

CMEG Exchange Volume Report - Monthly

	VOLUME MAR 2020	VOLUME MAR 2019	% CHG	VOIUME FEB 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	49,588,496	34,503,415	43.7%	64,744,539	-23.4%	152,310,148	107,879,903	41.2%
10-YR SWAP RATE	281,892	147,103	91.6%	31,674	790.0%	354,930	198,985	78.4%
15-YR SWAP RATE	0	0	0.0%	0	0.0%	0	5,500	-100.0%
1-MONTH EURODOLLAR	89	50	78.0%	0	0.0%	111	115	-3.5%
20-YR SWAP RATE	0	46	-100.0%	0	0.0%	0	46	-100.0%
2-YR NOTE	19,824,990	10,462,935	89.5%	26,537,827	-25.3%	57,365,223	41,042,367	39.8%
2-YR SWAP RATE	68,782	50,071	37.4%	22,461	206.2%	109,421	128,855	-15.1%
30-YR BOND	10,085,248	6,758,646	49.2%	12,839,881	-21.5%	30,354,604	21,605,416	40.5%
30-YR SWAP RATE	221	814	-72.9%	557	-60.3%	1,026	1,882	-45.5%
3-YR SWAP RATE	7,922	18,655	-57.5%	4,617	71.6%	18,173	31,366	-42.1%
4-YR SWAP RATE	3,680	7,999	-54.0%	1,346	173.4%	5,990	12,944	-53.7%
5-YR NOTE	33,449,440	20,637,854	62.1%	39,907,625	-16.2%	91,060,181	73,233,471	24.3%
5-YR SWAP RATE	164,508	141,707	16.1%	45,344	262.8%	253,249	233,432	8.5%
7-YR SWAP RATE	5,388	7,548	-28.6%	2,624	105.3%	10,529	13,091	-19.6%
EURODOLLARS	109,077,074	69,360,777	57.3%	70,530,727	54.7%	223,375,055	176,721,970	26.4%
FED FUND	14,348,681	6,326,302	126.8%	10,642,300	34.8%	31,033,185	16,734,246	85.4%
SOFR	1,368,770	809,190	69.2%	1,272,637	7.6%	3,497,570	1,788,296	95.6%
SONIA	3,136	168,036	-98.1%	193,874	-98.4%	408,076	460,866	-11.5%
Ultra 10-Year Note	7,890,972	4,301,367	83.5%	8,119,827	-2.8%	20,257,504	12,410,697	63.2%
ULTRA T-BOND	5,438,705	3,067,785	77.3%	7,507,792	-27.6%	16,277,929	11,651,262	39.7%
Interest Rate Options								
10-YR NOTE	16,540,211	14,889,927	11.1%	19,767,043	-16.3%	54,482,795	38,595,086	41.2%
2-YR NOTE	559,957	747,216	-25.1%	426,563	31.3%	1,208,032	1,290,058	-6.4%
30-YR BOND	3,213,808	3,372,942	-4.7%	3,897,344	-17.5%	10,866,030	7,988,273	36.0%
5-YR NOTE	7,800,783	4,739,726	64.6%	4,096,533	90.4%	15,321,924	12,115,060	26.5%
EURODOLLARS	54,528,935	23,467,762	132.4%	42,835,986	27.3%	117,721,010	61,673,421	90.9%
EURO MIDCURVE	11,096,914	14,456,322	-23.2%	10,549,155	5.2%	30,072,726	43,250,471	-30.5%
FED FUND	1,703	252	575.8%	6,502	-73.8%	10,266	452	2,171.2%
SOFR	235	0	-	18	1,205.6%	275	0	-
Ultra 10-Year Note	119	9,514	-98.7%	11,382	-99.0%	15,996	9,565	67.2%
ULTRA T-BOND	898	7,295	-87.7%	7,174	-87.5%	11,867	43,573	-72.8%

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Equity Index Futures								
BITCOIN FUTURES	165,567	75,167	120.3%	192,905	-14.2%	584,449	266,514	119.3%
DJ US REAL ESTATE	192,202	81,517	135.8%	30,855	522.9%	261,839	132,229	98.0%
E-mini (\$5) Dow	8,432,145	4,927,930	71.1%	6,334,818	33.1%	19,782,536	13,480,700	46.7%
E-MINI COM SERVICES SELECT	13,880	11,758	18.0%	2,283	508.0%	20,351	19,612	3.8%
E-mini FTSE 100 (USD)	0	0	0.0%	0	0.0%	0	336	-100.0%
E-mini FTSE China 50	0	52	-100.0%	0	0.0%	0	693	-100.0%
E-MINI MIDCAP	776,538	506,895	53.2%	370,629	109.5%	1,479,147	1,090,171	35.7%
E-MINI NASDAQ 100	17,447,875	10,799,396	61.6%	15,474,537	12.8%	45,025,311	29,353,628	53.4%
E-MINI RUSSELL 1000	27,297	20,765	31.5%	7,406	268.6%	37,124	26,597	39.6%
E-MINI RUSSELL 1000 GROWTH	12,897	14,211	-9.2%	5,866	119.9%	25,104	17,942	39.9%
E-MINI RUSSELL 1000 VALUE	16,990	26,593	-36.1%	6,228	172.8%	31,724	61,033	-48.0%
E-MINI RUSSELL 2000	7,159,351	4,118,893	73.8%	3,676,371	94.7%	14,129,200	9,025,755	56.5%
E-MINI S&P500	78,889,527	38,614,909	104.3%	46,056,579	71.3%	161,976,581	98,089,319	65.1%
E-MINI S&P REAL ESTATE SELE	26,383	5,713	361.8%	17,837	47.9%	59,333	11,807	402.5%
FT-SE 100	0	0	0.0%	0	0.0%	0	372	-100.0%
FTSE Emerging	828	1,926	-57.0%	1,029	-19.5%	4,291	6,796	-36.9%
IBOVESPA INDEX	451	508	-11.2%	823	-45.2%	2,115	2,343	-9.7%
MICRO E-MINI NASDAQ 100	18,682,574	0	-	9,386,304	99.0%	33,882,205	0	-
MICRO E-MINI RUSSELL 2000	2,723,180	0	-	1,317,027	106.8%	4,863,844	0	-
MICRO E-MINI S&P500	25,105,613	0	-	10,840,494	131.6%	42,611,918	0	-
MICRO MINI \$5 DOW	4,884,242	0	-	2,251,497	116.9%	8,309,196	0	-
NASDAQ BIOTECH	1,175	244	381.6%	946	24.2%	2,912	326	793.3%
Nearby BTIC+	977	0	-	200	388.5%	1,177	0	-
NIFTY 50	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	438,195	292,287	49.9%	342,660	27.9%	985,571	669,749	47.2%
NIKKEI 225 (YEN) STOCK	2,356,998	844,300	179.2%	1,407,931	67.4%	4,652,829	2,173,340	114.1%
S&P 500	349,049	173,885	100.7%	135,188	158.2%	585,782	362,606	61.5%
S&P 500 ANNUAL DIVIDEND IND	110,644	18,268	505.7%	92,592	19.5%	239,892	71,809	234.1%
S&P 500/GI	0	20	-100.0%	0	0.0%	0	20	-100.0%
S&P 500 QUARLY DIVIDEND IND	1,431	281	409.3%	530	170.0%	2,151	341	530.8%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	0	0.0%
S&P CONSUMER DSCRTNRY SE	23,636	12,236	93.2%	9,224	156.2%	41,076	36,351	13.0%
S&P CONSUMER STAPLES SECT	42,568	39,820	6.9%	23,358	82.2%	87,139	74,471	17.0%
S&P ENERGY SECTOR	60,163	42,913	40.2%	25,067	140.0%	103,515	74,338	39.2%
S&P FINANCIAL SECTOR	71,009	62,905	12.9%	27,666	156.7%	122,054	101,048	20.8%
S&P HEALTH CARE SECTOR	39,935	32,930	21.3%	11,903	235.5%	74,372	67,751	9.8%
S&P INDUSTRIAL SECTOR	29,817	20,714	43.9%	10,991	171.3%	50,842	54,631	-6.9%
S&P MATERIALS SECTOR	14,483	19,622	-26.2%	9,419	53.8%	33,561	34,406	-2.5%
S&P TECHNOLOGY SECTOR	41,131	26,410	55.7%	15,621	163.3%	66,746	60,772	9.8%
S&P UTILITIES SECTOR	58,758	49,774	18.0%	31,753	85.0%	108,714	104,228	4.3%
S&P VALUE INDEX FUTURES	0	24	-100.0%	0	0.0%	0	24	-100.0%
YEN DENOMINATED TOPIX	10,311	21,518	-52.1%	4,547	126.8%	29,238	32,346	-9.6%

