

CMEG Exchange Volume Report - Monthly

	VOLUME JUN 2020	VOLUME JUN 2019	% CHG	VOIUME MAY 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	25,639,573	33,426,305	-23.3%	35,352,943	-27.5%	236,205,242	225,487,509	4.8%
10-YR SWAP RATE	164,635	142,668	15.4%	40,490	306.6%	598,771	396,486	51.0%
15-YR SWAP RATE	0	0	0.0%	0	0.0%	0	5,500	-100.0%
1-MONTH EURODOLLAR	47	35	34.3%	108	-56.5%	509	186	173.7%
20-YR SWAP RATE	0	0	0.0%	0	0.0%	0	46	-100.0%
2-YR NOTE	6,637,065	12,310,752	-46.1%	14,444,551	-54.1%	86,027,265	88,430,443	-2.7%
2-YR SWAP RATE	49,795	91,216	-45.4%	3,037	1,539.6%	162,954	290,772	-44.0%
30-YR BOND	5,747,329	6,005,662	-4.3%	7,990,336	-28.1%	48,377,675	42,122,919	14.8%
30-YR SWAP RATE	72	1,199	-94.0%	100	-28.0%	1,224	4,727	-74.1%
3-YR SWAP RATE	11,514	19,713	-41.6%	195	5,804.6%	33,811	67,503	-49.9%
4-YR SWAP RATE	3,891	14,944	-74.0%	523	644.0%	10,891	75,477	-85.6%
5-YR NOTE	14,360,966	21,318,978	-32.6%	26,063,499	-44.9%	144,792,836	149,743,439	-3.3%
5-YR SWAP RATE	69,737	146,938	-52.5%	49,861	39.9%	428,633	496,764	-13.7%
7-YR SWAP RATE	2,393	9,255	-74.1%	986	142.7%	14,597	31,342	-53.4%
EURODOLLARS	34,777,649	78,392,821	-55.6%	34,866,206	-0.3%	333,120,033	379,025,224	-12.1%
FED FUND	3,255,813	11,758,864	-72.3%	4,130,632	-21.2%	42,764,411	44,002,502	-2.8%
SOFR	877,239	558,943	56.9%	647,159	35.6%	5,615,585	3,527,922	59.2%
SONIA	135,711	138,518	-2.0%	159,440	-14.9%	818,658	979,077	-16.4%
Ultra 10-Year Note	3,972,688	4,385,027	-9.4%	6,384,960	-37.8%	34,238,929	27,249,334	25.7%
ULTRA T-BOND	3,338,817	2,924,509	14.2%	5,684,637	-41.3%	28,031,373	23,926,221	17.2%
Interest Rate Options								
10-YR NOTE	10,250,922	13,059,278	-21.5%	6,313,056	62.4%	77,942,655	79,995,826	-2.6%
2-YR NOTE	112,479	599,673	-81.2%	208,525	-46.1%	1,864,000	3,055,690	-39.0%
30-YR BOND	2,055,049	2,601,237	-21.0%	1,640,827	25.2%	15,919,864	16,574,141	-3.9%
5-YR NOTE	2,557,909	5,526,777	-53.7%	2,612,037	-2.1%	23,494,285	28,490,939	-17.5%
EURODOLLARS	5,199,313	45,362,182	-88.5%	11,203,296	-53.6%	159,933,940	150,519,366	6.3%
EURO MIDCURVE	8,097,114	18,216,376	-55.6%	5,967,159	35.7%	50,018,663	94,868,323	-47.3%
FED FUND	0	1,000	-100.0%	50	-100.0%	10,921	1,452	652.1%
SOFR	25	0	-	295	-91.5%	822	0	-
Ultra 10-Year Note	0	1,330	-100.0%	0	0.0%	15,996	16,946	-5.6%
ULTRA T-BOND	251	20,110	-98.8%	522	-51.9%	13,052	94,822	-86.2%

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Equity Index Futures								
BITCOIN FUTURES	131,419	167,362	-21.5%	171,369	-23.3%	1,011,275	941,222	7.4%
DJ US REAL ESTATE	140,181	93,602	49.8%	68,586	104.4%	535,283	274,376	95.1%
E-mini (\$5) Dow	6,025,096	4,224,505	42.6%	4,357,123	38.3%	34,514,402	26,948,217	28.1%
E-MINI COM SERVICES SELECT	11,010	10,521	4.6%	1,430	669.9%	34,242	36,449	-6.1%
E-mini FTSE 100 (USD)	0	0	0.0%	0	0.0%	0	336	-100.0%
E-mini FTSE China 50	0	13	-100.0%	0	0.0%	0	711	-100.0%
E-MINI MIDCAP	549,761	431,823	27.3%	224,250	145.2%	2,488,589	2,056,325	21.0%
E-MINI NASDAQ 100	11,842,520	9,467,968	25.1%	9,155,595	29.3%	75,271,377	59,791,592	25.9%
E-MINI RUSSELL 1000	21,158	21,618	-2.1%	1,904	1,011.2%	62,292	59,014	5.6%
E-MINI RUSSELL 1000 GROWTH	7,733	12,775	-39.5%	1,122	589.2%	35,410	38,124	-7.1%
E-MINI RUSSELL 1000 VALUE	17,049	19,758	-13.7%	3,397	401.9%	57,884	99,573	-41.9%
E-MINI RUSSELL 2000	5,990,783	3,663,923	63.5%	4,067,293	47.3%	28,038,569	18,151,178	54.5%
E-MINI S&P500	52,945,789	36,451,026	45.3%	35,324,634	49.9%	288,454,102	200,348,873	44.0%
E-MINI S&P REAL ESTATE SELE	6,824	8,589	-20.5%	3,879	75.9%	73,213	27,924	162.2%
FT-SE 100	0	0	0.0%	0	0.0%	0	372	-100.0%
FTSE Emerging	60	1,816	-96.7%	50	20.0%	4,480	13,509	-66.8%
IBOVESPA INDEX	365	592	-38.3%	388	-5.9%	3,471	3,791	-8.4%
MICRO E-MINI NASDAQ 100	13,515,935	3,029,064	346.2%	13,122,727	3.0%	72,413,156	6,023,411	1,102.2%
MICRO E-MINI RUSSELL 2000	3,043,848	375,630	710.3%	2,250,246	35.3%	12,050,980	918,887	1,211.5%
MICRO E-MINI S&P500	24,368,888	4,529,623	438.0%	19,684,699	23.8%	106,491,003	9,348,045	1,039.2%
MICRO MINI \$5 DOW	3,593,740	800,243	349.1%	2,571,390	39.8%	17,497,922	1,743,309	903.7%
NASDAQ BIOTECH	984	468	110.3%	152	547.4%	4,071	1,856	119.3%
Nearby BTIC+	0	0	-	0	0.0%	1,177	0	-
NIFTY 50	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	212,736	269,391	-21.0%	109,851	93.7%	1,431,775	1,345,571	6.4%
NIKKEI 225 (YEN) STOCK	1,010,475	894,089	13.0%	685,149	47.5%	7,148,015	4,610,993	55.0%
S&P 500	210,555	124,123	69.6%	95,692	120.0%	1,021,836	631,424	61.8%
S&P 500 ANNUAL DIVIDEND IND	108,400	28,113	285.6%	36,179	199.6%	456,702	146,521	211.7%
S&P 500/GI	0	20	-100.0%	0	0.0%	0	40	-100.0%
S&P 500 QUARLY DIVIDEND IND	2,782	0	0.0%	3,059	-9.1%	8,964	521	1,620.5%
S&P 600 SMALLCAP EMINI	368	538	-31.6%	759	-51.5%	1,694	538	214.9%
S&P CONSUMER DSCRTNRY SE	10,347	13,285	-22.1%	3,020	242.6%	58,758	60,814	-3.4%
S&P CONSUMER STAPLES SECT	36,960	40,432	-8.6%	14,772	150.2%	152,574	132,874	14.8%
S&P ENERGY SECTOR	36,843	26,238	40.4%	15,880	132.0%	174,782	120,911	44.6%
S&P FINANCIAL SECTOR	37,417	59,325	-36.9%	11,488	225.7%	182,435	211,639	-13.8%
S&P HEALTH CARE SECTOR	24,806	29,628	-16.3%	8,736	184.0%	115,034	118,886	-3.2%
S&P INDUSTRIAL SECTOR	37,787	13,436	181.2%	8,812	328.8%	104,201	84,502	23.3%
S&P MATERIALS SECTOR	16,964	12,815	32.4%	4,982	240.5%	59,835	71,729	-16.6%
S&P TECHNOLOGY SECTOR	21,907	24,169	-9.4%	6,550	234.5%	99,489	103,020	-3.4%
S&P UTILITIES SECTOR	41,103	50,320	-18.3%	13,860	196.6%	171,270	203,389	-15.8%
S&P VALUE INDEX FUTURES	0	24	-100.0%	0	0.0%	0	48	-100.0%
YEN DENOMINATED TOPIX	6,588	20,455	-67.8%	5,082	29.6%	47,942	103,299	-53.6%

