



CMEG Exchange Volume Report - Monthly

	VOLUME SEP 2019	VOLUME SEP 2018	% CHG	VOLUME AUG 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Interest Rate Futures								
10-YR NOTE	34,095,128	27,720,998	23.0%	56,558,907	-39.7%	346,140,389	328,297,337	5.4%
10-YR SWAP RATE	165,981	74,263	123.5%	87,848	88.9%	680,254	409,803	66.0%
15-YR SWAP RATE	0	0	-	0	0.0%	5,500	0	-
1-MONTH EURODOLLAR	9	115	-92.2%	208	-95.7%	404	31,742	-98.7%
20-YR SWAP RATE	0	0	-	0	0.0%	46	0	-
2-YR NOTE	11,851,199	6,704,870	76.8%	25,807,015	-54.1%	137,214,773	95,935,436	43.0%
2-YR SWAP RATE	63,675	0	-	54,121	17.7%	467,111	0	-
30-YR BOND	6,763,940	5,961,940	13.5%	12,286,639	-44.9%	66,909,706	65,077,035	2.8%
30-YR SWAP RATE	333	0	0.0%	508	-34.4%	5,951	983	505.4%
3-YR SWAP RATE	31,808	0	-	31,816	0.0%	165,704	0	-
4-YR SWAP RATE	3,091	0	-	4,864	-36.5%	88,800	0	-
5-YR NOTE	19,616,503	15,664,443	25.2%	40,355,505	-51.4%	228,516,883	203,912,951	12.1%
5-YR SWAP RATE	112,538	41,217	173.0%	80,903	39.1%	755,950	232,585	225.0%
7-YR SWAP RATE	1,953	0	-	1,432	36.4%	38,797	0	-
EURODOLLARS	52,788,600	55,083,996	-4.2%	73,101,115	-27.8%	561,200,944	561,446,995	0.0%
FED FUND	9,887,042	4,107,006	140.7%	8,966,708	10.3%	72,757,079	45,300,795	60.6%
SOFR	1,168,977	87,706	1,232.8%	878,350	33.1%	6,391,937	365,837	1,647.2%
SONIA	165,858	0	-	180,968	-8.3%	1,618,270	0	-
Ultra 10-Year Note	4,388,611	2,805,052	56.5%	8,912,346	-50.8%	44,320,841	34,110,334	29.9%
ULTRA T-BOND	2,895,375	2,586,585	11.9%	7,499,559	-61.4%	36,838,717	33,101,725	11.3%
Interest Rate Options								
10-YR NOTE	15,259,471	11,159,603	36.7%	17,022,492	-10.4%	125,358,387	114,908,907	9.1%
2-YR NOTE	557,502	548,627	1.6%	485,843	14.7%	4,680,168	4,878,116	-4.1%
30-YR BOND	3,818,493	2,909,919	31.2%	4,535,168	-15.8%	27,461,666	23,858,699	15.1%
5-YR NOTE	4,644,112	2,536,802	83.1%	5,138,259	-9.6%	43,195,333	29,079,803	48.5%
EURODOLLARS	22,534,314	11,136,799	102.3%	29,709,234	-24.2%	226,815,032	132,072,211	71.7%
EURO MIDCURVE	8,000,624	14,212,710	-43.7%	10,678,997	-25.1%	123,090,521	135,806,668	-9.4%
FED FUND	42,681	200	21,240.5%	1,454	2,835.4%	64,296	17,713	263.0%
Ultra 10-Year Note	315	0	0.0%	9,356	-96.6%	27,127	28	96,782.1%
ULTRA T-BOND	47,143	7,191	555.6%	23,543	100.2%	196,481	55,395	254.7%

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Equity Index Futures								
BITCOIN FUTURES	101,454	62,014	63.6%	99,796	1.7%	1,295,370	660,331	96.2%
DJ US REAL ESTATE	127,406	83,294	53.0%	34,200	272.5%	460,122	429,376	7.2%
E-mini (\$5) Dow	3,868,853	3,521,313	9.9%	5,763,668	-32.9%	40,147,024	41,420,226	-3.1%
E-MINI COM SERVICES SELECT	17,956	1,343	1,237.0%	4,558	293.9%	63,173	1,343	4,603.9%
E-mini FTSE 100 (USD)	0	918	-100.0%	0	0.0%	336	12,405	-97.3%
E-mini FTSE China 50	0	657	-100.0%	0	0.0%	711	9,765	-92.7%
E-MINI MIDCAP	448,052	481,588	-7.0%	328,178	36.5%	3,108,785	3,441,699	-9.7%
E-MINI NASDAQ 100	9,556,826	9,416,349	1.5%	13,397,090	-28.7%	90,666,619	79,760,529	13.7%
E-MINI RUSSELL 1000	22,755	23,900	-4.8%	3,251	599.9%	87,060	131,755	-33.9%
E-MINI RUSSELL 1000 GROWTH	10,690	13,235	-19.2%	4,320	147.5%	54,000	99,725	-45.9%
E-MINI RUSSELL 1000 VALUE	21,857	22,391	-2.4%	11,677	87.2%	135,865	138,108	-1.6%
E-MINI RUSSELL 2000	4,202,031	3,517,310	19.5%	3,512,763	19.6%	28,329,626	25,497,812	11.1%
E-MINI S&P500	35,369,852	33,325,271	6.1%	44,707,872	-20.9%	305,901,630	301,819,675	1.4%
E-MINI S&P REAL ESTATE SELE	12,533	8,975	39.6%	3,310	278.6%	47,126	68,340	-31.0%
FT-SE 100	0	634	-100.0%	0	0.0%	372	11,255	-96.7%
FTSE Emerging	2,637	482	447.1%	1,435	83.8%	19,288	4,234	355.6%
IBOVESPA INDEX	956	863	10.8%	907	5.4%	5,992	10,269	-41.6%
MICRO E-MINI NASDAQ 100	3,702,224	0	-	6,603,515	-43.9%	20,691,712	0	-
MICRO E-MINI RUSSELL 2000	633,799	0	-	1,008,239	-37.1%	3,201,233	0	-
MICRO E-MINI S&P500	5,328,816	0	-	9,553,465	-44.2%	28,793,695	0	-
MICRO MINI \$5 DOW	850,437	0	-	1,613,300	-47.3%	5,273,924	0	-
NASDAQ BIOTECH	1,217	1,312	-7.2%	191	537.2%	3,621	6,760	-46.4%
NIFTY 50	0	0	0.0%	0	0.0%	0	54,444	-100.0%
NIKKEI 225 (\$) STOCK	257,971	273,200	-5.6%	285,548	-9.7%	2,040,907	2,764,540	-26.2%
NIKKEI 225 (YEN) STOCK	872,492	743,826	17.3%	1,225,691	-28.8%	7,421,045	7,684,671	-3.4%
S&P 500	172,559	217,043	-20.5%	107,183	61.0%	966,892	1,284,608	-24.7%
S&P 500 ANNUAL DIVIDEND IND	36,001	8,835	307.5%	19,963	80.3%	223,036	104,385	113.7%
S&P 500/GI	20	20	0.0%	0	0.0%	60	73	-17.8%
S&P 500 QUARLY DIVIDEND IND	260	120	116.7%	860	-69.8%	1,701	682	149.4%
S&P 600 SMALLCAP EMINI	1,692	1	169,100.0%	259	553.3%	2,892	1	289,100.0%
S&P CONSUMER DSCRTNRY SE	12,241	18,602	-34.2%	6,366	92.3%	82,130	153,929	-46.6%
S&P CONSUMER STAPLES SECT	35,590	44,750	-20.5%	8,088	340.0%	187,692	226,107	-17.0%
S&P ENERGY SECTOR	28,218	39,396	-28.4%	11,120	153.8%	168,015	301,769	-44.3%
S&P FINANCIAL SECTOR	53,989	75,711	-28.7%	24,896	116.9%	312,496	448,912	-30.4%
S&P HEALTH CARE SECTOR	45,180	38,213	18.2%	16,995	165.8%	191,855	158,914	20.7%
S&P INDUSTRIAL SECTOR	22,133	29,568	-25.1%	9,909	123.4%	121,482	148,414	-18.1%
S&P MATERIALS SECTOR	8,128	26,081	-68.8%	8,651	-6.0%	92,212	105,838	-12.9%
S&P TECHNOLOGY SECTOR	26,575	50,925	-47.8%	8,321	219.4%	142,609	244,058	-41.6%
S&P UTILITIES SECTOR	61,328	63,948	-4.1%	23,648	159.3%	300,284	362,955	-17.3%
S&P VALUE INDEX FUTURES	24	24	0.0%	0	0.0%	72	80	-10.0%
YEN DENOMINATED TOPIX	18,655	449	4,054.8%	26,025	-28.3%	169,769	4,293	3,854.6%