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Equity Index Options								
BITCOIN FUTURES	201	0	-	401	-49.9%	829	0	-
E-mini (\$5) Dow	5,768	5,190	11.1%	4,046	42.6%	12,335	17,268	-28.6%
E-MINI NASDAQ 100	336,149	185,126	81.6%	524,091	-35.9%	1,236,780	613,923	101.5%
E-MINI RUSSELL 2000	21,536	10,849	98.5%	32,267	-33.3%	64,261	32,074	100.4%
E-MINI S&P500	15,086,014	4,922,171	206.5%	9,918,487	52.1%	30,739,774	13,477,404	128.1%
EOM E-MINI RUSSELL 2000 END	7,774	14,170	-45.1%	8,957	-13.2%	24,316	20,338	19.6%
EOM EMINI S&P	2,268,253	1,988,523	14.1%	3,698,367	-38.7%	8,749,434	5,276,541	65.8%
EOM S&P 500	38,767	142,364	-72.8%	174,026	-77.7%	335,384	379,013	-11.5%
EOW1 E-MINI RUSSELL 2000 WE	9,598	4,137	132.0%	8,023	19.6%	22,808	6,380	257.5%
EOW1 EMINI S&P 500	1,584,169	597,072	165.3%	1,512,636	4.7%	4,137,538	2,314,447	78.8%
EOW1 S&P 500	68,838	22,840	201.4%	62,177	10.7%	180,613	190,632	-5.3%
EOW2 E-MINI RUSSELL 2000 WE	1,516	4,283	-64.6%	6,371	-76.2%	12,230	6,982	75.2%
EOW2 EMINI S&P 500	1,473,529	934,682	57.7%	1,336,632	10.2%	3,893,746	2,790,176	39.6%
EOW2 S&P 500	105,140	108,285	-2.9%	65,525	60.5%	293,941	432,519	-32.0%
EOW3 E-MINI RUSSELL 2000 WE	26,571	11,168	137.9%	22,639	17.4%	75,111	23,324	222.0%
EOW3 EMINI S&P 500	3,927,053	1,983,287	98.0%	2,636,077	49.0%	9,351,039	7,156,857	30.7%
EOW3 S&P 500	55,706	54,355	2.5%	113,077	-50.7%	295,299	432,692	-31.8%
EOW4 E-MINI RUSSELL 2000 WE	1,775	5,153	-65.6%	316	461.7%	7,704	8,645	-10.9%
EOW4 EMINI S&P 500	1,099,604	1,087,485	1.1%	108,044	917.7%	2,167,271	3,020,004	-28.2%
S&P 500	218,830	280,585	-22.0%	276,855	-21.0%	743,951	759,556	-2.1%
	174	0	-	209	-16.7%	556	0	-
Metals Futures								
ALUMINUM	34,244	10,085	239.6%	24,648	38.9%	83,735	34,346	143.8%
COMEX COPPER	2,324,839	1,748,142	33.0%	2,823,840	-17.7%	7,220,663	6,205,637	16.4%
COMEX E-Mini GOLD	74,148	8,207	803.5%	31,016	139.1%	137,007	19,532	601.4%
COMEX E-Mini SILVER	7,274	3,102	134.5%	3,256	123.4%	13,983	6,710	108.4%
COMEX GOLD	10,356,444	6,711,526	54.3%	7,936,392	30.5%	28,120,003	16,967,875	65.7%
COMEX MINY COPPER	525	534	-1.7%	677	-22.5%	1,785	1,673	6.7%
COMEX SILVER	2,275,115	1,418,526	60.4%	2,515,307	-9.5%	6,803,118	4,728,353	43.9%
COPPER	1,863	423	340.4%	2,347	-20.6%	6,351	2,451	159.1%
FERROUS PRODUCTS	3,940	579	580.5%	951	314.3%	6,129	2,947	108.0%
GOLD	13,347	0	-	18,942	-29.5%	40,930	0	-
Gold Kilo	0	0	0.0%	0	-	0	0	0.0%
HOT ROLLED COIL STEEL FUTU	50	0	-	0	-	50	0	-
IRON ORE 62 CHINA PLATTS FU	0	0	0.0%	0	0.0%	0	0	0.0%
IRON ORE 62 CHINA TSI FUTURE	5,134	6,223	-17.5%	3,049	68.4%	9,942	24,924	-60.1%
LNDN ZINC	0	122	-100.0%	0	0.0%	0	969	-100.0%
MICRO GOLD	1,763,552	244,516	621.2%	864,474	104.0%	3,490,379	618,701	464.1%
NYMEX HOT ROLLED STEEL	30,709	13,165	133.3%	11,979	156.4%	58,047	50,146	15.8%
NYMEX PLATINUM	738,101	633,174	16.6%	473,531	55.9%	1,679,930	1,380,067	21.7%
PALLADIUM	76,650	113,193	-32.3%	127,560	-39.9%	353,106	367,665	-4.0%
SILVER	74,345	13,899	434.9%	40,714	82.6%	151,120	46,770	223.1%
URANIUM	621	3,117	-80.1%	1,200	-48.3%	1,830	5,675	-67.8%

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Metals Options								
ALUMINUM	0	0	-	0	0.0%	150	0	-
COMEX COPPER	62,213	65,521	-5.0%	96,982	-35.9%	239,207	186,344	28.4%
COMEX GOLD	1,922,558	1,182,883	62.5%	1,777,534	8.2%	5,311,087	2,938,032	80.8%
COMEX SILVER	273,923	124,809	119.5%	251,398	9.0%	726,512	392,343	85.2%
COPPER	124	51	143.1%	1,532	-91.9%	3,330	117	2,746.2%
GOLD	179,537	110,313	62.8%	233,976	-23.3%	601,553	218,607	175.2%
HOT ROLLED COIL STEEL CALL	0	600	-100.0%	75	-100.0%	75	600	-87.5%
HOT ROLLED COIL STEEL PUT O	0	0	-	0	0.0%	0	0	-
IRON ORE 62 CHINA TSI CALL O	1,050	3,240	-67.6%	330	218.2%	1,380	3,510	-60.7%
IRON ORE 62 CHINA TSI PUT OP	1,440	1,800	-20.0%	2,940	-51.0%	5,380	1,800	198.9%
NYMEX PLATINUM	4,543	1,956	132.3%	4,363	4.1%	18,512	10,356	78.8%
PALLADIUM	1,645	1,571	4.7%	907	81.4%	5,288	3,937	34.3%
SILVER	14,448	4,631	212.0%	18,409	-21.5%	47,212	9,866	378.5%
Energy Futures								
3.5% FUEL OIL CID MED SWA	0	5	-100.0%	10	-100.0%	20	5	300.0%
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%
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	9,528	14,930	-36.2%	5,685	67.6%	21,409	47,525	-55.0%
ARGUS PROPAN FAR EST INDE	7,077	6,659	6.3%	5,096	38.9%	18,057	19,462	-7.2%
ARGUS PROPAN(SAUDI ARAMC	2,735	2,822	-3.1%	2,327	17.5%	8,142	9,002	-9.6%
AUSTRIALIAN COKE COAL	0	0	0.0%	0	0.0%	0	0	0.0%
BRENT BALMO SWAP	740	223	231.8%	150	393.3%	1,080	348	210.3%
BRENT CALENDAR SWAP	18,294	1,683	987.0%	6,786	169.6%	35,252	10,261	243.6%
BRENT CFD SWAP	0	0	0.0%	0	-	0	0	0.0%
BRENT FINANCIAL FUTURES	50	60	-16.7%	120	-58.3%	185	3,560	-94.8%
BRENT OIL LAST DAY	3,780,869	1,877,590	101.4%	2,878,328	31.4%	9,673,277	5,056,273	91.3%
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	133,248	131,299	1.5%	83,318	59.9%	292,944	324,724	-9.8%
CHICAGO ULSD PL VS HO SPR	2,187	150	1,358.0%	999	118.9%	4,007	1,831	118.8%
CHICAGO UNL GAS PL VS RBO	145	0	0.0%	0	0.0%	310	515	-39.8%
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	260	-100.0%	528	-100.0%	1,128	2,216	-49.1%
CIN HUB 5MW REAL TIME O P	0	3,920	-100.0%	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	0	0.0%
CONWAY NATURAL GASOLINE (575	85	576.5%	564	2.0%	1,548	844	83.4%
CONWAY NORMAL BUTANE (OPI	50	323	-84.5%	320	-84.4%	583	513	13.6%
CONWAY PROPANE 5 DECIMALS	23,146	11,171	107.2%	14,675	57.7%	54,418	42,374	28.4%

