

CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2020	VOLUME AUG 2019	% CHG	VOIUME JUL 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	36,685,850	56,558,907	-35.1%	17,847,973	105.5%	290,739,065	312,045,261	-6.8%
10-YR SWAP RATE	28,514	87,848	-67.5%	19,969	42.8%	647,254	514,273	25.9%
15-YR SWAP RATE	0	0	0.0%	0	0.0%	0	5,500	-100.0%
1-MONTH EURODOLLAR	281	208	35.1%	28	903.6%	818	395	107.1%
20-YR SWAP RATE	0	0	0.0%	0	0.0%	0	46	-100.0%
2-YR NOTE	12,570,596	25,807,015	-51.3%	4,419,042	184.5%	103,016,903	125,363,574	-17.8%
2-YR SWAP RATE	5,103	54,121	-90.6%	3,627	40.7%	171,684	403,436	-57.4%
30-YR BOND	10,012,512	12,286,639	-18.5%	5,080,811	97.1%	63,470,998	60,145,766	5.5%
30-YR SWAP RATE	19	508	-96.3%	72	-73.6%	1,315	5,618	-76.6%
3-YR NOTE	124,783	0	-	62,977	98.1%	187,760	0	-
3-YR SWAP RATE	1,840	31,816	-94.2%	130	1,315.4%	35,781	133,896	-73.3%
4-YR SWAP RATE	644	4,864	-86.8%	936	-31.2%	12,471	85,709	-85.4%
5-YR NOTE	25,390,401	40,355,505	-37.1%	9,499,461	167.3%	179,682,698	208,900,380	-14.0%
5-YR SWAP RATE	24,849	80,903	-69.3%	25,538	-2.7%	479,020	643,412	-25.6%
7-YR SWAP RATE	649	1,432	-54.7%	290	123.8%	15,536	36,844	-57.8%
EURODOLLARS	28,911,468	73,101,115	-60.5%	22,937,047	26.0%	384,968,548	508,412,344	-24.3%
FED FUND	2,052,395	8,966,708	-77.1%	1,735,171	18.3%	46,551,977	62,870,037	-26.0%
SOFR	889,281	878,350	1.2%	751,826	18.3%	7,256,692	5,222,960	38.9%
SONIA	211,585	180,968	16.9%	255,791	-17.3%	1,286,034	1,452,412	-11.5%
Ultra 10-Year Note	6,793,887	8,912,346	-23.8%	2,851,505	138.3%	43,884,321	39,932,230	9.9%
ULTRA T-BOND	6,430,357	7,499,559	-14.3%	2,454,696	162.0%	36,916,426	33,943,342	8.8%
Interest Rate Options								
10-YR NOTE	8,230,861	17,022,492	-51.6%	6,184,000	33.1%	92,357,516	110,098,916	-16.1%
2-YR NOTE	30,310	480,495	-93.7%	72,670	-58.3%	1,966,980	3,999,169	-50.8%
30-YR BOND	2,499,294	4,535,168	-44.9%	2,153,574	16.1%	20,572,732	23,643,173	-13.0%
5-YR NOTE	1,344,242	5,143,607	-73.9%	1,153,494	16.5%	25,992,021	38,674,718	-32.8%
EURODOLLARS	3,906,128	29,709,234	-86.9%	4,660,357	-16.2%	168,500,425	204,280,718	-17.5%
EURO MIDCURVE	4,417,995	10,678,997	-58.6%	5,497,563	-19.6%	59,934,221	115,089,897	-47.9%
FED FUND	0	1,454	-100.0%	0	0.0%	10,921	21,615	-49.5%
SOFR	0	0	-	200	-100.0%	1,022	0	-
Ultra 10-Year Note	4	9,356	-100.0%	0	0.0%	16,000	26,812	-40.3%
ULTRA T-BOND	170	23,543	-99.3%	299	-43.1%	13,521	149,338	-90.9%

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Equity Index Futures								
BITCOIN FUTURES	209,182	99,796	109.6%	162,374	28.8%	1,382,831	1,193,916	15.8%
DJ US REAL ESTATE	25,913	34,200	-24.2%	22,524	15.0%	583,720	332,716	75.4%
E-mini (\$5) Dow	3,451,924	5,763,668	-40.1%	4,459,062	-22.6%	42,425,388	36,278,171	16.9%
E-MINI COM SERVICES SELECT	1,276	4,558	-72.0%	1,630	-21.7%	37,148	45,217	-17.8%
E-mini FTSE 100 (USD)	0	0	0.0%	0	0.0%	0	336	-100.0%
E-mini FTSE China 50	0	0	0.0%	2	-100.0%	2	711	-99.7%
E-MINI MIDCAP	239,926	328,178	-26.9%	278,221	-13.8%	3,006,736	2,660,733	13.0%
E-MINI NASDAQ 100	9,570,285	13,397,090	-28.6%	12,107,779	-21.0%	96,949,441	81,109,793	19.5%
E-MINI RUSSELL 1000	1,866	3,251	-42.6%	1,381	35.1%	65,539	64,305	1.9%
E-MINI RUSSELL 1000 GROWTH	1,056	4,320	-75.6%	3,063	-65.5%	39,529	43,310	-8.7%
E-MINI RUSSELL 1000 VALUE	3,154	11,677	-73.0%	6,985	-54.8%	68,023	114,008	-40.3%
E-MINI RUSSELL 2000	2,892,942	3,512,763	-17.6%	3,958,676	-26.9%	34,890,187	24,127,595	44.6%
E-MINI S&P500	26,788,398	44,707,872	-40.1%	35,604,329	-24.8%	350,846,829	270,531,778	29.7%
E-MINI S&P REAL ESTATE SELE	1,983	3,310	-40.1%	2,506	-20.9%	77,702	34,593	124.6%
FT-SE 100	0	0	0.0%	0	0.0%	0	372	-100.0%
FTSE Emerging	20	1,435	-98.6%	0	0.0%	4,500	16,651	-73.0%
IBOVESPA INDEX	357	907	-60.6%	119	200.0%	3,947	5,036	-21.6%
MICRO E-MINI NASDAQ 100	12,797,950	6,603,515	93.8%	15,377,810	-16.8%	100,588,916	16,989,488	492.1%
MICRO E-MINI RUSSELL 2000	1,579,494	1,008,239	56.7%	2,618,965	-39.7%	16,249,439	2,567,434	532.9%
MICRO E-MINI S&P500	14,919,422	9,553,465	56.2%	22,877,218	-34.8%	144,287,643	23,464,879	514.9%
MICRO MINI \$5 DOW	1,445,056	1,613,300	-10.4%	2,992,751	-51.7%	21,935,729	4,423,487	395.9%
NASDAQ BIOTECH	177	191	-7.3%	776	-77.2%	5,024	2,404	109.0%
Nearby BTIC+	0	0	-	0	0.0%	1,177	0	-
NIFTY 50	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	123,046	285,548	-56.9%	134,492	-8.5%	1,689,313	1,782,936	-5.3%
NIKKEI 225 (YEN) STOCK	548,516	1,225,691	-55.2%	599,357	-8.5%	8,295,888	6,548,553	26.7%
S&P 500	28,017	107,183	-73.9%	45,550	-38.5%	1,095,403	794,333	37.9%
S&P 500 ANNUAL DIVIDEND IND	53,623	19,963	168.6%	23,588	127.3%	533,913	187,035	185.5%
S&P 500/GI	0	0	0.0%	0	0.0%	0	40	-100.0%
S&P 500 QUARLY DIVIDEND IND	26	860	-97.0%	224	-88.4%	9,214	1,441	539.4%
S&P 600 SMALLCAP EMINI	721	259	178.4%	368	95.9%	2,783	1,200	131.9%
S&P CONSUMER DSCRTNRY SE	3,144	6,366	-50.6%	5,489	-42.7%	67,391	69,889	-3.6%
S&P CONSUMER STAPLES SECT	9,428	8,088	16.6%	24,212	-61.1%	186,214	152,102	22.4%
S&P ENERGY SECTOR	17,715	11,120	59.3%	14,010	26.4%	206,507	139,797	47.7%
S&P FINANCIAL SECTOR	11,305	24,896	-54.6%	13,209	-14.4%	206,949	258,507	-19.9%
S&P HEALTH CARE SECTOR	7,184	16,995	-57.7%	7,321	-1.9%	129,539	146,675	-11.7%
S&P INDUSTRIAL SECTOR	6,722	9,909	-32.2%	11,290	-40.5%	122,213	99,349	23.0%
S&P MATERIALS SECTOR	2,375	8,651	-72.5%	3,724	-36.2%	65,934	84,084	-21.6%
S&P TECHNOLOGY SECTOR	7,459	8,321	-10.4%	7,019	6.3%	113,967	116,034	-1.8%
S&P UTILITIES SECTOR	12,929	23,648	-45.3%	10,646	21.4%	194,845	238,956	-18.5%
S&P VALUE INDEX FUTURES	0	0	0.0%	0	0.0%	0	48	-100.0%
YEN DENOMINATED TOPIX	6,075	26,025	-76.7%	4,622	31.4%	58,639	151,114	-61.2%