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Equity Index Options								
BITCOIN FUTURES	8,504	0	-	5,986	42.1%	16,258	0	-
E-mini (\$5) Dow	4,131	2,984	38.4%	2,923	41.3%	21,465	26,486	-19.0%
E-MINI NASDAQ 100	289,020	206,567	39.9%	247,300	16.9%	1,970,032	1,238,807	59.0%
E-MINI RUSSELL 2000	23,849	18,126	31.6%	28,278	-15.7%	122,823	78,206	57.1%
E-MINI S&P500	8,043,313	5,602,616	43.6%	5,992,928	34.2%	50,238,463	29,615,129	69.6%
EOM E-MINI RUSSELL 2000 END	10,152	10,668	-4.8%	12,780	-20.6%	53,081	51,478	3.1%
EOM EMINI S&P	1,517,474	1,823,441	-16.8%	1,669,716	-9.1%	13,389,328	11,182,919	19.7%
EOM S&P 500	30,361	147,140	-79.4%	41,128	-26.2%	461,383	788,911	-41.5%
EOW1 E-MINI RUSSELL 2000 WE	4,820	4,614	4.5%	2,560	88.3%	31,744	19,315	64.3%
EOW1 EMINI S&P 500	1,051,661	1,302,038	-19.2%	533,087	97.3%	6,631,198	5,673,095	16.9%
EOW1 S&P 500	44,766	100,809	-55.6%	17,200	160.3%	282,397	384,093	-26.5%
EOW2 E-MINI RUSSELL 2000 WE	4,782	4,674	2.3%	4,553	5.0%	22,909	22,314	2.7%
EOW2 EMINI S&P 500	1,399,349	980,451	42.7%	724,745	93.1%	6,820,929	6,031,053	13.1%
EOW2 S&P 500	96,015	62,579	53.4%	70,625	36.0%	544,497	738,801	-26.3%
EOW3 E-MINI RUSSELL 2000 WE	18,759	8,496	120.8%	11,701	60.3%	122,323	62,199	96.7%
EOW3 EMINI S&P 500	1,840,317	1,526,011	20.6%	1,909,672	-3.6%	15,651,201	13,555,724	15.5%
EOW3 S&P 500	18,905	91,449	-79.3%	51,827	-63.5%	474,634	776,212	-38.9%
EOW4 E-MINI RUSSELL 2000 WE	4,029	261	1,443.7%	5,049	-20.2%	19,126	17,541	9.0%
EOW4 EMINI S&P 500	978,465	46,586	2,000.3%	942,634	3.8%	4,990,825	4,848,673	2.9%
S&P 500	135,635	299,314	-54.7%	65,872	105.9%	1,012,596	1,429,356	-29.2%
Metals Futures								
ALUMINUM	18,053	2,843	535.0%	15,517	16.3%	144,905	59,158	144.9%
COMEX COPPER	2,228,509	2,257,064	-1.3%	1,252,222	78.0%	12,462,472	12,788,426	-2.5%
COMEX E-Mini GOLD	18,496	24,735	-25.2%	23,456	-21.1%	209,067	68,268	206.2%
COMEX E-Mini SILVER	4,276	5,520	-22.5%	3,818	12.0%	26,607	22,023	20.8%
COMEX GOLD	4,427,588	7,308,583	-39.4%	5,155,406	-14.1%	41,989,505	36,515,515	15.0%
COMEX MINY COPPER	543	1,022	-46.9%	312	74.0%	3,124	3,909	-20.1%
COMEX SILVER	1,846,699	2,651,220	-30.3%	1,210,888	52.5%	11,218,468	10,776,143	4.1%
COPPER	5,357	95	5,538.9%	1,200	346.4%	18,659	5,744	224.8%
FERROUS PRODUCTS	1,313	1,317	-0.3%	1,558	-15.7%	14,078	7,667	83.6%
GOLD	3,178	0	-	1,771	79.4%	48,640	0	-
Gold Kilo	0	0	0.0%	0	-	0	0	0.0%
HOT ROLLED COIL STEEL FUTU	275	0	-	300	-8.3%	1,150	0	-
IRON ORE 62 CHINA PLATTS FU	0	0	0.0%	0	0.0%	0	0	0.0%
IRON ORE 62 CHINA TSI FUTURE	1,319	3,755	-64.9%	1,514	-12.9%	14,358	38,789	-63.0%
LNDN ZINC	0	36	-100.0%	0	0.0%	0	1,230	-100.0%
METALS	30	0	-	0	-	30	0	-
MICRO GOLD	1,567,682	491,048	219.3%	1,376,735	13.9%	8,029,922	1,468,738	446.7%
NYMEX HOT ROLLED STEEL	18,463	14,031	31.6%	17,503	5.5%	108,878	111,623	-2.5%
NYMEX PLATINUM	350,424	593,552	-41.0%	242,913	44.3%	2,491,958	2,786,755	-10.6%
PALLADIUM	23,542	74,368	-68.3%	39,796	-40.8%	439,988	668,549	-34.2%
SILVER	114,049	18,580	513.8%	60,934	87.2%	359,765	95,506	276.7%
URANIUM	18	1,234	-98.5%	1	1,700.0%	1,854	9,084	-79.6%

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Metals Options								
ALUMINUM	0	0	-	0	0.0%	150	0	-
COMEX COPPER	16,668	66,693	-75.0%	10,599	57.3%	304,744	373,816	-18.5%
COMEX GOLD	790,842	2,102,415	-62.4%	725,839	9.0%	7,784,739	6,849,595	13.7%
COMEX SILVER	114,863	186,487	-38.4%	151,225	-24.0%	1,123,433	800,652	40.3%
COPPER	0	140	-100.0%	0	0.0%	3,563	644	453.3%
GOLD	113,514	195,012	-41.8%	84,559	34.2%	909,770	612,496	48.5%
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	0	0	0.0%	2,310	-100.0%	3,720	6,660	-44.1%
IRON ORE 62 CHINA TSI PUT OP	0	0	0.0%	344	-100.0%	6,349	3,600	76.4%
NYMEX PLATINUM	589	4,719	-87.5%	1,360	-56.7%	22,707	23,918	-5.1%
PALLADIUM	73	1,712	-95.7%	70	4.3%	5,657	8,335	-32.1%
SILVER	6,539	6,791	-3.7%	3,044	114.8%	59,817	25,412	135.4%
Energy Futures								
3.5% FUEL OIL CID MED SWA	0	5	-100.0%	0	0.0%	20	78	-74.4%
3.5% FUEL OIL CIF BALMO S	0	0	0.0%	0	0.0%	0	20	-100.0%
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB MTHLY	0	0	0.0%	0	-	0	0	0.0%
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	6,066	5,900	2.8%	3,829	58.4%	38,880	70,241	-44.6%
ARGUS PROPAN FAR EST INDE	4,596	5,678	-19.1%	3,578	28.5%	31,659	37,537	-15.7%
ARGUS PROPAN(SAUDI ARAMC	2,313	1,995	15.9%	2,140	8.1%	15,597	17,382	-10.3%
AUSTRIALIAN COKE COAL	0	0	0.0%	0	0.0%	0	0	0.0%
BRENT BALMO SWAP	250	200	25.0%	0	0.0%	1,330	913	45.7%
BRENT CALENDAR SWAP	6,988	12,231	-42.9%	4,606	51.7%	58,594	36,060	62.5%
BRENT CFD SWAP	0	0	0.0%	0	-	0	0	0.0%
BRENT FINANCIAL FUTURES	260	0	0.0%	0	0.0%	445	7,082	-93.7%
BRENT OIL LAST DAY	1,960,471	2,503,878	-21.7%	2,033,343	-3.6%	16,773,525	13,113,319	27.9%
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	56,746	96,843	-41.4%	69,629	-18.5%	492,053	653,283	-24.7%
CHICAGO ULSD PL VS HO SPR	925	672	37.6%	480	92.7%	6,527	3,849	69.6%
CHICAGO UNL GAS PL VS RBO	160	200	-20.0%	425	-62.4%	895	875	2.3%
CIG BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
CINERGY HUB OFF-PEAK MONT	0	0	0.0%	0	0.0%	0	0	0.0%
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	0	0	0.0%
CIN HUB 5MW D AH O PK	0	0	0.0%	0	-	0	0	0.0%
CIN HUB 5MW D AH PK	218	442	-50.7%	0	0.0%	1,346	3,182	-57.7%
CIN HUB 5MW REAL TIME O P	0	0	0.0%	0	0.0%	0	3,920	-100.0%
CIN HUB 5MW REAL TIME PK	0	0	0.0%	0	0.0%	0	325	-100.0%
COAL SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
COLUMB GULF MAINLINE NG B	0	0	0.0%	0	0.0%	0	364	-100.0%
CONWAY NATURAL GASOLINE (0	75	-100.0%	467	-100.0%	2,084	1,183	76.2%
CONWAY NORMAL BUTANE (OPI	985	1,003	-1.8%	515	91.3%	2,263	2,461	-8.0%
CONWAY PROPANE 5 DECIMALS	14,390	21,126	-31.9%	18,640	-22.8%	110,488	94,998	16.3%

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CMEG Exchange Volume Report - Monthly

