



CMEG Exchange Volume Report - Monthly

	VOLUME OCT 2019	VOLUME OCT 2018	% CHG	VOLUME SEP 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Interest Rate Futures								
10-YR NOTE	32,378,780	48,098,967	-32.7%	34,095,128	-5.0%	378,519,169	376,396,304	0.6%
10-YR SWAP RATE	61,780	14,992	312.1%	165,981	-62.8%	742,034	424,795	74.7%
15-YR SWAP RATE	0	0	-	0	0.0%	5,500	0	-
1-MONTH EURODOLLAR	0	0	0.0%	9	-100.0%	404	31,742	-98.7%
20-YR SWAP RATE	0	0	-	0	0.0%	46	0	-
2-YR NOTE	13,137,124	10,226,410	28.5%	11,851,199	10.9%	150,351,897	106,161,846	41.6%
2-YR SWAP RATE	31,835	0	-	63,675	-50.0%	498,946	0	-
30-YR BOND	6,752,010	10,301,002	-34.5%	6,763,940	-0.2%	73,661,716	75,378,037	-2.3%
30-YR SWAP RATE	547	0	0.0%	333	64.3%	6,498	983	561.0%
3-YR SWAP RATE	8,512	0	-	31,808	-73.2%	174,216	0	-
4-YR SWAP RATE	3,554	0	-	3,091	15.0%	92,354	0	-
5-YR NOTE	18,960,878	25,561,227	-25.8%	19,616,503	-3.3%	247,477,761	229,474,178	7.8%
5-YR SWAP RATE	86,474	15,818	446.7%	112,538	-23.2%	842,424	248,403	239.1%
7-YR SWAP RATE	3,736	0	-	1,953	91.3%	42,533	0	-
EURODOLLARS	53,025,644	72,841,873	-27.2%	52,788,600	0.4%	614,226,588	634,288,868	-3.2%
FED FUND	8,230,157	6,409,267	28.4%	9,887,042	-16.8%	80,987,236	51,710,062	56.6%
SOFR	1,015,076	184,935	448.9%	1,168,977	-13.2%	7,407,013	550,772	1,244.8%
SONIA	188,719	61,399	207.4%	165,858	13.8%	1,806,989	61,399	2,843.0%
Ultra 10-Year Note	3,933,487	4,095,506	-4.0%	4,388,611	-10.4%	48,254,328	38,205,840	26.3%
ULTRA T-BOND	2,811,004	3,948,050	-28.8%	2,895,375	-2.9%	39,649,721	37,049,775	7.0%
Interest Rate Options								
10-YR NOTE	16,825,170	20,187,508	-16.7%	15,259,471	10.3%	142,183,557	135,096,415	5.2%
2-YR NOTE	654,806	384,978	70.1%	536,946	22.0%	5,190,921	5,168,641	0.4%
30-YR BOND	3,452,334	5,069,096	-31.9%	3,818,493	-9.6%	30,914,000	28,927,795	6.9%
5-YR NOTE	6,064,171	3,651,505	66.1%	4,664,668	30.0%	49,403,557	32,825,761	50.5%
EURODOLLARS	21,787,637	16,903,021	28.9%	22,534,314	-3.3%	248,602,669	148,975,232	66.9%
EURO MIDCURVE	9,381,754	16,483,664	-43.1%	8,000,624	17.3%	132,472,275	152,290,332	-13.0%
FED FUND	12,662	0	0.0%	42,681	-70.3%	76,958	17,713	334.5%
Ultra 10-Year Note	12	40	-70.0%	315	-96.2%	27,139	68	39,810.3%
ULTRA T-BOND	20,103	12,174	65.1%	47,143	-57.4%	216,584	67,569	220.5%

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Equity Index Futures								
BITCOIN FUTURES	93,613	57,157	63.8%	101,454	-7.7%	1,388,983	717,488	93.6%
DJ US REAL ESTATE	40,038	24,491	63.5%	127,406	-68.6%	500,160	453,867	10.2%
E-mini (\$5) Dow	3,924,512	7,088,202	-44.6%	3,868,853	1.4%	44,071,536	48,508,428	-9.1%
E-MINI COM SERVICES SELECT	1,276	3,639	-64.9%	17,956	-92.9%	64,449	4,982	1,193.6%
E-mini FTSE 100 (USD)	0	1,827	-100.0%	0	0.0%	336	14,232	-97.6%
E-mini FTSE China 50	0	986	-100.0%	0	0.0%	711	10,751	-93.4%
E-MINI MIDCAP	278,563	531,815	-47.6%	448,052	-37.8%	3,387,348	3,973,514	-14.8%
E-MINI NASDAQ 100	9,475,366	16,683,991	-43.2%	9,556,826	-0.9%	100,141,985	96,444,520	3.8%
E-MINI RUSSELL 1000	2,746	13,662	-79.9%	22,755	-87.9%	89,806	145,417	-38.2%
E-MINI RUSSELL 1000 GROWTH	2,055	11,057	-81.4%	10,690	-80.8%	56,055	110,782	-49.4%
E-MINI RUSSELL 1000 VALUE	7,580	14,104	-46.3%	21,857	-65.3%	143,445	152,212	-5.8%
E-MINI RUSSELL 2000	2,722,754	4,300,224	-36.7%	4,202,031	-35.2%	31,052,380	29,798,036	4.2%
E-MINI S&P500	31,054,648	53,155,609	-41.6%	35,369,852	-12.2%	336,956,278	354,975,284	-5.1%
E-MINI S&P REAL ESTATE SELE	15,305	6,652	130.1%	12,533	22.1%	62,431	74,992	-16.7%
FT-SE 100	0	1,390	-100.0%	0	0.0%	372	12,645	-97.1%
FTSE Emerging	2,112	817	158.5%	2,637	-19.9%	21,400	5,051	323.7%
IBOVESPA INDEX	994	1,878	-47.1%	956	4.0%	6,986	12,147	-42.5%
MICRO E-MINI NASDAQ 100	4,776,826	0	-	3,702,224	29.0%	25,468,538	0	-
MICRO E-MINI RUSSELL 2000	765,506	0	-	633,799	20.8%	3,966,739	0	-
MICRO E-MINI S&P500	6,462,781	0	-	5,328,816	21.3%	35,256,476	0	-
MICRO MINI \$5 DOW	1,201,652	0	-	850,437	41.3%	6,475,576	0	-
NASDAQ BIOTECH	371	0	0.0%	1,217	-69.5%	3,992	6,760	-40.9%
Nearby BTIC+	24	0	-	0	-	24	0	-
NIFTY 50	0	0	0.0%	0	0.0%	0	54,444	-100.0%
NIKKEI 225 (\$) STOCK	197,004	402,168	-51.0%	257,971	-23.6%	2,237,911	3,166,708	-29.3%
NIKKEI 225 (YEN) STOCK	878,117	1,306,773	-32.8%	872,492	0.6%	8,299,162	8,991,444	-7.7%
S&P 500	74,082	127,769	-42.0%	172,559	-57.1%	1,040,974	1,412,377	-26.3%
S&P 500 ANNUAL DIVIDEND IND	38,670	43,633	-11.4%	36,001	7.4%	261,706	148,018	76.8%
S&P 500/GI	0	0	0.0%	20	-100.0%	60	73	-17.8%
S&P 500 QUARLY DIVIDEND IND	621	0	0.0%	260	138.8%	2,322	682	240.5%
S&P 600 SMALLCAP EMINI	62	0	0.0%	1,692	-96.3%	2,954	1	295,300.0%
S&P CONSUMER DSCRTNRY SE	6,075	39,769	-84.7%	12,241	-50.4%	88,205	193,698	-54.5%
S&P CONSUMER STAPLES SECT	11,974	29,011	-58.7%	35,590	-66.4%	199,666	255,118	-21.7%
S&P ENERGY SECTOR	14,825	42,773	-65.3%	28,218	-47.5%	182,840	344,542	-46.9%
S&P FINANCIAL SECTOR	20,157	72,666	-72.3%	53,989	-62.7%	332,653	521,578	-36.2%
S&P HEALTH CARE SECTOR	12,411	27,354	-54.6%	45,180	-72.5%	204,266	186,268	9.7%
S&P INDUSTRIAL SECTOR	10,407	30,580	-66.0%	22,133	-53.0%	131,889	178,994	-26.3%
S&P MATERIALS SECTOR	14,251	20,629	-30.9%	8,128	75.3%	106,463	126,467	-15.8%
S&P TECHNOLOGY SECTOR	11,890	95,133	-87.5%	26,575	-55.3%	154,499	339,191	-54.5%
S&P UTILITIES SECTOR	15,161	53,671	-71.8%	61,328	-75.3%	315,445	416,626	-24.3%
S&P VALUE INDEX FUTURES	0	0	0.0%	24	-100.0%	72	80	-10.0%
YEN DENOMINATED TOPIX	21,982	844	2,504.5%	18,655	17.8%	191,751	5,137	3,632.7%

