,531	-39.3%
PETROLEUM PRODUCTS ASIA	120	240	-50.0%	45	166.7%	4,260	7,466	-42.9%
PETRO OUTRIGHT EURO	6,883	7,271	-5.3%	7,851	-12.3%	77,077	105,138	-26.7%
PETRO OUTRIGHT NA	3,461	2,580	34.1%	3,446	0.4%	39,381	45,553	-13.5%
PJM AD HUB 5MW REAL TIME	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 NI HUB 5MW REAL TIME	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WESTH RT OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WESTH RT PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PLASTICS	1,772	729	143.1%	3,065	-42.2%	14,809	10,648	39.1%
PREMIUM UNLD 10P FOB MED	0	0	0.0%	0	0.0%	15	111	-86.5%
PROPANE NON-LDH MB (OPIS) B	1,003	2,000	-49.9%	2,640	-62.0%	14,913	18,530	-19.5%
PROPANE NON-LDH MT. BEL (OF	11,377	24,838	-54.2%	22,277	-48.9%	259,157	152,674	69.7%
RBOB CALENDAR SWAP	3,677	7,857	-53.2%	5,990	-38.6%	82,571	60,164	37.2%
RBOB CRACK SPREAD	40	300	-86.7%	1,440	-97.2%	20,476	15,212	34.6%
RBOB CRACK SPREAD BALMO S	0	0	0.0%	0	0.0%	100	127	-21.3%
RBOB GAS	0	0	0.0%	0	0.0%	72	72	0.0%
RBOB GASOLINE BALMO CLNDR	215	9	2,288.9%	136	58.1%	9,686	12,525	-22.7%
RBOB PHY	3,044,270	2,894,377	5.2%	3,333,380	-8.7%	39,940,406	38,239,806	4.4%
RBOB VS HEATING OIL SWAP	0	0	0.0%	0	0.0%	30	975	-96.9%

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Energy Futures								
SINGAPORE 180CST BALMO	0	1	-100.0%	0	0.0%	21	3	600.0%
SINGAPORE 380CST BALMO	0	0	0.0%	0	0.0%	0	1	-100.0%
SINGAPORE 380CST FUEL OIL	287	20	1,335.0%	605	-52.6%	2,892	1,323	118.6%
SINGAPORE FUEL 180CST CAL	3	0	0.0%	22	-86.4%	40	3	1,233.3%
SINGAPORE FUEL OIL 180 CS	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE FUEL OIL SPREAD	0	0	0.0%	0	0.0%	24	102	-76.5%
SINGAPORE GASOIL	261	346	-24.6%	195	33.8%	3,768	8,199	-54.0%
SINGAPORE GASOIL CALENDAR	111	26	326.9%	171	-35.1%	791	1,272	-37.8%
SINGAPORE GASOIL SWAP	100	0	0.0%	960	-89.6%	8,637	3,155	173.8%
SINGAPORE GASOIL VS ICE	0	0	0.0%	0	0.0%	21	3,936	-99.5%
SINGAPORE JET KERO GASOIL	0	0	0.0%	0	0.0%	0	3,725	-100.0%
SINGAPORE JET KEROSENE SW	0	0	0.0%	0	0.0%	0	405	-100.0%
SINGAPORE MOGAS 92 UNLEAD	0	0	0.0%	0	0.0%	100	810	-87.7%
SINGAPORE MOGAS 92 UNLEAD	64	0	0.0%	300	-78.7%	4,830	600	705.0%
TC2 ROTTERDAM TO USAC 37K	0	12	-100.0%	0	0.0%	172	450	-61.8%
TC5 RAS TANURA TO YOKOHAM	0	0	0.0%	0	0.0%	0	243	-100.0%
TD3 MEG TO JAPAN 250K MT	0	120	-100.0%	0	0.0%	0	6,405	-100.0%
TEXAS EASTERN ZONE M-3 BA	0	0	0.0%	0	-	0	0	0.0%
UK NBP NAT GAS CAL MTH FUT	0	0	0.0%	0	-	0	0	0.0%
ULSD UP-DOWN BALMO SWP	8,700	4,510	92.9%	2,474	251.7%	67,318	65,989	2.0%
UP DOWN GC ULSD VS NMX HO	37,643	20,476	83.8%	10,966	243.3%	321,089	284,703	12.8%
WTI-BRENT BULLET SWAP	0	0	-	111	-100.0%	111	0	-
WTI-BRENT CALENDAR SWAP	45,521	43,728	4.1%	54,998	-17.2%	558,332	558,872	-0.1%
WTI CALENDAR	89,735	43,810	104.8%	80,663	11.2%	737,294	668,310	10.3%
WTI MIDLAND CRUDE OIL	0	0	0.0%	0	0.0%	1,900	900	111.1%
WTS (ARGUS) VS WTI SWAP	2,100	216	872.2%	2,324	-9.6%	34,306	27,838	23.2%
WTS (ARGUS) VS WTI TRD MT	150	0	0.0%	0	0.0%	2,659	7,035	-62.2%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2023	VOLUME NOV 2022	% CHG	VOLUME OCT 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
Energy Options								
BRENT CALENDAR SWAP	550	0	0.0%	0	0.0%	2,710	3,272	-17.2%
BRENT CRUDE OIL 1 M CSO	1,900	35,250	-94.6%	4,600	-58.7%	13,100	166,500	-92.1%
BRENT OIL LAST DAY	16,812	28,902	-41.8%	16,785	0.2%	152,706	316,528	-51.8%
COAL API2 INDEX	0	20	-100.0%	0	0.0%	475	510	-6.9%
CRUDE OIL	0	0	0.0%	0	-	0	0	0.0%
CRUDE OIL 1MO	80,125	57,425	39.5%	86,700	-7.6%	779,000	636,578	22.4%
CRUDE OIL APO	72,845	9,004	709.0%	25,533	185.3%	379,641	217,958	74.2%
CRUDE OIL CALNDR STRIP	0	0	0.0%	0	-	0	0	0.0%