	VOLUME JUN 2020	VOLUME JUN 2019	% CHG	VOIUME MAY 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Energy Futures								
CRUDE OIL	0	2,400	-100.0%	1,185	-100.0%	7,217	34,419	-79.0%
CRUDE OIL LAST DAY	223	0	-	0	-	223	0	-
CRUDE OIL OUTRIGHTS	64,115	53,945	18.9%	76,803	-16.5%	586,633	398,750	47.1%
CRUDE OIL PHY	19,172,871	23,448,254	-18.2%	21,325,819	-10.1%	175,002,101	152,206,700	15.0%
CRUDE OIL SPRDS	16,266	22,810	-28.7%	9,304	74.8%	166,038	137,005	21.2%
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	0	0.0%	0	0.0%	244	1,000	-75.6%
DIESEL 10P BRG FOB RDM VS	0	0	0.0%	0	-	0	0	0.0%
DOMINION TRAN INC - APP I	0	0	0.0%	0	0.0%	0	0	0.0%
DOMINION TRANSMISSION INC	0	0	0.0%	0	0.0%	0	0	0.0%
DUBAI CRUDE OIL BALMO	0	0	0.0%	0	0.0%	300	0	0.0%
DUBAI CRUDE OIL CALENDAR	0	1,175	-100.0%	0	0.0%	10,650	17,048	-37.5%
DUTCH TTF NATURAL GAS CAL	48,118	4,217	1,041.0%	36,713	31.1%	231,416	41,877	452.6%
EASTERN RAIL DELIVERY CSX	0	0	0.0%	0	-	0	0	0.0%
EAST/WEST FUEL OIL SPREAD	0	10	-100.0%	0	0.0%	0	10	-100.0%
EIA FLAT TAX ONHWAY DIESE	162	686	-76.4%	833	-80.6%	5,220	2,253	131.7%
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	601	6,965	-91.4%	1,138	-47.2%	11,775	56,308	-79.1%
ETHANOL SWAP	355	0	0.0%	30	1,083.3%	888	520	70.8%
ETHANOL T2 FOB ROTT INCL DU	2,170	2,207	-1.7%	2,841	-23.6%	27,883	21,599	29.1%
EURO 1% FUEL OIL NEW BALM	0	0	0.0%	0	0.0%	0	3	-100.0%
EURO 3.5% FUEL OIL RDAM B	0	6	-100.0%	30	-100.0%	65	219	-70.3%
EURO 3.5% FUEL OIL SPREAD	0	15	-100.0%	0	0.0%	22	135	-83.7%
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	6	-100.0%	0	0.0%	0	450	-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	5	-100.0%	0	0.0%	37	353	-89.5%
EUROPE 3.5% FUEL OIL RDAM	135	604	-77.6%	409	-67.0%	2,125	6,893	-69.2%
EUROPEAN GASOIL (ICE)	2	156	-98.7%	2	0.0%	307	632	-51.4%
EUROPEAN NAPHTHA BALMO	10	159	-93.7%	23	-56.5%	50	1,154	-95.7%
EUROPEAN NAPHTHA CRACK SP	988	4,300	-77.0%	772	28.0%	10,007	30,100	-66.8%
EUROPE DATED BRENT SWAP	70	575	-87.8%	0	0.0%	70	1,633	-95.7%
EUROPE JET KERO NWE CALSW	0	0	0.0%	0	0.0%	0	5	-100.0%
EUROPE NAPHTHA CALSWAP	265	1,246	-78.7%	362	-26.8%	3,342	13,202	-74.7%
EURO PROPANE CIF ARA SWA	1,100	1,921	-42.7%	1,399	-21.4%	11,319	12,136	-6.7%
FREIGHT MARKETS	1,554	1,235	25.8%	540	187.8%	4,906	5,427	-9.6%
FUEL OIL CRACK VS ICE	126	1,100	-88.5%	34	270.6%	1,965	9,954	-80.3%

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CMEG Exchange Volume Report - Monthly

	VOLUME JUN 2020	VOLUME JUN 2019	% CHG	VOIUME MAY 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Energy Futures								
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	0	15	-100.0%
FUEL OIL (PLATS) CAR CM	0	6	-100.0%	0	0.0%	0	6	-100.0%
FUEL OIL (PLATS) CAR CN	0	0	0.0%	0	0.0%	0	0	0.0%
FUELOIL SWAP:CARGOES VS.B	0	184	-100.0%	0	0.0%	51	1,380	-96.3%
GAS EURO-BOB OXY NWE BARG	690	4,428	-84.4%	1,956	-64.7%	12,043	39,935	-69.8%
GAS EURO-BOB OXY NWE BARG	6,854	7,358	-6.8%	5,721	19.8%	45,290	57,786	-21.6%
GASOIL 0.1CIF MED VS ICE	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 CIF NWE VS ISE	0	0	0.0%	0	0.0%	0	10	-100.0%
GASOIL 0.1 RDAM BRGS VS I	0	6	-100.0%	0	0.0%	0	21	-100.0%
GASOIL 0.1 ROTTERDAM BARG	5	0	0.0%	20	-75.0%	80	103	-22.3%
GASOIL 10PPM VS ICE SWAP	0	0	0.0%	0	0.0%	0	39	-100.0%
GASOIL CALENDAR SWAP	0	12	-100.0%	18	-100.0%	219	78	180.8%
GASOIL CRACK SPREAD CALEN	525	3,272	-84.0%	540	-2.8%	12,272	4,034	204.2%
GASOIL MINI CALENDAR SWAP	536	266	101.5%	387	38.5%	3,904	1,271	207.2%
GERMAN POWER BASELOAD CA	0	867	-100.0%	222	-100.0%	9,112	12,292	-25.9%
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	3,850	2,901	32.7%	3,919	-1.8%	26,171	20,347	28.6%
GRP THREE UNL GS (PLT) VS	2,660	1,100	141.8%	2,840	-6.3%	19,828	18,007	10.1%
GULF COAST 3% FUEL OIL BA	136	389	-65.0%	0	0.0%	2,240	4,129	-45.7%
GULF COAST JET FUEL CLNDR	0	0	0.0%	72	-100.0%	978	267	266.3%
GULF COAST JET VS NYM 2 H	15,512	24,016	-35.4%	13,714	13.1%	120,489	132,050	-8.8%
GULF COAST NO.6 FUEL OIL	7,983	19,230	-58.5%	6,885	15.9%	91,657	148,481	-38.3%
GULF COAST ULSD CALENDAR	299	752	-60.2%	873	-65.8%	5,771	2,565	125.0%
GULF COAST ULSD CRACK SPR	0	0	0.0%	0	0.0%	1,065	0	0.0%
HEATING OIL BALMO CLNDR S	150	480	-68.7%	45	233.3%	1,307	525	149.0%
HEATING OIL CRCK SPRD BAL	0	0	0.0%	0	0.0%	0	18	-100.0%
HEATING OIL PHY	2,772,608	3,370,846	-17.7%	3,347,130	-17.2%	24,963,433	20,235,303	23.4%
HENRY HUB BASIS SWAP	0	1,860	-100.0%	2,400	-100.0%	6,680	11,248	-40.6%
HENRY HUB FINANCIAL LAST	0	0	0.0%	0	-	0	0	0.0%
HENRY HUB INDEX SWAP FUTU	0	1,860	-100.0%	2,400	-100.0%	8,392	11,248	-25.4%
HENRY HUB SWAP	53,346	97,368	-45.2%	136,890	-61.0%	516,077	704,404	-26.7%
HOUSTON SHIP CHANNEL BASI	0	0	0.0%	0	0.0%	0	736	-100.0%
HTG OIL	48	0	0.0%	0	0.0%	96	48	100.0%
ICE BRENT DUBAI SWAP	1,530	8,880	-82.8%	3,675	-58.4%	30,350	34,838	-12.9%
IN DELIVERY MONTH EUA	0	0	0.0%	0	-	0	0	0.0%
INDIANA MISO	0	0	0.0%	0	0.0%	0	0	0.0%
INDONESIAN COAL ICI4	251	235	6.8%	201	24.9%	1,239	2,210	-43.9%
ISO NEW ENGLAND OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	-	0	0	0.0%
JAPAN C&F NAPHTHA CRACK S	0	0	0.0%	0	0.0%	150	169	-11.2%
JAPAN C&F NAPHTHA SWAP	172	759	-77.3%	89	93.3%	1,050	7,859	-86.6%
JAPAN NAPHTHA BALMO SWAP	0	3	-100.0%	0	0.0%	28	279	-90.0%
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	1,358	5,064	-73.2%	1,235	10.0%	12,028	26,398	-54.4%
JKM LNG Futures	1,575	240	556.3%	342	360.5%	4,297	9,216	-53.4%
LA CARB DIESEL (OPIS) SWA	60	30	100.0%	177	-66.1%	2,412	325	642.2%
LA CARBOB GASOLINE(OPIS)S	0	300	-100.0%	75	-100.0%	625	2,300	-72.8%