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Equity Index Options								
E-mini (\$5) Dow	2,910	10,893	-73.3%	6,204	-53.1%	42,376	97,684	-56.6%
E-MINI NASDAQ 100	204,997	320,771	-36.1%	183,264	11.9%	2,099,246	2,433,924	-13.8%
E-MINI RUSSELL 2000	21,801	16,701	30.5%	23,441	-7.0%	154,424	132,143	16.9%
E-MINI S&P500	6,028,328	7,343,010	-17.9%	6,192,029	-2.6%	55,071,393	58,469,128	-5.8%
EOM E-MINI RUSSELL 2000 END	6,445	7,063	-8.7%	9,150	-29.6%	87,620	63,859	37.2%
EOM EMINI S&P	1,886,967	3,963,261	-52.4%	1,656,695	13.9%	19,577,865	26,659,621	-26.6%
EOM S&P 500	75,688	163,092	-53.6%	72,441	4.5%	1,167,165	1,835,561	-36.4%
EOW1 E-MINI RUSSELL 2000 WE	1,558	3,421	-54.5%	1,374	13.4%	15,521	20,919	-25.8%
EOW1 E-MINI RUSSELL 2000 WE	1,657	3,155	-47.5%	2,582	-35.8%	19,670	26,123	-24.7%
EOW1 EMINI S&P 500	1,259,786	1,565,202	-19.5%	1,020,536	23.4%	10,175,178	11,223,203	-9.3%
EOW1 S&P 500	104,205	108,826	-4.2%	97,437	6.9%	738,544	850,211	-13.1%
EOW2 E-MINI RUSSELL 2000 WE	4,232	6,050	-30.0%	7,069	-40.1%	50,996	49,985	2.0%
EOW2 EMINI S&P 500	1,247,329	2,033,459	-38.7%	956,457	30.4%	10,282,507	13,018,274	-21.0%
EOW2 S&P 500	157,123	244,917	-35.8%	157,872	-0.5%	1,294,691	1,591,615	-18.7%
EOW3 E-MINI RUSSELL 2000 WE	34,711	19,322	79.6%	25,267	37.4%	152,099	193,526	-21.4%
EOW3 EMINI S&P 500	3,337,079	6,329,971	-47.3%	1,873,687	78.1%	24,264,379	37,235,929	-34.8%
EOW3 S&P 500	170,528	244,449	-30.2%	58,476	191.6%	1,282,142	2,795,781	-54.1%
EOW4 E-MINI RUSSELL 2000 WE	2,895	7,240	-60.0%	4,619	-37.3%	32,966	53,258	-38.1%
EOW4 EMINI S&P 500	818,169	1,865,379	-56.1%	938,427	-12.8%	8,624,634	11,429,053	-24.5%
S&P 500	170,227	326,012	-47.8%	282,369	-39.7%	2,315,997	3,054,869	-24.2%
Metals Futures								
ALUMINUM	25,894	16,530	56.6%	11,438	126.4%	127,438	135,210	-5.7%
COMEX COPPER	1,673,956	2,625,852	-36.3%	1,491,394	12.2%	20,226,486	28,757,243	-29.7%
COMEX E-Mini GOLD	26,356	11,250	134.3%	32,339	-18.5%	202,992	82,303	146.6%
COMEX E-Mini SILVER	3,663	936	291.3%	7,461	-50.9%	45,047	11,507	291.5%
COMEX GOLD	8,016,150	6,470,243	23.9%	8,582,865	-6.6%	72,187,124	69,818,341	3.4%
COMEX MINY COPPER	544	415	31.1%	743	-26.8%	6,632	4,596	44.3%
COMEX SILVER	1,810,516	1,793,534	0.9%	2,579,873	-29.8%	20,272,134	20,387,306	-0.6%
COPPER	2,280	2,611	-12.7%	1,007	126.4%	9,339	14,846	-37.1%
E-MICRO GOLD	812,994	246,996	229.2%	722,659	12.5%	4,502,875	1,483,874	203.5%
FERROUS PRODUCTS	733	2,407	-69.5%	1,403	-47.8%	10,939	17,087	-36.0%
GOLD	15,670	0	0.0%	0	-	15,670	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	1,961	4,792	-59.1%	2,944	-33.4%	50,645	37,753	34.1%
LNDN ZINC	0	4,601	-100.0%	0	0.0%	1,230	10,544	-88.3%
NYMEX HOT ROLLED STEEL	14,616	9,665	51.2%	9,200	58.9%	154,267	100,378	53.7%
NYMEX PLATINUM	408,309	383,720	6.4%	739,168	-44.8%	4,874,423	4,592,785	6.1%
PALLADIUM	90,724	116,003	-21.8%	80,152	13.2%	1,052,377	1,210,714	-13.1%
SILVER	40,222	9,494	323.7%	57,038	-29.5%	272,128	77,342	251.9%
URANIUM	0	827	-100.0%	1,217	-100.0%	10,601	4,279	147.7%