CRUDE OIL OUTRIGHTS	5,072	7,184	-29.4%	5,693	-10.9%	69,888	12,785	446.6%
CRUDE OIL PHY	3,746,499	2,954,392	26.8%	4,063,035	-7.8%	31,898,377	28,998,057	10.0%
ELEC FINSETTLED	0	0	0.0%	0	0.0%	0	0	0.0%
ETHANOL SWAP	1,946	1,911	1.8%	3,463	-43.8%	29,599	30,680	-3.5%
FREIGHT MARKETS	0	0	0.0%	0	0.0%	0	30	-100.0%
HEATING OIL CRK SPD AVG PRI	0	0	0.0%	0	0.0%	0	750	-100.0%
HEATING OIL PHY	16,057	14,319	12.1%	16,308	-1.5%	134,534	124,337	8.2%
HENRY HUB FINANCIAL LAST	30,506	10,759	183.5%	42,801	-28.7%	251,042	63,172	297.4%
HO 1 MONTH CLNDR OPTIONS	2,350	1,500	56.7%	3,500	-32.9%	40,850	7,975	412.2%
LLS CRUDE OIL	0	0	0.0%	0	0.0%	3,000	5,700	-47.4%
MCCLOSKEY ARA ARGS COAL	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS	596	150	297.3%	2,117	-71.8%	10,061	4,943	103.5%
NATURAL GAS 1 M CSO FIN	127,109	77,350	64.3%	119,850	6.1%	1,036,966	975,021	6.4%
NATURAL GAS 2 M CSO FIN	1,000	0	0.0%	0	0.0%	2,250	14,100	-84.0%
NATURAL GAS 3 M CSO FIN	30,500	3,250	838.5%	3,000	916.7%	662,680	354,540	86.9%
NATURAL GAS 5 M CSO FIN	2,000	2,000	0.0%	0	0.0%	10,650	48,250	-77.9%
NATURAL GAS 6 M CSO FIN	1,000	12,375	-91.9%	6,100	-83.6%	72,350	103,275	-29.9%
NATURAL GAS OPT	0	850	-100.0%	0	0.0%	0	7,600	-100.0%
NATURAL GAS OPTION ON CALE	1,800	0	0.0%	0	0.0%	1,800	600	200.0%
NATURAL GAS PHY	3,517,122	1,942,017	81.1%	4,184,448	-15.9%	32,118,200	22,772,353	41.0%
NATURAL GAS SUMMER STRIP	0	0	0.0%	0	-	0	0	0.0%
NY HARBOR HEAT OIL SWP	5,973	2,543	134.9%	1,918	211.4%	40,444	22,488	79.8%
PETROCHEMICALS	0	0	0.0%	0	0.0%	412	3,314	-87.6%
PETRO OUTRIGHT EURO	0	0	0.0%	0	-	0	0	0.0%
PETRO OUTRIGHT NA	0	0	0.0%	0	0.0%	90	375	-76.0%
PJM WES HUB PEAK CAL MTH	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WES HUB PEAK LMP 50MW	0	0	0.0%	0	-	0	0	0.0%
RBOB 1MO CAL SPD OPTIONS	0	250	-100.0%	0	0.0%	500	3,600	-86.1%
RBOB CALENDAR SWAP	0	20	-100.0%	0	0.0%	60	3,605	-98.3%
RBOB PHY	1,465	2,144	-31.7%	1,204	21.7%	32,309	43,038	-24.9%
SHORT TERM	400	100	300.0%	400	0.0%	1,800	2,650	-32.1%
SHORT TERM NATURAL GAS	1,950	650	200.0%	500	290.0%	13,100	7,025	86.5%
WTI-BRENT BULLET SWAP	16,075	12,400	29.6%	32,200	-50.1%	284,342	375,995	-24.4%
WTI CRUDE OIL 1 M CSO FI	103,000	74,350	38.5%	108,875	-5.4%	925,320	630,350	46.8%
FX Futures								
AD/CD CROSS RATES	0	217	-100.0%	0	0.0%	170	843	-79.8%
AD/JY CROSS RATES	1,658	2,605	-36.4%	1,747	-5.1%	18,580	50,064	-62.9%
AD/NE CROSS RATES	8,799	1,791	391.3%	6,732	30.7%	54,109	62,924	-14.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2023	VOLUME NOV 2022	% CHG	VOLUME OCT 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
FX Futures								
AUSTRALIAN DOLLAR	2,410,459	2,139,692	12.7%	2,381,448	1.2%	23,272,761	23,455,279	-0.8%
BP/JY CROSS RATES	1,843	2,724	-32.3%	2,508	-26.5%	36,413	56,250	-35.3%
BP/SF CROSS RATES	3,494	1,231	183.8%	4,623	-24.4%	40,799	32,068	27.2%
BRAZIL REAL	401,087	376,068	6.7%	395,014	1.5%	3,404,586	3,591,667	-5.2%
BRITISH POUND	2,276,061	2,388,517	-4.7%	2,175,296	4.6%	24,537,946	28,824,521	-14.9%
CANADIAN DOLLAR	1,622,415	1,791,405	-9.4%	1,942,503	-16.5%	19,281,746	20,868,120	-7.6%
CD/JY CROSS RATES	28	29	-3.4%	45	-37.8%	662	722	-8.3%
CHILEAN PESO	0	0	0.0%	0	0.0%	45	24	87.5%
CHINESE RENMINBI (CNH)	85,162	44,931	89.5%	51,417	65.6%	398,997	343,964	16.0%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	6	41	-85.4%
CZECK KORUNA (US)	109	166	-34.3%	35	211.4%	385	663	-41.9%
EC/AD CROSS RATES	1,304	3,803	-65.7%	2,939	-55.6%	61,805	62,533	-1.2%
EC/CD CROSS RATES	3,313	4,340	-23.7%	1,960	69.0%	65,247	89,258	-26.9%
EC/NOK CROSS RATES	1,141	1,005	13.5%	1,812	-37.0%	25,131	24,629	2.0%
EC/SEK CROSS RATES	2,495	1,517	64.5%	6,790	-63.3%	57,477	35,081	63.8%
EFX/BP CROSS RATES	56,965	67,006	-15.0%	88,722	-35.8%	785,449	1,050,484	-25.2%