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Equity Index Options								
E-mini (\$5) Dow	6,204	6,387	-2.9%	4,661	33.1%	39,466	86,791	-54.5%
E-MINI NASDAQ 100	183,264	185,156	-1.0%	295,303	-37.9%	1,894,249	2,113,153	-10.4%
E-MINI RUSSELL 2000	23,441	12,513	87.3%	25,010	-6.3%	132,623	115,442	14.9%
E-MINI S&P500	6,192,029	4,910,266	26.1%	9,450,339	-34.5%	49,043,065	51,126,118	-4.1%
EOM E-MINI RUSSELL 2000 END	9,150	10,180	-10.1%	13,222	-30.8%	81,175	56,796	42.9%
EOM EMINI S&P	1,656,695	2,091,261	-20.8%	3,333,755	-50.3%	17,690,898	22,696,360	-22.1%
EOM S&P 500	72,441	153,142	-52.7%	117,664	-38.4%	1,091,477	1,672,469	-34.7%
EOW1 E-MINI RUSSELL 2000 WE	1,374	931	47.6%	1,123	22.4%	13,963	17,498	-20.2%
EOW1 E-MINI RUSSELL 2000 WE	2,582	780	231.0%	2,535	1.9%	18,013	22,968	-21.6%
EOW1 EMINI S&P 500	1,020,536	995,850	2.5%	1,206,293	-15.4%	8,915,392	9,658,001	-7.7%
EOW1 S&P 500	97,437	86,343	12.8%	69,415	40.4%	634,339	741,385	-14.4%
EOW2 E-MINI RUSSELL 2000 WE	7,069	3,240	118.2%	4,402	60.6%	46,764	43,935	6.4%
EOW2 EMINI S&P 500	956,457	933,897	2.4%	1,251,796	-23.6%	9,035,178	10,984,815	-17.7%
EOW2 S&P 500	157,872	69,457	127.3%	119,470	32.1%	1,137,568	1,346,698	-15.5%
EOW3 E-MINI RUSSELL 2000 WE	25,267	4,330	483.5%	14,821	70.5%	117,388	174,204	-32.6%
EOW3 EMINI S&P 500	1,873,687	1,842,005	1.7%	3,073,109	-39.0%	20,927,300	30,905,958	-32.3%
EOW3 S&P 500	58,476	102,641	-43.0%	110,674	-47.2%	1,111,614	2,551,332	-56.4%
EOW4 E-MINI RUSSELL 2000 WE	4,619	201	2,198.0%	4,113	12.3%	30,071	46,018	-34.7%
EOW4 EMINI S&P 500	938,427	67,137	1,297.8%	1,315,697	-28.7%	7,806,465	9,563,674	-18.4%
S&P 500	282,369	310,755	-9.1%	290,442	-2.8%	2,145,770	2,728,857	-21.4%
Metals Futures								
ALUMINUM	11,438	6,371	79.5%	14,959	-23.5%	101,544	118,680	-14.4%
COMEX COPPER	1,491,394	2,349,687	-36.5%	2,397,053	-37.8%	18,552,530	26,131,391	-29.0%
COMEX E-Mini GOLD	32,339	11,095	191.5%	44,915	-28.0%	176,636	71,053	148.6%
COMEX E-Mini SILVER	7,461	795	838.5%	7,551	-1.2%	41,384	10,571	291.5%
COMEX GOLD	8,582,865	5,495,646	56.2%	9,582,250	-10.4%	64,170,974	63,348,098	1.3%
COMEX MINY COPPER	743	260	185.8%	733	1.4%	6,088	4,181	45.6%
COMEX SILVER	2,579,873	1,648,326	56.5%	3,018,629	-14.5%	18,461,618	18,593,772	-0.7%
COPPER	1,007	1,096	-8.1%	181	456.4%	7,059	12,235	-42.3%
E-MICRO GOLD	722,659	166,039	335.2%	889,807	-18.8%	3,689,881	1,236,878	198.3%
FERROUS PRODUCTS	1,403	1,501	-6.5%	468	199.8%	10,206	14,680	-30.5%
GOLD	0	0	0.0%	0	-	0	0	0.0%
Gold Kilo	0	0	0.0%	0	0.0%	0	136	-100.0%
IRON ORE 62 CHINA PLATTS FU	0	0	0.0%	0	0.0%	0	0	0.0%
IRON ORE 62 CHINA TSI FUTURE	2,944	438	572.1%	3,116	-5.5%	48,684	32,961	47.7%
LNDN ZINC	0	1,677	-100.0%	0	0.0%	1,230	5,943	-79.3%
NYMEX HOT ROLLED STEEL	9,200	6,668	38.0%	5,113	79.9%	139,651	90,713	53.9%
NYMEX PLATINUM	739,168	580,643	27.3%	496,003	49.0%	4,466,114	4,209,065	6.1%
PALLADIUM	80,152	89,368	-10.3%	133,300	-39.9%	961,653	1,094,711	-12.2%
SILVER	57,038	7,226	689.3%	56,056	1.8%	231,906	67,848	241.8%
URANIUM	1,217	1,298	-6.2%	0	0.0%	10,601	3,452	207.1%

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Metals Options								
COMEX COPPER	58,578	38,861	50.7%	56,611	3.5%	538,542	239,493	124.9%
COMEX GOLD	1,442,620	749,608	92.4%	2,202,838	-34.5%	12,041,582	8,718,010	38.1%
COMEX SILVER	325,453	151,172	115.3%	341,165	-4.6%	1,717,030	1,416,901	21.2%
COPPER	590	31	1,803.2%	480	22.9%	1,845	430	329.1%
GOLD	189,643	38,684	390.2%	207,044	-8.4%	1,190,651	361,861	229.0%
HOT ROLLED COIL STEEL CALL	0	0	0.0%	0	0.0%	900	0	0.0%
IRON ORE 62 CHINA TSI CALL O	40	0	0.0%	100	-60.0%	6,800	200	3,300.0%
IRON ORE 62 CHINA TSI PUT OP	0	0	0.0%	0	0.0%	3,600	1,280	181.3%
NYMEX PLATINUM	3,464	4,848	-28.5%	3,236	7.0%	31,767	37,198	-14.6%
PALLADIUM	823	2,086	-60.5%	1,135	-27.5%	10,762	26,637	-59.6%
SILVER	14,034	3,491	302.0%	8,655	62.1%	53,796	17,184	213.1%
Energy Futures								
3.5% FUEL OIL CID MED SWA	0	60	-100.0%	16	-100.0%	97	572	-83.0%
3.5% FUEL OIL CIF BALMO S	0	0	0.0%	0	0.0%	20	95	-78.9%
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	0.0%
AEP-DAYTON HUB OFF-PEAK M	0	0	0.0%	0	0.0%	0	0	0.0%
ALGON CITY GATES NAT GAS	0	0	0.0%	0	-	0	0	0.0%
ALGONQUIN CITYGATES BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
ANR LOUISIANA BASIS SWAP	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	3,047	12,328	-75.3%	720	323.2%	76,513	199,439	-61.6%
ARGUS PROPAN FAR EST INDE	6,766	6,308	7.3%	6,872	-1.5%	56,619	52,095	8.7%
ARGUS PROPAN(SAUDI ARAMC	3,897	4,662	-16.4%	3,559	9.5%	27,360	25,216	8.5%
AUSTRIALIAN COKE COAL	0	0	0.0%	0	0.0%	0	20	-100.0%
BRENT BALMO SWAP	448	100	348.0%	352	27.3%	1,763	285	518.6%
BRENT CALENDAR SWAP	1,498	2,810	-46.7%	9,902	-84.9%	59,684	30,799	93.8%
BRENT CFD SWAP	0	0	0.0%	0	0.0%	0	300	-100.0%
BRENT FINANCIAL FUTURES	612	2,000	-69.4%	450	36.0%	8,381	16,615	-49.6%
BRENT OIL LAST DAY	2,413,390	1,563,565	54.4%	2,263,777	6.6%	19,797,878	15,624,810	26.7%
CAISO SP15 EZGNHUB5 MW P	0	0	0.0%	0	-	0	0	0.0%
CAISO SP15 EZGNHUB5 PEAK	0	0	0.0%	0	-	0	0	0.0%
CANADIAN LIGHT SWEET OIL	0	0	0.0%	0	0.0%	0	0	0.0%
CENTERPOINT BASIS SWAP	0	0	0.0%	0	0.0%	0	36	-100.0%
CHICAGO ETHANOL SWAP	104,382	85,728	21.8%	91,961	13.5%	945,857	889,595	6.3%
CHICAGO ULSD (PLATTS) SWA	0	0	0.0%	0	-	0	0	0.0%
CHICAGO ULSD PL VS HO SPR	740	630	17.5%	270	174.1%	5,224	3,750	39.3%
CHICAGO UNL GAS PL VS RBO	200	0	0.0%	50	300.0%	1,370	950	44.2%
CIG BASIS	0	0	0.0%	0	0.0%	0	196	-100.0%
CIG ROCKIES NG INDEX SWA	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	0.0%
CIN HUB 5MW D AH PK	378	982	-61.5%	424	-10.8%	4,672	10,992	-57.5%
CIN HUB 5MW REAL TIME O P	0	0	0.0%	0	0.0%	3,920	0	0.0%
CIN HUB 5MW REAL TIME PK	0	1,275	-100.0%	0	0.0%	325	1,505	-78.4%
COAL SWAP	0	45	-100.0%	0	0.0%	0	510	-100.0%

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Energy Futures								
COLUMB GULF MAINLINE NG B	0	0	0.0%	0	0.0%	364	0	0.0%
COLUMBIA GULF ONSHORE	0	0	0.0%	0	-	0	0	0.0%
CONWAY NATURAL GASOLINE (489	127	285.0%	570	-14.2%	2,292	1,624	41.1%
CONWAY NORMAL BUTANE (OPI	736	135	445.2%	760	-3.2%	4,292	2,671	60.7%
CONWAY PROPANE 5 DECIMALS	12,554	13,861	-9.4%	14,126	-11.1%	135,374	144,405	-6.3%
CRUDE OIL	3,300	4,080	-19.1%	2,835	16.4%	42,654	57,574	-25.9%
CRUDE OIL OUTRIGHTS	58,200	35,192	65.4%	40,984	42.0%	564,078	518,364	8.8%
CRUDE OIL PHY	26,976,379	21,113,108	27.8%	27,914,354	-3.4%	229,935,603	231,626,849	-0.7%
CRUDE OIL SPRDS	16,185	29,978	-46.0%	13,150	23.1%	196,335	398,177	-50.7%
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	-	0	0	0.0%
DATED TO FRONTLINE BRENT	0	75	-100.0%	0	0.0%	1,000	3,210	-68.8%
DIESEL 10P BRG FOB RDM VS	0	0	0.0%	0	0.0%	0	5	-100.0%
DIESEL 10PPM BARGES FOB B	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	126	-100.0%
DUBAI CRUDE OIL BALMO	0	0	0.0%	0	0.0%	0	125	-100.0%
DUBAI CRUDE OIL CALENDAR	152	22,230	-99.3%	125	21.6%	17,815	37,132	-52.0%
DUTCH TTF NATURAL GAS CAL	11,641	6,557	77.5%	9,459	23.1%	80,342	14,154	467.6%
DY EURO 3.5% FUEL OI RDA	0	0	0.0%	0	-	0	0	0.0%
EASTERN RAIL DELIVERY CSX	0	0	0.0%	0	0.0%	0	245	-100.0%
EAST/WEST FUEL OIL SPREAD	0	0	0.0%	0	0.0%	20	187	-89.3%
EIA FLAT TAX ONHWAY DIESE	596	863	-30.9%	119	400.8%	3,357	2,549	31.7%
ELEC ERCOT DLY OFF PK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC ERCOT DLY PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC ERCOT OFF PEAK	0	0	0.0%	0	0.0%	0	19,600	-100.0%
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 ERCOT PEAK	0	0	0.0%	0	-	0	0	0.0%
ELECTRICITY OFF PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC WEST POWER OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
ELEC WEST POWER PEAK	0	0	0.0%	0	-	0	0	0.0%
ERCOT DAILY 5MW PEAK	0	0	0.0%	0	-	0	0	0.0%
ERCOT HOUSTON Z MCPE 5MW	0	0	0.0%	0	0.0%	0	1,950	-100.0%
ERCOT NORTH ZMCPE 5MW OF	0	0	0.0%	0	0.0%	0	0	0.0%
ERCOT NORTH ZMCPE 5MW OF	0	0	0.0%	0	0.0%	0	19,600	-100.0%
ERCOT NORTH ZMCPE 5MW PE	0	0	0.0%	0	0.0%	0	5,050	-100.0%
ETHANOL	2,770	8,239	-66.4%	4,336	-36.1%	68,805	79,698	-13.7%
ETHANOL SWAP	220	60	266.7%	20	1,000.0%	770	330	133.3%
ETHANOL T2 FOB ROTT INCL DU	2,808	2,912	-3.6%	2,983	-5.9%	29,269	26,355	11.1%
EURO 1% FUEL OIL NEW BALM	0	8	-100.0%	0	0.0%	3	33	-90.9%
EURO 3.5% FUEL OIL RDAM B	156	110	41.8%	11	1,318.2%	458	5,277	-91.3%
EURO 3.5% FUEL OIL SPREAD	0	0	0.0%	0	0.0%	147	834	-82.4%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	0.0%	0	640	-100.0%
EURO GASOIL 10PPM VS ICE	0	0	0.0%	0	0.0%	0	370	-100.0%
EUROPE 1% FUEL OIL NWE CA	63	0	0.0%	13	384.6%	526	366	43.7%
EUROPE 1% FUEL OIL RDAM C	0	0	0.0%	0	0.0%	0	3	-100.0%
EUROPE 3.5% FUEL OIL MED	0	60	-100.0%	18	-100.0%	385	828	-53.5%