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Metals Options								
COMEX COPPER	55,619	45,773	21.5%	58,578	-5.1%	594,161	285,266	108.3%
COMEX GOLD	1,194,383	1,173,373	1.8%	1,442,620	-17.2%	13,235,965	9,891,383	33.8%
COMEX SILVER	170,632	146,547	16.4%	325,453	-47.6%	1,887,662	1,563,448	20.7%
COPPER	802	41	1,856.1%	590	35.9%	2,647	471	462.0%
GOLD	175,223	60,327	190.5%	189,643	-7.6%	1,365,874	422,188	223.5%
HOT ROLLED COIL STEEL CALL	150	0	0.0%	0	0.0%	1,050	0	0.0%
IRON ORE 62 CHINA TSI CALL O	30	0	0.0%	40	-25.0%	6,830	200	3,315.0%
IRON ORE 62 CHINA TSI PUT OP	0	0	0.0%	0	0.0%	3,600	1,280	181.3%
NYMEX PLATINUM	3,419	2,900	17.9%	3,464	-1.3%	35,186	40,098	-12.2%
PALLADIUM	1,608	1,098	46.4%	823	95.4%	12,370	27,735	-55.4%
SILVER	10,342	3,291	214.3%	14,034	-26.3%	64,138	20,475	213.3%
Energy Futures								
3.5% FUEL OIL CID MED SWA	0	40	-100.0%	0	0.0%	97	612	-84.2%
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	6,881	23,356	-70.5%	3,047	125.8%	83,394	222,795	-62.6%
ARGUS PROPAN FAR EST INDE	5,646	7,829	-27.9%	6,766	-16.6%	62,265	59,924	3.9%
ARGUS PROPAN(SAUDI ARAMC	2,592	3,203	-19.1%	3,897	-33.5%	29,952	28,419	5.4%
AUSTRIALIAN COKE COAL	0	0	0.0%	0	0.0%	0	20	-100.0%
BRENT BALMO SWAP	197	0	0.0%	448	-56.0%	1,960	285	587.7%
BRENT CALENDAR SWAP	14,473	5,313	172.4%	1,498	866.2%	74,157	36,112	105.4%
BRENT CFD SWAP	0	0	0.0%	0	0.0%	0	300	-100.0%
BRENT FINANCIAL FUTURES	100	3,600	-97.2%	612	-83.7%	8,481	20,215	-58.0%
BRENT OIL LAST DAY	2,296,390	2,269,787	1.2%	2,413,390	-4.8%	22,094,268	17,894,597	23.5%
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	85,919	77,796	10.4%	104,382	-17.7%	1,031,776	967,391	6.7%
CHICAGO ULSD (PLATTS) SWA	0	0	0.0%	0	-	0	0	0.0%
CHICAGO ULSD PL VS HO SPR	141	325	-56.6%	740	-80.9%	5,365	4,075	31.7%
CHICAGO UNL GAS PL VS RBO	0	0	0.0%	200	-100.0%	1,370	950	44.2%
CIG BASIS	0	25	-100.0%	0	0.0%	0	221	-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	200	846	-76.4%	378	-47.1%	4,872	11,838	-58.8%
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	0	0.0%	0	0.0%	325	1,505	-78.4%
COAL SWAP	0	0	0.0%	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 (70	114	-38.6%	489	-85.7%	2,362	1,738	35.9%
CONWAY NORMAL BUTANE (OPI	450	90	400.0%	736	-38.9%	4,742	2,761	71.7%
CONWAY PROPANE 5 DECIMALS	12,636	16,869	-25.1%	12,554	0.7%	148,010	161,274	-8.2%
CRUDE OIL	3,850	3,450	11.6%	3,300	16.7%	46,504	61,024	-23.8%
CRUDE OIL OUTRIGHTS	66,480	56,859	16.9%	58,200	14.2%	630,558	575,223	9.6%
CRUDE OIL PHY	23,305,226	24,506,904	-4.9%	26,976,379	-13.6%	253,240,829	256,133,753	-1.1%
CRUDE OIL SPRDS	20,289	8,438	140.4%	16,185	25.4%	216,624	406,615	-46.7%
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	150	-100.0%	0	0.0%	1,000	3,360	-70.2%
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	0	47,370	-100.0%	152	-100.0%	17,815	84,502	-78.9%
DUTCH TTF NATURAL GAS CAL	21,292	242	8,698.3%	11,641	82.9%	101,634	14,396	606.0%
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	29	308	-90.6%	596	-95.1%	3,386	2,857	18.5%
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	4,516	9,346	-51.7%	2,770	63.0%	73,321	89,044	-17.7%
ETHANOL SWAP	120	70	71.4%	220	-45.5%	890	400	122.5%
ETHANOL T2 FOB ROTT INCL DU	6,203	4,996	24.2%	2,808	120.9%	35,472	31,351	13.1%
EURO 1% FUEL OIL NEW BALM	0	0	0.0%	0	0.0%	3	33	-90.9%
EURO 3.5% FUEL OIL RDAM B	13	162	-92.0%	156	-91.7%	471	5,439	-91.3%
EURO 3.5% FUEL OIL SPREAD	25	6	316.7%	0	0.0%	172	840	-79.5%
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	118	60	96.7%	63	87.3%	644	426	51.2%
EUROPE 1% FUEL OIL RDAM C	0	0	0.0%	0	0.0%	0	3	-100.0%
EUROPE 3.5% FUEL OIL MED	0	159	-100.0%	0	0.0%	385	987	-61.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME OCT 2019	VOLUME OCT 2018	% CHG	VOLUME SEP 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Energy Futures								
EUROPE 3.5% FUEL OIL RDAM	620	3,333	-81.4%	803	-22.8%	9,458	73,890	-87.2%
EUROPEAN GASOIL (ICE)	140	1,354	-89.7%	188	-25.5%	1,144	5,675	-79.8%
EUROPEAN NAPHTHA BALMO	35	447	-92.2%	55	-36.4%	1,433	2,855	-49.8%
EUROPEAN NAPHTHA CRACK SP	1,373	15,958	-91.4%	1,831	-25.0%	37,464	94,868	-60.5%
EUROPE DATED BRENT SWAP	0	1,110	-100.0%	0	0.0%	1,633	2,200	-25.8%
EUROPE JET KERO NWE CALSW	0	0	0.0%	3	-100.0%	8	39	-79.5%
EUROPE NAPHTHA CALSWAP	268	5,204	-94.9%	849	-68.4%	16,510	35,492	-53.5%
EURO PROPANE CIF ARA SWA	1,820	2,914	-37.5%	1,691	7.6%	19,021	18,267	4.1%
FLORIDA GAS ZONE3 BASIS S	0	0	0.0%	0	-	0	0	0.0%
FREIGHT MARKETS	2,177	1,675	30.0%	451	382.7%	10,413	6,326	64.6%
FUEL OIL CRACK VS ICE	1,700	2,815	-39.6%	1,401	21.3%	17,112	36,060	-52.5%
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	90	96	-6.3%	13	592.3%	1,529	2,114	-27.7%
GAS EURO-BOB OXY NWE BARG	1,355	7,156	-81.1%	2,363	-42.7%	48,177	76,264	-36.8%
GAS EURO-BOB OXY NWE BARG	5,286	21,056	-74.9%	5,443	-2.9%	77,674	185,372	-58.1%
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	1	15	-93.3%	35	-97.1%	139	1,470	-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	18	0	0.0%	6	200.0%	153	54	183.3%
GASOIL CRACK SPREAD CALEN	1,188	100	1,088.0%	552	115.2%	6,854	37,502	-81.7%
GASOIL MINI CALENDAR SWAP	1,126	312	260.9%	414	172.0%	3,850	2,024	90.2%
GERMAN POWER BASELOAD CA	1,440	0	0.0%	2,354	-38.8%	23,142	3,102	646.0%
GROUP THREE ULSD (PLATTS)	0	0	0.0%	0	0.0%	0	205	-100.0%
GROUP THREE UNLEAD GAS (P	0	0	0.0%	0	0.0%	300	425	-29.4%
GRP THREE ULSD(PLT)VS HEA	2,851	3,515	-18.9%	4,333	-34.2%	35,449	35,433	0.0%
GRP THREE UNL GS (PLT) VS	2,845	3,485	-18.4%	2,095	35.8%	26,127	21,607	20.9%
GULF COAST 3% FUEL OIL BA	694	1,162	-40.3%	2,229	-68.9%	8,524	12,899	-33.9%
GULF COAST JET FUEL CLNDR	0	0	0.0%	0	0.0%	267	1,195	-77.7%
GULF COAST JET VS NYM 2 H	13,552	22,133	-38.8%	18,854	-28.1%	203,503	364,631	-44.2%
GULF COAST NO.6 FUEL OIL	17,464	43,241	-59.6%	22,761	-23.3%	228,335	563,754	-59.5%
GULF COAST ULSD CALENDAR	92	431	-78.7%	586	-84.3%	3,720	3,319	12.1%
GULF COAST ULSD CRACK SPR	0	120	-100.0%	360	-100.0%	360	1,415	-74.6%
HEATING OIL BALMO CLNDR S	0	0	0.0%	0	0.0%	565	243	132.5%
HEATING OIL CRCK SPRD BAL	0	0	-	0	0.0%	18	0	-
HEATING OIL PHY	5,096,923	3,966,113	28.5%	3,916,689	30.1%	35,710,322	38,522,103	-7.3%
HENRY HUB BASIS SWAP	600	16,658	-96.4%	3,184	-81.2%	16,210	32,088	-49.5%
HENRY HUB FINANCIAL LAST	0	522	-100.0%	0	0.0%	0	27,703	-100.0%
HENRY HUB INDEX SWAP FUTU	600	16,658	-96.4%	3,184	-81.2%	16,210	32,088	-49.5%
HENRY HUB SWAP	49,341	164,419	-70.0%	107,139	-53.9%	971,158	1,681,751	-42.3%
HOUSTON SHIP CHANNEL BASI	0	0	0.0%	0	0.0%	736	0	0.0%