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Energy Futures								
LA JET (OPIS) SWAP	375	1,510	-75.2%	275	36.4%	4,265	7,880	-45.9%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
LLS (ARGUS) VS WTI SWAP	360	760	-52.6%	50	620.0%	6,815	15,459	-55.9%
LOS ANGELES CARB GASOLINE	15	0	0.0%	0	0.0%	15	0	0.0%
LTD NAT GAS	225,996	341,493	-33.8%	274,981	-17.8%	1,504,029	1,925,580	-21.9%
MARS (ARGUS) VS WTI SWAP	0	1,615	-100.0%	0	0.0%	2,480	11,380	-78.2%
MARS (ARGUS) VS WTI TRD M	19,200	18,752	2.4%	15,012	27.9%	99,516	119,387	-16.6%
MARS BLEND CRUDE OIL	0	0	0.0%	100	-100.0%	100	0	0.0%
MCCLOSKEY ARA ARGS COAL	17,856	35,682	-50.0%	15,337	16.4%	137,978	175,393	-21.3%
MCCLOSKEY RCH BAY COAL	404	2,678	-84.9%	1,100	-63.3%	7,361	14,952	-50.8%
MGF FUT	0	0	0.0%	0	0.0%	0	0	0.0%
MGN1 SWAP FUT	0	120	-100.0%	0	0.0%	240	350	-31.4%
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	259	223	16.1%	0	0.0%	345	1,230	-72.0%
MINI RBOB V. EBOBARG NWE BF	152	560	-72.9%	0	0.0%	992	3,500	-71.7%
MINI RBOB V. EBOB(ARGUS) NW	1,005	2,381	-57.8%	703	43.0%	4,823	14,840	-67.5%
MINY HTG OIL	5	3	66.7%	1	400.0%	26	20	30.0%
MINY NATURAL GAS	129,423	27,384	372.6%	175,779	-26.4%	592,717	157,706	275.8%
MINY RBOB GAS	6	7	-14.3%	10	-40.0%	44	37	18.9%
MINY WTI CRUDE OIL	449,670	590,831	-23.9%	622,263	-27.7%	5,266,702	2,658,389	98.1%
MJC FUT	0	0	0.0%	0	0.0%	0	150	-100.0%
MNC FUT	917	3,904	-76.5%	606	51.3%	9,000	25,401	-64.6%
MONT BELVIEU ETHANE 5 DECI	29,264	18,473	58.4%	35,277	-17.0%	134,253	84,373	59.1%
MONT BELVIEU ETHANE OPIS B	270	225	20.0%	50	440.0%	678	1,064	-36.3%
MONT BELVIEU LDH PROPANE 5	144,681	150,673	-4.0%	167,555	-13.7%	1,113,230	850,120	30.9%
MONT BELVIEU LDH PROPANE C	806	3,520	-77.1%	1,594	-49.4%	15,487	20,418	-24.2%
MONT BELVIEU NATURAL GASO	34,006	6,807	399.6%	26,616	27.8%	226,151	47,681	374.3%
MONT BELVIEU NATURAL GASO	1,120	935	19.8%	1,205	-7.1%	5,824	3,859	50.9%
MONT BELVIEU NORMAL BUTAN	62,403	55,341	12.8%	64,257	-2.9%	435,870	262,837	65.8%
MONT BELVIEU NORMAL BUTAN	1,049	514	104.1%	864	21.4%	8,273	8,134	1.7%
NAT GAS BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS	144,666	116,365	24.3%	180,534	-19.9%	989,301	665,558	48.6%
NATURAL GAS PEN SWP	44,149	33,703	31.0%	105,364	-58.1%	375,392	181,573	106.7%
NATURAL GAS PHY	9,630,978	8,344,210	15.4%	9,852,913	-2.3%	66,108,965	44,911,795	47.2%
NEPOOL CNCTCT 5MW D AH O	0	0	0.0%	0	-	0	0	0.0%
NEPOOL CONECTIC 5MW D AH	0	0	0.0%	0	-	0	0	0.0%
NEPOOL INTR HUB 5MW D AH	0	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	620	1,077	-42.4%	1,403	-55.8%	5,201	4,524	15.0%
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%

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Energy Futures								
N ILLINOIS HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
N ILLINOIS HUB MTHLY	0	0	0.0%	0	-	0	0	0.0%
NO 2 UP-DOWN SPREAD CALEN	0	0	0.0%	0	0.0%	225	675	-66.7%
NORTHEN NATURAL GAS DEMA	0	0	0.0%	0	0.0%	0	0	0.0%
NORTHEN NATURAL GAS VENTL	0	0	0.0%	0	0.0%	0	0	0.0%
NORTHWEST ROCKIES BASIS S	0	0	0.0%	0	0.0%	0	3,106	-100.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NY1% VS GC SPREAD SWAP	0	180	-100.0%	530	-100.0%	2,568	2,655	-3.3%
NY 3.0% FUEL OIL (PLATTS	0	0	0.0%	0	0.0%	0	775	-100.0%
NY HARBOR 1% FUEL OIL BAL	0	0	0.0%	0	0.0%	0	0	0.0%
NY HARBOR HEAT OIL SWP	2,668	2,357	13.2%	1,531	74.3%	24,125	14,981	61.0%
NY HARBOR LOW SULPUR GAS	0	0	0.0%	0	0.0%	0	390	-100.0%
NY HARBOR RESIDUAL FUEL 1	274	427	-35.8%	700	-60.9%	6,674	4,983	33.9%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	0.0%	0	0	0.0%
NYH NO 2 CRACK SPREAD CAL	45	630	-92.9%	370	-87.8%	6,426	2,235	187.5%
NYISO CAPACITY	0	0	0.0%	0	0.0%	0	300	-100.0%
NYISO J	0	0	0.0%	0	-	0	0	0.0%
NYISO J OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
NYISO ZONE A 5MW D AH O P	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE A 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE G 5MW D AH O P	0	0	0.0%	0	0.0%	0	46,384	-100.0%
NYISO ZONE G 5MW D AH PK	0	0	0.0%	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	0	0	0.0%	200	-100.0%	700	1,450	-51.7%
NY ULSD (ARGUS) VS HEATING	330	177	86.4%	754	-56.2%	3,806	1,418	168.4%
ONEOK OKLAHOMA NG BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
ONTARIO POWER SWAPS	0	0	0.0%	0	0.0%	0	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	3,254	3,543	-8.2%	4,788	-32.0%	20,485	20,098	1.9%
PETRO CRCKS & SPRDS ASIA	150	75	100.0%	0	0.0%	300	261	14.9%
PETRO CRCKS & SPRDS NA	29,775	36,221	-17.8%	29,975	-0.7%	220,401	247,167	-10.8%
PETRO CRK&SPRD EURO	526	1,815	-71.0%	254	107.1%	6,957	21,366	-67.4%
PETROLEUM PRODUCTS	454	2,094	-78.3%	519	-12.5%	10,644	19,093	-44.3%
PETROLEUM PRODUCTS ASIA	1,730	1,548	11.8%	477	262.7%	4,352	10,083	-56.8%
PETRO OUTRIGHT EURO	5,377	3,455	55.6%	5,060	6.3%	30,791	23,778	29.5%
PETRO OUTRIGHT NA	2,822	5,878	-52.0%	3,818	-26.1%	19,799	38,040	-48.0%
PJM AD HUB 5MW REAL TIME	0	23,700	-100.0%	0	0.0%	0	119,740	-100.0%
PJM ATSI ELEC	0	0	0.0%	0	-	0	0	0.0%
PJM BGE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM BGE DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM COMED 5MW D AH O PK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM COMED 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
PJM NI HUB 5MW REAL TIME	0	0	0.0%	0	0.0%	0	24,645	-100.0%
PJM NILL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM NILL DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM OFF-PEAK LMP SWAP FUT	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PECO ZONE5MW PEAK CAL	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PSEG DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PSEG DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WESTH DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WESTHDA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WESTH RT OFF-PEAK	0	23,700	-100.0%	0	0.0%	0	47,100	-100.0%
PJM WESTH RT PEAK	6,912	6,656	3.8%	0	0.0%	15,814	46,576	-66.0%
PLASTICS	1,320	435	203.4%	660	100.0%	5,904	4,560	29.5%
PREMIUM UNLD 10P FOB MED	0	30	-100.0%	0	0.0%	158	740	-78.6%
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	1,716	1,482	15.8%	1,003	71.1%	11,116	9,731	14.2%
PROPANE NON-LDH MT. BEL (OF	20,943	16,233	29.0%	35,993	-41.8%	149,836	104,670	43.2%
RBOB CALENDAR SWAP	6,869	5,671	21.1%	4,202	63.5%	34,650	40,086	-13.6%
RBOB CRACK SPREAD	1,890	1,520	24.3%	960	96.9%	9,565	8,165	17.1%
RBOB CRACK SPREAD BALMO S	0	0	0.0%	0	0.0%	0	25	-100.0%
RBOB GAS	12	0	0.0%	0	0.0%	72	60	20.0%
RBOB GASOLINE BALMO CLNDR	674	1,117	-39.7%	356	89.3%	3,551	6,223	-42.9%
RBOB PHY	3,495,744	4,270,153	-18.1%	3,244,261	7.8%	25,719,960	26,985,024	-4.7%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	-	0	0	0.0%
RBOB VS HEATING OIL SWAP	100	0	0.0%	1,300	-92.3%	3,790	75	4,953.3%
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	5	-100.0%	0	0.0%	41	78	-47.4%
SINGAPORE 380CST BALMO	0	26	-100.0%	0	0.0%	39	250	-84.4%
SINGAPORE 380CST FUEL OIL	299	3,293	-90.9%	163	83.4%	1,928	19,254	-90.0%
SINGAPORE FUEL 180CST CAL	31	253	-87.7%	28	10.7%	193	1,780	-89.2%
SINGAPORE FUEL OIL SPREAD	0	87	-100.0%	0	0.0%	80	360	-77.8%
SINGAPORE GASOIL	371	5,339	-93.1%	483	-23.2%	4,417	32,291	-86.3%
SINGAPORE GASOIL CALENDAR	354	105	237.1%	1,006	-64.8%	5,368	968	454.5%
SINGAPORE GASOIL SWAP	543	1,109	-51.0%	612	-11.3%	6,932	6,588	5.2%
SINGAPORE GASOIL VS ICE	0	0	0.0%	30	-100.0%	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	280	880	-68.2%	385	-27.3%	5,213	3,865	34.9%
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	-	0	0	0.0%
SINGAPORE MOGAS 92 UNLEAD	0	50	-100.0%	0	0.0%	25	1,425	-98.2%
SINGAPORE MOGAS 92 UNLEAD	4,660	4,892	-4.7%	670	595.5%	23,110	75,824	-69.5%
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	314	-100.0%	0	0.0%	0	1,424	-100.0%
TC5 RAS TANURA TO YOKOHAM	0	206	-100.0%	0	0.0%	140	1,951	-92.8%
TCO BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME JUN 2020	VOLUME JUN 2019	% CHG	VOIUME MAY 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Energy Futures								
TD3 MEG TO JAPAN 250K MT	1,140	6,260	-81.8%	769	48.2%	16,406	28,221	-41.9%
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	135	0	0.0%	70	92.9%	1,945	3,149	-38.2%
ULSD 10PPM CIF MED VS ICE	0	0	0.0%	0	-	0	0	0.0%
ULSD UP-DOWN BALMO SWP	2,109	4,600	-54.2%	4,752	-55.6%	37,921	32,545	16.5%
UP DOWN GC ULSD VS NMX HO	38,161	32,158	18.7%	66,013	-42.2%	326,830	173,994	87.8%
WAHA BASIS	0	0	0.0%	0	0.0%	0	650	-100.0%
WESTERN RAIL DELIVERY PRB	0	0	0.0%	0	-	0	0	0.0%
WTI-BRENT BULLET SWAP	0	0	0.0%	0	0.0%	0	864	-100.0%
WTI-BRENT CALENDAR SWAP	14,953	38,949	-61.6%	43,092	-65.3%	268,691	219,979	22.1%
WTI CALENDAR	61,479	28,367	116.7%	56,752	8.3%	440,196	260,717	68.8%
WTI MIDLAND CRUDE OIL	0	0	-	0	0.0%	300	0	-
WTS (ARGUS) VS WTI SWAP	2,076	4,090	-49.2%	1,035	100.6%	37,079	30,922	19.9%
WTS (ARGUS) VS WTI TRD MT	0	175	-100.0%	945	-100.0%	8,855	4,933	79.5%
Energy Options								
BRENT 1 MONTH CAL	0	0	0.0%	0	-	0	0	0.0%
BRENT CALENDAR SWAP	3,714	690	438.3%	921	303.3%	4,635	3,030	53.0%
BRENT CRUDE OIL 12 M CSO	0	0	0.0%	0	-	0	0	0.0%
BRENT CRUDE OIL 1 M CSO	11,050	1,500	636.7%	1,500	636.7%	34,375	32,650	5.3%
BRENT CRUDE OIL 6 M CSO	0	0	0.0%	0	-	0	0	0.0%
BRENT OIL LAST DAY	60,040	129,122	-53.5%	41,384	45.1%	533,006	902,430	-40.9%
COAL API2 INDEX	0	25	-100.0%	0	0.0%	0	670	-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	70,550	91,750	-23.1%	317,682	-77.8%	1,438,732	1,401,411	2.7%
CRUDE OIL APO	71,480	47,657	50.0%	10,798	562.0%	383,753	309,041	24.2%
CRUDE OIL CALNDR STRIP	50	0	0.0%	0	0.0%	50	200	-75.0%
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%	0	960	-100.0%
CRUDE OIL PHY	2,180,973	3,359,893	-35.1%	1,779,561	22.6%	18,761,282	16,747,956	12.0%
ETHANOL	0	0	0.0%	0	-	0	0	0.0%
ETHANOL SWAP	3,281	9,778	-66.4%	3,564	-7.9%	19,459	53,375	-63.5%
FREIGHT MARKETS	0	0	-	0	0.0%	0	0	-
HEATING OIL PHY	10,264	38,505	-73.3%	6,248	64.3%	100,644	179,415	-43.9%
HENRY HUB FINANCIAL LAST	1,364	2,701	-49.5%	3,738	-63.5%	32,288	41,923	-23.0%
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	1,662	0	0.0%	1,071	55.2%	4,698	130	3,513.8%
MCCLOSKEY RCH BAY COAL	150	300	-50.0%	75	100.0%	425	670	-36.6%
NATURAL GAS 1 M CSO FIN	68,800	13,300	417.3%	59,600	15.4%	492,751	207,275	137.7%
NATURAL GAS 2 M CSO FIN	3,250	550	490.9%	2,500	30.0%	9,500	2,375	300.0%

