



CMEG Exchange Volume Report - Monthly

	VOLUME APR 2017	VOLUME APR 2016	% CHG	VOLUME MAR 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	4,613,977	4,428,370	4.2%	5,818,225	-20.7%	22,747,684	23,183,463	-1.9%
10-YR NOTE	25,570,354	22,290,155	14.7%	29,608,864	-13.6%	122,350,834	115,408,857	6.0%
5-YR NOTE	13,761,007	11,144,405	23.5%	17,509,851	-21.4%	73,885,337	62,287,072	18.6%
2-YR NOTE	5,031,663	4,421,183	13.8%	6,893,569	-27.0%	28,528,682	25,095,160	13.7%
FED FUND	3,821,080	2,155,599	77.3%	5,992,682	-36.2%	19,430,784	9,564,240	103.2%
EURODOLLARS	51,369,120	41,209,563	24.7%	72,934,792	-29.6%	243,992,551	214,496,009	13.8%
5-YR SWAP RATE	37,711	33,993	10.9%	83,934	-55.1%	229,859	256,338	-10.3%
2-YR SWAP RATE	0	385	-100.0%	0	0.0%	0	4,381	-100.0%
10-YR SWAP RATE	29,598	24,470	21.0%	96,566	-69.3%	198,163	180,873	9.6%
7-YR SWAP	0	0	0.0%	0	0.0%	0	3,052	-100.0%
1-MONTH EURODOLLAR	8,012	115	6,867.0%	2,108	280.1%	15,993	2,660	501.2%
ULTRA T-BOND	1,613,011	1,456,418	10.8%	2,308,141	-30.1%	9,709,945	8,894,235	9.2%
30-YR SWAP RATE	885	1,354	-34.6%	2,688	-67.1%	5,964	7,283	-18.1%
Ultra 10-Year Note	1,490,891	954,593	56.2%	1,836,642	-18.8%	7,912,414	3,132,435	152.6%
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%
Interest Rate Options								
30-YR BOND	1,836,357	1,283,953	43.0%	2,180,704	-15.8%	7,806,555	7,023,943	11.1%
10-YR NOTE	11,296,221	5,988,540	88.6%	11,207,380	0.8%	42,908,261	29,065,625	47.6%
5-YR NOTE	2,408,930	1,464,548	64.5%	3,852,675	-37.5%	11,477,916	8,207,954	39.8%
2-YR NOTE	82,950	190,945	-56.6%	118,388	-29.9%	371,681	489,376	-24.1%
FED FUND	0	1,858	-100.0%	1,628	-100.0%	8,504	33,196	-74.4%
EURODOLLARS	16,361,512	11,550,614	41.7%	19,843,915	-17.5%	64,216,994	61,585,414	4.3%
EURO MIDCURVE	17,680,595	7,415,560	138.4%	19,843,723	-10.9%	69,686,975	50,100,640	39.1%
ULTRA T-BOND	3,961	5,685	-30.3%	1,890	109.6%	8,972	18,790	-52.3%
Ultra 10-Year Note	600	47	1,176.6%	5,348	-88.8%	7,451	563	1,223.4%

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Equity Index Futures								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	2,722,008	3,164,880	-14.0%	3,891,921	-30.1%	11,473,129	15,942,308	-28.0%
E-MINI S&P500	27,397,350	34,638,608	-20.9%	43,248,384	-36.7%	126,179,238	169,786,414	-25.7%
S&P 500	77,484	116,852	-33.7%	255,028	-69.6%	542,337	795,845	-31.9%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	-	0	0	0.0%
E-MINI MIDCAP	327,303	325,445	0.6%	592,956	-44.8%	1,531,629	1,931,024	-20.7%
S&P 400 MIDCAP	0	0	0.0%	0	-	0	0	0.0%
S&P 500 GROWTH	3	13	-76.9%	37	-91.9%	55	96	-42.7%
S&P 500/VALUE	21,624	4,757	354.6%	18,032	19.9%	65,971	55,116	19.7%
E-MINI RUSSELL 1000	875	193	353.4%	2,074	-57.8%	4,237	2,952	43.5%
E-MINI NASDAQ 100	4,376,908	5,007,943	-12.6%	5,698,734	-23.2%	17,105,202	25,818,461	-33.7%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	242,852	418,672	-42.0%	360,183	-32.6%	1,144,226	1,835,411	-37.7%
NIKKEI 225 (YEN) STOCK	829,214	1,397,965	-40.7%	1,041,938	-20.4%	3,795,055	6,053,880	-37.3%
DJ US REAL ESTATE	18,422	9,364	96.7%	50,156	-63.3%	97,521	68,040	43.3%
NASDAQ BIOTECH	0	0	0.0%	648	-100.0%	840	0	0.0%
E-MICRO NIFTY	0	0	0.0%	0	-	0	0	0.0%
S&P ENERGY SECTOR	10,559	6,758	56.2%	30,149	-65.0%	64,222	36,010	78.3%
S&P TECHNOLOGY SECTOR	3,026	2,098	44.2%	16,147	-81.3%	28,636	18,994	50.8%
S&P MATERIALS SECTOR	2,832	2,982	-5.0%	15,914	-82.2%	27,761	19,190	44.7%
S&P HEALTH CARE SECTOR	6,531	6,912	-5.5%	28,458	-77.1%	55,775	38,613	44.4%
S&P UTILITIES SECTOR	15,345	8,152	88.2%	44,510	-65.5%	88,052	79,469	10.8%
S&P FINANCIAL SECTOR	18,784	8,438	122.6%	47,036	-60.1%	91,325	58,499	56.1%
S&P INDUSTRIAL SECTOR	2,021	2,475	-18.3%	11,453	-82.4%	24,822	26,480	-6.3%
IBOVESPA INDEX	702	782	-10.2%	660	6.4%	2,822	2,318	21.7%
S&P CONSUMER DSCRTNRY SE	2,404	3,720	-35.4%	17,509	-86.3%	34,592	41,760	-17.2%
S&P CONSUMER STAPLES SECT	3,741	7,104	-47.3%	25,631	-85.4%	39,886	101,884	-60.9%
E-MINI RUSSELL 1000 GROWTH	1,387	158	777.8%	663	109.2%	2,716	1,900	42.9%
E-MINI RUSSELL 1000 VALUE	1,747	1,025	70.4%	4,534	-61.5%	8,873	3,696	140.1%
E-MINI S&P REAL ESTATE SELE	5,290	0	-	8,066	-34.4%	18,183	0	-
FT-SE 100	944	1,353	-30.2%	1,108	-14.8%	6,287	7,099	-11.4%
NIFTY 50	14,295	6,994	104.4%	6,082	135.0%	28,111	31,882	-11.8%

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Equity Index Options								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	2,710	9,372	-71.1%	6,821	-60.3%	21,375	64,219	-66.7%
E-MINI S&P500	3,021,978	5,610,433	-46.1%	5,332,859	-43.3%	15,848,497	27,670,654	-42.7%
S&P 500	177,494	536,091	-66.9%	433,583	-59.1%	1,153,393	3,371,861	-65.8%
E-MINI MIDCAP	0	0	0.0%	0	0.0%	0	5	-100.0%
E-MINI NASDAQ 100	126,039	246,375	-48.8%	220,336	-42.8%	675,677	992,943	-32.0%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
EOM S&P 500	166,336	191,868	-13.3%	217,888	-23.7%	738,336	628,638	17.5%
EOM EMINI S&P	2,201,165	1,942,625	13.3%	2,868,113	-23.3%	8,400,810	5,456,673	54.0%
EOW1 S&P 500	97,157	52,872	83.8%	77,828	24.8%	307,170	186,307	64.9%
EOW1 EMINI S&P 500	1,310,244	667,466	96.3%	1,335,206	-1.9%	4,804,539	3,452,354	39.2%
EOW2 S&P 500	64,364	103,978	-38.1%	224,213	-71.3%	611,824	395,374	54.7%
EOW2 EMINI S&P 500	1,139,512	778,646	46.3%	1,152,445	-1.1%	4,584,010	3,874,732	18.3%
EOW4 EMINI S&P 500	59,717	856,391	-93.0%	1,507,468	-96.0%	3,514,793	3,876,779	-9.3%
EOW3 EMINI S&P 500	4,384,632	373,366	1,074.4%	3,830,967	14.5%	15,666,845	417,697	3,650.8%
EOW3 S&P 500	400,561	56,831	604.8%	409,001	-2.1%	1,511,394	118,037	1,180.4%
Metals Futures								
COMEX GOLD	4,612,180	3,902,456	18.2%	6,119,367	-24.6%	21,102,794	18,094,208	16.6%
COMEX MINY COPPER	790	528	49.6%	1,030	-23.3%	3,614	2,830	27.7%
COMEX SILVER	2,120,883	1,974,067	7.4%	1,495,885	41.8%	6,840,126	5,841,179	17.1%
COMEX COPPER	2,266,785	2,018,844	12.3%	1,823,106	24.3%	8,135,241	6,709,080	21.3%
NYMEX HOT ROLLED STEEL	1,182	8,576	-86.2%	2,897	-59.2%	12,450	23,024	-45.9%
NYMEX PLATINUM	280,575	248,758	12.8%	515,593	-45.6%	1,428,680	1,208,916	18.2%
URANIUM	200	1,120	-82.1%	744	-73.1%	2,494	5,039	-50.5%
PALLADIUM	97,861	93,887	4.2%	98,308	-0.5%	449,776	432,092	4.1%
E-MICRO GOLD	84,964	87,153	-2.5%	99,109	-14.3%	345,221	350,385	-1.5%
COPPER	307	504	-39.1%	141	117.7%	923	2,117	-56.4%
SILVER	4,643	9,938	-53.3%	4,468	3.9%	19,690	30,600	-35.7%
FERROUS PRODUCTS	30	390	-92.3%	15	100.0%	215	390	-44.9%
ALUMINUM	2,000	2,757	-27.5%	5,040	-60.3%	25,755	9,891	160.4%
Aluminium MW Trans Prem Platts	4,953	5,853	-15.4%	5,293	-6.4%	34,740	25,475	36.4%
COMEX E-Mini GOLD	7,370	11,692	-37.0%	10,981	-32.9%	38,377	41,361	-7.2%
GOLD	0	0	-	0	0.0%	0	0	-
Gold Kilo	230	3,861	-94.0%	323	-28.8%	1,631	24,316	-93.3%
COMEX E-Mini SILVER	720	1,389	-48.2%	860	-16.3%	3,406	3,579	-4.8%
LNDN ZINC	15	0	0.0%	0	0.0%	35	79	-55.7%
METALS	0	0	-	0	0.0%	0	0	-
IRON ORE 62 CHINA PLATTS FU	0	0	0.0%	300	-100.0%	1,292	1,190	8.6%
IRON ORE 62 CHINA TSI FUTURE	11,349	19,873	-42.9%	13,115	-13.5%	44,026	89,898	-51.0%
IRON ORE 58 CHINA TSI FUTURE	0	0	0.0%	0	-	0	0	0.0%