HTG OIL	0	12	-100.0%	0	0.0%	96	96	0.0%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	-	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME OCT 2019	VOLUME OCT 2018	% CHG	VOLUME SEP 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Energy Futures								
ICE BRENT DUBAI SWAP	5,784	9,840	-41.2%	8,283	-30.2%	55,211	100,418	-45.0%
ICE GASOIL BALMO SWAP	0	0	0.0%	0	-	0	0	0.0%
IN DELIVERY MONTH EUA	0	1,248	-100.0%	0	0.0%	0	1,248	-100.0%
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	65	265	-75.5%	350	-81.4%	3,380	1,515	123.1%
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	40	-100.0%	0	0.0%	196	1,729	-88.7%
JAPAN C&F NAPHTHA SWAP	245	2,863	-91.4%	471	-48.0%	9,868	21,110	-53.3%
JAPAN NAPHTHA BALMO SWAP	0	82	-100.0%	5	-100.0%	333	608	-45.2%
JET AV FUEL (P) CAR FM ICE GA	0	0	0.0%	0	0.0%	0	5	-100.0%
JET CIF NWE VS ICE	30	0	0.0%	132	-77.3%	262	642	-59.2%
JET FUEL BRG FOB RDM VS I	0	0	0.0%	0	-	0	0	0.0%
JET FUEL CRG CIF NEW VS I	0	0	0.0%	132	-100.0%	132	0	0.0%
JET FUEL UP-DOWN BALMO CL	4,395	7,120	-38.3%	3,090	42.2%	41,573	60,197	-30.9%
JKM LNG Futures	4,010	2,330	72.1%	855	369.0%	17,376	12,344	40.8%
LA CARB DIESEL (OPIS)	0	0	0.0%	0	-	0	0	0.0%
LA CARB DIESEL (OPIS) SWA	25	240	-89.6%	0	0.0%	400	2,970	-86.5%
LA CARBOB GASOLINE(OPIS)S	0	850	-100.0%	25	-100.0%	2,875	5,100	-43.6%
LA JET FUEL VS NYM NO 2 H	0	0	0.0%	0	-	0	0	0.0%
LA JET (OPIS) SWAP	1,375	1,886	-27.1%	750	83.3%	12,609	20,479	-38.4%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	0.0%	0	607	-100.0%
LLS (ARGUS) VS WTI SWAP	1,571	5,167	-69.6%	575	173.2%	18,745	56,629	-66.9%
LOS ANGELES CARB GASOLINE	0	0	-	0	0.0%	10	0	-
LTD NAT GAS	271,717	461,203	-41.1%	330,254	-17.7%	3,021,081	3,548,583	-14.9%
MARS (ARGUS) VS WTI SWAP	125	1,300	-90.4%	800	-84.4%	14,555	21,285	-31.6%
MARS (ARGUS) VS WTI TRD M	24,632	15,810	55.8%	12,327	99.8%	185,913	207,301	-10.3%
MARS BLEND CRUDE OIL	0	0	0.0%	0	0.0%	0	2,319	-100.0%
MCCLOSKEY ARA ARGS COAL	37,497	19,982	87.7%	33,149	13.1%	306,503	237,662	29.0%
MCCLOSKEY RCH BAY COAL	2,858	1,485	92.5%	1,921	48.8%	23,418	30,211	-22.5%
MGF FUT	10	40	-75.0%	0	0.0%	10	258	-96.1%
MGN1 SWAP FUT	10	60	-83.3%	0	0.0%	500	693	-27.8%
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	20	247	-91.9%	99	-79.8%	1,995	3,436	-41.9%
MINI RBOB V. EBOBARG NWE BF	90	0	0.0%	320	-71.9%	3,910	3,383	15.6%
MINI RBOB V. EBOB(ARGUS) NW	972	3,202	-69.6%	829	17.2%	19,322	18,751	3.0%
MINY HTG OIL	3	4	-25.0%	3	0.0%	32	40	-20.0%
MINY NATURAL GAS	56,835	47,272	20.2%	44,528	27.6%	327,432	274,874	19.1%
MINY RBOB GAS	3	4	-25.0%	4	-25.0%	63	37	70.3%
MINY WTI CRUDE OIL	457,072	469,979	-2.7%	606,380	-24.6%	4,802,490	3,459,217	38.8%
MJC FUT	0	85	-100.0%	0	0.0%	150	1,410	-89.4%
MNC FUT	1,640	5,643	-70.9%	1,463	12.1%	34,576	40,764	-15.2%
MONT BELVIEU ETHANE 5 DECI	15,481	16,362	-5.4%	21,568	-28.2%	161,547	164,365	-1.7%
MONT BELVIEU ETHANE OPIS B	30	125	-76.0%	85	-64.7%	1,394	1,610	-13.4%
MONT BELVIEU LDH PROPANE 5	143,821	168,911	-14.9%	138,491	3.8%	1,452,244	1,245,910	16.6%
MONT BELVIEU LDH PROPANE C	1,915	1,597	19.9%	2,054	-6.8%	28,786	25,148	14.5%
MONT BELVIEU NATURAL GASO	10,315	11,201	-7.9%	10,886	-5.2%	84,220	84,089	0.2%
MONT BELVIEU NATURAL GASO	747	235	217.9%	595	25.5%	6,471	3,586	80.5%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
MONT BELVIEU NORMAL BUTAN	48,111	57,887	-16.9%	58,118	-17.2%	472,425	367,022	28.7%
MONT BELVIEU NORMAL BUTAN	1,395	1,547	-9.8%	917	52.1%	12,989	11,069	17.3%
NAT GAS BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS	114,221	106,595	7.2%	158,004	-27.7%	1,148,629	1,126,543	2.0%
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	20,133	30,745	-34.5%	49,118	-59.0%	295,715	335,558	-11.9%
NATURAL GAS PHY	10,971,151	12,263,891	-10.5%	9,893,314	10.9%	84,096,678	92,185,458	-8.8%
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	220	33,260	-99.3%	0	0.0%	71,820	149,151	-51.8%
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	1,095	175	525.7%	1,152	-4.9%	7,968	11,691	-31.8%
NEW YORK HUB ZONE G PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NEW YORK HUB ZONE J PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NGPL MID-CONTINENT	0	1,568	-100.0%	520	-100.0%	1,760	3,448	-49.0%
NGPL TEX/OK	0	19,520	-100.0%	120	-100.0%	2,696	44,636	-94.0%
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	0.0%
NO 2 UP-DOWN SPREAD CALEN	100	0	0.0%	150	-33.3%	925	2,983	-69.0%
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	385	165	133.3%	450	-14.4%	4,682	13,398	-65.1%
NY 2.2% FUEL OIL (PLATTS	0	0	0.0%	0	-	0	0	0.0%
NY 3.0% FUEL OIL (PLATTS	0	0	0.0%	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	3,549	5,969	-40.5%	1,589	123.3%	22,302	23,060	-3.3%
NY HARBOR LOW SULPUR GAS	0	0	0.0%	0	0.0%	390	2,845	-86.3%
NY HARBOR RESIDUAL FUEL 1	710	659	7.7%	155	358.1%	7,063	10,792	-34.6%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	0.0%	0	0	-
NYH NO 2 CRACK SPREAD CAL	900	330	172.7%	1,500	-40.0%	5,025	8,042	-37.5%
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	0	460	-100.0%	380	-100.0%	680	1,716	-60.4%
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	44,264	-100.0%	0	0.0%	0	44,264	-100.0%
NYISO ZONE A 5MW D AH PK	0	1,890	-100.0%	0	0.0%	0	1,890	-100.0%
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 OCT 2019	VOLUME OCT 2018	% CHG	VOLUME SEP 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	13,980	-100.0%	0	0.0%	101,424	614,834	-83.5%
NYISO ZONE G 5MW D AH PK	220	730	-69.9%	0	0.0%	8,394	20,524	-59.1%
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	550	0	0.0%	0	0.0%	2,000	0	0.0%
NY ULSD (ARGUS) VS HEATING	1,175	0	0.0%	0	0.0%	2,770	213	1,200.5%
ONEOK OKLAHOMA NG BASIS	0	0	0.0%	1,860	-100.0%	1,860	2,704	-31.2%
ONTARIO POWER SWAPS	0	0	0.0%	0	0.0%	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	2,494	3,822	-34.7%	3,651	-31.7%	32,283	46,424	-30.5%
PETRO CRCKS & SPRDS ASIA	0	0	0.0%	50	-100.0%	382	609	-37.3%
PETRO CRCKS & SPRDS NA	30,630	35,249	-13.1%	30,407	0.7%	369,975	426,550	-13.3%
PETRO CRK&SPRD EURO	2,012	8,881	-77.3%	3,979	-49.4%	32,560	88,163	-63.1%
PETROLEUM PRODUCTS	1,757	8,695	-79.8%	1,374	27.9%	24,277	52,293	-53.6%
PETROLEUM PRODUCTS ASIA	420	1,911	-78.0%	735	-42.9%	13,949	19,749	-29.4%
PETRO OUTRIGHT EURO	4,752	3,885	22.3%	5,206	-8.7%	40,968	46,094	-11.1%
PETRO OUTRIGHT NA	5,166	10,186	-49.3%	4,057	27.3%	57,542	79,978	-28.1%
PJM AD HUB 5MW REAL TIME	0	0	0.0%	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	1,280	-100.0%	0	0.0%	73,845	12,305	500.1%
PJM NILL DA OFF-PEAK	0	770	-100.0%	0	0.0%	0	770	-100.0%
PJM NILL DA PEAK	0	42	-100.0%	0	0.0%	0	64	-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	39,200	-100.0%	0	0.0%	47,100	349,120	-86.5%
PJM WESTH RT PEAK	4,355	2,555	70.5%	2,186	99.2%	53,631	59,191	-9.4%