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Energy Options								
NATURAL GAS 3 M CSO FIN	76,600	38,650	98.2%	27,600	177.5%	249,105	84,350	195.3%
NATURAL GAS 5 M CSO FIN	0	850	-100.0%	0	0.0%	10,450	1,100	850.0%
NATURAL GAS 6 M CSO FIN	0	1,250	-100.0%	0	0.0%	132,400	33,725	292.6%
NATURAL GAS OPT	80,160	0	-	54,700	46.5%	137,860	0	-
NATURAL GAS OPTION ON CALE	800	800	0.0%	1,540	-48.1%	16,800	9,100	84.6%
NATURAL GAS PHY	2,035,389	1,631,070	24.8%	2,561,784	-20.5%	15,502,465	9,248,266	67.6%
NATURAL GAS WINTER STRIP	0	0	0.0%	0	0.0%	600	1,300	-53.8%
N ROCKIES PIPE SWAP	0	546	-100.0%	0	0.0%	0	2,118	-100.0%
NY HARBOR HEAT OIL SWP	707	3,457	-79.5%	288	145.5%	13,691	15,022	-8.9%
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	47	2,711	-98.3%	356	-86.8%	764	4,975	-84.6%
PETRO OUTRIGHT EURO	0	0	0.0%	0	0.0%	6	24	-75.0%
PETRO OUTRIGHT NA	290	120	141.7%	0	0.0%	1,245	120	937.5%
PJM WES HUB PEAK CAL MTH	150	380	-60.5%	0	0.0%	770	540	42.6%
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	216	24	800.0%	0	0.0%	366	261	40.2%
RBOB CRACK	0	0	0.0%	0	0.0%	0	0	0.0%
RBOB PHY	8,308	17,365	-52.2%	6,076	36.7%	58,630	104,205	-43.7%
ROTTERDAM 3.5%FUEL OIL CL	0	0	0.0%	0	-	0	0	0.0%
SAN JUAN PIPE SWAP	0	364	-100.0%	0	0.0%	0	1,274	-100.0%
SHORT TERM	100	300	-66.7%	450	-77.8%	1,900	2,143	-11.3%
SHORT TERM NATURAL GAS	200	655	-69.5%	1,600	-87.5%	7,700	5,284	45.7%
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	24,100	34,650	-30.4%	19,010	26.8%	419,240	316,580	32.4%
WTI CRUDE OIL 1 M CSO FI	71,285	55,550	28.3%	126,175	-43.5%	605,760	365,265	65.8%

