

CMEG Exchange Volume Report - Monthly

	VOLUME MAY 2020	VOLUME MAY 2019	% CHG	VOIUME APR 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	35,352,943	56,919,411	-37.9%	22,902,578	54.4%	210,565,669	192,061,204	9.6%
10-YR SWAP RATE	40,490	27,721	46.1%	38,716	4.6%	434,136	253,818	71.0%
15-YR SWAP RATE	0	0	0.0%	0	0.0%	0	5,500	-100.0%
1-MONTH EURODOLLAR	108	31	248.4%	243	-55.6%	462	151	206.0%
20-YR SWAP RATE	0	0	0.0%	0	0.0%	0	46	-100.0%
2-YR NOTE	14,444,551	25,719,814	-43.8%	7,580,426	90.6%	79,390,200	76,119,691	4.3%
2-YR SWAP RATE	3,037	40,435	-92.5%	701	333.2%	113,159	199,556	-43.3%
30-YR BOND	7,990,336	9,727,944	-17.9%	4,285,406	86.5%	42,630,346	36,117,257	18.0%
30-YR SWAP RATE	100	636	-84.3%	26	284.6%	1,152	3,528	-67.3%
3-YR SWAP RATE	195	8,986	-97.8%	3,929	-95.0%	22,297	47,790	-53.3%
4-YR SWAP RATE	523	28,369	-98.2%	487	7.4%	7,000	60,533	-88.4%
5-YR NOTE	26,063,499	39,172,146	-33.5%	13,308,190	95.8%	130,431,870	128,424,461	1.6%
5-YR SWAP RATE	49,861	73,185	-31.9%	55,786	-10.6%	358,896	349,826	2.6%
7-YR SWAP RATE	986	7,391	-86.7%	689	43.1%	12,204	22,087	-44.7%
EURODOLLARS	34,866,206	73,665,276	-52.7%	40,101,123	-13.1%	298,342,384	300,632,403	-0.8%
FED FUND	4,130,632	9,473,062	-56.4%	4,344,781	-4.9%	39,508,598	32,243,638	22.5%
SOFR	647,159	704,857	-8.2%	593,617	9.0%	4,738,346	2,968,979	59.6%
SONIA	159,440	189,522	-15.9%	115,431	38.1%	682,947	840,559	-18.8%
Ultra 10-Year Note	6,384,960	7,198,555	-11.3%	3,623,777	76.2%	30,266,241	22,864,307	32.4%
ULTRA T-BOND	5,684,637	6,886,883	-17.5%	2,729,990	108.2%	24,692,556	21,001,712	17.6%
Interest Rate Options								
10-YR NOTE	6,313,056	16,644,420	-62.1%	6,895,882	-8.5%	67,691,733	66,936,548	1.1%
2-YR NOTE	208,525	734,208	-71.6%	334,964	-37.7%	1,751,521	2,456,017	-28.7%
30-YR BOND	1,640,827	3,609,149	-54.5%	1,357,958	20.8%	13,864,815	13,972,904	-0.8%
5-YR NOTE	2,612,037	6,387,483	-59.1%	3,002,415	-13.0%	20,936,376	22,964,162	-8.8%
EURODOLLARS	11,203,296	26,234,480	-57.3%	25,810,321	-56.6%	154,734,627	105,157,184	47.1%
EURO MIDCURVE	5,967,159	20,702,536	-71.2%	5,881,664	1.5%	41,921,549	76,651,947	-45.3%
FED FUND	50	0	0.0%	605	-91.7%	10,921	452	2,316.2%
SOFR	295	0	-	227	30.0%	797	0	-
Ultra 10-Year Note	0	4,331	-100.0%	0	0.0%	15,996	15,616	2.4%
ULTRA T-BOND	522	26,615	-98.0%	412	26.7%	12,801	74,712	-82.9%

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Equity Index Futures								
BITCOIN FUTURES	171,369	299,290	-42.7%	124,038	38.2%	879,856	773,860	13.7%
DJ US REAL ESTATE	68,586	19,241	256.5%	64,677	6.0%	395,102	180,774	118.6%
E-mini (\$5) Dow	4,357,123	5,889,586	-26.0%	4,349,647	0.2%	28,489,306	22,723,712	25.4%
E-MINI COM SERVICES SELECT	1,430	4,557	-68.6%	1,451	-1.4%	23,232	25,928	-10.4%
E-mini FTSE 100 (USD)	0	0	0.0%	0	0.0%	0	336	-100.0%
E-mini FTSE China 50	0	2	-100.0%	0	0.0%	0	698	-100.0%
E-MINI MIDCAP	224,250	307,568	-27.1%	235,431	-4.7%	1,938,828	1,624,502	19.3%
E-MINI NASDAQ 100	9,155,595	12,812,908	-28.5%	9,247,951	-1.0%	63,428,857	50,323,624	26.0%
E-MINI RUSSELL 1000	1,904	7,440	-74.4%	2,106	-9.6%	41,134	37,396	10.0%
E-MINI RUSSELL 1000 GROWTH	1,122	5,030	-77.7%	1,451	-22.7%	27,677	25,349	9.2%
E-MINI RUSSELL 1000 VALUE	3,397	8,787	-61.3%	5,714	-40.5%	40,835	79,815	-48.8%
E-MINI RUSSELL 2000	4,067,293	3,219,293	26.3%	3,851,293	5.6%	22,047,786	14,487,255	52.2%
E-MINI S&P500	35,324,634	41,914,412	-15.7%	38,207,098	-7.5%	235,508,313	163,897,847	43.7%
E-MINI S&P REAL ESTATE SELE	3,879	3,484	11.3%	3,177	22.1%	66,389	19,335	243.4%
FT-SE 100	0	0	0.0%	0	0.0%	0	372	-100.0%
FTSE Emerging	50	2,420	-97.9%	79	-36.7%	4,420	11,693	-62.2%
IBOVESPA INDEX	388	209	85.6%	603	-35.7%	3,106	3,199	-2.9%
MICRO E-MINI NASDAQ 100	13,122,727	2,994,347	338.3%	11,892,289	10.3%	58,897,221	2,994,347	1,866.9%
MICRO E-MINI RUSSELL 2000	2,250,246	543,257	314.2%	1,893,042	18.9%	9,007,132	543,257	1,558.0%
MICRO E-MINI S&P500	19,684,699	4,818,422	308.5%	19,825,498	-0.7%	82,122,115	4,818,422	1,604.3%
MICRO MINI \$5 DOW	2,571,390	943,066	172.7%	3,023,596	-15.0%	13,904,182	943,066	1,374.4%
NASDAQ BIOTECH	152	649	-76.6%	23	560.9%	3,087	1,388	122.4%
Nearby BTIC+	0	0	-	0	0.0%	1,177	0	-
NIFTY 50	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	109,851	257,193	-57.3%	123,617	-11.1%	1,219,039	1,076,180	13.3%
NIKKEI 225 (YEN) STOCK	685,149	980,979	-30.2%	799,562	-14.3%	6,137,540	3,716,904	65.1%
S&P 500	95,692	65,384	46.4%	129,807	-26.3%	811,281	507,301	59.9%
S&P 500 ANNUAL DIVIDEND IND	36,179	22,249	62.6%	72,231	-49.9%	348,302	118,408	194.2%
S&P 500/GI	0	0	0.0%	0	0.0%	0	20	-100.0%
S&P 500 QUARLY DIVIDEND IND	3,059	20	15,195.0%	972	214.7%	6,182	521	1,086.6%
S&P 600 SMALLCAP EMINI	759	0	0.0%	567	33.9%	1,326	0	0.0%
S&P CONSUMER DSCRTNRY SE	3,020	7,256	-58.4%	4,315	-30.0%	48,411	47,529	1.9%
S&P CONSUMER STAPLES SECT	14,772	10,291	43.5%	13,703	7.8%	115,614	92,442	25.1%
S&P ENERGY SECTOR	15,880	10,891	45.8%	18,544	-14.4%	137,939	94,673	45.7%
S&P FINANCIAL SECTOR	11,488	23,600	-51.3%	11,476	0.1%	145,018	152,314	-4.8%
S&P HEALTH CARE SECTOR	8,736	8,800	-0.7%	7,120	22.7%	90,228	89,258	1.1%
S&P INDUSTRIAL SECTOR	8,812	6,842	28.8%	6,760	30.4%	66,414	71,066	-6.5%
S&P MATERIALS SECTOR	4,982	9,562	-47.9%	4,328	15.1%	42,871	58,914	-27.2%
S&P TECHNOLOGY SECTOR	6,550	11,884	-44.9%	4,286	52.8%	77,582	78,851	-1.6%
S&P UTILITIES SECTOR	13,860	25,117	-44.8%	7,593	82.5%	130,167	153,069	-15.0%
S&P VALUE INDEX FUTURES	0	0	0.0%	0	0.0%	0	24	-100.0%
YEN DENOMINATED TOPIX	5,082	31,706	-84.0%	7,034	-27.8%	41,354	82,844	-50.1%

