

## CMEG Exchange Volume Report - Monthly

	VOLUME JUN 2017	VOLUME JUN 2016	% CHG	VOLUME MAY 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>Interest Rate Futures</b>								
30-YR BOND	6,144,723	5,736,551	7.1%	7,713,737	-20.3%	36,606,144	35,196,822	4.0%
10-YR NOTE	28,177,174	28,364,536	-0.7%	39,797,483	-29.2%	190,325,491	176,344,532	7.9%
5-YR NOTE	16,461,965	15,245,518	8.0%	26,563,151	-38.0%	116,910,453	99,612,275	17.4%
2-YR NOTE	6,878,719	6,095,033	12.9%	11,816,430	-41.8%	47,223,831	40,097,262	17.8%
FED FUND	4,506,713	4,054,459	11.2%	5,372,776	-16.1%	29,310,273	16,505,508	77.6%
EURODOLLARS	54,122,625	56,564,712	-4.3%	53,434,726	1.3%	351,549,902	317,146,525	10.8%
5-YR SWAP RATE	82,209	91,509	-10.2%	29,790	176.0%	341,858	394,328	-13.3%
2-YR SWAP RATE	0	13	-100.0%	0	0.0%	0	4,409	-100.0%
10-YR SWAP RATE	90,582	92,211	-1.8%	34,042	166.1%	322,787	306,144	5.4%
7-YR SWAP	0	0	0.0%	0	0.0%	0	3,052	-100.0%
1-MONTH EURODOLLAR	14,389	2,101	584.9%	10,247	40.4%	40,629	8,381	384.8%
ULTRA T-BOND	2,167,669	2,143,774	1.1%	3,971,339	-45.4%	15,848,953	14,030,801	13.0%
30-YR SWAP RATE	2,562	2,836	-9.7%	592	332.8%	9,118	11,483	-20.6%
Ultra 10-Year Note	2,179,984	1,486,227	46.7%	2,767,797	-21.2%	12,860,195	6,108,438	110.5%
2YR BUNDLE	0	0	0.0%	0	-	0	0	0.0%
3YR BUNDLE	0	0	0.0%	0	-	0	0	0.0%
EURO 5YR BUNDLE	0	0	0.0%	0	-	0	0	0.0%
<b>Interest Rate Options</b>								
30-YR BOND	2,891,574	2,236,355	29.3%	2,117,989	36.5%	12,816,118	10,515,513	21.9%
10-YR NOTE	9,943,374	10,935,090	-9.1%	10,034,479	-0.9%	62,886,114	46,988,178	33.8%
5-YR NOTE	1,992,969	2,935,569	-32.1%	2,482,706	-19.7%	15,953,591	12,944,002	23.3%
2-YR NOTE	100,665	199,292	-49.5%	83,724	20.2%	556,070	882,077	-37.0%
FED FUND	400	10,135	-96.1%	901	-55.6%	9,805	51,825	-81.1%
EURODOLLARS	15,999,841	14,277,483	12.1%	14,648,302	9.2%	94,865,137	89,374,384	6.1%
EURO MIDCURVE	12,295,800	10,610,214	15.9%	15,264,767	-19.4%	97,247,542	70,124,923	38.7%
ULTRA T-BOND	9,113	6,841	33.2%	905	907.0%	18,990	30,881	-38.5%
Ultra 10-Year Note	298	244	22.1%	0	0.0%	7,749	1,930	301.5%

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<b>Equity Index Futures</b>								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	3,465,593	4,152,048	-16.5%	2,564,002	35.2%	17,502,724	23,177,739	-24.5%
E-MINI S&P500	40,314,943	48,582,959	-17.0%	28,105,291	43.4%	194,599,472	251,418,637	-22.6%
S&P 500	207,957	336,958	-38.3%	97,315	113.7%	847,609	1,231,739	-31.2%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	-	0	0	0.0%
E-MINI MIDCAP	537,053	654,024	-17.9%	308,302	74.2%	2,376,984	2,932,877	-19.0%
S&P 400 MIDCAP	0	0	0.0%	0	-	0	0	0.0%
S&P 500 GROWTH	79	49	61.2%	4	1,875.0%	138	155	-11.0%
S&P 500/VALUE	33,627	14,966	124.7%	15,207	121.1%	114,805	83,151	38.1%
E-MINI RUSSELL 1000	1,673	365	358.4%	999	67.5%	6,909	3,610	91.4%
E-MINI NASDAQ 100	9,012,489	6,044,972	49.1%	5,129,112	75.7%	31,246,803	36,677,220	-14.8%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	321,994	481,003	-33.1%	225,304	42.9%	1,691,524	2,588,465	-34.7%
NIKKEI 225 (YEN) STOCK	1,068,185	1,425,943	-25.1%	860,887	24.1%	5,724,127	8,432,219	-32.1%
DJ US REAL ESTATE	49,372	30,848	60.0%	20,096	145.7%	166,989	108,095	54.5%
NASDAQ BIOTECH	1,182	0	0.0%	0	0.0%	2,022	0	0.0%
E-MICRO NIFTY	0	0	0.0%	0	-	0	0	0.0%
S&P ENERGY SECTOR	21,070	15,143	39.1%	11,087	90.0%	96,379	56,713	69.9%
S&P TECHNOLOGY SECTOR	22,100	17,692	24.9%	5,198	325.2%	55,934	41,179	35.8%
S&P MATERIALS SECTOR	16,255	8,776	85.2%	6,646	144.6%	50,662	31,788	59.4%
S&P HEALTH CARE SECTOR	41,229	31,992	28.9%	8,785	369.3%	105,789	78,367	35.0%
S&P UTILITIES SECTOR	62,442	60,484	3.2%	10,503	494.5%	160,997	157,312	2.3%
S&P FINANCIAL SECTOR	59,422	17,577	238.1%	16,960	250.4%	167,707	80,739	107.7%
S&P INDUSTRIAL SECTOR	13,973	21,965	-36.4%	8,039	73.8%	46,834	51,139	-8.4%
IBOVESPA INDEX	529	1,025	-48.4%	665	-20.5%	4,016	4,281	-6.2%
S&P CONSUMER DSCRTNRY SE	9,120	24,476	-62.7%	5,656	61.2%	49,368	72,565	-32.0%
S&P CONSUMER STAPLES SECT	31,536	81,066	-61.1%	8,399	275.5%	79,821	196,140	-59.3%
E-MINI RUSSELL 1000 GROWTH	1,580	164	863.4%	930	69.9%	5,226	2,162	141.7%
FT-SE 100	2,273	2,663	-14.6%	1,705	33.3%	10,265	10,748	-4.5%
E-MINI S&P REAL ESTATE SELE	13,471	0	-	2,089	544.9%	33,743	0	-
E-MINI RUSSELL 1000 VALUE	1,486	2,092	-29.0%	1,780	-16.5%	12,139	5,886	106.2%
NIFTY 50	10,123	7,562	33.9%	15,535	-34.8%	53,769	47,873	12.3%

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<b>Equity Index Options</b>								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	5,152	9,353	-44.9%	3,565	44.5%	30,092	86,248	-65.1%
E-MINI S&P500	4,629,119	3,839,567	20.6%	4,597,529	0.7%	25,075,145	36,769,109	-31.8%
S&P 500	394,858	312,514	26.3%	362,717	8.9%	1,910,968	4,288,973	-55.4%
E-MINI MIDCAP	0	0	0.0%	0	0.0%	0	9	-100.0%
E-MINI NASDAQ 100	294,921	208,890	41.2%	208,528	41.4%	1,179,126	1,423,481	-17.2%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
EOM S&P 500	190,593	211,989	-10.1%	111,153	71.5%	1,040,082	972,263	7.0%
EOM EMINI S&P	2,420,372	2,216,541	9.2%	1,629,279	48.6%	12,450,461	8,989,918	38.5%
EOW1 S&P 500	79,514	75,446	5.4%	91,992	-13.6%	478,676	329,259	45.4%
EOW1 EMINI S&P 500	965,395	1,327,093	-27.3%	1,112,547	-13.2%	6,882,481	5,685,365	21.1%
EOW2 S&P 500	185,204	231,786	-20.1%	170,810	8.4%	967,838	775,847	24.7%
EOW2 EMINI S&P 500	1,052,736	1,228,254	-14.3%	1,146,388	-8.2%	6,783,134	6,081,742	11.5%
EOW4 EMINI S&P 500	886,612	1,716,478	-48.3%	1,094,760	-19.0%	5,496,165	6,500,112	-15.4%
EOW3 S&P 500	258,664	717,869	-64.0%	282,669	-8.5%	2,052,727	960,838	113.6%
EOW3 EMINI S&P 500	2,600,475	3,643,923	-28.6%	3,248,834	-20.0%	21,516,154	5,264,221	308.7%
<b>Metals Futures</b>								
COMEX GOLD	4,906,631	4,936,322	-0.6%	6,367,370	-22.9%	32,376,795	28,910,647	12.0%
COMEX MINY COPPER	996	560	77.9%	499	99.6%	5,109	3,782	35.1%
COMEX SILVER	2,371,502	1,828,292	29.7%	1,904,525	24.5%	11,116,153	8,853,062	25.6%
COMEX COPPER	2,297,605	2,148,740	6.9%	1,867,384	23.0%	12,300,230	10,380,761	18.5%
NYMEX HOT ROLLED STEEL	4,905	4,454	10.1%	7,188	-31.8%	24,543	29,781	-17.6%
NYMEX PLATINUM	529,562	435,018	21.7%	354,263	49.5%	2,312,505	1,893,795	22.1%
URANIUM	530	400	32.5%	915	-42.1%	3,939	6,493	-39.3%
PALLADIUM	120,488	94,937	26.9%	191,603	-37.1%	761,867	669,614	13.8%
E-MICRO GOLD	87,230	115,919	-24.7%	92,165	-5.4%	524,616	570,112	-8.0%
COPPER	40	651	-93.9%	0	0.0%	963	2,808	-65.7%
SILVER	5,916	9,572	-38.2%	5,780	2.4%	31,386	47,133	-33.4%
FERROUS PRODUCTS	195	90	116.7%	90	116.7%	500	510	-2.0%
GOLD	0	0	-	0	0.0%	0	0	-
Aluminium MW Trans Prem Platts	5,921	7,600	-22.1%	6,279	-5.7%	46,940	37,207	26.2%
LNDN ZINC	35	36	-2.8%	15	133.3%	85	151	-43.7%
COMEX E-Mini GOLD	5,858	11,984	-51.1%	7,638	-23.3%	51,873	64,872	-20.0%
ALUMINUM	4,000	3,952	1.2%	2,450	63.3%	32,205	16,300	97.6%
Gold Kilo	356	4,193	-91.5%	290	22.8%	2,277	32,221	-92.9%
METALS	0	5	-100.0%	0	0.0%	0	5	-100.0%
COMEX E-Mini SILVER	986	1,573	-37.3%	1,092	-9.7%	5,484	6,381	-14.1%
IRON ORE 62 CHINA PLATTS FU	630	0	0.0%	220	186.4%	2,142	2,470	-13.3%
IRON ORE 62 CHINA TSI FUTURE	6,205	8,985	-30.9%	16,195	-61.7%	66,426	110,783	-40.0%
IRON ORE 58 CHINA TSI FUTURE	0	0	0.0%	0	-	0	0	0.0%