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Metals Options								
COMEX GOLD	783,992	672,038	16.7%	926,386	-15.4%	3,134,231	3,487,488	-10.1%
COMEX SILVER	113,784	154,422	-26.3%	129,651	-12.2%	418,660	465,772	-10.1%
COMEX COPPER	3,989	2,122	88.0%	4,128	-3.4%	15,932	7,825	103.6%
NYMEX PLATINUM	2,595	4,210	-38.4%	1,212	114.1%	10,353	18,338	-43.5%
PALLADIUM	4,702	2,004	134.6%	2,095	124.4%	13,597	12,559	8.3%
COPPER	0	0	0.0%	0	-	0	0	0.0%
SILVER	118	2	5,800.0%	139	-15.1%	586	33	1,675.8%
GOLD	10,955	3,438	218.6%	13,792	-20.6%	40,169	15,555	158.2%
IRON ORE 62 CHINA TSI PUT OP	460	2,940	-84.4%	6,840	-93.3%	12,685	13,230	-4.1%
IRON ORE 62 CHINA TSI CALL O	3,250	4,636	-29.9%	1,500	116.7%	7,832	31,031	-74.8%
Energy Futures								
ETHANOL	16,246	13,085	24.2%	18,607	-12.7%	69,385	54,494	27.3%
ETHANOL FWD	804	594	35.4%	278	189.2%	2,366	2,396	-1.3%
HOUSTON SHIP CHANNEL BASI	969	124	681.5%	0	0.0%	969	12,848	-92.5%
NORTHWEST ROCKIES BASIS S	368	23,616	-98.4%	62	493.5%	614	81,071	-99.2%
HEATING OIL VS ICE GASOIL	0	0	0.0%	0	-	0	0	0.0%
FUEL OIL CRACK VS ICE	2,781	4,810	-42.2%	5,741	-51.6%	15,149	16,862	-10.2%
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	0	0	0.0%
NGPL MIDCONTINENT INDEX	0	0	0.0%	0	0.0%	0	4,280	-100.0%
NGPL TEXOK INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
CENTERPOINT BASIS SWAP	0	6,636	-100.0%	0	0.0%	534	7,270	-92.7%
NATURAL GAS	127,770	95,006	34.5%	169,729	-24.7%	600,924	430,189	39.7%
HTG OIL	48	4,345	-98.9%	0	0.0%	48	5,166	-99.1%
LTD NAT GAS	229,914	226,953	1.3%	285,562	-19.5%	1,156,963	1,017,553	13.7%
GASOIL MINI CALENDAR SWAP	78	173	-54.9%	271	-71.2%	655	997	-34.3%
GASOIL 0.1 ROTTERDAM BARG	5	0	0.0%	5	0.0%	45	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%	864	-100.0%	864	0	0.0%
BRENT OIL LAST DAY	1,839,759	2,243,628	-18.0%	2,154,916	-14.6%	7,794,559	9,088,144	-14.2%
BRENT CALENDAR SWAP	1,018	2,670	-61.9%	2,704	-62.4%	11,567	10,281	12.5%
GASOIL 0.1 CARGOES CIF NE	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 RDAM BRGS VS I	120	10	1,100.0%	0	0.0%	120	49	144.9%
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	3,030	4,700	-35.5%	1,475	105.4%	14,161	25,593	-44.7%
MARS (ARGUS) VS WTI TRD M	15,725	6,865	129.1%	25,217	-37.6%	96,002	35,972	166.9%
WTS (ARGUS) VS WTI TRD MT	0	1,740	-100.0%	590	-100.0%	2,410	3,305	-27.1%
SINGAPORE 180CST BALMO	110	181	-39.2%	60	83.3%	242	304	-20.4%
SINGAPORE 380CST BALMO	307	103	198.1%	158	94.3%	847	554	52.9%
SINGAPORE JET KERO BALMO	0	0	0.0%	0	0.0%	257	56	358.9%
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	355	567	-37.4%	557	-36.3%	2,281	1,438	58.6%
EURO 1% FUEL OIL NEW BALM	5	0	0.0%	0	0.0%	10	210	-95.2%