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Equity Index Options								
BITCOIN FUTURES	5,986	0	-	383	1,462.9%	7,754	0	-
E-mini (\$5) Dow	2,923	3,618	-19.2%	2,076	40.8%	17,334	23,502	-26.2%
E-MINI NASDAQ 100	247,300	248,407	-0.4%	196,932	25.6%	1,681,012	1,032,240	62.9%
E-MINI RUSSELL 2000	28,278	18,583	52.2%	6,435	339.4%	98,974	60,080	64.7%
E-MINI S&P500	5,992,928	7,224,771	-17.1%	5,462,448	9.7%	42,195,150	24,012,513	75.7%
EOM E-MINI RUSSELL 2000 END	12,780	14,138	-9.6%	5,833	119.1%	42,929	40,810	5.2%
EOM EMINI S&P	1,669,716	2,859,243	-41.6%	1,452,704	14.9%	11,871,854	9,359,478	26.8%
EOM S&P 500	41,128	140,263	-70.7%	54,510	-24.5%	431,022	641,771	-32.8%
EOW1 E-MINI RUSSELL 2000 WE	2,560	4,038	-36.6%	1,556	64.5%	26,924	14,701	83.1%
EOW1 EMINI S&P 500	533,087	1,242,920	-57.1%	908,912	-41.3%	5,579,537	4,371,057	27.6%
EOW1 S&P 500	17,200	22,861	-24.8%	39,818	-56.8%	237,631	283,284	-16.1%
EOW2 E-MINI RUSSELL 2000 WE	4,553	7,404	-38.5%	1,344	238.8%	18,127	17,640	2.8%
EOW2 EMINI S&P 500	724,745	1,647,803	-56.0%	803,089	-9.8%	5,421,580	5,050,602	7.3%
EOW2 S&P 500	70,625	141,810	-50.2%	83,916	-15.8%	448,482	676,222	-33.7%
EOW3 E-MINI RUSSELL 2000 WE	11,701	15,282	-23.4%	16,752	-30.2%	103,564	53,703	92.8%
EOW3 EMINI S&P 500	1,909,672	2,760,389	-30.8%	2,550,173	-25.1%	13,810,884	12,029,713	14.8%
EOW3 S&P 500	51,827	117,967	-56.1%	108,603	-52.3%	455,729	684,763	-33.4%
EOW4 E-MINI RUSSELL 2000 WE	5,049	5,318	-5.1%	2,344	115.4%	15,097	17,280	-12.6%
EOW4 EMINI S&P 500	942,634	1,109,508	-15.0%	902,455	4.5%	4,012,360	4,802,087	-16.4%
S&P 500	65,872	198,571	-66.8%	67,138	-1.9%	876,961	1,130,042	-22.4%
Metals Futures								
ALUMINUM	15,517	11,315	37.1%	27,600	-43.8%	126,852	56,315	125.3%
COMEX COPPER	1,252,222	2,082,227	-39.9%	1,761,078	-28.9%	10,233,963	10,531,362	-2.8%
COMEX E-Mini GOLD	23,456	14,787	58.6%	30,108	-22.1%	190,571	43,533	337.8%
COMEX E-Mini SILVER	3,818	5,823	-34.4%	4,530	-15.7%	22,331	16,503	35.3%
COMEX GOLD	5,155,406	7,142,711	-27.8%	4,286,508	20.3%	37,561,917	29,206,932	28.6%
COMEX MINY COPPER	312	435	-28.3%	484	-35.5%	2,581	2,887	-10.6%
COMEX SILVER	1,210,888	1,476,265	-18.0%	1,357,763	-10.8%	9,371,769	8,124,923	15.3%
COPPER	1,200	2,002	-40.1%	5,751	-79.1%	13,302	5,649	135.5%
FERROUS PRODUCTS	1,558	923	68.8%	5,078	-69.3%	12,765	6,350	101.0%
GOLD	1,771	0	-	2,761	-35.9%	45,462	0	-
Gold Kilo	0	0	0.0%	0	-	0	0	0.0%
HOT ROLLED COIL STEEL FUTU	300	0	-	525	-42.9%	875	0	-
IRON ORE 62 CHINA PLATTS FU	0	0	0.0%	0	0.0%	0	0	0.0%
IRON ORE 62 CHINA TSI FUTURE	1,514	5,679	-73.3%	1,583	-4.4%	13,039	35,034	-62.8%
LNDN ZINC	0	108	-100.0%	0	0.0%	0	1,194	-100.0%
MICRO GOLD	1,376,735	174,099	690.8%	1,595,126	-13.7%	6,462,240	977,690	561.0%
NYMEX HOT ROLLED STEEL	17,503	28,415	-38.4%	14,865	17.7%	90,415	97,592	-7.4%
NYMEX PLATINUM	242,913	414,824	-41.4%	218,691	11.1%	2,141,534	2,193,203	-2.4%
PALLADIUM	39,796	129,839	-69.3%	23,544	69.0%	416,446	594,181	-29.9%
SILVER	60,934	14,325	325.4%	33,662	81.0%	245,716	76,926	219.4%
URANIUM	1	1,175	-99.9%	5	-80.0%	1,836	7,850	-76.6%

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ALUMINUM	0	0	-	0	0.0%	150	0	-
COMEX COPPER	10,599	50,998	-79.2%	38,270	-72.3%	288,076	307,123	-6.2%
COMEX GOLD	725,839	1,002,115	-27.6%	956,971	-24.2%	6,993,897	4,747,180	47.3%
COMEX SILVER	151,225	118,247	27.9%	130,833	15.6%	1,008,570	614,165	64.2%
COPPER	0	288	-100.0%	233	-100.0%	3,563	504	606.9%
GOLD	84,559	109,723	-22.9%	110,144	-23.2%	796,256	417,484	90.7%
HOT ROLLED COIL STEEL CALL	0	0	0.0%	0	0.0%	75	600	-87.5%
HOT ROLLED COIL STEEL PUT O	0	0	-	0	0.0%	0	0	-
IRON ORE 62 CHINA TSI CALL O	2,310	0	0.0%	30	7,600.0%	3,720	6,660	-44.1%
IRON ORE 62 CHINA TSI PUT OP	344	0	0.0%	625	-45.0%	6,349	3,600	76.4%
NYMEX PLATINUM	1,360	4,609	-70.5%	2,246	-39.4%	22,118	19,199	15.2%
PALLADIUM	70	1,158	-94.0%	226	-69.0%	5,584	6,623	-15.7%
SILVER	3,044	4,345	-29.9%	3,022	0.7%	53,278	18,621	186.1%
Energy Futures								
3.5% FUEL OIL CID MED SWA	0	63	-100.0%	0	0.0%	20	73	-72.6%
3.5% FUEL OIL CIF BALMO S	0	0	0.0%	0	0.0%	0	20	-100.0%
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB MTHLY	0	0	0.0%	0	-	0	0	0.0%
AEP-DAYTON HUB OFF-PEAK M	0	0	0.0%	0	-	0	0	0.0%
ALGONQUIN CITYGATES BASIS	0	0	0.0%	0	-	0	0	0.0%
ANR OKLAHOMA	0	0	0.0%	0	0.0%	0	0	0.0%
ARGUS LLS VS. WTI (ARG) T	3,829	4,565	-16.1%	7,576	-49.5%	32,814	64,341	-49.0%
ARGUS PROPAN FAR EST INDE	3,578	5,659	-36.8%	5,428	-34.1%	27,063	31,859	-15.1%
ARGUS PROPAN(SAUDI ARAMC	2,140	2,869	-25.4%	3,002	-28.7%	13,284	15,387	-13.7%
AUSTRIALIAN COKE COAL	0	0	0.0%	0	0.0%	0	0	0.0%
BRENT BALMO SWAP	0	0	0.0%	0	0.0%	1,080	713	51.5%
BRENT CALENDAR SWAP	4,606	11,430	-59.7%	11,748	-60.8%	51,606	23,829	116.6%
BRENT CFD SWAP	0	0	0.0%	0	-	0	0	0.0%
BRENT FINANCIAL FUTURES	0	22	-100.0%	0	0.0%	185	7,082	-97.4%
BRENT OIL LAST DAY	2,033,343	3,157,794	-35.6%	3,106,434	-34.5%	14,813,054	10,609,441	39.6%
CANADIAN LIGHT SWEET OIL	0	0	0.0%	0	-	0	0	0.0%
CENTERPOINT BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
CHICAGO ETHANOL SWAP	69,629	121,567	-42.7%	72,734	-4.3%	435,307	556,440	-21.8%
CHICAGO ULSD PL VS HO SPR	480	1,096	-56.2%	1,115	-57.0%	5,602	3,177	76.3%
CHICAGO UNL GAS PL VS RBO	425	0	0.0%	0	0.0%	735	675	8.9%
CIG BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
CINERGY HUB OFF-PEAK MONT	0	0	0.0%	0	0.0%	0	0	0.0%
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	0	0	0.0%
CIN HUB 5MW D AH O PK	0	0	0.0%	0	-	0	0	0.0%
CIN HUB 5MW D AH PK	0	524	-100.0%	0	0.0%	1,128	2,740	-58.8%
CIN HUB 5MW REAL TIME O P	0	0	0.0%	0	0.0%	0	3,920	-100.0%
CIN HUB 5MW REAL TIME PK	0	0	0.0%	0	0.0%	0	325	-100.0%
COAL SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
COLUMB GULF MAINLINE NG B	0	0	0.0%	0	0.0%	0	364	-100.0%
CONWAY NATURAL GASOLINE (467	124	276.6%	69	576.8%	2,084	1,108	88.1%
CONWAY NORMAL BUTANE (OPI	515	635	-18.9%	180	186.1%	1,278	1,458	-12.3%
CONWAY PROPANE 5 DECIMALS	18,640	17,077	9.2%	23,040	-19.1%	96,098	73,872	30.1%