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<b>Metals Options</b>								
COMEX GOLD	780,304	893,179	-12.6%	867,495	-10.1%	4,782,030	5,198,365	-8.0%
COMEX SILVER	108,479	98,847	9.7%	152,980	-29.1%	680,119	665,967	2.1%
COMEX COPPER	2,328	2,443	-4.7%	4,340	-46.4%	22,600	13,523	67.1%
NYMEX PLATINUM	1,325	1,052	26.0%	3,035	-56.3%	14,713	25,028	-41.2%
PALLADIUM	5,755	1,837	213.3%	5,840	-1.5%	25,192	16,096	56.5%
COPPER	0	0	0.0%	0	-	0	0	0.0%
SILVER	80	0	0.0%	674	-88.1%	1,340	33	3,960.6%
GOLD	15,744	4,046	289.1%	15,215	3.5%	71,128	23,605	201.3%
IRON ORE 62 CHINA TSI CALL O	180	390	-53.8%	140	28.6%	8,152	31,971	-74.5%
IRON ORE 62 CHINA TSI PUT OP	430	2,100	-79.5%	1,500	-71.3%	14,615	18,224	-19.8%
<b>Energy Futures</b>								
ETHANOL	9,817	20,010	-50.9%	17,896	-45.1%	97,098	88,053	10.3%
ETHANOL FWD	258	678	-61.9%	700	-63.1%	3,324	3,946	-15.8%
HOUSTON SHIP CHANNEL BASI	0	2,711	-100.0%	1,095	-100.0%	2,064	22,808	-91.0%
NORTHWEST ROCKIES BASIS S	368	11,451	-96.8%	368	0.0%	1,350	120,995	-98.9%
HEATING OIL VS ICE GASOIL	0	0	0.0%	0	-	0	0	0.0%
FUEL OIL CRACK VS ICE	9,040	3,241	178.9%	5,870	54.0%	30,059	23,545	27.7%
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	0	32	-100.0%
NGPL MIDCONTINENT INDEX	0	1,457	-100.0%	0	0.0%	0	6,607	-100.0%
NGPL TEXOK INDEX	0	0	0.0%	0	0.0%	0	60	-100.0%
CENTERPOINT BASIS SWAP	0	72	-100.0%	0	0.0%	534	9,044	-94.1%
NATURAL GAS	176,033	184,715	-4.7%	173,506	1.5%	950,463	720,850	31.9%
HTG OIL	48	84	-42.9%	36	33.3%	132	5,286	-97.5%
LTD NAT GAS	359,310	236,232	52.1%	302,783	18.7%	1,819,056	1,432,032	27.0%
GASOIL MINI CALENDAR SWAP	73	333	-78.1%	252	-71.0%	980	1,697	-42.3%
GASOIL 0.1 ROTTERDAM BARG	30	0	0.0%	5	500.0%	80	0	0.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	0.0%	0	0	0.0%
SAN JUAN PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
SOCAL PIPE SWAP	0	0	0.0%	0	0.0%	0	5,600	-100.0%
PANHANDLE PIPE SWAP	0	0	0.0%	0	0.0%	864	0	0.0%
BRENT OIL LAST DAY	2,164,588	1,718,859	25.9%	2,385,395	-9.3%	12,344,542	12,585,300	-1.9%
BRENT CALENDAR SWAP	644	2,068	-68.9%	750	-14.1%	12,961	13,998	-7.4%
GASOIL 0.1 CARGOES CIF NE	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 RDAM BRGS VS I	30	0	0.0%	0	0.0%	150	55	172.7%
GASOIL 0.1 CIF NWE VS ISE	0	0	0.0%	0	0.0%	0	0	0.0%
NY H OIL PLATTS VS NYMEX	0	0	0.0%	0	0.0%	0	0	0.0%
MARS (ARGUS) VS WTI SWAP	300	1,910	-84.3%	1,560	-80.8%	16,021	32,323	-50.4%
MARS (ARGUS) VS WTI TRD M	13,825	10,847	27.5%	11,757	17.6%	121,584	55,659	118.4%
WTS (ARGUS) VS WTI TRD MT	510	491	3.9%	0	0.0%	2,920	6,716	-56.5%
SINGAPORE 180CST BALMO	60	38	57.9%	70	-14.3%	372	367	1.4%
SINGAPORE 380CST BALMO	136	155	-12.3%	261	-47.9%	1,244	873	42.5%
SINGAPORE JET KERO BALMO	24	0	0.0%	155	-84.5%	436	56	678.6%
SINGAPORE NAPHTHA BALMO	0	0	0.0%	0	0.0%	0	20	-100.0%
DUBAI CRUDE OIL BALMO	0	0	0.0%	0	0.0%	0	0	0.0%
EURO 3.5% FUEL OIL RDAM B	336	262	28.2%	633	-46.9%	3,250	1,939	67.6%
EURO 1% FUEL OIL NEW BALM	0	0	0.0%	8	-100.0%	18	210	-91.4%

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NY HARBOR 1% FUEL OIL BAL	0	0	0.0%	0	0.0%	25	30	-16.7%
GULF COAST 3% FUEL OIL BA	2,253	192	1,073.4%	1,208	86.5%	8,196	5,107	60.5%
PREMIUM UNLD 10P FOB MED	50	261	-80.8%	95	-47.4%	376	1,861	-79.8%
GASOIL 10P CRG CIF NW VS	0	0	0.0%	0	0.0%	0	10	-100.0%
GASOIL 0.1 CRG CIF NW VS	0	0	0.0%	0	0.0%	0	5	-100.0%
BRENT CFD SWAP	0	0	0.0%	0	-	0	0	0.0%
JET FUEL CRG CIF NEW VS I	0	0	0.0%	10	-100.0%	20	30	-33.3%
3.5% FUEL OIL CID MED SWA	0	131	-100.0%	25	-100.0%	872	1,630	-46.5%
ARGUS PROPAN FAR EST INDE	2,757	1,713	60.9%	1,327	107.8%	9,554	9,322	2.5%
ULSD 10PPM CIF VS ICE GAS	0	0	0.0%	0	0.0%	0	35	-100.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	0.0%	0	0.0%	20	5	300.0%
JET FUEL BRG FOB RDM VS I	0	0	0.0%	5	-100.0%	5	2	150.0%
PJM NILL DA OFF-PEAK	0	192,216	-100.0%	3,680	-100.0%	661,967	498,438	32.8%
PJM AECO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	0	7,640	-100.0%	0	0.0%	5,250	8,405	-37.5%
PJM BGE DA PEAK	0	0	0.0%	0	0.0%	0	1,275	-100.0%
PJM BGE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	23,400	-100.0%
PJM JCPL DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM JCPL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PEPCO DA OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM PPL DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PPL 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	5,100	-100.0%
PJM PSEG DA OFF-PEAK	0	0	0.0%	0	0.0%	0	163,800	-100.0%
PJM WESTHDA PEAK	4,730	1,318	258.9%	0	0.0%	6,070	22,278	-72.8%
PJM WESTH DA OFF-PEAK	0	31,840	-100.0%	0	0.0%	7,500	449,330	-98.3%
PJM WESTH RT PEAK	36,015	57,786	-37.7%	40,175	-10.4%	162,429	389,520	-58.3%
PJM WESTH RT OFF-PEAK	331,190	465,794	-28.9%	241,380	37.2%	1,789,385	4,466,285	-59.9%
ALGONQUIN CITYGATES BASIS	0	536	-100.0%	0	0.0%	0	3,829	-100.0%
TCO NG INDEX SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE 3 NG INDEX S	0	0	-	0	0.0%	6,256	0	-
MICHCON NG INDEX SWAP	0	0	-	0	0.0%	0	0	-
CIG ROCKIES NG INDEX SWA	0	0	0.0%	0	0.0%	720	930	-22.6%
GASOIL 0.1 CIF MED SWAP	0	0	0.0%	0	0.0%	0	75	-100.0%
GASOIL 0.1CIF MED VS ICE	0	0	0.0%	0	0.0%	50	80	-37.5%
ULSD 10PPM CIF MED SWAP	0	0	0.0%	5	-100.0%	30	45	-33.3%
ULSD 10PPM CIF MED VS ICE	45	0	0.0%	0	0.0%	66	108	-38.9%
BRENT BALMO SWAP	150	0	0.0%	0	0.0%	288	770	-62.6%
ULSD 10PPM CIF MED BALMO	0	0	0.0%	0	0.0%	0	38	-100.0%
PERMIAN BASIS SWAP	0	4,018	-100.0%	0	0.0%	214	22,502	-99.0%
Tetco ELA Basis	0	0	0.0%	0	-	0	0	0.0%
PANHANDLE INDEX SWAP FUTU	0	1,922	-100.0%	0	0.0%	0	2,480	-100.0%
GULF COAST JET FUEL CLNDR	0	352	-100.0%	90	-100.0%	546	941	-42.0%
EUROPE 1% FUEL OIL NWE CA	10	20	-50.0%	108	-90.7%	663	777	-14.7%
SINGAPORE FUEL 180CST CAL	835	951	-12.2%	760	9.9%	6,992	7,556	-7.5%
NYISO G	0	0	0.0%	0	0.0%	0	0	0.0%
GULF COAST NO.6 FUEL OIL	43,471	43,613	-0.3%	46,557	-6.6%	344,141	349,391	-1.5%
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	0	0.0%
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%

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## CMEG Exchange Volume Report - Monthly