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Energy Futures								
NY HARBOR 1% FUEL OIL BAL	25	0	0.0%	0	0.0%	25	30	-16.7%
GULF COAST 3% FUEL OIL BA	1,246	1,015	22.8%	543	129.5%	4,735	4,051	16.9%
PREMIUM UNLND 10P FOB MED	10	480	-97.9%	62	-83.9%	231	1,520	-84.8%
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%	0	0.0%	10	30	-66.7%
3.5% FUEL OIL CID MED SWA	0	393	-100.0%	113	-100.0%	847	1,290	-34.3%
ARGUS PROPAN FAR EST INDE	1,108	2,451	-54.8%	1,487	-25.5%	5,470	5,570	-1.8%
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	5	-100.0%	0	0.0%	20	5	300.0%
JET FUEL BRG FOB RDM VS I	0	0	0.0%	0	0.0%	0	2	-100.0%
PJM NILL DA OFF-PEAK	504,194	121,120	316.3%	9,871	5,007.8%	658,287	298,835	120.3%
PJM AECO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	0	0	0.0%	200	-100.0%	5,250	765	586.3%
PJM BGE DA PEAK	0	1,275	-100.0%	0	0.0%	0	1,275	-100.0%
PJM BGE DA OFF-PEAK	0	23,400	-100.0%	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	2,550	-100.0%	0	0.0%	0	5,100	-100.0%
PJM PSEG DA OFF-PEAK	0	46,800	-100.0%	0	0.0%	0	163,800	-100.0%
PJM WESTHDA PEAK	880	14,025	-93.7%	0	0.0%	1,340	20,960	-93.6%
PJM WESTH DA OFF-PEAK	0	257,400	-100.0%	0	0.0%	7,500	417,490	-98.2%
PJM WESTH RT PEAK	31,817	58,419	-45.5%	12,745	149.6%	86,239	289,729	-70.2%
PJM WESTH RT OFF-PEAK	653,480	779,925	-16.2%	192,005	240.3%	1,216,815	3,442,961	-64.7%
ALGONQUIN CITYGATES BASIS	0	610	-100.0%	0	0.0%	0	2,991	-100.0%
TCO NG INDEX SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE 3 NG INDEX S	6,256	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%	720	-100.0%	720	930	-22.6%
GASOIL 0.1 CIF MED SWAP	0	0	0.0%	0	0.0%	0	60	-100.0%
GASOIL 0.1CIF MED VS ICE	0	0	0.0%	0	0.0%	50	80	-37.5%
ULSD 10PPM CIF MED SWAP	15	35	-57.1%	10	50.0%	25	42	-40.5%
ULSD 10PPM CIF MED VS ICE	15	0	0.0%	0	0.0%	21	75	-72.0%
BRENT BALMO SWAP	113	0	0.0%	0	0.0%	138	730	-81.1%
ULSD 10PPM CIF MED BALMO	0	35	-100.0%	0	0.0%	0	35	-100.0%
PERMIAN BASIS SWAP	214	3,298	-93.5%	0	0.0%	214	14,075	-98.5%
Tetco ELA Basis	0	0	0.0%	0	-	0	0	0.0%
PANHANDLE INDEX SWAP FUTU	0	0	0.0%	0	0.0%	0	558	-100.0%
GULF COAST JET FUEL CLNDR	208	410	-49.3%	138	50.7%	456	533	-14.4%
EUROPE 1% FUEL OIL NWE CA	145	148	-2.0%	90	61.1%	545	684	-20.3%
SINGAPORE FUEL 180CST CAL	1,307	1,280	2.1%	803	62.8%	5,397	5,067	6.5%
NYISO G	0	0	0.0%	0	0.0%	0	0	0.0%
GULF COAST NO.6 FUEL OIL	54,661	56,372	-3.0%	63,916	-14.5%	254,113	251,833	0.9%
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 APR 2017	VOLUME APR 2016	% CHG	VOLUME MAR 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Energy Futures								
SINGAPORE FUEL OIL SPREAD	678	284	138.7%	706	-4.0%	3,593	1,452	147.5%
SINGAPORE JET KERO GASOIL	2,275	805	182.6%	2,115	7.6%	9,580	3,030	216.2%
TETCO M-3 INDEX	0	1,352	-100.0%	0	0.0%	0	4,062	-100.0%
DOMINION TRAN INC - APP I	0	2,635	-100.0%	0	0.0%	0	11,045	-100.0%
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL PHY	3,091,738	3,286,054	-5.9%	3,497,419	-11.6%	13,244,389	12,690,687	4.4%
GASOIL 10PPM CARGOES CIF	0	0	0.0%	0	0.0%	0	3	-100.0%
GASOIL 10PPM VS ICE SWAP	5	0	0.0%	120	-95.8%	460	54	751.9%
NY1% VS GC SPREAD SWAP	2,042	2,188	-6.7%	1,760	16.0%	10,930	8,003	36.6%
EUROPEAN NAPHTHA BALMO	389	152	155.9%	420	-7.4%	1,534	638	140.4%
GASOIL 0.1 BRGS FOB VS IC	0	5	-100.0%	0	0.0%	0	6	-100.0%
DIESEL 10P BRG FOB RDM VS	0	0	0.0%	0	0.0%	0	0	0.0%
ARGUS PROPAN(SAUDI ARAMC	855	884	-3.3%	981	-12.8%	4,217	3,679	14.6%
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	8	-87.5%	2	-50.0%	11	33	-66.7%
WAHA BASIS	151	2,879	-94.8%	0	0.0%	882	14,610	-94.0%
MINY NATURAL GAS	20,689	23,014	-10.1%	27,625	-25.1%	125,238	101,133	23.8%
SINGAPORE GASOIL SWAP	8,747	9,414	-7.1%	15,419	-43.3%	44,950	14,290	214.6%
UP DOWN GC ULSD VS NMX HO	32,710	52,226	-37.4%	41,161	-20.5%	173,478	211,863	-18.1%
PJM NILL DA PEAK	19,594	5,100	284.2%	514	3,712.1%	36,476	12,948	181.7%
PJM DAYTON DA OFF-PEAK	0	8,000	-100.0%	0	0.0%	211,995	21,305	895.0%
LA JET (OPIS) SWAP	650	1,750	-62.9%	1,350	-51.9%	6,960	7,162	-2.8%
ULSD UP-DOWN BALMO SWP	2,715	5,600	-51.5%	3,835	-29.2%	17,105	13,110	30.5%
JET FUEL UP-DOWN BALMO CL	6,478	4,773	35.7%	14,881	-56.5%	30,067	15,813	90.1%
EIA FLAT TAX ONHWAY DIESE	501	861	-41.8%	737	-32.0%	3,183	5,762	-44.8%
ARGUS LLS VS. WTI (ARG) T	7,270	8,499	-14.5%	3,145	131.2%	29,445	50,293	-41.5%
JAPAN NAPHTHA BALMO SWAP	652	20	3,160.0%	30	2,073.3%	779	287	171.4%
NY 3.0% FUEL OIL (PLATTS	800	125	540.0%	285	180.7%	2,260	725	211.7%
NY 2.2% FUEL OIL (PLATTS	0	0	0.0%	0	0.0%	0	189	-100.0%
CAISO SP15 EZGNHUB5 MW P	0	0	-	0	0.0%	7,940	0	-
RBOB GASOLINE BALMO CLNDR	471	24	1,862.5%	343	37.3%	2,413	2,200	9.7%
GASOLINE UP-DOWN BALMO SW	0	0	0.0%	0	0.0%	0	810	-100.0%
TRANSCO ZONE 4 NAT GAS IN	465	496	-6.2%	0	0.0%	465	496	-6.2%
COLUMBIA GULF MAIN NAT G	0	2,208	-100.0%	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	0	-	0	0.0%	0	0	-
COLUMB GULF MAINLINE NG B	0	1,902	-100.0%	0	0.0%	0	13,508	-100.0%
TENNESSEE 800 LEG NG BASI	0	0	0.0%	0	0.0%	0	428	-100.0%
TRANSCO ZONE 1 NG BASIS	0	0	0.0%	0	-	0	0	0.0%
ONEOK OKLAHOMA NG BASIS	0	186	-100.0%	0	0.0%	0	945	-100.0%
SOUTH STAR TEX OKLHM KNS	0	264	-100.0%	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	0	0.0%	0	0.0%	0	0	0.0%
PJM NI HUB 5MW REAL TIME	697,090	209,240	233.2%	126,700	450.2%	1,641,995	573,880	186.1%
NYISO ZONE G 5MW D AH O P	46,800	100,840	-53.6%	30,840	51.8%	259,200	280,750	-7.7%
NYISO ZONE J 5MW D AH PK	1,705	512	233.0%	2,340	-27.1%	9,345	7,767	20.3%
NYISO ZONE J 5MW D AH O P	23,400	9,352	150.2%	0	0.0%	133,000	102,952	29.2%
PJM COMED 5MW D AH PK	2,550	5,100	-50.0%	0	0.0%	4,675	10,200	-54.2%
PJM COMED 5MW D AH O PK	46,800	93,600	-50.0%	0	0.0%	85,390	187,200	-54.4%

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CMEG Exchange Volume Report - Monthly

	VOLUME APR 2017	VOLUME APR 2016	% CHG	VOLUME MAR 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Energy Futures								
NEPOOL INTR HUB 5MW D AH	67,780	12,560	439.6%	7,860	762.3%	231,500	60,467	282.9%
CIN HUB 5MW REAL TIME PK	5,500	1,710	221.6%	3,345	64.4%	20,000	47,236	-57.7%
CIN HUB 5MW D AH PK	4,440	0	0.0%	0	0.0%	10,105	11,000	-8.1%
NYISO ZONE A 5MW D AH PK	0	210	-100.0%	0	0.0%	6,705	640	947.7%
NYISO ZONE A 5MW D AH O P	0	70,440	-100.0%	0	0.0%	9,360	193,440	-95.2%
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	635	-100.0%	0	0.0%	0	635	-100.0%
NEPOOL CNCTCT 5MW D AH O	0	11,925	-100.0%	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	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL W CNTR M 5MW D AH	0	0	0.0%	0	0.0%	0	1,685	-100.0%
NYISO ZONE G 5MW D AH PK	2,990	945	216.4%	8,275	-63.9%	24,550	11,829	107.5%
PJM AD HUB 5MW REAL TIME	2,550	44,470	-94.3%	5,520	-53.8%	282,835	731,660	-61.3%
CIN HUB 5MW D AH O PK	45,440	24,000	89.3%	70,200	-35.3%	182,680	162,920	12.1%
CIN HUB 5MW REAL TIME O P	91,160	32,000	184.9%	70,200	29.9%	226,200	590,704	-61.7%
RBOB PHY	3,721,629	3,546,645	4.9%	4,380,339	-15.0%	16,284,120	14,474,292	12.5%
SING FUEL	10	5	100.0%	15	-33.3%	35	5	600.0%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	-	0	0	0.0%
RBOB VS HEATING OIL SWAP	625	1,675	-62.7%	1,475	-57.6%	9,585	5,006	91.5%
NORTHEN NATURAL GAS DEMA	0	684	-100.0%	0	0.0%	0	1,047	-100.0%
HOUSTON SHIP CHANNEL INDE	0	0	0.0%	0	0.0%	0	0	0.0%
EUROPE JET KERO NWE CALSW	12	0	0.0%	36	-66.7%	48	38	26.3%
MINY WTI CRUDE OIL	190,045	293,961	-35.4%	305,868	-37.9%	915,347	1,258,595	-27.3%
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	7,911,186	8,350,104	-5.3%	9,138,231	-13.4%	34,543,134	29,476,391	17.2%
APPALACHIAN COAL (PHY)	0	35	-100.0%	0	0.0%	0	105	-100.0%
WTI CALENDAR	36,677	32,631	12.4%	32,679	12.2%	149,449	131,497	13.7%
HENRY HUB BASIS SWAP	10,231	43,226	-76.3%	11,768	-13.1%	35,334	118,109	-70.1%
DEMARC INDEX FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
WTS (ARGUS) VS WTI SWAP	6,270	0	0.0%	3,705	69.2%	16,659	4,220	294.8%
PREMIUM UNLEAD 10PPM FOB	14	53	-73.6%	5	180.0%	35	161	-78.3%
CHICAGO UNL GAS PL VS RBO	0	0	0.0%	0	0.0%	0	1,425	-100.0%
CRUDE OIL PHY	21,225,392	23,614,058	-10.1%	26,417,191	-19.7%	90,599,954	93,885,092	-3.5%
RBOB CALENDAR SWAP	7,253	6,658	8.9%	5,537	31.0%	29,394	21,429	37.2%
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	107,926	94,168	14.6%	163,565	-34.0%	497,763	363,464	36.9%
NEW YORK ETHANOL SWAP	530	1,090	-51.4%	710	-25.4%	2,405	8,840	-72.8%
GASOIL BULLET SWAP	0	0	-	0	0.0%	0	0	-
EURO PROPANE CIF ARA SWA	906	1,562	-42.0%	1,286	-29.5%	4,835	4,162	16.2%
JAPAN C&F NAPHTHA SWAP	3,053	886	244.6%	1,400	118.1%	6,937	4,678	48.3%
NYMEX ULSD VS NYMEX HO	0	0	0.0%	0	0.0%	0	0	0.0%
LA CARBOB GASOLINE(OPIS)S	50	225	-77.8%	250	-80.0%	700	4,000	-82.5%
LA CARB DIESEL (OPIS) SWA	150	935	-84.0%	135	11.1%	685	3,152	-78.3%
JAPAN C&F NAPHTHA CRACK S	403	229	76.0%	517	-22.1%	1,805	2,141	-15.7%
LLS (ARGUS) VS WTI SWAP	5,690	4,910	15.9%	2,205	158.0%	21,175	25,294	-16.3%