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	VOLUME MAY 2020	VOLUME MAY 2019	% CHG	VOIUME APR 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Energy Futures								
CRUDE OIL	1,185	3,000	-60.5%	4,070	-70.9%	7,217	32,019	-77.5%
CRUDE OIL OUTRIGHTS	76,803	73,621	4.3%	111,337	-31.0%	522,518	344,805	51.5%
CRUDE OIL PHY	21,325,819	28,550,032	-25.3%	39,352,088	-45.8%	155,829,230	128,758,446	21.0%
CRUDE OIL SPRDS	9,304	30,347	-69.3%	32,169	-71.1%	149,772	114,195	31.2%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%	0	0	0.0%
DAILY PJM	0	0	0.0%	0	0.0%	0	0	0.0%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	0.0%	640	0	-
DATED TO FRONTLINE BRENT	0	100	-100.0%	244	-100.0%	244	1,000	-75.6%
DIESEL 10P BRG FOB RDM VS	0	0	0.0%	0	-	0	0	0.0%
DOMINION TRAN INC - APP I	0	0	0.0%	0	0.0%	0	0	0.0%
DOMINION TRANSMISSION INC	0	0	0.0%	0	0.0%	0	0	0.0%
DUBAI CRUDE OIL BALMO	0	0	0.0%	0	0.0%	300	0	0.0%
DUBAI CRUDE OIL CALENDAR	0	105	-100.0%	3,970	-100.0%	10,650	15,873	-32.9%
DUTCH TTF NATURAL GAS CAL	36,713	6,444	469.7%	37,794	-2.9%	183,298	37,660	386.7%
EASTERN RAIL DELIVERY CSX	0	0	0.0%	0	-	0	0	0.0%
EAST/WEST FUEL OIL SPREAD	0	0	0.0%	0	0.0%	0	0	0.0%
EIA FLAT TAX ONHWAY DIESE	833	500	66.6%	804	3.6%	5,058	1,567	222.8%
ELEC ERCOT DLY OFF PK	0	0	0.0%	0	-	0	0	0.0%
ELEC ERCOT DLY PEAK	0	0	0.0%	0	-	0	0	0.0%
ELEC ERCOT OFF PEAK	0	0	0.0%	0	-	0	0	0.0%
ELEC FINSETTLED	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC NYISO OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELECTRICITY OFF PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ERCOT HOUSTON Z MCPE 5MW	0	0	0.0%	0	-	0	0	0.0%
ERCOT NORTH ZMCPE 5MW OF	0	0	0.0%	0	-	0	0	0.0%
ERCOT NORTH ZMCPE 5MW OF	0	0	0.0%	0	-	0	0	0.0%
ERCOT NORTH ZMCPE 5MW PE	0	0	0.0%	0	-	0	0	0.0%
ETHANOL	1,138	9,526	-88.1%	2,231	-49.0%	11,174	49,343	-77.4%
ETHANOL SWAP	30	155	-80.6%	160	-81.3%	533	520	2.5%
ETHANOL T2 FOB ROTT INCL DU	2,841	2,829	0.4%	2,979	-4.6%	25,713	19,392	32.6%
EURO 1% FUEL OIL NEW BALM	0	3	-100.0%	0	0.0%	0	3	-100.0%
EURO 3.5% FUEL OIL RDAM B	30	40	-25.0%	0	0.0%	65	213	-69.5%
EURO 3.5% FUEL OIL SPREAD	0	35	-100.0%	0	0.0%	22	120	-81.7%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	-	0	0	0.0%
EURO GASOIL 10PPM VS ICE	0	0	0.0%	0	0.0%	75	0	0.0%
EUROPE 1% FUEL OIL NWE CA	0	341	-100.0%	0	0.0%	0	444	-100.0%
EUROPE 1% FUEL OIL RDAM C	0	0	0.0%	0	0.0%	0	0	0.0%
EUROPE 3.5% FUEL OIL MED	0	62	-100.0%	0	0.0%	37	348	-89.4%
EUROPE 3.5% FUEL OIL RDAM	409	759	-46.1%	186	119.9%	1,990	6,289	-68.4%
EUROPEAN GASOIL (ICE)	2	48	-95.8%	45	-95.6%	305	476	-35.9%
EUROPEAN NAPHTHA BALMO	23	110	-79.1%	7	228.6%	40	995	-96.0%
EUROPEAN NAPHTHA CRACK SP	772	3,886	-80.1%	1,059	-27.1%	9,019	25,800	-65.0%
EUROPE DATED BRENT SWAP	0	260	-100.0%	0	0.0%	0	1,058	-100.0%
EUROPE JET KERO NWE CALSW	0	0	0.0%	0	0.0%	0	5	-100.0%
EUROPE NAPHTHA CALSWAP	362	2,135	-83.0%	539	-32.8%	3,077	11,956	-74.3%
EURO PROPANE CIF ARA SWA	1,399	1,687	-17.1%	1,665	-16.0%	10,219	10,215	0.0%
FREIGHT MARKETS	540	917	-41.1%	1,013	-46.7%	3,352	4,192	-20.0%
FUEL OIL CRACK VS ICE	34	2,974	-98.9%	330	-89.7%	1,839	8,854	-79.2%
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	0	15	-100.0%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
FUEL OIL (PLATS) CAR CM	0	0	0.0%	0	0.0%	0	0	0.0%
FUEL OIL (PLATS) CAR CN	0	0	0.0%	0	0.0%	0	0	0.0%
FUELOIL SWAP:CARGOES VS.B	0	382	-100.0%	7	-100.0%	51	1,196	-95.7%
GAS EURO-BOB OXY NWE BARG	1,956	4,720	-58.6%	1,515	29.1%	11,353	35,507	-68.0%
GAS EURO-BOB OXY NWE BARG	5,721	8,759	-34.7%	10,007	-42.8%	38,436	50,428	-23.8%
GASOIL 0.1CIF MED VS ICE	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 CIF NWE VS ISE	0	5	-100.0%	0	0.0%	0	10	-100.0%
GASOIL 0.1 RDAM BRGS VS I	0	0	0.0%	0	0.0%	0	15	-100.0%
GASOIL 0.1 ROTTERDAM BARG	20	30	-33.3%	25	-20.0%	75	103	-27.2%
GASOIL 10PPM VS ICE SWAP	0	15	-100.0%	0	0.0%	0	39	-100.0%
GASOIL CALENDAR SWAP	18	12	50.0%	36	-50.0%	219	66	231.8%
GASOIL CRACK SPREAD CALEN	540	300	80.0%	36	1,400.0%	11,747	762	1,441.6%
GASOIL MINI CALENDAR SWAP	387	165	134.5%	525	-26.3%	3,368	1,005	235.1%
GERMAN POWER BASELOAD CA	222	2,986	-92.6%	498	-55.4%	9,112	11,425	-20.2%
GROUP THREE ULSD (PLATTS)	0	0	0.0%	0	0.0%	0	0	0.0%
GROUP THREE UNLEAD GAS (P	0	0	0.0%	0	0.0%	0	0	0.0%
GRP THREE ULSD(PLT)VS HEA	3,919	7,091	-44.7%	6,026	-35.0%	22,321	17,446	27.9%
GRP THREE UNL GS (PLT) VS	2,840	2,469	15.0%	3,055	-7.0%	17,168	16,907	1.5%
GULF COAST 3% FUEL OIL BA	0	385	-100.0%	272	-100.0%	2,104	3,740	-43.7%
GULF COAST JET FUEL CLNDR	72	0	0.0%	450	-84.0%	978	267	266.3%
GULF COAST JET VS NYM 2 H	13,714	32,243	-57.5%	19,282	-28.9%	104,977	108,034	-2.8%
GULF COAST NO.6 FUEL OIL	6,885	23,903	-71.2%	11,154	-38.3%	83,674	129,251	-35.3%
GULF COAST ULSD CALENDAR	873	536	62.9%	2,070	-57.8%	5,472	1,813	201.8%
GULF COAST ULSD CRACK SPR	0	0	0.0%	0	0.0%	1,065	0	0.0%
HEATING OIL BALMO CLNDR S	45	0	0.0%	537	-91.6%	1,157	45	2,471.1%
HEATING OIL CRCK SPRD BAL	0	18	-100.0%	0	0.0%	0	18	-100.0%
HEATING OIL PHY	3,347,130	4,011,830	-16.6%	3,880,605	-13.7%	22,190,825	16,864,457	31.6%
HENRY HUB BASIS SWAP	2,400	4,800	-50.0%	0	0.0%	6,680	9,388	-28.8%
HENRY HUB FINANCIAL LAST	0	0	0.0%	0	-	0	0	0.0%
HENRY HUB INDEX SWAP FUTU	2,400	4,800	-50.0%	0	0.0%	8,392	9,388	-10.6%
HENRY HUB SWAP	136,890	110,794	23.6%	77,963	75.6%	462,731	607,036	-23.8%
HOUSTON SHIP CHANNEL BASI	0	0	0.0%	0	0.0%	0	736	-100.0%
HTG OIL	0	0	0.0%	48	-100.0%	48	48	0.0%
ICE BRENT DUBAI SWAP	3,675	6,508	-43.5%	4,938	-25.6%	28,820	25,958	11.0%
IN DELIVERY MONTH EUA	0	0	0.0%	0	-	0	0	0.0%
INDIANA MISO	0	0	0.0%	0	0.0%	0	0	0.0%
INDONESIAN COAL ICI4	201	370	-45.7%	255	-21.2%	988	1,975	-50.0%
ISO NEW ENGLAND OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	-	0	0	0.0%
JAPAN C&F NAPHTHA CRACK S	0	0	0.0%	0	0.0%	150	169	-11.2%
JAPAN C&F NAPHTHA SWAP	89	1,127	-92.1%	154	-42.2%	878	7,100	-87.6%
JAPAN NAPHTHA BALMO SWAP	0	0	0.0%	0	0.0%	28	276	-89.9%
JET AV FUEL (P) CAR FM ICE GA	0	0	0.0%	0	0.0%	0	0	0.0%
JET CIF NWE VS ICE	0	0	0.0%	0	0.0%	0	70	-100.0%
JET FUEL CRG CIF NEW VS I	0	0	-	0	0.0%	0	0	-
JET FUEL UP-DOWN BALMO CL	1,235	6,855	-82.0%	2,053	-39.8%	10,670	21,334	-50.0%
JKM LNG Futures	342	2,880	-88.1%	0	0.0%	2,722	8,976	-69.7%
LA CARB DIESEL (OPIS) SWA	177	10	1,670.0%	745	-76.2%	2,352	295	697.3%
LA CARBOB GASOLINE(OPIS)S	75	325	-76.9%	175	-57.1%	625	2,000	-68.7%
LA JET (OPIS) SWAP	275	875	-68.6%	520	-47.1%	3,890	6,370	-38.9%