	VOLUME JUN 2017	VOLUME JUN 2016	% CHG	VOLUME MAY 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>Energy Futures</b>								
SINGAPORE FUEL OIL SPREAD	394	904	-56.4%	859	-54.1%	4,846	3,273	48.1%
SINGAPORE JET KERO GASOIL	1,975	225	777.8%	1,975	0.0%	13,530	3,305	309.4%
TETCO M-3 INDEX	0	186	-100.0%	0	0.0%	0	7,184	-100.0%
DOMINION TRAN INC - APP I	0	3,142	-100.0%	0	0.0%	0	17,107	-100.0%
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL PHY	3,642,296	3,431,057	6.2%	3,867,364	-5.8%	20,754,049	19,573,934	6.0%
GASOIL 10PPM CARGOES CIF	0	0	0.0%	0	0.0%	0	3	-100.0%
GASOIL 10PPM VS ICE SWAP	0	294	-100.0%	0	0.0%	460	428	7.5%
NY1% VS GC SPREAD SWAP	2,612	1,700	53.6%	845	209.1%	14,387	13,183	9.1%
EUROPEAN NAPHTHA BALMO	644	169	281.1%	301	114.0%	2,479	898	176.1%
GASOIL 0.1 BRGS FOB VS IC	0	0	0.0%	0	0.0%	0	6	-100.0%
DIESEL 10P BRG FOB RDM VS	0	0	0.0%	0	0.0%	0	10	-100.0%
ARGUS PROPAN(SAUDI ARAMC	818	1,276	-35.9%	722	13.3%	5,757	6,189	-7.0%
PJM AECO DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
N ILLINOIS HUB MTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
MINY HTG OIL	1	11	-90.9%	2	-50.0%	14	51	-72.5%
WAHA BASIS	950	8,060	-88.2%	0	0.0%	1,832	28,779	-93.6%
MINY NATURAL GAS	20,763	25,486	-18.5%	22,023	-5.7%	168,024	149,349	12.5%
SINGAPORE GASOIL SWAP	8,085	3,973	103.5%	8,898	-9.1%	61,933	22,790	171.8%
UP DOWN GC ULSD VS NMX HO	50,607	47,070	7.5%	40,018	26.5%	264,103	305,902	-13.7%
PJM NILL DA PEAK	0	10,347	-100.0%	1,275	-100.0%	37,751	23,842	58.3%
PJM DAYTON DA OFF-PEAK	0	0	0.0%	0	0.0%	211,995	21,305	895.0%
LA JET (OPIS) SWAP	2,375	2,600	-8.7%	1,750	35.7%	11,085	11,347	-2.3%
ULSD UP-DOWN BALMO SWP	1,890	5,325	-64.5%	3,380	-44.1%	22,375	22,548	-0.8%
JET FUEL UP-DOWN BALMO CL	7,629	1,150	563.4%	8,420	-9.4%	46,116	20,222	128.0%
EIA FLAT TAX ONHWAY DIESE	854	479	78.3%	1,407	-39.3%	5,444	6,900	-21.1%
ARGUS LLS VS. WTI (ARG) T	3,065	14,079	-78.2%	4,095	-25.2%	36,605	83,385	-56.1%
JAPAN NAPHTHA BALMO SWAP	63	0	0.0%	382	-83.5%	1,224	290	322.1%
NY 3.0% FUEL OIL (PLATTS	100	300	-66.7%	725	-86.2%	3,085	1,100	180.5%
NY 2.2% FUEL OIL (PLATTS	0	220	-100.0%	0	0.0%	0	409	-100.0%
CAISO SP15 EZGNHUB5 MW P	0	0	-	0	0.0%	7,940	0	-
RBOB GASOLINE BALMO CLNDR	619	294	110.5%	1,704	-63.7%	4,736	3,620	30.8%
GASOLINE UP-DOWN BALMO SW	0	0	0.0%	0	0.0%	0	810	-100.0%
TRANSCO ZONE 4 NAT GAS IN	0	217	-100.0%	0	0.0%	465	713	-34.8%
COLUMBIA GULF MAIN NAT G	0	0	0.0%	0	0.0%	0	2,208	-100.0%
SOUTHERN NAT LA NAT GAS	0	0	0.0%	0	0.0%	0	522	-100.0%
FL GAS ZONE 3 NAT GAS IND	0	8,310	-100.0%	0	0.0%	0	8,310	-100.0%
COLUMB GULF MAINLINE NG B	0	670	-100.0%	0	0.0%	0	14,178	-100.0%
TENNESSEE 800 LEG NG BASI	0	62	-100.0%	0	0.0%	0	796	-100.0%
TRANSCO ZONE 1 NG BASIS	0	0	0.0%	0	-	0	0	0.0%
ONEOK OKLAHOMA NG BASIS	0	0	0.0%	0	0.0%	0	945	-100.0%
SOUTH STAR TEX OKLHM KNS	0	0	0.0%	0	0.0%	0	264	-100.0%
TEXAS GAS ZONE1 NG BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE C 5MW D AH O P	0	54,290	-100.0%	0	0.0%	0	54,290	-100.0%
PJM NI HUB 5MW REAL TIME	41,815	256,585	-83.7%	23,865	75.2%	1,707,675	981,925	73.9%
NYISO ZONE G 5MW D AH O P	327,600	3,850	8,409.1%	61,680	431.1%	648,480	284,600	127.9%
NYISO ZONE J 5MW D AH PK	2,750	0	0.0%	7,650	-64.1%	19,745	7,767	154.2%
NYISO ZONE J 5MW D AH O P	46,800	0	0.0%	46,800	0.0%	226,600	102,952	120.1%
PJM COMED 5MW D AH PK	0	0	0.0%	0	0.0%	4,675	10,200	-54.2%
PJM COMED 5MW D AH O PK	0	0	0.0%	0	0.0%	85,390	187,200	-54.4%

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## CMEG Exchange Volume Report - Monthly

	VOLUME JUN 2017	VOLUME JUN 2016	% CHG	VOLUME MAY 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>Energy Futures</b>								
NEPOOL INTR HUB 5MW D AH	1,600	29,758	-94.6%	2,980	-46.3%	236,080	140,865	67.6%
CIN HUB 5MW REAL TIME PK	1,700	5,690	-70.1%	1,070	58.9%	22,770	56,106	-59.4%
CIN HUB 5MW D AH PK	1,912	5,468	-65.0%	796	140.2%	12,813	16,848	-23.9%
NYISO ZONE A 5MW D AH PK	0	0	0.0%	110	-100.0%	6,815	640	964.8%
NYISO ZONE A 5MW D AH O P	0	15,920	-100.0%	0	0.0%	9,360	231,440	-96.0%
NEPOOL W CNT MASS 5MW D A	0	0	0.0%	0	0.0%	0	4,000	-100.0%
NEPOOL CONECTIC 5MW D AH	0	0	0.0%	0	0.0%	0	635	-100.0%
NEPOOL CNCTCT 5MW D AH O	0	0	0.0%	0	0.0%	0	11,925	-100.0%
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%	0	640	-100.0%
NEPOOL NE MASS 5MW D AH O	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE C 5MW D AH PK	0	1,512	-100.0%	110	-100.0%	110	1,512	-92.7%
NEPOOL W CNTR M 5MW D AH	0	0	0.0%	0	0.0%	0	1,685	-100.0%
NYISO ZONE G 5MW D AH PK	9,125	6,780	34.6%	11,040	-17.3%	44,715	22,029	103.0%
PJM AD HUB 5MW REAL TIME	0	90,710	-100.0%	220	-100.0%	283,055	1,020,833	-72.3%
CIN HUB 5MW D AH O PK	0	0	0.0%	0	0.0%	182,680	162,920	12.1%
CIN HUB 5MW REAL TIME O P	3,720	113,760	-96.7%	46,840	-92.1%	276,760	798,224	-65.3%
RBOB PHY	4,454,360	4,362,328	2.1%	4,343,499	2.6%	25,081,979	22,710,749	10.4%
SING FUEL	0	0	0.0%	5	-100.0%	40	5	700.0%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	-	0	0	0.0%
RBOB VS HEATING OIL SWAP	1,665	2,236	-25.5%	1,220	36.5%	12,470	8,947	39.4%
NORTHERN NATURAL GAS DEMA	0	0	0.0%	0	0.0%	0	1,595	-100.0%
HOUSTON SHIP CHANNEL INDE	0	0	0.0%	0	0.0%	0	0	0.0%
EUROPE JET KERO NWE CALSW	0	0	0.0%	12	-100.0%	60	38	57.9%
MINY WTI CRUDE OIL	307,971	257,814	19.5%	337,645	-8.8%	1,560,963	1,830,193	-14.7%
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%	0	736	-100.0%
NATURAL GAS PHY	9,195,026	8,875,175	3.6%	9,389,827	-2.1%	53,127,987	45,441,621	16.9%
APPALACHIAN COAL (PHY)	0	0	0.0%	0	0.0%	0	130	-100.0%
WTI CALENDAR	23,287	28,230	-17.5%	32,447	-28.2%	205,183	191,314	7.2%
HENRY HUB BASIS SWAP	2,046	5,673	-63.9%	10,920	-81.3%	48,300	138,879	-65.2%
DEMARC INDEX FUTURE	0	620	-100.0%	0	0.0%	0	800	-100.0%
WTS (ARGUS) VS WTI SWAP	4,755	372	1,178.2%	480	890.6%	21,894	6,932	215.8%
PREMIUM UNLEAD 10PPM FOB	20	97	-79.4%	65	-69.2%	120	261	-54.0%
CHICAGO UNL GAS PL VS RBO	0	0	0.0%	0	0.0%	0	1,600	-100.0%
CRUDE OIL PHY	29,140,589	20,790,104	40.2%	27,526,745	5.9%	147,267,288	136,169,213	8.2%
RBOB CALENDAR SWAP	6,248	7,207	-13.3%	5,743	8.8%	41,385	34,250	20.8%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	0.0%	10	20	-50.0%
LA CARB DIESEL (OPIS)	0	0	0.0%	0	0.0%	0	0	0.0%
CHICAGO ETHANOL SWAP	88,080	124,516	-29.3%	136,864	-35.6%	722,707	576,866	25.3%
NEW YORK ETHANOL SWAP	525	1,125	-53.3%	780	-32.7%	3,710	10,550	-64.8%
GASOIL BULLET SWAP	30	0	-	0	0.0%	30	0	-
EURO PROPANE CIF ARA SWA	1,277	1,726	-26.0%	1,041	22.7%	7,153	7,166	-0.2%
JAPAN C&F NAPHTHA SWAP	1,906	1,309	45.6%	1,768	7.8%	10,611	7,171	48.0%
NYMEX ULSD VS NYMEX HO	0	0	0.0%	0	0.0%	0	0	0.0%
LA CARBOB GASOLINE(OPIS)S	425	900	-52.8%	425	0.0%	1,550	5,250	-70.5%
LA CARB DIESEL (OPIS) SWA	25	730	-96.6%	360	-93.1%	1,070	4,892	-78.1%
JAPAN C&F NAPHTHA CRACK S	1,473	112	1,215.2%	535	175.3%	3,813	2,253	69.2%
LLS (ARGUS) VS WTI SWAP	465	1,380	-66.3%	925	-49.7%	22,565	42,155	-46.5%