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Energy Futures								
CRUDE OIL	0	9,616	-100.0%	300	-100.0%	1,962	24,705	-92.1%
CRUDE OIL OUTRIGHTS	192,187	73,416	161.8%	64,347	198.7%	334,378	196,588	70.1%
CRUDE OIL PHY	40,917,795	23,847,203	71.6%	28,143,382	45.4%	95,151,323	72,557,227	31.1%
CRUDE OIL SPRDS	52,336	13,289	293.8%	27,417	90.9%	108,299	56,711	91.0%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%	0	0	0.0%
DAILY PJM	0	0	0.0%	0	0.0%	0	0	0.0%
DATED BRENT (PLATTS) DAILY S	640	0	-	0	-	640	0	-
DATED TO FRONTLINE BRENT	0	0	0.0%	0	0.0%	0	600	-100.0%
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	300	0	0.0%	0	-	300	0	0.0%
DUBAI CRUDE OIL CALENDAR	6,680	873	665.2%	0	0.0%	6,680	15,298	-56.3%
DUTCH TTF NATURAL GAS CAL	52,099	11,512	352.6%	19,180	171.6%	108,791	27,328	298.1%
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	0	0.0%
EIA FLAT TAX ONHWAY DIESE	776	40	1,840.0%	1,572	-50.6%	3,421	1,028	232.8%
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%
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	2,826	10,627	-73.4%	2,291	23.4%	7,805	31,518	-75.2%
ETHANOL SWAP	40	70	-42.9%	0	0.0%	343	210	63.3%
ETHANOL T2 FOB ROTT INCL DU	10,508	5,065	107.5%	4,454	135.9%	19,893	13,434	48.1%
EURO 1% FUEL OIL NEW BALM	0	0	0.0%	0	0.0%	0	0	0.0%
EURO 3.5% FUEL OIL RDAM B	0	105	-100.0%	0	0.0%	35	145	-75.9%
EURO 3.5% FUEL OIL SPREAD	5	45	-88.9%	12	-58.3%	22	45	-51.1%
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	94	-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	78	-100.0%	20	-100.0%	37	273	-86.4%
EUROPE 3.5% FUEL OIL RDAM	597	1,837	-67.5%	410	45.6%	1,395	4,332	-67.8%
EUROPEAN GASOIL (ICE)	63	220	-71.4%	53	18.9%	258	428	-39.7%
EUROPEAN NAPHTHA BALMO	0	288	-100.0%	10	-100.0%	10	757	-98.7%
EUROPEAN NAPHTHA CRACK SP	3,529	6,398	-44.8%	1,991	77.2%	7,188	17,107	-58.0%
EUROPE DATED BRENT SWAP	0	176	-100.0%	0	0.0%	0	748	-100.0%
EUROPE JET KERO NWE CALSW	0	0	0.0%	0	0.0%	0	0	0.0%
EUROPE NAPHTHA CALSWAP	714	3,025	-76.4%	608	17.4%	2,176	7,273	-70.1%
EURO PROPANE CIF ARA SWA	2,581	2,897	-10.9%	2,188	18.0%	7,155	6,321	13.2%
FREIGHT MARKETS	1,116	619	80.3%	126	785.7%	1,799	2,805	-35.9%
FUEL OIL CRACK VS ICE	452	1,831	-75.3%	607	-25.5%	1,475	3,930	-62.5%
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	0	15	-100.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAR 2020	VOLUME MAR 2019	% CHG	VOIUME FEB 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Energy Futures								
FUEL OIL (PLATS) CAR CM	0	0	0.0%	0	0.0%	0	0	0.0%
FUEL OIL (PLATS) CAR CN	0	0	0.0%	0	0.0%	0	0	0.0%
FUELOIL SWAP:CARGOES VS.B	6	171	-96.5%	13	-53.8%	44	729	-94.0%
GAS EURO-BOB OXY NWE BARG	3,481	9,345	-62.8%	1,773	96.3%	7,882	23,769	-66.8%
GAS EURO-BOB OXY NWE BARG	6,690	12,886	-48.1%	10,792	-38.0%	22,708	31,067	-26.9%
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	-
GASOIL 0.1 RDAM BRGS VS I	0	0	0.0%	0	0.0%	0	15	-100.0%
GASOIL 0.1 ROTTERDAM BARG	5	12	-58.3%	5	0.0%	30	24	25.0%
GASOIL 10PPM VS ICE SWAP	0	15	-100.0%	0	0.0%	0	24	-100.0%
GASOIL CALENDAR SWAP	123	0	0.0%	30	310.0%	165	54	205.6%
GASOIL CRACK SPREAD CALEN	0	150	-100.0%	2,727	-100.0%	11,171	462	2,318.0%
GASOIL MINI CALENDAR SWAP	1,168	138	746.4%	784	49.0%	2,456	592	314.9%
GERMAN POWER BASELOAD CA	299	4,944	-94.0%	504	-40.7%	8,392	5,937	41.4%
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	0	0.0%
GRP THREE ULSD(PLT)VS HEA	4,634	2,575	80.0%	3,410	35.9%	12,376	8,640	43.2%
GRP THREE UNL GS (PLT) VS	4,485	4,885	-8.2%	3,503	28.0%	11,273	10,629	6.1%
GULF COAST 3% FUEL OIL BA	180	1,099	-83.6%	945	-81.0%	1,832	2,670	-31.4%
GULF COAST JET FUEL CLNDR	225	51	341.2%	39	476.9%	456	267	70.8%
GULF COAST JET VS NYM 2 H	30,874	20,270	52.3%	17,309	78.4%	71,981	55,846	28.9%
GULF COAST NO.6 FUEL OIL	28,855	23,019	25.4%	20,709	39.3%	65,635	80,923	-18.9%
GULF COAST ULSD CALENDAR	836	183	356.8%	639	30.8%	2,529	1,113	127.2%
GULF COAST ULSD CRACK SPR	240	0	0.0%	825	-70.9%	1,065	0	0.0%
HEATING OIL BALMO CLNDR S	500	0	0.0%	15	3,233.3%	575	10	5,650.0%
HEATING OIL CRCK SPRD BAL	0	0	-	0	0.0%	0	0	-
HEATING OIL PHY	5,101,486	3,382,272	50.8%	4,206,446	21.3%	14,963,090	9,853,668	51.9%
HENRY HUB BASIS SWAP	4,280	0	0.0%	0	0.0%	4,280	0	0.0%
HENRY HUB FINANCIAL LAST	0	0	0.0%	0	-	0	0	0.0%
HENRY HUB INDEX SWAP FUTU	4,280	0	0.0%	0	0.0%	5,992	0	0.0%
HENRY HUB SWAP	74,623	59,967	24.4%	87,167	-14.4%	247,878	379,318	-34.7%
HOUSTON SHIP CHANNEL BASI	0	0	0.0%	0	0.0%	0	0	0.0%
HTG OIL	0	0	0.0%	0	0.0%	0	0	0.0%
ICE BRENT DUBAI SWAP	10,798	1,015	963.8%	4,680	130.7%	20,207	15,125	33.6%
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	341	1,053	-67.6%	154	121.4%	532	1,433	-62.9%
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	150	0	0.0%	0	0.0%	150	0	0.0%
JAPAN C&F NAPHTHA SWAP	191	1,683	-88.7%	241	-20.7%	635	4,352	-85.4%
JAPAN NAPHTHA BALMO SWAP	0	92	-100.0%	0	0.0%	28	271	-89.7%
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	70	-100.0%
JET FUEL CRG CIF NEW VS I	0	0	-	0	0.0%	0	0	-
JET FUEL UP-DOWN BALMO CL	2,152	2,740	-21.5%	2,255	-4.6%	7,382	9,649	-23.5%
JKM LNG Futures	5	3,929	-99.9%	795	-99.4%	2,380	5,304	-55.1%
LA CARB DIESEL (OPIS) SWA	825	125	560.0%	370	123.0%	1,430	285	401.8%
LA CARBOB GASOLINE(OPIS)S	75	375	-80.0%	100	-25.0%	375	1,575	-76.2%
LA JET (OPIS) SWAP	650	1,025	-36.6%	850	-23.5%	3,095	3,775	-18.0%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
LLS (ARGUS) VS WTI SWAP	165	3,910	-95.8%	385	-57.1%	1,560	9,188	-83.0%
LOS ANGELES CARB GASOLINE	0	0	0.0%	0	0.0%	0	0	0.0%
LTD NAT GAS	239,745	276,785	-13.4%	245,424	-2.3%	733,625	1,013,188	-27.6%
MARS (ARGUS) VS WTI SWAP	0	3,655	-100.0%	50	-100.0%	2,480	7,405	-66.5%
MARS (ARGUS) VS WTI TRD M	26,509	11,215	136.4%	11,725	126.1%	53,251	64,343	-17.2%
MARS BLEND CRUDE OIL	0	0	0.0%	0	-	0	0	0.0%
MCCLOSKEY ARA ARGV COAL	24,218	34,063	-28.9%	27,062	-10.5%	80,661	85,145	-5.3%
MCCLOSKEY RCH BAY COAL	1,356	2,478	-45.3%	1,316	3.0%	4,631	8,444	-45.2%
MGF FUT	0	0	0.0%	0	0.0%	0	0	0.0%
MGN1 SWAP FUT	70	50	40.0%	100	-30.0%	210	170	23.5%
MICHIGAN BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
MICHIGAN MISO	0	0	0.0%	0	0.0%	0	0	0.0%
MINI GAS EUROBOB OXY NWE A	45	44	2.3%	32	40.6%	77	636	-87.9%
MINI RBOB V. EBOBARG NWE BF	350	230	52.2%	320	9.4%	670	1,596	-58.0%
MINI RBOB V. EBOB(ARGUS) NW	615	1,955	-68.5%	588	4.6%	2,614	5,689	-54.1%
MINY HTG OIL	5	4	25.0%	6	-16.7%	17	10	70.0%
MINY NATURAL GAS	68,741	20,240	239.6%	38,915	76.6%	157,845	85,328	85.0%
MINY RBOB GAS	10	9	11.1%	6	66.7%	22	21	4.8%
MINY WTI CRUDE OIL	1,393,401	367,006	279.7%	614,734	126.7%	2,490,219	1,255,616	98.3%
MJC FUT	0	30	-100.0%	0	0.0%	0	110	-100.0%
MNC FUT	2,607	5,376	-51.5%	1,259	107.1%	6,021	13,251	-54.6%
MONT BELVIEU ETHANE 5 DECI	19,459	12,640	53.9%	17,174	13.3%	52,744	40,828	29.2%
MONT BELVIEU ETHANE OPIS B	90	50	80.0%	25	260.0%	205	595	-65.5%
MONT BELVIEU LDH PROPANE 5	224,374	137,375	63.3%	173,388	29.4%	585,589	387,741	51.0%
MONT BELVIEU LDH PROPANE C	2,691	2,553	5.4%	2,561	5.1%	9,617	11,774	-18.3%
MONT BELVIEU NATURAL GASO	65,420	7,665	753.5%	37,956	72.4%	115,689	24,403	374.1%
MONT BELVIEU NATURAL GASO	1,032	715	44.3%	1,202	-14.1%	2,375	2,209	7.5%
MONT BELVIEU NORMAL BUTAN	90,083	36,495	146.8%	71,316	26.3%	228,392	105,192	117.1%
MONT BELVIEU NORMAL BUTAN	1,522	1,430	6.4%	802	89.8%	3,842	4,534	-15.3%
NAT GAS BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS	186,739	81,573	128.9%	147,517	26.6%	474,846	336,479	41.1%
NATURAL GAS PEN SWP	71,645	20,814	244.2%	36,587	95.8%	142,563	79,852	78.5%
NATURAL GAS PHY	12,118,151	6,074,733	99.5%	12,025,452	0.8%	35,548,249	22,573,775	57.5%
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%	14,760	-100.0%	14,760	16,560	-10.9%
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	810	1,142	-29.1%	550	47.3%	2,623	2,287	14.7%
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	1,240	-100.0%
NGPL TEX/OK	0	0	0.0%	0	0.0%	0	0	0.0%
N ILLINOIS HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%