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FX Futures								
AD/CD CROSS RATES	40	2	1,900.0%	115	-65.2%	200	104	92.3%
AD/JY CROSS RATES	5,772	3,685	56.6%	2,269	154.4%	19,676	19,783	-0.5%
AD/NE CROSS RATES	212	130	63.1%	96	120.8%	2,334	508	359.4%
AUSTRALIAN DOLLAR	2,620,773	2,542,722	3.1%	1,732,882	51.2%	13,515,627	13,188,487	2.5%
BP/JY CROSS RATES	5,232	4,190	24.9%	4,461	17.3%	24,406	15,551	56.9%
BP/SF CROSS RATES	727	430	69.1%	285	155.1%	3,119	2,454	27.1%
BRAZIL REAL	236,429	148,499	59.2%	170,733	38.5%	1,306,577	849,478	53.8%
BRITISH POUND	2,592,579	2,398,644	8.1%	1,635,582	58.5%	13,386,285	14,559,701	-8.1%
CANADIAN DOLLAR	1,770,014	1,939,319	-8.7%	1,118,712	58.2%	10,130,111	9,861,681	2.7%
CD/JY CROSS RATES	106	0	0.0%	130	-18.5%	540	119	353.8%
CHINESE RENMINBI (CNH)	17,407	28,773	-39.5%	16,062	8.4%	111,236	155,619	-28.5%
CZECK KORUNA (EC)	7	8	-12.5%	0	0.0%	21	18	16.7%
CZECK KORUNA (US)	0	0	0.0%	0	-	0	0	0.0%
EC/AD CROSS RATES	13,713	12,354	11.0%	2,947	365.3%	47,970	33,807	41.9%
EC/CD CROSS RATES	9,256	7,512	23.2%	1,524	507.3%	29,260	20,252	44.5%
EC/NOK CROSS RATES	94	1,404	-93.3%	50	88.0%	1,527	3,806	-59.9%
EC/SEK CROSS RATES	1,443	1,998	-27.8%	114	1,165.8%	4,650	5,195	-10.5%
EFX/BP CROSS RATES	105,115	131,241	-19.9%	36,256	189.9%	470,295	573,421	-18.0%
EFX/JY CROSS RATES	102,784	115,361	-10.9%	29,282	251.0%	437,395	418,732	4.5%
EFX/SF CROSS RATES	60,086	59,072	1.7%	38,133	57.6%	291,925	213,946	36.4%
E-MINI EURO FX	183,404	144,623	26.8%	131,896	39.1%	894,907	602,733	48.5%
E-MINI JAPANESE YEN	22,693	9,904	129.1%	13,191	72.0%	167,944	63,116	166.1%
EURO FX	5,615,945	5,625,929	-0.2%	3,047,623	84.3%	27,569,680	26,407,137	4.4%
HUNGARIAN FORINT (EC)	1	0	0.0%	8	-87.5%	9	0	0.0%
HUNGARIAN FORINT (US)	42	0	0.0%	4	950.0%	144	8	1,700.0%
INDIAN RUPEE	32,795	61,878	-47.0%	20,239	62.0%	174,394	414,721	-57.9%
JAPANESE YEN	2,353,978	3,162,448	-25.6%	1,465,292	60.6%	16,739,787	16,098,717	4.0%
KOREAN WON	1,254	1,564	-19.8%	970	29.3%	6,242	4,577	36.4%
MEXICAN PESO	1,360,608	1,644,283	-17.3%	806,353	68.7%	7,651,741	8,121,169	-5.8%
MICRO AUD/USD	396,225	84,530	368.7%	260,096	52.3%	1,484,537	695,440	113.5%
MICRO CAD/USD	27,585	19,231	43.4%	23,865	15.6%	151,541	101,076	49.9%
MICRO CHF/USD	3,044	2,720	11.9%	1,832	66.2%	20,016	11,689	71.2%
MICRO EUR/USD	571,904	259,691	120.2%	388,084	47.4%	2,494,663	1,515,470	64.6%
MICRO GBP/USD	73,542	31,001	137.2%	65,290	12.6%	331,504	255,902	29.5%
MICRO INR/USD	1,929	3,555	-45.7%	1,557	23.9%	14,903	27,707	-46.2%
MICRO JPY/USD	33,601	27,801	20.9%	18,876	78.0%	193,697	168,077	15.2%
NEW ZEALND DOLLAR	737,448	728,710	1.2%	502,117	46.9%	3,898,097	3,593,500	8.5%
NKR/USD CROSS RATE	8,412	10,261	-18.0%	2,726	208.6%	39,802	30,207	31.8%
POLISH ZLOTY (EC)	231	4	5,675.0%	1	23,000.0%	399	444	-10.1%
POLISH ZLOTY (US)	1,373	181	658.6%	344	299.1%	4,580	742	517.3%
RMB USD	0	0	0.0%	0	0.0%	4	5	-20.0%
RUSSIAN RUBLE	137,944	181,268	-23.9%	84,873	62.5%	726,246	502,576	44.5%
S.AFRICAN RAND	116,702	65,721	77.6%	69,630	67.6%	490,743	266,137	84.4%
SF/JY CROSS RATES	55	0	0.0%	28	96.4%	260	7	3,614.3%
SHEKEL	2	0	0.0%	0	0.0%	112	0	0.0%
SKR/USD CROSS RATES	8,778	6,292	39.5%	2,504	250.6%	31,007	20,923	48.2%
SWISS FRANC	577,975	809,649	-28.6%	399,887	44.5%	3,766,983	3,349,900	12.5%
TURKISH LIRA	321	3,724	-91.4%	2,232	-85.6%	5,501	7,930	-30.6%
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	315	0	-	874	-64.0%	2,266	0	-
AUD/USD MONDAY OPTION WEE	59	0	-	596	-90.1%	1,086	0	-
AUD/USD MONDAY OPTION WEE	580	0	-	397	46.1%	1,386	0	-
AUD/USD MONDAY OPTION WEE	623	0	-	0	0.0%	803	0	-
AUD/USD MONDAY OPTION WEE	606	0	-	0	0.0%	709	0	-
AUD/USD MONTHLY OPTIONS	55,924	59,075	-5.3%	82,942	-32.6%	528,642	424,666	24.5%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	138	-100.0%	3,153	8,103	-61.1%
AUD/USD WKLY FRIDAY OPTION	5,673	7,512	-24.5%	1,797	215.7%	32,895	41,437	-20.6%
AUD/USD WKLY FRIDAY OPTION	3,668	6,951	-47.2%	3,856	-4.9%	26,526	41,618	-36.3%
AUD/USD WKLY FRIDAY OPTION	4,314	5,763	-25.1%	4,708	-8.4%	28,605	49,024	-41.7%
AUD/USD WKLY FRIDAY OPTION	190	0	0.0%	5,083	-96.3%	11,037	12,708	-13.1%
AUD/USD WKLY WED OPTIONS -	765	1,768	-56.7%	2,432	-68.5%	9,471	11,651	-18.7%
AUD/USD WKLY WED OPTIONS -	3,012	1,646	83.0%	2,596	16.0%	11,379	12,325	-7.7%
AUD/USD WKLY WED OPTIONS -	857	164	422.6%	869	-1.4%	6,927	5,333	29.9%
AUD/USD WKLY WED OPTIONS -	1,077	954	12.9%	1,487	-27.6%	10,457	7,663	36.5%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	3,619	2,012	79.9%
BRITISH POUND (EU)	0	0	0.0%	0	-	0	0	0.0%
BRL/USD MONTHLY OPTIONS	323	2	16,050.0%	234	38.0%	663	56	1,083.9%
CAD/USD MONDAY OPTIONS WE	90	0	-	1,144	-92.1%	1,740	0	-
CAD/USD MONDAY OPTIONS WE	304	0	-	1	30,300.0%	406	0	-
CAD/USD MONDAY OPTIONS WE	1,389	0	-	229	506.6%	2,009	0	-
CAD/USD MONDAY OPTIONS WE	1,142	0	-	0	0.0%	1,388	0	-
CAD/USD MONDAY OPTIONS WE	759	0	-	0	0.0%	861	0	-
CAD/USD MONTHLY OPTIONS	61,400	50,252	22.2%	49,505	24.0%	334,128	341,669	-2.2%
CAD/USD WKLY FRIDAY OPTION	0	0	0.0%	65	-100.0%	6,030	18,330	-67.1%
CAD/USD WKLY FRIDAY OPTION	12,048	10,908	10.5%	1,641	634.2%	42,589	45,987	-7.4%
CAD/USD WKLY FRIDAY OPTION	6,476	9,525	-32.0%	6,718	-3.6%	39,201	61,159	-35.9%
CAD/USD WKLY FRIDAY OPTION	8,208	10,996	-25.4%	7,678	6.9%	44,927	69,766	-35.6%
CAD/USD WKLY FRIDAY OPTION	364	0	0.0%	7,653	-95.2%	19,447	16,590	17.2%
CAD/USD WKLY WED OPTIONS -	4,172	4,672	-10.7%	4,087	2.1%	15,379	19,580	-21.5%
CAD/USD WKLY WED OPTIONS -	1,722	5,858	-70.6%	2,065	-16.6%	12,410	22,625	-45.1%
CAD/USD WKLY WED OPTIONS -	2,745	4,217	-34.9%	1,360	101.8%	12,598	19,052	-33.9%
CAD/USD WKLY WED OPTIONS -	1,078	4,089	-73.6%	4,500	-76.0%	15,224	19,091	-20.3%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	5,417	4,671	16.0%
CANADIAN DOLLAR (EU)	0	0	0.0%	0	-	0	0	0.0%
CHF/USD MONTHLY OPTIONS	2,446	3,527	-30.6%	2,837	-13.8%	21,141	13,767	53.6%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	37	108	-65.7%
CHF/USD WKLY FRIDAY OPTION	458	259	76.8%	172	166.3%	1,289	1,437	-10.3%
CHF/USD WKLY FRIDAY OPTION	142	713	-80.1%	2	7,000.0%	834	1,347	-38.1%
CHF/USD WKLY FRIDAY OPTION	7	58	-87.9%	227	-96.9%	749	646	15.9%
CHF/USD WKLY FRIDAY OPTION	50	0	0.0%	11	354.5%	903	604	49.5%
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	2,999	0	-	1,212	147.4%	6,206	0	-
EUR/USD MONDAY OPTION WEE	1,261	0	-	907	39.0%	3,540	0	-
EUR/USD MONDAY OPTION WEE	2,687	0	-	1,184	126.9%	5,949	0	-
EUR/USD MONDAY OPTION WEE	2,914	0	-	1,779	63.8%	6,456	0	-
EUR/USD MONDAY OPTION WEE	3,905	0	-	0	0.0%	5,514	0	-
EUR/USD MONTHLY OPTIONS	274,936	376,070	-26.9%	208,666	31.8%	1,933,146	2,190,877	-11.8%

