

CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2016	VOLUME NOV 2015	% CHG	VOLUME OCT 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	8,707,198	5,625,748	54.8%	5,042,946	72.7%	65,582,899	67,369,684	-2.7%
10-YR NOTE	46,296,506	28,612,478	61.8%	22,878,319	102.4%	327,557,786	308,696,833	6.1%
5-YR NOTE	30,046,154	20,512,671	46.5%	11,484,326	161.6%	188,159,408	178,858,130	5.2%
2-YR NOTE	11,524,622	7,946,418	45.0%	5,733,424	101.0%	77,100,403	78,275,364	-1.5%
FED FUND	3,389,214	1,326,946	155.4%	2,304,292	47.1%	31,248,733	17,978,354	73.8%
EUROYEN	0	0	0.0%	0	-	0	0	0.0%
EURODOLLARS	84,793,091	39,937,870	112.3%	42,365,854	100.1%	593,138,679	541,251,213	9.6%
5-YR SWAP RATE	76,395	34,647	120.5%	37,472	103.9%	684,047	595,808	14.8%
2-YR SWAP RATE	4	559	-99.3%	0	0.0%	4,418	33,249	-86.7%
10-YR SWAP RATE	44,706	32,408	37.9%	33,041	35.3%	534,867	659,932	-19.0%
7-YR SWAP	0	2,451	-100.0%	0	0.0%	3,052	3,855	-20.8%
1-MONTH EURODOLLAR	2,171	8,115	-73.2%	391	455.2%	12,883	56,964	-77.4%
ULTRA T-BOND	4,123,280	3,135,046	31.5%	1,665,727	147.5%	26,601,293	27,519,124	-3.3%
30-YR SWAP RATE	1,711	727	135.4%	876	95.3%	18,671	33,468	-44.2%
Ultra 10-Year Note	3,115,605	0	-	1,308,179	138.2%	15,143,367	0	-
2YR BUNDLE	0	0	0.0%	0	0.0%	0	595	-100.0%
EURO 5YR BUNDLE	0	0	0.0%	0	0.0%	0	38	-100.0%
3YR BUNDLE	0	0	0.0%	0	0.0%	0	168	-100.0%
Interest Rate Options								
30-YR BOND	2,360,103	1,276,174	84.9%	1,701,318	38.7%	19,836,628	19,591,750	1.2%
10-YR NOTE	13,847,286	5,721,905	142.0%	6,646,009	108.4%	88,747,169	91,550,317	-3.1%
5-YR NOTE	2,790,029	2,302,563	21.2%	1,304,248	113.9%	22,209,114	20,388,803	8.9%
2-YR NOTE	140,755	177,181	-20.6%	117,858	19.4%	1,607,591	2,306,015	-30.3%
FED FUND	9,764	26,909	-63.7%	2,360	313.7%	93,434	335,216	-72.1%
FLEX 30-YR BOND	0	0	0.0%	0	-	0	0	0.0%
EURODOLLARS	16,271,167	8,178,370	99.0%	9,529,644	70.7%	158,615,092	100,141,098	58.4%
EURO MIDCURVE	21,245,224	12,448,117	70.7%	7,922,916	168.1%	123,153,779	119,057,489	3.4%
ULTRA T-BOND	9,451	3,480	171.6%	14,134	-33.1%	84,998	100,591	-15.5%
Ultra 10-Year Note	4,122	0	-	6,220	-33.7%	41,413	0	-

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Equity Index Futures								
\$25 DJ	0	0	0.0%	0	-	0	0	0.0%
DJIA	0	0	0.0%	0	0.0%	0	37,166	-100.0%
MINI \$5 DOW	3,887,578	2,566,146	51.5%	3,274,015	18.7%	39,628,344	36,866,567	7.5%
E-MINI S&P500	38,249,951	28,642,976	33.5%	32,532,206	17.6%	436,530,741	386,491,406	12.9%
S&P 500	111,981	134,391	-16.7%	101,081	10.8%	1,951,437	2,642,428	-26.1%
S&P 600 SMALLCAP EMINI	0	1	-100.0%	0	0.0%	0	1	-100.0%
E-MINI MIDCAP	352,772	332,728	6.0%	336,632	4.8%	4,867,506	4,773,236	2.0%
S&P 400 MIDCAP	0	0	0.0%	0	0.0%	0	6,922	-100.0%
S&P 500 GROWTH	11	15	-26.7%	12	-8.3%	231	347	-33.4%
S&P 500/VALUE	9,892	2,193	351.1%	8,700	13.7%	114,964	2,487	4,522.6%
E-MINI RUSSELL 1000	75	754	-90.1%	131	-42.7%	4,229	910	364.7%
E-MINI NASDAQ 100	5,396,722	4,431,165	21.8%	4,715,978	14.4%	61,274,303	61,009,009	0.4%
NASDAQ	0	0	0.0%	0	0.0%	0	91,150	-100.0%
NIKKEI 225 (\$) STOCK	292,242	210,918	38.6%	193,521	51.0%	3,980,508	3,823,914	4.1%
NIKKEI 225 (YEN) STOCK	1,324,094	882,079	50.1%	851,820	55.4%	13,751,590	12,110,337	13.6%
DJ US REAL ESTATE	22,655	11,153	103.1%	14,442	56.9%	205,082	148,871	37.8%
NASDAQ BIOTECH	478	63	658.7%	18	2,555.6%	868	1,661	-47.7%
E-MICRO NIFTY	0	0	0.0%	0	0.0%	0	1,018	-100.0%
S&P ENERGY SECTOR	17,384	9,886	75.8%	10,026	73.4%	123,338	85,877	43.6%
S&P TECHNOLOGY SECTOR	5,034	3,330	51.2%	2,166	132.4%	69,187	50,615	36.7%
S&P MATERIALS SECTOR	13,552	3,018	349.0%	4,513	200.3%	73,397	37,358	96.5%
S&P HEALTH CARE SECTOR	19,886	9,882	101.2%	5,676	250.4%	130,281	132,448	-1.6%
S&P UTILITIES SECTOR	23,443	9,623	143.6%	15,453	51.7%	267,509	120,632	121.8%
S&P FINANCIAL SECTOR	21,296	4,103	419.0%	11,020	93.2%	144,136	50,459	185.6%
S&P INDUSTRIAL SECTOR	26,933	3,839	601.6%	3,599	648.3%	112,635	38,079	195.8%
IBOVESPA INDEX	729	282	158.5%	1,204	-39.5%	7,931	4,455	78.0%
S&P CONSUMER DSCRTNRY SE	14,688	6,587	123.0%	6,715	118.7%	133,205	109,817	21.3%
S&P CONSUMER STAPLES SECT	18,325	2,627	597.6%	10,688	71.5%	293,408	119,304	145.9%
FT-SE 100	2,253	1,374	64.0%	1,420	58.7%	19,068	2,555	646.3%
NIFTY 50	11,098	1,894	486.0%	13,294	-16.5%	115,169	14,448	697.1%
E-MINI RUSSELL 1000 GROWTH	120	369	-67.5%	16	650.0%	2,746	455	503.5%
E-MINI RUSSELL 1000 VALUE	90	437	-79.4%	49	83.7%	8,194	525	1,460.8%

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Equity Index Options								
DJIA	0	0	0.0%	0	0.0%	0	32	-100.0%
MINI \$5 DOW	9,245	11,906	-22.4%	5,324	73.6%	117,018	128,290	-8.8%
E-MINI S&P500	5,434,665	5,743,324	-5.4%	2,354,131	130.9%	54,085,375	71,137,317	-24.0%
S&P 500	375,320	612,742	-38.7%	140,050	168.0%	5,405,511	8,234,422	-34.4%
E-MINI MIDCAP	0	7	-100.0%	0	0.0%	17	37	-54.1%
E-MINI NASDAQ 100	200,488	160,865	24.6%	190,796	5.1%	2,405,403	1,321,028	82.1%
NASDAQ	0	0	0.0%	0	0.0%	0	30	-100.0%
EOM S&P 500	160,586	100,567	59.7%	134,824	19.1%	1,897,310	1,178,713	61.0%
EOM EMINI S&P	2,216,164	656,907	237.4%	1,355,515	63.5%	18,614,562	11,993,806	55.2%
EOW1 S&P 500	44,233	45,466	-2.7%	93,078	-52.5%	669,450	374,674	78.7%
EOW1 EMINI S&P 500	1,038,385	1,016,657	2.1%	1,184,812	-12.4%	10,996,213	10,956,932	0.4%
EOW2 S&P 500	134,589	87,264	54.2%	111,845	20.3%	1,425,200	849,501	67.8%
EOW2 EMINI S&P 500	1,907,664	954,863	99.8%	1,115,305	71.0%	12,106,035	11,263,488	7.5%
EOW4 EMINI S&P 500	746,612	632,307	18.1%	928,897	-19.6%	11,943,035	10,779,172	10.8%
EOW3 S&P 500	396,502	0	-	434,322	-8.7%	2,869,345	0	-
EOW3 EMINI S&P 500	4,197,884	0	-	4,397,999	-4.6%	24,290,975	0	-
Metals Futures								
COMEX GOLD	7,108,687	4,033,977	76.2%	3,815,035	86.3%	54,043,268	39,112,101	38.2%
E-MINI SILVER	0	0	0.0%	0	-	0	0	0.0%
COMEX MINY COPPER	1,073	770	39.4%	239	349.0%	6,116	8,788	-30.4%
COMEX SILVER	2,214,364	1,291,748	71.4%	1,327,617	66.8%	17,083,211	12,589,531	35.7%
COMEX COPPER	3,531,273	1,843,645	91.5%	1,498,598	135.6%	20,090,768	15,936,845	26.1%
NYMEX HOT ROLLED STEEL	2,623	5,405	-51.5%	5,836	-55.1%	51,167	55,621	-8.0%
NYMEX PLATINUM	360,457	261,514	37.8%	302,621	19.1%	3,570,900	3,232,433	10.5%
URANIUM	2	0	0.0%	600	-99.7%	7,295	3,350	117.8%
PALLADIUM	198,537	162,382	22.3%	113,977	74.2%	1,344,639	1,277,470	5.3%
E-MICRO GOLD	96,161	42,679	125.3%	52,304	83.9%	917,670	355,839	157.9%
COPPER	400	246	62.6%	40	900.0%	3,816	6,440	-40.7%
SILVER	11,856	6,053	95.9%	5,630	110.6%	95,462	85,365	11.8%
FERROUS PRODUCTS	160	0	0.0%	30	433.3%	972	558	74.2%
GOLD	2	0	-	0	-	2	0	-
Gold Kilo	4,786	5,519	-13.3%	3,711	29.0%	52,432	43,740	19.9%
Aluminium MW Trans Prem Platts	9,840	2,978	230.4%	3,079	219.6%	66,403	34,456	92.7%
ALUMINUM	7,379	2,542	190.3%	5,696	29.5%	38,336	6,893	456.2%
COMEX E-Mini SILVER	1,695	787	115.4%	1,033	64.1%	13,974	9,300	50.3%
LNDN ZINC	0	48	-100.0%	27	-100.0%	227	386	-41.2%
COMEX E-Mini GOLD	17,592	6,330	177.9%	6,890	155.3%	122,924	62,522	96.6%
METALS	0	0	-	0	0.0%	25	0	-
IRON ORE 58 CHINA TSI FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
IRON ORE 62 CHINA PLATTS FU	46	0	0.0%	540	-91.5%	3,056	2,613	17.0%
IRON ORE 62 CHINA TSI FUTURE	26,665	17,571	51.8%	9,777	172.7%	185,593	120,882	53.5%