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Energy Futures								
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
LLS (ARGUS) VS WTI SWAP	50	830	-94.0%	4,845	-99.0%	6,455	14,699	-56.1%
LOS ANGELES CARB GASOLINE	0	0	0.0%	0	0.0%	0	0	0.0%
LTD NAT GAS	274,981	280,360	-1.9%	269,427	2.1%	1,278,033	1,584,087	-19.3%
MARS (ARGUS) VS WTI SWAP	0	1,800	-100.0%	0	0.0%	2,480	9,765	-74.6%
MARS (ARGUS) VS WTI TRD M	15,012	14,500	3.5%	12,053	24.5%	80,316	100,635	-20.2%
MARS BLEND CRUDE OIL	100	0	0.0%	0	-	100	0	0.0%
MCCLOSKEY ARA ARGS COAL	15,337	28,521	-46.2%	24,124	-36.4%	120,122	139,711	-14.0%
MCCLOSKEY RCH BAY COAL	1,100	1,503	-26.8%	1,226	-10.3%	6,957	12,274	-43.3%
MGF FUT	0	0	0.0%	0	0.0%	0	0	0.0%
MGN1 SWAP FUT	0	60	-100.0%	30	-100.0%	240	230	4.3%
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	0	304	-100.0%	9	-100.0%	86	1,007	-91.5%
MINI RBOB V. EBOBARG NWE BF	0	170	-100.0%	170	-100.0%	840	2,940	-71.4%
MINI RBOB V. EBOB(ARGUS) NW	703	4,067	-82.7%	501	40.3%	3,818	12,459	-69.4%
MINY HTG OIL	1	3	-66.7%	3	-66.7%	21	17	23.5%
MINY NATURAL GAS	175,779	24,233	625.4%	129,670	35.6%	463,294	130,322	255.5%
MINY RBOB GAS	10	6	66.7%	6	66.7%	38	30	26.7%
MINY WTI CRUDE OIL	622,263	512,407	21.4%	1,704,550	-63.5%	4,817,032	2,067,558	133.0%
MJC FUT	0	40	-100.0%	0	0.0%	0	150	-100.0%
MNC FUT	606	4,137	-85.4%	1,456	-58.4%	8,083	21,497	-62.4%
MONT BELVIEU ETHANE 5 DECI	35,277	10,108	249.0%	16,968	107.9%	104,989	65,900	59.3%
MONT BELVIEU ETHANE OPIS B	50	95	-47.4%	153	-67.3%	408	839	-51.4%
MONT BELVIEU LDH PROPANE 5	167,555	138,967	20.6%	215,405	-22.2%	968,549	699,447	38.5%
MONT BELVIEU LDH PROPANE C	1,594	3,998	-60.1%	3,470	-54.1%	14,681	16,898	-13.1%
MONT BELVIEU NATURAL GASO	26,616	8,244	222.9%	49,840	-46.6%	192,145	40,874	370.1%
MONT BELVIEU NATURAL GASO	1,205	405	197.5%	1,124	7.2%	4,704	2,924	60.9%
MONT BELVIEU NORMAL BUTAN	64,257	57,721	11.3%	80,818	-20.5%	373,467	207,496	80.0%
MONT BELVIEU NORMAL BUTAN	864	1,839	-53.0%	2,518	-65.7%	7,224	7,620	-5.2%
NAT GAS BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS	180,534	106,603	69.4%	189,255	-4.6%	844,635	549,193	53.8%
NATURAL GAS PEN SWP	105,364	36,993	184.8%	83,316	26.5%	331,243	147,870	124.0%
NATURAL GAS PHY	9,852,913	7,049,809	39.8%	11,076,825	-11.0%	56,477,987	36,567,585	54.4%
NEPOOL CNCTCT 5MW D AH O	0	0	0.0%	0	-	0	0	0.0%
NEPOOL CONECTIC 5MW D AH	0	0	0.0%	0	-	0	0	0.0%
NEPOOL INTR HUB 5MW D AH	0	0	0.0%	0	0.0%	14,760	16,560	-10.9%
NEPOOL NE MASS 5MW D AH O	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL NE MASS 5MW D AH P	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL RHD ISLD 5MW D AH	0	0	0.0%	0	-	0	0	0.0%
NEPOOL RHODE IL 5MW D AH	0	0	0.0%	0	-	0	0	0.0%
NEPOOL W CNT MASS 5MW D A	0	0	0.0%	0	-	0	0	0.0%
NEPOOL W CNTR M 5MW D AH	0	0	0.0%	0	-	0	0	0.0%
NEW ENGLAND HUB PEAK DAIL	0	0	0.0%	0	0.0%	0	0	0.0%
NEW YORK ETHANOL SWAP	1,403	855	64.1%	555	152.8%	4,581	3,447	32.9%
NEW YORK HUB ZONE G PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NEW YORK HUB ZONE J PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NGPL MID-CONTINENT	0	0	0.0%	0	0.0%	0	1,240	-100.0%
NGPL TEX/OK	0	0	0.0%	0	0.0%	0	2,576	-100.0%
N ILLINOIS HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%