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CMEG Exchange Volume Report - Monthly

	VOLUME SEP 2019	VOLUME SEP 2018	% CHG	VOLUME AUG 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Energy Futures								
EUROPE 3.5% FUEL OIL RDAM	803	2,176	-63.1%	762	5.4%	8,838	70,557	-87.5%
EUROPEAN GASOIL (ICE)	188	670	-71.9%	84	123.8%	1,004	4,321	-76.8%
EUROPEAN NAPHTHA BALMO	55	119	-53.8%	8	587.5%	1,398	2,408	-41.9%
EUROPEAN NAPHTHA CRACK SP	1,831	6,419	-71.5%	2,036	-10.1%	36,091	78,910	-54.3%
EUROPE DATED BRENT SWAP	0	1,090	-100.0%	0	0.0%	1,633	1,090	49.8%
EUROPE JET KERO NWE CALSW	3	0	0.0%	0	0.0%	8	39	-79.5%
EUROPE NAPHTHA CALSWAP	849	2,979	-71.5%	509	66.8%	16,242	30,288	-46.4%
EURO PROPANE CIF ARA SWA	1,691	1,393	21.4%	1,671	1.2%	17,201	15,353	12.0%
FLORIDA GAS ZONE3 BASIS S	0	0	0.0%	0	-	0	0	0.0%
FREIGHT MARKETS	451	591	-23.7%	672	-32.9%	8,236	4,651	77.1%
FUEL OIL CRACK VS ICE	1,401	1,168	19.9%	2,843	-50.7%	15,412	33,245	-53.6%
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	15	171	-91.2%
FUEL OIL (PLATS) CAR CM	0	0	0.0%	0	0.0%	6	154	-96.1%
FUEL OIL (PLATS) CAR CN	0	0	0.0%	0	0.0%	0	120	-100.0%
FUELOIL SWAP:CARGOES VS.B	13	140	-90.7%	10	30.0%	1,439	2,018	-28.7%
GAS EURO-BOB OXY NWE BARG	2,363	6,960	-66.0%	1,622	45.7%	46,822	69,108	-32.2%
GAS EURO-BOB OXY NWE BARG	5,443	11,584	-53.0%	3,880	40.3%	72,388	164,316	-55.9%
GASOIL 0.1 CIF MED SWAP	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1CIF MED VS ICE	0	0	0.0%	0	0.0%	0	10	-100.0%
GASOIL 0.1 CIF NWE VS ISE	0	0	0.0%	0	0.0%	10	0	0.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 RDAM BRGS VS I	0	0	0.0%	0	0.0%	21	10	110.0%
GASOIL 0.1 ROTTERDAM BARG	35	195	-82.1%	0	0.0%	138	1,455	-90.5%
GASOIL 10P CRG CIF NW VS	0	0	0.0%	0	-	0	0	0.0%
GASOIL 10PPM VS ICE SWAP	0	0	0.0%	0	0.0%	39	12	225.0%
GASOIL BULLET SWAP	0	0	0.0%	0	-	0	0	0.0%
GASOIL CALENDAR SWAP	6	0	0.0%	39	-84.6%	135	54	150.0%
GASOIL CRACK SPREAD CALEN	552	1,850	-70.2%	120	360.0%	5,666	37,402	-84.9%
GASOIL MINI CALENDAR SWAP	414	270	53.3%	612	-32.4%	2,724	1,712	59.1%
GERMAN POWER BASELOAD CA	2,354	111	2,020.7%	1,913	23.1%	21,702	3,102	599.6%
GROUP THREE ULSD (PLATTS)	0	0	0.0%	0	0.0%	0	205	-100.0%
GROUP THREE UNLEAD GAS (P	0	0	0.0%	300	-100.0%	300	425	-29.4%
GRP THREE ULSD(PLT)VS HEA	4,333	4,200	3.2%	3,270	32.5%	32,598	31,918	2.1%
GRP THREE UNL GS (PLT) VS	2,095	2,345	-10.7%	1,370	52.9%	23,282	18,122	28.5%
GULF COAST 3% FUEL OIL BA	2,229	271	722.5%	663	236.2%	7,830	11,737	-33.3%
GULF COAST JET FUEL CLNDR	0	39	-100.0%	0	0.0%	267	1,195	-77.7%
GULF COAST JET VS NYM 2 H	18,854	40,890	-53.9%	18,687	0.9%	189,951	342,498	-44.5%
GULF COAST NO.6 FUEL OIL	22,761	33,263	-31.6%	21,155	7.6%	210,871	520,513	-59.5%
GULF COAST ULSD CALENDAR	586	863	-32.1%	200	193.0%	3,628	2,888	25.6%
GULF COAST ULSD CRACK SPR	360	0	0.0%	0	0.0%	360	1,295	-72.2%
HEATING OIL BALMO CLNDR S	0	20	-100.0%	0	0.0%	565	243	132.5%
HEATING OIL CRCK SPRD BAL	0	0	-	0	0.0%	18	0	-
HEATING OIL PHY	3,916,689	3,440,127	13.9%	3,379,134	15.9%	30,613,399	34,555,990	-11.4%
HENRY HUB BASIS SWAP	3,184	7,936	-59.9%	0	0.0%	15,610	15,430	1.2%
HENRY HUB FINANCIAL LAST	0	3,861	-100.0%	0	0.0%	0	27,181	-100.0%
HENRY HUB INDEX SWAP FUTU	3,184	7,936	-59.9%	0	0.0%	15,610	15,430	1.2%
HENRY HUB SWAP	107,139	110,276	-2.8%	35,392	202.7%	921,817	1,517,332	-39.2%
HOUSTON SHIP CHANNEL BASI	0	0	0.0%	0	0.0%	736	0	0.0%
HTG OIL	0	0	0.0%	0	0.0%	96	84	14.3%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	-	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME SEP 2019	VOLUME SEP 2018	% CHG	VOLUME AUG 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Energy Futures								
ICE BRENT DUBAI SWAP	8,283	7,627	8.6%	2,030	308.0%	49,427	90,578	-45.4%
ICE GASOIL BALMO SWAP	0	0	0.0%	0	-	0	0	0.0%
IN DELIVERY MONTH EUA	0	0	0.0%	0	0.0%	0	0	0.0%
INDIANA MISO	0	0	0.0%	0	0.0%	0	0	0.0%
INDONESIAN COAL	0	0	0.0%	0	-	0	0	0.0%
INDONESIAN COAL ICI4	350	265	32.1%	205	70.7%	3,315	1,250	165.2%
ISO NEW ENGLAND OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	0.0%	0	0	0.0%
JAPAN C&F NAPHTHA CRACK S	0	0	0.0%	27	-100.0%	196	1,689	-88.4%
JAPAN C&F NAPHTHA SWAP	471	1,758	-73.2%	469	0.4%	9,623	18,247	-47.3%
JAPAN NAPHTHA BALMO SWAP	5	28	-82.1%	39	-87.2%	333	526	-36.7%
JET AV FUEL (P) CAR FM ICE GA	0	0	0.0%	0	0.0%	0	5	-100.0%
JET CIF NWE VS ICE	132	12	1,000.0%	30	340.0%	232	642	-63.9%
JET FUEL BRG FOB RDM VS I	0	0	0.0%	0	-	0	0	0.0%
JET FUEL CRG CIF NEW VS I	132	0	0.0%	0	-	132	0	0.0%
JET FUEL UP-DOWN BALMO CL	3,090	5,320	-41.9%	2,775	11.4%	37,178	53,077	-30.0%
JKM LNG Futures	855	796	7.4%	1,535	-44.3%	13,366	10,014	33.5%
LA CARB DIESEL (OPIS)	0	0	0.0%	0	-	0	0	0.0%
LA CARB DIESEL (OPIS) SWA	0	100	-100.0%	50	-100.0%	375	2,730	-86.3%
LA CARBOB GASOLINE(OPIS)S	25	100	-75.0%	175	-85.7%	2,875	4,250	-32.4%
LA JET FUEL VS NYM NO 2 H	0	0	0.0%	0	-	0	0	0.0%
LA JET (OPIS) SWAP	750	950	-21.1%	1,179	-36.4%	11,234	18,593	-39.6%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	0.0%	0	607	-100.0%
LLS (ARGUS) VS WTI SWAP	575	4,750	-87.9%	60	858.3%	17,174	51,462	-66.6%
LOS ANGELES CARB GASOLINE	0	0	-	0	0.0%	10	0	-
LTD NAT GAS	330,254	385,679	-14.4%	220,673	49.7%	2,749,364	3,087,380	-10.9%
MARS (ARGUS) VS WTI SWAP	800	785	1.9%	810	-1.2%	14,430	19,985	-27.8%
MARS (ARGUS) VS WTI TRD M	12,327	9,945	24.0%	17,370	-29.0%	161,281	191,491	-15.8%
MARS BLEND CRUDE OIL	0	0	0.0%	0	0.0%	0	2,319	-100.0%
MCCLOSKEY ARA ARGS COAL	33,149	24,612	34.7%	25,303	31.0%	269,006	217,680	23.6%
MCCLOSKEY RCH BAY COAL	1,921	2,243	-14.4%	1,375	39.7%	20,560	28,726	-28.4%
MGF FUT	0	0	0.0%	0	0.0%	0	218	-100.0%
MGN1 SWAP FUT	0	60	-100.0%	130	-100.0%	490	633	-22.6%
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	99	238	-58.4%	532	-81.4%	1,975	3,189	-38.1%
MINI RBOB V. EBOBARG NWE BF	320	348	-8.0%	0	0.0%	3,820	3,383	12.9%
MINI RBOB V. EBOB(ARGUS) NW	829	1,982	-58.2%	639	29.7%	18,350	15,549	18.0%
MINY HTG OIL	3	7	-57.1%	3	0.0%	29	36	-19.4%
MINY NATURAL GAS	44,528	24,447	82.1%	34,885	27.6%	270,597	227,602	18.9%
MINY RBOB GAS	4	5	-20.0%	13	-69.2%	60	33	81.8%
MINY WTI CRUDE OIL	606,380	298,906	102.9%	530,406	14.3%	4,345,418	2,989,238	45.4%
MJC FUT	0	0	0.0%	0	0.0%	150	1,325	-88.7%
MNC FUT	1,463	4,192	-65.1%	2,840	-48.5%	32,936	35,121	-6.2%
MONT BELVIEU ETHANE 5 DECI	21,568	22,944	-6.0%	19,218	12.2%	146,066	148,003	-1.3%
MONT BELVIEU ETHANE OPIS B	85	195	-56.4%	60	41.7%	1,364	1,485	-8.1%
MONT BELVIEU LDH PROPANE 5	138,491	112,962	22.6%	157,461	-12.0%	1,308,423	1,076,999	21.5%
MONT BELVIEU LDH PROPANE C	2,054	1,938	6.0%	2,746	-25.2%	26,871	23,551	14.1%
MONT BELVIEU NATURAL GASO	10,886	8,955	21.6%	6,184	76.0%	73,905	72,888	1.4%
MONT BELVIEU NATURAL GASO	595	125	376.0%	405	46.9%	5,724	3,351	70.8%