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CMEG Exchange Volume Report - Monthly

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FX Options								
EUR/USD WKLY FRIDAY OPTION	0	0	0.0%	491	-100.0%	11,073	58,080	-80.9%
EUR/USD WKLY FRIDAY OPTION	26,919	37,868	-28.9%	4,918	447.4%	130,525	174,452	-25.2%
EUR/USD WKLY FRIDAY OPTION	19,178	29,461	-34.9%	17,153	11.8%	132,129	188,328	-29.8%
EUR/USD WKLY FRIDAY OPTION	25,650	29,043	-11.7%	18,989	35.1%	144,624	245,499	-41.1%
EUR/USD WKLY FRIDAY OPTION	217	0	0.0%	18,680	-98.8%	42,174	63,379	-33.5%
EUR/USD WKLY WED OPTIONS -	15,467	22,824	-32.2%	8,747	76.8%	62,182	71,217	-12.7%
EUR/USD WKLY WED OPTIONS -	7,800	16,213	-51.9%	5,380	45.0%	51,364	78,158	-34.3%
EUR/USD WKLY WED OPTIONS -	11,718	16,273	-28.0%	4,420	165.1%	50,110	73,087	-31.4%
EUR/USD WKLY WED OPTIONS -	6,655	18,061	-63.2%	4,829	37.8%	45,441	83,135	-45.3%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	14,285	22,273	-35.9%
GBP/USD MONDAY OPTION WEE	345	0	-	1,479	-76.7%	2,618	0	-
GBP/USD MONDAY OPTION WEE	974	0	-	872	11.7%	2,313	0	-
GBP/USD MONDAY OPTION WEE	1,686	0	-	1,678	0.5%	3,893	0	-
GBP/USD MONDAY OPTION WEE	2,336	0	-	1,633	43.0%	4,891	0	-
GBP/USD MONDAY OPTION WEE	761	0	-	0	0.0%	1,162	0	-
GBP/USD MONTHLY OPTIONS	82,317	69,840	17.9%	65,388	25.9%	541,367	787,238	-31.2%
GBP/USD WKLY FRIDAY OPTION	0	0	0.0%	12	-100.0%	3,267	22,665	-85.6%
GBP/USD WKLY FRIDAY OPTION	4,767	4,328	10.1%	3,211	48.5%	24,182	40,916	-40.9%
GBP/USD WKLY FRIDAY OPTION	4,899	4,698	4.3%	4,606	6.4%	21,887	52,762	-58.5%
GBP/USD WKLY FRIDAY OPTION	2,645	3,261	-18.9%	4,705	-43.8%	25,044	50,238	-50.1%
GBP/USD WKLY FRIDAY OPTION	480	0	0.0%	1,633	-70.6%	8,809	21,577	-59.2%
GBP/USD WKLY WED OPTIONS -	853	1,534	-44.4%	2,174	-60.8%	12,339	18,222	-32.3%
GBP/USD WKLY WED OPTIONS -	880	916	-3.9%	2,156	-59.2%	6,728	19,178	-64.9%
GBP/USD WKLY WED OPTIONS -	2,106	1,227	71.6%	1,868	12.7%	11,081	21,634	-48.8%
GBP/USD WKLY WED OPTIONS -	487	567	-14.1%	4,383	-88.9%	10,945	17,771	-38.4%
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	5,190	6,804	-23.7%
JAPANESE YEN (EU)	0	0	0.0%	0	-	0	0	0.0%
JPY/USD MONDAY OPTION WEE	1,813	0	-	211	759.2%	4,292	0	-
JPY/USD MONDAY OPTION WEE	3,140	0	-	1,760	78.4%	6,109	0	-
JPY/USD MONDAY OPTION WEE	1,641	0	-	552	197.3%	3,233	0	-
JPY/USD MONDAY OPTION WEE	657	0	-	0	0.0%	1,892	0	-
JPY/USD MONDAY OPTION WEE	1,211	0	-	0	0.0%	1,363	0	-
JPY/USD MONTHLY OPTIONS	99,033	147,118	-32.7%	73,061	35.5%	875,161	861,159	1.6%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	5	-100.0%	6,089	28,655	-78.8%
JPY/USD WKLY FRIDAY OPTION	15,990	14,382	11.2%	2,488	542.7%	81,508	67,781	20.3%
JPY/USD WKLY FRIDAY OPTION	9,505	12,947	-26.6%	11,518	-17.5%	86,614	90,969	-4.8%
JPY/USD WKLY FRIDAY OPTION	14,037	11,348	23.7%	12,493	12.4%	79,963	99,858	-19.9%
JPY/USD WKLY FRIDAY OPTION	704	0	0.0%	9,449	-92.5%	26,567	30,161	-11.9%
JPY/USD WKLY WED OPTIONS -	4,734	6,362	-25.6%	3,602	31.4%	36,708	22,540	62.9%
JPY/USD WKLY WED OPTIONS -	6,420	4,141	55.0%	1,766	263.5%	29,945	25,476	17.5%
JPY/USD WKLY WED OPTIONS -	4,782	4,574	4.5%	2,792	71.3%	34,677	20,500	69.2%
JPY/USD WKLY WED OPTIONS -	3,775	4,506	-16.2%	4,384	-13.9%	37,858	22,783	66.2%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	7,594	4,972	52.7%
MXN/USD MONTHLY OPTIONS	1,844	1,800	2.4%	1,273	44.9%	11,143	9,004	23.8%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%	0	0	-
MXN/USD WKLY FRIDAY OPTION	225	206	9.2%	0	0.0%	225	354	-36.4%
MXN/USD WKLY FRIDAY OPTION	1,001	156	541.7%	1	100,000.0%	1,003	454	120.9%
MXN/USD WKLY FRIDAY OPTION	371	326	13.8%	225	64.9%	1,181	328	260.1%
MXN/USD WKLY FRIDAY OPTION	0	0	-	93	-100.0%	143	0	-
NZD/USD MONTHLY OPTIONS	115	136	-15.4%	6	1,816.7%	4,472	2,263	97.6%

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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	3,095	1,855	66.8%	1,817	70.3%	16,537	8,955	84.7%
Foreign Exchange Futures								
CHILEAN PESO	0	0	0.0%	0	0.0%	0	410	-100.0%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	681	380	79.2%	1,468	-53.6%	5,865	5,386	8.9%

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Ag Products Futures								
BUTTER CS	4,577	3,136	46.0%	4,214	8.6%	40,278	22,482	79.2%
CASH-SETTLED CHEESE	11,956	9,806	21.9%	12,916	-7.4%	87,955	67,893	29.5%
CAT ASIA WEATHER	0	0	-	3,900	-100.0%	7,800	0	-
CATTLE	997,631	1,132,693	-11.9%	1,498,959	-33.4%	8,956,418	8,910,128	0.5%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	3,200	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	750	450	66.7%
CDD WEATHER	1,900	150	1,166.7%	950	100.0%	7,050	7,175	-1.7%
CHI WHEAT	3,369,375	3,497,935	-3.7%	1,870,175	80.2%	17,209,849	17,387,075	-1.0%
CLASS IV MILK	1,186	1,957	-39.4%	1,960	-39.5%	20,051	15,752	27.3%
COCOA TAS	0	8	-100.0%	0	0.0%	0	8	-100.0%
COFFEE	0	0	-	0	0.0%	0	0	-
CORN	10,234,753	13,195,067	-22.4%	4,561,587	124.4%	45,301,067	61,327,543	-26.1%
COTTON	0	6	-100.0%	8	-100.0%	23	15	53.3%
DJ_UBS ROLL SELECT INDEX FU	3,157	3,604	-12.4%	458	589.3%	6,759	7,492	-9.8%
DOW-UBS COMMOD INDEX	68,913	120,834	-43.0%	6,213	1,009.2%	213,807	322,081	-33.6%
DRY WHEY	765	1,180	-35.2%	990	-22.7%	8,821	8,333	5.9%
FEEDER CATTLE	179,978	278,936	-35.5%	181,226	-0.7%	1,623,937	1,878,439	-13.5%
FERTILIZER PRODUCS	45	2,050	-97.8%	140	-67.9%	1,015	12,375	-91.8%
GOLDMAN SACHS	11,814	27,823	-57.5%	14,026	-15.8%	100,774	173,417	-41.9%
GSCI EXCESS RETURN FUT	80,577	89,953	-10.4%	6,535	1,133.0%	179,166	218,172	-17.9%
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	1,046,866	1,417,134	-26.1%	995,647	5.1%	6,949,877	8,016,831	-13.3%
HOUSING INDEX	21	2	950.0%	12	75.0%	216	71	204.2%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,388,084	1,551,492	-10.5%	784,230	77.0%	7,294,072	8,272,505	-11.8%
LUMBER	11,808	16,484	-28.4%	7,448	58.5%	74,455	87,657	-15.1%
MALAYSIAN PALM SWAP	3,660	760	381.6%	2,380	53.8%	19,070	15,420	23.7%
MILK	40,852	22,034	85.4%	38,908	5.0%	216,016	148,622	45.3%
MINI CORN	21,670	27,326	-20.7%	16,953	27.8%	117,855	84,681	39.2%
MINI SOYBEAN	26,660	20,738	28.6%	18,981	40.5%	151,638	108,359	39.9%
MINI WHEAT	12,629	8,609	46.7%	13,890	-9.1%	77,296	33,381	131.6%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	7,035	5,438	29.4%	5,992	17.4%	60,584	40,758	48.6%
OATS	18,060	22,122	-18.4%	10,702	68.8%	79,438	92,997	-14.6%
PACIFIC RIM DAT SS WTHR	0	0	-	1,300	-100.0%	1,300	0	-
ROUGH RICE	27,150	25,818	5.2%	11,412	137.9%	155,098	124,015	25.1%
SOYBEAN	5,562,754	5,784,492	-3.8%	3,341,820	66.5%	28,346,805	26,971,531	5.1%
SOYBEAN MEAL	2,759,751	2,811,918	-1.9%	1,489,601	85.3%	15,037,956	14,673,862	2.5%
SOYBEAN OIL	2,785,221	2,762,647	0.8%	1,772,205	57.2%	16,875,554	15,069,474	12.0%
S&P GSCI ENHANCED ER SWAP	7,524	7,524	0.0%	0	0.0%	15,048	22,394	-32.8%
SUGAR 11	0	10	-100.0%	0	0.0%	0	10	-100.0%
USD CRUDE PALM OIL	2,385	1,040	129.3%	1,908	25.0%	17,380	7,854	121.3%
WHEAT	18,167	18,519	-1.9%	14,826	22.5%	130,469	85,762	52.1%