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Energy Futures								
N ILLINOIS HUB MTHLY	0	0	0.0%	0	-	0	0	0.0%
NO 2 UP-DOWN SPREAD CALEN	0	100	-100.0%	0	0.0%	225	675	-66.7%
NORTHEN NATURAL GAS DEMA	0	0	0.0%	0	0.0%	0	0	0.0%
NORTHEN NATURAL GAS VENTL	0	0	0.0%	0	0.0%	0	0	0.0%
NORTHWEST ROCKIES BASIS S	0	0	0.0%	0	0.0%	0	3,106	-100.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NY1% VS GC SPREAD SWAP	530	710	-25.4%	670	-20.9%	2,568	2,475	3.8%
NY 3.0% FUEL OIL (PLATTS	0	250	-100.0%	0	0.0%	0	775	-100.0%
NY HARBOR 1% FUEL OIL BAL	0	0	0.0%	0	0.0%	0	0	0.0%
NY HARBOR HEAT OIL SWP	1,531	6,446	-76.2%	2,825	-45.8%	21,457	12,624	70.0%
NY HARBOR LOW SULPUR GAS	0	0	0.0%	0	0.0%	0	390	-100.0%
NY HARBOR RESIDUAL FUEL 1	700	597	17.3%	1,072	-34.7%	6,400	4,556	40.5%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	0.0%	0	0	0.0%
NYH NO 2 CRACK SPREAD CAL	370	260	42.3%	1,135	-67.4%	6,381	1,605	297.6%
NYISO CAPACITY	0	0	0.0%	0	0.0%	0	300	-100.0%
NYISO J	0	0	0.0%	0	-	0	0	0.0%
NYISO J OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
NYISO ZONE A 5MW D AH O P	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE A 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE G 5MW D AH O P	0	32,704	-100.0%	0	0.0%	0	46,384	-100.0%
NYISO ZONE G 5MW D AH PK	0	1,799	-100.0%	0	0.0%	0	1,799	-100.0%
NYISO ZONE J 5MW D AH O P	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE J 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
NYMEX ALUMINUM FUTURES	0	0	0.0%	0	0.0%	0	0	0.0%
NYMEX ULSD VS NYMEX HO	200	0	0.0%	200	0.0%	700	1,450	-51.7%
NY ULSD (ARGUS) VS HEATING	754	74	918.9%	750	0.5%	3,476	1,241	180.1%
ONEOK OKLAHOMA NG BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
ONTARIO POWER SWAPS	0	100	-100.0%	0	0.0%	0	100	-100.0%
PANHANDLE BASIS SWAP FUTU	0	0	0.0%	0	0.0%	0	0	0.0%
PANHANDLE PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
PERMIAN BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
PETROCHEMICALS	4,788	3,346	43.1%	3,467	38.1%	17,231	16,555	4.1%
PETRO CRCKS & SPRDS ASIA	0	56	-100.0%	0	0.0%	150	186	-19.4%
PETRO CRCKS & SPRDS NA	29,975	36,622	-18.2%	35,764	-16.2%	190,626	210,946	-9.6%
PETRO CRK&SPRD EURO	254	2,300	-89.0%	765	-66.8%	6,431	19,551	-67.1%
PETROLEUM PRODUCTS	519	3,510	-85.2%	1,343	-61.4%	10,190	16,999	-40.1%
PETROLEUM PRODUCTS ASIA	477	1,925	-75.2%	468	1.9%	2,622	8,535	-69.3%
PETRO OUTRIGHT EURO	5,060	4,711	7.4%	5,136	-1.5%	25,414	20,323	25.1%
PETRO OUTRIGHT NA	3,818	8,309	-54.0%	2,705	41.1%	16,977	32,162	-47.2%
PJM AD HUB 5MW REAL TIME	0	24,645	-100.0%	0	0.0%	0	96,040	-100.0%
PJM ATSI ELEC	0	0	0.0%	0	-	0	0	0.0%
PJM BGE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM BGE DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM COMED 5MW D AH O PK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM COMED 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
PJM NI HUB 5MW REAL TIME	0	24,645	-100.0%	0	0.0%	0	24,645	-100.0%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
PJM NILL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM NILL DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM OFF-PEAK LMP SWAP FUT	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PECO ZONE5MW PEAK CAL	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PSEG DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PSEG DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WESTH DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WESTHDA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WESTH RT OFF-PEAK	0	0	0.0%	0	0.0%	0	23,400	-100.0%
PJM WESTH RT PEAK	0	19,941	-100.0%	0	0.0%	8,902	39,920	-77.7%
PLASTICS	660	760	-13.2%	908	-27.3%	4,584	4,125	11.1%
PREMIUM UNLD 10P FOB MED	0	50	-100.0%	0	0.0%	158	710	-77.7%
PREMIUM UNLEAD 10PPM FOB	0	0	0.0%	0	0.0%	0	18	-100.0%
PREM UNL GAS 10PPM RDAM F	0	0	0.0%	0	0.0%	0	20	-100.0%
PREM UNL GAS 10PPM RDAM F	0	0	0.0%	0	0.0%	0	30	-100.0%
PROPANE NON-LDH MB (OPIS) B	1,003	75	1,237.3%	1,760	-43.0%	9,400	8,249	14.0%
PROPANE NON-LDH MT. BEL (OF	35,993	15,918	126.1%	22,876	57.3%	128,893	88,437	45.7%
RBOB CALENDAR SWAP	4,202	9,901	-57.6%	7,705	-45.5%	27,781	34,415	-19.3%
RBOB CRACK SPREAD	960	2,100	-54.3%	975	-1.5%	7,675	6,645	15.5%
RBOB CRACK SPREAD BALMO S	0	25	-100.0%	0	0.0%	0	25	-100.0%
RBOB GAS	0	0	0.0%	60	-100.0%	60	60	0.0%
RBOB GASOLINE BALMO CLNDR	356	805	-55.8%	1,241	-71.3%	2,877	5,106	-43.7%
RBOB PHY	3,244,261	4,833,496	-32.9%	3,936,028	-17.6%	22,224,216	22,714,871	-2.2%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	-	0	0	0.0%
RBOB VS HEATING OIL SWAP	1,300	0	0.0%	890	46.1%	3,690	75	4,820.0%
SAN JUAN BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE 180CST BALMO	0	10	-100.0%	0	0.0%	41	73	-43.8%
SINGAPORE 380CST BALMO	0	26	-100.0%	2	-100.0%	39	224	-82.6%
SINGAPORE 380CST FUEL OIL	163	3,620	-95.5%	241	-32.4%	1,629	15,961	-89.8%
SINGAPORE FUEL 180CST CAL	28	206	-86.4%	10	180.0%	162	1,527	-89.4%
SINGAPORE FUEL OIL SPREAD	0	28	-100.0%	0	0.0%	80	273	-70.7%
SINGAPORE GASOIL	483	5,119	-90.6%	685	-29.5%	4,046	26,952	-85.0%
SINGAPORE GASOIL CALENDAR	1,006	174	478.2%	715	40.7%	5,014	863	481.0%
SINGAPORE GASOIL SWAP	612	558	9.7%	1,868	-67.2%	6,389	5,479	16.6%
SINGAPORE GASOIL VS ICE	30	0	0.0%	135	-77.8%	282	4,340	-93.5%
SINGAPORE JET KERO BALMO	0	0	0.0%	0	0.0%	345	0	0.0%
SINGAPORE JET KERO GASOIL	0	0	0.0%	0	0.0%	0	100	-100.0%
SINGAPORE JET KEROSENE SW	385	400	-3.8%	190	102.6%	4,933	2,985	65.3%
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	-	0	0	0.0%
SINGAPORE MOGAS 92 UNLEAD	0	0	0.0%	0	0.0%	25	1,375	-98.2%
SINGAPORE MOGAS 92 UNLEAD	670	4,532	-85.2%	1,370	-51.1%	18,450	70,932	-74.0%
SINGAPORE NAPHTHA SWAP	0	0	0.0%	0	-	0	0	0.0%
SING FUEL	0	0	0.0%	0	0.0%	0	0	0.0%
SOUTH STAR TEX OKLHM KNS	0	0	0.0%	0	-	0	0	0.0%
Sumas Basis Swap	0	0	0.0%	0	0.0%	0	0	0.0%
TC2 ROTTERDAM TO USAC 37K	0	130	-100.0%	0	0.0%	0	1,110	-100.0%
TC5 RAS TANURA TO YOKOHAM	0	225	-100.0%	0	0.0%	140	1,745	-92.0%
TCO BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TD3 MEG TO JAPAN 250K MT	769	6,975	-89.0%	734	4.8%	15,266	21,961	-30.5%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
TENNESSEE ZONE 0 BASIS SW	0	0	0.0%	0	-	0	0	0.0%
Tetco STX Basis	0	0	0.0%	0	-	0	0	0.0%
TEXAS EASTERN ZONE M-3 BA	0	0	0.0%	0	0.0%	0	0	0.0%
TEXAS GAS ZONE1 NG BASIS	0	0	0.0%	0	-	0	0	0.0%
Transco Zone 3 Basis	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE4 BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE 6 BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
UCM FUT	0	0	0.0%	0	0.0%	0	20	-100.0%
UK NBP NAT GAS CAL MTH FUT	70	20	250.0%	179	-60.9%	1,810	3,149	-42.5%
ULSD 10PPM CIF MED VS ICE	0	0	0.0%	0	-	0	0	0.0%
ULSD UP-DOWN BALMO SWP	4,752	4,475	6.2%	4,480	6.1%	35,812	27,945	28.2%
UP DOWN GC ULSD VS NMX HO	66,013	38,337	72.2%	62,737	5.2%	288,669	141,836	103.5%
WAHA BASIS	0	150	-100.0%	0	0.0%	0	650	-100.0%
WESTERN RAIL DELIVERY PRB	0	0	0.0%	0	-	0	0	0.0%
WTI-BRENT BULLET SWAP	0	0	0.0%	0	0.0%	0	864	-100.0%
WTI-BRENT CALENDAR SWAP	43,092	40,822	5.6%	38,278	12.6%	253,738	181,030	40.2%
WTI CALENDAR	56,752	40,368	40.6%	145,984	-61.1%	378,717	232,350	63.0%
WTI MIDLAND CRUDE OIL	0	0	-	0	0.0%	300	0	-
WTS (ARGUS) VS WTI SWAP	1,035	13,779	-92.5%	8,974	-88.5%	35,003	26,832	30.5%
WTS (ARGUS) VS WTI TRD MT	945	780	21.2%	2,930	-67.7%	8,855	4,758	86.1%
Energy Options								
BRENT 1 MONTH CAL	0	0	0.0%	0	-	0	0	0.0%
BRENT CALENDAR SWAP	921	2,100	-56.1%	0	0.0%	921	2,340	-60.6%
BRENT CRUDE OIL 12 M CSO	0	0	0.0%	0	-	0	0	0.0%
BRENT CRUDE OIL 1 M CSO	1,500	1,050	42.9%	25	5,900.0%	23,325	31,150	-25.1%
BRENT CRUDE OIL 6 M CSO	0	0	0.0%	0	-	0	0	0.0%
BRENT OIL LAST DAY	41,384	227,057	-81.8%	122,235	-66.1%	472,966	773,308	-38.8%
COAL API2 INDEX	0	50	-100.0%	0	0.0%	0	645	-100.0%
COAL API4 INDEX	0	0	0.0%	0	-	0	0	0.0%
COAL SWAP	0	0	0.0%	0	-	0	0	0.0%
CRUDE OIL	0	0	0.0%	0	0.0%	0	150	-100.0%
CRUDE OIL 1MO	317,682	303,200	4.8%	247,857	28.2%	1,368,182	1,309,661	4.5%
CRUDE OIL APO	10,798	27,784	-61.1%	52,098	-79.3%	312,273	261,384	19.5%
CRUDE OIL CALNDR STRIP	0	0	0.0%	0	0.0%	0	200	-100.0%
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%	0	960	-100.0%
CRUDE OIL PHY	1,779,561	3,714,802	-52.1%	3,390,166	-47.5%	16,580,309	13,388,063	23.8%
ETHANOL	0	0	0.0%	0	-	0	0	0.0%
ETHANOL SWAP	3,564	11,608	-69.3%	1,645	116.7%	16,178	43,597	-62.9%
FREIGHT MARKETS	0	0	-	0	0.0%	0	0	-
HEATING OIL PHY	6,248	40,714	-84.7%	12,209	-48.8%	90,380	140,910	-35.9%
HENRY HUB FINANCIAL LAST	3,738	9,252	-59.6%	9,368	-60.1%	30,924	39,222	-21.2%
HO 1 MONTH CLNDR OPTIONS	0	0	0.0%	0	0.0%	100	2,150	-95.3%
LLS CRUDE OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MCCLOSKEY ARA ARGS COAL	1,071	0	0.0%	540	98.3%	3,036	130	2,235.4%
MCCLOSKEY RCH BAY COAL	75	100	-25.0%	50	50.0%	275	370	-25.7%
NATURAL GAS 1 M CSO FIN	59,600	19,475	206.0%	55,100	8.2%	423,951	193,975	118.6%
NATURAL GAS 2 M CSO FIN	2,500	75	3,233.3%	0	0.0%	6,250	1,825	242.5%
NATURAL GAS 3 M CSO FIN	27,600	15,100	82.8%	33,530	-17.7%	172,505	45,700	277.5%

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Energy Options								
NATURAL GAS 5 M CSO FIN	0	250	-100.0%	4,000	-100.0%	10,450	250	4,080.0%
NATURAL GAS 6 M CSO FIN	0	4,100	-100.0%	0	0.0%	132,400	32,475	307.7%
NATURAL GAS OPT	54,700	0	-	0	0.0%	57,700	0	-
NATURAL GAS OPTION ON CALE	1,540	600	156.7%	3,820	-59.7%	16,000	8,300	92.8%
NATURAL GAS PHY	2,561,784	1,408,607	81.9%	2,920,713	-12.3%	13,467,076	7,617,196	76.8%
NATURAL GAS WINTER STRIP	0	1,300	-100.0%	0	0.0%	600	1,300	-53.8%
N ROCKIES PIPE SWAP	0	546	-100.0%	0	0.0%	0	1,572	-100.0%
NY HARBOR HEAT OIL SWP	288	6,691	-95.7%	1,042	-72.4%	12,984	11,565	12.3%
NYISO ZONE G 5MW PEAK OPTI	0	0	0.0%	0	-	0	0	0.0%
PANHANDLE PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
PETROCHEMICALS	356	260	36.9%	62	474.2%	717	2,264	-68.3%
PETRO OUTRIGHT EURO	0	0	0.0%	0	0.0%	6	24	-75.0%
PETRO OUTRIGHT NA	0	0	0.0%	200	-100.0%	955	0	0.0%
PJM WES HUB PEAK CAL MTH	0	0	0.0%	0	0.0%	620	160	287.5%
PJM WES HUB PEAK LMP 50MW	0	0	0.0%	0	0.0%	0	836	-100.0%
RBOB 1MO CAL SPD OPTIONS	0	0	0.0%	0	0.0%	0	150	-100.0%
RBOB CALENDAR SWAP	0	0	0.0%	0	0.0%	150	237	-36.7%
RBOB CRACK	0	0	0.0%	0	0.0%	0	0	0.0%
RBOB PHY	6,076	19,270	-68.5%	12,233	-50.3%	50,322	86,840	-42.1%
ROTTERDAM 3.5%FUEL OIL CL	0	0	0.0%	0	-	0	0	0.0%
SAN JUAN PIPE SWAP	0	910	-100.0%	0	0.0%	0	910	-100.0%
SHORT TERM	450	17	2,547.1%	200	125.0%	1,800	1,843	-2.3%
SHORT TERM NATURAL GAS	1,600	604	164.9%	1,800	-11.1%	7,500	4,629	62.0%
SINGAPORE GASOIL CALENDAR	0	0	0.0%	0	-	0	0	0.0%
SINGAPORE JET FUEL CALEND	0	0	0.0%	0	-	0	0	0.0%
WTI-BRENT BULLET SWAP	19,010	50,150	-62.1%	74,955	-74.6%	395,140	281,930	40.2%
WTI CRUDE OIL 1 M CSO FI	126,175	48,415	160.6%	143,680	-12.2%	534,475	309,715	72.6%