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Equity Index Options								
BITCOIN FUTURES	3,457	0	-	2,637	31.1%	22,352	0	-
E-mini (\$5) Dow	2,522	4,661	-45.9%	2,306	9.4%	26,293	33,262	-21.0%
E-MINI NASDAQ 100	341,907	295,303	15.8%	312,820	9.3%	2,624,759	1,710,985	53.4%
E-MINI RUSSELL 2000	12,979	25,010	-48.1%	6,940	87.0%	142,742	109,182	30.7%
E-MINI S&P500	5,447,874	9,450,339	-42.4%	5,420,454	0.5%	61,106,791	42,851,036	42.6%
EOM E-MINI RUSSELL 2000 END	8,107	13,222	-38.7%	8,003	1.3%	69,191	72,025	-3.9%
EOM EMINI S&P	1,180,251	3,333,755	-64.6%	1,872,618	-37.0%	16,442,197	16,034,203	2.5%
EOM S&P 500	23,539	117,664	-80.0%	40,107	-41.3%	525,029	1,019,036	-48.5%
EOW1 E-MINI RUSSELL 2000 WE	4,288	3,658	17.2%	2,386	79.7%	38,418	28,020	37.1%
EOW1 EMINI S&P 500	921,358	1,206,293	-23.6%	662,839	39.0%	8,215,395	7,894,856	4.1%
EOW1 S&P 500	31,610	69,415	-54.5%	27,694	14.1%	341,701	536,902	-36.4%
EOW2 E-MINI RUSSELL 2000 WE	3,683	4,402	-16.3%	5,115	-28.0%	31,707	39,695	-20.1%
EOW2 EMINI S&P 500	990,676	1,251,796	-20.9%	908,112	9.1%	8,719,717	8,078,721	7.9%
EOW2 S&P 500	48,132	119,470	-59.7%	64,760	-25.7%	657,389	979,696	-32.9%
EOW3 E-MINI RUSSELL 2000 WE	8,981	14,821	-39.4%	17,874	-49.8%	149,178	92,121	61.9%
EOW3 EMINI S&P 500	1,914,440	3,073,109	-37.7%	2,297,984	-16.7%	19,863,625	19,053,613	4.3%
EOW3 S&P 500	55,517	110,674	-49.8%	67,280	-17.5%	597,431	1,053,138	-43.3%
EOW4 E-MINI RUSSELL 2000 WE	4,386	4,113	6.6%	4,194	4.6%	27,706	25,452	8.9%
EOW4 EMINI S&P 500	826,856	1,315,697	-37.2%	1,030,263	-19.7%	6,847,944	6,868,038	-0.3%
EOW4 S&P 500	410	0	-	0	-	410	0	-
MICRO E-MINI NASDAQ 100	51	0	-	0	-	51	0	-
MICRO E-MINI S&P500	257	0	-	0	-	257	0	-
S&P 500	69,882	290,442	-75.9%	77,150	-9.4%	1,159,628	1,863,401	-37.8%

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Metals Futures								
ALUMINUM	16,783	14,959	12.2%	17,532	-4.3%	179,220	90,106	98.9%
COMEX COPPER	2,322,521	2,397,053	-3.1%	1,944,940	19.4%	16,729,933	17,061,136	-1.9%
COMEX E-Mini GOLD	46,035	44,915	2.5%	22,636	103.4%	277,738	144,297	92.5%
COMEX E-Mini SILVER	35,581	7,551	371.2%	14,347	148.0%	76,535	33,923	125.6%
COMEX GOLD	7,735,874	9,582,250	-19.3%	7,278,462	6.3%	57,003,841	55,588,109	2.5%
COMEX MINY COPPER	1,112	733	51.7%	656	69.5%	4,892	5,345	-8.5%
COMEX SILVER	4,633,826	3,018,629	53.5%	2,623,646	76.6%	18,475,940	15,881,745	16.3%
COPPER	2,326	181	1,185.1%	7,647	-69.6%	28,632	6,052	373.1%
FERROUS PRODUCTS	2,000	468	327.4%	909	120.0%	16,987	8,803	93.0%
GOLD	8,362	0	-	2,504	233.9%	59,506	0	-
Gold Kilo	0	0	0.0%	0	-	0	0	0.0%
HOT ROLLED COIL STEEL FUTU	450	0	-	635	-29.1%	2,235	0	-
IRON ORE 62 CHINA PLATTS FU	0	0	0.0%	0	0.0%	0	0	0.0%
IRON ORE 62 CHINA TSI FUTURE	0	3,116	-100.0%	140	-100.0%	14,498	45,740	-68.3%
IRON ORE CHINA	1,662	0	-	1,427	16.5%	3,089	0	-
LNDN ZINC	0	0	0.0%	0	0.0%	0	1,230	-100.0%
METALS	0	0	-	0	0.0%	30	0	-
MICRO GOLD	4,081,164	889,807	358.7%	1,987,718	105.3%	14,098,804	2,967,222	375.2%
NYMEX HOT ROLLED STEEL	21,175	5,113	314.1%	10,608	99.6%	140,661	130,451	7.8%
NYMEX PLATINUM	301,382	496,003	-39.2%	316,024	-4.6%	3,109,364	3,726,946	-16.6%
PALLADIUM	51,521	133,300	-61.3%	41,067	25.5%	532,576	881,501	-39.6%
SILVER	705,894	56,056	1,159.3%	243,750	189.6%	1,309,409	174,868	648.8%
URANIUM	0	0	0.0%	0	0.0%	1,854	9,384	-80.2%
Metals Options								
ALUMINUM	0	0	-	0	0.0%	150	0	-
COMEX COPPER	12,369	56,611	-78.2%	22,304	-44.5%	339,417	479,964	-29.3%
COMEX GOLD	1,047,976	2,202,838	-52.4%	997,387	5.1%	9,830,102	10,598,962	-7.3%
COMEX SILVER	251,717	341,165	-26.2%	270,890	-7.1%	1,646,040	1,391,577	18.3%
COPPER	10	480	-97.9%	0	0.0%	3,573	1,255	184.7%
GOLD	151,664	207,044	-26.7%	145,887	4.0%	1,207,321	1,001,008	20.6%
HOT ROLLED COIL STEEL CALL	0	0	0.0%	0	0.0%	75	900	-91.7%
HOT ROLLED COIL STEEL PUT O	0	0	-	0	0.0%	0	0	-
IRON ORE 62 CHINA TSI CALL O	0	100	-100.0%	20	-100.0%	3,740	6,760	-44.7%
IRON ORE 62 CHINA TSI PUT OP	0	0	0.0%	0	0.0%	6,349	3,600	76.4%
IRON ORE CHINA	120	0	-	100	20.0%	220	0	-
NYMEX HOT ROLLED STEEL	300	0	-	0	0.0%	300	0	-
NYMEX PLATINUM	745	3,236	-77.0%	436	70.9%	23,888	28,303	-15.6%
PALLADIUM	284	1,135	-75.0%	4	7,000.0%	5,945	9,939	-40.2%
SILVER	11,208	8,655	29.5%	7,702	45.5%	78,727	39,762	98.0%
Energy Futures								
3.5% FUEL OIL CID MED SWA	0	16	-100.0%	0	0.0%	20	97	-79.4%
3.5% FUEL OIL CIF BALMO S	0	0	0.0%	0	0.0%	0	20	-100.0%
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB MTHLY	0	0	0.0%	0	-	0	0	0.0%