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Energy Futures								
N ILLINOIS HUB MTHLY	0	0	0.0%	0	-	0	0	0.0%
NO 2 UP-DOWN SPREAD CALEN	0	225	-100.0%	50	-100.0%	225	575	-60.9%
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	687	360	90.8%	371	85.2%	1,368	1,615	-15.3%
NY 3.0% FUEL OIL (PLATTS	0	200	-100.0%	0	0.0%	0	450	-100.0%
NY HARBOR 1% FUEL OIL BAL	0	0	0.0%	0	0.0%	0	0	0.0%
NY HARBOR HEAT OIL SWP	8,390	954	779.5%	3,964	111.7%	17,101	5,688	200.7%
NY HARBOR LOW SULPUR GAS	0	0	0.0%	0	0.0%	0	315	-100.0%
NY HARBOR RESIDUAL FUEL 1	1,784	977	82.6%	1,091	63.5%	4,628	2,876	60.9%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	0.0%	0	0	0.0%
NYH NO 2 CRACK SPREAD CAL	2,400	265	805.7%	1,651	45.4%	4,876	865	463.7%
NYISO CAPACITY	0	0	0.0%	0	0.0%	0	300	-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	5,520	-100.0%
NYISO ZONE G 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
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	700	-100.0%	300	-100.0%	300	1,450	-79.3%
NY ULSD (ARGUS) VS HEATING	1,485	27	5,400.0%	0	0.0%	1,972	417	372.9%
ONEOK OKLAHOMA NG BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
ONTARIO POWER SWAPS	0	0	0.0%	0	0.0%	0	0	0.0%
PANHANDLE BASIS SWAP FUTU	0	0	0.0%	0	0.0%	0	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	2,839	2,495	13.8%	2,585	9.8%	8,976	9,818	-8.6%
PETRO CRCKS & SPRDS ASIA	0	28	-100.0%	150	-100.0%	150	28	435.7%
PETRO CRCKS & SPRDS NA	52,463	45,203	16.1%	35,010	49.9%	124,887	126,574	-1.3%
PETRO CRK&SPRD EURO	1,373	4,459	-69.2%	1,420	-3.3%	5,412	13,171	-58.9%
PETROLEUM PRODUCTS	3,135	2,000	56.7%	2,299	36.4%	8,328	10,074	-17.3%
PETROLEUM PRODUCTS ASIA	505	1,776	-71.6%	525	-3.8%	1,677	5,218	-67.9%
PETRO OUTRIGHT EURO	5,161	4,051	27.4%	5,427	-4.9%	15,218	11,844	28.5%
PETRO OUTRIGHT NA	4,222	6,657	-36.6%	2,239	88.6%	10,454	18,070	-42.1%
PJM AD HUB 5MW REAL TIME	0	0	0.0%	0	0.0%	0	71,395	-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	0	0.0%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
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	23,400	-100.0%
PJM WESTH RT PEAK	0	10,200	-100.0%	3,060	-100.0%	8,902	15,683	-43.2%
PLASTICS	1,528	490	211.8%	756	102.1%	3,016	2,905	3.8%
PREMIUM UNLND 10P FOB MED	84	34	147.1%	12	600.0%	158	542	-70.8%
PREMIUM UNLEAD 10PPM FOB	0	0	0.0%	0	0.0%	0	18	-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	30	-100.0%
PROPANE NON-LDH MB (OPIS) B	1,588	1,359	16.9%	1,743	-8.9%	6,637	7,050	-5.9%
PROPANE NON-LDH MT. BEL (OF	17,666	20,068	-12.0%	25,533	-30.8%	70,024	54,518	28.4%
RBOB CALENDAR SWAP	5,452	4,531	20.3%	4,393	24.1%	15,874	15,520	2.3%
RBOB CRACK SPREAD	2,340	1,195	95.8%	2,465	-5.1%	5,740	2,530	126.9%
RBOB CRACK SPREAD BALMO S	0	0	-	0	0.0%	0	0	-
RBOB GAS	0	0	0.0%	0	0.0%	0	0	0.0%
RBOB GASOLINE BALMO CLNDR	710	511	38.9%	570	24.6%	1,280	2,703	-52.6%
RBOB PHY	5,625,763	5,049,251	11.4%	4,861,485	15.7%	15,043,927	12,637,511	19.0%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	-	0	0	0.0%
RBOB VS HEATING OIL SWAP	1,200	0	0.0%	300	300.0%	1,500	75	1,900.0%
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	17	-100.0%	4	-100.0%	41	37	10.8%
SINGAPORE 380CST BALMO	0	90	-100.0%	31	-100.0%	37	115	-67.8%
SINGAPORE 380CST FUEL OIL	409	2,852	-85.7%	206	98.5%	1,225	9,759	-87.4%
SINGAPORE FUEL 180CST CAL	5	368	-98.6%	23	-78.3%	124	835	-85.1%
SINGAPORE FUEL OIL SPREAD	0	55	-100.0%	30	-100.0%	80	230	-65.2%
SINGAPORE GASOIL	958	5,764	-83.4%	823	16.4%	2,878	16,987	-83.1%
SINGAPORE GASOIL CALENDAR	916	320	186.3%	1,277	-28.3%	3,293	670	391.5%
SINGAPORE GASOIL SWAP	832	688	20.9%	1,856	-55.2%	3,909	3,537	10.5%
SINGAPORE GASOIL VS ICE	117	3,075	-96.2%	0	0.0%	117	4,340	-97.3%
SINGAPORE JET KERO BALMO	92	0	0.0%	253	-63.6%	345	0	0.0%
SINGAPORE JET KERO GASOIL	0	0	0.0%	0	0.0%	0	100	-100.0%
SINGAPORE JET KEROSENE SW	1,555	515	201.9%	2,178	-28.6%	4,358	1,645	164.9%
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	-	0	0	0.0%
SINGAPORE MOGAS 92 UNLEAD	0	450	-100.0%	25	-100.0%	25	925	-97.3%
SINGAPORE MOGAS 92 UNLEAD	6,485	18,344	-64.6%	4,475	44.9%	16,410	52,478	-68.7%
SINGAPORE NAPHTHA SWAP	0	0	0.0%	0	-	0	0	0.0%
SING FUEL	0	0	0.0%	0	0.0%	0	0	0.0%
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	370	-100.0%	0	0.0%	0	730	-100.0%
TC5 RAS TANURA TO YOKOHAM	25	485	-94.8%	60	-58.3%	140	1,240	-88.7%
TCO BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TD3 MEG TO JAPAN 250K MT	7,359	3,756	95.9%	2,407	205.7%	13,763	11,971	15.0%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
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%	0	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	491	894	-45.1%	370	32.7%	1,561	2,774	-43.7%
ULSD 10PPM CIF MED VS ICE	0	0	0.0%	0	-	0	0	0.0%
ULSD UP-DOWN BALMO SWP	6,960	6,145	13.3%	8,235	-15.5%	26,580	20,070	32.4%
UP DOWN GC ULSD VS NMX HO	67,766	23,313	190.7%	42,162	60.7%	159,919	83,189	92.2%
WAHA BASIS	0	300	-100.0%	0	0.0%	0	425	-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	600	-100.0%
WTI-BRENT CALENDAR SWAP	67,849	30,610	121.7%	60,439	12.3%	172,368	78,870	118.5%
WTI CALENDAR	90,668	53,364	69.9%	39,165	131.5%	175,981	123,082	43.0%
WTI MIDLAND CRUDE OIL	0	0	-	300	-100.0%	300	0	-
WTS (ARGUS) VS WTI SWAP	7,245	2,880	151.6%	1,260	475.0%	24,994	11,208	123.0%
WTS (ARGUS) VS WTI TRD MT	1,560	1,052	48.3%	3,240	-51.9%	4,980	3,012	65.3%
Energy Options								
BRENT 1 MONTH CAL	0	0	0.0%	0	-	0	0	0.0%
BRENT CALENDAR SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
BRENT CRUDE OIL 12 M CSO	0	0	0.0%	0	-	0	0	0.0%
BRENT CRUDE OIL 1 M CSO	3,600	3,100	16.1%	18,200	-80.2%	21,800	21,100	3.3%
BRENT CRUDE OIL 6 M CSO	0	0	0.0%	0	-	0	0	0.0%
BRENT OIL LAST DAY	117,529	122,199	-3.8%	79,007	48.8%	309,347	392,613	-21.2%
COAL API2 INDEX	0	350	-100.0%	0	0.0%	0	560	-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	0	150	-100.0%	0	0.0%	0	150	-100.0%
CRUDE OIL 1MO	322,743	207,304	55.7%	224,700	43.6%	802,643	688,304	16.6%
CRUDE OIL APO	152,239	93,804	62.3%	41,022	271.1%	249,377	152,420	63.6%
CRUDE OIL CALNDR STRIP	0	200	-100.0%	0	0.0%	0	200	-100.0%
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%	0	960	-100.0%
CRUDE OIL PHY	4,623,623	2,116,183	118.5%	3,220,444	43.6%	11,410,582	6,776,599	68.4%
ETHANOL	0	0	0.0%	0	-	0	0	0.0%
ETHANOL SWAP	4,180	8,713	-52.0%	1,525	174.1%	10,969	21,032	-47.8%
FREIGHT MARKETS	0	0	-	0	0.0%	0	0	-
HEATING OIL PHY	18,937	21,115	-10.3%	24,637	-23.1%	71,923	79,871	-10.0%
HENRY HUB FINANCIAL LAST	3,554	4,757	-25.3%	2,352	51.1%	17,818	18,039	-1.2%
HO 1 MONTH CLNDR OPTIONS	0	0	0.0%	50	-100.0%	100	1,000	-90.0%
LLS CRUDE OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MCCLOSKEY ARA ARGS COAL	0	0	0.0%	1,425	-100.0%	1,425	130	996.2%
MCCLOSKEY RCH BAY COAL	0	0	0.0%	150	-100.0%	150	220	-31.8%
NATURAL GAS 1 M CSO FIN	31,100	7,850	296.2%	83,576	-62.8%	309,251	162,500	90.3%
NATURAL GAS 2 M CSO FIN	500	500	0.0%	1,750	-71.4%	3,750	500	650.0%
NATURAL GAS 3 M CSO FIN	41,300	4,550	807.7%	39,125	5.6%	111,375	5,100	2,083.8%