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Energy Futures								
MINY RBOB GAS	3	4	-25.0%	4	-25.0%	20	17	17.6%
RBOB GAS	1,598	1,346	18.7%	1,520	5.1%	6,658	5,391	23.5%
RBOB CRACK SPREAD	360	619	-41.8%	335	7.5%	1,979	7,902	-75.0%
RBOB UP-DOWN CALENDAR SW	0	0	0.0%	0	0.0%	0	9,203	-100.0%
NY HARBOR RESIDUAL FUEL 1	2,769	3,036	-8.8%	5,225	-47.0%	13,680	18,568	-26.3%
NY HARBOR HEAT OIL SWP	3,254	927	251.0%	2,041	59.4%	10,053	11,860	-15.2%
LA JET FUEL VS NYM NO 2 H	0	25	-100.0%	0	0.0%	25	685	-96.4%
ANR OKLAHOMA	0	0	0.0%	0	0.0%	0	2,928	-100.0%
MICHIGAN BASIS	0	3,786	-100.0%	0	0.0%	2,592	7,533	-65.6%
Sumas Basis Swap	702	1,976	-64.5%	1,496	-53.1%	3,656	4,208	-13.1%
NGPL MID-CONTINENT	0	5,222	-100.0%	0	0.0%	744	18,822	-96.0%
TEXAS EASTERN ZONE M-3 BA	0	10,180	-100.0%	856	-100.0%	7,547	34,983	-78.4%
PJM MONTHLY	0	64	-100.0%	120	-100.0%	120	718	-83.3%
NORTHEN NATURAL GAS VENTL	0	2,467	-100.0%	0	0.0%	0	4,076	-100.0%
DOMINION TRANSMISSION INC	3,171	25,639	-87.6%	8,127	-61.0%	38,996	79,242	-50.8%
TCO BASIS SWAP	4,868	248	1,862.9%	1,467	231.8%	7,216	13,571	-46.8%
CIG BASIS	0	3,749	-100.0%	186	-100.0%	186	25,942	-99.3%
PJM DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
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	302	0	0.0%	0	0.0%	302	490	-38.4%
HENRY HUB SWING FUTURE	0	0	0.0%	0	0.0%	0	290	-100.0%
EL PASO PERMIAN INDEX SWA	0	0	0.0%	0	0.0%	0	372	-100.0%
HENRY HUB INDEX SWAP FUTU	10,231	42,126	-75.7%	9,630	6.2%	33,756	110,932	-69.6%
WAHA INDEX SWAP FUTURE	0	3,060	-100.0%	0	0.0%	0	4,520	-100.0%
GULF COAST GASOLINE CLNDR	0	0	0.0%	0	0.0%	0	1,300	-100.0%
EUROPE NAPHTHA CALSWAP	2,615	1,312	99.3%	2,965	-11.8%	10,924	4,623	136.3%
EUROPE 1% FUEL OIL RDAM C	6	13	-53.8%	10	-40.0%	16	114	-86.0%
EUROPE 3.5% FUEL OIL RDAM	6,271	5,539	13.2%	11,052	-43.3%	38,781	26,399	46.9%
EUROPE 3.5% FUEL OIL MED	60	585	-89.7%	192	-68.8%	1,094	1,782	-38.6%
PANHANDLE BASIS SWAP FUTU	0	11,777	-100.0%	0	0.0%	48	32,360	-99.9%
SAN JUAN BASIS SWAP	214	11,310	-98.1%	0	0.0%	214	20,966	-99.0%
SOCAL BASIS SWAP	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE 6 BASIS SWAP	0	711	-100.0%	302	-100.0%	2,870	4,169	-31.2%
NYISO A	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO J	0	86	-100.0%	0	0.0%	0	172	-100.0%
GULF COAST JET VS NYM 2 H	26,486	32,116	-17.5%	57,956	-54.3%	175,712	128,563	36.7%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	-	0	0	0.0%
EURO 3.5% FUEL OIL SPREAD	220	486	-54.7%	571	-61.5%	1,864	2,483	-24.9%
GASOIL CALENDAR SWAP	15	132	-88.6%	0	0.0%	33	200	-83.5%
EURO GASOIL 10 CAL SWAP	0	0	0.0%	0	0.0%	0	3	-100.0%
NGPL MIDCONTINENT SWING S	0	0	-	0	0.0%	0	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	3,350	10,334	-67.6%	14,330	-76.6%	42,193	94,130	-55.2%
BRENT FINANCIAL FUTURES	74	645	-88.5%	2,220	-96.7%	11,356	3,295	244.6%
WTI-BRENT BULLET SWAP	0	0	0.0%	200	-100.0%	404	0	0.0%
WTI-BRENT CALENDAR SWAP	5,185	5,785	-10.4%	4,052	28.0%	32,817	43,377	-24.3%
DATED TO FRONTLINE BRENT	335	3,820	-91.2%	0	0.0%	4,145	6,860	-39.6%
ICE BRENT DUBAI SWAP	17,660	0	0.0%	7,650	130.8%	42,093	10	420,830.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME APR 2017	VOLUME APR 2016	% CHG	VOLUME MAR 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Energy Futures								
GASOIL CRACK SPREAD CALEN	8,585	3,880	121.3%	5,780	48.5%	32,668	7,468	337.4%
EUROPEAN NAPHTHA CRACK SP	5,224	3,369	55.1%	8,142	-35.8%	28,955	14,190	104.1%
EURO GASOIL 10PPM VS ICE	0	120	-100.0%	15	-100.0%	198	295	-32.9%
JET CIF NWE VS ICE	90	115	-21.7%	220	-59.1%	380	300	26.7%
JET BARGES VS ICE GASOIL	0	0	0.0%	0	0.0%	0	22	-100.0%
SINGAPORE GASOIL VS ICE	4,855	1,030	371.4%	17,429	-72.1%	44,275	4,660	850.1%
NATURAL GAS PEN SWP	61,205	80,179	-23.7%	119,562	-48.8%	419,825	439,935	-4.6%
WESTERN RAIL DELIVERY PRB	195	1,635	-88.1%	120	62.5%	735	5,096	-85.6%
EASTERN RAIL DELIVERY CSX	200	910	-78.0%	749	-73.3%	3,214	3,997	-19.6%
EUROPE DATED BRENT SWAP	0	50	-100.0%	374	-100.0%	416	11,828	-96.5%
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	0	0.0%
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	40	-100.0%	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	167	464	-64.0%	276	-39.5%	1,135	2,202	-48.5%
EAST/WEST FUEL OIL SPREAD	244	0	0.0%	0	0.0%	1,140	36	3,066.7%
SINGAPORE 380CST FUEL OIL	9,680	6,062	59.7%	11,812	-18.0%	50,251	22,988	118.6%
SINGAPORE JET KEROSENE SW	1,125	550	104.5%	940	19.7%	5,769	2,290	151.9%
SINGAPORE NAPHTHA SWAP	0	0	0.0%	0	-	0	0	0.0%
SONAT BASIS SWAP FUTURE	0	368	-100.0%	0	0.0%	0	368	-100.0%
FLORIDA GAS ZONE3 BASIS S	0	184	-100.0%	0	0.0%	0	736	-100.0%
TRANSCO ZONE4 BASIS SWAP	403	4,055	-90.1%	642	-37.2%	5,891	10,705	-45.0%
ANR LOUISIANA BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TENNESSEE 500 LEG BASIS S	0	0	0.0%	428	-100.0%	428	0	0.0%
TENNESSEE ZONE 0 BASIS SW	0	0	0.0%	0	0.0%	0	788	-100.0%
TRANSCO ZONE 6 INDEX	0	1,720	-100.0%	0	0.0%	856	4,554	-81.2%
CINERGY HUB OFF-PEAK MONT	0	0	0.0%	0	0.0%	0	60	-100.0%
GULF COAST ULSD CALENDAR	543	835	-35.0%	214	153.7%	1,573	3,889	-59.6%
GULF COAST ULSD CRACK SPR	0	1,497	-100.0%	1,000	-100.0%	1,000	3,447	-71.0%
HENRY HUB SWAP	169,073	464,774	-63.6%	175,061	-3.4%	628,211	2,128,069	-70.5%
DUBAI CRUDE OIL CALENDAR	4,000	1,225	226.5%	5,490	-27.1%	29,204	4,096	613.0%
USGC UNL 87 CRACK SPREAD	0	0	0.0%	0	0.0%	0	175	-100.0%
NYH NO 2 CRACK SPREAD CAL	1,374	896	53.3%	2,240	-38.7%	7,355	4,938	48.9%
NO 2 UP-DOWN SPREAD CALEN	425	100	325.0%	300	41.7%	2,635	2,375	10.9%
SINGAPORE MOGAS 92 UNLEAD	315	1,350	-76.7%	0	0.0%	422	2,235	-81.1%
ETHANOL T2 FOB ROTT INCL DU	3,555	3,033	17.2%	2,917	21.9%	14,860	8,599	72.8%
SINGAPORE MOGAS 92 UNLEAD	7,669	7,380	3.9%	5,482	39.9%	34,545	28,104	22.9%
PROPANE NON-LDH MT. BEL (OF	5,219	11,996	-56.5%	10,035	-48.0%	36,670	35,052	4.6%
PROPANE NON-LDH MB (OPIS) B	122	0	0.0%	520	-76.5%	3,451	949	263.6%
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	0	19	-100.0%	0	0.0%	0	44	-100.0%
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	275	12	2,191.7%	1,060	-74.1%	7,047	2,542	177.2%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
PJM PECO ZONE5MW PEAK CAL	0	0	0.0%	0	0.0%	0	0	0.0%
IN DELIVERY MONTH EUA	2,850	1,826	56.1%	0	0.0%	2,850	14,326	-80.1%
DATED BRENT (PLATTS) DAILY S	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO OUTRIGHT EURO	6,150	9,699	-36.6%	8,251	-25.5%	30,077	36,430	-17.4%
GAS EURO-BOB OXY NWE BARG	16,439	13,070	25.8%	24,787	-33.7%	82,580	62,975	31.1%
GAS EURO-BOB OXY NWE BARG	7,766	7,695	0.9%	8,205	-5.4%	31,384	31,215	0.5%
PREM UNL GAS 10PPM RDAM F	0	0	0.0%	7	-100.0%	7	2	250.0%
PREM UNL GAS 10PPM RDAM F	0	36	-100.0%	11	-100.0%	32	146	-78.1%
MONT BELVIEU NORMAL BUTAN	29,639	17,438	70.0%	37,483	-20.9%	123,984	98,504	25.9%
MONT BELVIEU ETHANE 5 DECI	18,279	49,524	-63.1%	22,464	-18.6%	132,967	145,088	-8.4%
MONT BELVIEU LDH PROPANE 5	64,147	84,996	-24.5%	112,047	-42.7%	378,461	350,515	8.0%
EUROPEAN GASOIL (ICE)	2,095	157,909	-98.7%	3,779	-44.6%	11,099	1,268,060	-99.1%
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%	0	0.0%	0	4,280	-100.0%
ERCOT NORTH ZMCP E 5MW PE	0	0	0.0%	400	-100.0%	830	235	253.2%
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	0.0%	0	0	0.0%
MONT BELVIEU NORMAL BUTAN	405	165	145.5%	1,750	-76.9%	4,202	2,380	76.6%
MONT BELVIEU ETHANE OPIS B	200	65	207.7%	75	166.7%	1,925	480	301.0%
MONT BELVIEU NATURAL GASO	155	213	-27.2%	210	-26.2%	1,371	838	63.6%
MONT BELVIEU LDH PROPANE C	1,366	107	1,176.6%	774	76.5%	9,076	1,996	354.7%
CONWAY NORMAL BUTANE (OPI	840	204	311.8%	1,632	-48.5%	3,269	279	1,071.7%
CONWAY NATURAL GASOLINE (203	114	78.1%	612	-66.8%	1,054	955	10.4%
CONWAY PROPANE 5 DECIMALS	6,317	8,249	-23.4%	8,221	-23.2%	32,694	25,890	26.3%
PETROCHEMICALS	2,028	3,740	-45.8%	4,090	-50.4%	12,394	17,991	-31.1%
MONT BELVIEU NATURAL GASO	2,554	6,409	-60.1%	4,348	-41.3%	18,833	36,945	-49.0%
ELEC NYISO OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
MARS BLEND CRUDE OIL	4,581	438	945.9%	369	1,141.5%	9,765	4,409	121.5%
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	0	0.0%
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	5,111	1,590	221.4%	1,875	172.6%	11,506	8,985	28.1%
HEATING OIL CRCK SPRD BAL	0	0	-	0	0.0%	0	0	-
CHICAGO ULSD PL VS HO SPR	101	242	-58.3%	105	-3.8%	782	1,292	-39.5%
PETRO CRK&SPRD EURO	7,119	6,119	16.3%	10,404	-31.6%	36,656	27,302	34.3%
GRP THREE UNL GS (PLT) VS	815	750	8.7%	925	-11.9%	2,554	4,740	-46.1%
CRUDE OIL OUTRIGHTS	21,742	7,034	209.1%	13,820	57.3%	69,590	27,497	153.1%
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	195	45	333.3%	175	11.4%	370	220	68.2%
FREIGHT MARKETS	60	192	-68.8%	106	-43.4%	345	847	-59.3%
PLASTICS	723	501	44.3%	365	98.1%	2,118	1,801	17.6%
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	400	90	344.4%	740	-45.9%	1,574	187	741.7%
TRANSCO ZONE 6 PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
PJM APS ZONE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO OUTRIGHT NA	13,306	11,669	14.0%	21,603	-38.4%	70,013	49,137	42.5%
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	8,784	1,518	478.7%	4,905	79.1%	25,054	4,872	414.2%
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	1,712	-100.0%	0	0.0%	0	1,712	-100.0%
MJC FUT	0	70	-100.0%	150	-100.0%	260	368	-29.3%
PETRO CRCKS & SPRDS NA	42,209	31,627	33.5%	40,297	4.7%	169,116	129,381	30.7%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NAT GAS BASIS SWAP	453	3,786	-88.0%	0	0.0%	1,737	10,034	-82.7%
MCCLOSKEY RCH BAY COAL	5,319	18,847	-71.8%	5,650	-5.9%	25,677	102,230	-74.9%
NGPL TEX/OK	0	1,984	-100.0%	800	-100.0%	800	20,060	-96.0%
MNC FUT	4,538	4,238	7.1%	5,725	-20.7%	18,139	16,399	10.6%
MCCLOSKEY ARA ARGV COAL	38,311	194,340	-80.3%	49,804	-23.1%	212,638	825,356	-74.2%
DLY GAS EURO-BOB OXY	0	0	-	0	0.0%	0	0	-
DAILY PJM	0	0	0.0%	0	0.0%	0	0	0.0%
ONTARIO POWER SWAPS	330	230	43.5%	10	3,200.0%	680	4,440	-84.7%
INDIANA MISO	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE GASOIL	4,324	3,746	15.4%	5,926	-27.0%	21,712	14,070	54.3%
PETRO CRCKS & SPRDS ASIA	0	0	0.0%	64	-100.0%	369	1,050	-64.9%
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	2,091	1,496	39.8%	2,151	-2.8%	7,523	5,077	48.2%
NYISO CAPACITY	171	215	-20.5%	1,006	-83.0%	2,347	1,325	77.1%
AUSTRALIAN COKE COAL	97	451	-78.5%	136	-28.7%	916	1,411	-35.1%
PETROLEUM PRODUCTS	3,258	12	27,050.0%	2,550	27.8%	13,881	2,583	437.4%
EURO-DENOMINATED PETRO P	440	0	0.0%	0	0.0%	1,340	70	1,814.3%
COAL SWAP	245	210	16.7%	410	-40.2%	910	1,777	-48.8%
MGN1 SWAP FUT	90	111	-18.9%	120	-25.0%	542	656	-17.4%
NATURAL GAS INDEX	0	0	0.0%	600	-100.0%	656	610	7.5%
INDONESIAN COAL	0	0	0.0%	0	0.0%	5	60	-91.7%
UCM FUT	20	20	0.0%	30	-33.3%	81	120	-32.5%
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	35	40	-12.5%	162	-78.4%	197	100	97.0%
TENN 800 LEG NAT GAS INDE	0	0	0.0%	0	0.0%	0	1,037	-100.0%
NEPOOL RHODE IL 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC WEST POWER OFF-PEAK	0	0	-	0	0.0%	0	0	-
NATURAL GAS FIXED PRICE SW	0	0	0.0%	0	0.0%	0	0	0.0%
CANADIAN LIGHT SWEET OIL	294	375	-21.6%	360	-18.3%	2,559	3,585	-28.6%
SUMAS NAT GAS PLATTS FIXED	0	0	0.0%	0	0.0%	0	0	0.0%
NY HARBOR LOW SULPUR GAS	345	1,725	-80.0%	975	-64.6%	2,173	2,850	-23.8%
ELEC WEST POWER PEAK	0	0	-	0	0.0%	1,540	0	-
MINI RBOB V. EBOBARG NWE BR	236	0	0.0%	0	0.0%	1,182	696	69.8%
MINI RBOB V. EBOB(ARGUS) NW	3,289	1,109	196.6%	1,854	77.4%	9,798	4,420	121.7%
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	0.0%	0	0	-