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Energy Futures								
AEP-DAYTON HUB OFF-PEAK M	0	0	0.0%	0	-	0	0	0.0%
ALGONQUIN CITYGATES BASIS	0	0	0.0%	0	-	0	0	0.0%
ANR OKLAHOMA	0	0	0.0%	0	0.0%	0	0	0.0%
ARGUS LLS VS. WTI (ARG) T	2,040	720	183.3%	5,380	-62.1%	46,300	73,466	-37.0%
ARGUS PROPAN FAR EST INDE	4,810	6,872	-30.0%	4,236	13.6%	40,705	49,853	-18.3%
ARGUS PROPAN(SAUDI ARAMC	1,226	3,559	-65.6%	1,601	-23.4%	18,424	23,463	-21.5%
AUSTRIALIAN COKE COAL	0	0	0.0%	0	0.0%	0	0	0.0%
BRENT BALMO SWAP	0	352	-100.0%	0	0.0%	1,330	1,315	1.1%
BRENT CALENDAR SWAP	2,109	9,902	-78.7%	2,338	-9.8%	63,041	58,186	8.3%
BRENT CFD SWAP	0	0	0.0%	0	-	0	0	0.0%
BRENT FINANCIAL FUTURES	0	450	-100.0%	2,200	-100.0%	2,645	7,769	-66.0%
BRENT OIL LAST DAY	1,274,804	2,263,777	-43.7%	1,359,124	-6.2%	19,407,453	17,384,488	11.6%
CANADIAN LIGHT SWEET OIL	0	0	0.0%	0	-	0	0	0.0%
CENTERPOINT BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
CHICAGO ETHANOL SWAP	65,590	91,961	-28.7%	67,705	-3.1%	625,348	841,475	-25.7%
CHICAGO ULSD PL VS HO SPR	100	270	-63.0%	275	-63.6%	6,902	4,484	53.9%
CHICAGO UNL GAS PL VS RBO	225	50	350.0%	170	32.4%	1,290	1,170	10.3%
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	424	-100.0%	0	0.0%	1,346	4,294	-68.7%
CIN HUB 5MW REAL TIME O P	0	0	0.0%	0	0.0%	0	3,920	-100.0%
CIN HUB 5MW REAL TIME PK	0	0	0.0%	0	0.0%	0	325	-100.0%
COAL SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
COLUMB GULF MAINLINE NG B	0	0	0.0%	0	0.0%	0	364	-100.0%
CONWAY NATURAL GASOLINE (280	570	-50.9%	195	43.6%	2,559	1,803	41.9%
CONWAY NORMAL BUTANE (OPI	615	760	-19.1%	368	67.1%	3,246	3,556	-8.7%
CONWAY PROPANE 5 DECIMALS	13,128	14,126	-7.1%	13,397	-2.0%	137,013	122,820	11.6%
CRUDE OIL	0	2,835	-100.0%	500	-100.0%	7,717	39,354	-80.4%
CRUDE OIL LAST DAY	238	0	-	120	98.3%	581	0	-
CRUDE OIL OUTRIGHTS	54,537	40,984	33.1%	73,700	-26.0%	714,870	505,878	41.3%
CRUDE OIL PHY	15,729,394	27,914,354	-43.7%	16,204,040	-2.9%	206,935,535	202,959,224	2.0%
CRUDE OIL SPRDS	25,132	13,150	91.1%	33,865	-25.8%	225,035	180,150	24.9%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%	0	0	0.0%
DAILY PJM	0	0	0.0%	0	0.0%	0	0	0.0%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	0.0%	640	0	-
DATED TO FRONTLINE BRENT	0	0	0.0%	0	0.0%	244	1,000	-75.6%
DIESEL 10P BRG FOB RDM VS	0	0	0.0%	0	-	0	0	0.0%
DOMINION TRAN INC - APP I	0	0	0.0%	0	0.0%	0	0	0.0%
DOMINION TRANSMISSION INC	0	0	0.0%	0	0.0%	0	0	0.0%
DUBAI CRUDE OIL BALMO	0	0	0.0%	0	0.0%	300	0	0.0%
DUBAI CRUDE OIL CALENDAR	0	125	-100.0%	0	0.0%	10,650	17,663	-39.7%
DUTCH TTF NATURAL GAS CAL	15,526	9,459	64.1%	30,676	-49.4%	277,618	68,701	304.1%
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	20	-100.0%
EIA FLAT TAX ONHWAY DIESE	0	119	-100.0%	1,562	-100.0%	6,782	2,761	145.6%
ELEC ERCOT DLY OFF PK	0	0	0.0%	0	-	0	0	0.0%
ELEC ERCOT DLY PEAK	0	0	0.0%	0	-	0	0	0.0%
ELEC ERCOT OFF PEAK	0	0	0.0%	0	-	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2020	VOLUME AUG 2019	% CHG	VOIUME JUL 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Energy Futures								
ELEC FINSETTLED	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC NYISO OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELECTRICITY OFF PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ERCOT HOUSTON Z MCPE 5MW	0	0	0.0%	0	-	0	0	0.0%
ERCOT NORTH ZMCPE 5MW OF	0	0	0.0%	0	-	0	0	0.0%
ERCOT NORTH ZMCPE 5MW OF	0	0	0.0%	0	-	0	0	0.0%
ERCOT NORTH ZMCPE 5MW PE	0	0	0.0%	0	-	0	0	0.0%
ETHANOL	170	4,336	-96.1%	222	-23.4%	12,167	66,035	-81.6%
ETHANOL SWAP	270	20	1,250.0%	50	440.0%	1,208	550	119.6%
ETHANOL T2 FOB ROTT INCL DU	3,268	2,983	9.6%	2,704	20.9%	33,855	26,461	27.9%
EURO 1% FUEL OIL NEW BALM	0	0	0.0%	0	0.0%	0	3	-100.0%
EURO 3.5% FUEL OIL RDAM B	0	11	-100.0%	0	0.0%	65	302	-78.5%
EURO 3.5% FUEL OIL SPREAD	0	0	0.0%	0	0.0%	22	147	-85.0%
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	13	-100.0%	0	0.0%	0	463	-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	18	-100.0%	0	0.0%	37	385	-90.4%
EUROPE 3.5% FUEL OIL RDAM	15	762	-98.0%	194	-92.3%	2,334	8,035	-71.0%
EUROPEAN GASOIL (ICE)	0	84	-100.0%	0	0.0%	307	816	-62.4%
EUROPEAN NAPHTHA BALMO	23	8	187.5%	10	130.0%	83	1,343	-93.8%
EUROPEAN NAPHTHA CRACK SP	1,110	2,036	-45.5%	842	31.8%	11,959	34,260	-65.1%
EUROPE DATED BRENT SWAP	0	0	0.0%	0	0.0%	70	1,633	-95.7%
EUROPE JET KERO NWE CALSW	0	0	0.0%	0	0.0%	0	5	-100.0%
EUROPE NAPHTHA CALSWAP	492	509	-3.3%	337	46.0%	4,171	15,393	-72.9%
EURO PROPANE CIF ARA SWA	1,313	1,671	-21.4%	751	74.8%	13,383	15,510	-13.7%
FREIGHT MARKETS	128	672	-81.0%	565	-77.3%	5,599	7,785	-28.1%
FUEL OIL CRACK VS ICE	208	2,843	-92.7%	17	1,123.5%	2,190	14,011	-84.4%
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	0	15	-100.0%
FUEL OIL (PLATS) CAR CM	0	0	0.0%	0	0.0%	0	6	-100.0%
FUEL OIL (PLATS) CAR CN	0	0	0.0%	0	0.0%	0	0	0.0%
FUELOIL SWAP:CARGOES VS.B	0	10	-100.0%	0	0.0%	51	1,426	-96.4%
GAS EURO-BOB OXY NWE BARG	532	1,622	-67.2%	246	116.3%	12,821	44,459	-71.2%
GAS EURO-BOB OXY NWE BARG	3,430	3,880	-11.6%	3,585	-4.3%	52,305	66,945	-21.9%
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%	0	10	-100.0%
GASOIL 0.1 RDAM BRGS VS I	0	0	0.0%	0	0.0%	0	21	-100.0%
GASOIL 0.1 ROTTERDAM BARG	0	0	0.0%	5	-100.0%	85	103	-17.5%
GASOIL 10PPM VS ICE SWAP	0	0	0.0%	0	0.0%	0	39	-100.0%
GASOIL CALENDAR SWAP	15	39	-61.5%	5	200.0%	239	129	85.3%
GASOIL CRACK SPREAD CALEN	0	120	-100.0%	75	-100.0%	12,347	5,114	141.4%
GASOIL MINI CALENDAR SWAP	296	612	-51.6%	629	-52.9%	4,829	2,310	109.0%
GERMAN POWER BASELOAD CA	0	1,913	-100.0%	0	0.0%	9,112	19,348	-52.9%
GROUP THREE ULSD (PLATTS)	0	0	0.0%	0	0.0%	0	0	0.0%
GROUP THREE UNLEAD GAS (P	0	300	-100.0%	0	0.0%	0	300	-100.0%
GRP THREE ULSD(PLT)VS HEA	1,450	3,270	-55.7%	2,725	-46.8%	30,346	28,265	7.4%
GRP THREE UNL GS (PLT) VS	1,430	1,370	4.4%	1,650	-13.3%	22,908	21,187	8.1%
GULF COAST 3% FUEL OIL BA	291	663	-56.1%	0	0.0%	2,531	5,601	-54.8%
GULF COAST JET FUEL CLNDR	1,200	0	0.0%	600	100.0%	2,778	267	940.4%

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CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2020	VOLUME AUG 2019	% CHG	VOIUME JUL 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Energy Futures								
GULF COAST JET VS NYM 2 H	13,377	18,687	-28.4%	12,837	4.2%	146,703	171,097	-14.3%
GULF COAST NO.6 FUEL OIL	3,973	21,155	-81.2%	6,410	-38.0%	102,040	188,110	-45.8%
GULF COAST ULSD CALENDAR	22	200	-89.0%	1,580	-98.6%	7,373	3,042	142.4%
GULF COAST ULSD CRACK SPR	120	0	0.0%	225	-46.7%	1,410	0	0.0%
HEATING OIL BALMO CLNDR S	10	0	0.0%	0	0.0%	1,317	565	133.1%
HEATING OIL CRCK SPRD BAL	0	0	0.0%	0	0.0%	0	18	-100.0%
HEATING OIL PHY	2,927,025	3,379,134	-13.4%	2,454,643	19.2%	30,345,101	26,696,710	13.7%
HENRY HUB BASIS SWAP	0	0	0.0%	0	0.0%	6,680	12,426	-46.2%
HENRY HUB FINANCIAL LAST	75	0	0.0%	0	-	75	0	0.0%
HENRY HUB INDEX SWAP FUTU	0	0	0.0%	0	0.0%	8,392	12,426	-32.5%
HENRY HUB SWAP	61,450	35,392	73.6%	34,907	76.0%	612,434	814,678	-24.8%
HOUSTON SHIP CHANNEL BASI	0	0	0.0%	0	0.0%	0	736	-100.0%
HTG OIL	0	0	0.0%	12	-100.0%	108	96	12.5%
ICE BRENT DUBAI SWAP	100	2,030	-95.1%	870	-88.5%	31,320	41,144	-23.9%
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	12	205	-94.1%	335	-96.4%	1,586	2,965	-46.5%
ISO NEW ENGLAND OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	-	0	0	0.0%
JAPAN C&F NAPHTHA CRACK S	0	27	-100.0%	0	0.0%	150	196	-23.5%
JAPAN C&F NAPHTHA SWAP	252	469	-46.3%	237	6.3%	1,539	9,152	-83.2%
JAPAN NAPHTHA BALMO SWAP	0	39	-100.0%	5	-100.0%	33	328	-89.9%
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	30	-100.0%	0	0.0%	0	100	-100.0%
JET FUEL CRG CIF NEW VS I	0	0	-	0	0.0%	0	0	-
JET FUEL UP-DOWN BALMO CL	990	2,775	-64.3%	1,045	-5.3%	14,063	34,088	-58.7%
JKM LNG Futures	821	1,535	-46.5%	1,794	-54.2%	6,912	12,511	-44.8%
LA CARB DIESEL (OPIS) SWA	75	50	50.0%	30	150.0%	2,517	375	571.2%
LA CARBOB GASOLINE(OPIS)S	0	175	-100.0%	0	0.0%	625	2,850	-78.1%
LA JET (OPIS) SWAP	300	1,179	-74.6%	575	-47.8%	5,140	10,484	-51.0%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
LLS (ARGUS) VS WTI SWAP	180	60	200.0%	0	0.0%	6,995	16,599	-57.9%
LOS ANGELES CARB GASOLINE	0	0	0.0%	0	0.0%	15	10	50.0%
LTD NAT GAS	281,820	220,673	27.7%	172,690	63.2%	1,958,539	2,419,110	-19.0%
MARS (ARGUS) VS WTI SWAP	0	810	-100.0%	0	0.0%	2,480	13,630	-81.8%
MARS (ARGUS) VS WTI TRD M	14,460	17,370	-16.8%	12,330	17.3%	126,306	148,954	-15.2%
MARS BLEND CRUDE OIL	0	0	0.0%	0	0.0%	100	0	0.0%
MCCLOSKEY ARA ARGS COAL	12,184	25,303	-51.8%	13,569	-10.2%	163,731	235,857	-30.6%
MCCLOSKEY RCH BAY COAL	460	1,375	-66.5%	725	-36.6%	8,546	18,639	-54.1%
MGF FUT	0	0	0.0%	0	0.0%	0	0	0.0%
MGN1 SWAP FUT	10	130	-92.3%	0	0.0%	250	490	-49.0%
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	10	532	-98.1%	50	-80.0%	405	1,876	-78.4%
MINI RBOB V. EBOBARG NWE BF	59	0	0.0%	0	0.0%	1,051	3,500	-70.0%
MINI RBOB V. EBOB(ARGUS) NW	680	639	6.4%	359	89.4%	5,862	17,521	-66.5%
MINY HTG OIL	6	3	100.0%	5	20.0%	37	26	42.3%
MINY NATURAL GAS	156,359	34,885	348.2%	120,762	29.5%	869,838	226,069	284.8%
MINY RBOB GAS	4	13	-69.2%	6	-33.3%	54	56	-3.6%
MINY WTI CRUDE OIL	178,415	530,406	-66.4%	250,921	-28.9%	5,696,038	3,739,038	52.3%