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Energy Futures								
MONT BELVIEU NORMAL BUTAN	58,118	36,686	58.4%	52,185	11.4%	424,314	309,135	37.3%
MONT BELVIEU NORMAL BUTAN	917	921	-0.4%	1,533	-40.2%	11,594	9,522	21.8%
NAT GAS BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS	158,004	129,912	21.6%	110,025	43.6%	1,034,408	1,019,948	1.4%
NATURAL GAS FIXED PRICE SW	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS INDEX	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS PEN SWP	49,118	24,871	97.5%	23,866	105.8%	275,582	304,813	-9.6%
NATURAL GAS PHY	9,893,314	9,776,577	1.2%	9,283,257	6.6%	73,125,527	79,921,567	-8.5%
NEPOOL CNCTCT 5MW D AH O	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL CONECTIC 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL INTR HUB 5MW D AH	0	31,995	-100.0%	55,040	-100.0%	71,600	115,891	-38.2%
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	0.0%
NEPOOL RHODE IL 5MW D AH	0	0	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	0.0%
NEPOOL W CNTR M 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
NEW ENGLAND HUB PEAK DAIL	0	0	0.0%	0	0.0%	0	0	0.0%
NEW YORK ETHANOL SWAP	1,152	850	35.5%	272	323.5%	6,873	11,516	-40.3%
NEW YORK HUB ZONE G PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NEW YORK HUB ZONE J PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NGPL MID-CONTINENT	520	1,480	-64.9%	0	0.0%	1,760	1,880	-6.4%
NGPL TEX/OK	120	2,280	-94.7%	0	0.0%	2,696	25,116	-89.3%
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	0.0%
NO 2 UP-DOWN SPREAD CALEN	150	425	-64.7%	0	0.0%	825	2,983	-72.3%
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	100	-100.0%
NORTHERN ILLINOIS OFF-PEA	0	0	0.0%	0	-	0	0	0.0%
NORTHWEST ROCKIES BASIS S	0	0	0.0%	0	0.0%	3,106	0	0.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	59	-100.0%
NY1% VS GC SPREAD SWAP	450	300	50.0%	704	-36.1%	4,297	13,233	-67.5%
NY 2.2% FUEL OIL (PLATTS	0	0	0.0%	0	-	0	0	0.0%
NY 3.0% FUEL OIL (PLATTS	0	145	-100.0%	0	0.0%	775	1,795	-56.8%
NY HARBOR 1% FUEL OIL BAL	0	0	0.0%	0	0.0%	25	50	-50.0%
NY HARBOR HEAT OIL SWP	1,589	1,062	49.6%	1,685	-5.7%	18,753	17,091	9.7%
NY HARBOR LOW SULPUR GAS	0	0	0.0%	0	0.0%	390	2,845	-86.3%
NY HARBOR RESIDUAL FUEL 1	155	969	-84.0%	713	-78.3%	6,353	10,133	-37.3%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	0.0%	0	0	-
NYH NO 2 CRACK SPREAD CAL	1,500	315	376.2%	390	284.6%	4,125	7,712	-46.5%
NYISO A	0	0	0.0%	0	-	0	0	0.0%
NYISO A OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
NYISO CAPACITY	380	120	216.7%	0	0.0%	680	1,256	-45.9%
NYISO G	0	0	0.0%	0	-	0	0	0.0%
NYISO G OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
NYISO J	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO J OFF-PEAK	0	0	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 C 5MW D AH O P	0	0	0.0%	0	-	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME SEP 2019	VOLUME SEP 2018	% CHG	VOLUME AUG 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Energy Futures								
NYISO ZONE C 5MW D AH PK	0	0	0.0%	0	-	0	0	0.0%
NYISO ZONE G 5MW D AH O P	0	0	0.0%	55,040	-100.0%	101,424	600,854	-83.1%
NYISO ZONE G 5MW D AH PK	0	1,510	-100.0%	0	0.0%	8,174	19,794	-58.7%
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%	1,450	0	0.0%
NY ULSD (ARGUS) VS HEATING	0	0	0.0%	100	-100.0%	1,595	213	648.8%
ONEOK OKLAHOMA NG BASIS	1,860	1,240	50.0%	0	0.0%	1,860	2,704	-31.2%
ONTARIO POWER SWAPS	0	0	0.0%	25	-100.0%	125	10	1,150.0%
PANHANDLE BASIS SWAP FUTU	0	0	0.0%	0	0.0%	0	275	-100.0%
PANHANDLE PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
PERMIAN BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
PETROCHEMICALS	3,651	4,461	-18.2%	3,135	16.5%	29,789	42,602	-30.1%
PETRO CRCKS & SPRDS ASIA	50	0	0.0%	50	0.0%	382	609	-37.3%
PETRO CRCKS & SPRDS NA	30,407	32,598	-6.7%	31,273	-2.8%	339,345	391,301	-13.3%
PETRO CRK&SPRD EURO	3,979	5,703	-30.2%	2,618	52.0%	30,548	79,282	-61.5%
PETROLEUM PRODUCTS	1,374	6,571	-79.1%	809	69.8%	22,520	43,598	-48.3%
PETROLEUM PRODUCTS ASIA	735	1,770	-58.5%	980	-25.0%	13,529	17,838	-24.2%
PETRO OUTRIGHT EURO	5,206	3,998	30.2%	3,798	37.1%	36,216	42,209	-14.2%
PETRO OUTRIGHT NA	4,057	9,800	-58.6%	3,262	24.4%	52,376	69,792	-25.0%
PJM AD HUB 5MW REAL TIME	0	13,785	-100.0%	0	0.0%	119,740	54,470	119.8%
PJM AECO DA OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM AECO DA PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM APS ZONE DA OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM APS ZONE DA PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM ATSI ELEC	0	0	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 JCPL DA OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM JCPL DA PEAK	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	5,925	-100.0%	49,200	-100.0%	73,845	11,025	569.8%
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	22	-100.0%
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	-
PJM PPL DA OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM PPL DA PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM PSEG DA OFF-PEAK	0	0	0.0%	0	0.0%	0	23,400	-100.0%
PJM PSEG DA PEAK	0	0	0.0%	0	0.0%	0	1,275	-100.0%
PJM WESTH DA OFF-PEAK	0	0	0.0%	0	0.0%	0	101,810	-100.0%
PJM WESTHDA PEAK	0	0	0.0%	0	0.0%	0	5,525	-100.0%
PJM WESTH RT OFF-PEAK	0	15,920	-100.0%	0	0.0%	47,100	309,920	-84.8%
PJM WESTH RT PEAK	2,186	10,666	-79.5%	0	0.0%	49,276	56,636	-13.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME SEP 2019	VOLUME SEP 2018	% CHG	VOLUME AUG 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Energy Futures								
PLASTICS	690	140	392.9%	540	27.8%	6,410	3,155	103.2%
PREMIUM UNLD 10P FOB MED	32	280	-88.6%	32	0.0%	837	2,313	-63.8%
PREMIUM UNLEAD 10PPM FOB	74	35	111.4%	32	131.3%	139	438	-68.3%
PREM UNL GAS 10PPM RDAM F	0	0	0.0%	0	0.0%	20	80	-75.0%
PREM UNL GAS 10PPM RDAM F	5	140	-96.4%	0	0.0%	35	326	-89.3%
PROPANE NON-LDH MB (OPIS) B	742	621	19.5%	985	-24.7%	12,801	5,019	155.1%
PROPANE NON-LDH MT. BEL (OF	20,035	15,272	31.2%	11,081	80.8%	165,880	109,021	52.2%
RBOB CALENDAR SWAP	5,128	5,274	-2.8%	3,707	38.3%	53,004	51,358	3.2%
RBOB CRACK SPREAD	1,265	255	396.1%	150	743.3%	10,140	9,468	7.1%
RBOB CRACK SPREAD BALMO S	0	0	0.0%	0	0.0%	25	0	0.0%
RBOB GAS	0	0	0.0%	0	0.0%	72	14,374	-99.5%
RBOB GASOLINE BALMO CLNDR	724	1,252	-42.2%	852	-15.0%	8,620	10,252	-15.9%
RBOB PHY	4,111,649	3,900,976	5.4%	3,663,823	12.2%	38,995,807	37,629,144	3.6%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
RBOB VS HEATING OIL SWAP	0	0	0.0%	0	0.0%	75	1,975	-96.2%
SAN JUAN BASIS SWAP	0	0	0.0%	0	0.0%	0	58	-100.0%
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	0	360	-100.0%
SINGAPORE 180CST BALMO	96	5	1,820.0%	20	380.0%	209	443	-52.8%
SINGAPORE 380CST BALMO	83	132	-37.1%	123	-32.5%	799	1,940	-58.8%
SINGAPORE 380CST FUEL OIL	2,108	5,841	-63.9%	2,234	-5.6%	26,245	78,162	-66.4%
SINGAPORE FUEL 180CST CAL	32	357	-91.0%	185	-82.7%	2,264	7,554	-70.0%
SINGAPORE FUEL OIL SPREAD	100	170	-41.2%	60	66.7%	595	5,894	-89.9%
SINGAPORE GASOIL	5,273	4,708	12.0%	7,614	-30.7%	52,302	47,615	9.8%
SINGAPORE GASOIL CALENDAR	85	123	-30.9%	225	-62.2%	1,805	5,197	-65.3%
SINGAPORE GASOIL SWAP	427	9,250	-95.4%	819	-47.9%	8,742	44,943	-80.5%
SINGAPORE GASOIL VS ICE	0	10,824	-100.0%	0	0.0%	4,490	118,040	-96.2%
SINGAPORE JET KERO BALMO	0	0	0.0%	0	0.0%	0	215	-100.0%
SINGAPORE JET KERO GASOIL	0	2,675	-100.0%	0	0.0%	100	33,845	-99.7%
SINGAPORE JET KEROSENE SW	425	3,015	-85.9%	275	54.5%	4,990	12,075	-58.7%
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	0.0%	0	400	-100.0%
SINGAPORE MOGAS 92 UNLEAD	25	370	-93.2%	0	0.0%	1,500	5,346	-71.9%
SINGAPORE MOGAS 92 UNLEAD	2,385	11,958	-80.1%	1,592	49.8%	85,668	123,137	-30.4%
SINGAPORE NAPHTHA SWAP	0	0	0.0%	0	0.0%	0	200	-100.0%
SING FUEL	0	0	0.0%	0	0.0%	0	95	-100.0%
SOCAL PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
SONAT BASIS SWAP FUTURE	0	0	0.0%	0	-	0	0	0.0%
SOUTH STAR TEX OKLHM KNS	0	0	0.0%	0	0.0%	0	0	0.0%
Sumas Basis Swap	0	0	0.0%	0	0.0%	0	91	-100.0%
SUMAS NAT GAS PLATTS FIXED	0	0	0.0%	0	-	0	0	0.0%
TC2 ROTTERDAM TO USAC 37K	180	169	6.5%	91	97.8%	2,241	717	212.6%
TC5 RAS TANURA TO YOKOHAM	840	105	700.0%	20	4,100.0%	3,341	345	868.4%
TCO BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TCO NG INDEX SWAP	0	0	0.0%	0	-	0	0	0.0%
TD3 MEG TO JAPAN 250K MT	8,334	745	1,018.7%	2,965	181.1%	46,280	9,400	392.3%
TENNESSEE 500 LEG BASIS S	0	0	0.0%	0	-	0	0	0.0%
TENNESSEE 800 LEG NG BASI	0	0	0.0%	0	-	0	0	0.0%
TENNESSEE ZONE 0 BASIS SW	0	0	0.0%	0	0.0%	0	0	0.0%
TETCO M-3 INDEX	0	0	0.0%	0	-	0	0	0.0%
Tetco STX Basis	0	0	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%