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Energy Options								
NATURAL GAS 5 M CSO FIN	3,000	0	0.0%	200	1,400.0%	6,450	0	0.0%
NATURAL GAS 6 M CSO FIN	45,300	400	11,225.0%	26,300	72.2%	132,400	17,075	675.4%
NATURAL GAS OPT	1,500	0	-	0	-	1,500	0	-
NATURAL GAS OPTION ON CALE	3,000	2,800	7.1%	6,340	-52.7%	10,640	7,300	45.8%
NATURAL GAS PHY	3,152,318	986,692	219.5%	2,341,768	34.6%	7,984,579	4,854,729	64.5%
NATURAL GAS WINTER STRIP	0	0	0.0%	0	0.0%	600	0	0.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NY HARBOR HEAT OIL SWP	2,437	1,432	70.2%	1,711	42.4%	11,654	4,478	160.3%
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	204	32	537.5%	15	1,260.0%	299	1,467	-79.6%
PETRO OUTRIGHT EURO	0	0	0.0%	6	-100.0%	6	24	-75.0%
PETRO OUTRIGHT NA	270	0	0.0%	265	1.9%	755	0	0.0%
PJM WES HUB PEAK CAL MTH	280	100	180.0%	80	250.0%	620	120	416.7%
PJM WES HUB PEAK LMP 50MW	0	396	-100.0%	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	57	-100.0%	150	-100.0%	150	237	-36.7%
RBOB CRACK	0	0	0.0%	0	0.0%	0	0	0.0%
RBOB PHY	13,100	10,411	25.8%	8,884	47.5%	32,013	34,283	-6.6%
ROTTERDAM 3.5%FUEL OIL CL	0	0	0.0%	0	-	0	0	0.0%
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
SHORT TERM	200	0	0.0%	550	-63.6%	1,150	1,800	-36.1%
SHORT TERM NATURAL GAS	600	425	41.2%	1,825	-67.1%	4,100	4,000	2.5%
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	101,725	23,700	329.2%	161,850	-37.1%	301,175	185,505	62.4%
WTI CRUDE OIL 1 M CSO FI	59,750	57,850	3.3%	114,685	-47.9%	264,620	150,350	76.0%