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<b>Energy Futures</b>								
MINY RBOB GAS	4	4	0.0%	4	0.0%	28	24	16.7%
RBOB GAS	2,510	984	155.1%	1,602	56.7%	10,770	7,375	46.0%
RBOB CRACK SPREAD	0	344	-100.0%	100	-100.0%	2,079	10,245	-79.7%
RBOB UP-DOWN CALENDAR SW	0	0	0.0%	0	0.0%	0	9,203	-100.0%
NY HARBOR RESIDUAL FUEL 1	683	1,848	-63.0%	2,182	-68.7%	16,545	22,644	-26.9%
NY HARBOR HEAT OIL SWP	2,156	3,028	-28.8%	2,125	1.5%	14,334	16,502	-13.1%
LA JET FUEL VS NYM NO 2 H	0	10	-100.0%	0	0.0%	25	760	-96.7%
ANR OKLAHOMA	0	123	-100.0%	0	0.0%	0	3,291	-100.0%
MICHIGAN BASIS	0	885	-100.0%	0	0.0%	2,592	13,464	-80.7%
Sumas Basis Swap	1,003	827	21.3%	1,029	-2.5%	5,688	12,988	-56.2%
NGPL MID-CONTINENT	0	1,166	-100.0%	400	-100.0%	1,144	21,976	-94.8%
TEXAS EASTERN ZONE M-3 BA	0	5,585	-100.0%	0	0.0%	7,547	47,245	-84.0%
PJM MONTHLY	0	180	-100.0%	0	0.0%	120	2,858	-95.8%
NORTHERN NATURAL GAS VENTL	0	564	-100.0%	84	-100.0%	84	5,792	-98.5%
DOMINION TRANSMISSION INC	670	23,709	-97.2%	2,769	-75.8%	42,435	123,809	-65.7%
TCO BASIS SWAP	0	2,438	-100.0%	186	-100.0%	7,402	16,069	-53.9%
CIG BASIS	0	5,980	-100.0%	0	0.0%	186	48,437	-99.6%
PJM DAILY	0	0	0.0%	0	0.0%	0	1,300	-100.0%
COLUMBIA GULF ONSHORE	0	0	0.0%	0	0.0%	0	3,108	-100.0%
Tetco STX Basis	0	0	0.0%	0	0.0%	0	881	-100.0%
Transco Zone 3 Basis	0	0	0.0%	0	0.0%	302	610	-50.5%
HENRY HUB SWING FUTURE	0	0	0.0%	0	0.0%	0	290	-100.0%
EL PASO PERMIAN INDEX SWA	0	620	-100.0%	0	0.0%	0	992	-100.0%
HENRY HUB INDEX SWAP FUTU	2,046	5,332	-61.6%	10,920	-81.3%	46,722	131,361	-64.4%
WAHA INDEX SWAP FUTURE	0	1,828	-100.0%	0	0.0%	0	7,320	-100.0%
GULF COAST GASOLINE CLNDR	0	0	0.0%	0	0.0%	0	1,300	-100.0%
EUROPE NAPHTHA CALSWAP	2,895	1,655	74.9%	2,759	4.9%	16,578	7,364	125.1%
EUROPE 1% FUEL OIL RDAM C	0	0	0.0%	10	-100.0%	26	114	-77.2%
EUROPE 3.5% FUEL OIL RDAM	7,080	7,782	-9.0%	8,278	-14.5%	54,139	40,239	34.5%
EUROPE 3.5% FUEL OIL MED	0	188	-100.0%	65	-100.0%	1,159	2,272	-49.0%
PANHANDLE BASIS SWAP FUTU	0	4,234	-100.0%	0	0.0%	48	51,361	-99.9%
SAN JUAN BASIS SWAP	0	4,401	-100.0%	0	0.0%	214	40,579	-99.5%
SOCAL BASIS SWAP	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE 6 BASIS SWAP	0	669	-100.0%	0	0.0%	2,870	5,170	-44.5%
NYISO A	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO J	0	0	0.0%	0	0.0%	0	172	-100.0%
GULF COAST JET VS NYM 2 H	41,623	37,220	11.8%	50,762	-18.0%	268,097	198,209	35.3%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	-	0	0	0.0%
EURO 3.5% FUEL OIL SPREAD	1,007	628	60.4%	412	144.4%	3,283	3,636	-9.7%
GASOIL CALENDAR SWAP	0	12	-100.0%	208	-100.0%	241	244	-1.2%
EURO GASOIL 10 CAL SWAP	0	0	0.0%	0	0.0%	0	3	-100.0%
NGPL MIDCONTINENT SWING S	0	620	-100.0%	0	0.0%	0	620	-100.0%
DEMARC SWING SWAP	0	0	-	0	0.0%	0	0	-
CENTERPOINT EAST INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
CRUDE OIL	2,434	8,445	-71.2%	10,183	-76.1%	54,810	107,395	-49.0%
BRENT FINANCIAL FUTURES	16,240	102	15,821.6%	12,700	27.9%	40,296	3,559	1,032.2%
WTI-BRENT BULLET SWAP	0	0	0.0%	0	0.0%	404	0	0.0%
WTI-BRENT CALENDAR SWAP	10,199	13,165	-22.5%	3,196	219.1%	46,212	69,067	-33.1%
DATED TO FRONTLINE BRENT	1,575	1,600	-1.6%	1,300	21.2%	7,020	9,710	-27.7%
ICE BRENT DUBAI SWAP	3,920	0	0.0%	23,050	-83.0%	69,063	10	690,530.0%

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## CMEG Exchange Volume Report - Monthly

	VOLUME JUN 2017	VOLUME JUN 2016	% CHG	VOLUME MAY 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>Energy Futures</b>								
GASOIL CRACK SPREAD CALEN	12,510	8,270	51.3%	5,397	131.8%	50,575	28,661	76.5%
EUROPEAN NAPHTHA CRACK SP	5,581	6,969	-19.9%	9,281	-39.9%	43,817	27,198	61.1%
EURO GASOIL 10PPM VS ICE	80	75	6.7%	0	0.0%	278	375	-25.9%
JET CIF NWE VS ICE	173	180	-3.9%	142	21.8%	695	616	12.8%
JET BARGES VS ICE GASOIL	0	0	0.0%	0	0.0%	0	22	-100.0%
SINGAPORE GASOIL VS ICE	10,685	1,300	721.9%	2,954	261.7%	57,914	10,500	451.6%
NATURAL GAS PEN SWP	87,654	127,221	-31.1%	62,503	40.2%	569,982	660,968	-13.8%
WESTERN RAIL DELIVERY PRB	60	1,586	-96.2%	1,425	-95.8%	2,220	7,012	-68.3%
EASTERN RAIL DELIVERY CSX	411	2,340	-82.4%	590	-30.3%	4,215	7,567	-44.3%
EUROPE DATED BRENT SWAP	0	8,600	-100.0%	0	0.0%	416	22,858	-98.2%
TC5 RAS TANURA TO YOKOHAM	0	0	0.0%	0	0.0%	0	15	-100.0%
TC2 ROTTERDAM TO USAC 37K	0	0	0.0%	0	-	0	0	0.0%
PJM OFF-PEAK LMP SWAP FUT	0	0	0.0%	0	0.0%	0	140	-100.0%
NYISO A OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO G OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO J OFF-PEAK	0	0	0.0%	0	0.0%	0	80	-100.0%
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	0	0.0%
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%	0	0	0.0%
FUELOIL SWAP:CARGOES VS.B	614	19	3,131.6%	342	79.5%	2,091	2,542	-17.7%
EAST/WEST FUEL OIL SPREAD	60	55	9.1%	45	33.3%	1,245	111	1,021.6%
SINGAPORE 380CST FUEL OIL	9,859	7,991	23.4%	9,536	3.4%	69,646	36,195	92.4%
SINGAPORE JET KEROSENE SW	65	150	-56.7%	1,115	-94.2%	6,949	2,590	168.3%
SINGAPORE NAPHTHA SWAP	0	0	0.0%	0	-	0	0	0.0%
SONAT BASIS SWAP FUTURE	0	0	0.0%	0	0.0%	0	368	-100.0%
FLORIDA GAS ZONE3 BASIS S	0	482	-100.0%	0	0.0%	0	1,308	-100.0%
TRANSCO ZONE4 BASIS SWAP	1,208	2,148	-43.8%	0	0.0%	7,099	14,642	-51.5%
ANR LOUISIANA BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TENNESSEE 500 LEG BASIS S	0	0	0.0%	0	0.0%	428	393	8.9%
TENNESSEE ZONE 0 BASIS SW	0	1,208	-100.0%	0	0.0%	0	1,996	-100.0%
TRANSCO ZONE 6 INDEX	0	0	0.0%	0	0.0%	856	5,410	-84.2%
CINERGY HUB OFF-PEAK MONT	0	0	0.0%	0	0.0%	0	60	-100.0%
GULF COAST ULSD CALENDAR	838	457	83.4%	1,057	-20.7%	3,468	4,970	-30.2%
GULF COAST ULSD CRACK SPR	630	1,731	-63.6%	540	16.7%	2,170	5,931	-63.4%
HENRY HUB SWAP	127,193	357,460	-64.4%	198,458	-35.9%	953,862	2,815,426	-66.1%
DUBAI CRUDE OIL CALENDAR	9,450	1,555	507.7%	22,685	-58.3%	61,339	6,605	828.7%
USGC UNL 87 CRACK SPREAD	0	0	0.0%	0	0.0%	0	175	-100.0%
NYH NO 2 CRACK SPREAD CAL	1,035	703	47.2%	1,020	1.5%	9,410	10,943	-14.0%
NO 2 UP-DOWN SPREAD CALEN	100	0	0.0%	825	-87.9%	3,560	2,375	49.9%
SINGAPORE MOGAS 92 UNLEAD	0	15	-100.0%	761	-100.0%	1,183	2,818	-58.0%
ETHANOL T2 FOB ROTT INCL DU	6,611	1,986	232.9%	2,682	146.5%	24,153	13,572	78.0%
SINGAPORE MOGAS 92 UNLEAD	11,981	9,360	28.0%	2,896	313.7%	49,422	40,617	21.7%
PROPANE NON-LDH MT. BEL (OF	6,303	8,440	-25.3%	4,477	40.8%	47,450	59,220	-19.9%
PROPANE NON-LDH MB (OPIS) B	311	798	-61.0%	45	591.1%	3,807	2,277	67.2%
NY JET FUEL (PLATTS) HEAT OIL	0	0	0.0%	0	0.0%	0	0	0.0%
JET AV FUEL (P) CAR FM ICE GA	12	0	0.0%	0	0.0%	12	80	-85.0%
FUEL OIL (PLATS) CAR CM	0	0	0.0%	0	0.0%	0	161	-100.0%
FUEL OIL (PLATS) CAR CN	0	0	0.0%	0	0.0%	0	54	-100.0%
NY ULSD (ARGUS) VS HEATING	327	30	990.0%	317	3.2%	7,691	2,708	184.0%