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FX Futures								
AD/CD CROSS RATES	115	31	271.0%	12	858.3%	160	102	56.9%
AD/JY CROSS RATES	2,269	4,328	-47.6%	1,661	36.6%	13,904	16,098	-13.6%
AD/NE CROSS RATES	96	137	-29.9%	238	-59.7%	2,122	378	461.4%
AUSTRALIAN DOLLAR	1,732,882	2,192,811	-21.0%	1,429,373	21.2%	10,894,854	10,645,765	2.3%
BP/JY CROSS RATES	4,461	3,162	41.1%	2,306	93.5%	19,174	11,361	68.8%
BP/SF CROSS RATES	285	588	-51.5%	125	128.0%	2,392	2,024	18.2%
BRAZIL REAL	170,733	187,252	-8.8%	173,856	-1.8%	1,070,148	700,979	52.7%
BRITISH POUND	1,635,582	2,340,748	-30.1%	1,328,967	23.1%	10,793,706	12,161,057	-11.2%
CANADIAN DOLLAR	1,118,712	1,735,073	-35.5%	1,230,394	-9.1%	8,360,097	7,922,362	5.5%
CD/JY CROSS RATES	130	54	140.7%	8	1,525.0%	434	119	264.7%
CHINESE RENMINBI (CNH)	16,062	31,669	-49.3%	11,919	34.8%	93,829	126,846	-26.0%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	14	10	40.0%
CZECK KORUNA (US)	0	0	0.0%	0	-	0	0	0.0%
EC/AD CROSS RATES	2,947	3,377	-12.7%	3,580	-17.7%	34,257	21,453	59.7%
EC/CD CROSS RATES	1,524	2,232	-31.7%	1,545	-1.4%	20,004	12,740	57.0%
EC/NOK CROSS RATES	50	730	-93.2%	825	-93.9%	1,433	2,402	-40.3%
EC/SEK CROSS RATES	114	372	-69.4%	284	-59.9%	3,207	3,197	0.3%
EFX/BP CROSS RATES	36,256	75,914	-52.2%	40,808	-11.2%	365,180	442,180	-17.4%
EFX/JY CROSS RATES	29,282	46,519	-37.1%	34,959	-16.2%	334,611	303,371	10.3%
EFX/SF CROSS RATES	38,133	31,008	23.0%	33,979	12.2%	231,839	154,874	49.7%
E-MINI EURO FX	131,896	90,737	45.4%	127,992	3.1%	711,503	458,110	55.3%
E-MINI JAPANESE YEN	13,191	8,583	53.7%	23,614	-44.1%	145,251	53,212	173.0%
EURO FX	3,047,623	3,879,460	-21.4%	2,909,962	4.7%	21,953,735	20,781,208	5.6%
HUNGARIAN FORINT (EC)	8	0	0.0%	0	-	8	0	0.0%
HUNGARIAN FORINT (US)	4	2	100.0%	30	-86.7%	102	8	1,175.0%
INDIAN RUPEE	20,239	50,778	-60.1%	19,033	6.3%	141,599	352,843	-59.9%
JAPANESE YEN	1,465,292	3,223,010	-54.5%	1,517,208	-3.4%	14,385,809	12,936,269	11.2%
KOREAN WON	970	835	16.2%	781	24.2%	4,988	3,013	65.5%
MEXICAN PESO	806,353	1,381,545	-41.6%	862,981	-6.6%	6,291,133	6,476,886	-2.9%
MICRO AUD/USD	260,096	109,083	138.4%	262,277	-0.8%	1,088,312	610,910	78.1%
MICRO CAD/USD	23,865	19,444	22.7%	29,321	-18.6%	123,956	81,845	51.5%
MICRO CHF/USD	1,832	1,787	2.5%	1,223	49.8%	16,972	8,969	89.2%
MICRO EUR/USD	388,084	228,070	70.2%	422,514	-8.1%	1,922,759	1,255,779	53.1%
MICRO GBP/USD	65,290	30,393	114.8%	45,599	43.2%	257,962	224,901	14.7%
MICRO INR/USD	1,557	3,793	-59.0%	1,956	-20.4%	12,974	24,152	-46.3%
MICRO JPY/USD	18,876	32,131	-41.3%	27,085	-30.3%	160,096	140,276	14.1%
NEW ZEALND DOLLAR	502,117	551,622	-9.0%	435,899	15.2%	3,160,649	2,864,790	10.3%
NKR/USD CROSS RATE	2,726	4,405	-38.1%	1,902	43.3%	31,390	19,946	57.4%
POLISH ZLOTY (EC)	1	8	-87.5%	20	-95.0%	168	440	-61.8%
POLISH ZLOTY (US)	344	60	473.3%	319	7.8%	3,207	561	471.7%
RMB USD	0	3	-100.0%	1	-100.0%	4	5	-20.0%
RUSSIAN RUBLE	84,873	44,799	89.5%	98,014	-13.4%	588,302	321,308	83.1%
S.AFRICAN RAND	69,630	38,209	82.2%	73,735	-5.6%	374,041	200,416	86.6%
SF/JY CROSS RATES	28	0	0.0%	28	0.0%	205	7	2,828.6%
SHEKEL	0	0	0.0%	0	0.0%	110	0	0.0%
SKR/USD CROSS RATES	2,504	2,264	10.6%	2,485	0.8%	22,229	14,631	51.9%
SWISS FRANC	399,887	526,265	-24.0%	379,136	5.5%	3,189,008	2,540,251	25.5%
TURKISH LIRA	2,232	120	1,760.0%	171	1,205.3%	5,180	4,206	23.2%
USDZAR	0	0	0.0%	0	0.0%	0	20	-100.0%

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CMEG Exchange Volume Report - Monthly

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FX Options								
AUD/USD MONDAY OPTION WEE	874	0	-	568	53.9%	1,951	0	-
AUD/USD MONDAY OPTION WEE	596	0	-	362	64.6%	1,027	0	-
AUD/USD MONDAY OPTION WEE	397	0	-	17	2,235.3%	806	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	180	-100.0%	180	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	0.0%	103	0	-
AUD/USD MONTHLY OPTIONS	82,942	85,152	-2.6%	69,324	19.6%	472,718	365,591	29.3%
AUD/USD WKLY FRIDAY OPTION	138	0	0.0%	2,925	-95.3%	3,153	8,103	-61.1%
AUD/USD WKLY FRIDAY OPTION	1,797	18,595	-90.3%	1,685	6.6%	27,222	33,925	-19.8%
AUD/USD WKLY FRIDAY OPTION	3,856	8,031	-52.0%	3,777	2.1%	22,858	34,667	-34.1%
AUD/USD WKLY FRIDAY OPTION	4,708	11,662	-59.6%	3,000	56.9%	24,291	43,261	-43.9%
AUD/USD WKLY FRIDAY OPTION	5,083	4,898	3.8%	959	430.0%	10,847	12,708	-14.6%
AUD/USD WKLY WED OPTIONS -	2,432	1,635	48.7%	1,139	113.5%	8,706	9,883	-11.9%
AUD/USD WKLY WED OPTIONS -	2,596	1,629	59.4%	1,120	131.8%	8,367	10,679	-21.6%
AUD/USD WKLY WED OPTIONS -	869	1,320	-34.2%	321	170.7%	6,070	5,169	17.4%
AUD/USD WKLY WED OPTIONS -	1,487	845	76.0%	1,573	-5.5%	9,380	6,709	39.8%
AUD/USD WKLY WED OPTIONS -	0	1,341	-100.0%	1,023	-100.0%	3,619	2,012	79.9%
BRITISH POUND (EU)	0	0	0.0%	0	-	0	0	0.0%
BRL/USD MONTHLY OPTIONS	234	54	333.3%	17	1,276.5%	340	54	529.6%
CAD/USD MONDAY OPTIONS WE	1,144	0	-	105	989.5%	1,650	0	-
CAD/USD MONDAY OPTIONS WE	1	0	-	0	0.0%	102	0	-
CAD/USD MONDAY OPTIONS WE	229	0	-	259	-11.6%	620	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	12	-100.0%	246	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	0.0%	102	0	-
CAD/USD MONTHLY OPTIONS	49,505	54,165	-8.6%	47,592	4.0%	272,728	291,417	-6.4%
CAD/USD WKLY FRIDAY OPTION	65	0	0.0%	5,844	-98.9%	6,030	18,330	-67.1%
CAD/USD WKLY FRIDAY OPTION	1,641	12,114	-86.5%	2,832	-42.1%	30,541	35,079	-12.9%
CAD/USD WKLY FRIDAY OPTION	6,718	10,334	-35.0%	4,121	63.0%	32,725	51,634	-36.6%
CAD/USD WKLY FRIDAY OPTION	7,678	9,484	-19.0%	7,529	2.0%	36,719	58,770	-37.5%
CAD/USD WKLY FRIDAY OPTION	7,653	6,332	20.9%	822	831.0%	19,083	16,590	15.0%
CAD/USD WKLY WED OPTIONS -	4,087	2,183	87.2%	402	916.7%	11,207	14,908	-24.8%
CAD/USD WKLY WED OPTIONS -	2,065	3,475	-40.6%	741	178.7%	10,688	16,767	-36.3%
CAD/USD WKLY WED OPTIONS -	1,360	3,394	-59.9%	2,204	-38.3%	9,853	14,835	-33.6%
CAD/USD WKLY WED OPTIONS -	4,500	4,041	11.4%	2,350	91.5%	14,146	15,002	-5.7%
CAD/USD WKLY WED OPTIONS -	0	2,911	-100.0%	3,914	-100.0%	5,417	4,671	16.0%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	-	0	0	0.0%
CHF/USD MONTHLY OPTIONS	2,837	2,082	36.3%	1,884	50.6%	18,695	10,240	82.6%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	35	-100.0%	37	108	-65.7%
CHF/USD WKLY FRIDAY OPTION	172	23	647.8%	34	405.9%	831	1,178	-29.5%
CHF/USD WKLY FRIDAY OPTION	2	15	-86.7%	84	-97.6%	692	634	9.1%
CHF/USD WKLY FRIDAY OPTION	227	60	278.3%	36	530.6%	742	588	26.2%
CHF/USD WKLY FRIDAY OPTION	11	3	266.7%	1	1,000.0%	853	604	41.2%
EUR/GBP MONTHLY OPTIONS	0	0	0.0%	0	0.0%	0	74	-100.0%
EUR/JPY MONTHLY OPTIONS	0	0	0.0%	0	-	0	0	0.0%
EURO FX (EU)	0	0	0.0%	0	-	0	0	0.0%
EUR/USD MONDAY OPTION WEE	1,212	0	-	901	34.5%	3,207	0	-
EUR/USD MONDAY OPTION WEE	907	0	-	284	219.4%	2,279	0	-
EUR/USD MONDAY OPTION WEE	1,184	0	-	296	300.0%	3,262	0	-
EUR/USD MONDAY OPTION WEE	1,779	0	-	646	175.4%	3,542	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	0	0.0%	1,609	0	-
EUR/USD MONTHLY OPTIONS	208,666	347,330	-39.9%	200,099	4.3%	1,658,210	1,814,807	-8.6%