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CMEG Exchange Volume Report - Monthly

	VOLUME OCT 2019	VOLUME OCT 2018	% CHG	VOLUME SEP 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Energy Futures								
PLASTICS	802	1,159	-30.8%	690	16.2%	7,212	4,314	67.2%
PREMIUM UNLD 10P FOB MED	0	79	-100.0%	32	-100.0%	837	2,392	-65.0%
PREMIUM UNLEAD 10PPM FOB	0	0	0.0%	74	-100.0%	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	0	0	0.0%	5	-100.0%	35	326	-89.3%
PROPANE NON-LDH MB (OPIS) B	1,871	170	1,000.6%	742	152.2%	14,672	5,189	182.8%
PROPANE NON-LDH MT. BEL (OF	24,330	17,773	36.9%	20,035	21.4%	190,210	126,794	50.0%
RBOB CALENDAR SWAP	4,190	7,181	-41.7%	5,128	-18.3%	57,194	58,539	-2.3%
RBOB CRACK SPREAD	1,360	60	2,166.7%	1,265	7.5%	11,500	9,528	20.7%
RBOB CRACK SPREAD BALMO S	0	0	0.0%	0	0.0%	25	0	0.0%
RBOB GAS	12	12	0.0%	0	0.0%	84	14,386	-99.4%
RBOB GASOLINE BALMO CLNDR	198	530	-62.6%	724	-72.7%	8,818	10,782	-18.2%
RBOB PHY	3,832,477	4,626,302	-17.2%	4,111,649	-6.8%	42,828,284	42,255,446	1.4%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
RBOB VS HEATING OIL SWAP	75	0	0.0%	0	0.0%	150	1,975	-92.4%
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	21	30	-30.0%	96	-78.1%	230	473	-51.4%
SINGAPORE 380CST BALMO	17	261	-93.5%	83	-79.5%	816	2,201	-62.9%
SINGAPORE 380CST FUEL OIL	1,683	6,031	-72.1%	2,108	-20.2%	27,928	84,193	-66.8%
SINGAPORE FUEL 180CST CAL	63	502	-87.5%	32	96.9%	2,327	8,056	-71.1%
SINGAPORE FUEL OIL SPREAD	44	117	-62.4%	100	-56.0%	639	6,011	-89.4%
SINGAPORE GASOIL	5,104	5,719	-10.8%	5,273	-3.2%	57,406	53,334	7.6%
SINGAPORE GASOIL CALENDAR	234	380	-38.4%	85	175.3%	2,039	5,577	-63.4%
SINGAPORE GASOIL SWAP	504	731	-31.1%	427	18.0%	9,246	45,674	-79.8%
SINGAPORE GASOIL VS ICE	103	8,370	-98.8%	0	0.0%	4,593	126,410	-96.4%
SINGAPORE JET KERO BALMO	50	0	0.0%	0	0.0%	50	215	-76.7%
SINGAPORE JET KERO GASOIL	0	300	-100.0%	0	0.0%	100	34,145	-99.7%
SINGAPORE JET KEROSENE SW	1,015	925	9.7%	425	138.8%	6,005	13,000	-53.8%
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	0.0%	0	400	-100.0%
SINGAPORE MOGAS 92 UNLEAD	0	375	-100.0%	25	-100.0%	1,500	5,721	-73.8%
SINGAPORE MOGAS 92 UNLEAD	2,654	14,751	-82.0%	2,385	11.3%	88,322	137,888	-35.9%
SINGAPORE NAPHTHA SWAP	0	0	0.0%	0	0.0%	0	200	-100.0%
SING FUEL	5	5	0.0%	0	0.0%	5	100	-95.0%
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	190	140	35.7%	180	5.6%	2,431	857	183.7%
TC5 RAS TANURA TO YOKOHAM	60	680	-91.2%	840	-92.9%	3,401	1,025	231.8%
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	9,664	3,036	218.3%	8,334	16.0%	55,944	12,436	349.9%
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 OCT 2019	VOLUME OCT 2018	% CHG	VOLUME SEP 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	365	327	11.6%	1,210	-69.8%	6,044	46,381	-87.0%
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	11,105	6,700	65.7%	5,055	119.7%	56,330	56,104	0.4%
UP DOWN GC ULSD VS NMX HO	50,085	38,271	30.9%	46,097	8.7%	341,098	327,620	4.1%
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	504	0	0.0%	0	0.0%	1,953	6,650	-70.6%
WTI-BRENT CALENDAR SWAP	39,659	17,795	122.9%	34,379	15.4%	362,445	315,150	15.0%
WTI CALENDAR	43,833	40,550	8.1%	38,470	13.9%	402,397	336,439	19.6%
WTS (ARGUS) VS WTI SWAP	6,165	6,088	1.3%	1,625	279.4%	44,697	85,590	-47.8%
WTS (ARGUS) VS WTI TRD MT	620	720	-13.9%	42	1,376.2%	7,155	6,105	17.2%
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	7,322	-100.0%	0	0.0%	3,810	13,176	-71.1%
BRENT CRUDE OIL 12 M CSO	0	0	0.0%	0	0.0%	0	2,000	-100.0%
BRENT CRUDE OIL 1 M CSO	600	18,450	-96.7%	0	0.0%	35,790	410,488	-91.3%
BRENT CRUDE OIL 6 M CSO	0	0	0.0%	0	0.0%	0	1,000	-100.0%
BRENT OIL LAST DAY	89,396	429,123	-79.2%	108,888	-17.9%	1,300,024	1,988,541	-34.6%
COAL API2 INDEX	10	345	-97.1%	80	-87.5%	1,060	9,905	-89.3%
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	145,676	223,270	-34.8%	226,275	-35.6%	2,245,462	2,027,905	10.7%
CRUDE OIL APO	24,287	19,147	26.8%	32,964	-26.3%	435,028	433,796	0.3%
CRUDE OIL CALNDR STRIP	0	0	0.0%	0	0.0%	200	170	17.6%
CRUDE OIL OUTRIGHTS	0	8,390	-100.0%	0	0.0%	960	8,390	-88.6%
CRUDE OIL PHY	2,528,606	4,172,479	-39.4%	3,185,157	-20.6%	28,037,655	36,199,175	-22.5%
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	9,635	3,777	155.1%	9,400	2.5%	110,741	66,321	67.0%
EUROPEAN JET KEROSENE NW	0	0	0.0%	0	-	0	0	0.0%
FREIGHT MARKETS	0	0	-	1,800	-100.0%	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	24,690	30,828	-19.9%	28,746	-14.1%	284,452	296,027	-3.9%

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CMEG Exchange Volume Report - Monthly

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Energy Options								
HENRY HUB FINANCIAL LAST	5,479	3,501	56.5%	8,984	-39.0%	63,159	43,935	43.8%
HO 1 MONTH CLNDR OPTIONS	0	100	-100.0%	0	0.0%	2,150	100	2,050.0%
LLS CRUDE OIL	0	0	0.0%	0	0.0%	0	100	-100.0%
MCCLOSKEY ARA ARGS COAL	50	0	0.0%	0	0.0%	180	290	-37.9%
MCCLOSKEY RCH BAY COAL	180	70	157.1%	0	0.0%	1,100	2,075	-47.0%
NATURAL GAS	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 1 M CSO FIN	136,901	50,700	170.0%	183,177	-25.3%	753,553	369,120	104.1%
NATURAL GAS 2 M CSO FIN	600	0	0.0%	1,500	-60.0%	6,225	1,400	344.6%
NATURAL GAS 3 M CSO FIN	900	200	350.0%	46,275	-98.1%	225,525	44,246	409.7%
NATURAL GAS 5 M CSO FIN	1,900	0	0.0%	1,250	52.0%	4,750	2,550	86.3%
NATURAL GAS 6 M CSO FIN	16,500	5,800	184.5%	6,450	155.8%	64,025	84,400	-24.1%
NATURAL GAS OPTION ON CALE	3,820	4,270	-10.5%	3,040	25.7%	25,820	27,642	-6.6%
NATURAL GAS PHY	2,174,474	2,816,149	-22.8%	2,150,645	1.1%	16,739,082	20,170,081	-17.0%
NATURAL GAS WINTER STRIP	0	600	-100.0%	0	0.0%	1,500	2,700	-44.4%
N ROCKIES PIPE SWAP	182	0	0.0%	546	-66.7%	4,352	2,016	115.9%
NY HARBOR HEAT OIL SWP	7,334	3,450	112.6%	2,000	266.7%	26,321	26,093	0.9%
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	16	1,347	-98.8%	450	-96.4%	5,645	11,302	-50.1%
PETRO OUTRIGHT EURO	12	0	0.0%	0	0.0%	36	0	0.0%
PETRO OUTRIGHT NA	0	0	0.0%	180	-100.0%	420	192	118.8%
PJM WES HUB PEAK CAL MTH	190	270	-29.6%	20	850.0%	850	1,600	-46.9%
PJM WES HUB PEAK LMP 50MW	0	252	-100.0%	0	0.0%	836	7,404	-88.7%
RBOB 1MO CAL SPD OPTIONS	0	0	0.0%	0	0.0%	150	700	-78.6%
RBOB CALENDAR SWAP	75	85	-11.8%	120	-37.5%	576	1,050	-45.1%
RBOB CRACK	0	2	-100.0%	0	0.0%	0	2	-100.0%
RBOB PHY	5,986	20,089	-70.2%	9,354	-36.0%	143,054	121,573	17.7%
ROTTERDAM 3.5%FUEL OIL CL	0	0	0.0%	0	0.0%	0	0	0.0%
SAN JUAN PIPE SWAP	910	31	2,835.5%	0	0.0%	3,880	2,149	80.5%
SHORT TERM	0	750	-100.0%	550	-100.0%	4,223	8,496	-50.3%
SHORT TERM NATURAL GAS	1,625	2,185	-25.6%	1,200	35.4%	12,134	23,510	-48.4%
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	22,375	31,844	-29.7%	66,900	-66.6%	533,305	807,295	-33.9%
WTI CRUDE OIL 1 M CSO FI	84,250	87,050	-3.2%	21,550	291.0%	536,920	722,900	-25.7%

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CMEG Exchange Volume Report - Monthly