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## CMEG Exchange Volume Report - Monthly

	VOLUME JUN 2017	VOLUME JUN 2016	% CHG	VOLUME MAY 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>Energy Futures</b>								
PJM PECO ZONE5MW PEAK CAL	0	0	0.0%	0	0.0%	0	0	0.0%
IN DELIVERY MONTH EUA	0	3,100	-100.0%	0	0.0%	2,850	25,851	-89.0%
DATED BRENT (PLATTS) DAILY S	1,400	0	0.0%	0	0.0%	1,400	0	0.0%
PETRO OUTRIGHT EURO	7,450	11,434	-34.8%	6,283	18.6%	43,810	55,347	-20.8%
GAS EURO-BOB OXY NWE BARG	16,334	14,103	15.8%	19,359	-15.6%	118,273	88,113	34.2%
GAS EURO-BOB OXY NWE BARG	6,402	6,405	0.0%	6,905	-7.3%	44,691	45,491	-1.8%
PREM UNL GAS 10PPM RDAM F	0	0	0.0%	0	0.0%	7	2	250.0%
PREM UNL GAS 10PPM RDAM F	0	15	-100.0%	5	-100.0%	37	188	-80.3%
MONT BELVIEU NORMAL BUTAN	24,222	19,746	22.7%	23,877	1.4%	172,083	136,547	26.0%
MONT BELVIEU ETHANE 5 DECI	12,600	45,306	-72.2%	16,241	-22.4%	161,808	239,299	-32.4%
MONT BELVIEU LDH PROPANE 5	68,617	157,387	-56.4%	96,140	-28.6%	543,218	625,942	-13.2%
EUROPEAN GASOIL (ICE)	4,926	153,919	-96.8%	4,195	17.4%	20,220	1,519,701	-98.7%
ERCOT NORTH ZMCP E 5MW OF	0	0	0.0%	0	0.0%	0	0	0.0%
ERCOT NORTH ZMCP E 5MW OF	0	0	0.0%	14,720	-100.0%	14,720	4,280	243.9%
ERCOT NORTH ZMCP E 5MW PE	1,260	0	0.0%	420	200.0%	2,510	235	968.1%
ERCOT HOUSTON Z MCPE 5MW	1,260	0	-	420	200.0%	1,680	0	-
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	0.0%	0	0	0.0%
MONT BELVIEU NORMAL BUTAN	397	1,332	-70.2%	388	2.3%	4,987	4,319	15.5%
MONT BELVIEU ETHANE OPIS B	100	60	66.7%	247	-59.5%	2,272	540	320.7%
MONT BELVIEU NATURAL GASO	217	390	-44.4%	50	334.0%	1,638	1,328	23.3%
MONT BELVIEU LDH PROPANE C	1,099	2,255	-51.3%	1,135	-3.2%	11,310	5,041	124.4%
CONWAY NORMAL BUTANE (OPI	170	60	183.3%	1,485	-88.6%	4,924	414	1,089.4%
CONWAY NATURAL GASOLINE (	460	155	196.8%	33	1,293.9%	1,547	1,185	30.5%
CONWAY PROPANE 5 DECIMALS	8,387	4,689	78.9%	9,343	-10.2%	50,424	34,467	46.3%
PETROCHEMICALS	4,870	6,106	-20.2%	4,812	1.2%	22,076	30,875	-28.5%
MONT BELVIEU NATURAL GASO	3,764	7,297	-48.4%	3,961	-5.0%	26,558	53,353	-50.2%
ELEC NYISO OFF-PEAK	70,200	0	0.0%	0	0.0%	70,200	0	0.0%
ELEC MISO PEAK	3,825	0	0.0%	0	0.0%	3,825	0	0.0%
MARS BLEND CRUDE OIL	613	4,760	-87.1%	850	-27.9%	11,228	11,514	-2.5%
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	0.0%
RBOB CRACK SPREAD BALMO S	0	0	0.0%	0	0.0%	0	25	-100.0%
RBOB (PLATTS) CAL SWAP	0	0	-	0	0.0%	0	0	-
PJM DUQUESNE 5MW D AH PK	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%
GRP THREE ULSD(PLT)VS HEA	2,428	2,778	-12.6%	1,815	33.8%	15,749	13,563	16.1%
HEATING OIL CRCK SPRD BAL	0	0	0.0%	0	0.0%	0	20	-100.0%
CHICAGO ULSD PL VS HO SPR	50	85	-41.2%	50	0.0%	882	1,377	-35.9%
PETRO CRK&SPRD EURO	7,498	6,471	15.9%	7,447	0.7%	51,601	38,917	32.6%
GRP THREE UNL GS (PLT) VS	75	2,250	-96.7%	600	-87.5%	3,229	7,865	-58.9%
CRUDE OIL OUTRIGHTS	23,968	2,937	716.1%	14,624	63.9%	108,182	37,314	189.9%
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	0	0.0%	0	0.0%	0	23,480	-100.0%
HEATING OIL BALMO CLNDR S	150	0	0.0%	210	-28.6%	730	295	147.5%
FREIGHT MARKETS	315	287	9.8%	41	668.3%	701	1,444	-51.5%
PLASTICS	785	310	153.2%	475	65.3%	3,378	2,111	60.0%
ELEC FINSETTLED	0	0	0.0%	0	0.0%	0	1,270	-100.0%
NEPOOL RHD ISLD 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE GASOIL CALENDAR	229	160	43.1%	145	57.9%	1,948	347	461.4%

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## CMEG Exchange Volume Report - Monthly

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<b>Energy Futures</b>								
TRANSCO ZONE 6 PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
PJM APS ZONE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO OUTRIGHT NA	11,100	17,153	-35.3%	13,568	-18.2%	94,681	77,969	21.4%
PJM APS ZONE DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC ERCOT DLY PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
CRUDE OIL SPRDS	5,870	4,270	37.5%	1,915	206.5%	32,839	9,532	244.5%
ELEC ERCOT OFF PEAK	0	0	0.0%	0	-	0	0	0.0%
GC ULSD VS GC JET SPREAD	0	0	0.0%	0	-	0	0	0.0%
ALGON CITY GATES NAT GAS	0	0	0.0%	0	0.0%	0	4,160	-100.0%
MJC FUT	400	0	0.0%	10	3,900.0%	670	449	49.2%
PETRO CRCKS & SPRDS NA	39,166	29,155	34.3%	35,897	9.1%	244,179	191,836	27.3%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NAT GAS BASIS SWAP	0	8,821	-100.0%	0	0.0%	1,737	22,203	-92.2%
MCCLOSKEY RCH BAY COAL	4,970	18,210	-72.7%	6,017	-17.4%	36,664	129,755	-71.7%
NGPL TEX/OK	1,208	951	27.0%	760	58.9%	2,768	21,524	-87.1%
MNC FUT	4,750	3,349	41.8%	4,373	8.6%	27,262	22,329	22.1%
MCCLOSKEY ARA ARGV COAL	43,738	202,836	-78.4%	60,583	-27.8%	316,959	1,187,653	-73.3%
DLY GAS EURO-BOB OXY	0	0	-	0	0.0%	0	0	-
DAILY PJM	0	0	0.0%	0	0.0%	0	2,720	-100.0%
ONTARIO POWER SWAPS	230	100	130.0%	165	39.4%	1,075	4,565	-76.5%
INDIANA MISO	0	0	0.0%	0	0.0%	0	112	-100.0%
SINGAPORE GASOIL	3,684	4,220	-12.7%	4,950	-25.6%	30,346	22,529	34.7%
PETRO CRCKS & SPRDS ASIA	777	0	0.0%	150	418.0%	1,296	1,114	16.3%
EMMISSIONS	0	0	0.0%	0	-	0	0	0.0%
PJM ATSI ELEC	0	0	0.0%	0	0.0%	49,350	0	0.0%
PETROLEUM PRODUCTS ASIA	2,602	1,410	84.5%	2,205	18.0%	12,330	7,762	58.9%
NYISO CAPACITY	244	1,004	-75.7%	350	-30.3%	2,941	3,077	-4.4%
AUSTRALIAN COKE COAL	0	201	-100.0%	77	-100.0%	993	2,742	-63.8%
PETROLEUM PRODUCTS	1,824	440	314.5%	2,650	-31.2%	18,355	3,683	398.4%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	0.0%	1,340	70	1,814.3%
COAL SWAP	95	0	0.0%	150	-36.7%	1,155	1,807	-36.1%
MGN1 SWAP FUT	132	85	55.3%	80	65.0%	754	888	-15.1%
NATURAL GAS INDEX	0	0	0.0%	0	0.0%	656	4,990	-86.9%
INDONESIAN COAL	0	85	-100.0%	0	0.0%	5	155	-96.8%
UCM FUT	28	56	-50.0%	89	-68.5%	198	221	-10.4%
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%	62,235	134,880	-53.9%
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%	0	0	0.0%
MGF FUT	0	0	0.0%	0	0.0%	197	100	97.0%
TENN 800 LEG NAT GAS INDE	0	248	-100.0%	0	0.0%	0	1,285	-100.0%
NEPOOL RHODE IL 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
MINI RBOB V. EBOBARG NWE BF	420	0	0.0%	943	-55.5%	2,545	696	265.7%
MINI GAS EUROBOB OXY NWE A	901	371	142.9%	626	43.9%	3,172	2,229	42.3%
MINI RBOB V. EBOB(ARGUS) NW	2,444	838	191.6%	2,537	-3.7%	14,779	6,734	119.5%
NATURAL GAS FIXED PRICE SW	0	0	0.0%	0	0.0%	0	0	0.0%
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	0.0%	0	0	-
ELEC WEST POWER OFF-PEAK	0	0	-	0	0.0%	0	0	-
SUMAS NAT GAS PLATTS FIXED	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC ERCOT DLY OFF PK	0	0	0.0%	0	0.0%	0	0	0.0%