EFX/JY CROSS RATES	37,771	26,161	44.4%	47,117	-19.8%	577,133	610,926	-5.5%
EFX/SF CROSS RATES	20,245	14,188	42.7%	23,990	-15.6%	276,793	439,190	-37.0%
E-MICRO USD/CAD	21	76	-72.4%	16	31.3%	1,106	1,914	-42.2%
E-MICRO USD/CHF	47	27	74.1%	70	-32.9%	1,436	766	87.5%
E-MICRO USD/JPY	1,075	1,200	-10.4%	756	42.2%	35,660	152,361	-76.6%
E-MINI EURO FX	101,268	186,774	-45.8%	100,319	0.9%	1,294,546	1,708,126	-24.2%
E-MINI JAPANESE YEN	13,416	9,960	34.7%	11,427	17.4%	134,597	131,656	2.2%
EURO FX	4,407,899	4,687,285	-6.0%	4,663,605	-5.5%	52,486,407	55,397,545	-5.3%
HUNGARIAN FORINT (EC)	0	0	0.0%	4	-100.0%	41	33	24.2%
HUNGARIAN FORINT (US)	354	6	5,800.0%	0	0.0%	440	48	816.7%
INDIAN RUPEE	20,872	33,326	-37.4%	13,294	57.0%	276,213	303,401	-9.0%
JAPANESE YEN	3,930,118	3,038,454	29.3%	3,676,685	6.9%	39,982,209	36,026,511	11.0%
KOREAN WON	2,753	336	719.3%	324	749.7%	11,552	5,510	109.7%
MEXICAN PESO	1,293,320	1,221,719	5.9%	1,777,568	-27.2%	14,862,977	13,534,329	9.8%
MICRO AUD/USD	316,148	271,953	16.3%	319,612	-1.1%	3,074,834	2,916,229	5.4%
MICRO CAD/USD	56,122	80,400	-30.2%	51,643	8.7%	573,956	694,035	-17.3%
MICRO CHF/USD	12,228	15,839	-22.8%	14,895	-17.9%	168,137	189,941	-11.5%
MICRO EUR/USD	581,463	873,666	-33.4%	569,347	2.1%	6,704,283	8,796,529	-23.8%
MICRO GBP/USD	73,061	126,339	-42.2%	69,986	4.4%	760,403	1,379,196	-44.9%
MICRO INR/USD	218	764	-71.5%	270	-19.3%	4,310	7,807	-44.8%
MICRO JPY/USD	0	0	0.0%	0	0.0%	0	101,719	-100.0%
MICRO USD/CNH	0	0	0.0%	0	0.0%	0	2	-100.0%
NEW ZEALND DOLLAR	698,051	617,666	13.0%	715,754	-2.5%	7,350,441	7,216,503	1.9%
NKR/USD CROSS RATE	2,663	2,764	-3.7%	2,059	29.3%	48,397	39,129	23.7%
POLISH ZLOTY (EC)	3	6	-50.0%	12	-75.0%	738	1,229	-40.0%
POLISH ZLOTY (US)	1,818	2,389	-23.9%	1,223	48.7%	15,283	17,969	-14.9%
RMB USD	0	0	0.0%	0	0.0%	5	29	-82.8%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	0	587,309	-100.0%
S.AFRICAN RAND	85,106	70,391	20.9%	86,593	-1.7%	970,246	1,029,174	-5.7%
SF/JY CROSS RATES	964	1,528	-36.9%	700	37.7%	11,505	12,302	-6.5%
SHEKEL	249	6	4,050.0%	140	77.9%	1,592	160	895.0%
SKR/USD CROSS RATES	5,500	7,131	-22.9%	4,248	29.5%	61,352	83,616	-26.6%
SWISS FRANC	432,941	452,450	-4.3%	498,419	-13.1%	5,020,233	5,933,600	-15.4%
TURKISH LIRA	0	49	-100.0%	0	0.0%	409	510	-19.8%

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FX Futures								
USDZAR	15	0	0.0%	85	-82.4%	215	31	593.5%
FX Options								
AUD/USD MONDAY OPTION WEE	157	89	76.4%	96	63.5%	2,032	1,848	10.0%
AUD/USD MONDAY OPTION WEE	50	43	16.3%	216	-76.9%	3,936	3,304	19.1%
AUD/USD MONDAY OPTION WEE	49	417	-88.2%	51	-3.9%	2,088	2,837	-26.4%
AUD/USD MONDAY OPTION WEE	83	346	-76.0%	502	-83.5%	3,259	3,580	-9.0%
AUD/USD MONDAY OPTION WEE	0	0	0.0%	240	-100.0%	730	1,363	-46.4%
AUD/USD MONTHLY OPTIONS	96,600	64,616	49.5%	57,765	67.2%	740,668	899,797	-17.7%
AUD/USD THURSDAY WKLY OPT	516	0	-	33	1,463.6%	1,614	0	-
AUD/USD THURSDAY WKLY OPT	14	0	-	78	-82.1%	884	0	-
AUD/USD THURSDAY WKLY OPT	12	0	-	46	-73.9%	1,280	0	-
AUD/USD THURSDAY WKLY OPT	0	0	-	50	-100.0%	1,617	0	-
AUD/USD THURSDAY WKLY OPT	69	0	-	0	0.0%	567	0	-
AUD/USD TUESDAY WKLY OPT	193	0	-	81	138.3%	2,065	0	-
AUD/USD TUESDAY WKLY OPT	107	0	-	48	122.9%	1,957	0	-
AUD/USD TUESDAY WKLY OPT	118	0	-	85	38.8%	1,407	0	-
AUD/USD TUESDAY WKLY OPT	19	0	-	61	-68.9%	1,310	0	-
AUD/USD TUESDAY WKLY OPT	0	0	-	201	-100.0%	483	0	-
AUD/USD WKLY FRIDAY OPTION	1,428	896	59.4%	27	5,188.9%	6,044	6,376	-5.2%
AUD/USD WKLY FRIDAY OPTION	1,077	2,043	-47.3%	1,096	-1.7%	15,272	17,949	-14.9%
AUD/USD WKLY FRIDAY OPTION	2,017	1,242	62.4%	1,221	65.2%	19,260	22,778	-15.4%
AUD/USD WKLY FRIDAY OPTION	1,325	1,128	17.5%	1,198	10.6%	18,834	19,444	-3.1%