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Metals Options								
COMEX GOLD	1,324,732	601,123	120.4%	826,432	60.3%	9,182,040	7,022,742	30.7%
COMEX SILVER	129,032	84,249	53.2%	105,337	22.5%	1,295,484	1,160,293	11.7%
COMEX COPPER	4,908	4,479	9.6%	5,079	-3.4%	36,639	25,767	42.2%
NYMEX PLATINUM	3,608	4,136	-12.8%	3,700	-2.5%	47,571	55,528	-14.3%
PALLADIUM	4,581	3,300	38.8%	4,105	11.6%	37,840	42,340	-10.6%
SHORT TERM GOLD	0	0	0.0%	0	-	0	0	0.0%
COPPER	0	0	0.0%	0	0.0%	0	10	-100.0%
SILVER	658	4	16,350.0%	773	-14.9%	2,227	1,156	92.6%
SHORT TERM	0	0	0.0%	0	-	0	0	0.0%
GOLD	11,210	2,473	353.3%	6,032	85.8%	53,297	22,194	140.1%
IRON ORE 62 CHINA TSI PUT OP	2,690	1,250	115.2%	120	2,141.7%	32,056	44,000	-27.1%
IRON ORE 62 CHINA TSI CALL O	2,840	1,440	97.2%	760	273.7%	39,589	19,500	103.0%
HOT ROLLED COIL STEEL CALL	0	0	0.0%	0	-	0	0	0.0%
HOT ROLLED COIL STEEL PUT O	0	0	0.0%	0	-	0	0	0.0%
Energy Futures								
ETHANOL FWD	580	558	3.9%	608	-4.6%	7,506	8,659	-13.3%
HOUSTON SHIP CHANNEL BASI	0	6,273	-100.0%	2,036	-100.0%	30,400	44,228	-31.3%
NORTHWEST ROCKIES BASIS S	23,699	17,330	36.8%	11,706	102.5%	181,112	109,855	64.9%
HEATING OIL VS ICE GASOIL	0	0	0.0%	0	0.0%	0	0	0.0%
FUEL OIL CRACK VS ICE	4,666	5,770	-19.1%	2,662	75.3%	48,488	41,867	15.8%
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	32	306	-89.5%
NGPL MIDCONTINENT INDEX	0	0	0.0%	180	-100.0%	7,841	300	2,513.7%
NGPL TEXOK INDEX	0	0	0.0%	0	0.0%	360	1,146	-68.6%
CENTERPOINT BASIS SWAP	0	1,935	-100.0%	214	-100.0%	13,180	21,159	-37.7%
NATURAL GAS	155,285	110,285	40.8%	148,012	4.9%	1,444,286	915,674	57.7%
HTG OIL	76	0	0.0%	24	216.7%	5,502	216	2,447.2%
LTD NAT GAS	247,318	267,034	-7.4%	247,472	-0.1%	2,567,442	2,578,034	-0.4%
GASOIL MINI CALENDAR SWAP	226	208	8.7%	240	-5.8%	2,635	3,216	-18.1%
GASOIL 0.1 ROTTERDAM BARG	0	0	0.0%	5	-100.0%	30	10	200.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	991	-100.0%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	0.0%	0	4,073	-100.0%
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
SOCAL PIPE SWAP	0	0	0.0%	0	0.0%	5,864	488	1,101.6%
PANHANDLE PIPE SWAP	0	0	0.0%	0	0.0%	0	314	-100.0%
BRENT OIL LAST DAY	2,534,063	1,895,268	33.7%	1,548,271	63.7%	21,614,834	24,144,262	-10.5%
BRENT CALENDAR SWAP	419	2,617	-84.0%	1,000	-58.1%	19,421	57,187	-66.0%
GASOIL 0.1 CARGOES CIF NE	0	0	0.0%	0	0.0%	0	10	-100.0%
GASOIL 0.1 RDM BRGS VS I	0	73	-100.0%	60	-100.0%	120	168	-28.6%
GASOIL 0.1 CIF NWE VS ISE	15	0	0.0%	25	-40.0%	50	266	-81.2%
NY H OIL PLATTS VS NYMEX	0	0	0.0%	0	0.0%	0	976	-100.0%
MARS (ARGUS) VS WTI SWAP	6,939	7,958	-12.8%	3,904	77.7%	47,761	68,843	-30.6%
MARS (ARGUS) VS WTI TRD M	7,851	1,173	569.3%	19,076	-58.8%	125,898	16,598	658.5%
WTS (ARGUS) VS WTI TRD MT	500	150	233.3%	1,002	-50.1%	12,208	18,991	-35.7%
SINGAPORE 180CST BALMO	24	51	-52.9%	42	-42.9%	555	435	27.6%
SINGAPORE 380CST BALMO	402	121	232.2%	25	1,508.0%	1,759	1,246	41.2%
SINGAPORE JET KERO BALMO	0	0	0.0%	0	0.0%	156	550	-71.6%
SINGAPORE NAPHTHA BALMO	0	0	0.0%	0	0.0%	20	0	0.0%

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Energy Futures								
DUBAI CRUDE OIL BALMO	0	0	0.0%	0	0.0%	275	100	175.0%
EURO 3.5% FUEL OIL RDAM B	395	318	24.2%	294	34.4%	3,695	6,143	-39.9%
EURO 1% FUEL OIL NEW BALM	10	15	-33.3%	5	100.0%	235	131	79.4%
NY HARBOR 1% FUEL OIL BAL	0	34	-100.0%	0	0.0%	101	531	-81.0%
GULF COAST 3% FUEL OIL BA	1,784	833	114.2%	633	181.8%	8,671	11,936	-27.4%
PREMIUM UNLD 10P FOB MED	164	142	15.5%	46	256.5%	2,791	3,124	-10.7%
GASOIL 10P CRG CIF NW VS	0	0	0.0%	0	0.0%	15	50	-70.0%
GASOIL 0.1 CRG CIF NW VS	0	0	0.0%	0	0.0%	5	10	-50.0%
BRENT CFD SWAP	0	0	0.0%	0	0.0%	0	950	-100.0%
JET FUEL CRG CIF NEW VS I	0	0	0.0%	0	0.0%	30	47	-36.2%
3.5% FUEL OIL CID MED SWA	315	61	416.4%	359	-12.3%	2,965	587	405.1%
ARGUS PROPAN FAR EST INDE	1,620	716	126.3%	1,783	-9.1%	17,184	4,904	250.4%
ULSD 10PPM CIF VS ICE GAS	0	0	0.0%	0	0.0%	35	25	40.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	0.0%	0	0.0%	5	0	0.0%
JET FUEL BRG FOB RDM VS I	0	0	0.0%	0	0.0%	2	40	-95.0%
PJM NILL DA OFF-PEAK	190,515	59,478	220.3%	8,965	2,025.1%	1,074,692	482,780	122.6%
PJM AECO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	1,480	3,310	-55.3%	0	0.0%	23,423	12,650	85.2%
PJM BGE DA PEAK	0	0	0.0%	0	0.0%	1,275	0	0.0%
PJM BGE DA OFF-PEAK	0	0	0.0%	0	0.0%	23,400	0	0.0%
PJM DPL DA PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM DPL DA OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM EASTERNH DA PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM JCPL DA PEAK	0	0	0.0%	0	0.0%	0	650	-100.0%
PJM JCPL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	15,360	-100.0%
PJM PEPCO DA PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM PEPCO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	7,440	-100.0%
PJM PPL DA PEAK	0	0	0.0%	0	0.0%	0	3,315	-100.0%
PJM PPL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	61,152	-100.0%
PJM PSEG DA PEAK	0	0	0.0%	0	0.0%	5,100	110	4,536.4%
PJM PSEG DA OFF-PEAK	0	0	0.0%	0	0.0%	163,800	1,960	8,257.1%
PJM WESTHDA PEAK	0	2,824	-100.0%	0	0.0%	45,673	39,599	15.3%
PJM WESTH DA OFF-PEAK	0	59,104	-100.0%	0	0.0%	825,010	748,996	10.1%
PJM WESTH RT PEAK	35,499	30,967	14.6%	35,729	-0.6%	616,215	217,211	183.7%
PJM WESTH RT OFF-PEAK	93,200	332,200	-71.9%	257,880	-63.9%	6,185,140	3,172,060	95.0%
ALGONQUIN CITYGATES BASIS	56	0	0.0%	527	-89.4%	8,161	1,365	497.9%
TCO NG INDEX SWAP	0	0	0.0%	240	-100.0%	240	3,904	-93.9%
TENNESSEE 500 LEG NG INDE	0	0	0.0%	0	-	0	0	0.0%
MICHCON NG INDEX SWAP	0	0	-	360	-100.0%	2,200	0	-
CIG ROCKIES NG INDEX SWA	0	0	-	0	0.0%	1,054	0	-
TENNESSEE 500 LEG NG SWIN	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 CIF MED SWAP	20	30	-33.3%	0	0.0%	95	50	90.0%
GASOIL 0.1CIF MED VS ICE	5	40	-87.5%	0	0.0%	195	171	14.0%
ULSD 10PPM CIF MED SWAP	0	0	0.0%	0	0.0%	45	0	0.0%
ULSD 10PPM CIF MED VS ICE	15	128	-88.3%	0	0.0%	180	909	-80.2%
BRENT BALMO SWAP	76	0	0.0%	682	-88.9%	2,043	4,754	-57.0%
ICE GASOIL BALMO SWAP	0	0	0.0%	0	-	0	0	0.0%
JET FUEL CARGOES CIF NEW	0	0	0.0%	0	-	0	0	0.0%
ULSD 10PPM CIF NW BALMO S	0	0	0.0%	0	-	0	0	0.0%
ULSD 10PPM CIF MED BALMO	0	0	-	0	0.0%	38	0	-