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CMEG Exchange Volume Report - Monthly

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FX Options								
EUR/USD WKLY FRIDAY OPTION	491	0	0.0%	10,098	-95.1%	11,073	58,080	-80.9%
EUR/USD WKLY FRIDAY OPTION	4,918	36,278	-86.4%	3,393	44.9%	103,606	136,584	-24.1%
EUR/USD WKLY FRIDAY OPTION	17,153	27,743	-38.2%	11,259	52.3%	112,951	158,867	-28.9%
EUR/USD WKLY FRIDAY OPTION	18,989	36,652	-48.2%	10,202	86.1%	118,974	216,456	-45.0%
EUR/USD WKLY FRIDAY OPTION	18,680	28,448	-34.3%	847	2,105.4%	41,957	63,379	-33.8%
EUR/USD WKLY WED OPTIONS -	8,747	7,548	15.9%	1,511	478.9%	46,715	48,393	-3.5%
EUR/USD WKLY WED OPTIONS -	5,380	10,734	-49.9%	3,591	49.8%	43,564	61,945	-29.7%
EUR/USD WKLY WED OPTIONS -	4,420	12,875	-65.7%	3,127	41.3%	38,392	56,814	-32.4%
EUR/USD WKLY WED OPTIONS -	4,829	13,217	-63.5%	2,051	135.4%	38,786	65,074	-40.4%
EUR/USD WKLY WED OPTIONS -	0	9,985	-100.0%	4,743	-100.0%	14,285	22,273	-35.9%
GBP/USD MONDAY OPTION WEE	1,479	0	-	175	745.1%	2,273	0	-
GBP/USD MONDAY OPTION WEE	872	0	-	465	87.5%	1,339	0	-
GBP/USD MONDAY OPTION WEE	1,678	0	-	240	599.2%	2,207	0	-
GBP/USD MONDAY OPTION WEE	1,633	0	-	922	77.1%	2,555	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	0	0.0%	401	0	-
GBP/USD MONTHLY OPTIONS	65,388	116,754	-44.0%	62,283	5.0%	459,050	717,398	-36.0%
GBP/USD WKLY FRIDAY OPTION	12	0	0.0%	2,898	-99.6%	3,267	22,665	-85.6%
GBP/USD WKLY FRIDAY OPTION	3,211	12,470	-74.3%	967	232.1%	19,415	36,588	-46.9%
GBP/USD WKLY FRIDAY OPTION	4,606	6,977	-34.0%	1,570	193.4%	16,988	48,064	-64.7%
GBP/USD WKLY FRIDAY OPTION	4,705	4,501	4.5%	2,273	107.0%	22,399	46,977	-52.3%
GBP/USD WKLY FRIDAY OPTION	1,633	4,244	-61.5%	567	188.0%	8,329	21,577	-61.4%
GBP/USD WKLY WED OPTIONS -	2,174	1,268	71.5%	1,711	27.1%	11,486	16,688	-31.2%
GBP/USD WKLY WED OPTIONS -	2,156	3,646	-40.9%	1,096	96.7%	5,848	18,262	-68.0%
GBP/USD WKLY WED OPTIONS -	1,868	1,795	4.1%	1,022	82.8%	8,975	20,407	-56.0%
GBP/USD WKLY WED OPTIONS -	4,383	1,596	174.6%	40	10,857.5%	10,458	17,204	-39.2%
GBP/USD WKLY WED OPTIONS -	0	744	-100.0%	787	-100.0%	5,190	6,804	-23.7%
JAPANESE YEN (EU)	0	0	0.0%	0	-	0	0	0.0%
JPY/USD MONDAY OPTION WEE	211	0	-	69	205.8%	2,479	0	-
JPY/USD MONDAY OPTION WEE	1,760	0	-	512	243.8%	2,969	0	-
JPY/USD MONDAY OPTION WEE	552	0	-	107	415.9%	1,592	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	754	-100.0%	1,235	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	0	0.0%	152	0	-
JPY/USD MONTHLY OPTIONS	73,061	185,736	-60.7%	122,960	-40.6%	776,128	714,041	8.7%
JPY/USD WKLY FRIDAY OPTION	5	0	0.0%	5,970	-99.9%	6,089	28,655	-78.8%
JPY/USD WKLY FRIDAY OPTION	2,488	18,899	-86.8%	4,129	-39.7%	65,518	53,399	22.7%
JPY/USD WKLY FRIDAY OPTION	11,518	18,128	-36.5%	6,007	91.7%	77,109	78,022	-1.2%
JPY/USD WKLY FRIDAY OPTION	12,493	19,127	-34.7%	9,869	26.6%	65,926	88,510	-25.5%
JPY/USD WKLY FRIDAY OPTION	9,449	15,204	-37.9%	832	1,035.7%	25,863	30,161	-14.3%
JPY/USD WKLY WED OPTIONS -	3,602	2,854	26.2%	1,742	106.8%	31,974	16,178	97.6%
JPY/USD WKLY WED OPTIONS -	1,766	4,855	-63.6%	1,806	-2.2%	23,525	21,335	10.3%
JPY/USD WKLY WED OPTIONS -	2,792	5,377	-48.1%	3,819	-26.9%	29,895	15,926	87.7%
JPY/USD WKLY WED OPTIONS -	4,384	2,348	86.7%	2,434	80.1%	34,083	18,277	86.5%
JPY/USD WKLY WED OPTIONS -	0	3,185	-100.0%	2,070	-100.0%	7,594	4,972	52.7%
MXN/USD MONTHLY OPTIONS	1,273	1,225	3.9%	259	391.5%	9,299	7,204	29.1%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	0	0	-
MXN/USD WKLY FRIDAY OPTION	0	1	-100.0%	0	0.0%	0	148	-100.0%
MXN/USD WKLY FRIDAY OPTION	1	298	-99.7%	1	0.0%	2	298	-99.3%
MXN/USD WKLY FRIDAY OPTION	225	2	11,150.0%	0	0.0%	810	2	40,400.0%
MXN/USD WKLY FRIDAY OPTION	93	0	-	0	0.0%	143	0	-
NZD/USD MONTHLY OPTIONS	6	120	-95.0%	0	0.0%	4,357	2,127	104.8%

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FX Options								
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	50	120	-58.3%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	206	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	375	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	0	0	-
Ags Futures								
FERTILIZER PRODUCS	1,817	1,500	21.1%	2,890	-37.1%	13,442	7,100	89.3%
Foreign Exchange Futures								
CHILEAN PESO	0	10	-100.0%	0	0.0%	0	410	-100.0%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	1,468	982	49.5%	454	223.3%	5,184	5,006	3.6%