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FX Futures								
AD/CD CROSS RATES	13	17	-23.5%	11	18.2%	33	52	-36.5%
AD/JY CROSS RATES	5,553	4,052	37.0%	2,280	143.6%	9,974	8,915	11.9%
AD/NE CROSS RATES	876	125	600.8%	165	430.9%	1,788	132	1,254.5%
AUSTRALIAN DOLLAR	3,296,266	2,274,445	44.9%	2,332,071	41.3%	7,732,599	6,486,810	19.2%
BP/JY CROSS RATES	7,050	2,892	143.8%	2,500	182.0%	12,407	6,216	99.6%
BP/SF CROSS RATES	1,251	401	212.0%	438	185.6%	1,982	1,153	71.9%
BRAZIL REAL	262,970	166,630	57.8%	245,568	7.1%	725,559	364,279	99.2%
BRITISH POUND	3,581,281	3,367,730	6.3%	2,268,396	57.9%	7,829,157	7,908,696	-1.0%
CANADIAN DOLLAR	2,724,243	1,866,908	45.9%	1,767,985	54.1%	6,010,991	4,648,964	29.3%
CD/JY CROSS RATES	139	16	768.8%	44	215.9%	296	18	1,544.4%
CHINESE RENMINBI (CNH)	29,261	20,596	42.1%	19,132	52.9%	65,848	78,488	-16.1%
CZECK KORUNA (EC)	9	4	125.0%	5	80.0%	14	10	40.0%
CZECK KORUNA (US)	0	0	0.0%	0	-	0	0	0.0%
EC/AD CROSS RATES	13,671	10,551	29.6%	7,752	76.4%	27,730	15,559	78.2%
EC/CD CROSS RATES	13,597	7,197	88.9%	1,902	614.9%	16,935	8,788	92.7%
EC/NOK CROSS RATES	252	979	-74.3%	203	24.1%	558	1,290	-56.7%
EC/SEK CROSS RATES	1,929	1,923	0.3%	438	340.4%	2,809	2,650	6.0%
EFX/BP CROSS RATES	172,367	167,718	2.8%	63,471	171.6%	288,116	310,990	-7.4%
EFX/JY CROSS RATES	153,908	152,803	0.7%	73,779	108.6%	270,370	225,930	19.7%
EFX/SF CROSS RATES	106,237	51,939	104.5%	26,477	301.2%	159,727	94,057	69.8%
E-MINI EURO FX	307,874	124,817	146.7%	91,590	236.1%	451,615	280,274	61.1%
E-MINI JAPANESE YEN	73,361	11,347	546.5%	23,897	207.0%	108,446	37,298	190.8%
EURO FX	7,943,352	5,517,744	44.0%	4,460,315	78.1%	15,996,150	12,986,320	23.2%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	-	0	0	0.0%
HUNGARIAN FORINT (US)	58	0	0.0%	1	5,700.0%	68	4	1,600.0%
INDIAN RUPEE	33,658	72,238	-53.4%	34,451	-2.3%	102,327	243,727	-58.0%
JAPANESE YEN	4,886,884	2,896,634	68.7%	3,621,488	34.9%	11,403,309	7,586,707	50.3%
KOREAN WON	1,217	715	70.2%	1,552	-21.6%	3,237	1,969	64.4%
MEXICAN PESO	2,266,350	1,860,159	21.8%	1,313,316	72.6%	4,621,799	4,106,611	12.5%
MICRO AUD/USD	379,239	122,996	208.3%	95,002	299.2%	565,939	378,921	49.4%
MICRO CAD/USD	36,565	17,822	105.2%	17,973	103.4%	70,770	47,320	49.6%
MICRO CHF/USD	4,544	2,787	63.0%	3,806	19.4%	13,917	6,083	128.8%
MICRO EUR/USD	750,385	254,721	194.6%	197,982	279.0%	1,112,161	764,470	45.5%
MICRO GBP/USD	55,217	76,546	-27.9%	48,031	15.0%	147,073	157,491	-6.6%
MICRO INR/USD	2,024	4,411	-54.1%	3,752	-46.1%	9,461	15,745	-39.9%
MICRO JPY/USD	69,908	25,058	179.0%	25,425	175.0%	114,135	88,646	28.8%
NEW ZEALND DOLLAR	1,055,274	649,547	62.5%	635,770	66.0%	2,222,633	1,787,452	24.3%
NKR/USD CROSS RATE	11,613	7,453	55.8%	7,831	48.3%	26,762	11,877	125.3%
POLISH ZLOTY (EC)	147	160	-8.1%	0	0.0%	147	273	-46.2%
POLISH ZLOTY (US)	1,701	221	669.7%	466	265.0%	2,544	430	491.6%
RMB USD	1	0	0.0%	2	-50.0%	3	1	200.0%
RUSSIAN RUBLE	228,487	141,753	61.2%	106,051	115.5%	405,415	242,083	67.5%
S.AFRICAN RAND	110,192	62,388	76.6%	57,141	92.8%	230,676	142,080	62.4%
SF/JY CROSS RATES	19	0	0.0%	95	-80.0%	149	7	2,028.6%
SHEKEL	25	0	0.0%	61	-59.0%	110	0	0.0%
SKR/USD CROSS RATES	9,135	5,760	58.6%	3,838	138.0%	17,240	10,144	70.0%
SWISS FRANC	1,190,542	688,341	73.0%	644,626	84.7%	2,409,985	1,499,683	60.7%
TURKISH LIRA	2,484	3,262	-23.9%	153	1,523.5%	2,777	3,735	-25.6%
USDZAR	0	0	0.0%	0	0.0%	0	20	-100.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAR 2020	VOLUME MAR 2019	% CHG	VOIUME FEB 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
FX Options								
AUD/USD MONDAY OPTION WEE	0	0	-	509	-100.0%	509	0	-
AUD/USD MONDAY OPTION WEE	69	0	-	0	-	69	0	-
AUD/USD MONDAY OPTION WEE	392	0	-	0	-	392	0	-
AUD/USD MONDAY OPTION WEE	103	0	-	0	-	103	0	-
AUD/USD MONTHLY OPTIONS	129,787	70,367	84.4%	108,028	20.1%	320,452	207,942	54.1%
AUD/USD WKLY FRIDAY OPTION	90	248	-63.7%	0	0.0%	90	8,103	-98.9%
AUD/USD WKLY FRIDAY OPTION	8,046	1,753	359.0%	9,315	-13.6%	23,740	7,750	206.3%
AUD/USD WKLY FRIDAY OPTION	3,429	6,562	-47.7%	7,179	-52.2%	15,225	19,079	-20.2%
AUD/USD WKLY FRIDAY OPTION	3,155	11,251	-72.0%	7,953	-60.3%	16,583	24,198	-31.5%
AUD/USD WKLY FRIDAY OPTION	0	6,096	-100.0%	0	0.0%	4,805	7,808	-38.5%
AUD/USD WKLY WED OPTIONS -	1,545	3,826	-59.6%	2,134	-27.6%	5,135	6,233	-17.6%
AUD/USD WKLY WED OPTIONS -	1,142	1,266	-9.8%	1,773	-35.6%	4,651	5,295	-12.2%
AUD/USD WKLY WED OPTIONS -	806	985	-18.2%	1,774	-54.6%	4,880	1,927	153.2%
AUD/USD WKLY WED OPTIONS -	140	1,195	-88.3%	4,926	-97.2%	6,320	3,246	94.7%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	2,596	671	286.9%
BRITISH POUND (EU)	0	0	0.0%	0	-	0	0	0.0%
BRL/USD MONTHLY OPTIONS	8	0	-	31	-74.2%	89	0	-
CAD/USD MONDAY OPTIONS WE	401	0	-	0	-	401	0	-
CAD/USD MONDAY OPTIONS WE	100	0	-	1	9,900.0%	101	0	-
CAD/USD MONDAY OPTIONS WE	38	0	-	94	-59.6%	132	0	-
CAD/USD MONDAY OPTIONS WE	234	0	-	0	-	234	0	-
CAD/USD MONDAY OPTIONS WE	102	0	-	0	-	102	0	-
CAD/USD MONTHLY OPTIONS	67,061	68,599	-2.2%	66,872	0.3%	175,631	179,425	-2.1%
CAD/USD WKLY FRIDAY OPTION	121	588	-79.4%	0	0.0%	121	18,330	-99.3%
CAD/USD WKLY FRIDAY OPTION	5,706	2,099	171.8%	9,697	-41.2%	26,068	13,372	94.9%
CAD/USD WKLY FRIDAY OPTION	4,434	9,167	-51.6%	8,042	-44.9%	21,886	28,813	-24.0%
CAD/USD WKLY FRIDAY OPTION	2,424	11,523	-79.0%	10,963	-77.9%	21,512	28,597	-24.8%
CAD/USD WKLY FRIDAY OPTION	0	9,784	-100.0%	0	0.0%	10,608	9,997	6.1%
CAD/USD WKLY WED OPTIONS -	2,357	4,609	-48.9%	2,684	-12.2%	6,718	8,619	-22.1%
CAD/USD WKLY WED OPTIONS -	5,270	2,448	115.3%	1,369	285.0%	7,882	8,521	-7.5%
CAD/USD WKLY WED OPTIONS -	678	3,175	-78.6%	2,495	-72.8%	6,289	7,226	-13.0%
CAD/USD WKLY WED OPTIONS -	2,138	3,311	-35.4%	3,106	-31.2%	7,296	6,390	14.2%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	1,503	1,760	-14.6%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	-	0	0	0.0%
CHF/USD MONTHLY OPTIONS	1,675	1,472	13.8%	5,263	-68.2%	13,974	4,833	189.1%
CHF/USD WKLY FRIDAY OPTION	2	0	0.0%	0	0.0%	2	108	-98.1%
CHF/USD WKLY FRIDAY OPTION	168	934	-82.0%	201	-16.4%	625	978	-36.1%
CHF/USD WKLY FRIDAY OPTION	272	287	-5.2%	318	-14.5%	606	456	32.9%
CHF/USD WKLY FRIDAY OPTION	232	170	36.5%	125	85.6%	479	301	59.1%
CHF/USD WKLY FRIDAY OPTION	0	601	-100.0%	0	0.0%	841	601	39.9%
EUR/GBP MONTHLY OPTIONS	0	19	-100.0%	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	11	0	-	1,083	-99.0%	1,094	0	-
EUR/USD MONDAY OPTION WEE	1,038	0	-	50	1,976.0%	1,088	0	-
EUR/USD MONDAY OPTION WEE	1,445	0	-	337	328.8%	1,782	0	-
EUR/USD MONDAY OPTION WEE	1,068	0	-	49	2,079.6%	1,117	0	-
EUR/USD MONDAY OPTION WEE	1,609	0	-	0	-	1,609	0	-
EUR/USD MONTHLY OPTIONS	514,915	408,155	26.2%	459,753	12.0%	1,249,445	1,089,337	14.7%
EUR/USD WKLY FRIDAY OPTION	484	2,116	-77.1%	0	0.0%	484	58,080	-99.2%

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CMEG Exchange Volume Report - Monthly