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2016	VOLUME NOV 2015	% CHG	VOLUME OCT 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
PERMIAN BASIS SWAP	16,424	3,908	320.3%	6,391	157.0%	61,222	22,026	178.0%
Tetco ELA Basis	0	0	0.0%	0	0.0%	0	1,360	-100.0%
PANHANDLE INDEX SWAP FUTU	0	496	-100.0%	0	0.0%	3,472	2,514	38.1%
GULF COAST JET FUEL CLNDR	126	90	40.0%	342	-63.2%	1,803	3,668	-50.8%
EUROPE 1% FUEL OIL NWE CA	13	141	-90.8%	102	-87.3%	1,470	1,775	-17.2%
SINGAPORE FUEL 180CST CAL	1,319	1,022	29.1%	1,294	1.9%	12,703	21,215	-40.1%
NYISO G	0	0	0.0%	0	0.0%	0	471	-100.0%
GULF COAST NO.6 FUEL OIL	58,547	49,124	19.2%	59,816	-2.1%	640,428	765,709	-16.4%
NEW YORK HUB ZONE G PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NORTHERN ILLINOIS OFF-PEA	0	0	0.0%	0	0.0%	0	102	-100.0%
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE FUEL OIL SPREAD	1,263	343	268.2%	881	43.4%	7,287	5,422	34.4%
SINGAPORE JET KERO GASOIL	1,390	100	1,290.0%	925	50.3%	9,765	3,620	169.8%
TETCO M-3 INDEX	0	0	0.0%	240	-100.0%	8,365	6,784	23.3%
DOMINION TRAN INC - APP I	31	401	-92.3%	2,640	-98.8%	20,026	2,561	682.0%
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	0	40	-100.0%
HEATING OIL PHY	3,518,657	2,765,883	27.2%	3,183,140	10.5%	36,071,642	33,476,909	7.8%
GASOIL 10PPM CARGOES CIF	0	0	0.0%	0	0.0%	3	30	-90.0%
GASOIL 10PPM VS ICE SWAP	9	7	28.6%	5	80.0%	904	1,425	-36.6%
NY1% VS GC SPREAD SWAP	2,590	2,050	26.3%	2,630	-1.5%	26,248	25,419	3.3%
EUROPEAN NAPHTHA BALMO	273	46	493.5%	258	5.8%	1,970	933	111.1%
PREMIUM UNLD 10PPM CARGOE	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 BRGS FOB VS IC	0	0	0.0%	0	0.0%	6	10	-40.0%
DIESEL 10P BRG FOB RDM VS	0	0	0.0%	0	0.0%	125	10	1,150.0%
ARGUS PROPAN(SAUDI ARAMC	648	871	-25.6%	851	-23.9%	9,518	6,239	52.6%
PJM AECO DA PEAK	0	0	0.0%	0	0.0%	0	132	-100.0%
N ILLINOIS HUB MTHLY	0	0	0.0%	0	0.0%	0	70	-100.0%
MINY HTG OIL	5	7	-28.6%	7	-28.6%	100	88	13.6%
WAHA BASIS	1,825	2,258	-19.2%	1,730	5.5%	44,649	33,243	34.3%
MINY NATURAL GAS	36,825	28,820	27.8%	33,276	10.7%	290,589	297,347	-2.3%
SINGAPORE GASOIL SWAP	10,497	1,918	447.3%	15,248	-31.2%	69,362	26,065	166.1%
UP DOWN GC ULSD VS NMX HO	53,661	47,287	13.5%	52,340	2.5%	583,452	448,570	30.1%
PJM NILL DA PEAK	3,825	2,777	37.7%	191	1,902.6%	47,480	22,504	111.0%
PJM DAYTON DA OFF-PEAK	27,690	54,880	-49.5%	0	0.0%	55,000	168,188	-67.3%
LA JET (OPIS) SWAP	900	475	89.5%	1,925	-53.2%	21,212	10,235	107.2%
ULSD UP-DOWN BALMO SWP	8,558	6,935	23.4%	4,845	76.6%	66,008	37,293	77.0%
JET FUEL UP-DOWN BALMO CL	6,650	7,100	-6.3%	7,916	-16.0%	49,055	34,687	41.4%
EIA FLAT TAX ONHWAY DIESE	134	87	54.0%	554	-75.8%	10,672	8,247	29.4%
ARGUS LLS VS. WTI (ARG) T	11,132	8,568	29.9%	9,147	21.7%	135,904	83,540	62.7%
JAPAN NAPHTHA BALMO SWAP	30	0	0.0%	5	500.0%	405	481	-15.8%
NY 3.0% FUEL OIL (PLATTS	175	450	-61.1%	625	-72.0%	2,300	4,195	-45.2%
NY 2.2% FUEL OIL (PLATTS	0	0	0.0%	0	0.0%	489	640	-23.6%
CAISO SP15 EZGNHUB5 MW P	0	0	-	17,930	-100.0%	17,930	0	-
BRENT CFD(PLATTS) VS FRNT	0	0	0.0%	0	-	0	0	0.0%
RBOB GASOLINE BALMO CLNDR	1,501	1,697	-11.5%	245	512.7%	8,497	11,754	-27.7%
GASOLINE UP-DOWN BALMO SW	0	235	-100.0%	0	0.0%	810	5,895	-86.3%
TRANSCO ZONE 4 NAT GAS IN	0	0	0.0%	0	0.0%	1,457	930	56.7%
COLUMBIA GULF MAIN NAT G	0	1,829	-100.0%	0	0.0%	2,208	2,449	-9.8%
SOUTHERN NAT LA NAT GAS	0	0	0.0%	0	0.0%	612	4,280	-85.7%
FL GAS ZONE 3 NAT GAS IND	0	0	-	0	0.0%	8,310	0	-

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2016	VOLUME NOV 2015	% CHG	VOLUME OCT 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
COLUMB GULF MAINLINE NG B	121	1,743	-93.1%	214	-43.5%	22,041	24,577	-10.3%
TENNESSEE 800 LEG NG BASI	0	0	0.0%	0	0.0%	1,526	3,908	-61.0%
TRANSCO ZONE 1 NG BASIS	0	0	0.0%	0	0.0%	0	368	-100.0%
ONEOK OKLAHOMA NG BASIS	346	0	0.0%	0	0.0%	1,411	2,261	-37.6%
SOUTH STAR TEX OKLHM KNS	90	732	-87.7%	400	-77.5%	2,292	7,255	-68.4%
TEXAS GAS ZONE1 NG BASIS	0	0	0.0%	0	0.0%	248	16,156	-98.5%
NYISO ZONE C 5MW D AH O P	0	0	0.0%	0	0.0%	54,290	0	0.0%
PJM NI HUB 5MW REAL TIME	267,480	149,549	78.9%	128,150	108.7%	1,988,211	1,839,032	8.1%
NYISO ZONE G 5MW D AH O P	38,600	3,920	884.7%	21,175	82.3%	444,481	244,208	82.0%
NYISO ZONE J 5MW D AH PK	860	0	0.0%	3,180	-73.0%	14,431	9,071	59.1%
NYISO ZONE J 5MW D AH O P	38,600	0	0.0%	44,575	-13.4%	195,471	56,034	248.8%
PJM COMED 5MW D AH PK	0	0	0.0%	0	0.0%	14,650	7,150	104.9%
PJM COMED 5MW D AH O PK	0	0	0.0%	0	0.0%	257,480	84,325	205.3%
NEPOOL INTR HUB 5MW D AH	28,945	70,006	-58.7%	40,385	-28.3%	556,289	338,698	64.2%
CIN HUB 5MW REAL TIME PK	870	2,550	-65.9%	640	35.9%	66,431	19,199	246.0%
CIN HUB 5MW D AH PK	218	306	-28.8%	222	-1.8%	20,978	9,597	118.6%
NYISO ZONE A 5MW D AH PK	2,960	440	572.7%	0	0.0%	6,560	17,286	-62.1%
NYISO ZONE A 5MW D AH O P	0	54,016	-100.0%	0	0.0%	239,365	419,096	-42.9%
NEPOOL W CNT MASS 5MW D A	0	15,520	-100.0%	0	0.0%	4,000	44,368	-91.0%
NEPOOL CONECTIC 5MW D AH	0	0	0.0%	0	0.0%	635	0	0.0%
NEPOOL CNCTCT 5MW D AH O	0	0	0.0%	0	0.0%	11,925	0	0.0%
NEPOOL SE MASS 5MW D AH P	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL SE 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%	640	1,385	-53.8%
NEPOOL NE MASS 5MW D AH O	0	0	0.0%	0	0.0%	0	3,920	-100.0%
NEPOOL MAINE 5MW D AH PK	0	0	0.0%	0	-	0	0	0.0%
NYISO ZONE C 5MW D AH PK	0	0	0.0%	0	0.0%	1,512	0	0.0%
NEPOOL W CNTR M 5MW D AH	0	860	-100.0%	0	0.0%	1,685	1,700	-0.9%
NYISO ZONE G 5MW D AH PK	1,280	1,275	0.4%	1,695	-24.5%	34,668	32,764	5.8%
PJM AD HUB 5MW REAL TIME	27,040	196,517	-86.2%	55,985	-51.7%	1,374,612	1,638,547	-16.1%
NEPOOL MAINE 5MW D AH O E	0	0	0.0%	0	-	0	0	0.0%
CIN HUB 5MW D AH O PK	23,480	0	0.0%	0	0.0%	322,440	178,560	80.6%
CIN HUB 5MW REAL TIME O P	59,040	117,240	-49.6%	4,000	1,376.0%	1,053,024	760,192	38.5%
RBOB PHY	3,844,730	3,171,891	21.2%	3,413,097	12.6%	42,207,184	36,936,482	14.3%
SING FUEL	35	0	0.0%	0	0.0%	65	10	550.0%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
RBOB VS HEATING OIL SWAP	1,758	750	134.4%	915	92.1%	17,530	10,075	74.0%
NORTHERN NATURAL GAS DEMA	54	124	-56.5%	1,762	-96.9%	3,989	5,593	-28.7%
HOUSTON SHIP CHANNEL INDE	0	0	0.0%	0	0.0%	186	180	3.3%
EUROPE JET KERO NWE CALSW	0	0	0.0%	0	0.0%	38	494	-92.3%
MINY WTI CRUDE OIL	303,394	175,396	73.0%	227,921	33.1%	3,152,321	2,920,121	8.0%
NEW ENGLAND HUB PEAK DAIL	0	0	0.0%	0	0.0%	0	0	0.0%
ROCKIES KERN OPAL - NW IN	0	0	0.0%	0	0.0%	1,046	1,880	-44.4%
NATURAL GAS PHY	9,073,260	6,236,245	45.5%	10,240,061	-11.4%	87,677,648	73,788,508	18.8%
APPALACHIAN COAL (PHY)	0	25	-100.0%	0	0.0%	130	2,581	-95.0%
WTI CALENDAR	33,473	20,736	61.4%	37,016	-9.6%	334,789	383,221	-12.6%
HENRY HUB BASIS SWAP	9,813	6,730	45.8%	7,270	35.0%	198,550	140,289	41.5%
DEMARC INDEX FUTURE	0	0	0.0%	0	0.0%	800	0	0.0%
WTS (ARGUS) VS WTI SWAP	3,720	3,600	3.3%	15,354	-75.8%	42,110	59,120	-28.8%
PREMIUM UNLEAD 10PPM FOB	5	0	0.0%	61	-91.8%	359	698	-48.6%