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Energy Futures								
MINI GAS EUROBOB OXY NWE A	509	426	19.5%	463	9.9%	1,645	1,563	5.2%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%	0	0	0.0%
3.5% FUEL OIL CIF BALMO S	50	20	150.0%	5	900.0%	170	135	25.9%
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%	1,500	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%
Energy Options								
ETHANOL	15	0	0.0%	35	-57.1%	365	50	630.0%
NATURAL GAS	250	0	0.0%	0	0.0%	250	500	-50.0%
PGE CITYGATE PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
N ROCKIES PIPE SWAP	450	630	-28.6%	450	0.0%	1,506	1,350	11.6%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	0.0%	0	0	0.0%
SAN JUAN PIPE SWAP	270	1,122	-75.9%	270	0.0%	900	1,122	-19.8%
SOCAL PIPE SWAP	0	0	0.0%	0	0.0%	0	10,000	-100.0%
PANHANDLE PIPE SWAP	0	0	-	2,880	-100.0%	2,880	0	-
BRENT OIL LAST DAY	24,605	8,965	174.5%	25,572	-3.8%	89,583	39,484	126.9%
BRENT CALENDAR SWAP	20	4,000	-99.5%	0	0.0%	1,982	6,061	-67.3%
SINGAPORE JET FUEL CALEND	0	0	0.0%	0	0.0%	0	0	0.0%
ROTTERDAM 3.5%FUEL OIL CL	0	0	0.0%	0	0.0%	0	280	-100.0%
SINGAPORE FUEL OIL 180 CS	0	0	0.0%	0	-	0	0	0.0%
HEATING OIL PHY	26,585	53,501	-50.3%	29,666	-10.4%	106,643	228,294	-53.3%
HENRY HUB FINANCIAL LAST	3,480	978	255.8%	2,754	26.4%	16,141	5,069	218.4%
RBOB PHY	35,868	48,482	-26.0%	24,272	47.8%	93,646	185,961	-49.6%
NATURAL GAS PHY	2,060,661	1,875,756	9.9%	2,577,956	-20.1%	10,089,384	8,771,792	15.0%
CRUDE OIL APO	40,228	21,590	86.3%	22,443	79.2%	137,918	87,617	57.4%
NATURAL GAS 3 M CSO FIN	5,750	22,125	-74.0%	8,700	-33.9%	19,650	58,182	-66.2%
NATURAL GAS 1 M CSO FIN	109,700	2,625	4,079.0%	17,700	519.8%	165,700	30,855	437.0%
WTI CRUDE OIL 1 M CSO FI	27,200	140,109	-80.6%	71,700	-62.1%	199,300	749,581	-73.4%
CRUDE OIL PHY	4,067,366	3,768,616	7.9%	5,243,846	-22.4%	15,147,704	16,119,127	-6.0%
RBOB CALENDAR SWAP	460	1,000	-54.0%	105	338.1%	2,025	2,173	-6.8%
RBOB 1MO CAL SPD OPTIONS	0	1,700	-100.0%	0	0.0%	0	1,700	-100.0%
NY HARBOR HEAT OIL SWP	3,190	2,746	16.2%	2,504	27.4%	12,243	24,338	-49.7%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT BULLET SWAP	31,273	5,400	479.1%	39,600	-21.0%	191,133	105,490	81.2%
HO 1 MONTH CLNDR OPTIONS	1,300	1,000	30.0%	0	0.0%	1,300	5,700	-77.2%
NG HH 3 MONTH CAL	0	0	0.0%	0	0.0%	0	250	-100.0%
CRUDE OIL 1MO	123,770	190,896	-35.2%	216,101	-42.7%	663,753	840,134	-21.0%
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%
NYISO ZONE G 5MW PEAK OPTI	0	0	0.0%	0	0.0%	19,830	0	0.0%
PETROCHEMICALS	788	2,640	-70.2%	397	98.5%	4,495	9,875	-54.5%