	VOLUME OCT 2019	VOLUME OCT 2018	% CHG	VOLUME SEP 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
FX Futures								
AD/CD CROSS RATES	9	0	0.0%	16	-43.8%	142	57	149.1%
AD/JY CROSS RATES	2,274	3,143	-27.6%	2,472	-8.0%	29,551	43,201	-31.6%
AD/NE CROSS RATES	486	34	1,329.4%	695	-30.1%	2,136	733	191.4%
AUSTRALIAN DOLLAR	2,075,030	2,225,324	-6.8%	2,105,097	-1.4%	21,127,296	23,681,728	-10.8%
BDI	0	0	0.0%	0	-	0	0	0.0%
BP/JY CROSS RATES	3,115	2,619	18.9%	6,159	-49.4%	32,376	32,411	-0.1%
BP/SF CROSS RATES	349	327	6.7%	252	38.5%	4,143	3,681	12.6%
BRAZIL REAL	258,177	140,785	83.4%	194,781	32.5%	1,684,620	1,455,602	15.7%
BRITISH POUND	3,406,726	2,407,635	41.5%	3,177,587	7.2%	25,567,278	27,010,991	-5.3%
CANADIAN DOLLAR	1,886,098	1,667,478	13.1%	1,931,948	-2.4%	16,722,897	17,488,046	-4.4%
CD/JY CROSS RATES	4	100	-96.0%	1	300.0%	131	1,389	-90.6%
CHINESE RENMINBI (CNH)	28,190	18,250	54.5%	34,786	-19.0%	283,095	77,674	264.5%
CZECK KORUNA (EC)	0	0	0.0%	12	-100.0%	30	6	400.0%
CZECK KORUNA (US)	0	0	0.0%	0	0.0%	0	72	-100.0%
EC/AD CROSS RATES	3,288	1,860	76.8%	7,149	-54.0%	50,702	24,145	110.0%
EC/CD CROSS RATES	2,094	1,283	63.2%	7,114	-70.6%	32,692	36,105	-9.5%
EC/NOK CROSS RATES	801	235	240.9%	972	-17.6%	6,671	3,992	67.1%
EC/SEK CROSS RATES	305	137	122.6%	1,750	-82.6%	7,920	7,980	-0.8%
EFX/BP CROSS RATES	120,330	62,402	92.8%	153,610	-21.7%	1,004,797	868,196	15.7%
EFX/JY CROSS RATES	67,338	66,120	1.8%	136,207	-50.6%	729,404	877,739	-16.9%
EFX/SF CROSS RATES	29,160	28,561	2.1%	60,695	-52.0%	363,442	310,168	17.2%
E-MICRO AUD/USD	90,026	110,881	-18.8%	67,895	32.6%	1,051,265	1,078,769	-2.5%
E-MICRO CAD/USD	17,886	14,438	23.9%	16,522	8.3%	172,232	173,848	-0.9%
E-MICRO CHF/USD	5,053	1,493	238.4%	3,795	33.1%	30,913	14,786	109.1%
E-MICRO EUR/USD	187,914	347,754	-46.0%	201,254	-6.6%	2,347,180	3,712,638	-36.8%
E-MICRO GBP/USD	131,981	27,588	378.4%	53,918	144.8%	528,900	455,857	16.0%
E-MICRO INR/USD	4,361	7,832	-44.3%	4,812	-9.4%	49,363	48,684	1.4%
E-MICRO JPY/USD	24,546	31,270	-21.5%	25,717	-4.6%	286,883	306,829	-6.5%
E-MINI EURO FX	73,328	95,775	-23.4%	109,376	-33.0%	954,596	1,037,411	-8.0%
E-MINI JAPANESE YEN	21,977	14,586	50.7%	21,019	4.6%	173,419	131,995	31.4%
EURO FX	3,891,268	5,418,991	-28.2%	5,715,180	-31.9%	43,788,261	58,804,714	-25.5%
HUNGARIAN FORINT (EC)	0	40	-100.0%	0	0.0%	0	58	-100.0%
HUNGARIAN FORINT (US)	20	74	-73.0%	1	1,900.0%	29	577	-95.0%
INDIAN RUPEE	35,772	126,243	-71.7%	81,273	-56.0%	689,567	911,458	-24.3%
JAPANESE YEN	2,562,401	3,624,043	-29.3%	2,995,407	-14.5%	27,202,674	30,966,450	-12.2%
KOREAN WON	400	977	-59.1%	2,180	-81.7%	8,325	5,041	65.1%
MEXICAN PESO	1,163,228	1,507,449	-22.8%	1,381,118	-15.8%	12,712,703	14,397,965	-11.7%
NEW ZEALND DOLLAR	513,473	506,741	1.3%	632,375	-18.8%	5,763,651	6,319,727	-8.8%
NKR/USD CROSS RATE	4,609	7,501	-38.6%	8,942	-48.5%	54,719	55,381	-1.2%
POLISH ZLOTY (EC)	12	12	0.0%	22	-45.5%	502	186	169.9%
POLISH ZLOTY (US)	165	170	-2.9%	349	-52.7%	1,453	1,026	41.6%
RMB USD	1	2	-50.0%	1	0.0%	8	25	-68.0%
RUSSIAN RUBLE	50,392	42,883	17.5%	182,647	-72.4%	862,126	602,108	43.2%
S.AFRICAN RAND	69,562	35,283	97.2%	80,667	-13.8%	562,106	479,083	17.3%
SF/JY CROSS RATES	14	0	0.0%	4	250.0%	25	199	-87.4%
SHEKEL	13	13	0.0%	0	0.0%	13	2,610	-99.5%
SKR/USD CROSS RATES	3,410	7,303	-53.3%	6,512	-47.6%	35,852	52,458	-31.7%
SWISS FRANC	645,575	564,462	14.4%	725,446	-11.0%	5,808,307	6,125,687	-5.2%
TURKISH LIRA	72	1,278	-94.4%	3,499	-97.9%	11,810	36,448	-67.6%
USDZAR	0	10	-100.0%	0	0.0%	20	15	33.3%

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CMEG Exchange Volume Report - Monthly

	VOLUME OCT 2019	VOLUME OCT 2018	% CHG	VOLUME SEP 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
FX Options								
AUD/USD MONTHLY OPTIONS	89,994	85,323	5.5%	72,234	24.6%	705,847	868,290	-18.7%
AUD/USD WKLY FRIDAY OPTION	6,746	11,211	-39.8%	0	0.0%	21,362	43,476	-50.9%
AUD/USD WKLY FRIDAY OPTION	5,220	6,983	-25.2%	5,858	-10.9%	59,739	68,411	-12.7%
AUD/USD WKLY FRIDAY OPTION	9,981	8,302	20.2%	3,945	153.0%	65,996	99,891	-33.9%
AUD/USD WKLY FRIDAY OPTION	6,603	9,003	-26.7%	4,091	61.4%	67,824	107,192	-36.7%
AUD/USD WKLY FRIDAY OPTION	505	655	-22.9%	0	0.0%	16,540	28,941	-42.8%
AUD/USD WKLY WED OPTIONS -	1,338	919	45.6%	1,571	-14.8%	17,212	28,221	-39.0%
AUD/USD WKLY WED OPTIONS -	1,102	2,646	-58.4%	1,273	-13.4%	17,241	24,571	-29.8%
AUD/USD WKLY WED OPTIONS -	1,026	797	28.7%	881	16.5%	8,138	13,558	-40.0%
AUD/USD WKLY WED OPTIONS -	1,478	2,598	-43.1%	1,723	-14.2%	13,265	22,274	-40.4%
AUD/USD WKLY WED OPTIONS -	1,363	1,421	-4.1%	0	0.0%	5,187	8,973	-42.2%
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	2	-100.0%	0	0.0%	0	277	-100.0%
BRL/USD MONTHLY OPTIONS	332	0	-	260	27.7%	728	0	-
CAD/USD MONTHLY OPTIONS	57,451	76,735	-25.1%	46,971	22.3%	528,505	878,630	-39.8%
CAD/USD WKLY FRIDAY OPTION	8,559	17,296	-50.5%	41	20,775.6%	35,572	62,814	-43.4%
CAD/USD WKLY FRIDAY OPTION	3,921	10,163	-61.4%	7,335	-46.5%	66,138	125,774	-47.4%
CAD/USD WKLY FRIDAY OPTION	10,314	17,921	-42.4%	8,553	20.6%	95,167	181,280	-47.5%
CAD/USD WKLY FRIDAY OPTION	10,298	22,760	-54.8%	6,140	67.7%	103,083	167,813	-38.6%
CAD/USD WKLY FRIDAY OPTION	799	305	162.0%	0	0.0%	24,364	54,371	-55.2%
CAD/USD WKLY WED OPTIONS -	3,650	2,701	35.1%	990	268.7%	29,376	35,447	-17.1%
CAD/USD WKLY WED OPTIONS -	2,783	3,356	-17.1%	4,088	-31.9%	33,331	36,314	-8.2%
CAD/USD WKLY WED OPTIONS -	2,837	5,140	-44.8%	3,323	-14.6%	30,968	40,800	-24.1%
CAD/USD WKLY WED OPTIONS -	2,745	6,618	-58.5%	1,837	49.4%	27,274	39,876	-31.6%
CAD/USD WKLY WED OPTIONS -	3,331	4,806	-30.7%	0	0.0%	10,464	20,940	-50.0%
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	4,819	2,590	86.1%	2,854	68.9%	26,451	24,457	8.2%
CHF/USD WKLY FRIDAY OPTION	19	151	-87.4%	50	-62.0%	186	222	-16.2%
CHF/USD WKLY FRIDAY OPTION	301	5	5,920.0%	219	37.4%	2,357	756	211.8%
CHF/USD WKLY FRIDAY OPTION	117	12	875.0%	229	-48.9%	1,765	919	92.1%
CHF/USD WKLY FRIDAY OPTION	484	62	680.6%	218	122.0%	1,477	1,801	-18.0%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	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	0	0.0%	0	0.0%	0	59	-100.0%
EUR/USD MONTHLY OPTIONS	266,022	424,881	-37.4%	367,589	-27.6%	3,654,257	5,226,974	-30.1%
EUR/USD WKLY FRIDAY OPTION	23,039	42,446	-45.7%	103	22,268.0%	113,579	273,230	-58.4%
EUR/USD WKLY FRIDAY OPTION	14,090	30,935	-54.5%	41,228	-65.8%	266,822	330,270	-19.2%
EUR/USD WKLY FRIDAY OPTION	29,726	52,577	-43.5%	36,760	-19.1%	308,860	506,029	-39.0%
EUR/USD WKLY FRIDAY OPTION	22,416	47,045	-52.4%	25,002	-10.3%	350,479	520,791	-32.7%
EUR/USD WKLY FRIDAY OPTION	1,342	594	125.9%	0	0.0%	82,791	125,268	-33.9%
EUR/USD WKLY WED OPTIONS -	7,050	9,508	-25.9%	14,828	-52.5%	128,985	127,660	1.0%
EUR/USD WKLY WED OPTIONS -	7,880	14,256	-44.7%	12,280	-35.8%	128,373	120,255	6.8%
EUR/USD WKLY WED OPTIONS -	11,223	12,459	-9.9%	21,431	-47.6%	130,705	119,057	9.8%
EUR/USD WKLY WED OPTIONS -	17,744	15,716	12.9%	15,758	12.6%	144,531	139,655	3.5%
EUR/USD WKLY WED OPTIONS -	9,230	18,190	-49.3%	0	0.0%	41,085	66,146	-37.9%