AUD/USD WKLY FRIDAY OPTION	766	252	204.0%	0	0.0%	4,920	6,052	-18.7%
AUD/USD WKLY WED OPTIONS -	73	50	46.0%	66	10.6%	4,475	6,411	-30.2%
AUD/USD WKLY WED OPTIONS -	345	1,003	-65.6%	336	2.7%	3,223	5,674	-43.2%
AUD/USD WKLY WED OPTIONS -	3,416	96	3,458.3%	214	1,496.3%	6,494	5,600	16.0%
AUD/USD WKLY WED OPTIONS -	551	849	-35.1%	126	337.3%	3,216	5,584	-42.4%
AUD/USD WKLY WED OPTIONS -	356	380	-6.3%	0	0.0%	1,635	958	70.7%
BRL/USD MONTHLY OPTIONS	0	233	-100.0%	0	0.0%	345	3,276	-89.5%
CAD/USD MONDAY OPTIONS WE	2,393	1,819	31.6%	58	4,025.9%	9,457	4,337	118.1%
CAD/USD MONDAY OPTIONS WE	1,562	796	96.2%	344	354.1%	11,100	11,508	-3.5%
CAD/USD MONDAY OPTIONS WE	2,103	1,403	49.9%	688	205.7%	9,266	11,449	-19.1%
CAD/USD MONDAY OPTIONS WE	2,081	190	995.3%	1,902	9.4%	12,110	7,207	68.0%
CAD/USD MONDAY OPTIONS WE	0	0	0.0%	96	-100.0%	434	2,775	-84.4%
CAD/USD MONTHLY OPTIONS	41,030	107,771	-61.9%	49,680	-17.4%	561,205	1,019,962	-45.0%
CAD/USD THURSDAY WKLY OPT	1,572	0	-	1,513	3.9%	5,573	0	-
CAD/USD THURSDAY WKLY OPT	598	0	-	190	214.7%	3,652	0	-
CAD/USD THURSDAY WKLY OPT	314	0	-	1,398	-77.5%	4,564	0	-
CAD/USD THURSDAY WKLY OPT	0	0	-	103	-100.0%	4,954	0	-
CAD/USD THURSDAY WKLY OPT	760	0	-	0	0.0%	3,083	0	-
CAD/USD TUESDAY WKLY OPT	236	0	-	1,592	-85.2%	4,916	0	-
CAD/USD TUESDAY WKLY OPT	113	0	-	2,211	-94.9%	7,889	0	-
CAD/USD TUESDAY WKLY OPT	1,087	0	-	2,294	-52.6%	6,645	0	-
CAD/USD TUESDAY WKLY OPT	183	0	-	1,055	-82.7%	4,224	0	-
CAD/USD TUESDAY WKLY OPT	0	0	-	323	-100.0%	1,240	0	-
CAD/USD WKLY FRIDAY OPTION	4,022	3,298	22.0%	174	2,211.5%	15,854	16,821	-5.7%
CAD/USD WKLY FRIDAY OPTION	3,395	2,638	28.7%	3,338	1.7%	25,590	37,324	-31.4%

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FX Options								
CAD/USD WKLY FRIDAY OPTION	4,625	4,012	15.3%	3,776	22.5%	31,331	59,311	-47.2%
CAD/USD WKLY FRIDAY OPTION	3,372	3,096	8.9%	2,370	42.3%	35,128	52,533	-33.1%
CAD/USD WKLY FRIDAY OPTION	379	6	6,216.7%	0	0.0%	11,906	12,904	-7.7%
CAD/USD WKLY WED OPTIONS -	1,726	746	131.4%	2,454	-29.7%	15,622	10,910	43.2%
CAD/USD WKLY WED OPTIONS -	1,744	783	122.7%	811	115.0%	12,312	12,808	-3.9%
CAD/USD WKLY WED OPTIONS -	1,715	459	273.6%	980	75.0%	12,092	15,026	-19.5%
CAD/USD WKLY WED OPTIONS -	857	810	5.8%	2,347	-63.5%	13,798	16,624	-17.0%
CAD/USD WKLY WED OPTIONS -	1,308	1,038	26.0%	0	0.0%	4,874	5,512	-11.6%
CHF/USD MONTHLY OPTIONS	11,694	4,756	145.9%	6,321	85.0%	87,411	62,205	40.5%
CHF/USD WKLY FRIDAY OPTION	124	166	-25.3%	0	0.0%	2,227	1,155	92.8%
CHF/USD WKLY FRIDAY OPTION	221	36	513.9%	116	90.5%	5,879	937	527.4%
CHF/USD WKLY FRIDAY OPTION	2,442	249	880.7%	794	207.6%	10,155	1,296	683.6%
CHF/USD WKLY FRIDAY OPTION	2,357	162	1,354.9%	262	799.6%	18,380	1,399	1,213.8%
CHF/USD WKLY FRIDAY OPTION	600	83	622.9%	0	0.0%	4,134	200	1,967.0%
EUR/GBP MONTHLY OPTIONS	0	0	0.0%	0	0.0%	0	3,704	-100.0%
EUR/GBP WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
EUR/USD MONDAY OPTION WEE	1,007	1,033	-2.5%	478	110.7%	16,499	20,287	-18.7%
EUR/USD MONDAY OPTION WEE	1,108	3,017	-63.3%	3,153	-64.9%	19,658	30,054	-34.6%
EUR/USD MONDAY OPTION WEE	2,915	1,962	48.6%	3,034	-3.9%	18,704	12,385	51.0%
EUR/USD MONDAY OPTION WEE	716	638	12.2%	2,564	-72.1%	18,399	30,946	-40.5%
EUR/USD MONDAY OPTION WEE	0	0	0.0%	1,177	-100.0%	3,238	5,022	-35.5%
EUR/USD MONTHLY OPTIONS	239,658	403,635	-40.6%	272,987	-12.2%	3,018,843	3,163,655	-4.6%
EUR/USD THURSDAY WKLY OPT	4,145	0	-	806	414.3%	11,875	0	-
EUR/USD THURSDAY WKLY OPT	130	0	-	867	-85.0%	7,397	0	-
EUR/USD THURSDAY WKLY OPT	3,115	0	-	197	1,481.2%	8,674	0	-
EUR/USD THURSDAY WKLY OPT	0	0	-	1,354	-100.0%	9,514	0	-
EUR/USD THURSDAY WKLY OPT	540	0	-	0	0.0%	920	0	-