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<b>Energy Futures</b>								
CANADIAN LIGHT SWEET OIL	165	2,365	-93.0%	4,260	-96.1%	6,984	13,095	-46.7%
DY EURO 3.5% FUEL OI RDA	0	0	0.0%	0	0.0%	1,500	0	0.0%
3.5% FUEL OIL CIF BALMO S	0	0	0.0%	0	0.0%	170	165	3.0%
ELEC WEST POWER PEAK	0	0	-	0	0.0%	1,540	0	-
NY HARBOR LOW SULPUR GAS	1,100	575	91.3%	775	41.9%	4,048	4,256	-4.9%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%	0	0	0.0%
CENTER POINT NAT GAS FIXED	0	0	0.0%	0	-	0	0	0.0%
COLUMBIA GULF NAT GAS FIXE	0	0	0.0%	0	-	0	0	0.0%
DIESEL10PPM BARG VS ICE LS	0	0	0.0%	0	-	0	0	0.0%
EU LOW SULPHUR GASOIL CRA	0	0	0.0%	0	-	0	0	0.0%
MJB FUT	0	0	0.0%	0	-	0	0	0.0%
VENTURA NAT GAS PLATTS FIX	0	0	0.0%	0	-	0	0	0.0%
<b>Energy Options</b>								
ETHANOL	0	0	0.0%	10	-100.0%	375	50	650.0%
NATURAL GAS	0	0	0.0%	200	-100.0%	450	500	-10.0%
PGE CITYGATE PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
N ROCKIES PIPE SWAP	540	720	-25.0%	450	20.0%	2,496	2,790	-10.5%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	0.0%	0	0	0.0%
SAN JUAN PIPE SWAP	540	2,760	-80.4%	360	50.0%	1,800	5,592	-67.8%
SOCAL PIPE SWAP	0	0	0.0%	0	0.0%	0	10,000	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	0.0%	2,880	0	-
BRENT OIL LAST DAY	27,609	41,445	-33.4%	43,871	-37.1%	161,063	105,112	53.2%
BRENT CALENDAR SWAP	1,050	762	37.8%	390	169.2%	3,422	10,628	-67.8%
SINGAPORE JET FUEL CALEND	0	0	0.0%	0	0.0%	0	0	0.0%
ROTTERDAM 3.5%FUEL OIL CL	0	120	-100.0%	0	0.0%	0	400	-100.0%
SINGAPORE FUEL OIL 180 CS	0	0	0.0%	0	-	0	0	0.0%
HEATING OIL PHY	42,565	61,189	-30.4%	52,887	-19.5%	202,095	347,634	-41.9%
HENRY HUB FINANCIAL LAST	2,741	6,795	-59.7%	3,342	-18.0%	22,224	13,343	66.6%
RBOB PHY	24,190	40,630	-40.5%	36,693	-34.1%	154,529	265,509	-41.8%
NATURAL GAS PHY	2,806,528	2,796,865	0.3%	2,620,669	7.1%	15,516,581	13,296,699	16.7%
CRUDE OIL APO	36,758	34,695	5.9%	26,350	39.5%	201,026	153,303	31.1%
NATURAL GAS 3 M CSO FIN	28,850	31,180	-7.5%	24,300	18.7%	72,800	139,687	-47.9%
NATURAL GAS 1 M CSO FIN	36,200	2,350	1,440.4%	72,225	-49.9%	274,125	33,530	717.6%
WTI CRUDE OIL 1 M CSO FI	46,000	201,720	-77.2%	108,900	-57.8%	354,200	1,068,393	-66.8%
CRUDE OIL PHY	4,158,198	3,270,779	27.1%	5,439,854	-23.6%	24,745,756	22,835,862	8.4%
RBOB CALENDAR SWAP	0	1,200	-100.0%	110	-100.0%	2,135	5,799	-63.2%
RBOB 1MO CAL SPD OPTIONS	550	0	0.0%	0	0.0%	550	3,400	-83.8%
NY HARBOR HEAT OIL SWP	5,280	6,270	-15.8%	3,317	59.2%	20,840	35,395	-41.1%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT BULLET SWAP	10,367	7,700	34.6%	28,622	-63.8%	230,122	122,490	87.9%
HEATING OIL CRACK OPTIONS	100	0	-	0	-	100	0	-
HO 1 MONTH CLNDR OPTIONS	0	0	0.0%	0	0.0%	1,300	5,700	-77.2%
NG HH 3 MONTH CAL	0	0	0.0%	0	0.0%	0	500	-100.0%
CRUDE OIL 1MO	190,901	338,636	-43.6%	200,919	-5.0%	1,055,573	1,394,636	-24.3%
WTI 12 MONTH CALENDAR OPT	0	0	0.0%	0	-	0	0	0.0%
NYMEX EUROPEAN GASOIL APO	0	0	0.0%	0	0.0%	0	0	0.0%
NYMEX EUROPEAN GASOIL OPT	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO OUTRIGHT EURO	0	0	0.0%	0	0.0%	300	0	0.0%

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## CMEG Exchange Volume Report - Monthly

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<b>Energy Options</b>								
NYISO ZONE G 5MW PEAK OPTI	0	0	0.0%	0	0.0%	19,830	420	4,621.4%
PETROCHEMICALS	380	1,335	-71.5%	412	-7.8%	5,287	12,893	-59.0%
NATURAL GAS OPTION ON CALE	1,500	600	150.0%	198	657.6%	5,498	12,478	-55.9%
ELEC MISO PEAK	0	2,580	-100.0%	0	0.0%	820	2,580	-68.2%
EUROPEAN JET KEROSENE NW	0	0	0.0%	0	0.0%	0	60	-100.0%
PJM CALENDAR STRIP	0	0	0.0%	0	-	0	0	0.0%
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%	0	1,150	-100.0%
APPALACHIAN COAL	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 6 M CSO FIN	700	0	0.0%	0	0.0%	34,570	4,100	743.2%
ELECTRICITY OFF PEAK	0	0	0.0%	0	-	0	0	0.0%
ELEC FINSETTLED	0	18	-100.0%	0	0.0%	0	163	-100.0%
SINGAPORE GASOIL CALENDAR	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL CRK SPD AVG PRI	0	0	-	0	0.0%	0	0	-
NATURAL GAS 5 M CSO FIN	0	0	0.0%	0	0.0%	4,050	1,200	237.5%
ETHANOL SWAP	5,396	7,127	-24.3%	4,484	20.3%	32,357	36,191	-10.6%
CRUDE OIL CALNDR STRIP	0	0	0.0%	0	-	0	0	0.0%
GASOIL CRACK SPREAD AVG PR	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 2 M CSO FIN	250	0	0.0%	550	-54.5%	3,550	1,000	255.0%
MCCLOSKEY RCH BAY COAL	0	0	0.0%	0	0.0%	0	2,385	-100.0%
MCCLOSKEY ARA ARGS COAL	540	210	157.1%	210	157.1%	1,290	8,695	-85.2%
SHORT TERM	5,381	2,380	126.1%	4,009	34.2%	17,290	17,836	-3.1%
SHORT TERM CRUDE OIL	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 12 M CSO FIN	0	0	0.0%	0	-	0	0	0.0%
SHORT TERM NATURAL GAS	15,245	6,225	144.9%	8,168	86.6%	50,923	39,964	27.4%
COAL API4 INDEX	0	0	0.0%	0	0.0%	0	1,380	-100.0%
COAL API2 INDEX	1,185	10,307	-88.5%	580	104.3%	7,726	141,496	-94.5%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	0.0%	0	0	0.0%
COAL SWAP	0	40	-100.0%	0	0.0%	225	471	-52.2%
DAILY CRUDE OIL	0	0	0.0%	0	-	0	0	0.0%
PJM WES HUB PEAK LMP 50MW	380	126	201.6%	1,294	-70.6%	11,593	1,695	584.0%
PJM WES HUB PEAK CAL MTH	400	0	0.0%	80	400.0%	3,020	10,440	-71.1%
12 MO GASOIL CAL SWAP SPR	230	0	-	0	-	230	0	-
LLS CRUDE OIL	0	0	0.0%	0	0.0%	5,100	8,730	-41.6%
1 MO GASOIL CAL SWAP SPR	0	0	0.0%	0	0.0%	0	0	0.0%
GASOLINE	0	0	0.0%	0	0.0%	0	872	-100.0%
PJM ELECTRIC	0	0	0.0%	0	-	0	0	0.0%

### FX Futures

AUSTRALIAN DOLLAR	2,107,450	2,543,876	-17.2%	1,986,702	6.1%	11,269,179	13,175,694	-14.5%
BRITISH POUND	3,147,785	4,033,985	-22.0%	2,313,004	36.1%	15,047,168	14,472,641	4.0%
BRAZIL REAL	68,197	81,850	-16.7%	102,938	-33.7%	521,874	510,276	2.3%
CANADIAN DOLLAR	2,136,436	1,665,278	28.3%	1,559,173	37.0%	9,198,615	9,653,557	-4.7%
E-MINI EURO FX	124,472	92,941	33.9%	90,930	36.9%	549,562	514,381	6.8%
EURO FX	5,345,840	4,996,014	7.0%	4,129,194	29.5%	26,634,865	25,967,308	2.6%
E-MINI JAPANESE YEN	46,278	37,683	22.8%	44,847	3.2%	215,560	215,539	0.0%
JAPANESE YEN	3,767,521	3,547,590	6.2%	3,355,666	12.3%	20,740,700	19,083,493	8.7%
MEXICAN PESO	1,413,732	1,234,083	14.6%	1,050,109	34.6%	6,438,458	6,792,878	-5.2%
NEW ZEALND DOLLAR	648,131	596,991	8.6%	472,561	37.2%	3,034,760	2,754,814	10.2%