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Energy Futures								
CHICAGO UNL GAS PL VS RBO	0	0	0.0%	0	0.0%	2,090	345	505.8%
CRUDE OIL PHY	27,374,621	16,144,876	69.6%	23,019,383	18.9%	252,787,453	184,138,868	37.3%
RBOB CALENDAR SWAP	6,207	9,679	-35.9%	6,884	-9.8%	73,277	73,955	-0.9%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	0.0%	20	20	0.0%
LA CARB DIESEL (OPIS)	0	0	0.0%	52	-100.0%	52	234	-77.8%
CHICAGO ETHANOL SWAP	140,457	52,356	168.3%	100,099	40.3%	1,147,184	936,696	22.5%
NEW YORK ETHANOL SWAP	2,140	1,075	99.1%	1,235	73.3%	17,005	11,215	51.6%
GASOIL BULLET SWAP	0	0	0.0%	0	-	0	0	0.0%
EURO PROPANE CIF ARA SWA	1,685	382	341.1%	1,653	1.9%	14,689	4,229	247.3%
JAPAN C&F NAPHTHA SWAP	1,472	837	75.9%	1,053	39.8%	13,805	11,062	24.8%
NYMEX ULSD VS NYMEX HO	0	75	-100.0%	0	0.0%	0	1,188	-100.0%
GASOLINE UP-DOWN (ARGUS)	0	0	0.0%	0	-	0	0	0.0%
LA CARBOB GASOLINE(OPIS)S	0	200	-100.0%	0	0.0%	5,950	5,425	9.7%
LA CARB DIESEL (OPIS) SWA	100	25	300.0%	625	-84.0%	7,277	7,041	3.4%
JAPAN C&F NAPHTHA CRACK S	153	367	-58.3%	407	-62.4%	4,371	3,140	39.2%
LLS (ARGUS) VS WTI SWAP	2,872	5,404	-46.9%	3,860	-25.6%	66,943	106,240	-37.0%
MINY RBOB GAS	4	4	0.0%	3	33.3%	49	51	-3.9%
RBOB GAS	4,022	1,220	229.7%	1,396	188.1%	17,205	12,646	36.1%
RBOB CRACK SPREAD	550	1,140	-51.8%	1,800	-69.4%	15,325	11,179	37.1%
RBOB UP-DOWN CALENDAR SW	0	11,493	-100.0%	0	0.0%	9,203	112,848	-91.8%
NY HARBOR RESIDUAL FUEL 1	2,036	5,469	-62.8%	4,207	-51.6%	37,490	55,172	-32.0%
NY HARBOR HEAT OIL SWP	1,602	2,166	-26.0%	897	78.6%	24,296	49,699	-51.1%
LA JET FUEL VS NYM NO 2 H	0	0	0.0%	10	-100.0%	810	490	65.3%
ANR OKLAHOMA	302	2,872	-89.5%	886	-65.9%	4,787	10,542	-54.6%
MICHIGAN BASIS	1,610	1,095	47.0%	2,412	-33.3%	26,373	6,554	302.4%
Sumas Basis Swap	2,423	552	338.9%	759	219.2%	18,059	13,981	29.2%
NGPL MID-CONTINENT	372	310	20.0%	260	43.1%	30,002	43,763	-31.4%
TEXAS EASTERN ZONE M-3 BA	3,126	1,870	67.2%	6,885	-54.6%	83,168	20,799	299.9%
PGE&E CITYGATE	0	0	0.0%	0	-	0	0	0.0%
PJM MONTHLY	48	120	-60.0%	0	0.0%	2,946	6,922	-57.4%
NORTHERN NATURAL GAS VENTL	481	0	0.0%	1,344	-64.2%	9,216	4,962	85.7%
DOMINION TRANSMISSION INC	12,618	8,425	49.8%	29,119	-56.7%	223,898	72,373	209.4%
TCO BASIS SWAP	604	1,377	-56.1%	2,440	-75.2%	33,676	35,804	-5.9%
CIG BASIS	3,461	6,765	-48.8%	3,212	7.8%	81,620	27,193	200.2%
PJM DAILY	0	0	0.0%	0	0.0%	1,300	0	0.0%
COLUMBIA GULF ONSHORE	0	248	-100.0%	0	0.0%	3,108	3,692	-15.8%
Tetco STX Basis	0	365	-100.0%	0	0.0%	1,611	4,669	-65.5%
Transco Zone 3 Basis	0	0	0.0%	240	-100.0%	1,032	6,975	-85.2%
HENRY HUB SWING FUTURE	0	0	0.0%	0	0.0%	290	1,200	-75.8%
EL PASO PERMIAN INDEX SWA	0	0	-	0	0.0%	1,612	0	-
HENRY HUB INDEX SWAP FUTU	8,806	6,823	29.1%	6,360	38.5%	179,440	103,502	73.4%
WAHA INDEX SWAP FUTURE	0	1,712	-100.0%	60	-100.0%	8,728	1,712	409.8%
GULF COAST GASOLINE CLNDR	0	300	-100.0%	0	0.0%	1,300	6,065	-78.6%
EUROPE NAPHTHA CALSWAP	2,267	543	317.5%	1,847	22.7%	17,100	14,011	22.0%
EUROPE 1% FUEL OIL RDAM C	0	6	-100.0%	0	0.0%	134	166	-19.3%
EUROPE 3.5% FUEL OIL RDAM	10,529	6,126	71.9%	10,188	3.3%	79,158	93,930	-15.7%
EUROPE 3.5% FUEL OIL MED	530	85	523.5%	388	36.6%	4,063	1,101	269.0%
PANHANDLE BASIS SWAP FUTU	9,056	3,473	160.8%	8,156	11.0%	95,318	124,161	-23.2%
SAN JUAN BASIS SWAP	6,677	4,787	39.5%	8,849	-24.5%	75,958	24,685	207.7%
SOCAL BASIS SWAP	0	0	0.0%	0	0.0%	0	96	-100.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2016	VOLUME NOV 2015	% CHG	VOLUME OCT 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
TRANSCO ZONE 6 BASIS SWAP	1,863	213	774.6%	1,618	15.1%	13,968	10,238	36.4%
NYISO A	0	0	0.0%	0	0.0%	0	982	-100.0%
NYISO J	0	509	-100.0%	0	0.0%	172	3,220	-94.7%
GULF COAST JET VS NYM 2 H	25,749	11,554	122.9%	31,728	-18.8%	353,130	234,612	50.5%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	0.0%	0	100	-100.0%
MICHIGAN HUB PEAK MONTH S	0	0	0.0%	0	-	0	0	0.0%
MICHIGAN HUB OFF-PEAK MON	0	0	0.0%	0	-	0	0	0.0%
EURO 3.5% FUEL OIL SPREAD	2,859	790	261.9%	826	246.1%	8,813	9,921	-11.2%
GASOIL CALENDAR SWAP	15	18	-16.7%	0	0.0%	329	234	40.6%
EURO GASOIL 10 CAL SWAP	0	5	-100.0%	0	0.0%	3	11	-72.7%
NGPL MIDCONTINENT SWING S	0	0	-	0	0.0%	620	0	-
NGPL TEXOK SWING SWAP	0	0	0.0%	0	-	0	0	0.0%
DEMARCO SWING SWAP	0	0	-	0	0.0%	62	0	-
CENTERPOINT EAST INDEX	0	0	0.0%	0	0.0%	740	677	9.3%
CRUDE OIL	8,412	36,127	-76.7%	4,529	85.7%	140,481	221,366	-36.5%
BRENT FINANCIAL FUTURES	0	2,006	-100.0%	605	-100.0%	6,839	70,632	-90.3%
WTI-BRENT BULLET SWAP	500	0	0.0%	0	0.0%	500	0	0.0%
WTI-BRENT CALENDAR SWAP	11,672	16,685	-30.0%	8,007	45.8%	127,716	251,861	-49.3%
DATED TO FRONTLINE BRENT	5,525	4,555	21.3%	2,550	116.7%	20,585	32,845	-37.3%
ICE BRENT DUBAI SWAP	6,573	150	4,282.0%	7,400	-11.2%	22,081	9,710	127.4%
GASOIL CRACK SPREAD CALEN	6,089	2,811	116.6%	3,420	78.0%	56,073	37,777	48.4%
EUROPEAN NAPHTHA CRACK SP	10,537	2,254	367.5%	7,677	37.3%	62,816	74,804	-16.0%
EURO GASOIL 10PPM VS ICE	15	52	-71.2%	0	0.0%	694	960	-27.7%
JET CIF NWE VS ICE	0	25	-100.0%	5	-100.0%	790	1,114	-29.1%
JET BARGES VS ICE GASOIL	0	0	0.0%	0	0.0%	22	15	46.7%
SINGAPORE GASOIL VS ICE	13,686	150	9,024.0%	4,505	203.8%	36,839	6,000	514.0%
NATURAL GAS PEN SWP	145,941	148,063	-1.4%	104,281	39.9%	1,228,616	1,994,207	-38.4%
WESTERN RAIL DELIVERY PRB	0	2,385	-100.0%	600	-100.0%	9,237	25,650	-64.0%
EASTERN RAIL DELIVERY CSX	1,425	720	97.9%	1,080	31.9%	14,167	39,496	-64.1%
EUROPE DATED BRENT SWAP	50	1,600	-96.9%	0	0.0%	26,638	39,030	-31.7%
TC5 RAS TANURA TO YOKOHAM	0	0	0.0%	0	0.0%	15	30	-50.0%
TD3 MEG TO JAPAN 250K MT	0	0	0.0%	0	-	0	0	0.0%
TC2 ROTTERDAM TO USAC 37K	0	0	0.0%	0	0.0%	0	13	-100.0%
PJM OFF-PEAK LMP SWAP FUT	0	120	-100.0%	0	0.0%	140	1,864	-92.5%
NYISO A OFF-PEAK	0	0	0.0%	0	0.0%	0	440	-100.0%
NYISO G OFF-PEAK	0	0	0.0%	0	0.0%	0	190	-100.0%
NYISO J OFF-PEAK	0	0	0.0%	0	0.0%	80	580	-86.2%
ISO NEW ENGLAND OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB OFF-PEAK M	0	0	0.0%	0	0.0%	0	942	-100.0%
N ILLINOIS HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB MTHLY	0	0	0.0%	0	0.0%	240	662	-63.7%
FUELOIL SWAP:CARGOES VS.B	625	148	322.3%	109	473.4%	3,839	4,458	-13.9%
EAST/WEST FUEL OIL SPREAD	47	8	487.5%	45	4.4%	368	2,344	-84.3%
SINGAPORE 380CST FUEL OIL	13,863	5,648	145.4%	8,769	58.1%	88,748	57,813	53.5%
SINGAPORE JET KEROSENE SW	1,077	832	29.4%	868	24.1%	7,575	15,484	-51.1%
SINGAPORE NAPHTHA SWAP	0	0	0.0%	0	0.0%	0	1,175	-100.0%
SONAT BASIS SWAP FUTURE	0	0	0.0%	0	0.0%	368	14,718	-97.5%
FLORIDA GAS ZONE3 BASIS S	0	0	0.0%	0	0.0%	5,449	14,510	-62.4%
TRANSCO ZONE4 BASIS SWAP	4,256	1,760	141.8%	1,474	188.7%	23,738	70,019	-66.1%
ANR LOUISIANA BASIS SWAP	121	0	0.0%	0	0.0%	121	2,996	-96.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2016	VOLUME NOV 2015	% CHG	VOLUME OCT 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
TENNESSEE 500 LEG BASIS S	0	0	0.0%	0	0.0%	1,630	5,526	-70.5%
TENNESSEE ZONE 0 BASIS SW	0	0	0.0%	0	0.0%	3,028	604	401.3%
TRANSCO ZONE 6 INDEX	0	0	0.0%	240	-100.0%	6,742	76	8,771.1%
CINERGY HUB OFF-PEAK MONT	0	0	0.0%	0	0.0%	60	630	-90.5%
GULF COAST ULSD CALENDAR	299	151	98.0%	816	-63.4%	9,227	7,684	20.1%
GULF COAST ULSD CRACK SPR	0	0	0.0%	725	-100.0%	6,881	3,375	103.9%
HENRY HUB SWAP	407,413	371,757	9.6%	467,330	-12.8%	4,643,856	4,894,775	-5.1%
DUBAI CRUDE OIL CALENDAR	5,148	5,139	0.2%	2,003	157.0%	23,667	44,024	-46.2%
USGC UNL 87 CRACK SPREAD	0	675	-100.0%	0	0.0%	175	3,350	-94.8%
NYH NO 2 CRACK SPREAD CAL	1,670	66	2,430.3%	5,005	-66.6%	21,772	25,160	-13.5%
NO 2 UP-DOWN SPREAD CALEN	100	675	-85.2%	0	0.0%	2,662	3,884	-31.5%
SINGAPORE MOGAS 92 UNLEAD	1,761	175	906.3%	874	101.5%	5,578	3,408	63.7%
ETHANOL T2 FOB ROTT INCL DU	5,504	2,307	138.6%	2,565	114.6%	27,748	28,685	-3.3%
SINGAPORE MOGAS 92 UNLEAD	25,558	8,042	217.8%	20,123	27.0%	107,948	72,166	49.6%
PROPANE NON-LDH MT. BEL (OF	17,903	12,692	41.1%	15,764	13.6%	126,702	86,150	47.1%
PROPANE NON-LDH MB (OPIS) B	112	936	-88.0%	388	-71.1%	5,847	2,513	132.7%
NY JET FUEL (PLATTS) HEAT OIL	0	0	0.0%	0	0.0%	0	1,745	-100.0%
JET AV FUEL (P) CAR FM ICE GA	0	25	-100.0%	0	0.0%	172	238	-27.7%
FUEL OIL (PLATS) CAR CM	8	0	0.0%	5	60.0%	1,129	264	327.7%
FUEL OIL (PLATS) CAR CN	0	30	-100.0%	0	0.0%	54	206	-73.8%
NY JET FUEL (ARGUS) VS HEATI	0	0	0.0%	0	-	0	0	0.0%
NY ULSD (ARGUS) VS HEATING	394	1,275	-69.1%	55	616.4%	7,859	31,013	-74.7%
MISO 5MW PEAK	0	0	0.0%	0	-	0	0	0.0%
MISO 5MW OFF PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM PECO ZONE5MW PEAK CAL	0	0	0.0%	0	0.0%	0	650	-100.0%
IN DELIVERY MONTH EUA	4,490	0	0.0%	5,200	-13.7%	35,991	100,253	-64.1%
DATED BRENT (PLATTS) DAILY S	0	0	0.0%	0	0.0%	200	23,657	-99.2%
PETRO OUTRIGHT EURO	10,491	8,830	18.8%	12,306	-14.7%	105,160	95,541	10.1%
GAS EURO-BOB OXY NWE BARG	17,515	14,884	17.7%	11,574	51.3%	158,205	181,327	-12.8%
GAS EURO-BOB OXY NWE BARG	8,423	5,038	67.2%	5,906	42.6%	77,099	74,223	3.9%
PREM UNL GAS 10PPM RDAM F	0	0	0.0%	0	0.0%	7	84	-91.7%
PREM UNL GAS 10PPM RDAM F	0	35	-100.0%	1	-100.0%	274	295	-7.1%
MONT BELVIEU NORMAL BUTAN	35,273	20,209	74.5%	37,717	-6.5%	307,038	191,212	60.6%
MONT BELVIEU ETHANE 5 DECI	50,880	4,410	1,053.7%	79,895	-36.3%	539,175	74,467	624.0%
MONT BELVIEU LDH PROPANE 5	101,228	70,222	44.2%	132,519	-23.6%	1,259,659	532,882	136.4%
EUROPEAN GASOIL (ICE)	11,141	224,103	-95.0%	6,938	60.6%	1,563,008	423,233	269.3%
ERCOT NORTH ZMCPE 5MW OF	0	0	0.0%	0	0.0%	0	0	0.0%
ERCOT NORTH ZMCPE 5MW OF	0	0	0.0%	0	0.0%	4,280	24,093	-82.2%
ERCOT NORTH ZMCPE 5MW PE	0	205	-100.0%	0	0.0%	235	2,796	-91.6%
SINGAPORE JET KERO VS. GAS	0	0	0.0%	50	-100.0%	50	50	0.0%
MONT BELVIEU NORMAL BUTAN	357	202	76.7%	323	10.5%	6,475	5,131	26.2%
MONT BELVIEU ETHANE OPIS B	75	0	0.0%	425	-82.4%	1,545	2,675	-42.2%
MONT BELVIEU NATURAL GASO	20	110	-81.8%	25	-20.0%	1,781	4,050	-56.0%
MONT BELVIEU LDH PROPANE C	603	675	-10.7%	1,489	-59.5%	9,785	7,363	32.9%
CONWAY NORMAL BUTANE (OPI	51	105	-51.4%	25	104.0%	2,595	1,964	32.1%
CONWAY NATURAL GASOLINE (30	154	-80.5%	0	0.0%	1,691	725	133.2%
CONWAY PROPANE 5 DECIMALS	7,882	5,131	53.6%	10,594	-25.6%	80,240	50,057	60.3%
PETROCHEMICALS	3,674	4,359	-15.7%	4,529	-18.9%	59,487	42,172	41.1%
MONT BELVIEU NATURAL GASO	6,686	4,727	41.4%	5,139	30.1%	86,896	60,478	43.7%
CRUDE OIL LAST DAY	0	0	0.0%	0	-	0	0	0.0%