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CMEG Exchange Volume Report - Monthly

	VOLUME SEP 2019	VOLUME SEP 2018	% CHG	VOLUME AUG 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Energy Futures								
TEXAS GAS ZONE1 NG BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
Transco Zone 3 Basis	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE 3 NG INDEX S	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 4 NAT GAS IN	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%
TRANSCO ZONE 6 INDEX	0	0	0.0%	0	-	0	0	0.0%
UCM FUT	0	0	0.0%	0	0.0%	20	60	-66.7%
UK NBP NAT GAS CAL MTH FUT	1,210	5,342	-77.3%	1,170	3.4%	5,679	46,054	-87.7%
ULSD 10PPM CIF MED SWAP	0	0	0.0%	0	-	0	0	0.0%
ULSD 10PPM CIF MED VS ICE	0	0	0.0%	0	0.0%	0	14	-100.0%
ULSD 10PPM CIF NW BALMO S	0	0	0.0%	0	-	0	0	0.0%
ULSD UP-DOWN BALMO SWP	5,055	9,042	-44.1%	2,555	97.8%	45,225	49,404	-8.5%
UP DOWN GC ULSD VS NMX HO	46,097	35,400	30.2%	43,125	6.9%	291,013	289,349	0.6%
WAHA BASIS	0	0	0.0%	0	0.0%	650	3,201	-79.7%
WAHA INDEX SWAP FUTURE	0	0	0.0%	0	-	0	0	0.0%
WESTERN RAIL DELIVERY PRB	0	0	0.0%	0	0.0%	0	25	-100.0%
WTI-BRENT BULLET SWAP	0	0	0.0%	35	-100.0%	1,449	6,650	-78.2%
WTI-BRENT CALENDAR SWAP	34,379	46,550	-26.1%	32,180	6.8%	322,786	297,355	8.6%
WTI CALENDAR	38,470	31,846	20.8%	22,528	70.8%	358,564	295,889	21.2%
WTS (ARGUS) VS WTI SWAP	1,625	11,000	-85.2%	2,235	-27.3%	38,532	79,502	-51.5%
WTS (ARGUS) VS WTI TRD MT	42	0	0.0%	1,560	-97.3%	6,535	5,385	21.4%
Energy Options								
12 MO GASOIL CAL SWAP SPR	0	0	0.0%	0	-	0	0	0.0%
BRENT 1 MONTH CAL	0	0	0.0%	0	0.0%	0	3,000	-100.0%
BRENT CALENDAR SWAP	0	139	-100.0%	780	-100.0%	3,810	5,854	-34.9%
BRENT CRUDE OIL 12 M CSO	0	0	0.0%	0	0.0%	0	2,000	-100.0%
BRENT CRUDE OIL 1 M CSO	0	6,200	-100.0%	0	0.0%	35,190	392,038	-91.0%
BRENT CRUDE OIL 6 M CSO	0	0	0.0%	0	0.0%	0	1,000	-100.0%
BRENT OIL LAST DAY	108,888	253,271	-57.0%	99,912	9.0%	1,210,628	1,559,418	-22.4%
COAL API2 INDEX	80	740	-89.2%	100	-20.0%	1,050	9,560	-89.0%
COAL API4 INDEX	0	0	0.0%	0	0.0%	0	85	-100.0%
COAL SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
CRUDE OIL	0	0	-	0	0.0%	150	0	-
CRUDE OIL 1MO	226,275	86,595	161.3%	221,175	2.3%	2,099,786	1,804,635	16.4%
CRUDE OIL APO	32,964	43,146	-23.6%	32,588	1.2%	410,741	414,649	-0.9%
CRUDE OIL CALNDR STRIP	0	0	0.0%	0	0.0%	200	170	17.6%
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%	960	0	0.0%
CRUDE OIL PHY	3,185,157	3,276,856	-2.8%	2,994,877	6.4%	25,509,049	32,026,696	-20.4%
ELEC MISO PEAK	0	0	0.0%	0	-	0	0	0.0%
ETHANOL	0	0	0.0%	0	0.0%	0	425	-100.0%
ETHANOL SWAP	9,400	2,065	355.2%	22,538	-58.3%	101,106	62,544	61.7%
EUROPEAN JET KEROSENE NW	0	0	0.0%	0	-	0	0	0.0%
FREIGHT MARKETS	1,800	0	-	0	-	1,800	0	-
GASOLINE	0	0	0.0%	0	-	0	0	0.0%
HEATING OIL CRACK OPTIONS	0	0	0.0%	0	-	0	0	0.0%
HEATING OIL CRK SPD AVG PRI	0	0	0.0%	0	-	0	0	0.0%
HEATING OIL PHY	28,746	24,946	15.2%	25,818	11.3%	259,762	265,199	-2.1%

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CMEG Exchange Volume Report - Monthly