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## CMEG Exchange Volume Report - Monthly

	VOLUME JUN 2017	VOLUME JUN 2016	% CHG	VOLUME MAY 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>FX Futures</b>								
NKR/USD CROSS RATE	3,014	3,162	-4.7%	1,254	140.4%	12,612	10,174	24.0%
RUSSIAN RUBLE	101,861	56,487	80.3%	46,931	117.0%	318,158	206,071	54.4%
S.AFRICAN RAND	69,969	23,848	193.4%	35,813	95.4%	316,846	90,583	249.8%
SWISS FRANC	638,082	650,611	-1.9%	645,043	-1.1%	3,119,738	2,941,207	6.1%
AD/CD CROSS RATES	361	1	36,000.0%	2	17,950.0%	384	37	937.8%
AD/JY CROSS RATES	4,036	5,414	-25.5%	1,472	174.2%	14,882	30,122	-50.6%
AD/NE CROSS RATES	141	117	20.5%	259	-45.6%	510	581	-12.2%
BP/JY CROSS RATES	5,099	2,565	98.8%	2,531	101.5%	17,596	9,490	85.4%
BP/SF CROSS RATES	72	76	-5.3%	164	-56.1%	544	127	328.3%
CD/JY CROSS RATES	2	0	0.0%	188	-98.9%	622	9	6,811.1%
EC/AD CROSS RATES	8,932	2,781	221.2%	2,679	233.4%	24,480	11,429	114.2%
EC/CD CROSS RATES	10,389	3,688	181.7%	3,339	211.1%	25,942	15,756	64.6%
EC/NOK CROSS RATES	172	2	8,500.0%	106	62.3%	404	7	5,671.4%
EC/SEK CROSS RATES	1,772	719	146.5%	209	747.8%	3,209	1,799	78.4%
EFX/BP CROSS RATES	153,291	152,287	0.7%	50,904	201.1%	452,095	528,449	-14.4%
EFX/JY CROSS RATES	134,467	78,196	72.0%	54,006	149.0%	394,910	291,107	35.7%
EFX/SF CROSS RATES	52,048	84,740	-38.6%	30,943	68.2%	220,195	246,008	-10.5%
SF/JY CROSS RATES	0	0	-	0	0.0%	32	0	-
SKR/USD CROSS RATES	5,190	4,535	14.4%	2,242	131.5%	16,493	11,680	41.2%
HUNGARIAN FORINT (US)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	184	2,489	-92.6%	97	89.7%	2,913	5,084	-42.7%
POLISH ZLOTY (EC)	58	1,199	-95.2%	130	-55.4%	323	19,777	-98.4%
SHEKEL	0	0	0.0%	0	-	0	0	0.0%
RMB USD	42	492	-91.5%	21	100.0%	224	2,737	-91.8%
KOREAN WON	56	43	30.2%	12	366.7%	216	116	86.2%
TURKISH LIRA	4,500	0	0.0%	595	656.3%	10,993	8	137,312.5%
TURKISH LIRA (EU)	0	0	0.0%	0	-	0	0	0.0%
E-MICRO EUR/USD	243,363	270,253	-9.9%	264,980	-8.2%	1,572,883	1,846,245	-14.8%
E-MICRO GBP/USD	77,236	118,815	-35.0%	59,474	29.9%	391,328	385,713	1.5%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	0	22	-100.0%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	0	1	-100.0%
E-MICRO USD/JPY	0	0	0.0%	0	0.0%	0	4	-100.0%
E-MICRO AUD/USD	83,523	109,793	-23.9%	71,670	16.5%	477,145	542,897	-12.1%
MICRO CHF/USD	908	2,214	-59.0%	1,176	-22.8%	5,677	13,376	-57.6%
INDIAN RUPEE	31,364	20,703	51.5%	45,789	-31.5%	188,010	76,432	146.0%
FCXRX	291	227	28.2%	549	-47.0%	6,243	283	2,106.0%
E-MICRO CAD/USD	21,935	21,857	0.4%	18,572	18.1%	100,874	121,606	-17.0%
E-MICRO INR/USD	2,804	4,365	-35.8%	3,135	-10.6%	15,376	8,787	75.0%
E-MICRO JPY/USD	31,242	33,404	-6.5%	35,703	-12.5%	270,427	168,447	60.5%
USDZAR	0	0	0.0%	0	0.0%	0	4	-100.0%
E-MICRO USD/CNH	0	1	-100.0%	0	0.0%	0	61	-100.0%
CHINESE RENMINBI (CNH)	1,300	1,814	-28.3%	1,888	-31.1%	9,048	10,187	-11.2%

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## CMEG Exchange Volume Report - Monthly

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<b>FX Options</b>								
AUSTRALIAN DOLLAR	13,669	161,989	-91.6%	43,976	-68.9%	212,674	890,142	-76.1%
BRITISH POUND	92,911	204,510	-54.6%	102,008	-8.9%	476,257	1,301,492	-63.4%
CANADIAN DOLLAR	10,872	125,411	-91.3%	47,526	-77.1%	190,922	958,890	-80.1%
EURO FX	67,772	862,277	-92.1%	336,263	-79.8%	1,319,366	4,826,668	-72.7%
JAPANESE YEN	46,637	373,648	-87.5%	86,599	-46.1%	576,337	2,007,618	-71.3%
MEXICAN PESO	1,625	3,233	-49.7%	1,057	53.7%	20,437	14,481	41.1%
NEW ZEALND DOLLAR	0	0	0.0%	0	-	0	0	0.0%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	0	1,373	-100.0%
SWISS FRANC	383	5,291	-92.8%	1,182	-67.6%	5,710	43,277	-86.8%
JAPANESE YEN (EU)	3	1,219	-99.8%	4	-25.0%	140	4,894	-97.1%
EURO FX (EU)	43	5,567	-99.2%	61	-29.5%	333	23,836	-98.6%
SWISS FRANC (EU)	3	0	-	6	-50.0%	14	0	-
CANADIAN DOLLAR (EU)	8	52	-84.6%	32	-75.0%	86	1,658	-94.8%
BRITISH POUND (EU)	96	706	-86.4%	127	-24.4%	1,044	7,637	-86.3%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	0.0%	2	1,044	-99.8%
EUR/USD PQO 2pm Fix	643,678	0	-	475,712	35.3%	2,680,935	0	-
CAD/USD PQO 2pm Fix	177,129	0	-	106,308	66.6%	586,892	0	-
AUD/USD PQO 2pm Fix	134,790	0	-	86,435	55.9%	510,488	0	-
JPY/USD PQO 2pm Fix	303,513	0	-	188,766	60.8%	1,378,446	0	-
GBP/USD PQO 2pm Fix	319,791	0	-	140,672	127.3%	972,209	0	-
CHF/USD PQO 2pm Fix	1,726	0	-	2,503	-31.0%	12,513	0	-

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<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
CORN	11,804,690	11,322,004	4.3%	6,167,770	91.4%	47,015,776	49,539,346	-5.1%
SOYBEAN	5,251,613	7,134,963	-26.4%	3,781,034	38.9%	26,439,937	35,231,930	-25.0%
SOYBEAN MEAL	2,591,377	2,971,584	-12.8%	1,812,109	43.0%	12,652,664	14,124,454	-10.4%
SOYBEAN OIL	2,952,468	2,822,686	4.6%	1,882,452	56.8%	14,635,376	14,596,777	0.3%
OATS	24,381	34,447	-29.2%	10,845	124.8%	97,348	131,284	-25.8%
ROUGH RICE	30,991	34,325	-9.7%	19,739	57.0%	148,307	161,700	-8.3%
MINI CORN	17,023	27,279	-37.6%	8,693	95.8%	61,243	77,727	-21.2%
MINI SOYBEAN	15,330	35,612	-57.0%	11,214	36.7%	95,053	157,293	-39.6%
MINI WHEAT	9,081	9,688	-6.3%	5,747	58.0%	36,548	37,378	-2.2%
LIVE CATTLE	1,201,151	852,469	40.9%	2,164,723	-44.5%	8,437,796	6,369,260	32.5%
FEEDER CATTLE	257,443	153,988	67.2%	337,360	-23.7%	1,687,345	1,205,496	40.0%
LEAN HOGS	1,120,066	937,796	19.4%	1,012,116	10.7%	5,375,614	4,361,294	23.3%
LUMBER	15,346	16,806	-8.7%	16,706	-8.1%	100,214	90,378	10.9%
MILK	25,574	44,457	-42.5%	30,371	-15.8%	165,422	155,268	6.5%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,511	4,336	27.1%	3,977	38.6%	31,039	32,284	-3.9%
BUTTER CS	2,682	2,532	5.9%	3,282	-18.3%	17,837	18,601	-4.1%
CLASS IV MILK	720	1,829	-60.6%	898	-19.8%	7,011	5,896	18.9%
DRY WHEY	1,340	1,295	3.5%	1,404	-4.6%	12,893	7,034	83.3%
GSCI EXCESS RETURN FUT	103,926	80,351	29.3%	1,052	9,778.9%	208,192	163,462	27.4%
GOLDMAN SACHS	34,718	26,434	31.3%	33,896	2.4%	206,734	164,450	25.7%
HDD WEATHER	0	0	0.0%	0	0.0%	950	428	122.0%
CDD WEATHER	300	550	-45.5%	100	200.0%	25,400	1,000	2,440.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	0	175	-100.0%	0	0.0%	1,100	1,475	-25.4%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	400	600	-33.3%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	50	-100.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	250	-100.0%
HOUSING INDEX	13	3	333.3%	12	8.3%	76	54	40.7%
DOW-UBS COMMOD INDEX	109,564	61,276	78.8%	118,508	-7.5%	458,259	209,175	119.1%
COTTON	1	38	-97.4%	10	-90.0%	15	346	-95.7%
COCOA TAS	7	252	-97.2%	21	-66.7%	81	1,335	-93.9%
COFFEE	0	52	-100.0%	20	-100.0%	40	131	-69.5%
SUGAR 11	7	42	-83.3%	7	0.0%	32	324	-90.1%
USD CRUDE PALM OIL	0	0	-	200	-100.0%	1,444	0	-
CASH-SETTLED CHEESE	8,080	15,461	-47.7%	7,629	5.9%	61,460	70,761	-13.1%
FERTILIZER PRODCS	1,695	1,980	-14.4%	1,720	-1.5%	9,310	13,710	-32.1%
S&P GSCI ENHANCED ER SWAP	34,066	26,144	30.3%	0	0.0%	68,132	52,288	30.3%
CHI WHEAT	4,132,546	3,693,238	11.9%	2,515,331	64.3%	17,810,395	16,789,828	6.1%
KC WHEAT	1,699,162	1,233,910	37.7%	987,566	72.1%	6,596,601	4,895,778	34.7%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
DJ_UBS ROLL SELECT INDEX FU	2,140	910	135.2%	0	0.0%	4,772	1,740	174.3%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	11,256	13,680	-17.7%	13,840	-18.7%	63,836	60,184	6.1%