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FX Options								
EUR/USD WKLY FRIDAY OPTION	33,042	14,542	127.2%	39,824	-17.0%	95,295	41,110	131.8%
EUR/USD WKLY FRIDAY OPTION	22,367	30,650	-27.0%	32,320	-30.8%	84,539	94,299	-10.4%
EUR/USD WKLY FRIDAY OPTION	14,622	35,562	-58.9%	48,047	-69.6%	89,783	133,070	-32.5%
EUR/USD WKLY FRIDAY OPTION	0	32,237	-100.0%	0	0.0%	22,430	33,422	-32.9%
EUR/USD WKLY WED OPTIONS -	14,626	13,688	6.9%	15,056	-2.9%	36,457	29,095	25.3%
EUR/USD WKLY WED OPTIONS -	12,580	16,876	-25.5%	15,176	-17.1%	34,593	35,043	-1.3%
EUR/USD WKLY WED OPTIONS -	9,893	7,091	39.5%	14,836	-33.3%	30,845	32,346	-4.6%
EUR/USD WKLY WED OPTIONS -	10,146	14,500	-30.0%	12,319	-17.6%	31,906	34,735	-8.1%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	9,542	12,288	-22.3%
GBP/USD MONDAY OPTION WEE	0	0	-	619	-100.0%	619	0	-
GBP/USD MONDAY OPTION WEE	2	0	-	0	-	2	0	-
GBP/USD MONDAY OPTION WEE	289	0	-	0	-	289	0	-
GBP/USD MONDAY OPTION WEE	401	0	-	0	-	401	0	-
GBP/USD MONTHLY OPTIONS	125,607	162,454	-22.7%	122,130	2.8%	331,379	463,416	-28.5%
GBP/USD WKLY FRIDAY OPTION	357	188	89.9%	0	0.0%	357	22,665	-98.4%
GBP/USD WKLY FRIDAY OPTION	3,775	5,558	-32.1%	8,794	-57.1%	15,237	9,958	53.0%
GBP/USD WKLY FRIDAY OPTION	1,873	10,840	-82.7%	3,886	-51.8%	10,812	31,400	-65.6%
GBP/USD WKLY FRIDAY OPTION	2,089	17,180	-87.8%	2,851	-26.7%	15,421	36,062	-57.2%
GBP/USD WKLY FRIDAY OPTION	0	16,090	-100.0%	0	0.0%	6,129	17,332	-64.6%
GBP/USD WKLY WED OPTIONS -	1,562	7,644	-79.6%	2,770	-43.6%	7,601	13,232	-42.6%
GBP/USD WKLY WED OPTIONS -	610	6,597	-90.8%	608	0.3%	2,596	11,729	-77.9%
GBP/USD WKLY WED OPTIONS -	322	6,684	-95.2%	3,230	-90.0%	6,085	14,016	-56.6%
GBP/USD WKLY WED OPTIONS -	362	5,395	-93.3%	348	4.0%	6,035	14,891	-59.5%
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	4,403	6,060	-27.3%
JAPANESE YEN (EU)	0	0	0.0%	0	-	0	0	0.0%
JPY/USD MONDAY OPTION WEE	175	0	-	2,024	-91.4%	2,199	0	-
JPY/USD MONDAY OPTION WEE	136	0	-	561	-75.8%	697	0	-
JPY/USD MONDAY OPTION WEE	933	0	-	0	-	933	0	-
JPY/USD MONDAY OPTION WEE	385	0	-	96	301.0%	481	0	-
JPY/USD MONDAY OPTION WEE	152	0	-	0	-	152	0	-
JPY/USD MONTHLY OPTIONS	215,987	133,828	61.4%	229,329	-5.8%	580,107	358,332	61.9%
JPY/USD WKLY FRIDAY OPTION	114	415	-72.5%	0	0.0%	114	28,655	-99.6%
JPY/USD WKLY FRIDAY OPTION	18,995	4,677	306.1%	20,817	-8.8%	58,901	16,909	248.3%
JPY/USD WKLY FRIDAY OPTION	23,179	17,823	30.1%	19,588	18.3%	59,584	49,534	20.3%
JPY/USD WKLY FRIDAY OPTION	7,257	20,635	-64.8%	27,295	-73.4%	43,564	47,766	-8.8%
JPY/USD WKLY FRIDAY OPTION	0	13,433	-100.0%	0	0.0%	15,582	14,768	5.5%
JPY/USD WKLY WED OPTIONS -	4,145	4,394	-5.7%	16,790	-75.3%	26,630	8,396	217.2%
JPY/USD WKLY WED OPTIONS -	10,356	4,946	109.4%	6,272	65.1%	19,953	11,335	76.0%
JPY/USD WKLY WED OPTIONS -	13,485	4,417	205.3%	6,053	122.8%	23,284	9,207	152.9%
JPY/USD WKLY WED OPTIONS -	13,710	3,920	249.7%	8,314	64.9%	27,265	9,656	182.4%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	5,524	1,787	209.1%
MXN/USD MONTHLY OPTIONS	618	1,774	-65.2%	6,604	-90.6%	7,767	4,962	56.5%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	0	0	-
MXN/USD WKLY FRIDAY OPTION	0	145	-100.0%	0	0.0%	0	145	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	0	0.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	585	0	0.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	50	0	-
NZD/USD MONTHLY OPTIONS	660	64	931.3%	2,409	-72.6%	4,351	1,940	124.3%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
NZD/USD WKLY FRIDAY OPTION	50	0	-	0	0.0%	50	0	-

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FX Options								
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	206	-100.0%
NZD/USD WKLY FRIDAY OPTION	375	0	-	0	0.0%	375	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	0	0	-
Ags Futures								
FERTILIZER PRODUCS	3,800	900	322.2%	1,970	92.9%	8,735	4,100	113.0%
Foreign Exchange Futures								
CHILEAN PESO	0	0	0.0%	0	0.0%	0	0	0.0%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	665	1,436	-53.7%	2,085	-68.1%	3,262	2,808	16.2%

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Ag Products Futures								
BUTTER CS	8,050	3,547	127.0%	8,073	-0.3%	24,768	11,315	118.9%
CASH-SETTLED CHEESE	22,376	11,762	90.2%	12,157	84.1%	44,966	39,084	15.0%
CATTLE	2,194,894	1,778,880	23.4%	1,452,618	51.1%	5,255,170	4,576,100	14.8%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	0	0	-
CDD SEASONAL STRIP	150	0	0.0%	600	-75.0%	750	100	650.0%
CDD WEATHER	3,100	2,000	55.0%	1,000	210.0%	4,100	2,000	105.0%
CHI WHEAT	3,342,745	2,584,211	29.4%	3,403,951	-1.8%	9,270,721	7,946,916	16.7%
CLASS IV MILK	5,399	1,922	180.9%	5,441	-0.8%	14,593	8,114	79.8%
COCOA TAS	0	0	0.0%	0	0.0%	0	0	0.0%
COFFEE	0	0	-	0	0.0%	0	0	-
CORN	7,778,814	7,945,280	-2.1%	8,339,873	-6.7%	22,389,497	24,224,661	-7.6%
COTTON	6	0	0.0%	2	200.0%	13	3	333.3%
DJ_UBS ROLL SELECT INDEX FU	3,144	3,776	-16.7%	0	0.0%	3,144	3,776	-16.7%
DOW-UBS COMMOD INDEX	78,553	97,776	-19.7%	30,193	160.2%	122,506	137,191	-10.7%
DRY WHEY	2,639	1,040	153.8%	2,178	21.2%	6,142	4,423	38.9%
FEEDER CATTLE	382,220	369,642	3.4%	345,608	10.6%	1,034,768	894,778	15.6%
FERTILIZER PRODUCS	390	1,125	-65.3%	120	225.0%	710	5,640	-87.4%
GOLDMAN SACHS	19,477	27,033	-28.0%	18,700	4.2%	56,943	89,965	-36.7%
GSCI EXCESS RETURN FUT	82,728	112,594	-26.5%	6,052	1,267.0%	90,820	118,602	-23.4%
HDD EURO SEASONAL STRIP	0	0	-	0	0.0%	0	0	-
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER	250	0	0.0%	3,350	-92.5%	6,825	2,100	225.0%
HDD WEATHER EUROPEAN	0	1,000	-100.0%	0	0.0%	1,000	3,000	-66.7%
HOGS	1,381,558	1,716,059	-19.5%	977,394	41.4%	3,710,124	3,811,229	-2.7%
HOUSING INDEX	79	42	88.1%	38	107.9%	133	47	183.0%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,426,354	1,113,103	28.1%	1,344,241	6.1%	3,864,972	3,779,133	2.3%
LUMBER	14,549	11,140	30.6%	20,021	-27.3%	46,057	40,192	14.6%
MALAYSIAN PALM SWAP	2,700	2,000	35.0%	2,040	32.4%	8,570	5,940	44.3%
MILK	35,523	23,083	53.9%	29,816	19.1%	94,741	75,770	25.0%
MINI CORN	25,715	7,860	227.2%	10,623	142.1%	47,267	21,349	121.4%
MINI SOYBEAN	32,999	10,776	206.2%	20,785	58.8%	74,021	49,042	50.9%
MINI WHEAT	19,099	5,265	262.8%	6,340	201.2%	31,789	13,156	141.6%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	13,434	6,727	99.7%	16,521	-18.7%	38,568	21,450	79.8%
OATS	13,193	10,206	29.3%	17,749	-25.7%	41,030	37,465	9.5%
ROUGH RICE	26,003	14,456	79.9%	37,414	-30.5%	82,131	52,774	55.6%
SOYBEAN	5,500,166	3,351,469	64.1%	5,512,955	-0.2%	14,733,019	11,289,338	30.5%
SOYBEAN MEAL	2,982,485	1,871,053	59.4%	3,323,853	-10.3%	8,548,217	6,397,794	33.6%
SOYBEAN OIL	3,258,662	2,023,067	61.1%	3,334,002	-2.3%	9,371,772	6,888,679	36.0%
S&P GSCI ENHANCED ER SWAP	7,524	7,524	0.0%	0	0.0%	7,524	14,870	-49.4%
SUGAR 11	0	0	0.0%	0	0.0%	0	0	0.0%
USD CRUDE PALM OIL	2,114	964	119.3%	4,048	-47.8%	10,260	5,136	99.8%
WHEAT	26,495	20,826	27.2%	19,038	39.2%	66,485	44,368	49.8%