EUR/USD TUESDAY WKLY OPT	2,119	0	-	100	2,019.0%	6,102	0	-
EUR/USD TUESDAY WKLY OPT	695	0	-	673	3.3%	7,005	0	-
EUR/USD TUESDAY WKLY OPT	1,100	0	-	387	184.2%	7,567	0	-
EUR/USD TUESDAY WKLY OPT	916	0	-	1,463	-37.4%	6,681	0	-
EUR/USD TUESDAY WKLY OPT	0	0	-	1,420	-100.0%	3,008	0	-
EUR/USD WKLY FRIDAY OPTION	9,680	13,466	-28.1%	119	8,034.5%	38,989	67,548	-42.3%
EUR/USD WKLY FRIDAY OPTION	8,198	8,794	-6.8%	26,872	-69.5%	189,671	149,879	26.5%
EUR/USD WKLY FRIDAY OPTION	52,371	19,159	173.3%	29,291	78.8%	306,270	184,174	66.3%
EUR/USD WKLY FRIDAY OPTION	17,412	12,419	40.2%	28,001	-37.8%	289,032	198,796	45.4%
EUR/USD WKLY FRIDAY OPTION	430	9	4,677.8%	0	0.0%	35,348	59,030	-40.1%
EUR/USD WKLY WED OPTIONS -	4,976	3,254	52.9%	10,323	-51.8%	57,975	71,213	-18.6%
EUR/USD WKLY WED OPTIONS -	4,570	5,111	-10.6%	8,112	-43.7%	67,986	61,332	10.8%
EUR/USD WKLY WED OPTIONS -	5,812	5,963	-2.5%	7,515	-22.7%	56,017	59,721	-6.2%
EUR/USD WKLY WED OPTIONS -	6,651	5,767	15.3%	6,584	1.0%	54,926	73,515	-25.3%
EUR/USD WKLY WED OPTIONS -	6,704	3,037	120.7%	0	0.0%	21,573	24,484	-11.9%
EVENT CONTRACT EUR/USD	2,137	3,332	-35.9%	4,702	-54.6%	58,465	6,842	754.5%
GBP/USD MONDAY OPTION WEE	519	688	-24.6%	205	153.2%	6,918	5,977	15.7%
GBP/USD MONDAY OPTION WEE	1,149	451	154.8%	165	596.4%	10,273	11,163	-8.0%
GBP/USD MONDAY OPTION WEE	415	643	-35.5%	1,593	-73.9%	5,681	3,826	48.5%
GBP/USD MONDAY OPTION WEE	2,411	483	399.2%	157	1,435.7%	9,475	6,192	53.0%
GBP/USD MONDAY OPTION WEE	0	0	0.0%	402	-100.0%	993	3,321	-70.1%
GBP/USD MONTHLY OPTIONS	52,424	73,703	-28.9%	56,755	-7.6%	715,854	932,018	-23.2%
GBP/USD THURSDAY WKLY OPT	106	0	-	284	-62.7%	2,643	0	-

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2023	VOLUME NOV 2022	% CHG	VOLUME OCT 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
FX Options								
GBP/USD THURSDAY WKLY OPT	25	0	-	206	-87.9%	1,951	0	-
GBP/USD THURSDAY WKLY OPT	519	0	-	83	525.3%	2,912	0	-
GBP/USD THURSDAY WKLY OPT	0	0	-	36	-100.0%	1,362	0	-
GBP/USD THURSDAY WKLY OPT	80	0	-	0	0.0%	443	0	-
GBP/USD TUESDAY WKLY OPT	33	0	-	156	-78.8%	1,693	0	-
GBP/USD TUESDAY WKLY OPT	60	0	-	96	-37.5%	3,073	0	-
GBP/USD TUESDAY WKLY OPT	106	0	-	577	-81.6%	2,576	0	-
GBP/USD TUESDAY WKLY OPT	28	0	-	483	-94.2%	2,191	0	-
GBP/USD TUESDAY WKLY OPT	0	0	-	121	-100.0%	569	0	-
GBP/USD WKLY FRIDAY OPTION	1,225	1,615	-24.1%	68	1,701.5%	7,921	10,748	-26.3%
GBP/USD WKLY FRIDAY OPTION	1,926	3,471	-44.5%	3,775	-49.0%	31,883	29,234	9.1%
GBP/USD WKLY FRIDAY OPTION	1,304	7,043	-81.5%	2,782	-53.1%	39,084	40,350	-3.1%
GBP/USD WKLY FRIDAY OPTION	2,418	2,378	1.7%	3,823	-36.8%	29,079	33,189	-12.4%
GBP/USD WKLY FRIDAY OPTION	608	492	23.6%	0	0.0%	7,533	11,169	-32.6%
GBP/USD WKLY WED OPTIONS -	409	661	-38.1%	934	-56.2%	8,636	14,089	-38.7%
GBP/USD WKLY WED OPTIONS -	107	509	-79.0%	504	-78.8%	9,597	5,341	79.7%
GBP/USD WKLY WED OPTIONS -	714	1,054	-32.3%	448	59.4%	12,297	11,413	7.7%
GBP/USD WKLY WED OPTIONS -	630	803	-21.5%	408	54.4%	7,412	13,191	-43.8%
GBP/USD WKLY WED OPTIONS -	73	650	-88.8%	0	0.0%	1,522	1,320	15.3%
JPY/USD MONDAY OPTION WEE	1,637	88	1,760.2%	1,874	-12.6%	9,972	6,782	47.0%
JPY/USD MONDAY OPTION WEE	1,744	1,563	11.6%	622	180.4%	14,825	9,878	50.1%
JPY/USD MONDAY OPTION WEE	1,999	109	1,733.9%	898	122.6%	7,335	3,085	137.8%
JPY/USD MONDAY OPTION WEE	661	289	128.7%	120	450.8%	8,042	16,044	-49.9%
JPY/USD MONDAY OPTION WEE	0	0	0.0%	2,575	-100.0%	6,452	967	567.2%
JPY/USD MONTHLY OPTIONS	187,292	81,572	129.6%	128,987	45.2%	1,211,634	1,564,054	-22.5%
JPY/USD THURSDAY WKLY OPT	225	0	-	421	-46.6%	2,851	0	-
JPY/USD THURSDAY WKLY OPT	2	0	-	238	-99.2%	986	0	-
JPY/USD THURSDAY WKLY OPT	117	0	-	145	-19.3%	542	0	-
JPY/USD THURSDAY WKLY OPT	0	0	-	305	-100.0%	1,047	0	-