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Ag Products Futures								
BUTTER CS	4,214	4,259	-1.1%	6,719	-37.3%	35,701	19,346	84.5%
CASH-SETTLED CHEESE	12,916	9,112	41.7%	18,117	-28.7%	75,999	58,087	30.8%
CAT ASIA WEATHER	3,900	0	-	3,900	0.0%	7,800	0	-
CATTLE	1,498,959	1,760,772	-14.9%	1,204,658	24.4%	7,958,787	7,777,435	2.3%
CAT WEATHER EUROPEAN	0	1,200	-100.0%	0	0.0%	0	3,200	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	750	450	66.7%
CDD WEATHER	950	4,925	-80.7%	100	850.0%	5,150	7,025	-26.7%
CHI WHEAT	1,870,175	2,879,585	-35.1%	2,699,578	-30.7%	13,840,474	13,889,140	-0.4%
CLASS IV MILK	1,960	2,117	-7.4%	2,312	-15.2%	18,865	13,795	36.8%
COCOA TAS	0	0	0.0%	0	0.0%	0	0	0.0%
COFFEE	0	0	-	0	0.0%	0	0	-
CORN	4,561,587	13,559,792	-66.4%	8,115,230	-43.8%	35,066,314	48,132,476	-27.1%
COTTON	8	6	33.3%	2	300.0%	23	9	155.6%
DJ_UBS ROLL SELECT INDEX FU	458	112	308.9%	0	0.0%	3,602	3,888	-7.4%
DOW-UBS COMMOD INDEX	6,213	44,812	-86.1%	16,175	-61.6%	144,894	201,247	-28.0%
DRY WHEY	990	1,482	-33.2%	924	7.1%	8,056	7,153	12.6%
FEEDER CATTLE	181,226	337,636	-46.3%	227,965	-20.5%	1,443,959	1,599,503	-9.7%
FERTILIZER PRODUCS	140	2,385	-94.1%	120	16.7%	970	10,325	-90.6%
GOLDMAN SACHS	14,026	28,163	-50.2%	17,991	-22.0%	88,960	145,594	-38.9%
GSCI EXCESS RETURN FUT	6,535	5,673	15.2%	1,234	429.6%	98,589	128,219	-23.1%
HDD EURO SEASONAL STRIP	0	0	-	0	0.0%	0	0	-
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER	0	0	0.0%	0	0.0%	6,825	2,100	225.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	1,000	3,000	-66.7%
HOGS	995,647	1,435,164	-30.6%	1,197,240	-16.8%	5,903,011	6,599,697	-10.6%
HOUSING INDEX	12	3	300.0%	50	-76.0%	195	69	182.6%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	784,230	1,391,891	-43.7%	1,256,786	-37.6%	5,905,988	6,721,013	-12.1%
LUMBER	7,448	13,524	-44.9%	9,142	-18.5%	62,647	71,173	-12.0%
MALAYSIAN PALM SWAP	2,380	5,260	-54.8%	4,460	-46.6%	15,410	14,660	5.1%
MILK	38,908	24,669	57.7%	41,515	-6.3%	175,164	126,588	38.4%
MINI CORN	16,953	26,659	-36.4%	31,965	-47.0%	96,185	57,355	67.7%
MINI SOYBEAN	18,981	24,729	-23.2%	31,976	-40.6%	124,978	87,621	42.6%
MINI WHEAT	13,890	7,085	96.0%	18,988	-26.8%	64,667	24,772	161.0%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,992	7,074	-15.3%	8,989	-33.3%	53,549	35,320	51.6%
OATS	10,702	14,000	-23.6%	9,646	10.9%	61,378	70,875	-13.4%
PACIFIC RIM DAT SS WTHR	1,300	0	-	0	-	1,300	0	-
ROUGH RICE	11,412	18,974	-39.9%	34,405	-66.8%	127,948	98,197	30.3%
SOYBEAN	3,341,820	5,096,195	-34.4%	4,709,212	-29.0%	22,784,051	21,187,039	7.5%
SOYBEAN MEAL	1,489,601	2,667,776	-44.2%	2,240,387	-33.5%	12,278,205	11,861,944	3.5%
SOYBEAN OIL	1,772,205	2,405,587	-26.3%	2,946,356	-39.9%	14,090,333	12,306,827	14.5%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	7,524	14,870	-49.4%
SUGAR 11	0	0	0.0%	0	0.0%	0	0	0.0%
USD CRUDE PALM OIL	1,908	1,022	86.7%	2,827	-32.5%	14,995	6,814	120.1%
WHEAT	14,826	12,113	22.4%	30,991	-52.2%	112,302	67,243	67.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAY 2020	VOLUME MAY 2019	% CHG	VOIUME APR 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Ag Products Options								
BUTTER CS	3,897	5,204	-25.1%	3,057	27.5%	21,219	21,962	-3.4%
CASH-SETTLED CHEESE	9,785	9,660	1.3%	14,776	-33.8%	65,250	53,550	21.8%
CATTLE	275,175	262,813	4.7%	235,581	16.8%	1,396,698	1,080,956	29.2%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	2,000	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	2,000	5,000	-60.0%
CHI WHEAT	500,760	859,909	-41.8%	631,735	-20.7%	3,278,049	3,642,748	-10.0%
CLASS IV MILK	3,606	3,025	19.2%	6,782	-46.8%	34,762	21,830	59.2%
CORN	1,281,646	5,754,783	-77.7%	1,764,108	-27.3%	8,044,319	13,657,871	-41.1%
CORN NEARBY+2 CAL SPRD	815	6,955	-88.3%	2,370	-65.6%	20,140	15,551	29.5%
DEC-DEC CORN CAL SPRD	46	5,067	-99.1%	1,228	-96.3%	1,524	7,814	-80.5%
DEC-JULY CORN CAL SPRD	51	7,630	-99.3%	0	0.0%	226	14,540	-98.4%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
DRY WHEY	613	1,652	-62.9%	604	1.5%	3,306	5,448	-39.3%
FEEDER CATTLE	23,128	47,899	-51.7%	24,717	-6.4%	157,225	159,596	-1.5%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HOGS	222,630	368,123	-39.5%	317,867	-30.0%	1,596,637	1,830,131	-12.8%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
Intercommodity Spread	45	320	-85.9%	243	-81.5%	8,300	1,000	730.0%
JULY-DEC CORN CAL SPRD	615	500	23.0%	0	0.0%	16,935	8,145	107.9%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	356	0	0.0%	1,220	-70.8%	3,241	1,350	140.1%
JULY-JULY WHEAT CAL SPRD	0	0	-	70	-100.0%	120	0	-
JULY-NOV SOYBEAN CAL SPRD	820	1,965	-58.3%	500	64.0%	7,372	6,121	20.4%
KC WHEAT	75,056	131,171	-42.8%	106,355	-29.4%	500,122	464,645	7.6%
LUMBER	249	1,544	-83.9%	641	-61.2%	5,004	9,755	-48.7%
LV CATL CSO	0	20	-100.0%	0	0.0%	0	439	-100.0%
MAR-DEC CORN CAL SPRD	0	0	-	0	0.0%	505	0	-
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	2,500	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	30	-100.0%
MILK	60,498	40,841	48.1%	66,171	-8.6%	253,267	190,512	32.9%
MLK MID OPTIONS	4	24	-83.3%	2	100.0%	48	184	-73.9%
NFD MILK	3,609	4,487	-19.6%	9,105	-60.4%	53,977	40,006	34.9%
NOV-JULY SOYBEAN CAL SPRD	0	2,200	-100.0%	0	0.0%	0	3,000	-100.0%
NOV-MAR SOYBEAN CSO	50	20	150.0%	120	-58.3%	900	20	4,400.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	114	-100.0%
OATS	87	309	-71.8%	66	31.8%	1,493	3,334	-55.2%
ROUGH RICE	3,914	2,063	89.7%	3,269	19.7%	17,058	10,740	58.8%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
SOYBEAN	773,624	2,049,579	-62.3%	842,912	-8.2%	4,913,934	6,073,762	-19.1%
SOYBEAN CRUSH	145	0	0.0%	347	-58.2%	1,322	4	32,950.0%
SOYBEAN MEAL	124,000	249,171	-50.2%	214,835	-42.3%	1,038,419	817,409	27.0%
SOYBEAN OIL	110,660	143,472	-22.9%	143,643	-23.0%	952,378	576,549	65.2%
SOYBN NEARBY+2 CAL SPRD	0	5,500	-100.0%	245	-100.0%	880	5,500	-84.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	200	465	-57.0%
WHEAT	1,965	9,851	-80.1%	2,304	-14.7%	8,084	27,484	-70.6%
WHEAT-CORN ICSO	600	40	1,400.0%	1,110	-45.9%	1,780	2,530	-29.6%
WHEAT NEARBY+2 CAL SPRD	1,000	0	0.0%	396	152.5%	3,177	2,240	41.8%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAY 2020	VOLUME MAY 2019	% CHG	VOIUME APR 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	135,819,663	229,844,224	-40.9%	99,685,896	36.2%	862,198,463	814,217,046	5.9%
Equity Index Futures	92,034,105	75,265,742	22.3%	93,941,079	-2.0%	526,249,023	269,856,493	95.0%
Metals Futures	9,405,844	11,504,952	-18.2%	9,369,662	0.4%	66,953,614	51,978,124	28.8%
Energy Futures	42,186,080	49,734,026	-15.2%	64,973,539	-35.1%	285,206,918	225,438,992	26.5%
FX Futures	12,099,151	16,883,411	-28.3%	11,538,125	4.9%	86,833,017	81,902,280	6.0%
Ags Futures	1,817	1,500	21.1%	2,890	-37.1%	13,442	7,100	89.3%
Foreign Exchange Futures	0	10	-100.0%	0	0.0%	0	410	-100.0%
Ag Products Futures	16,692,472	31,793,756	-47.5%	24,889,960	-32.9%	120,686,548	131,354,069	-8.1%
TOTAL FUTURES	308,239,132	415,027,621	-25.7%	304,401,151	1.3%	1,948,141,025	1,574,754,514	23.7%
TOTAL OPTIONS GROUP								
Equity Index Options	12,340,564	17,782,894	-30.6%	12,667,421	-2.6%	87,352,905	64,301,488	35.8%
Interest Rate Options	27,945,767	74,343,222	-62.4%	43,284,448	-35.4%	300,941,136	288,229,542	4.4%
Metals Options	979,350	1,291,483	-24.2%	1,242,600	-21.2%	9,181,636	6,141,759	49.5%
Energy Options	5,028,221	5,914,087	-15.0%	7,087,528	-29.1%	34,190,470	24,597,936	39.0%
FX Options	716,736	1,207,942	-40.7%	662,195	8.2%	5,065,104	5,839,077	-13.3%
Ag Products Options	3,479,449	9,975,797	-65.1%	4,396,379	-20.9%	22,412,371	28,764,335	-22.1%
Foreign Exchange Options	1,468	982	49.5%	454	223.3%	5,184	5,006	3.6%
TOTAL OPTIONS	50,491,555	110,516,407	-54.3%	69,341,025	-27.2%	459,148,806	417,879,143	9.9%
TOTAL COMBINED								
Interest Rate	163,765,430	304,187,446	-46.2%	142,970,344	14.5%	1,163,139,599	1,102,446,588	5.5%
Equity Index	104,374,669	93,048,636	12.2%	106,608,500	-2.1%	613,601,928	334,157,981	83.6%
Metals	10,385,194	12,796,435	-18.8%	10,612,262	-2.1%	76,135,250	58,119,883	31.0%
Energy	47,214,301	55,648,113	-15.2%	72,061,067	-34.5%	319,397,388	250,036,928	27.7%
FX	12,815,887	18,091,353	-29.2%	12,200,320	5.0%	91,898,121	87,741,357	4.7%
Ags	1,817	1,500	21.1%	2,890	-37.1%	13,442	7,100	89.3%
Foreign Exchange	1,468	992	48.0%	454	223.3%	5,184	5,416	-4.3%
Ag Products	20,171,921	41,769,553	-51.7%	29,286,339	-31.1%	143,098,919	160,118,404	-10.6%
GRAND TOTAL	358,730,687	525,544,028	-31.7%	373,742,176	-4.0%	2,407,289,831	1,992,633,657	20.8%

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