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CMEG Exchange Volume Report - Monthly

	VOLUME APR 2017	VOLUME APR 2016	% CHG	VOLUME MAR 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Energy Options								
NATURAL GAS OPTION ON CALE	120	40	200.0%	3,160	-96.2%	3,800	11,378	-66.6%
ELEC MISO PEAK	0	0	0.0%	820	-100.0%	820	0	0.0%
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	150	-100.0%
APPALACHIAN COAL	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 6 M CSO FIN	0	0	0.0%	20,120	-100.0%	33,870	4,100	726.1%
ELECTRICITY OFF PEAK	0	0	0.0%	0	-	0	0	0.0%
ELEC FINSETTLED	0	37	-100.0%	0	0.0%	0	111	-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	825	650	26.9%	1,175	-29.8%	4,050	1,200	237.5%
ETHANOL SWAP	5,910	9,681	-39.0%	5,287	11.8%	22,477	23,953	-6.2%
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	0	0	0.0%	2,000	-100.0%	2,750	1,000	175.0%
MCCLOSKEY RCH BAY COAL	0	450	-100.0%	0	0.0%	0	1,350	-100.0%
MCCLOSKEY ARA ARGS COAL	0	1,200	-100.0%	540	-100.0%	540	6,990	-92.3%
SHORT TERM	1,525	3,086	-50.6%	1,425	7.0%	7,900	13,776	-42.7%
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	2,965	6,397	-53.7%	7,350	-59.7%	27,510	28,189	-2.4%
COAL API4 INDEX	0	130	-100.0%	0	0.0%	0	1,380	-100.0%
COAL API2 INDEX	1,445	24,980	-94.2%	1,750	-17.4%	5,961	115,414	-94.8%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	0.0%	0	0	0.0%
COAL SWAP	0	60	-100.0%	45	-100.0%	225	431	-47.8%
DAILY CRUDE OIL	0	0	0.0%	0	-	0	0	0.0%
PJM WES HUB PEAK LMP 50MW	1,752	164	968.3%	1,710	2.5%	9,919	1,364	627.2%
PJM WES HUB PEAK CAL MTH	480	0	0.0%	220	118.2%	2,540	10,440	-75.7%
LLS CRUDE OIL	0	1,830	-100.0%	1,800	-100.0%	5,100	4,530	12.6%
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	1,553,505	2,021,545	-23.2%	2,317,469	-33.0%	7,175,027	8,467,376	-15.3%
BRITISH POUND	2,009,568	1,966,988	2.2%	3,110,339	-35.4%	9,586,379	8,485,395	13.0%
BRAZIL REAL	85,075	84,785	0.3%	85,078	0.0%	350,739	343,673	2.1%
CANADIAN DOLLAR	1,277,311	1,481,803	-13.8%	1,726,087	-26.0%	5,503,006	6,511,837	-15.5%
E-MINI EURO FX	73,469	71,191	3.2%	102,324	-28.2%	334,160	367,685	-9.1%
EURO FX	3,353,464	3,688,068	-9.1%	5,810,912	-42.3%	17,159,831	17,778,702	-3.5%
E-MINI JAPANESE YEN	26,115	38,559	-32.3%	36,620	-28.7%	124,435	153,152	-18.8%
JAPANESE YEN	2,989,349	2,736,788	9.2%	4,044,250	-26.1%	13,617,513	13,394,025	1.7%
MEXICAN PESO	841,386	1,147,113	-26.7%	1,323,286	-36.4%	3,974,617	4,480,541	-11.3%
NEW ZEALND DOLLAR	319,940	395,463	-19.1%	637,988	-49.9%	1,914,068	1,689,678	13.3%
NKR/USD CROSS RATE	799	957	-16.5%	5,961	-86.6%	8,344	5,656	47.5%
RUSSIAN RUBLE	34,151	22,413	52.4%	89,092	-61.7%	169,366	130,396	29.9%
S.AFRICAN RAND	46,086	10,970	320.1%	90,618	-49.1%	211,064	52,749	300.1%

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CMEG Exchange Volume Report - Monthly