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Energy Futures								
MJC FUT	0	0	0.0%	0	0.0%	0	150	-100.0%
MNC FUT	405	2,840	-85.7%	538	-24.7%	9,943	31,473	-68.4%
MONT BELVIEU ETHANE 5 DECI	25,745	19,218	34.0%	28,187	-8.7%	188,185	124,498	51.2%
MONT BELVIEU ETHANE OPIS B	400	60	566.7%	320	25.0%	1,398	1,279	9.3%
MONT BELVIEU LDH PROPANE 5	147,602	157,461	-6.3%	140,822	4.8%	1,401,654	1,169,932	19.8%
MONT BELVIEU LDH PROPANE C	1,168	2,746	-57.5%	1,123	4.0%	17,778	24,817	-28.4%
MONT BELVIEU NATURAL GASO	23,265	6,184	276.2%	23,418	-0.7%	272,834	63,019	332.9%
MONT BELVIEU NATURAL GASO	977	405	141.2%	864	13.1%	7,665	5,129	49.4%
MONT BELVIEU NORMAL BUTAN	59,187	52,185	13.4%	52,483	12.8%	547,540	366,196	49.5%
MONT BELVIEU NORMAL BUTAN	757	1,533	-50.6%	1,335	-43.3%	10,365	10,677	-2.9%
NAT GAS BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS	135,263	110,025	22.9%	116,959	15.6%	1,241,523	876,404	41.7%
NATURAL GAS PEN SWP	54,960	23,866	130.3%	43,213	27.2%	473,565	226,464	109.1%
NATURAL GAS PHY	9,607,233	9,283,257	3.5%	8,484,674	13.2%	84,200,872	63,232,213	33.2%
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	55,040	-100.0%	0	0.0%	14,760	71,600	-79.4%
NEPOOL NE MASS 5MW D AH O	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL NE MASS 5MW D AH P	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL RHD ISLD 5MW D AH	0	0	0.0%	0	-	0	0	0.0%
NEPOOL RHODE IL 5MW D AH	0	0	0.0%	0	-	0	0	0.0%
NEPOOL W CNT MASS 5MW D A	0	0	0.0%	0	-	0	0	0.0%
NEPOOL W CNTR M 5MW D AH	0	0	0.0%	0	-	0	0	0.0%
NEW ENGLAND HUB PEAK DAIL	0	0	0.0%	0	0.0%	0	0	0.0%
NEW YORK ETHANOL SWAP	388	272	42.6%	525	-26.1%	6,114	5,721	6.9%
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	2,576	-100.0%
N ILLINOIS HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
N ILLINOIS HUB MTHLY	0	0	0.0%	0	-	0	0	0.0%
NO 2 UP-DOWN SPREAD CALEN	0	0	0.0%	0	0.0%	225	675	-66.7%
NORTHEN NATURAL GAS DEMA	0	0	0.0%	0	0.0%	0	0	0.0%
NORTHEN NATURAL GAS VENTL	0	0	0.0%	0	0.0%	0	0	0.0%
NORTHWEST ROCKIES BASIS S	0	0	0.0%	0	0.0%	0	3,106	-100.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NY1% VS GC SPREAD SWAP	0	704	-100.0%	0	0.0%	2,568	3,847	-33.2%
NY 3.0% FUEL OIL (PLATTS	0	0	0.0%	0	0.0%	0	775	-100.0%
NY HARBOR 1% FUEL OIL BAL	0	0	0.0%	0	0.0%	0	25	-100.0%
NY HARBOR HEAT OIL SWP	2,860	1,685	69.7%	1,398	104.6%	28,383	17,164	65.4%
NY HARBOR LOW SULPUR GAS	0	0	0.0%	0	0.0%	0	390	-100.0%
NY HARBOR RESIDUAL FUEL 1	99	713	-86.1%	65	52.3%	6,838	6,198	10.3%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	0.0%	0	0	0.0%
NYH NO 2 CRACK SPREAD CAL	270	390	-30.8%	690	-60.9%	7,386	2,625	181.4%
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	55,040	-100.0%	0	0.0%	0	101,424	-100.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2020	VOLUME AUG 2019	% CHG	VOIUME JUL 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Energy Futures								
NYISO ZONE G 5MW D AH PK	0	0	0.0%	0	0.0%	0	8,174	-100.0%
NYISO ZONE J 5MW D AH O P	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE J 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
NYMEX ALUMINUM FUTURES	0	0	0.0%	0	0.0%	0	0	0.0%
NYMEX ULSD VS NYMEX HO	0	0	0.0%	0	0.0%	700	1,450	-51.7%
NY ULSD (ARGUS) VS HEATING	150	100	50.0%	0	0.0%	3,956	1,595	148.0%
ONEOK OKLAHOMA NG BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
ONTARIO POWER SWAPS	0	25	-100.0%	0	0.0%	0	125	-100.0%
PANHANDLE BASIS SWAP FUTU	56	0	0.0%	0	0.0%	56	0	0.0%
PANHANDLE PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
PERMIAN BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
PETROCHEMICALS	4,111	3,135	31.1%	3,755	9.5%	28,351	26,138	8.5%
PETRO CRCKS & SPRDS ASIA	0	50	-100.0%	0	0.0%	300	332	-9.6%
PETRO CRCKS & SPRDS NA	18,386	31,273	-41.2%	23,878	-23.0%	262,665	308,938	-15.0%
PETRO CRK&SPRD EURO	251	2,618	-90.4%	360	-30.3%	7,568	26,569	-71.5%
PETROLEUM PRODUCTS	245	809	-69.7%	1,398	-82.5%	12,287	21,146	-41.9%
PETROLEUM PRODUCTS ASIA	1,230	980	25.5%	1,208	1.8%	6,790	12,794	-46.9%
PETRO OUTRIGHT EURO	5,274	3,798	38.9%	6,304	-16.3%	42,369	31,010	36.6%
PETRO OUTRIGHT NA	2,294	3,262	-29.7%	1,829	25.4%	23,922	48,319	-50.5%
PJM AD HUB 5MW REAL TIME	0	0	0.0%	0	0.0%	0	119,740	-100.0%
PJM ATSI ELEC	0	0	0.0%	0	-	0	0	0.0%
PJM BGE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM BGE DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM COMED 5MW D AH O PK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM COMED 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
PJM NI HUB 5MW REAL TIME	0	49,200	-100.0%	0	0.0%	0	73,845	-100.0%
PJM NILL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM NILL DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM OFF-PEAK LMP SWAP FUT	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PECO ZONE5MW PEAK CAL	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PSEG DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PSEG DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WESTH DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WESTHDA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WESTH RT OFF-PEAK	0	0	0.0%	0	0.0%	0	47,100	-100.0%
PJM WESTH RT PEAK	0	0	0.0%	0	0.0%	15,814	47,090	-66.4%
PLASTICS	636	540	17.8%	2,414	-73.7%	8,954	5,720	56.5%
PREMIUM UNLD 10P FOB MED	0	32	-100.0%	0	0.0%	158	805	-80.4%
PREMIUM UNLEAD 10PPM FOB	0	32	-100.0%	0	0.0%	0	65	-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	827	985	-16.0%	913	-9.4%	12,856	12,059	6.6%
PROPANE NON-LDH MT. BEL (OF	20,610	11,081	86.0%	17,443	18.2%	187,889	145,845	28.8%
RBOB CALENDAR SWAP	4,663	3,707	25.8%	5,026	-7.2%	44,339	47,876	-7.4%
RBOB CRACK SPREAD	480	150	220.0%	280	71.4%	10,325	8,875	16.3%
RBOB CRACK SPREAD BALMO S	0	0	0.0%	0	0.0%	0	25	-100.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2020	VOLUME AUG 2019	% CHG	VOIUME JUL 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Energy Futures								
RBOB GAS	0	0	0.0%	0	0.0%	72	72	0.0%
RBOB GASOLINE BALMO CLNDR	262	852	-69.2%	1,189	-78.0%	5,002	7,896	-36.7%
RBOB PHY	3,613,202	3,663,823	-1.4%	3,337,997	8.2%	32,671,159	34,884,158	-6.3%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	-	0	0	0.0%
RBOB VS HEATING OIL SWAP	900	0	0.0%	400	125.0%	5,090	75	6,686.7%
SAN JUAN BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE 180CST BALMO	0	20	-100.0%	0	0.0%	41	113	-63.7%
SINGAPORE 380CST BALMO	0	123	-100.0%	0	0.0%	39	716	-94.6%
SINGAPORE 380CST FUEL OIL	60	2,234	-97.3%	22	172.7%	2,010	24,137	-91.7%
SINGAPORE FUEL 180CST CAL	1	185	-99.5%	3	-66.7%	197	2,232	-91.2%
SINGAPORE FUEL OIL SPREAD	0	60	-100.0%	0	0.0%	80	495	-83.8%
SINGAPORE GASOIL	350	7,614	-95.4%	416	-15.9%	5,183	47,029	-89.0%
SINGAPORE GASOIL CALENDAR	467	225	107.6%	879	-46.9%	6,714	1,720	290.3%
SINGAPORE GASOIL SWAP	289	819	-64.7%	166	74.1%	7,387	8,315	-11.2%
SINGAPORE GASOIL VS ICE	0	0	0.0%	0	0.0%	282	4,490	-93.7%
SINGAPORE JET KERO BALMO	0	0	0.0%	0	0.0%	345	0	0.0%
SINGAPORE JET KERO GASOIL	0	0	0.0%	0	0.0%	0	100	-100.0%
SINGAPORE JET KEROSENE SW	0	275	-100.0%	155	-100.0%	5,368	4,565	17.6%
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	-	0	0	0.0%
SINGAPORE MOGAS 92 UNLEAD	150	0	0.0%	0	0.0%	175	1,475	-88.1%
SINGAPORE MOGAS 92 UNLEAD	400	1,592	-74.9%	770	-48.1%	24,280	83,283	-70.8%
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	45	91	-50.5%	0	0.0%	45	2,061	-97.8%
TC5 RAS TANURA TO YOKOHAM	0	20	-100.0%	0	0.0%	140	2,501	-94.4%
TCO BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TD3 MEG TO JAPAN 250K MT	80	2,965	-97.3%	955	-91.6%	17,441	37,946	-54.0%
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	1,057	0	0.0%	0	0.0%	1,057	0	0.0%
TEXAS GAS ZONE1 NG BASIS	0	0	0.0%	0	-	0	0	0.0%
Transco Zone 3 Basis	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE4 BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE 6 BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
UCM FUT	0	0	0.0%	0	0.0%	0	20	-100.0%
UK NBP NAT GAS CAL MTH FUT	60	1,170	-94.9%	155	-61.3%	2,160	4,469	-51.7%
ULSD 10PPM CIF MED VS ICE	0	0	0.0%	0	-	0	0	0.0%
ULSD UP-DOWN BALMO SWP	4,153	2,555	62.5%	2,365	75.6%	44,439	40,170	10.6%
UP DOWN GC ULSD VS NMX HO	23,551	43,125	-45.4%	33,173	-29.0%	383,554	244,916	56.6%
WAHA BASIS	0	0	0.0%	0	0.0%	0	650	-100.0%
WESTERN RAIL DELIVERY PRB	0	0	0.0%	0	-	0	0	0.0%
WTI-BRENT BULLET SWAP	0	35	-100.0%	0	0.0%	0	1,449	-100.0%
WTI-BRENT CALENDAR SWAP	35,981	32,180	11.8%	18,213	97.6%	322,885	288,407	12.0%
WTI CALENDAR	40,173	22,528	78.3%	42,628	-5.8%	522,997	320,094	63.4%
WTI MIDLAND CRUDE OIL	0	0	-	0	0.0%	300	0	-
WTS (ARGUS) VS WTI SWAP	1,356	2,235	-39.3%	11,610	-88.3%	50,045	36,907	35.6%
WTS (ARGUS) VS WTI TRD MT	1,260	1,560	-19.2%	774	62.8%	10,889	6,493	67.7%