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Energy Options								
HENRY HUB FINANCIAL LAST	8,984	8,069	11.3%	2,673	236.1%	57,680	40,434	42.7%
HO 1 MONTH CLNDR OPTIONS	0	0	0.0%	0	0.0%	2,150	0	0.0%
LLS CRUDE OIL	0	0	0.0%	0	0.0%	0	100	-100.0%
MCCLOSKEY ARA ARGS COAL	0	35	-100.0%	0	0.0%	130	290	-55.2%
MCCLOSKEY RCH BAY COAL	0	100	-100.0%	50	-100.0%	920	2,005	-54.1%
NATURAL GAS	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 1 M CSO FIN	183,177	32,093	470.8%	144,150	27.1%	616,652	318,420	93.7%
NATURAL GAS 2 M CSO FIN	1,500	200	650.0%	500	200.0%	5,625	1,400	301.8%
NATURAL GAS 3 M CSO FIN	46,275	500	9,155.0%	59,350	-22.0%	224,625	44,046	410.0%
NATURAL GAS 5 M CSO FIN	1,250	0	0.0%	500	150.0%	2,850	2,550	11.8%
NATURAL GAS 6 M CSO FIN	6,450	7,650	-15.7%	5,550	16.2%	47,525	78,600	-39.5%
NATURAL GAS OPTION ON CALE	3,040	1,064	185.7%	3,600	-15.6%	22,000	23,372	-5.9%
NATURAL GAS PHY	2,150,645	2,157,526	-0.3%	1,496,994	43.7%	14,564,608	17,353,932	-16.1%
NATURAL GAS WINTER STRIP	0	900	-100.0%	200	-100.0%	1,500	2,100	-28.6%
N ROCKIES PIPE SWAP	546	236	131.4%	546	0.0%	4,170	2,016	106.8%
NY HARBOR HEAT OIL SWP	2,000	2,456	-18.6%	1,503	33.1%	18,987	22,643	-16.1%
NYISO ZONE G 5MW PEAK OPTI	0	0	0.0%	0	0.0%	0	0	0.0%
NYMEX EUROPEAN GASOIL APO	0	0	0.0%	0	-	0	0	0.0%
PANHANDLE PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
PETROCHEMICALS	450	291	54.6%	166	171.1%	5,629	9,955	-43.5%
PETRO OUTRIGHT EURO	0	0	0.0%	0	0.0%	24	0	0.0%
PETRO OUTRIGHT NA	180	192	-6.3%	0	0.0%	420	192	118.8%
PJM WES HUB PEAK CAL MTH	20	130	-84.6%	0	0.0%	660	1,330	-50.4%
PJM WES HUB PEAK LMP 50MW	0	295	-100.0%	0	0.0%	836	7,152	-88.3%
RBOB 1MO CAL SPD OPTIONS	0	0	0.0%	0	0.0%	150	700	-78.6%
RBOB CALENDAR SWAP	120	0	0.0%	0	0.0%	501	965	-48.1%
RBOB CRACK	0	0	-	0	0.0%	0	0	-
RBOB PHY	9,354	9,047	3.4%	11,309	-17.3%	137,068	101,484	35.1%
ROTTERDAM 3.5%FUEL OIL CL	0	0	0.0%	0	0.0%	0	0	0.0%
SAN JUAN PIPE SWAP	0	236	-100.0%	1,092	-100.0%	2,970	2,118	40.2%
SHORT TERM	550	215	155.8%	530	3.8%	4,223	7,746	-45.5%
SHORT TERM NATURAL GAS	1,200	2,210	-45.7%	2,625	-54.3%	10,509	21,325	-50.7%
SINGAPORE GASOIL CALENDAR	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE JET FUEL CALEND	0	0	0.0%	0	0.0%	0	0	0.0%
SOCAL PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
WTI-BRENT BULLET SWAP	66,900	35,654	87.6%	97,950	-31.7%	510,930	775,451	-34.1%
WTI CRUDE OIL 1 M CSO FI	21,550	39,700	-45.7%	45,825	-53.0%	452,670	635,850	-28.8%

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CMEG Exchange Volume Report - Monthly

	VOLUME SEP 2019	VOLUME SEP 2018	% CHG	VOLUME AUG 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
FX Futures								
AD/CD CROSS RATES	16	1	1,500.0%	8	100.0%	133	57	133.3%
AD/JY CROSS RATES	2,472	6,290	-60.7%	3,259	-24.1%	27,277	40,058	-31.9%
AD/NE CROSS RATES	695	34	1,944.1%	212	227.8%	1,650	699	136.1%
AUSTRALIAN DOLLAR	2,105,097	2,375,405	-11.4%	1,882,365	11.8%	19,052,266	21,456,404	-11.2%
BDI	0	0	0.0%	0	-	0	0	0.0%
BP/JY CROSS RATES	6,159	3,250	89.5%	4,197	46.7%	29,261	29,792	-1.8%
BP/SF CROSS RATES	252	444	-43.2%	241	4.6%	3,794	3,354	13.1%
BRAZIL REAL	194,781	156,441	24.5%	263,943	-26.2%	1,426,443	1,314,817	8.5%
BRITISH POUND	3,177,587	2,974,377	6.8%	2,341,335	35.7%	22,160,552	24,603,356	-9.9%
CANADIAN DOLLAR	1,931,948	1,688,720	14.4%	1,651,598	17.0%	14,836,799	15,820,568	-6.2%
CD/JY CROSS RATES	1	0	0.0%	1	0.0%	127	1,289	-90.1%
CHINESE RENMINBI (CNH)	34,786	21,260	63.6%	37,560	-7.4%	254,905	59,424	329.0%
CZECK KORUNA (EC)	12	4	200.0%	0	0.0%	30	6	400.0%
CZECK KORUNA (US)	0	0	0.0%	0	0.0%	0	72	-100.0%
EC/AD CROSS RATES	7,149	6,352	12.5%	2,968	140.9%	47,414	22,285	112.8%
EC/CD CROSS RATES	7,114	6,763	5.2%	1,638	334.3%	30,598	34,822	-12.1%
EC/NOK CROSS RATES	972	772	25.9%	722	34.6%	5,870	3,757	56.2%
EC/SEK CROSS RATES	1,750	1,656	5.7%	261	570.5%	7,615	7,843	-2.9%
EFX/BP CROSS RATES	153,610	154,497	-0.6%	77,585	98.0%	884,467	805,794	9.8%
EFX/JY CROSS RATES	136,207	130,217	4.6%	66,102	106.1%	662,066	811,619	-18.4%
EFX/SF CROSS RATES	60,695	53,816	12.8%	31,881	90.4%	334,282	281,607	18.7%
E-MICRO AUD/USD	67,895	121,585	-44.2%	100,077	-32.2%	961,239	967,888	-0.7%
E-MICRO CAD/USD	16,522	13,711	20.5%	19,084	-13.4%	154,346	159,410	-3.2%
E-MICRO CHF/USD	3,795	1,995	90.2%	6,084	-37.6%	25,860	13,293	94.5%
E-MICRO EUR/USD	201,254	332,456	-39.5%	218,126	-7.7%	2,159,266	3,364,884	-35.8%
E-MICRO GBP/USD	53,918	46,347	16.3%	46,219	16.7%	396,919	428,269	-7.3%
E-MICRO INR/USD	4,812	5,862	-17.9%	6,623	-27.3%	45,002	40,852	10.2%
E-MICRO JPY/USD	25,717	23,194	10.9%	43,529	-40.9%	262,337	275,559	-4.8%
E-MINI EURO FX	109,376	113,253	-3.4%	84,969	28.7%	881,268	941,636	-6.4%
E-MINI JAPANESE YEN	21,019	8,812	138.5%	43,174	-51.3%	151,442	117,409	29.0%
EURO FX	5,715,180	6,216,100	-8.1%	3,989,025	43.3%	39,896,993	53,385,723	-25.3%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	18	-100.0%
HUNGARIAN FORINT (US)	1	66	-98.5%	0	0.0%	9	503	-98.2%
INDIAN RUPEE	81,273	89,647	-9.3%	98,922	-17.8%	653,795	785,215	-16.7%
JAPANESE YEN	2,995,407	2,585,913	15.8%	3,377,730	-11.3%	24,640,273	27,342,407	-9.9%
KOREAN WON	2,180	982	122.0%	785	177.7%	7,925	4,064	95.0%
MEXICAN PESO	1,381,118	1,530,828	-9.8%	1,175,826	17.5%	11,549,475	12,890,516	-10.4%
NEW ZEALND DOLLAR	632,375	617,895	2.3%	525,837	20.3%	5,250,178	5,812,986	-9.7%
NKR/USD CROSS RATE	8,942	10,971	-18.5%	6,240	43.3%	50,110	47,880	4.7%
POLISH ZLOTY (EC)	22	26	-15.4%	13	69.2%	490	174	181.6%
POLISH ZLOTY (US)	349	79	341.8%	75	365.3%	1,288	856	50.5%
RMB USD	1	0	0.0%	1	0.0%	7	23	-69.6%
RUSSIAN RUBLE	182,647	91,938	98.7%	75,418	142.2%	811,734	559,225	45.2%
S.AFRICAN RAND	80,667	60,100	34.2%	87,824	-8.1%	492,544	443,800	11.0%
SF/JY CROSS RATES	4	7	-42.9%	0	0.0%	11	199	-94.5%
SHEKEL	0	13	-100.0%	0	0.0%	0	2,597	-100.0%
SKR/USD CROSS RATES	6,512	9,919	-34.3%	2,607	149.8%	32,442	45,155	-28.2%
SWISS FRANC	725,446	709,107	2.3%	623,809	16.3%	5,162,732	5,561,225	-7.2%
TURKISH LIRA	3,499	519	574.2%	168	1,982.7%	11,738	35,170	-66.6%
USDZAR	0	0	0.0%	0	0.0%	20	5	300.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME SEP 2019	VOLUME SEP 2018	% CHG	VOLUME AUG 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
FX Options								
AUD/USD MONTHLY OPTIONS	72,234	85,570	-15.6%	71,242	1.4%	615,853	782,967	-21.3%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	905	-100.0%	14,616	32,265	-54.7%
AUD/USD WKLY FRIDAY OPTION	5,858	15,259	-61.6%	4,783	22.5%	54,519	61,428	-11.2%
AUD/USD WKLY FRIDAY OPTION	3,945	10,463	-62.3%	4,825	-18.2%	56,015	91,589	-38.8%
AUD/USD WKLY FRIDAY OPTION	4,091	12,740	-67.9%	3,998	2.3%	61,221	98,189	-37.6%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	3,015	-100.0%	16,035	28,286	-43.3%
AUD/USD WKLY WED OPTIONS -	1,571	4,174	-62.4%	1,461	7.5%	15,874	27,302	-41.9%
AUD/USD WKLY WED OPTIONS -	1,273	4,705	-72.9%	1,306	-2.5%	16,139	21,925	-26.4%
AUD/USD WKLY WED OPTIONS -	881	1,171	-24.8%	562	56.8%	7,112	12,761	-44.3%
AUD/USD WKLY WED OPTIONS -	1,723	2,789	-38.2%	2,055	-16.2%	11,787	19,676	-40.1%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	3,824	7,552	-49.4%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	-	0	0	0.0%
AUSTRALIAN DOLLAR	0	0	0.0%	0	-	0	0	0.0%
BRITISH POUND	0	0	0.0%	0	-	0	0	0.0%
BRITISH POUND (EU)	0	3	-100.0%	0	0.0%	0	275	-100.0%
BRL/USD MONTHLY OPTIONS	260	0	-	57	356.1%	396	0	-
CAD/USD MONTHLY OPTIONS	46,971	82,551	-43.1%	54,292	-13.5%	471,054	801,895	-41.3%
CAD/USD WKLY FRIDAY OPTION	41	0	0.0%	1,071	-96.2%	27,013	45,518	-40.7%
CAD/USD WKLY FRIDAY OPTION	7,335	24,521	-70.1%	5,892	24.5%	62,217	115,611	-46.2%
CAD/USD WKLY FRIDAY OPTION	8,553	16,901	-49.4%	5,992	42.7%	84,853	163,359	-48.1%
CAD/USD WKLY FRIDAY OPTION	6,140	15,938	-61.5%	8,794	-30.2%	92,785	145,053	-36.0%
CAD/USD WKLY FRIDAY OPTION	0	0	0.0%	6,724	-100.0%	23,565	54,066	-56.4%
CAD/USD WKLY WED OPTIONS -	990	4,735	-79.1%	3,111	-68.2%	25,726	32,746	-21.4%
CAD/USD WKLY WED OPTIONS -	4,088	4,568	-10.5%	1,148	256.1%	30,548	32,958	-7.3%
CAD/USD WKLY WED OPTIONS -	3,323	6,957	-52.2%	2,718	22.3%	28,131	35,660	-21.1%
CAD/USD WKLY WED OPTIONS -	1,837	1,755	4.7%	1,796	2.3%	24,529	33,258	-26.2%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	7,133	16,134	-55.8%
CANADIAN DOLLAR	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	0.0%	0	63	-100.0%
CHF/USD MONTHLY OPTIONS	2,854	1,261	126.3%	2,688	6.2%	21,632	21,867	-1.1%
CHF/USD WKLY FRIDAY OPTION	50	0	0.0%	0	0.0%	167	71	135.2%
CHF/USD WKLY FRIDAY OPTION	219	108	102.8%	256	-14.5%	2,056	751	173.8%
CHF/USD WKLY FRIDAY OPTION	229	2	11,350.0%	7	3,171.4%	1,648	907	81.7%
CHF/USD WKLY FRIDAY OPTION	218	117	86.3%	67	225.4%	993	1,739	-42.9%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	7	-100.0%	613	712	-13.9%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	0.0%	74	0	-
EUR/JPY MONTHLY OPTIONS	0	0	0.0%	0	0.0%	0	2,870	-100.0%
EURO FX	0	0	0.0%	0	-	0	0	0.0%
EURO FX (EU)	0	3	-100.0%	0	0.0%	0	59	-100.0%
EUR/USD MONTHLY OPTIONS	367,589	391,560	-6.1%	434,233	-15.3%	3,388,235	4,802,093	-29.4%
EUR/USD WKLY FRIDAY OPTION	103	0	0.0%	7,249	-98.6%	90,540	230,784	-60.8%
EUR/USD WKLY FRIDAY OPTION	41,228	42,264	-2.5%	19,121	115.6%	252,732	299,335	-15.6%
EUR/USD WKLY FRIDAY OPTION	36,760	43,042	-14.6%	27,455	33.9%	279,134	453,452	-38.4%
EUR/USD WKLY FRIDAY OPTION	25,002	48,153	-48.1%	21,314	17.3%	328,063	473,746	-30.8%
EUR/USD WKLY FRIDAY OPTION	0	0	0.0%	17,897	-100.0%	81,449	124,674	-34.7%
EUR/USD WKLY WED OPTIONS -	14,828	9,811	51.1%	22,756	-34.8%	121,935	118,152	3.2%
EUR/USD WKLY WED OPTIONS -	12,280	9,096	35.0%	18,436	-33.4%	120,493	105,999	13.7%
EUR/USD WKLY WED OPTIONS -	21,431	11,237	90.7%	17,137	25.1%	119,482	106,598	12.1%
EUR/USD WKLY WED OPTIONS -	15,758	8,708	81.0%	13,666	15.3%	126,787	123,939	2.3%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	31,855	47,956	-33.6%