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Energy Futures								
ELEC NYISO OFF-PEAK	0	0	0.0%	0	0.0%	0	43,396	-100.0%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	0	3,566	-100.0%
MARS BLEND CRUDE OIL	2,832	0	-	50	5,564.0%	18,856	0	-
NYMEX ALUMINUM FUTURES	0	0	0.0%	0	0.0%	0	0	0.0%
GASOIL 0.1 CIF MED BALMO	0	0	0.0%	0	0.0%	0	5	-100.0%
RBOB CRACK SPREAD BALMO S	0	0	0.0%	0	0.0%	350	30	1,066.7%
CARBON EUA EMISSIONS EURO	0	0	0.0%	0	-	0	0	0.0%
DIESEL 10PPM BARGES FOB B	0	0	0.0%	0	-	0	0	0.0%
EURO 3.5% FUEL OIL M CRK	0	0	0.0%	0	-	0	0	0.0%
RBOB (PLATTS) CAL SWAP	297	0	-	0	-	297	0	-
PJM DUQUESNE 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DUQUS 5MW D AH O PK	0	0	0.0%	0	0.0%	0	0	0.0%
GRP THREE ULSD(PLT)/VS HEA	2,365	3,590	-34.1%	4,750	-50.2%	30,408	42,041	-27.7%
HEATING OIL CRCK SPRD BAL	0	0	-	0	0.0%	20	0	-
CHICAGO ULSD PL VS HO SPR	0	60	-100.0%	132	-100.0%	2,738	4,105	-33.3%
PETRO CRK&SPRD EURO	12,900	3,077	319.2%	9,767	32.1%	80,717	62,696	28.7%
GRP THREE UNL GS (PLT) VS	530	1,825	-71.0%	3,470	-84.7%	16,420	16,867	-2.7%
CRUDE OIL OUTRIGHTS	4,545	5,844	-22.2%	8,590	-47.1%	79,083	103,876	-23.9%
PJM WES HUB PEAK LMP 50 M	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL NEW HAMP 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
ELECTRICITY OFF PEAK	0	28,064	-100.0%	0	0.0%	23,480	63,264	-62.9%
HEATING OIL BALMO CLNDR S	19	100	-81.0%	125	-84.8%	479	1,754	-72.7%
FREIGHT MARKETS	304	172	76.7%	188	61.7%	2,289	736	211.0%
PLASTICS	1,520	120	1,166.7%	452	236.3%	4,879	10,535	-53.7%
ELEC FINSETTLED	0	1,534	-100.0%	0	0.0%	1,270	2,809	-54.8%
NEPOOL RHD ISLD 5MW D AH	0	1,408	-100.0%	0	0.0%	0	10,949	-100.0%
SINGAPORE GASOIL CALENDAR	0	0	0.0%	6	-100.0%	573	6,868	-91.7%
TRANSCO ZONE 6 PIPE SWAP	0	0	0.0%	0	0.0%	0	122	-100.0%
PJM APS ZONE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO OUTRIGHT NA	21,379	11,277	89.6%	23,600	-9.4%	182,274	118,828	53.4%
PJM APS ZONE DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC ERCOT DLY PEAK	0	205	-100.0%	0	0.0%	0	1,170	-100.0%
CRUDE OIL SPRDS	6,005	1,085	453.5%	16,135	-62.8%	44,292	6,692	561.9%
ELEC ERCOT OFF PEAK	0	0	0.0%	0	0.0%	0	17,565	-100.0%
GC ULSD VS GC JET SPREAD	0	0	0.0%	0	0.0%	0	0	0.0%
ALGON CITY GATES NAT GAS	0	0	0.0%	120	-100.0%	6,224	0	0.0%
MJC FUT	20	50	-60.0%	50	-60.0%	895	660	35.6%
PETRO CRCKS & SPRDS NA	45,525	20,224	125.1%	34,725	31.1%	381,898	315,225	21.2%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	0	92	-100.0%
NAT GAS BASIS SWAP	1,898	0	0.0%	3,210	-40.9%	37,208	5,274	605.5%
MCCLOSKEY RCH BAY COAL	12,728	28,598	-55.5%	12,564	1.3%	182,660	263,656	-30.7%
NGPL TEX/OK	3,028	3,031	-0.1%	860	252.1%	31,992	80,490	-60.3%
MNC FUT	4,970	4,028	23.4%	3,149	57.8%	43,793	46,954	-6.7%
MCCLOSKEY ARA ARGS COAL	104,385	194,985	-46.5%	114,162	-8.6%	1,744,224	1,996,925	-12.7%
DLY GAS EURO-BOB OXY	0	0	-	0	0.0%	60	0	-
DAILY PJM	0	0	0.0%	0	0.0%	2,720	8,020	-66.1%
ONTARIO POWER SWAPS	20	19,851	-99.9%	85	-76.5%	4,840	169,161	-97.1%
INDIANA MISO	0	0	0.0%	0	0.0%	112	2,240	-95.0%
SINGAPORE GASOIL	5,363	3,266	64.2%	3,929	36.5%	45,346	29,449	54.0%
PETRO CRCKS & SPRDS ASIA	150	330	-54.5%	0	0.0%	1,344	1,690	-20.5%