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CMEG Exchange Volume Report - Monthly

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Energy Options								
BRENT 1 MONTH CAL	0	0	0.0%	0	-	0	0	0.0%
BRENT CALENDAR SWAP	2,790	780	257.7%	105	2,557.1%	7,530	3,810	97.6%
BRENT CRUDE OIL 12 M CSO	0	0	0.0%	0	-	0	0	0.0%
BRENT CRUDE OIL 1 M CSO	1,200	0	0.0%	0	0.0%	35,575	35,190	1.1%
BRENT CRUDE OIL 6 M CSO	0	0	0.0%	0	-	0	0	0.0%
BRENT OIL LAST DAY	108,213	99,912	8.3%	42,771	153.0%	683,990	1,101,740	-37.9%
COAL API2 INDEX	0	100	-100.0%	0	0.0%	0	970	-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	0	0.0%	0	0.0%	0	150	-100.0%
CRUDE OIL 1MO	172,800	221,175	-21.9%	107,650	60.5%	1,719,182	1,873,511	-8.2%
CRUDE OIL APO	42,134	32,588	29.3%	28,751	46.5%	454,638	377,777	20.3%
CRUDE OIL CALNDR STRIP	0	0	0.0%	0	0.0%	50	200	-75.0%
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%	0	960	-100.0%
CRUDE OIL PHY	1,336,223	2,994,877	-55.4%	1,534,552	-12.9%	21,632,057	22,323,892	-3.1%
ETHANOL	0	0	0.0%	0	-	0	0	0.0%
ETHANOL SWAP	6,315	22,538	-72.0%	9,236	-31.6%	35,010	91,706	-61.8%
FREIGHT MARKETS	0	0	-	0	0.0%	0	0	-
HEATING OIL PHY	6,558	25,818	-74.6%	6,570	-0.2%	113,772	231,016	-50.8%
HENRY HUB FINANCIAL LAST	7,611	2,673	184.7%	14,213	-46.5%	54,112	48,696	11.1%
HO 1 MONTH CLNDR OPTIONS	0	0	0.0%	0	0.0%	100	2,150	-95.3%
LLS CRUDE OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MCCLOSKEY ARA ARGS COAL	0	0	0.0%	1,125	-100.0%	5,823	130	4,379.2%
MCCLOSKEY RCH BAY COAL	0	50	-100.0%	0	0.0%	425	920	-53.8%
NATURAL GAS 1 M CSO FIN	129,625	144,150	-10.1%	78,150	65.9%	700,526	433,475	61.6%
NATURAL GAS 2 M CSO FIN	0	500	-100.0%	1,600	-100.0%	11,100	4,125	169.1%
NATURAL GAS 3 M CSO FIN	81,400	59,350	37.2%	87,300	-6.8%	417,805	178,350	134.3%
NATURAL GAS 5 M CSO FIN	1,000	500	100.0%	0	0.0%	11,450	1,600	615.6%
NATURAL GAS 6 M CSO FIN	14,900	5,550	168.5%	0	0.0%	147,300	41,075	258.6%
NATURAL GAS OPT	18,320	0	-	22,720	-19.4%	178,900	0	-
NATURAL GAS OPTION ON CALE	800	3,600	-77.8%	1,500	-46.7%	19,100	18,960	0.7%
NATURAL GAS PHY	2,258,375	1,496,994	50.9%	1,938,352	16.5%	19,699,192	12,413,963	58.7%
NATURAL GAS SUMMER STRIP	0	0	-	400	-100.0%	400	0	-
NATURAL GAS WINTER STRIP	0	200	-100.0%	0	0.0%	600	1,500	-60.0%
N ROCKIES PIPE SWAP	0	546	-100.0%	0	0.0%	0	3,624	-100.0%
NY HARBOR HEAT OIL SWP	491	1,503	-67.3%	978	-49.8%	15,160	16,987	-10.8%
NYISO ZONE G 5MW PEAK OPTI	0	0	0.0%	0	-	0	0	0.0%
PANHANDLE PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
PETROCHEMICALS	0	166	-100.0%	600	-100.0%	1,364	5,179	-73.7%
PETRO OUTRIGHT EURO	0	0	0.0%	0	0.0%	6	24	-75.0%
PETRO OUTRIGHT NA	90	0	0.0%	0	0.0%	1,335	240	456.3%
PJM WES HUB PEAK CAL MTH	0	0	0.0%	0	0.0%	770	640	20.3%
PJM WES HUB PEAK LMP 50MW	0	0	0.0%	0	0.0%	0	836	-100.0%
RBOB 1MO CAL SPD OPTIONS	0	0	0.0%	0	0.0%	0	150	-100.0%
RBOB CALENDAR SWAP	15	0	0.0%	650	-97.7%	1,031	381	170.6%
RBOB CRACK	0	0	0.0%	0	0.0%	0	0	0.0%
RBOB PHY	5,891	11,309	-47.9%	4,715	24.9%	69,236	127,714	-45.8%
ROTTERDAM 3.5%FUEL OIL CL	0	0	0.0%	0	-	0	0	0.0%
SAN JUAN PIPE SWAP	0	1,092	-100.0%	0	0.0%	0	2,970	-100.0%
SHORT TERM	100	530	-81.1%	50	100.0%	2,050	3,673	-44.2%

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CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2020	VOLUME AUG 2019	% CHG	VOIUME JUL 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Energy Options								
SHORT TERM NATURAL GAS	850	2,625	-67.6%	375	126.7%	8,925	9,309	-4.1%
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	3,580	97,950	-96.3%	14,302	-75.0%	437,122	444,030	-1.6%
WTI CRUDE OIL 1 M CSO FI	32,750	45,825	-28.5%	71,250	-54.0%	709,760	431,120	64.6%