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CMEG Exchange Volume Report - Monthly

	VOLUME JUN 2020	VOLUME JUN 2019	% CHG	VOIUME MAY 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	2	0	-	0	-	2	0	-
BUTTER CS	2,738	1,827	49.9%	3,897	-29.7%	23,957	23,789	0.7%
CASH-SETTLED CHEESE	11,491	8,486	35.4%	9,785	17.4%	76,741	62,036	23.7%
CATTLE	156,984	160,208	-2.0%	275,175	-43.0%	1,553,682	1,241,164	25.2%
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	576,092	752,275	-23.4%	500,760	15.0%	3,854,141	4,395,023	-12.3%
CLASS IV MILK	4,962	3,767	31.7%	3,606	37.6%	39,724	25,597	55.2%
CORN	2,073,960	4,682,991	-55.7%	1,281,646	61.8%	10,118,279	18,340,862	-44.8%
CORN NEARBY+2 CAL SPRD	12,420	11,672	6.4%	815	1,423.9%	32,560	27,223	19.6%
DEC-DEC CORN CAL SPRD	500	1,606	-68.9%	46	987.0%	2,024	9,420	-78.5%
DEC-JULY CORN CAL SPRD	1,000	888	12.6%	51	1,860.8%	1,226	15,428	-92.1%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
DRY WHEY	160	734	-78.2%	613	-73.9%	3,466	6,182	-43.9%
FEEDER CATTLE	14,617	36,650	-60.1%	23,128	-36.8%	171,842	196,246	-12.4%
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	0	0.0%
HDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HOGS	242,188	382,552	-36.7%	222,630	8.8%	1,838,825	2,212,683	-16.9%
HOUSING INDEX	0	7	-100.0%	0	0.0%	0	7	-100.0%
Intercommodity Spread	2,645	0	0.0%	45	5,777.8%	10,945	1,000	994.5%
JULY-DEC CORN CAL SPRD	0	3,435	-100.0%	615	-100.0%	16,935	11,580	46.2%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	415	100	315.0%	356	16.6%	3,656	1,450	152.1%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	0.0%	120	0	-
JULY-NOV SOYBEAN CAL SPRD	6,575	0	0.0%	820	701.8%	13,947	6,121	127.9%
KC WHEAT	80,109	111,840	-28.4%	75,056	6.7%	580,231	576,485	0.6%
LUMBER	499	1,899	-73.7%	249	100.4%	5,503	11,654	-52.8%
LV CATL CSO	0	40	-100.0%	0	0.0%	0	479	-100.0%
MAR-DEC CORN CAL SPRD	0	0	-	0	0.0%	505	0	-
MAR-JULY CORN CAL SPRD	0	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	65,988	34,287	92.5%	60,498	9.1%	319,255	224,799	42.0%
MLK MID OPTIONS	38	5	660.0%	4	850.0%	86	189	-54.5%
NFD MILK	2,794	4,394	-36.4%	3,609	-22.6%	56,771	44,400	27.9%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	3,000	-100.0%
NOV-MAR SOYBEAN CSO	85	0	0.0%	50	70.0%	985	20	4,825.0%
NOV-NOV SOYBEAN CAL SPRD	0	750	-100.0%	0	0.0%	0	864	-100.0%
OATS	165	341	-51.6%	87	89.7%	1,658	3,675	-54.9%
ROUGH RICE	4,895	1,590	207.9%	3,914	25.1%	21,953	12,330	78.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
SOYBEAN	1,119,606	1,370,944	-18.3%	773,624	44.7%	6,033,540	7,444,706	-19.0%
SOYBEAN CRUSH	290	0	0.0%	145	100.0%	1,612	4	40,200.0%
SOYBEAN MEAL	184,940	170,026	8.8%	124,000	49.1%	1,223,359	987,435	23.9%
SOYBEAN OIL	119,943	98,464	21.8%	110,660	8.4%	1,072,321	675,013	58.9%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	880	5,500	-84.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	200	465	-57.0%
WHEAT	1,722	3,598	-52.1%	1,965	-12.4%	9,806	31,082	-68.5%
WHEAT-CORN ICSO	20	50	-60.0%	600	-96.7%	1,800	2,580	-30.2%
WHEAT NEARBY+2 CAL SPRD	1,205	0	0.0%	1,000	20.5%	4,382	2,240	95.6%

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CMEG Exchange Volume Report - Monthly

	VOLUME JUN 2020	VOLUME JUN 2019	% CHG	VOIUME MAY 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	99,044,934	171,646,347	-42.3%	135,819,663	-27.1%	961,243,397	985,863,393	-2.5%
Equity Index Futures	124,029,181	64,917,320	91.1%	92,034,105	34.8%	650,278,204	334,773,813	94.2%
Metals Futures	10,629,814	13,449,003	-21.0%	9,405,844	13.0%	77,583,428	65,427,127	18.6%
Energy Futures	38,883,478	44,056,958	-11.7%	42,186,080	-7.8%	324,090,396	269,495,950	20.3%
FX Futures	19,809,580	20,280,312	-2.3%	12,099,151	63.7%	106,642,597	102,182,592	4.4%
Ags Futures	3,095	1,855	66.8%	1,817	70.3%	16,537	8,955	84.7%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	0	410	-100.0%
Ag Products Futures	28,706,924	32,869,245	-12.7%	16,692,472	72.0%	149,393,472	164,223,314	-9.0%
TOTAL FUTURES	321,107,006	347,221,040	-7.5%	308,239,132	4.2%	2,269,248,031	1,921,975,554	18.1%
TOTAL OPTIONS GROUP								
Equity Index Options	15,524,307	12,238,824	26.8%	12,340,564	25.8%	102,877,212	76,540,312	34.4%
Interest Rate Options	28,273,062	85,387,963	-66.9%	27,945,767	1.2%	329,214,198	373,617,505	-11.9%
Metals Options	1,043,088	2,563,969	-59.3%	979,350	6.5%	10,224,724	8,705,728	17.4%
Energy Options	4,784,980	5,484,513	-12.8%	5,028,221	-4.8%	38,975,450	30,082,449	29.6%
FX Options	861,826	1,029,095	-16.3%	716,736	20.2%	5,926,930	6,868,172	-13.7%
Ag Products Options	4,689,048	7,845,426	-40.2%	3,479,449	34.8%	27,101,419	36,609,761	-26.0%
Foreign Exchange Options	681	380	79.2%	1,468	-53.6%	5,865	5,386	8.9%
TOTAL OPTIONS	55,176,992	114,550,170	-51.8%	50,491,555	9.3%	514,325,798	532,429,313	-3.4%
TOTAL COMBINED								
Interest Rate	127,317,996	257,034,310	-50.5%	163,765,430	-22.3%	1,290,457,595	1,359,480,898	-5.1%
Equity Index	139,553,488	77,156,144	80.9%	104,374,669	33.7%	753,155,416	411,314,125	83.1%
Metals	11,672,902	16,012,972	-27.1%	10,385,194	12.4%	87,808,152	74,132,855	18.4%
Energy	43,668,458	49,541,471	-11.9%	47,214,301	-7.5%	363,065,846	299,578,399	21.2%
FX	20,671,406	21,309,407	-3.0%	12,815,887	61.3%	112,569,527	109,050,764	3.2%
Ags	3,095	1,855	66.8%	1,817	70.3%	16,537	8,955	84.7%
Foreign Exchange	681	380	79.2%	1,468	-53.6%	5,865	5,796	1.2%
Ag Products	33,395,972	40,714,671	-18.0%	20,171,921	65.6%	176,494,891	200,833,075	-12.1%
GRAND TOTAL	376,283,998	461,771,210	-18.5%	358,730,687	4.9%	2,783,573,829	2,454,404,867	13.4%

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