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CMEG Exchange Volume Report - Monthly

	VOLUME SEP 2019	VOLUME SEP 2018	% CHG	VOLUME AUG 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
FX Options								
GBP/USD MONTHLY OPTIONS	138,038	211,641	-34.8%	78,506	75.8%	1,121,128	1,589,997	-29.5%
GBP/USD WKLY FRIDAY OPTION	32	0	0.0%	193	-83.4%	26,832	54,258	-50.5%
GBP/USD WKLY FRIDAY OPTION	8,372	20,899	-59.9%	6,813	22.9%	59,768	114,049	-47.6%
GBP/USD WKLY FRIDAY OPTION	8,215	23,777	-65.4%	2,925	180.9%	69,631	175,216	-60.3%
GBP/USD WKLY FRIDAY OPTION	5,299	21,770	-75.7%	3,579	48.1%	65,317	183,193	-64.3%
GBP/USD WKLY FRIDAY OPTION	0	0	0.0%	4,863	-100.0%	27,763	47,715	-41.8%
GBP/USD WKLY WED OPTIONS -	958	4,287	-77.7%	1,576	-39.2%	22,775	30,067	-24.3%
GBP/USD WKLY WED OPTIONS -	1,514	3,022	-49.9%	1,284	17.9%	23,549	37,402	-37.0%
GBP/USD WKLY WED OPTIONS -	1,797	4,851	-63.0%	1,449	24.0%	25,354	37,634	-32.6%
GBP/USD WKLY WED OPTIONS -	1,637	7,317	-77.6%	1,331	23.0%	22,023	35,595	-38.1%
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	8,157	17,377	-53.1%
JAPANESE YEN	0	0	0.0%	0	-	0	0	0.0%
JAPANESE YEN (EU)	0	0	0.0%	0	0.0%	0	0	0.0%
JPY/USD MONTHLY OPTIONS	124,355	110,084	13.0%	193,769	-35.8%	1,287,232	1,517,647	-15.2%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	3,941	-100.0%	44,503	67,134	-33.7%
JPY/USD WKLY FRIDAY OPTION	12,179	19,731	-38.3%	6,243	95.1%	92,444	134,400	-31.2%
JPY/USD WKLY FRIDAY OPTION	16,254	16,996	-4.4%	14,154	14.8%	132,147	192,507	-31.4%
JPY/USD WKLY FRIDAY OPTION	9,268	19,668	-52.9%	10,787	-14.1%	131,373	203,735	-35.5%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	14,964	-100.0%	46,282	48,621	-4.8%
JPY/USD WKLY WED OPTIONS -	7,813	5,191	50.5%	7,055	10.7%	42,066	38,480	9.3%
JPY/USD WKLY WED OPTIONS -	4,613	3,358	37.4%	4,434	4.0%	38,587	35,870	7.6%
JPY/USD WKLY WED OPTIONS -	6,161	2,140	187.9%	8,389	-26.6%	37,203	30,336	22.6%
JPY/USD WKLY WED OPTIONS -	5,550	2,599	113.5%	10,799	-48.6%	41,256	44,847	-8.0%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	7,723	14,941	-48.3%
MXN/USD MONTHLY OPTIONS	809	1,851	-56.3%	2,577	-68.6%	13,585	18,063	-24.8%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
MXN/USD WKLY FRIDAY OPTION	0	5	-100.0%	75	-100.0%	429	205	109.3%
MXN/USD WKLY FRIDAY OPTION	0	48	-100.0%	649	-100.0%	1,103	48	2,197.9%
MXN/USD WKLY FRIDAY OPTION	0	26	-100.0%	1	-100.0%	329	260	26.5%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
NZD/USD MONTHLY OPTIONS	1,652	0	-	537	207.6%	4,975	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	0	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	120	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	206	0	-
SWISS FRANC	0	0	0.0%	0	-	0	0	0.0%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
Ags Futures								
FERTILIZER PRODUCS	2,165	1,085	99.5%	3,300	-34.4%	17,230	9,045	90.5%
Foreign Exchange Futures								
CHILEAN PESO	0	1,671	-100.0%	0	0.0%	410	17,472	-97.7%

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Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	560	1,252	-55.3%	564	-0.7%	7,063	8,178	-13.6%
Ag Products Futures								
BUTTER CS	3,883	4,056	-4.3%	4,890	-20.6%	36,956	38,147	-3.1%
CASH-SETTLED CHEESE	10,103	8,663	16.6%	8,904	13.5%	99,881	90,183	10.8%
CATTLE	1,539,746	1,433,181	7.4%	1,338,625	15.0%	13,110,049	12,454,697	5.3%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	3,200	0	-
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	450	600	-25.0%
CDD WEATHER	0	0	0.0%	200	-100.0%	8,975	2,150	317.4%
CHI WHEAT	1,539,848	2,082,641	-26.1%	2,877,286	-46.5%	24,075,771	29,836,770	-19.3%
CLASS IV MILK	3,326	511	550.9%	2,888	15.2%	23,326	5,329	337.7%
COCOA TAS	0	0	0.0%	0	0.0%	8	5	60.0%
COFFEE	0	0	0.0%	0	-	0	0	0.0%
CORN	5,322,095	5,584,681	-4.7%	10,317,405	-48.4%	85,008,486	76,782,747	10.7%
COTTON	6	9	-33.3%	1	500.0%	36	13	176.9%
DJ_UBS ROLL SELECT INDEX FU	2,715	5,114	-46.9%	0	0.0%	10,659	16,025	-33.5%
DOW-UBS COMMOD INDEX	70,880	87,065	-18.6%	23,989	195.5%	441,965	724,711	-39.0%
DRY WHEY	956	1,517	-37.0%	734	30.2%	10,931	11,682	-6.4%
FEEDER CATTLE	301,660	293,434	2.8%	363,903	-17.1%	2,849,093	2,739,640	4.0%
FERTILIZER PRODUCTS	310	1,720	-82.0%	625	-50.4%	14,160	20,290	-30.2%
GOLDMAN SACHS	27,240	29,492	-7.6%	26,874	1.4%	255,014	283,134	-9.9%
GSCI EXCESS RETURN FUT	83,259	104,970	-20.7%	8,100	927.9%	309,911	348,184	-11.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
HDD SEASONAL STRIP	0	50	-100.0%	0	0.0%	0	50	-100.0%
HDD WEATHER	0	9,100	-100.0%	0	0.0%	2,100	9,605	-78.1%
HDD WEATHER EUROPEAN	1,250	0	0.0%	0	0.0%	4,250	18,000	-76.4%
HOGS	1,456,363	1,241,177	17.3%	1,216,746	19.7%	12,260,426	10,390,450	18.0%
HOUSING INDEX	18	2	800.0%	10	80.0%	109	67	62.7%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	798,551	749,275	6.6%	1,630,686	-51.0%	11,827,113	12,331,600	-4.1%
LUMBER	10,085	14,424	-30.1%	13,524	-25.4%	123,744	170,291	-27.3%
MALAYSIAN PALM SWAP	9,720	5,360	81.3%	7,320	32.8%	41,640	42,814	-2.7%
MILK	35,003	22,004	59.1%	24,635	42.1%	234,414	206,643	13.4%
MINI CORN	13,184	7,922	66.4%	20,987	-37.2%	135,704	91,850	47.7%
MINI SOYBEAN	17,365	13,273	30.8%	18,777	-7.5%	162,032	203,584	-20.4%
MINI WHEAT	16,524	5,751	187.3%	11,518	43.5%	70,679	71,888	-1.7%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	6,124	4,143	47.8%	6,149	-0.4%	58,404	46,114	26.7%
OATS	9,145	9,029	1.3%	9,034	1.2%	120,636	127,120	-5.1%
ROUGH RICE	15,422	11,753	31.2%	32,019	-51.8%	184,990	171,390	7.9%
SOYBEAN	3,445,314	3,151,928	9.3%	3,771,778	-8.7%	38,009,208	45,002,780	-15.5%
SOYBEAN MEAL	2,086,350	2,329,503	-10.4%	2,270,848	-8.1%	21,023,677	24,621,664	-14.6%
SOYBEAN OIL	2,527,434	2,375,444	6.4%	2,651,269	-4.7%	22,479,965	23,358,803	-3.8%
S&P GSCI ENHANCED ER SWAP	7,524	7,524	0.0%	0	0.0%	29,918	33,838	-11.6%
SUGAR 11	0	0	0.0%	0	0.0%	10	58	-82.8%
USD CRUDE PALM OIL	840	680	23.5%	980	-14.3%	10,164	6,740	50.8%
WHEAT	11,621	21,395	-45.7%	19,314	-39.8%	141,149	126,115	11.9%