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FX Futures								
AD/CD CROSS RATES	0	8	-100.0%	1	-100.0%	201	117	71.8%
AD/JY CROSS RATES	1,389	3,259	-57.4%	1,275	8.9%	22,340	24,805	-9.9%
AD/NE CROSS RATES	252	212	18.9%	152	65.8%	2,738	955	186.7%
AUSTRALIAN DOLLAR	1,716,524	1,882,365	-8.8%	2,027,671	-15.3%	17,259,822	16,947,169	1.8%
BP/JY CROSS RATES	2,083	4,197	-50.4%	1,693	23.0%	28,182	23,102	22.0%
BP/SF CROSS RATES	137	241	-43.2%	367	-62.7%	3,623	3,542	2.3%
BRAZIL REAL	221,321	263,943	-16.1%	222,829	-0.7%	1,750,727	1,231,662	42.1%
BRITISH POUND	1,964,061	2,341,335	-16.1%	2,052,081	-4.3%	17,402,427	18,982,965	-8.3%
CANADIAN DOLLAR	1,277,849	1,651,598	-22.6%	1,364,414	-6.3%	12,772,374	12,904,851	-1.0%
CD/JY CROSS RATES	8	1	700.0%	10	-20.0%	558	126	342.9%
CHINESE RENMINBI (CNH)	21,435	37,560	-42.9%	13,919	54.0%	146,590	220,119	-33.4%
CZECK KORUNA (EC)	3	0	0.0%	0	0.0%	24	18	33.3%
CZECK KORUNA (US)	0	0	0.0%	0	-	0	0	0.0%
EC/AD CROSS RATES	2,837	2,968	-4.4%	2,812	0.9%	53,619	40,265	33.2%
EC/CD CROSS RATES	2,167	1,638	32.3%	3,051	-29.0%	34,478	23,484	46.8%
EC/NOK CROSS RATES	5	722	-99.3%	12	-58.3%	1,544	4,898	-68.5%
EC/SEK CROSS RATES	69	261	-73.6%	173	-60.1%	4,892	5,865	-16.6%
EFX/BP CROSS RATES	25,722	77,585	-66.8%	40,686	-36.8%	536,703	730,857	-26.6%
EFX/JY CROSS RATES	17,894	66,102	-72.9%	31,622	-43.4%	486,911	525,859	-7.4%
EFX/SF CROSS RATES	15,161	31,881	-52.4%	17,554	-13.6%	324,640	273,587	18.7%
E-MINI EURO FX	164,580	84,969	93.7%	168,769	-2.5%	1,228,256	771,892	59.1%
E-MINI JAPANESE YEN	12,649	43,174	-70.7%	12,519	1.0%	193,112	130,423	48.1%
EURO FX	4,291,731	3,989,025	7.6%	4,709,727	-8.9%	36,571,138	34,181,813	7.0%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	9	0	0.0%
HUNGARIAN FORINT (US)	6	0	0.0%	0	0.0%	150	8	1,775.0%
INDIAN RUPEE	24,945	98,922	-74.8%	28,310	-11.9%	227,649	572,522	-60.2%
JAPANESE YEN	1,849,681	3,377,730	-45.2%	1,858,330	-0.5%	20,447,798	21,644,866	-5.5%
KOREAN WON	386	785	-50.8%	485	-20.4%	7,113	5,745	23.8%
MEXICAN PESO	791,175	1,175,826	-32.7%	898,729	-12.0%	9,341,645	10,168,357	-8.1%
MICRO AUD/USD	228,441	100,077	128.3%	272,625	-16.2%	1,985,603	893,344	122.3%
MICRO CAD/USD	46,958	19,084	146.1%	26,257	78.8%	224,756	137,824	63.1%
MICRO CHF/USD	4,136	6,084	-32.0%	3,875	6.7%	28,027	22,065	27.0%
MICRO EUR/USD	652,308	218,126	199.1%	611,661	6.6%	3,758,632	1,958,012	92.0%
MICRO GBP/USD	65,536	46,219	41.8%	64,721	1.3%	461,761	343,001	34.6%
MICRO INR/USD	1,602	6,623	-75.8%	1,848	-13.3%	18,353	40,190	-54.3%
MICRO JPY/USD	27,335	43,529	-37.2%	23,604	15.8%	244,636	236,620	3.4%
NEW ZEALND DOLLAR	589,102	525,837	12.0%	629,542	-6.4%	5,116,741	4,617,803	10.8%
NKR/USD CROSS RATE	2,857	6,240	-54.2%	2,562	11.5%	45,221	41,168	9.8%
POLISH ZLOTY (EC)	12	13	-7.7%	48	-75.0%	459	468	-1.9%
POLISH ZLOTY (US)	757	75	909.3%	1,032	-26.6%	6,369	939	578.3%
RMB USD	0	1	-100.0%	1	-100.0%	5	6	-16.7%
RUSSIAN RUBLE	79,136	75,418	4.9%	119,181	-33.6%	924,563	629,087	47.0%
S.AFRICAN RAND	66,700	87,824	-24.1%	72,337	-7.8%	629,780	411,877	52.9%
SF/JY CROSS RATES	5	0	0.0%	3	66.7%	268	7	3,728.6%
SHEKEL	1	0	0.0%	1	0.0%	114	0	0.0%
SKR/USD CROSS RATES	3,903	2,607	49.7%	3,801	2.7%	38,711	25,930	49.3%
SWISS FRANC	510,516	623,809	-18.2%	517,640	-1.4%	4,795,139	4,437,286	8.1%
TURKISH LIRA	2,093	168	1,145.8%	188	1,013.3%	7,782	8,239	-5.5%
USDZAR	0	0	0.0%	0	0.0%	0	20	-100.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2020	VOLUME AUG 2019	% CHG	VOIUME JUL 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
FX Options								
AUD/USD MONDAY OPTION WEE	0	0	-	510	-100.0%	2,776	0	-
AUD/USD MONDAY OPTION WEE	234	0	-	172	36.0%	1,492	0	-
AUD/USD MONDAY OPTION WEE	339	0	-	565	-40.0%	2,290	0	-
AUD/USD MONDAY OPTION WEE	191	0	-	172	11.0%	1,166	0	-
AUD/USD MONDAY OPTION WEE	13	0	-	0	0.0%	722	0	-
AUD/USD MONTHLY OPTIONS	39,350	71,242	-44.8%	56,463	-30.3%	624,455	543,619	14.9%
AUD/USD WKLY FRIDAY OPTION	0	905	-100.0%	0	0.0%	3,153	14,616	-78.4%
AUD/USD WKLY FRIDAY OPTION	2,850	4,783	-40.4%	1,867	52.7%	37,612	48,661	-22.7%
AUD/USD WKLY FRIDAY OPTION	2,432	4,825	-49.6%	2,899	-16.1%	31,857	52,070	-38.8%
AUD/USD WKLY FRIDAY OPTION	2,413	3,998	-39.6%	3,156	-23.5%	34,174	57,130	-40.2%
AUD/USD WKLY FRIDAY OPTION	0	3,015	-100.0%	1,866	-100.0%	12,903	16,035	-19.5%
AUD/USD WKLY WED OPTIONS -	867	1,461	-40.7%	493	75.9%	10,831	14,303	-24.3%
AUD/USD WKLY WED OPTIONS -	507	1,306	-61.2%	456	11.2%	12,342	14,866	-17.0%
AUD/USD WKLY WED OPTIONS -	121	562	-78.5%	461	-73.8%	7,509	6,231	20.5%
AUD/USD WKLY WED OPTIONS -	806	2,055	-60.8%	211	282.0%	11,474	10,064	14.0%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	900	-100.0%	4,519	3,824	18.2%
BRITISH POUND (EU)	0	0	0.0%	0	-	0	0	0.0%
BRL/USD MONTHLY OPTIONS	0	57	-100.0%	0	0.0%	663	136	387.5%
CAD/USD MONDAY OPTIONS WE	0	0	-	619	-100.0%	2,359	0	-
CAD/USD MONDAY OPTIONS WE	735	0	-	223	229.6%	1,364	0	-
CAD/USD MONDAY OPTIONS WE	857	0	-	1,862	-54.0%	4,728	0	-
CAD/USD MONDAY OPTIONS WE	672	0	-	2,453	-72.6%	4,513	0	-
CAD/USD MONDAY OPTIONS WE	2,224	0	-	0	0.0%	3,085	0	-
CAD/USD MONTHLY OPTIONS	31,123	54,292	-42.7%	46,508	-33.1%	411,759	424,083	-2.9%
CAD/USD WKLY FRIDAY OPTION	0	1,071	-100.0%	0	0.0%	6,030	26,972	-77.6%
CAD/USD WKLY FRIDAY OPTION	8,013	5,892	36.0%	7,054	13.6%	57,656	54,882	5.1%
CAD/USD WKLY FRIDAY OPTION	6,557	5,992	9.4%	5,740	14.2%	51,498	76,300	-32.5%
CAD/USD WKLY FRIDAY OPTION	5,177	8,794	-41.1%	6,454	-19.8%	56,558	86,645	-34.7%
CAD/USD WKLY FRIDAY OPTION	0	6,724	-100.0%	7,075	-100.0%	26,522	23,565	12.5%
CAD/USD WKLY WED OPTIONS -	2,263	3,111	-27.3%	2,412	-6.2%	20,054	24,736	-18.9%
CAD/USD WKLY WED OPTIONS -	1,814	1,148	58.0%	631	187.5%	14,855	26,460	-43.9%
CAD/USD WKLY WED OPTIONS -	1,214	2,718	-55.3%	2,144	-43.4%	15,956	24,808	-35.7%
CAD/USD WKLY WED OPTIONS -	2,139	1,796	19.1%	2,984	-28.3%	20,347	22,692	-10.3%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	2,313	-100.0%	7,730	7,133	8.4%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	-	0	0	0.0%
CHF/USD MONTHLY OPTIONS	2,771	2,688	3.1%	2,316	19.6%	26,228	18,778	39.7%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	37	117	-68.4%
CHF/USD WKLY FRIDAY OPTION	206	256	-19.5%	7	2,842.9%	1,502	1,837	-18.2%
CHF/USD WKLY FRIDAY OPTION	156	7	2,128.6%	14	1,014.3%	1,004	1,419	-29.2%
CHF/USD WKLY FRIDAY OPTION	105	67	56.7%	23	356.5%	877	775	13.2%
CHF/USD WKLY FRIDAY OPTION	0	7	-100.0%	3	-100.0%	906	613	47.8%
EUR/GBP MONTHLY OPTIONS	0	0	0.0%	0	0.0%	0	74	-100.0%
EUR/JPY MONTHLY OPTIONS	0	0	0.0%	0	-	0	0	0.0%
EURO FX (EU)	0	0	0.0%	0	-	0	0	0.0%
EUR/USD MONDAY OPTION WEE	30	0	-	4,973	-99.4%	11,209	0	-
EUR/USD MONDAY OPTION WEE	1,027	0	-	2,757	-62.7%	7,324	0	-
EUR/USD MONDAY OPTION WEE	3,141	0	-	8,241	-61.9%	17,331	0	-
EUR/USD MONDAY OPTION WEE	2,916	0	-	7,207	-59.5%	16,579	0	-
EUR/USD MONDAY OPTION WEE	1,672	0	-	0	0.0%	7,186	0	-
EUR/USD MONTHLY OPTIONS	202,255	434,233	-53.4%	253,333	-20.2%	2,388,734	3,020,646	-20.9%