JPY/USD THURSDAY WKLY OPT	1,331	0	-	0	0.0%	1,608	0	-
JPY/USD TUESDAY WKLY OPT W	154	0	-	9	1,611.1%	1,622	0	-
JPY/USD TUESDAY WKLY OPT W	155	0	-	135	14.8%	4,227	0	-
JPY/USD TUESDAY WKLY OPT W	689	0	-	12	5,641.7%	3,120	0	-
JPY/USD TUESDAY WKLY OPT W	3	0	-	68	-95.6%	3,524	0	-
JPY/USD TUESDAY WKLY OPT W	0	0	-	2,622	-100.0%	2,762	0	-
JPY/USD WKLY FRIDAY OPTION	6,605	6,206	6.4%	14	47,078.6%	16,887	39,044	-56.7%
JPY/USD WKLY FRIDAY OPTION	8,213	6,686	22.8%	14,768	-44.4%	79,103	88,956	-11.1%
JPY/USD WKLY FRIDAY OPTION	11,329	11,494	-1.4%	11,941	-5.1%	91,168	130,108	-29.9%
JPY/USD WKLY FRIDAY OPTION	6,049	3,909	54.7%	19,109	-68.3%	94,283	117,744	-19.9%
JPY/USD WKLY FRIDAY OPTION	447	21	2,028.6%	0	0.0%	19,495	38,782	-49.7%
JPY/USD WKLY WED OPTIONS -	2,544	1,728	47.2%	7,618	-66.6%	39,340	42,323	-7.0%
JPY/USD WKLY WED OPTIONS -	6,803	3,165	114.9%	3,224	111.0%	34,420	40,469	-14.9%
JPY/USD WKLY WED OPTIONS -	3,836	2,992	28.2%	2,360	62.5%	34,399	35,360	-2.7%
JPY/USD WKLY WED OPTIONS -	2,847	2,101	35.5%	1,980	43.8%	25,767	48,748	-47.1%
JPY/USD WKLY WED OPTIONS -	3,523	3,561	-1.1%	0	0.0%	10,026	15,566	-35.6%
MXN/USD MONTHLY OPTIONS	18,063	954	1,793.4%	14,815	21.9%	40,086	16,819	138.3%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	5	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	17	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	100	-100.0%	0	0.0%	0	100	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2023	VOLUME NOV 2022	% CHG	VOLUME OCT 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
FX Options								
NZD/USD MONTHLY OPTIONS	15	4	275.0%	7	114.3%	75,338	23,736	217.4%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	2	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
RUB/USD MONTHLY OPTIONS	0	0	0.0%	0	-	0	0	0.0%
USD/CNH MONTHLY OPTIONS	70	0	-	20	250.0%	891	0	-
USD/CNH WEEKLY FRIDAY OPTI	0	0	-	0	0.0%	34	0	-
ZAR/USD MONTHLY OPTIONS	0	0	-	0	0.0%	730	0	-

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2023	VOLUME NOV 2022	% CHG	VOLUME OCT 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
Ag Products Futures								
BLOCK CHEESE	175	189	-7.4%	217	-19.4%	5,476	3,607	51.8%
BUTTER CS	4,330	3,775	14.7%	4,556	-5.0%	42,727	46,494	-8.1%
CASH-SETTLED CHEESE	14,377	9,198	56.3%	12,817	12.2%	147,695	107,967	36.8%
CAT ASIA WEATHER	0	0	0.0%	0	-	0	0	0.0%
CATTLE	1,546,067	1,213,876	27.4%	1,429,621	8.1%	15,355,609	13,255,633	15.8%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	4,050	7,400	-45.3%
CDD WEATHER	0	0	0.0%	0	0.0%	16,950	23,650	-28.3%
CHI WHEAT	3,124,506	2,543,637	22.8%	2,508,858	24.5%	28,936,000	24,584,098	17.7%
CLASS IV MILK	2,177	1,444	50.8%	1,226	77.6%	16,857	27,406	-38.5%
COFFEE	0	0	0.0%	0	-	0	0	0.0%
CORN	8,839,187	7,303,588	21.0%	5,623,324	57.2%	79,151,767	73,849,531	7.2%
DJ_UBS ROLL SELECT INDEX FU	328	810	-59.5%	1,485	-77.9%	80,894	80,513	0.5%
DOW-UBS COMMOD INDEX	10,486	14,103	-25.6%	5,860	78.9%	444,668	626,076	-29.0%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	0.0%	276,022	100	275,922.0%
DRY WHEY	1,846	669	175.9%	1,101	67.7%	12,807	10,733	19.3%
FEEDER CATTLE	375,257	279,193	34.4%	409,127	-8.3%	4,057,343	3,105,499	30.7%
FERTILIZER PRODUCTS	1,201	2,363	-49.2%	1,099	9.3%	19,482	31,071	-37.3%
GOLDMAN SACHS	1,787	2,996	-40.4%	1,930	-7.4%	22,238	42,409	-47.6%
GSCI EXCESS RETURN FUT	2,261	528	328.2%	3,244	-30.3%	235,329	406,034	-42.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	3,375	-100.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	3,900	-100.0%
HDD WEATHER	3,150	4,875	-35.4%	1,400	125.0%	6,800	21,900	-68.9%
HDD WEATHER EUROPEAN	4,275	500	755.0%	250	1,610.0%	12,025	8,325	44.4%