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CMEG Exchange Volume Report - Monthly

	VOLUME OCT 2019	VOLUME OCT 2018	% CHG	VOLUME SEP 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
FX Options								
GBP/USD MONTHLY OPTIONS	174,976	231,264	-24.3%	138,038	26.8%	1,296,104	1,821,261	-28.8%
GBP/USD WKLY FRIDAY OPTION	6,048	14,134	-57.2%	32	18,800.0%	32,880	68,392	-51.9%
GBP/USD WKLY FRIDAY OPTION	8,591	17,129	-49.8%	8,372	2.6%	68,359	131,178	-47.9%
GBP/USD WKLY FRIDAY OPTION	28,044	20,575	36.3%	8,215	241.4%	97,675	195,791	-50.1%
GBP/USD WKLY FRIDAY OPTION	25,437	22,361	13.8%	5,299	380.0%	90,754	205,554	-55.8%
GBP/USD WKLY FRIDAY OPTION	437	679	-35.6%	0	0.0%	28,200	48,394	-41.7%
GBP/USD WKLY WED OPTIONS -	2,262	3,814	-40.7%	958	136.1%	25,037	33,881	-26.1%
GBP/USD WKLY WED OPTIONS -	4,494	3,537	27.1%	1,514	196.8%	28,043	40,939	-31.5%
GBP/USD WKLY WED OPTIONS -	2,189	10,213	-78.6%	1,797	21.8%	27,543	47,847	-42.4%
GBP/USD WKLY WED OPTIONS -	2,502	10,758	-76.7%	1,637	52.8%	24,525	46,353	-47.1%
GBP/USD WKLY WED OPTIONS -	1,238	15,707	-92.1%	0	0.0%	9,395	33,084	-71.6%
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	135,341	181,005	-25.2%	124,355	8.8%	1,422,573	1,698,652	-16.3%
JPY/USD WKLY FRIDAY OPTION	12,250	22,615	-45.8%	0	0.0%	56,753	89,749	-36.8%
JPY/USD WKLY FRIDAY OPTION	5,721	20,898	-72.6%	12,179	-53.0%	98,165	155,298	-36.8%
JPY/USD WKLY FRIDAY OPTION	13,403	20,190	-33.6%	16,254	-17.5%	145,550	212,697	-31.6%
JPY/USD WKLY FRIDAY OPTION	8,781	29,300	-70.0%	9,268	-5.3%	140,154	233,035	-39.9%
JPY/USD WKLY FRIDAY OPTION	1,858	1,337	39.0%	0	0.0%	48,140	49,958	-3.6%
JPY/USD WKLY WED OPTIONS -	4,964	7,812	-36.5%	7,813	-36.5%	47,030	46,292	1.6%
JPY/USD WKLY WED OPTIONS -	4,869	11,020	-55.8%	4,613	5.5%	43,456	46,890	-7.3%
JPY/USD WKLY WED OPTIONS -	6,832	8,162	-16.3%	6,161	10.9%	44,035	38,498	14.4%
JPY/USD WKLY WED OPTIONS -	4,358	4,917	-11.4%	5,550	-21.5%	45,614	49,764	-8.3%
JPY/USD WKLY WED OPTIONS -	3,664	8,950	-59.1%	0	0.0%	11,387	23,891	-52.3%
MXN/USD MONTHLY OPTIONS	1,377	1,889	-27.1%	809	70.2%	14,962	19,952	-25.0%
MXN/USD WKLY FRIDAY OPTION	1,200	0	0.0%	0	-	1,200	0	0.0%
MXN/USD WKLY FRIDAY OPTION	99	0	0.0%	0	0.0%	528	205	157.6%
MXN/USD WKLY FRIDAY OPTION	0	238	-100.0%	0	0.0%	1,103	286	285.7%
MXN/USD WKLY FRIDAY OPTION	0	372	-100.0%	0	0.0%	329	632	-47.9%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
NZD/USD MONTHLY OPTIONS	1,474	15	9,726.7%	1,652	-10.8%	6,449	15	42,893.3%
NZD/USD WKLY FRIDAY OPTION	0	1	-100.0%	0	0.0%	0	1	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	120	0	-
NZD/USD WKLY FRIDAY OPTION	100	0	-	0	0.0%	306	0	-
NZD/USD WKLY FRIDAY OPTION	150	0	-	0	-	150	0	-
NZD/USD WKLY FRIDAY OPTION	100	0	-	0	-	100	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	3,585	1,190	201.3%	2,165	65.6%	20,815	10,235	103.4%
Foreign Exchange Futures								
CHILEAN PESO	0	3,927	-100.0%	0	0.0%	410	21,399	-98.1%

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CMEG Exchange Volume Report - Monthly

	VOLUME OCT 2019	VOLUME OCT 2018	% CHG	VOLUME SEP 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	1,697	1,274	33.2%	560	203.0%	8,760	9,452	-7.3%
Ag Products Futures								
BUTTER CS	6,551	4,897	33.8%	3,883	68.7%	43,507	43,044	1.1%
CASH-SETTLED CHEESE	9,813	17,814	-44.9%	10,103	-2.9%	109,694	107,997	1.6%
CATTLE	1,154,927	1,397,371	-17.4%	1,539,746	-25.0%	14,264,976	13,852,068	3.0%
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%	0	0.0%	8,975	2,150	317.4%
CHI WHEAT	1,952,440	2,407,752	-18.9%	1,539,848	26.8%	26,028,211	32,244,522	-19.3%
CLASS IV MILK	1,949	1,030	89.2%	3,326	-41.4%	25,275	6,359	297.5%
COCOA TAS	0	0	0.0%	0	0.0%	8	5	60.0%
COFFEE	0	0	0.0%	0	-	0	0	0.0%
CORN	6,103,504	6,586,206	-7.3%	5,322,095	14.7%	91,111,990	83,368,953	9.3%
COTTON	2	7	-71.4%	6	-66.7%	38	20	90.0%
DJ_UBS ROLL SELECT INDEX FU	0	661	-100.0%	2,715	-100.0%	10,659	16,686	-36.1%
DOW-UBS COMMOD INDEX	23,359	62,419	-62.6%	70,880	-67.0%	465,324	787,130	-40.9%
DRY WHEY	1,394	2,671	-47.8%	956	45.8%	12,325	14,353	-14.1%
FEEDER CATTLE	281,320	331,588	-15.2%	301,660	-6.7%	3,130,413	3,071,228	1.9%
FERTILIZER PRODUCTS	845	2,205	-61.7%	310	172.6%	15,005	22,495	-33.3%
GOLDMAN SACHS	27,686	31,766	-12.8%	27,240	1.6%	282,700	314,900	-10.2%
GSCI EXCESS RETURN FUT	3,468	1,617	114.5%	83,259	-95.8%	313,379	349,801	-10.4%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	50	-100.0%
HDD WEATHER	2,400	250	860.0%	0	0.0%	4,500	9,855	-54.3%
HDD WEATHER EUROPEAN	1,750	0	0.0%	1,250	40.0%	6,000	18,000	-66.7%
HOGS	1,240,075	1,140,731	8.7%	1,456,363	-14.9%	13,500,501	11,531,181	17.1%
HOUSING INDEX	19	22	-13.6%	18	5.6%	128	89	43.8%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,132,985	1,008,193	12.4%	798,551	41.9%	12,960,098	13,339,793	-2.8%
LUMBER	14,511	20,532	-29.3%	10,085	43.9%	138,255	190,823	-27.5%
MALAYSIAN PALM SWAP	2,080	1,080	92.6%	9,720	-78.6%	43,720	43,894	-0.4%
MILK	36,380	35,993	1.1%	35,003	3.9%	270,794	242,636	11.6%
MINI CORN	12,968	8,867	46.3%	13,184	-1.6%	148,672	100,717	47.6%
MINI SOYBEAN	28,577	25,008	14.3%	17,365	64.6%	190,609	228,592	-16.6%
MINI WHEAT	7,410	7,132	3.9%	16,524	-55.2%	78,089	79,020	-1.2%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,894	3,892	25.7%	6,124	-20.1%	63,298	50,006	26.6%
OATS	12,466	17,965	-30.6%	9,145	36.3%	133,102	145,085	-8.3%
ROUGH RICE	30,439	29,835	2.0%	15,422	97.4%	215,429	201,225	7.1%
SOYBEAN	6,913,157	5,831,547	18.5%	3,445,314	100.7%	44,922,365	50,834,327	-11.6%
SOYBEAN MEAL	2,372,173	2,641,334	-10.2%	2,086,350	13.7%	23,395,850	27,262,998	-14.2%
SOYBEAN OIL	2,759,033	2,312,163	19.3%	2,527,434	9.2%	25,238,998	25,670,966	-1.7%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	7,524	-100.0%	29,918	33,838	-11.6%
SUGAR 11	0	0	0.0%	0	0.0%	10	58	-82.8%
USD CRUDE PALM OIL	1,210	780	55.1%	840	44.0%	11,374	7,520	51.2%
WHEAT	18,401	22,755	-19.1%	11,621	58.3%	159,550	148,870	7.2%