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CMEG Exchange Volume Report - Monthly

	VOLUME SEP 2019	VOLUME SEP 2018	% CHG	VOLUME AUG 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
BUTTER CS	1,678	6,576	-74.5%	1,623	3.4%	29,367	37,666	-22.0%
CASH-SETTLED CHEESE	8,916	9,632	-7.4%	7,270	22.6%	86,894	89,284	-2.7%
CATTLE	229,344	193,984	18.2%	212,453	8.0%	1,815,093	2,158,343	-15.9%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	2,000	0	-
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	5,000	700	614.3%
CDD WEATHER	0	0	0.0%	0	-	0	0	0.0%
CHI WHEAT	344,011	701,980	-51.0%	649,041	-47.0%	6,002,151	7,619,278	-21.2%
CLASS IV MILK	2,468	1,105	123.3%	2,994	-17.6%	34,618	10,300	236.1%
CORN	1,845,667	1,727,418	6.8%	3,273,559	-43.6%	26,538,257	21,319,062	24.5%
CORN NEARBY+2 CAL SPRD	8,550	5,350	59.8%	7,205	18.7%	51,484	22,368	130.2%
DEC-DEC CORN CAL SPRD	811	1,604	-49.4%	3,109	-73.9%	14,836	17,242	-14.0%
DEC-JULY CORN CAL SPRD	1,754	2,480	-29.3%	515	240.6%	20,699	16,924	22.3%
DEC-JULY WHEAT CAL SPRD	0	1,550	-100.0%	0	0.0%	0	1,694	-100.0%
DRY WHEY	757	848	-10.7%	26	2,811.5%	7,290	5,916	23.2%
FEEDER CATTLE	21,867	24,403	-10.4%	34,114	-35.9%	281,342	267,644	5.1%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	6,000	-100.0%	0	0.0%	0	9,000	-100.0%
HDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HOGS	334,956	252,966	32.4%	367,038	-8.7%	3,344,999	2,116,109	58.1%
HOUSING INDEX	0	0	0.0%	0	0.0%	7	0	0.0%
Intercommodity Spread	0	560	-100.0%	0	0.0%	1,000	10,569	-90.5%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC CORN CAL SPRD	131	200	-34.5%	174	-24.7%	12,578	10,746	17.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	1,200	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	1,450	2,420	-40.1%
JULY-NOV SOYBEAN CAL SPRD	0	3,785	-100.0%	100	-100.0%	6,221	55,841	-88.9%
KC WHEAT	68,547	73,392	-6.6%	108,101	-36.6%	847,265	843,456	0.5%
LUMBER	998	1,389	-28.1%	1,452	-31.3%	16,108	15,597	3.3%
LV CATL CSO	50	169	-70.4%	0	0.0%	529	282	87.6%
MAR-JULY CORN CAL SPRD	0	0	0.0%	20	-100.0%	40	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	30	200	-85.0%
MILK	40,741	36,836	10.6%	35,476	14.8%	341,619	308,483	10.7%
MLK MID OPTIONS	4	12	-66.7%	4	0.0%	218	414	-47.3%
NFD MILK	4,304	4,644	-7.3%	3,954	8.9%	57,744	45,137	27.9%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	300	-100.0%	3,550	1	354,900.0%
NOV-MAR SOYBEAN CSO	0	0	0.0%	0	0.0%	20	130	-84.6%
NOV-NOV SOYBEAN CAL SPRD	10	0	0.0%	0	0.0%	1,894	118	1,505.1%
OATS	164	650	-74.8%	197	-16.8%	4,194	4,043	3.7%
ROUGH RICE	4,074	1,795	127.0%	7,064	-42.3%	27,045	14,280	89.4%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	1,170	-100.0%
SOYBEAN	831,566	1,084,666	-23.3%	962,152	-13.6%	10,351,759	15,333,436	-32.5%
SOYBEAN CRUSH	0	0	0.0%	0	0.0%	4	185	-97.8%
SOYBEAN MEAL	134,193	197,106	-31.9%	145,595	-7.8%	1,430,420	2,740,548	-47.8%
SOYBEAN OIL	132,190	131,254	0.7%	143,081	-7.6%	1,043,123	1,047,146	-0.4%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	5,500	10	54,900.0%
SOYMEAL NEARBY+2 CAL SPRD	0	2,540	-100.0%	0	0.0%	490	5,190	-90.6%
WHEAT	7,170	1,227	484.4%	4,230	69.5%	45,397	4,470	915.6%

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CMEG Exchange Volume Report - Monthly

	VOLUME SEP 2019	VOLUME SEP 2018	% CHG	VOLUME AUG 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Ag Products Options								
WHEAT-CORN ICSD	0	15	-100.0%	0	0.0%	2,680	5,135	-47.8%
WHEAT NEARBY+2 CAL SPRD	83	300	-72.3%	100	-17.0%	2,623	12,663	-79.3%
TOTAL FUTURES GROUP								
Interest Rate Futures	144,000,621	120,838,191	19.2%	234,808,812	-38.7%	1,504,118,056	1,368,223,558	9.9%
Equity Index Futures	65,933,407	52,112,561	26.5%	88,435,258	-25.4%	540,712,433	467,572,280	15.6%
Metals Futures	14,320,901	10,368,134	38.1%	16,650,134	-14.0%	111,077,759	115,046,368	-3.4%
Energy Futures	49,448,504	41,766,831	18.4%	48,371,568	2.2%	410,452,833	418,870,650	-2.0%
FX Futures	20,141,234	20,171,624	-0.2%	16,898,041	19.2%	153,364,992	178,524,564	-14.1%
Ags Futures	2,165	1,085	99.5%	3,300	-34.4%	17,230	9,045	90.5%
Foreign Exchange Futures	0	1,671	-100.0%	0	0.0%	410	17,472	-97.7%
Ag Products Futures	19,373,864	19,616,791	-1.2%	26,680,018	-27.4%	233,179,203	240,385,771	-3.0%
TOTAL FUTURES	313,220,696	264,876,888	18.3%	431,847,131	-27.5%	2,952,922,916	2,788,649,708	5.9%
TOTAL OPTIONS GROUP								
Equity Index Options	13,569,396	11,786,472	15.1%	20,703,844	-34.5%	121,912,778	146,652,472	-16.9%
Interest Rate Options	54,904,655	42,511,851	29.2%	67,604,346	-18.8%	550,889,011	440,677,540	25.0%
Metals Options	2,035,245	988,781	105.8%	2,821,264	-27.9%	15,597,275	10,819,194	44.2%
Energy Options	6,097,501	5,992,757	1.7%	5,272,901	15.6%	46,330,244	56,003,449	-17.3%
FX Options	1,064,179	1,339,423	-20.5%	1,168,929	-9.0%	10,112,693	14,245,837	-29.0%
Ag Products Options	4,025,004	4,476,436	-10.1%	5,970,947	-32.6%	52,437,538	54,154,400	-3.2%
Foreign Exchange Options	560	1,252	-55.3%	564	-0.7%	7,063	8,178	-13.6%
TOTAL OPTIONS	81,696,540	67,096,972	21.8%	103,542,795	-21.1%	797,286,602	722,561,070	10.3%
TOTAL COMBINED								
Interest Rate	198,905,276	163,350,042	21.8%	302,413,158	-34.2%	2,055,007,067	1,808,901,098	13.6%
Equity Index	79,502,803	63,899,033	24.4%	109,139,102	-27.2%	662,625,211	614,224,752	7.9%
Metals	16,356,146	11,356,915	44.0%	19,471,398	-16.0%	126,675,034	125,865,562	0.6%
Energy	55,546,005	47,759,588	16.3%	53,644,469	3.5%	456,783,077	474,874,099	-3.8%
FX	21,205,413	21,511,047	-1.4%	18,066,970	17.4%	163,477,685	192,770,401	-15.2%
Ags	2,165	1,085	99.5%	3,300	-34.4%	17,230	9,045	90.5%
Foreign Exchange	560	2,923	-80.8%	564	-0.7%	7,473	25,650	-70.9%
Ag Products	23,398,868	24,093,227	-2.9%	32,650,965	-28.3%	285,616,741	294,540,171	-3.0%
GRAND TOTAL	394,917,236	331,973,860	19.0%	535,389,926	-26.2%	3,750,209,518	3,511,210,778	6.8%

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