HOGS	1,175,446	948,713	23.9%	919,821	27.8%	11,999,281	10,606,337	13.1%
HOUSING INDEX	10	17	-41.2%	33	-69.7%	188	173	8.7%
KC WHEAT	1,241,690	873,715	42.1%	915,199	35.7%	11,598,250	9,871,869	17.5%
LUMBER	21,817	8,409	159.4%	19,317	12.9%	172,484	98,625	74.9%
MALAYSIAN PALM SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
MILK	34,926	26,407	32.3%	38,805	-10.0%	362,718	313,326	15.8%
MINI CORN	31,464	32,076	-1.9%	25,841	21.8%	362,720	583,516	-37.8%
MINI SOYBEAN	51,030	39,523	29.1%	50,502	1.0%	479,575	644,012	-25.5%
MINI WHEAT	20,182	25,922	-22.1%	22,389	-9.9%	322,246	306,276	5.2%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,236	4,899	-13.5%	5,465	-22.5%	56,660	62,423	-9.2%
OATS	16,224	12,155	33.5%	12,318	31.7%	149,690	99,275	50.8%
OTC SP GSCI ER SWAP	20,468	0	-	17,981	13.8%	153,796	0	-
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	0	0.0%
PORK CUTOUT	266	1,489	-82.1%	1,009	-73.6%	14,902	22,861	-34.8%
ROUGH RICE	21,607	18,447	17.1%	28,324	-23.7%	218,585	215,415	1.5%
SOYBEAN	4,965,937	3,523,928	40.9%	6,985,693	-28.9%	57,303,570	47,012,674	21.9%
SOYBEAN MEAL	3,867,830	2,633,308	46.9%	4,178,848	-7.4%	34,210,131	25,304,163	35.2%
SOYBEAN OIL	3,776,194	3,003,425	25.7%	3,230,031	16.9%	34,731,138	26,819,711	29.5%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
USD CRUDE PALM OIL	18,431	15,935	15.7%	23,939	-23.0%	283,504	235,499	20.4%
WHEAT	900	300	200.0%	400	125.0%	9,105	57,764	-84.2%

Ag Products Options

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	1,950	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	1,410	212	565.1%
BLOCK CHEESE	1,360	0	0.0%	908	49.8%	6,124	2,515	143.5%
BUTTER CS	872	2,225	-60.8%	2,233	-60.9%	21,092	18,190	16.0%
CASH-SETTLED CHEESE	6,021	4,946	21.7%	5,495	9.6%	81,570	76,490	6.6%
CATTLE	534,767	210,304	154.3%	463,371	15.4%	3,762,295	2,355,024	59.8%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	82,200	20,500	301.0%
CDD WEATHER	0	0	0.0%	0	0.0%	116,000	1,100	10,445.5%
CHI WHEAT	560,853	555,618	0.9%	666,963	-15.9%	7,240,033	6,691,790	8.2%
CLASS IV MILK	11,598	8,096	43.3%	8,804	31.7%	83,644	82,713	1.1%
CORN	2,203,748	1,904,311	15.7%	1,981,127	11.2%	29,797,513	28,873,759	3.2%
CORN NEARBY+2 CAL SPRD	9,716	16,426	-40.8%	7,226	34.5%	277,257	237,450	16.8%
DEC-DEC CORN CAL SPRD	92	0	0.0%	120	-23.3%	5,878	0	0.0%
DEC-JUL SOYBEAN MEAL CSO	0	0	-	20	-100.0%	230	0	-
DEC-JULY CORN CAL SPRD	1,158	3,245	-64.3%	884	31.0%	18,724	19,106	-2.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	0.0%	350	0	-
DRY WHEY	381	0	0.0%	532	-28.4%	2,458	3,234	-24.0%
FEEDER CATTLE	107,817	29,902	260.6%	89,773	20.1%	739,427	392,226	88.5%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	28,000	6,750	314.8%
HDD SEASONAL STRIP	3,500	0	0.0%	7,500	-53.3%	58,500	4,000	1,362.5%
HDD WEATHER	13,000	100	12,900.0%	8,400	54.8%	69,250	12,900	436.8%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	20,000	2,000	900.0%
HOGS	319,078	183,582	73.8%	414,204	-23.0%	3,521,197	2,497,659	41.0%
Intercommodity Spread	0	0	0.0%	0	-	0	0	0.0%
JAN-MAY SOYBEAN CAL SPRD	0	300	-100.0%	0	0.0%	0	300	-100.0%
JULY-DEC CORN CAL SPRD	261	15,032	-98.3%	150	74.0%	105,574	94,552	11.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	2,270	845	168.6%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	2,560	0	0.0%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	3,700	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	10	2	400.0%
JULY-NOV SOYBEAN CAL SPRD	6,175	5,155	19.8%	4,892	26.2%	90,694	54,714	65.8%
KC WHEAT	36,369	47,219	-23.0%	56,531	-35.7%	769,906	773,487	-0.5%
LUMBER	933	206	352.9%	1,152	-19.0%	5,695	4,316	32.0%
LV CATL CSO	0	0	-	0	0.0%	60	0	-
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