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Energy Futures								
EMISSIONS	0	250	-100.0%	0	0.0%	0	500	-100.0%
PJM ATSI ELEC	29,170	0	0.0%	0	0.0%	35,490	24,675	43.8%
PETROLEUM PRODUCTS ASIA	1,733	1,310	32.3%	1,854	-6.5%	15,145	18,197	-16.8%
NYISO CAPACITY	420	1,343	-68.7%	208	101.9%	4,534	8,193	-44.7%
AUSTRIALIAN COKE COAL	542	79	586.1%	228	137.7%	4,569	1,878	143.3%
PETROLEUM PRODUCTS	6,822	12	56,750.0%	7,242	-5.8%	24,361	1,628	1,396.4%
EURO-DENOMINATED PETRO P	198	250	-20.8%	0	0.0%	356	2,677	-86.7%
COAL SWAP	400	195	105.1%	170	135.3%	3,210	6,442	-50.2%
MGN1 SWAP FUT	122	190	-35.8%	67	82.1%	1,549	1,688	-8.2%
NATURAL GAS INDEX	0	0	0.0%	0	0.0%	6,702	0	0.0%
INDONESIAN COAL	0	140	-100.0%	0	0.0%	220	1,745	-87.4%
UCM FUT	15	0	0.0%	7	114.3%	343	578	-40.7%
NEW YORK HUB ZONE J PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
MICHIGAN MISO	0	0	0.0%	0	0.0%	134,880	128,235	5.2%
CHICAGO ULSD (PLATTS) SWA	0	0	0.0%	0	0.0%	0	0	0.0%
GROUP THREE ULSD (PLATTS)	0	0	0.0%	0	0.0%	300	200	50.0%
MGF FUT	0	0	0.0%	0	0.0%	100	86	16.3%
TENN 800 LEG NAT GAS INDE	0	279	-100.0%	0	0.0%	1,285	2,373	-45.8%
NEPOOL RHODE IL 5MW D AH	0	26,898	-100.0%	0	0.0%	0	109,503	-100.0%
COLUMBIA GULF NAT GAS FIXE	0	0	0.0%	0	0.0%	0	488	-100.0%
CENTER POINT NAT GAS FIXED	0	0	0.0%	0	0.0%	0	32	-100.0%
VENTURA NAT GAS PLATTS FIX	0	0	0.0%	0	0.0%	0	44	-100.0%
NATURAL GAS FIXED PRICE SW	0	0	0.0%	0	0.0%	0	12,932	-100.0%
ELEC ERCOT DLY OFF PK	0	0	0.0%	0	0.0%	0	0	0.0%
DY EURO 3.5% FUEL OI RDA	0	0	0.0%	0	0.0%	0	840	-100.0%
MJB FUT	0	0	0.0%	0	0.0%	0	10	-100.0%
DIESEL10PPM BARG VS ICE LS	0	0	0.0%	0	0.0%	0	0	0.0%
EU LOW SULPHUR GASOIL CRA	0	0	0.0%	0	0.0%	0	0	0.0%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%	0	0	0.0%
CANADIAN LIGHT SWEET OIL	630	795	-20.8%	1,125	-44.0%	20,460	11,214	82.5%
SUMAS NAT GAS PLATTS FIXED	0	0	0.0%	0	0.0%	0	2,893	-100.0%
3.5% FUEL OIL CIF BALMO S	30	10	200.0%	67	-55.2%	307	153	100.7%
MINI RBOB V. EBOB(ARGUS) NW	2,988	1,172	154.9%	2,381	25.5%	17,186	7,812	120.0%
MINI RBOB V. EBOBARG NWE BF	1,405	280	401.8%	220	538.6%	3,841	4,753	-19.2%
MINI GAS EUROBOB OXY NWE A	503	128	293.0%	387	30.0%	4,739	3,245	46.0%
ELEC WEST POWER PEAK	0	0	-	5,390	-100.0%	5,390	0	-
ELEC WEST POWER OFF-PEAK	0	0	-	1,840	-100.0%	1,840	0	-
NY HARBOR LOW SULPUR GAS	0	0	0.0%	75	-100.0%	5,031	4,042	24.5%
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	-	0	0	-
ELECTRICITY ERCOT PEAK	0	0	0.0%	0	-	0	0	0.0%
NY HARBOR LOW SULPUR GAS	0	0	0.0%	0	-	0	0	0.0%

Energy Options

ETHANOL	0	0	-	0	0.0%	50	0	-
NATURAL GAS	0	0	-	0	0.0%	500	0	-
PGE CITYGATE PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
N ROCKIES PIPE SWAP	0	0	0.0%	630	-100.0%	6,540	6,429	1.7%
HUSTN SHIP CHNL PIPE SWP	0	364	-100.0%	0	0.0%	0	3,724	-100.0%
SAN JUAN PIPE SWAP	0	0	0.0%	540	-100.0%	9,108	4,732	92.5%

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CMEG Exchange Volume Report - Monthly

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Energy Options								
SOCAL PIPE SWAP	0	0	0.0%	0	0.0%	11,200	0	0.0%
BRENT OIL LAST DAY	46,304	3,148	1,370.9%	42,081	10.0%	290,222	106,653	172.1%
BRENT CALENDAR SWAP	105	1,113	-90.6%	1,800	-94.2%	13,533	151,117	-91.0%
SINGAPORE JET FUEL CALEND	480	0	0.0%	480	0.0%	960	1,500	-36.0%
ROTTERDAM 3.5%FUEL OIL CL	0	10	-100.0%	0	0.0%	520	615	-15.4%
SINGAPORE FUEL OIL 180 CS	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL PHY	57,998	39,607	46.4%	37,365	55.2%	574,944	548,288	4.9%
HENRY HUB FINANCIAL LAST	3,175	1,206	163.3%	1,961	61.9%	23,531	22,003	6.9%
RBOB PHY	23,078	22,708	1.6%	12,433	85.6%	380,138	326,461	16.4%
NATURAL GAS PHY	2,627,844	2,362,779	11.2%	2,339,391	12.3%	24,996,340	20,150,758	24.0%
CRUDE OIL APO	21,270	23,940	-11.2%	51,678	-58.8%	324,771	708,765	-54.2%
NATURAL GAS 3 M CSO FIN	100	1,150	-91.3%	200	-50.0%	227,532	65,445	247.7%
NATURAL GAS 1 M CSO FIN	32,990	21,200	55.6%	35,465	-7.0%	114,084	254,934	-55.2%
WTI CRUDE OIL 1 M CSO FI	248,192	150,175	65.3%	107,600	130.7%	1,678,515	1,772,820	-5.3%
CRUDE OIL PHY	5,124,469	2,847,126	80.0%	3,197,232	60.3%	42,529,223	36,943,575	15.1%
RBOB CALENDAR SWAP	0	600	-100.0%	336	-100.0%	6,585	18,959	-65.3%
RBOB 1MO CAL SPD OPTIONS	1,800	0	0.0%	6,650	-72.9%	11,850	0	0.0%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	-	0	0	0.0%
NY HARBOR HEAT OIL SWP	3,280	10,633	-69.2%	5,746	-42.9%	60,743	146,605	-58.6%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT BULLET SWAP	6,850	25,950	-73.6%	13,000	-47.3%	180,050	244,990	-26.5%
HO 1 MONTH CLNDR OPTIONS	0	0	0.0%	200	-100.0%	5,900	3,500	68.6%
NG HH 3 MONTH CAL	0	0	-	0	0.0%	500	0	-
CRUDE OIL 1MO	254,917	140,525	81.4%	232,064	9.8%	2,778,286	2,236,032	24.3%
WTI 6 MONTH CALENDAR OPTI	0	0	0.0%	0	-	0	0	0.0%
WTI 12 MONTH CALENDAR OPT	0	0	0.0%	0	0.0%	0	2,000	-100.0%
NYMEX EUROPEAN GASOIL APO	0	0	0.0%	30	-100.0%	30	1,462	-97.9%
NYMEX EUROPEAN GASOIL OPT	0	0	0.0%	0	0.0%	0	260	-100.0%
PETRO OUTRIGHT EURO	0	0	0.0%	0	0.0%	0	180	-100.0%
NYISO ZONE G 5MW PEAK OPTI	10,740	0	0.0%	0	0.0%	11,160	550	1,929.1%
PETROCHEMICALS	625	545	14.7%	695	-10.1%	19,611	15,075	30.1%
NATURAL GAS SUMMER STRIP	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS OPTION ON CALE	6,900	540	1,177.8%	2,800	146.4%	25,708	12,140	111.8%
ELEC MISO PEAK	0	2,540	-100.0%	840	-100.0%	3,420	2,540	34.6%
EUROPEAN JET KEROSENE NW	0	0	0.0%	0	0.0%	60	0	0.0%
PJM CALENDAR STRIP	0	20	-100.0%	0	0.0%	0	1,640	-100.0%
CRUDE OIL OUTRIGHTS	0	16,000	-100.0%	0	0.0%	2,290	17,500	-86.9%
APPALACHIAN COAL	0	0	0.0%	0	0.0%	0	40	-100.0%
NATURAL GAS 6 M CSO FIN	3,600	1,000	260.0%	1,500	140.0%	9,200	46,900	-80.4%
ELECTRICITY OFF PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC FINSETTLED	0	0	0.0%	10	-100.0%	264	39	576.9%
SINGAPORE GASOIL CALENDAR	0	0	0.0%	0	0.0%	0	300	-100.0%
HEATING OIL CRK SPD AVG PRI	0	0	-	0	0.0%	300	0	-
NATURAL GAS 5 M CSO FIN	0	0	0.0%	0	0.0%	1,200	2,700	-55.6%
BRENT 1 MONTH CAL	0	0	0.0%	0	-	0	0	0.0%
ETHANOL SWAP	9,370	4,387	113.6%	9,938	-5.7%	77,079	71,129	8.4%
CRUDE OIL CALNDR STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
GASOIL CRACK SPREAD AVG PR	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS 2 M CSO FIN	680	1,000	-32.0%	2,175	-68.7%	4,055	4,950	-18.1%
MCCLOSKEY RCH BAY COAL	0	0	0.0%	100	-100.0%	2,485	1,875	32.5%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2016	VOLUME NOV 2015	% CHG	VOLUME OCT 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Options								
MCCLOSKEY ARA ARG5 COAL	0	5,200	-100.0%	240	-100.0%	9,505	8,995	5.7%
SHORT TERM	2,735	1,255	117.9%	1,150	137.8%	29,996	19,915	50.6%
SHORT TERM CRUDE OIL	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS 12 M CSO FIN	0	500	-100.0%	0	0.0%	0	2,200	-100.0%
SHORT TERM NATURAL GAS	8,475	3,475	143.9%	3,850	120.1%	65,214	47,054	38.6%
COAL API4 INDEX	60	0	0.0%	150	-60.0%	1,640	2,000	-18.0%
COAL API2 INDEX	1,759	16,950	-89.6%	1,590	10.6%	155,887	155,791	0.1%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	0.0%	0	15	-100.0%
COAL SWAP	0	1,360	-100.0%	0	0.0%	1,671	4,560	-63.4%
DAILY CRUDE OIL	0	0	0.0%	0	0.0%	0	8,000	-100.0%
PJM ELECTRIC	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WES HUB PEAK LMP 50MW	2,644	0	-	80	3,205.0%	11,935	0	-
PJM WES HUB PEAK CAL MTH	340	0	0.0%	160	112.5%	11,390	200	5,595.0%
1 MO GASOIL CAL SWAP SPR	0	0	0.0%	0	0.0%	0	100	-100.0%
GASOLINE	0	0	0.0%	0	0.0%	872	125	597.6%
LLS CRUDE OIL	0	4,080	-100.0%	0	0.0%	11,730	4,080	187.5%
WTI CRUDE OIL 12 M CSO F	0	0	0.0%	0	-	0	0	0.0%
FX Futures								
AUSTRALIAN DOLLAR	2,314,964	1,600,472	44.6%	1,864,681	24.1%	23,563,726	21,554,837	9.3%
BRITISH POUND	2,678,638	1,506,353	77.8%	2,714,856	-1.3%	26,618,220	22,159,311	20.1%
BRAZIL REAL	91,708	81,907	12.0%	87,198	5.2%	926,435	638,044	45.2%
CANADIAN DOLLAR	1,614,240	1,040,414	55.2%	1,507,058	7.1%	17,284,165	15,671,694	10.3%
E-MINI EURO FX	91,149	80,516	13.2%	55,493	64.3%	840,569	1,352,276	-37.8%
EURO FX	4,596,785	4,242,990	8.3%	3,356,979	36.9%	44,327,628	59,278,115	-25.2%
E-MINI JAPANESE YEN	35,903	8,967	300.4%	18,458	94.5%	361,934	191,889	88.6%
JAPANESE YEN	3,889,372	2,201,214	76.7%	2,343,157	66.0%	33,437,028	33,104,698	1.0%
MEXICAN PESO	1,455,452	678,892	114.4%	1,092,613	33.2%	13,026,062	9,890,169	31.7%
NEW ZEALND DOLLAR	568,440	344,128	65.2%	474,529	19.8%	5,381,680	4,607,718	16.8%
NKR/USD CROSS RATES	1,414	633	123.4%	1,109	27.5%	19,145	11,632	64.6%
RUSSIAN RUBLE	32,710	34,536	-5.3%	22,024	48.5%	398,763	363,199	9.8%
S.AFRICAN RAND	28,537	16,138	76.8%	21,359	33.6%	207,121	177,356	16.8%
SWISS FRANC	604,025	458,382	31.8%	454,412	32.9%	5,343,031	5,026,580	6.3%
AD/CD CROSS RATES	5	6	-16.7%	4	25.0%	59	218	-72.9%
AD/JY CROSS RATES	3,709	2,969	24.9%	1,966	88.7%	43,835	44,038	-0.5%
AD/NE CROSS RATES	11	9	22.2%	9	22.2%	732	541	35.3%
BP/JY CROSS RATES	1,711	882	94.0%	1,172	46.0%	20,299	12,422	63.4%
BP/SF CROSS RATES	46	3	1,433.3%	65	-29.2%	477	1,488	-67.9%
CD/JY CROSS RATES	4	0	0.0%	0	0.0%	15	260	-94.2%
EC/AD CROSS RATES	925	796	16.2%	613	50.9%	18,482	19,997	-7.6%
EC/CD CROSS RATES	2,455	1,233	99.1%	1,727	42.2%	27,830	26,139	6.5%
EC/NOK CROSS RATES	0	4	-100.0%	0	0.0%	9	761	-98.8%
EC/SEK CROSS RATES	162	54	200.0%	108	50.0%	2,780	4,257	-34.7%
EFX/BP CROSS RATES	58,869	42,259	39.3%	72,858	-19.2%	860,394	651,830	32.0%
EFX/JY CROSS RATES	38,778	33,406	16.1%	24,603	57.6%	466,807	482,406	-3.2%
EFX/SF CROSS RATES	28,030	20,751	35.1%	48,807	-42.6%	416,994	337,447	23.6%
SF/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
SKR/USD CROSS RATES	999	892	12.0%	1,360	-26.5%	20,601	12,272	67.9%