### Commodities and Alternative Investments

<b>Options</b>								
CORN	3,310,874	4,100,786	-19.3%	1,955,972	69.3%	12,370,552	12,923,044	-4.3%
SOYBEAN	1,653,779	2,366,818	-30.1%	1,373,207	20.4%	8,026,058	11,792,500	-31.9%

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## CMEG Exchange Volume Report - Monthly

	VOLUME JUN 2017	VOLUME JUN 2016	% CHG	VOLUME MAY 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
SOYBEAN MEAL	201,186	228,536	-12.0%	192,429	4.6%	1,094,536	1,352,565	-19.1%
SOYBEAN OIL	191,651	211,163	-9.2%	252,232	-24.0%	1,143,606	1,218,982	-6.2%
SOYBEAN CRUSH	30	676	-95.6%	130	-76.9%	455	4,406	-89.7%
OATS	1,612	1,098	46.8%	1,008	59.9%	7,357	6,972	5.5%
ROUGH RICE	2,876	1,411	103.8%	4,872	-41.0%	13,391	12,190	9.9%
WHEAT	234	0	0.0%	506	-53.8%	1,414	0	0.0%
LIVE CATTLE	226,756	282,390	-19.7%	302,473	-25.0%	1,586,635	2,351,334	-32.5%
FEEDER CATTLE	28,622	29,844	-4.1%	40,485	-29.3%	211,305	204,572	3.3%
LEAN HOGS	220,357	179,556	22.7%	209,250	5.3%	1,133,159	924,276	22.6%
LUMBER	944	699	35.1%	1,175	-19.7%	7,173	5,512	30.1%
MILK	29,742	43,183	-31.1%	40,845	-27.2%	216,906	160,741	34.9%
MLK MID	30	86	-65.1%	126	-76.2%	485	219	121.5%
NFD MILK	4,270	2,240	90.6%	3,915	9.1%	27,499	23,016	19.5%
BUTTER CS	1,379	936	47.3%	1,380	-0.1%	7,509	7,898	-4.9%
CLASS IV MILK	2,717	2,140	27.0%	2,513	8.1%	11,394	3,779	201.5%
DRY WHEY	186	3	6,100.0%	396	-53.0%	2,473	629	293.2%
HDD WEATHER	0	0	0.0%	0	0.0%	1,250	0	0.0%
CDD WEATHER	0	0	0.0%	0	0.0%	47,000	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	0	750	-100.0%	0	0.0%	2,800	29,250	-90.4%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	1,500	5,500	-72.7%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HOUSING INDEX	1	0	0.0%	0	0.0%	25	18	38.9%
CORN NEARBY+2 CAL SPRD	3,740	10,271	-63.6%	618	505.2%	6,894	27,258	-74.7%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	100	-100.0%	1,060	350	202.9%
WHEAT NEARBY+2 CAL SPRD	1,332	3,499	-61.9%	491	171.3%	6,973	26,154	-73.3%
JULY-DEC CORN CAL SPRD	2,070	3,954	-47.6%	7,820	-73.5%	17,402	35,109	-50.4%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	4,923	20,880	-76.4%	13,737	-64.2%	70,857	60,867	16.4%
JULY-DEC WHEAT CAL SPRD	364	4,645	-92.2%	100	264.0%	1,614	33,319	-95.2%
JULY-JULY WHEAT CAL SPRD	0	33	-100.0%	0	0.0%	0	493	-100.0%
NOV-NOV SOYBEAN CAL SPRD	3	192	-98.4%	0	0.0%	79	561	-85.9%
LV CATL CSO	100	6	1,566.7%	102	-2.0%	1,257	249	404.8%
SOYMEAL NEARBY+2 CAL SPRD	0	410	-100.0%	0	0.0%	0	3,785	-100.0%
CASH-SETTLED CHEESE	3,380	10,322	-67.3%	9,581	-64.7%	43,376	43,015	0.8%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
DEC-DEC CORN CAL SPRD	1,742	6,235	-72.1%	2,473	-29.6%	5,662	11,202	-49.5%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	210	-100.0%	640	0	0.0%
WHEAT-CORN ICSD	3,000	535	460.7%	0	0.0%	6,211	6,092	2.0%
DEC-JULY CORN CAL SPRD	11,620	200	5,710.0%	2,300	405.2%	17,820	200	8,810.0%
NOV-JULY SOYBEAN CAL SPRD	600	0	0.0%	0	0.0%	625	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	3	20	-85.0%	50	-94.0%	53	20	165.0%
CHI WHEAT	978,519	743,474	31.6%	740,405	32.2%	4,161,065	4,063,983	2.4%
KC WHEAT	87,219	65,134	33.9%	83,861	4.0%	312,958	223,674	39.9%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	1,369	1,650	-17.0%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	0	2,420	-100.0%
AUG-DEC SOYBEAN MEAL CSO	0	5	-100.0%	0	0.0%	0	5	-100.0%
Intercommodity Spread	200	1,395	-85.7%	300	-33.3%	701	3,395	-79.4%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%

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## CMEG Exchange Volume Report - Monthly

	VOLUME JUN 2017	VOLUME JUN 2016	% CHG	VOLUME MAY 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
<b>Ags Futures</b>								
WHEAT	22,112	0	-	22,132	-0.1%	87,104	0	-
FERTILIZER PRODUCTS	50	0	-	0	-	50	0	-
<b>Ags Options</b>								
WHEAT	0	0	-	0	0.0%	10	0	-
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	4,777	0	0.0%	279	1,612.2%	6,565	10	65,550.0%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	120,829,314	119,879,480	0.8%	151,512,110	-20.3%	801,349,634	705,769,960	13.5%
Equity Index Futures	55,320,756	62,016,812	-10.8%	37,430,496	47.8%	255,212,755	327,490,799	-22.1%
Metals Futures	10,349,591	9,613,283	7.7%	10,825,961	-4.4%	59,666,038	51,638,888	15.5%
Energy Futures	51,359,586	43,057,345	19.3%	50,041,960	2.6%	277,218,818	262,970,860	5.4%
FX Futures	20,493,546	20,487,189	0.0%	16,487,000	24.3%	101,642,073	100,737,004	0.9%
Commodities and Alternative Invest	31,464,268	31,562,592	-0.3%	20,950,352	50.2%	142,534,652	148,730,769	-4.2%
Ags Futures	22,162	0	-	22,132	0.1%	87,154	0	-
Foreign Exchange Futures	4,777	0	0.0%	279	1,612.2%	6,565	10	65,550.0%
<b>TOTAL FUTURES</b>	<b>289,844,000</b>	<b>286,616,701</b>	<b>1.1%</b>	<b>287,270,290</b>	<b>0.9%</b>	<b>1,637,717,689</b>	<b>1,597,338,290</b>	<b>2.5%</b>
<b>TOTAL OPTIONS GROUP</b>								
Equity Index Options	13,963,615	15,739,703	-11.3%	14,060,771	-0.7%	85,863,049	78,127,385	9.9%
Interest Rate Options	43,234,034	41,211,223	4.9%	44,633,773	-3.1%	284,361,116	230,913,713	23.1%
Metals Options	914,625	1,003,894	-8.9%	1,051,219	-13.0%	5,619,889	5,992,812	-6.2%
Energy Options	7,450,554	6,876,764	8.3%	8,683,454	-14.2%	43,230,101	40,163,151	7.6%
FX Options	1,814,649	1,743,903	4.1%	1,619,237	12.1%	8,944,805	10,083,010	-11.3%
Commodities and Alternative Invest	6,976,061	8,323,525	-16.2%	5,245,062	33.0%	30,571,098	35,571,204	-14.1%
Ags Options	0	0	-	0	0.0%	10	0	-
<b>TOTAL OPTIONS</b>	<b>74,353,538</b>	<b>74,899,012</b>	<b>-0.7%</b>	<b>75,293,516</b>	<b>-1.2%</b>	<b>458,590,068</b>	<b>400,851,275</b>	<b>14.4%</b>

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## CMEG Exchange Volume Report - Monthly

	VOLUME JUN 2017	VOLUME JUN 2016	% CHG	VOLUME MAY 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>TOTAL COMBINED</b>								
Interest Rate	164,063,348	161,090,703	1.8%	196,145,883	-16.4%	1,085,710,750	936,683,673	15.9%
Equity Index	69,284,371	77,756,515	-10.9%	51,491,267	34.6%	341,075,804	405,618,184	-15.9%
Metals	11,264,216	10,617,177	6.1%	11,877,180	-5.2%	65,285,927	57,631,700	13.3%
Energy	58,810,140	49,934,109	17.8%	58,725,414	0.1%	320,448,919	303,134,011	5.7%
FX	22,308,195	22,231,092	0.3%	18,106,237	23.2%	110,586,878	110,820,014	-0.2%
Commodities and Alternative Invest	38,440,329	39,886,117	-3.6%	26,195,414	46.7%	173,105,750	184,301,973	-6.1%
Ags	22,162	0	-	22,132	0.1%	87,164		-
Foreign Exchange	4,777	0	0.0%	279	1,612.2%	6,565	10	65,550.0%
<b>GRAND TOTAL</b>	<b>364,197,538</b>	<b>361,515,713</b>	<b>0.7%</b>	<b>362,563,806</b>	<b>0.5%</b>	<b>2,096,307,757</b>	<b>1,998,189,565</b>	<b>4.9%</b>

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