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FX Futures								
SWISS FRANC	391,812	399,276	-1.9%	598,450	-34.5%	1,836,613	1,896,692	-3.2%
AD/CD CROSS RATES	6	6	0.0%	9	-33.3%	21	36	-41.7%
AD/JY CROSS RATES	1,519	3,408	-55.4%	4,907	-69.0%	9,374	20,653	-54.6%
AD/NE CROSS RATES	36	29	24.1%	39	-7.7%	110	326	-66.3%
BP/JY CROSS RATES	3,182	1,278	149.0%	3,069	3.7%	9,966	6,180	61.3%
BP/SF CROSS RATES	288	12	2,300.0%	20	1,340.0%	308	47	555.3%
CD/JY CROSS RATES	154	0	0.0%	276	-44.2%	432	9	4,700.0%
EC/AD CROSS RATES	1,814	1,769	2.5%	10,163	-82.2%	12,869	7,278	76.8%
EC/CD CROSS RATES	2,006	1,606	24.9%	6,297	-68.1%	12,214	10,695	14.2%
EC/NOK CROSS RATES	11	0	0.0%	36	-69.4%	126	5	2,420.0%
EC/SEK CROSS RATES	126	91	38.5%	969	-87.0%	1,228	902	36.1%
EFX/BP CROSS RATES	50,420	53,250	-5.3%	122,463	-58.8%	247,900	333,941	-25.8%
EFX/JY CROSS RATES	54,863	36,019	52.3%	86,551	-36.6%	206,437	194,301	6.2%
EFX/SF CROSS RATES	26,545	29,640	-10.4%	73,667	-64.0%	137,204	145,370	-5.6%
SF/JY CROSS RATES	0	0	-	0	0.0%	32	0	-
SKR/USD CROSS RATES	1,477	1,274	15.9%	5,628	-73.8%	9,061	6,186	46.5%
HUNGARIAN FORINT (US)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	40	765	-94.8%	1,236	-96.8%	2,632	2,457	7.1%
POLISH ZLOTY (EC)	71	4,745	-98.5%	10	610.0%	135	16,354	-99.2%
SHEKEL	0	0	0.0%	0	-	0	0	0.0%
RMB USD	2	33	-93.9%	71	-97.2%	161	2,171	-92.6%
KOREAN WON	11	1	1,000.0%	103	-89.3%	148	72	105.6%
TURKISH LIRA	1,987	3	66,133.3%	2,737	-27.4%	5,898	5	117,860.0%
TURKISH LIRA (EU)	0	0	0.0%	0	-	0	0	0.0%
E-MICRO EUR/USD	234,641	275,179	-14.7%	268,627	-12.7%	1,064,540	1,387,384	-23.3%
E-MICRO GBP/USD	58,988	49,721	18.6%	61,656	-4.3%	254,618	217,658	17.0%
E-MICRO USD/CAD	0	7	-100.0%	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	2	-100.0%	0	0.0%	0	4	-100.0%
E-MICRO AUD/USD	60,039	87,468	-31.4%	99,871	-39.9%	321,952	348,149	-7.5%
MICRO CHF/USD	840	1,337	-37.2%	1,153	-27.1%	3,593	9,758	-63.2%
INDIAN RUPEE	26,122	9,714	168.9%	36,814	-29.0%	110,857	42,161	162.9%
E-MICRO CAD/USD	17,020	21,582	-21.1%	16,895	0.7%	60,367	75,838	-20.4%
E-MICRO INR/USD	2,682	1,096	144.7%	2,564	4.6%	9,437	2,597	263.4%
CHINESE RENMINBI (CNH)	528	1,712	-69.2%	1,490	-64.6%	5,860	7,547	-22.4%
FCXRX	1,201	4	29,925.0%	1,599	-24.9%	5,403	4	134,975.0%
E-MICRO JPY/USD	41,769	30,433	37.2%	43,836	-4.7%	203,482	114,105	78.3%
USDZAR	0	0	0.0%	0	0.0%	0	4	-100.0%
E-MICRO USD/CNH	0	12	-100.0%	0	0.0%	0	60	-100.0%

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CMEG Exchange Volume Report - Monthly

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FX Options								
AUSTRALIAN DOLLAR	21,324	130,847	-83.7%	46,144	-53.8%	155,029	555,278	-72.1%
BRITISH POUND	53,353	220,632	-75.8%	38,286	39.4%	281,338	882,485	-68.1%
CANADIAN DOLLAR	23,662	126,738	-81.3%	27,977	-15.4%	132,524	698,111	-81.0%
EURO FX	267,907	635,975	-57.9%	193,300	38.6%	915,331	3,324,308	-72.5%
JAPANESE YEN	66,732	334,610	-80.1%	93,526	-28.6%	443,101	1,338,974	-66.9%
MEXICAN PESO	754	1,959	-61.5%	1,202	-37.3%	17,755	9,721	82.6%
NEW ZEALND DOLLAR	0	0	0.0%	0	-	0	0	0.0%
RUSSIAN RUBLE	0	356	-100.0%	0	0.0%	0	1,373	-100.0%
SWISS FRANC	468	6,367	-92.6%	569	-17.8%	4,145	30,749	-86.5%
JAPANESE YEN (EU)	28	577	-95.1%	12	133.3%	133	2,706	-95.1%
EURO FX (EU)	23	2,742	-99.2%	122	-81.1%	229	15,632	-98.5%
SWISS FRANC (EU)	4	0	-	1	300.0%	5	0	-
CANADIAN DOLLAR (EU)	5	22	-77.3%	9	-44.4%	46	1,528	-97.0%
BRITISH POUND (EU)	196	1,093	-82.1%	167	17.4%	821	6,280	-86.9%
AUSTRALIAN DLR (EU)	0	53	-100.0%	0	0.0%	2	970	-99.8%
EUR/USD PQO 2pm Fix	493,844	0	-	509,421	-3.1%	1,561,545	0	-
CAD/USD PQO 2pm Fix	75,591	0	-	94,842	-20.3%	303,455	0	-
CHF/USD PQO 2pm Fix	1,423	0	-	2,142	-33.6%	8,284	0	-
GBP/USD PQO 2pm Fix	110,912	0	-	178,057	-37.7%	511,746	0	-
AUD/USD PQO 2pm Fix	65,139	0	-	114,450	-43.1%	289,263	0	-
JPY/USD PQO 2pm Fix	201,229	0	-	300,496	-33.0%	886,167	0	-

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CMEG Exchange Volume Report - Monthly

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Commodities and Alternative Investments								
Futures								
CORN	8,751,075	11,510,436	-24.0%	6,001,755	45.8%	29,043,316	31,308,096	-7.2%
SOYBEAN	4,612,502	8,379,956	-45.0%	3,836,984	20.2%	17,407,290	21,885,138	-20.5%
SOYBEAN MEAL	2,379,131	3,289,223	-27.7%	1,854,395	28.3%	8,249,178	8,588,788	-4.0%
SOYBEAN OIL	2,639,640	3,407,291	-22.5%	2,421,635	9.0%	9,800,456	9,297,463	5.4%
OATS	17,122	26,235	-34.7%	13,180	29.9%	62,122	82,075	-24.3%
ROUGH RICE	35,482	41,677	-14.9%	12,224	190.3%	97,577	108,128	-9.8%
MINI CORN	9,285	15,845	-41.4%	7,294	27.3%	35,527	38,059	-6.7%
MINI SOYBEAN	12,546	47,239	-73.4%	14,214	-11.7%	68,509	88,949	-23.0%
MINI WHEAT	5,557	8,279	-32.9%	4,179	33.0%	21,720	22,213	-2.2%
LIVE CATTLE	1,260,517	1,010,716	24.7%	1,552,181	-18.8%	5,071,922	4,281,950	18.4%
FEEDER CATTLE	355,689	234,293	51.8%	303,851	17.1%	1,092,542	869,009	25.7%
LEAN HOGS	690,533	589,363	17.2%	963,173	-28.3%	3,243,432	2,697,020	20.3%
LUMBER	21,705	15,931	36.2%	14,942	45.3%	68,162	60,619	12.4%
MILK	20,263	22,613	-10.4%	33,774	-40.0%	109,477	83,489	31.1%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	2,290	4,092	-44.0%	5,344	-57.1%	21,551	23,395	-7.9%
BUTTER CS	2,683	3,188	-15.8%	4,175	-35.7%	11,873	13,930	-14.8%
CLASS IV MILK	431	1,464	-70.6%	1,727	-75.0%	5,393	2,914	85.1%
DRY WHEY	1,566	731	114.2%	2,708	-42.2%	10,149	4,470	127.0%
GSCI EXCESS RETURN FUT	1,584	1,419	11.6%	97,730	-98.4%	103,214	80,757	27.8%
GOLDMAN SACHS	32,392	27,598	17.4%	35,829	-9.6%	138,120	110,580	24.9%
HDD WEATHER	0	0	0.0%	0	0.0%	950	428	122.0%
CDD WEATHER	0	100	-100.0%	25,000	-100.0%	25,000	100	24,900.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	850	350	142.9%	250	240.0%	1,100	1,100	0.0%
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	250	-100.0%	0	0.0%	0	250	-100.0%
HOUSING INDEX	4	16	-75.0%	14	-71.4%	51	35	45.7%
DOW-UBS COMMOD INDEX	57,572	25,529	125.5%	136,505	-57.8%	230,187	130,010	77.1%
COTTON	1	14	-92.9%	2	-50.0%	4	294	-98.6%
COCOA TAS	3	182	-98.4%	32	-90.6%	53	870	-93.9%
COFFEE	20	6	233.3%	0	0.0%	20	72	-72.2%
SUGAR 11	0	60	-100.0%	1	-100.0%	18	242	-92.6%
USD CRUDE PALM OIL	240	0	-	520	-53.8%	1,244	0	-
CASH-SETTLED CHEESE	8,737	8,732	0.1%	15,848	-44.9%	45,751	43,018	6.4%
FERTILIZER PRODUCS	1,215	1,335	-9.0%	1,665	-27.0%	5,895	9,795	-39.8%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	34,066	-100.0%	34,066	26,144	30.3%
KC WHEAT	1,169,180	993,768	17.7%	832,417	40.5%	3,909,873	3,013,987	29.7%
CHI WHEAT	3,293,151	3,611,539	-8.8%	2,293,929	43.6%	11,162,518	10,741,481	3.9%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
DJ_UBS ROLL SELECT INDEX FU	0	0	0.0%	2,140	-100.0%	2,632	747	252.3%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	9,816	10,200	-3.8%	8,720	12.6%	38,740	38,564	0.5%