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Ag Products Options								
BUTTER CS	6,517	2,809	132.0%	4,246	53.5%	14,265	12,287	16.1%
CASH-SETTLED CHEESE	19,208	8,667	121.6%	11,937	60.9%	40,689	34,323	18.5%
CATTLE	377,755	254,597	48.4%	286,851	31.7%	885,942	580,510	52.6%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	0	0	-
CDD SEASONAL STRIP	0	2,000	-100.0%	1,000	-100.0%	2,000	2,000	0.0%
CHI WHEAT	901,003	859,178	4.9%	634,479	42.0%	2,145,554	2,292,474	-6.4%
CLASS IV MILK	12,073	4,138	191.8%	7,895	52.9%	24,374	13,849	76.0%
CORN	2,141,347	2,463,263	-13.1%	1,179,952	81.5%	4,998,565	5,794,422	-13.7%
CORN NEARBY+2 CAL SPRD	6,255	1,571	298.2%	6,100	2.5%	16,955	8,471	100.2%
DEC-DEC CORN CAL SPRD	250	15	1,566.7%	0	0.0%	250	573	-56.4%
DEC-JULY CORN CAL SPRD	0	1,800	-100.0%	175	-100.0%	175	3,700	-95.3%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
DRY WHEY	1,422	1,022	39.1%	567	150.8%	2,089	2,506	-16.6%
FEEDER CATTLE	46,081	33,367	38.1%	34,304	34.3%	109,380	76,968	42.1%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HOGS	374,706	549,725	-31.8%	292,037	28.3%	1,056,140	1,033,430	2.2%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
Intercommodity Spread	2,120	263	706.1%	138	1,436.2%	8,012	580	1,281.4%
JULY-DEC CORN CAL SPRD	5,610	1,380	306.5%	2,830	98.2%	16,320	4,985	227.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	270	0	0.0%	595	-54.6%	1,665	1,300	28.1%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	0.0%	50	0	-
JULY-NOV SOYBEAN CAL SPRD	3,129	742	321.7%	1,608	94.6%	6,052	3,741	61.8%
KC WHEAT	128,260	109,219	17.4%	80,775	58.8%	318,711	273,129	16.7%
LUMBER	1,423	2,250	-36.8%	1,684	-15.5%	4,114	5,740	-28.3%
LV CATL CSO	0	30	-100.0%	0	0.0%	0	409	-100.0%
MAR-DEC CORN CAL SPRD	0	0	-	5	-100.0%	505	0	-
MAR-JULY CORN CAL SPRD	0	0	0.0%	400	-100.0%	2,500	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	30	-100.0%
MILK	48,227	28,944	66.6%	40,095	20.3%	126,598	106,883	18.4%
MLK MID OPTIONS	24	38	-36.8%	13	84.6%	42	106	-60.4%
NFD MILK	16,029	5,801	176.3%	17,588	-8.9%	41,263	29,186	41.4%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	50	-100.0%
NOV-MAR SOYBEAN CSO	730	0	0.0%	0	0.0%	730	0	0.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	114	-100.0%
OATS	55	307	-82.1%	425	-87.1%	1,340	2,439	-45.1%
ROUGH RICE	2,957	2,148	37.7%	3,106	-4.8%	9,875	7,191	37.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
SOYBEAN	1,336,693	912,515	46.5%	816,178	63.8%	3,297,398	2,950,252	11.8%
SOYBEAN CRUSH	20	0	0.0%	200	-90.0%	830	0	0.0%
SOYBEAN MEAL	343,373	126,951	170.5%	174,579	96.7%	699,584	418,852	67.0%
SOYBEAN OIL	213,020	93,202	128.6%	213,183	-0.1%	698,075	329,108	112.1%
SOYBN NEARBY+2 CAL SPRD	600	0	0.0%	25	2,300.0%	635	0	0.0%
SOYMEAL NEARBY+2 CAL SPRD	200	0	0.0%	0	0.0%	200	450	-55.6%
WHEAT	736	7,604	-90.3%	1,118	-34.2%	3,815	10,414	-63.4%
WHEAT-CORN ICSO	10	1,250	-99.2%	20	-50.0%	70	1,850	-96.2%
WHEAT NEARBY+2 CAL SPRD	505	10	4,950.0%	676	-25.3%	1,781	1,280	39.1%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAR 2020	VOLUME MAR 2019	% CHG	VOIUME FEB 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	251,607,994	156,770,300	60.5%	242,405,652	3.8%	626,692,904	464,154,710	35.0%
Equity Index Futures	168,207,820	60,864,384	176.4%	98,123,084	71.4%	340,273,839	155,504,404	118.8%
Metals Futures	17,780,901	10,928,533	62.7%	14,879,883	19.5%	48,178,108	30,464,441	58.1%
Energy Futures	71,048,265	41,992,387	69.2%	54,232,384	31.0%	178,047,299	128,608,566	38.4%
FX Futures	29,791,129	20,643,806	44.3%	18,207,232	63.6%	63,195,741	50,562,368	25.0%
Ags Futures	3,800	900	322.2%	1,970	92.9%	8,735	4,100	113.0%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	0	0	0.0%
Ag Products Futures	28,693,587	23,137,208	24.0%	28,306,794	1.4%	79,104,116	70,615,500	12.0%
TOTAL FUTURES	567,133,496	314,337,518	80.4%	456,156,999	24.3%	1,335,500,742	899,914,089	48.4%
TOTAL OPTIONS GROUP								
Equity Index Options	26,336,965	12,361,725	113.1%	20,509,223	28.4%	62,344,920	36,958,775	68.7%
Interest Rate Options	93,743,563	61,690,956	52.0%	81,597,700	14.9%	229,710,921	164,965,959	39.2%
Metals Options	2,461,481	1,497,375	64.4%	2,388,446	3.1%	6,959,686	3,765,512	84.8%
Energy Options	8,702,989	3,675,070	136.8%	6,402,592	35.9%	22,073,221	13,583,652	62.5%
FX Options	1,327,932	1,246,853	6.5%	1,385,090	-4.1%	3,686,173	3,407,837	8.2%
Ag Products Options	5,990,608	5,474,806	9.4%	3,814,784	57.0%	14,536,543	14,003,602	3.8%
Foreign Exchange Options	665	1,436	-53.7%	2,085	-68.1%	3,262	2,808	16.2%
TOTAL OPTIONS	138,564,203	85,948,221	61.2%	116,099,920	19.3%	339,314,726	236,688,145	43.4%
TOTAL COMBINED								
Interest Rate	345,351,557	218,461,256	58.1%	324,003,352	6.6%	856,403,825	629,120,669	36.1%
Equity Index	194,544,785	73,226,109	165.7%	118,632,307	64.0%	402,618,759	192,463,179	109.2%
Metals	20,242,382	12,425,908	62.9%	17,268,329	17.2%	55,137,794	34,229,953	61.1%
Energy	79,751,254	45,667,457	74.6%	60,634,976	31.5%	200,120,520	142,192,218	40.7%
FX	31,119,061	21,890,659	42.2%	19,592,322	58.8%	66,881,914	53,970,205	23.9%
Ags	3,800	900	322.2%	1,970	92.9%	8,735	4,100	113.0%
Foreign Exchange	665	1,436	-53.7%	2,085	-68.1%	3,262	2,808	16.2%
Ag Products	34,684,195	28,612,014	21.2%	32,121,578	8.0%	93,640,659	84,619,102	10.7%
GRAND TOTAL	705,697,699	400,285,739	76.3%	572,256,919	23.3%	1,674,815,468	1,136,602,234	47.4%

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