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FX Futures								
CZECK KORUNA (US)	0	0	0.0%	0	-	0	0	0.0%
CZECK KORUNA (EC)	0	0	0.0%	0	-	0	0	0.0%
HUNGARIAN FORINT (US)	0	0	0.0%	0	0.0%	0	2	-100.0%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	3,122	217	1,338.7%	2,113	47.8%	17,078	5,820	193.4%
POLISH ZLOTY (EC)	42	0	0.0%	32	31.3%	19,864	78	25,366.7%
SHEKEL	0	0	0.0%	0	0.0%	0	22	-100.0%
RMB USD	186	192	-3.1%	49	279.6%	3,514	4,811	-27.0%
KOREAN WON	5	35	-85.7%	0	0.0%	172	420	-59.0%
TURKISH LIRA	3	2	50.0%	9	-66.7%	20	122	-83.6%
TURKISH LIRA (EU)	0	0	0.0%	0	0.0%	0	10	-100.0%
E-MICRO EUR/USD	323,163	250,981	28.8%	210,672	53.4%	3,067,884	3,974,638	-22.8%
E-MICRO GBP/USD	134,410	28,447	372.5%	138,409	-2.9%	975,460	456,295	113.8%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	22	12	83.3%
E-MICRO USD/CHF	0	2	-100.0%	0	0.0%	1	5	-80.0%
E-MICRO USD/JPY	0	1	-100.0%	0	0.0%	4	103	-96.1%
E-MICRO AUD/USD	125,748	43,773	187.3%	100,626	25.0%	1,148,407	601,426	90.9%
MICRO CHF/USD	1,707	1,687	1.2%	1,626	5.0%	20,500	25,725	-20.3%
INDIAN RUPEE	24,514	9,053	170.8%	10,602	131.2%	144,954	123,335	17.5%
E-MICRO USD/CNH	0	14	-100.0%	0	0.0%	61	324	-81.2%
E-MICRO JPY/USD	58,401	7,000	734.3%	20,655	182.7%	345,773	141,437	144.5%
E-MICRO INR/USD	5,760	59	9,662.7%	1,921	199.8%	26,663	2,504	964.8%
FCXRX	8,186	0	-	3,018	171.2%	12,499	0	-
CHINESE RENMINBI (CNH)	3,385	2,207	53.4%	1,533	120.8%	17,877	11,365	57.3%
USDZAR	40	40	0.0%	0	0.0%	46	549	-91.6%
E-MICRO CAD/USD	20,779	9,498	118.8%	22,946	-9.4%	232,407	144,025	61.4%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	-	0	0	0.0%

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FX Options								
AUSTRALIAN DOLLAR	91,841	111,725	-17.8%	91,821	0.0%	1,439,641	1,432,972	0.5%
BRITISH POUND	148,318	164,675	-9.9%	246,712	-39.9%	2,227,229	2,415,616	-7.8%
BRAZIL REAL	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR	51,890	86,595	-40.1%	80,728	-35.7%	1,414,005	1,259,384	12.3%
EURO FX	602,890	867,664	-30.5%	439,816	37.1%	7,263,035	11,369,220	-36.1%
JAPANESE YEN	280,065	192,565	45.4%	209,778	33.5%	3,336,853	2,666,271	25.2%
MEXICAN PESO	12,091	1,217	893.5%	8,394	44.0%	49,926	15,757	216.8%
NEW ZEALND DOLLAR	0	0	0.0%	0	0.0%	0	13	-100.0%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	1,373	200	586.5%
SWISS FRANC	6,761	24,907	-72.9%	4,110	64.5%	68,806	161,797	-57.5%
JAPANESE YEN (EU)	38	218	-82.6%	0	0.0%	5,937	4,335	37.0%
EURO FX (EU)	110	4,477	-97.5%	84	31.0%	28,573	56,291	-49.2%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	7	66	-89.4%	15	-53.3%	1,811	1,439	25.9%
BRITISH POUND (EU)	13	335	-96.1%	69	-81.2%	9,164	6,536	40.2%
AUSTRALIAN DLR (EU)	0	72	-100.0%	0	0.0%	1,146	1,267	-9.6%
EUR/USD PQO 2pm Fix	249,923	0	-	102,096	144.8%	401,576	0	-
JPY/USD PQO 2pm Fix	148,436	0	-	37,031	300.8%	215,952	0	-
AUD/USD PQO 2pm Fix	64,980	0	-	24,941	160.5%	104,397	0	-
CHF/USD PQO 2pm Fix	5,420	0	-	1,418	282.2%	7,877	0	-
CAD/USD PQO 2pm Fix	49,668	0	-	33,984	46.2%	106,167	0	-
GBP/USD PQO 2pm Fix	60,050	0	-	56,548	6.2%	141,809	0	-