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CMEG Exchange Volume Report - Monthly

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FX Options								
EUR/USD WKLY FRIDAY OPTION	2	7,249	-100.0%	0	0.0%	11,075	90,437	-87.8%
EUR/USD WKLY FRIDAY OPTION	15,630	19,121	-18.3%	20,010	-21.9%	166,165	211,504	-21.4%
EUR/USD WKLY FRIDAY OPTION	19,273	27,455	-29.8%	23,234	-17.0%	174,636	242,374	-27.9%
EUR/USD WKLY FRIDAY OPTION	18,639	21,314	-12.6%	19,307	-3.5%	182,570	303,061	-39.8%
EUR/USD WKLY FRIDAY OPTION	0	17,897	-100.0%	18,871	-100.0%	61,045	81,449	-25.1%
EUR/USD WKLY WED OPTIONS -	9,833	22,756	-56.8%	6,908	42.3%	78,923	107,107	-26.3%
EUR/USD WKLY WED OPTIONS -	10,349	18,436	-43.9%	7,765	33.3%	69,478	108,213	-35.8%
EUR/USD WKLY WED OPTIONS -	5,362	17,137	-68.7%	11,723	-54.3%	67,195	98,051	-31.5%
EUR/USD WKLY WED OPTIONS -	7,707	13,666	-43.6%	9,881	-22.0%	63,029	111,029	-43.2%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	9,029	-100.0%	23,314	31,855	-26.8%
GBP/USD MONDAY OPTION WEE	0	0	-	1,053	-100.0%	3,671	0	-
GBP/USD MONDAY OPTION WEE	83	0	-	250	-66.8%	2,646	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	440	-100.0%	4,333	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	704	-100.0%	5,595	0	-
GBP/USD MONDAY OPTION WEE	273	0	-	0	0.0%	1,435	0	-
GBP/USD MONTHLY OPTIONS	62,326	78,506	-20.6%	74,576	-16.4%	678,269	983,090	-31.0%
GBP/USD WKLY FRIDAY OPTION	470	193	143.5%	0	0.0%	3,737	26,800	-86.1%
GBP/USD WKLY FRIDAY OPTION	5,330	6,813	-21.8%	2,267	135.1%	31,779	51,396	-38.2%
GBP/USD WKLY FRIDAY OPTION	5,225	2,925	78.6%	1,849	182.6%	28,961	61,416	-52.8%
GBP/USD WKLY FRIDAY OPTION	2,429	3,579	-32.1%	1,720	41.2%	29,193	60,018	-51.4%
GBP/USD WKLY FRIDAY OPTION	0	4,863	-100.0%	3,377	-100.0%	12,186	27,763	-56.1%
GBP/USD WKLY WED OPTIONS -	904	1,576	-42.6%	330	173.9%	13,573	21,817	-37.8%
GBP/USD WKLY WED OPTIONS -	253	1,284	-80.3%	901	-71.9%	7,882	22,035	-64.2%
GBP/USD WKLY WED OPTIONS -	500	1,449	-65.5%	1,168	-57.2%	12,749	23,557	-45.9%
GBP/USD WKLY WED OPTIONS -	466	1,331	-65.0%	631	-26.1%	12,042	20,386	-40.9%
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	344	-100.0%	5,534	8,157	-32.2%
JAPANESE YEN (EU)	0	0	0.0%	0	-	0	0	0.0%
JPY/USD MONDAY OPTION WEE	0	0	-	1,667	-100.0%	5,959	0	-
JPY/USD MONDAY OPTION WEE	1,944	0	-	3,370	-42.3%	11,423	0	-
JPY/USD MONDAY OPTION WEE	1,558	0	-	1,571	-0.8%	6,362	0	-
JPY/USD MONDAY OPTION WEE	764	0	-	457	67.2%	3,113	0	-
JPY/USD MONDAY OPTION WEE	1,290	0	-	0	0.0%	2,653	0	-
JPY/USD MONTHLY OPTIONS	79,956	193,769	-58.7%	93,807	-14.8%	1,048,924	1,162,877	-9.8%
JPY/USD WKLY FRIDAY OPTION	0	3,941	-100.0%	0	0.0%	6,089	44,503	-86.3%
JPY/USD WKLY FRIDAY OPTION	9,382	6,243	50.3%	10,494	-10.6%	101,384	80,265	26.3%
JPY/USD WKLY FRIDAY OPTION	8,370	14,154	-40.9%	9,117	-8.2%	104,101	115,893	-10.2%
JPY/USD WKLY FRIDAY OPTION	6,859	10,787	-36.4%	10,245	-33.1%	97,067	122,105	-20.5%
JPY/USD WKLY FRIDAY OPTION	0	14,964	-100.0%	10,312	-100.0%	36,879	46,282	-20.3%
JPY/USD WKLY WED OPTIONS -	3,020	7,055	-57.2%	4,207	-28.2%	43,935	34,253	28.3%
JPY/USD WKLY WED OPTIONS -	3,774	4,434	-14.9%	2,898	30.2%	36,617	33,974	7.8%
JPY/USD WKLY WED OPTIONS -	4,001	8,389	-52.3%	2,195	82.3%	40,873	31,042	31.7%
JPY/USD WKLY WED OPTIONS -	3,875	10,799	-64.1%	2,571	50.7%	44,304	35,706	24.1%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	2,697	-100.0%	10,291	7,723	33.3%
MXN/USD MONTHLY OPTIONS	941	2,577	-63.5%	998	-5.7%	13,082	12,776	2.4%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	0	0	-
MXN/USD WKLY FRIDAY OPTION	1,384	75	1,745.3%	0	0.0%	1,609	429	275.1%
MXN/USD WKLY FRIDAY OPTION	895	649	37.9%	0	0.0%	1,898	1,103	72.1%
MXN/USD WKLY FRIDAY OPTION	417	1	41,600.0%	2	20,750.0%	1,600	329	386.3%
MXN/USD WKLY FRIDAY OPTION	0	0	-	9	-100.0%	152	0	-
NZD/USD MONTHLY OPTIONS	84	537	-84.4%	79	6.3%	4,635	3,323	39.5%

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FX Options								
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	50	120	-58.3%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	206	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	375	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	0	0	-
Ags Futures								
FERTILIZER PRODUCTS	4,312	3,300	30.7%	4,707	-8.4%	25,556	15,065	69.6%
Foreign Exchange Futures								
CHILEAN PESO	0	0	0.0%	0	0.0%	0	410	-100.0%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	769	564	36.3%	790	-2.7%	7,424	6,503	14.2%

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Ag Products Futures								
BUTTER CS	5,476	4,890	12.0%	4,058	34.9%	49,812	33,073	50.6%
CASH-SETTLED CHEESE	13,381	8,904	50.3%	10,220	30.9%	111,556	89,778	24.3%
CAT ASIA WEATHER	0	0	-	0	0.0%	7,800	0	-
CATTLE	1,120,457	1,338,625	-16.3%	1,373,294	-18.4%	11,450,169	11,570,303	-1.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	3,200	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	750	450	66.7%
CDD WEATHER	950	200	375.0%	1,550	-38.7%	9,550	8,975	6.4%
CHI WHEAT	3,292,530	2,877,286	14.4%	2,600,684	26.6%	23,103,063	22,535,923	2.5%
CLASS IV MILK	1,707	2,888	-40.9%	1,357	25.8%	23,115	20,000	15.6%
COCOA TAS	0	0	0.0%	0	0.0%	0	8	-100.0%
COFFEE	2	0	-	0	0.0%	2	0	-
CORN	9,064,203	10,317,405	-12.1%	7,114,255	27.4%	61,479,525	79,686,391	-22.8%
COTTON	3	1	200.0%	0	0.0%	26	30	-13.3%
DJ_UBS ROLL SELECT INDEX FU	763	0	0.0%	0	0.0%	7,522	7,944	-5.3%
DOW-UBS COMMOD INDEX	7,676	23,989	-68.0%	7,096	8.2%	228,579	371,085	-38.4%
DRY WHEY	1,451	734	97.7%	1,385	4.8%	11,657	9,975	16.9%
FEEDER CATTLE	268,779	363,903	-26.1%	310,756	-13.5%	2,203,472	2,547,433	-13.5%
FERTILIZER PRODUCTS	130	625	-79.2%	195	-33.3%	1,340	13,850	-90.3%
GOLDMAN SACHS	12,494	26,874	-53.5%	11,884	5.1%	125,152	227,774	-45.1%
GSCI EXCESS RETURN FUT	1,360	8,100	-83.2%	7,310	-81.4%	187,836	226,652	-17.1%
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	0	0	0.0%	0	0.0%	6,825	2,100	225.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	1,000	3,000	-66.7%
HOGS	750,534	1,216,746	-38.3%	1,049,972	-28.5%	8,750,383	10,804,063	-19.0%
HOUSING INDEX	18	10	80.0%	9	100.0%	243	91	167.0%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,568,439	1,630,686	-3.8%	966,408	62.3%	9,828,919	11,028,562	-10.9%
LUMBER	24,128	13,524	78.4%	15,612	54.5%	114,195	113,659	0.5%
MALAYSIAN PALM SWAP	1,740	7,320	-76.2%	3,300	-47.3%	24,110	31,920	-24.5%
MILK	37,938	24,635	54.0%	38,242	-0.8%	292,196	199,411	46.5%
MINI CORN	26,901	20,987	28.2%	24,799	8.5%	169,555	122,520	38.4%
MINI SOYBEAN	36,692	18,777	95.4%	32,658	12.4%	220,988	144,667	52.8%
MINI WHEAT	13,658	11,518	18.6%	12,609	8.3%	103,563	54,155	91.2%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,816	6,149	-5.4%	5,217	11.5%	71,617	52,280	37.0%
OATS	9,703	9,034	7.4%	6,579	47.5%	95,720	111,491	-14.1%
PACIFIC RIM DAT SS WTHR	0	0	-	0	0.0%	1,300	0	-
ROUGH RICE	22,191	32,019	-30.7%	9,409	135.8%	186,698	169,568	10.1%
SOYBEAN	4,432,907	3,771,778	17.5%	4,115,739	7.7%	36,895,451	34,563,894	6.7%
SOYBEAN MEAL	2,244,213	2,270,848	-1.2%	2,252,506	-0.4%	19,534,675	18,937,327	3.2%
SOYBEAN OIL	2,316,302	2,651,269	-12.6%	2,494,849	-7.2%	21,686,705	19,952,531	8.7%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	15,048	22,394	-32.8%
SUGAR 11	10	0	0.0%	0	0.0%	10	10	0.0%
USD CRUDE PALM OIL	2,401	980	145.0%	3,239	-25.9%	23,020	9,324	146.9%
WHEAT	33,924	19,314	75.6%	26,530	27.9%	190,923	129,528	47.4%