MAR-JULY CORN CAL SPRD	3,960	8,840	-55.2%	120	3,200.0%	23,979	39,445	-39.2%
MAR-JULY SOYBEAN CAL SPRD	0	0	0.0%	900	-100.0%	1,030	650	58.5%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	150	-100.0%
MILK	37,906	36,026	5.2%	29,342	29.2%	283,733	274,765	3.3%
MLK MID OPTIONS	3	1	200.0%	0	0.0%	25	46	-45.7%
NFD MILK	6,221	4,043	53.9%	8,230	-24.4%	61,186	48,728	25.6%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	1,420	5,260	-73.0%
NOV-MAR SOYBEAN CSO	0	0	0.0%	525	-100.0%	4,369	0	0.0%
OATS	149	70	112.9%	137	8.8%	1,940	1,998	-2.9%
PACIFIC RIM DAT SS WTHR	0	0	-	9,000	-100.0%	9,000	0	-
PORK CUTOUT	0	10	-100.0%	0	0.0%	111	45	146.7%
ROUGH RICE	2,339	1,609	45.4%	727	221.7%	25,818	18,936	36.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	3,200	830	285.5%
SOYBEAN	1,516,198	791,242	91.6%	1,584,949	-4.3%	17,029,288	15,940,359	6.8%
SOYBEAN CRUSH	0	5	-100.0%	0	0.0%	5	170	-97.1%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2023	VOLUME NOV 2022	% CHG	VOLUME OCT 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
Ag Products Options								
SOYBEAN MEAL	742,701	179,972	312.7%	679,467	9.3%	4,582,545	2,524,546	81.5%
SOYBEAN OIL	270,559	329,525	-17.9%	294,383	-8.1%	4,036,733	2,751,591	46.7%
SOYBN NEARBY+2 CAL SPRD	8,750	3,350	161.2%	8,670	0.9%	80,746	40,509	99.3%
SOYMEAL NEARBY+2 CAL SPRD	1,460	0	0.0%	1,850	-21.1%	6,680	1,250	434.4%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	175	1,250	-86.0%
WHEAT	2,954	958	208.4%	886	233.4%	20,543	3,379	508.0%
WHEAT-CORN ICSCO	0	0	0.0%	0	0.0%	270	8,522	-96.8%
WHEAT NEARBY+2 CAL SPRD	525	170	208.8%	366	43.4%	5,883	33,937	-82.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	286,848,716	198,237,417	44.7%	197,676,195	45.1%	2,229,113,805	2,018,843,557	10.4%
Equity Index Futures	94,521,802	119,149,441	-20.7%	134,377,204	-29.7%	1,215,348,461	1,492,624,721	-18.6%
Metals Futures	12,269,018	11,742,328	4.5%	11,069,919	10.8%	120,525,613	107,806,797	11.8%
Energy Futures	37,466,533	34,793,519	7.7%	41,662,456	-10.1%	419,904,902	414,870,809	1.2%
FX Futures	18,972,042	18,569,900	2.2%	19,713,752	-3.8%	206,749,763	215,868,470	-4.2%
Ag Products Futures	29,200,068	22,550,412	29.5%	26,482,030	10.3%	281,273,282	238,499,640	17.9%
TOTAL FUTURES	479,278,179	405,043,017	18.3%	430,981,556	11.2%	4,472,915,826	4,488,513,994	-0.3%
TOTAL OPTIONS GROUP								
Equity Index Options	32,553,182	26,205,427	24.2%	42,545,538	-23.5%	326,496,429	280,195,661	16.5%
Interest Rate Options	65,989,518	50,184,814	31.5%	61,859,307	6.7%	671,459,463	530,377,793	26.6%
Metals Options	1,682,532	1,399,575	20.2%	2,246,743	-25.1%	18,281,119	14,279,098	28.0%
Energy Options	7,784,652	5,251,115	48.2%	8,729,030	-10.8%	68,968,256	55,957,954	23.3%
FX Options	914,701	919,782	-0.6%	852,154	7.3%	8,913,050	9,970,744	-10.6%
Ag Products Options	6,411,424	4,342,488	47.6%	6,339,837	1.1%	73,090,550	63,925,900	14.3%
TOTAL OPTIONS	115,336,009	88,303,201	30.6%	122,572,609	-5.9%	1,167,208,867	954,707,150	22.3%
TOTAL COMBINED								
Interest Rate	352,838,234	248,422,231	42.0%	259,535,502	35.9%	2,900,573,268	2,549,221,350	13.8%
Equity Index	127,074,984	145,354,868	-12.6%	176,922,742	-28.2%	1,541,844,890	1,772,820,382	-13.0%
Metals	13,951,550	13,141,903	6.2%	13,316,662	4.8%	138,806,732	122,085,895	13.7%
Energy	45,251,185	40,044,634	13.0%	50,391,486	-10.2%	488,873,158	470,828,763	3.8%
FX	19,886,743	19,489,682	2.0%	20,565,906	-3.3%	215,662,813	225,839,214	-4.5%
Ag Products	35,611,492	26,892,900	32.4%	32,821,867	8.5%	354,363,832	302,425,540	17.2%
GRAND TOTAL	594,614,188	493,346,218	20.5%	553,554,165	7.4%	5,640,124,693	5,443,221,144	3.6%

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