Commodities and Alternative Investments

	VOLUME APR 2017	VOLUME APR 2016	% CHG	VOLUME MAR 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Options								
CORN	1,820,859	2,454,523	-25.8%	2,053,664	-11.3%	7,103,706	6,791,399	4.6%
SOYBEAN	1,047,734	2,880,145	-63.6%	1,582,653	-33.8%	4,999,072	7,129,312	-29.9%

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CMEG Exchange Volume Report - Monthly

	VOLUME APR 2017	VOLUME APR 2016	% CHG	VOLUME MAR 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Commodities and Alternative Investments								
Options								
SOYBEAN MEAL	152,117	340,981	-55.4%	210,998	-27.9%	700,921	803,406	-12.8%
SOYBEAN OIL	167,972	216,015	-22.2%	233,751	-28.1%	699,723	794,355	-11.9%
SOYBEAN CRUSH	105	1,134	-90.7%	85	23.5%	295	3,022	-90.2%
OATS	1,043	1,756	-40.6%	1,133	-7.9%	4,737	4,876	-2.9%
ROUGH RICE	2,081	1,706	22.0%	838	148.3%	5,643	8,453	-33.2%
WHEAT	611	0	0.0%	63	869.8%	674	0	0.0%
LIVE CATTLE	275,820	420,278	-34.4%	309,699	-10.9%	1,057,406	1,607,703	-34.2%
FEEDER CATTLE	48,120	41,782	15.2%	45,340	6.1%	142,198	141,358	0.6%
LEAN HOGS	171,874	139,637	23.1%	199,306	-13.8%	703,552	564,055	24.7%
LUMBER	1,633	899	81.6%	996	64.0%	5,054	3,929	28.6%
MILK	30,133	20,534	46.7%	46,341	-35.0%	146,319	86,883	68.4%
MLK MID	19	6	216.7%	69	-72.5%	329	129	155.0%
NFD MILK	2,122	2,970	-28.6%	4,368	-51.4%	19,314	16,104	19.9%
BUTTER CS	1,003	1,129	-11.2%	810	23.8%	4,750	6,060	-21.6%
CLASS IV MILK	1,690	398	324.6%	1,326	27.5%	6,164	1,349	356.9%
DRY WHEY	606	226	168.1%	428	41.6%	1,891	434	335.7%
HDD WEATHER	0	0	0.0%	0	0.0%	1,250	0	0.0%
CDD WEATHER	0	0	0.0%	47,000	-100.0%	47,000	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	1,800	14,000	-87.1%	1,000	80.0%	2,800	27,500	-89.8%
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	0	18	-100.0%	6	-100.0%	24	18	33.3%
CORN NEARBY+2 CAL SPRD	106	3,302	-96.8%	10	960.0%	2,536	7,615	-66.7%
SOYBN NEARBY+2 CAL SPRD	200	0	0.0%	100	100.0%	960	350	174.3%
WHEAT NEARBY+2 CAL SPRD	1,398	2,495	-44.0%	938	49.0%	5,150	20,702	-75.1%
JULY-DEC CORN CAL SPRD	4,212	11,822	-64.4%	2,400	75.5%	7,512	23,918	-68.6%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	9,318	22,839	-59.2%	19,454	-52.1%	52,197	29,931	74.4%
JULY-DEC WHEAT CAL SPRD	0	8,635	-100.0%	800	-100.0%	1,150	19,130	-94.0%
JULY-JULY WHEAT CAL SPRD	0	230	-100.0%	0	0.0%	0	230	-100.0%
NOV-NOV SOYBEAN CAL SPRD	12	79	-84.8%	0	0.0%	76	208	-63.5%
LV CATL CSO	200	0	0.0%	59	239.0%	1,055	25	4,120.0%
SOYMEAL NEARBY+2 CAL SPRD	0	100	-100.0%	0	0.0%	0	2,575	-100.0%
CASH-SETTLED CHEESE	7,000	4,903	42.8%	6,469	8.2%	30,415	23,477	29.6%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
DEC-DEC CORN CAL SPRD	257	1,033	-75.1%	37	594.6%	1,447	2,811	-48.5%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	100	-100.0%	430	0	0.0%
WHEAT-CORN ICSCO	760	121	528.1%	0	0.0%	3,211	5,357	-40.1%
DEC-JULY CORN CAL SPRD	0	0	0.0%	3,300	-100.0%	3,900	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	25	-100.0%	25	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	0.0%	0	0	-
KC WHEAT	41,058	43,288	-5.2%	38,362	7.0%	141,878	131,120	8.2%
CHI WHEAT	614,364	861,902	-28.7%	629,251	-2.4%	2,442,141	2,727,073	-10.4%
Intercommodity Spread	0	0	0.0%	0	0.0%	201	1,850	-89.1%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	1,369	1,650	-17.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	0	0	-
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	0	2,420	-100.0%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME APR 2017	VOLUME APR 2016	% CHG	VOLUME MAR 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Commodities and Alternative Investments								
Options								
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
Ags Futures								
WHEAT	11,947	0	-	10,199	17.1%	42,860	0	-
Ags Options								
WHEAT	0	0	-	10	-100.0%	10	0	-
Foreign Exchange Futures								
CHILEAN PESO	706	0	0.0%	307	130.0%	1,509	10	14,990.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	107,347,309	88,120,603	21.8%	143,088,062	-25.0%	529,008,210	462,516,058	14.4%
Equity Index Futures	36,103,651	45,143,643	-20.0%	55,418,011	-34.9%	162,461,503	222,757,341	-27.1%
Metals Futures	9,497,037	8,391,646	13.2%	10,196,575	-6.9%	38,490,486	32,895,649	17.0%
Energy Futures	41,666,555	45,485,649	-8.4%	48,271,645	-13.7%	175,817,272	178,796,214	-1.7%
FX Futures	13,590,418	14,678,115	-7.4%	20,831,230	-34.8%	64,661,527	66,709,837	-3.1%
Commodities and Alternative Invest	25,392,782	33,289,670	-23.7%	20,532,403	23.7%	90,120,032	93,654,829	-3.8%
Ags Futures	11,947	0	-	10,199	17.1%	42,860	0	-
Foreign Exchange Futures	706	0	0.0%	307	130.0%	1,509	10	14,990.0%
TOTAL FUTURES	233,610,405	235,109,326	-0.6%	298,348,432	-21.7%	1,060,603,399	1,057,329,938	0.3%
TOTAL OPTIONS GROUP								
Equity Index Options	13,151,909	11,426,314	15.1%	17,616,728	-25.3%	57,838,663	50,506,273	14.5%
Interest Rate Options	49,671,126	27,901,750	78.0%	57,055,651	-12.9%	196,493,309	156,525,501	25.5%
Metals Options	923,845	845,812	9.2%	1,085,743	-14.9%	3,654,045	4,051,831	-9.8%
Energy Options	6,578,251	6,202,586	6.1%	8,334,353	-21.1%	27,096,093	27,511,673	-1.5%
FX Options	1,382,594	1,461,971	-5.4%	1,600,723	-13.6%	5,510,919	6,868,115	-19.8%
Commodities and Alternative Invest	4,406,227	7,498,886	-41.2%	5,441,179	-19.0%	18,349,975	20,996,287	-12.6%
Ags Options	0	0	-	10	-100.0%	10	0	-
TOTAL OPTIONS	76,113,952	55,337,319	37.5%	91,134,387	-16.5%	308,943,014	266,459,680	15.9%

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CMEG Exchange Volume Report - Monthly

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TOTAL COMBINED								
Interest Rate	157,018,435	116,022,353	35.3%	200,143,713	-21.5%	725,501,519	619,041,559	17.2%
Equity Index	49,255,560	56,569,957	-12.9%	73,034,739	-32.6%	220,300,166	273,263,614	-19.4%
Metals	10,420,882	9,237,458	12.8%	11,282,318	-7.6%	42,144,531	36,947,480	14.1%
Energy	48,244,806	51,688,235	-6.7%	56,605,998	-14.8%	202,913,365	206,307,887	-1.6%
FX	14,973,012	16,140,086	-7.2%	22,431,953	-33.3%	70,172,446	73,577,952	-4.6%
Commodities and Alternative Invest	29,799,009	40,788,556	-26.9%	25,973,582	14.7%	108,470,007	114,651,116	-5.4%
Ags	11,947	0	-	10,209	17.0%	42,870		-
Foreign Exchange	706	0	0.0%	307	130.0%	1,509	10	14,990.0%
GRAND TOTAL	309,724,357	290,446,645	6.6%	389,482,819	-20.5%	1,369,546,413	1,323,789,618	3.5%

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