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CMEG Exchange Volume Report - Monthly

	VOLUME OCT 2019	VOLUME OCT 2018	% CHG	VOLUME SEP 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	2,462	2,994	-17.8%	1,678	46.7%	31,829	40,660	-21.7%
CASH-SETTLED CHEESE	9,152	13,026	-29.7%	8,916	2.6%	96,046	102,310	-6.1%
CATTLE	236,317	175,166	34.9%	229,344	3.0%	2,051,410	2,333,509	-12.1%
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	468,221	722,074	-35.2%	344,011	36.1%	6,470,372	8,341,352	-22.4%
CLASS IV MILK	1,829	681	168.6%	2,468	-25.9%	36,447	10,981	231.9%
CORN	2,239,151	1,454,855	53.9%	1,845,667	21.3%	28,777,408	22,773,917	26.4%
CORN NEARBY+2 CAL SPRD	22,775	3,720	512.2%	8,550	166.4%	74,259	26,088	184.6%
DEC-DEC CORN CAL SPRD	3,601	3,533	1.9%	811	344.0%	18,437	20,775	-11.3%
DEC-JULY CORN CAL SPRD	1,449	500	189.8%	1,754	-17.4%	22,148	17,424	27.1%
DEC-JULY WHEAT CAL SPRD	51	0	0.0%	0	0.0%	51	1,694	-97.0%
DRY WHEY	517	567	-8.8%	757	-31.7%	7,807	6,483	20.4%
FEEDER CATTLE	22,335	26,070	-14.3%	21,867	2.1%	303,677	293,714	3.4%
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	9,000	-100.0%
HDD WEATHER	0	250	-100.0%	0	0.0%	0	250	-100.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HOGS	334,544	268,205	24.7%	334,956	-0.1%	3,679,543	2,384,314	54.3%
HOUSING INDEX	0	0	0.0%	0	0.0%	7	0	0.0%
Intercommodity Spread	119	499	-76.2%	0	0.0%	1,119	11,068	-89.9%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC CORN CAL SPRD	8,206	30	27,253.3%	131	6,164.1%	20,784	10,776	92.9%
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	50	0	0.0%	0	0.0%	1,500	2,420	-38.0%
JULY-NOV SOYBEAN CAL SPRD	5,606	2,360	137.5%	0	0.0%	11,827	58,201	-79.7%
KC WHEAT	84,186	39,545	112.9%	68,547	22.8%	931,451	883,001	5.5%
LUMBER	1,383	2,357	-41.3%	998	38.6%	17,491	17,954	-2.6%
LV CATL CSO	0	20	-100.0%	50	-100.0%	529	302	75.2%
MAR-DEC CORN CAL SPRD	9	0	-	0	-	9	0	-
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	40	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	30	200	-85.0%
MILK	41,311	41,738	-1.0%	40,741	1.4%	382,930	350,221	9.3%
MLK MID OPTIONS	7	38	-81.6%	4	75.0%	225	452	-50.2%
NFD MILK	4,378	4,583	-4.5%	4,304	1.7%	62,122	49,720	24.9%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	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	934	0	0.0%	10	9,240.0%	2,828	118	2,296.6%
OATS	255	1,716	-85.1%	164	55.5%	4,449	5,759	-22.7%
ROUGH RICE	3,174	2,157	47.1%	4,074	-22.1%	30,219	16,437	83.8%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	1,170	-100.0%
SOYBEAN	1,192,371	1,276,766	-6.6%	831,566	43.4%	11,544,130	16,610,202	-30.5%
SOYBEAN CRUSH	175	0	0.0%	0	0.0%	179	185	-3.2%
SOYBEAN MEAL	179,309	202,885	-11.6%	134,193	33.6%	1,609,729	2,943,433	-45.3%
SOYBEAN OIL	170,019	153,431	10.8%	132,190	28.6%	1,213,142	1,200,577	1.0%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	5,500	10	54,900.0%
SOYMEAL NEARBY+2 CAL SPRD	0	3,225	-100.0%	0	0.0%	490	8,415	-94.2%

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CMEG Exchange Volume Report - Monthly

	VOLUME OCT 2019	VOLUME OCT 2018	% CHG	VOLUME SEP 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Ag Products Options								
WHEAT	4,969	775	541.2%	7,170	-30.7%	50,366	5,245	860.3%
WHEAT-CORN ICSD	200	645	-69.0%	0	0.0%	2,880	5,780	-50.2%
WHEAT NEARBY+2 CAL SPRD	117	1,050	-88.9%	83	41.0%	2,740	13,713	-80.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	140,629,317	181,759,446	-22.6%	144,000,621	-2.3%	1,644,747,373	1,549,983,004	6.1%
Equity Index Futures	62,156,411	84,190,274	-26.2%	65,933,407	-5.7%	602,868,844	551,762,554	9.3%
Metals Futures	12,944,588	11,699,876	10.6%	14,320,901	-9.6%	124,022,347	126,746,244	-2.1%
Energy Futures	47,355,311	50,112,586	-5.5%	49,448,504	-4.2%	457,808,144	468,983,236	-2.4%
FX Futures	17,381,233	19,121,385	-9.1%	20,141,234	-13.7%	170,746,225	197,645,949	-13.6%
Ags Futures	3,585	1,190	201.3%	2,165	65.6%	20,815	10,235	103.4%
Foreign Exchange Futures	0	3,927	-100.0%	0	0.0%	410	21,399	-98.1%
Ag Products Futures	24,158,186	23,956,083	0.8%	19,373,864	24.7%	257,337,389	264,341,854	-2.6%
TOTAL FUTURES	304,628,631	370,844,767	-17.9%	313,220,696	-2.7%	3,257,551,547	3,159,494,475	3.1%
TOTAL OPTIONS GROUP								
Equity Index Options	15,536,635	24,582,194	-36.8%	13,569,396	14.5%	137,449,413	171,234,666	-19.7%
Interest Rate Options	58,198,649	62,691,986	-7.2%	54,904,655	6.0%	609,087,660	503,369,526	21.0%
Metals Options	1,612,208	1,433,350	12.5%	2,035,245	-20.8%	17,209,483	12,252,544	40.5%
Energy Options	5,286,659	7,941,876	-33.4%	6,097,501	-13.3%	51,616,903	63,945,325	-19.3%
FX Options	1,110,637	1,637,980	-32.2%	1,064,179	4.4%	11,223,330	15,883,817	-29.3%
Ag Products Options	5,039,182	4,405,461	14.4%	4,025,004	25.2%	57,476,720	58,559,861	-1.8%
Foreign Exchange Options	1,697	1,274	33.2%	560	203.0%	8,760	9,452	-7.3%
TOTAL OPTIONS	86,785,667	102,694,121	-15.5%	81,696,540	6.2%	884,072,269	825,255,191	7.1%
TOTAL COMBINED								
Interest Rate	198,827,966	244,451,432	-18.7%	198,905,276	0.0%	2,253,835,033	2,053,352,530	9.8%
Equity Index	77,693,046	108,772,468	-28.6%	79,502,803	-2.3%	740,318,257	722,997,220	2.4%
Metals	14,556,796	13,133,226	10.8%	16,356,146	-11.0%	141,231,830	138,998,788	1.6%
Energy	52,641,970	58,054,462	-9.3%	55,546,005	-5.2%	509,425,047	532,928,561	-4.4%
FX	18,491,870	20,759,365	-10.9%	21,205,413	-12.8%	181,969,555	213,529,766	-14.8%
Ags	3,585	1,190	201.3%	2,165	65.6%	20,815	10,235	103.4%
Foreign Exchange	1,697	5,201	-67.4%	560	203.0%	9,170	30,851	-70.3%
Ag Products	29,197,368	28,361,544	2.9%	23,398,868	24.8%	314,814,109	322,901,715	-2.5%
GRAND TOTAL	391,414,298	473,538,888	-17.3%	394,917,236	-0.9%	4,141,623,816	3,984,749,666	3.9%

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