Ag Products Options

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CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2020	VOLUME AUG 2019	% CHG	VOIUME JUL 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	75	-100.0%	77	0	-
BUTTER CS	877	1,623	-46.0%	1,391	-37.0%	26,225	27,689	-5.3%
CASH-SETTLED CHEESE	12,697	7,270	74.6%	13,619	-6.8%	103,057	77,978	32.2%
CATTLE	185,956	212,453	-12.5%	192,165	-3.2%	1,931,803	1,585,749	21.8%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	2,000	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	2,000	5,000	-60.0%
CHI WHEAT	685,978	649,041	5.7%	698,882	-1.8%	5,239,001	5,658,140	-7.4%
CLASS IV MILK	2,051	2,994	-31.5%	1,773	15.7%	43,548	32,150	35.5%
CORN	2,034,973	3,273,559	-37.8%	2,111,504	-3.6%	14,264,756	24,692,590	-42.2%
CORN NEARBY+2 CAL SPRD	17,144	7,205	137.9%	8,941	91.7%	58,645	42,934	36.6%
DEC-DEC CORN CAL SPRD	351	3,109	-88.7%	175	100.6%	2,550	14,025	-81.8%
DEC-JULY CORN CAL SPRD	1,120	515	117.5%	610	83.6%	2,956	18,945	-84.4%
DEC-JULY WHEAT CAL SPRD	960	0	0.0%	510	88.2%	1,470	0	0.0%
DRY WHEY	35	26	34.6%	770	-95.5%	4,271	6,533	-34.6%
FEEDER CATTLE	23,338	34,114	-31.6%	19,809	17.8%	214,989	259,475	-17.1%
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	187,206	367,038	-49.0%	217,447	-13.9%	2,243,478	3,010,043	-25.5%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	7	-100.0%
Intercommodity Spread	60	0	0.0%	275	-78.2%	11,280	1,000	1,028.0%
JAN-MAR SOYBEAN CSO	10	0	-	10	0.0%	20	0	-
JULY-DEC CORN CAL SPRD	2,000	174	1,049.4%	0	0.0%	18,935	12,447	52.1%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	500	-100.0%	4,156	1,450	186.6%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	0.0%	120	0	-
JULY-NOV SOYBEAN CAL SPRD	0	100	-100.0%	0	0.0%	13,947	6,221	124.2%
KC WHEAT	116,976	108,101	8.2%	119,205	-1.9%	816,412	778,718	4.8%
LUMBER	1,268	1,452	-12.7%	843	50.4%	7,614	15,110	-49.6%
LV CATL CSO	0	0	0.0%	0	0.0%	0	479	-100.0%
MAR-DEC CORN CAL SPRD	0	0	-	0	0.0%	505	0	-
MAR-JULY CORN CAL SPRD	0	20	-100.0%	0	0.0%	2,500	40	6,150.0%
MAR-JULY WHEAT CAL SPRD	75	0	0.0%	0	0.0%	75	30	150.0%
MILK	35,030	35,476	-1.3%	50,165	-30.2%	404,450	300,878	34.4%
MLK MID OPTIONS	0	4	-100.0%	31	-100.0%	117	214	-45.3%
NFD MILK	3,425	3,954	-13.4%	8,778	-61.0%	68,974	53,440	29.1%
NOV-JULY SOYBEAN CAL SPRD	105	300	-65.0%	0	0.0%	105	3,550	-97.0%
NOV-MAR SOYBEAN CSO	300	0	0.0%	0	0.0%	1,285	20	6,325.0%
NOV-NOV SOYBEAN CAL SPRD	60	0	0.0%	10	500.0%	70	1,884	-96.3%
OATS	212	197	7.6%	138	53.6%	2,008	4,030	-50.2%
ROUGH RICE	2,512	7,064	-64.4%	2,592	-3.1%	27,057	22,971	17.8%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
SOYBEAN	1,337,455	962,152	39.0%	1,482,862	-9.8%	8,853,857	9,520,193	-7.0%
SOYBEAN CRUSH	100	0	0.0%	738	-86.4%	2,450	4	61,150.0%
SOYBEAN MEAL	271,628	145,595	86.6%	232,213	17.0%	1,727,200	1,296,227	33.2%
SOYBEAN OIL	191,630	143,081	33.9%	162,554	17.9%	1,426,505	910,933	56.6%
SOYBN NEARBY+2 CAL SPRD	220	0	0.0%	370	-40.5%	1,470	5,500	-73.3%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	200	490	-59.2%
WHEAT	2,947	4,230	-30.3%	1,817	62.2%	14,570	38,227	-61.9%
WHEAT-CORN ICSO	730	0	0.0%	1,608	-54.6%	4,138	2,680	54.4%

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CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2020	VOLUME AUG 2019	% CHG	VOIUME JUL 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Ag Products Options								
WHEAT NEARBY+2 CAL SPRD	270	100	170.0%	1,300	-79.2%	5,952	2,540	134.3%
TOTAL FUTURES GROUP								
Interest Rate Futures	130,135,014	234,808,812	-44.6%	67,946,890	91.5%	1,159,325,301	1,360,117,435	-14.8%
Equity Index Futures	74,768,666	88,435,258	-15.5%	101,381,292	-26.3%	826,428,162	474,779,026	74.1%
Metals Futures	19,967,668	16,650,134	19.9%	14,514,648	37.6%	112,065,744	96,756,858	15.8%
Energy Futures	34,702,233	48,371,568	-28.3%	33,316,878	4.2%	392,109,507	361,004,329	8.6%
FX Futures	14,685,468	16,898,041	-13.1%	15,808,118	-7.1%	137,136,183	133,223,758	2.9%
Ags Futures	4,312	3,300	30.7%	4,707	-8.4%	25,556	15,065	69.6%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	0	410	-100.0%
Ag Products Futures	25,318,877	26,680,018	-5.1%	22,501,721	12.5%	197,214,070	213,805,339	-7.8%
TOTAL FUTURES	299,582,238	431,847,131	-30.6%	255,474,254	17.3%	2,824,304,523	2,639,702,220	7.0%
TOTAL OPTIONS GROUP								
Equity Index Options	11,901,163	20,703,844	-42.5%	12,831,536	-7.3%	127,609,911	108,343,382	17.8%
Interest Rate Options	20,429,004	67,604,346	-69.8%	19,722,157	3.6%	369,365,359	495,984,356	-25.5%
Metals Options	1,476,393	2,821,264	-47.7%	1,444,730	2.2%	13,145,847	13,562,030	-3.1%
Energy Options	4,232,031	5,272,901	-19.7%	3,967,915	6.7%	47,175,396	40,232,743	17.3%
FX Options	620,758	1,168,929	-46.9%	810,571	-23.4%	7,358,259	9,048,514	-18.7%
Ag Products Options	5,119,699	5,970,947	-14.3%	5,333,680	-4.0%	37,554,798	48,412,534	-22.4%
Foreign Exchange Options	769	564	36.3%	790	-2.7%	7,424	6,503	14.2%
TOTAL OPTIONS	43,779,817	103,542,795	-57.7%	44,111,379	-0.8%	602,216,994	715,590,062	-15.8%
TOTAL COMBINED								
Interest Rate	150,564,018	302,413,158	-50.2%	87,669,047	71.7%	1,528,690,660	1,856,101,791	-17.6%
Equity Index	86,669,829	109,139,102	-20.6%	114,212,828	-24.1%	954,038,073	583,122,408	63.6%
Metals	21,444,061	19,471,398	10.1%	15,959,378	34.4%	125,211,591	110,318,888	13.5%
Energy	38,934,264	53,644,469	-27.4%	37,284,793	4.4%	439,284,903	401,237,072	9.5%
FX	15,306,226	18,066,970	-15.3%	16,618,689	-7.9%	144,494,442	142,272,272	1.6%
Ags	4,312	3,300	30.7%	4,707	-8.4%	25,556	15,065	69.6%
Foreign Exchange	769	564	36.3%	790	-2.7%	7,424	6,913	7.4%
Ag Products	30,438,576	32,650,965	-6.8%	27,835,401	9.4%	234,768,868	262,217,873	-10.5%
GRAND TOTAL	343,362,055	535,389,926	-35.9%	299,585,633	14.6%	3,426,521,517	3,355,292,282	2.1%

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