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2016	VOLUME NOV 2015	% CHG	VOLUME OCT 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Futures								
CORN	8,319,704	8,736,527	-4.8%	5,321,372	56.3%	81,641,792	78,718,762	3.7%
SOYBEAN	4,085,064	3,314,585	23.2%	5,936,734	-31.2%	56,839,141	49,127,670	15.7%
SOYBEAN MEAL	2,156,893	2,147,442	0.4%	1,967,765	9.6%	23,895,278	22,207,856	7.6%
SOYBEAN OIL	3,144,740	2,667,370	17.9%	2,393,929	31.4%	26,829,461	25,973,248	3.3%
OATS	21,435	24,979	-14.2%	21,957	-2.4%	215,140	182,292	18.0%
ROUGH RICE	13,322	19,107	-30.3%	36,253	-63.3%	269,710	277,557	-2.8%
MINI CORN	15,869	11,333	40.0%	11,703	35.6%	135,270	125,306	8.0%
MINI SOYBEAN	31,183	12,271	154.1%	35,522	-12.2%	275,021	213,597	28.8%
MINI WHEAT	6,232	6,426	-3.0%	5,393	15.6%	70,428	78,530	-10.3%
LIVE CATTLE	1,257,505	1,213,913	3.6%	1,028,231	22.3%	12,052,130	12,267,048	-1.8%
FEEDER CATTLE	191,263	192,224	-0.5%	251,274	-23.9%	2,336,851	2,262,310	3.3%
LEAN HOGS	915,391	836,679	9.4%	762,690	20.0%	8,361,164	9,008,205	-7.2%
LUMBER	13,574	11,475	18.3%	16,510	-17.8%	162,143	185,287	-12.5%
MILK	28,134	22,488	25.1%	24,141	16.5%	284,316	250,321	13.6%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,114	5,259	-21.8%	5,432	-24.3%	52,066	44,540	16.9%
BUTTER CS	2,861	2,085	37.2%	5,265	-45.7%	36,401	28,048	29.8%
CLASS IV MILK	1,418	673	110.7%	1,898	-25.3%	12,722	10,084	26.2%
DRY WHEY	1,821	1,970	-7.6%	1,820	0.1%	14,187	18,624	-23.8%
GSCI EXCESS RETURN FUT	396	891	-55.6%	1,716	-76.9%	254,109	190,467	33.4%
GOLDMAN SACHS	38,412	28,918	32.8%	33,492	14.7%	325,469	321,017	1.4%
ETHANOL	16,030	11,211	43.0%	11,682	37.2%	155,110	174,768	-11.2%
HDD WEATHER	1,601	1,475	8.5%	1,025	56.2%	3,504	8,002	-56.2%
CDD WEATHER	0	0	0.0%	0	0.0%	3,375	5,992	-43.7%
HDD SEASONAL STRIP	0	225	-100.0%	350	-100.0%	350	952	-63.2%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	1,575	1,404	12.2%
HDD WEATHER EUROPEAN	0	50	-100.0%	50	-100.0%	650	50	1,200.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	50	-100.0%	200	100	100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	250	0	-
WKLY AVG TEMP	0	0	0.0%	0	-	0	0	0.0%
HOUSING INDEX	46	17	170.6%	14	228.6%	139	83	67.5%
DOW-UBS COMMOD INDEX	32,468	23,912	35.8%	16,596	95.6%	354,748	308,853	14.9%
COTTON	2	18	-88.9%	9	-77.8%	577	570	1.2%
COCOA TAS	14	498	-97.2%	30	-53.3%	2,594	1,691	53.4%
COFFEE	1	37	-97.3%	3	-66.7%	169	621	-72.8%
SUGAR 11	3	177	-98.3%	2	50.0%	418	1,352	-69.1%
GRAIN BASIS SWAPS	0	0	0.0%	0	-	0	0	0.0%
USD CRUDE PALM OIL	0	0	-	1,160	-100.0%	2,480	0	-
CASH-SETTLED CHEESE	7,355	11,812	-37.7%	8,499	-13.5%	109,855	104,731	4.9%
DOW-UBS COMMOD INDEX SWA	0	0	0.0%	0	-	0	0	0.0%
OTC SP GSCI ER SWAP	0	0	0.0%	0	-	0	0	0.0%
FERTILIZER PRODUCTS	2,765	2,975	-7.1%	1,157	139.0%	21,912	23,575	-7.1%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	82,393	78,432	5.1%
KC WHEAT	1,120,633	910,138	23.1%	711,699	57.5%	9,064,855	6,976,166	29.9%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
CHI WHEAT	3,270,048	3,144,360	4.0%	2,200,657	48.6%	29,481,595	29,489,561	0.0%
DJ_UBS ROLL SELECT INDEX FU	0	0	0.0%	164	-100.0%	2,896	6,937	-58.3%
PALM OIL	0	200	-100.0%	0	0.0%	0	200	-100.0%
MALAYSIAN PALM SWAP	6,956	4,340	60.3%	13,436	-48.2%	103,948	47,972	116.7%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2016	VOLUME NOV 2015	% CHG	VOLUME OCT 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Options								
CORN	1,305,864	1,423,398	-8.3%	1,578,884	-17.3%	21,713,041	23,113,023	-6.1%
SOYBEAN	1,233,877	1,040,498	18.6%	1,228,168	0.5%	19,026,702	17,257,227	10.3%
SOYBEAN MEAL	149,962	246,290	-39.1%	149,404	0.4%	2,133,295	2,705,287	-21.1%
SOYBEAN OIL	200,880	192,085	4.6%	160,521	25.1%	2,133,847	1,835,123	16.3%
SOYBEAN CRUSH	20	463	-95.7%	89	-77.5%	4,793	2,102	128.0%
OATS	3,143	1,595	97.1%	3,232	-2.8%	17,335	19,690	-12.0%
ROUGH RICE	1,513	1,463	3.4%	1,245	21.5%	19,182	20,596	-6.9%
WHEAT	0	75	-100.0%	0	0.0%	0	560	-100.0%
LIVE CATTLE	258,087	427,108	-39.6%	289,247	-10.8%	3,789,112	3,499,809	8.3%
FEEDER CATTLE	31,235	32,157	-2.9%	37,956	-17.7%	383,070	391,627	-2.2%
LEAN HOGS	154,717	301,187	-48.6%	222,946	-30.6%	2,010,367	2,608,920	-22.9%
LUMBER	1,118	772	44.8%	1,680	-33.5%	11,496	12,340	-6.8%
MILK	32,165	18,661	72.4%	33,918	-5.2%	329,586	242,827	35.7%
MLK MID	168	48	250.0%	43	290.7%	750	471	59.2%
NFD MILK	1,337	4,120	-67.5%	3,403	-60.7%	33,583	41,774	-19.6%
BUTTER CS	1,259	201	526.4%	1,295	-2.8%	13,646	11,635	17.3%
CLASS IV MILK	1,073	390	175.1%	1,091	-1.6%	11,995	7,849	52.8%
DRY WHEY	75	20	275.0%	121	-38.0%	1,032	2,868	-64.0%
HDD WEATHER	0	0	0.0%	1,000	-100.0%	1,000	2,800	-64.3%
CDD WEATHER	0	0	0.0%	0	0.0%	1,000	150	566.7%
HDD SEASONAL STRIP	1,000	100	900.0%	13,500	-92.6%	19,500	17,100	14.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	29,250	67,000	-56.3%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	5,500	3,000	83.3%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	3,000	-100.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	2,500	7,500	-66.7%
HOUSING INDEX	0	0	0.0%	0	0.0%	18	0	0.0%
CORN NEARBY+2 CAL SPRD	2,428	9,915	-75.5%	2,158	12.5%	35,243	50,824	-30.7%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	1,000	-100.0%	1,401	280	400.4%
WHEAT NEARBY+2 CAL SPRD	7,664	6,472	18.4%	2,962	158.7%	53,941	130,876	-58.8%
JULY-DEC CORN CAL SPRD	0	1,096	-100.0%	0	0.0%	36,784	32,474	13.3%
DEC-JULY WHEAT CAL SPRD	75	0	0.0%	415	-81.9%	590	35	1,585.7%
JULY-NOV SOYBEAN CAL SPRD	3,166	2,223	42.4%	1,557	103.3%	65,680	37,166	76.7%
JULY-DEC WHEAT CAL SPRD	100	0	0.0%	200	-50.0%	33,619	12,696	164.8%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	493	0	0.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	11	-100.0%	2,982	272	996.3%
LV CATL CSO	5	0	0.0%	5	0.0%	270	81	233.3%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	3,785	300	1,161.7%
SBIN HURR	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	6,416	11,123	-42.3%	10,448	-38.6%	82,085	67,958	20.8%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	75	-100.0%
DEC-DEC CORN CAL SPRD	17	735	-97.7%	34	-50.0%	17,883	4,240	321.8%
JULY-DEC SOY OIL CAL SPRD	1,000	0	0.0%	0	0.0%	1,000	45	2,122.2%
SNOWFALL	0	0	0.0%	0	-	0	0	0.0%
WHEAT-CORN ICSD	1,800	360	400.0%	3,210	-43.9%	17,452	16,610	5.1%
DEC-JULY CORN CAL SPRD	6,330	35	17,985.7%	3,925	61.3%	26,543	10,070	163.6%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	68	-100.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	20	0	0.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2016	VOLUME NOV 2015	% CHG	VOLUME OCT 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Options								
KC WHEAT	19,174	39,097	-51.0%	11,150	72.0%	327,056	450,387	-27.4%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	5	0	-
Intercommodity Spread	51	0	0.0%	0	0.0%	3,446	959	259.3%
MAR-JULY CORN CAL SPRD	0	300	-100.0%	0	0.0%	2,420	300	706.7%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	0	5,430	-100.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	1,060	-100.0%
CHI WHEAT	556,781	452,134	23.1%	461,643	20.6%	6,522,768	7,032,732	-7.3%
MAR-JULY WHEAT CAL SPRD	700	1,708	-59.0%	0	0.0%	2,350	7,321	-67.9%
DEC-JUL SOYBEAN OIL CSO	0	0	0.0%	0	-	0	0	0.0%
NOV-DEC SOYBEAN CSO	0	0	0.0%	0	-	0	0	0.0%
 Ags Futures								
WHEAT	6,425	0	-	44,388	-85.5%	71,523	0	-
 Ags Options								
WHEAT	52	0	-	105	-50.5%	409	0	-
 Foreign Exchange Futures								
CHILEAN PESO	0	0	0.0%	0	0.0%	10	71	-85.9%
 TOTAL FUTURES GROUP								
Interest Rate Futures	192,120,657	107,176,084	79.3%	92,854,847	106.9%	1,325,790,506	1,221,332,779	8.6%
Equity Index Futures	49,823,282	37,271,833	33.7%	42,114,395	18.3%	563,810,007	508,774,457	10.8%
Metals Futures	13,593,598	7,684,194	76.9%	7,153,280	90.0%	97,698,256	72,945,133	33.9%
Energy Futures	49,694,268	33,684,189	47.5%	44,452,637	11.8%	483,831,142	388,734,987	24.5%
FX Futures	18,848,492	12,752,014	47.8%	14,681,429	28.4%	179,648,027	181,114,622	-0.8%
Commodities and Alternative Invest	24,707,253	23,368,060	5.7%	20,829,680	18.6%	253,456,392	238,722,781	6.2%
Ags Futures	6,425	0	-	44,388	-85.5%	71,523	0	-
Foreign Exchange Futures	0	0	0.0%	0	0.0%	10	71	-85.9%
TOTAL FUTURES	348,793,975	221,936,374	57.2%	222,130,656	57.0%	2,904,305,863	2,611,624,830	11.2%
 TOTAL OPTIONS GROUP								
Equity Index Options	16,862,337	10,022,875	68.2%	12,446,898	35.5%	146,825,449	128,217,442	14.5%
Interest Rate Options	56,677,901	30,134,699	88.1%	27,244,707	108.0%	414,389,218	353,471,279	17.2%
Metals Options	1,484,259	702,454	111.3%	952,338	55.9%	10,726,743	8,393,530	27.8%
Energy Options	8,500,780	5,711,086	48.8%	6,112,160	39.1%	74,682,327	64,152,220	16.4%
FX Options	1,772,501	1,454,516	21.9%	1,337,545	32.5%	16,825,277	19,391,098	-13.2%
Commodities and Alternative Invest	3,983,200	4,215,829	-5.5%	4,226,461	-5.8%	58,929,416	59,736,537	-1.4%
Ags Options	52	0	-	105	-50.5%	409	0	-
TOTAL OPTIONS	89,281,030	52,241,459	70.9%	52,320,214	70.6%	722,378,839	633,362,106	14.1%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2016	VOLUME NOV 2015	% CHG	VOLUME OCT 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
TOTAL COMBINED								
Interest Rate	248,798,558	137,310,783	81.2%	120,099,554	107.2%	1,740,179,724	1,574,804,058	10.5%
Equity Index	66,685,619	47,294,708	41.0%	54,561,293	22.2%	710,635,456	636,991,899	11.6%
Metals	15,077,857	8,386,648	79.8%	8,105,618	86.0%	108,424,999	81,338,663	33.3%
Energy	58,195,048	39,395,275	47.7%	50,564,797	15.1%	558,513,469	452,887,207	23.3%
FX	20,620,993	14,206,530	45.2%	16,018,974	28.7%	196,473,304	200,505,720	-2.0%
Commodities and Alternative Invest	28,690,453	27,583,889	4.0%	25,056,141	14.5%	312,385,808	298,459,318	4.7%
Ags	6,477	0	-	44,493	-85.4%	71,932		-
Foreign Exchange	0	0	0.0%	0	0.0%	10	71	-85.9%
GRAND TOTAL	438,075,005	274,177,833	59.8%	274,450,870	59.6%	3,626,684,702	3,244,986,936	11.8%

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