



CMEG Exchange Volume Report - Monthly

	VOLUME MAY 2017	VOLUME MAY 2016	% CHG	VOLUME APR 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	7,713,737	6,276,808	22.9%	4,613,977	67.2%	30,461,421	29,460,271	3.4%
10-YR NOTE	39,797,483	32,571,139	22.2%	25,570,354	55.6%	162,148,317	147,979,996	9.6%
5-YR NOTE	26,563,151	22,079,685	20.3%	13,761,007	93.0%	100,448,488	84,366,757	19.1%
2-YR NOTE	11,816,430	8,907,069	32.7%	5,031,663	134.8%	40,345,112	34,002,229	18.7%
FED FUND	5,372,776	2,886,809	86.1%	3,821,080	40.6%	24,803,560	12,451,049	99.2%
EURODOLLARS	53,434,726	46,085,804	15.9%	51,369,120	4.0%	297,427,277	260,581,813	14.1%
5-YR SWAP RATE	29,790	46,481	-35.9%	37,711	-21.0%	259,649	302,819	-14.3%
2-YR SWAP RATE	0	15	-100.0%	0	0.0%	0	4,396	-100.0%
10-YR SWAP RATE	34,042	33,060	3.0%	29,598	15.0%	232,205	213,933	8.5%
7-YR SWAP	0	0	0.0%	0	0.0%	0	3,052	-100.0%
1-MONTH EURODOLLAR	10,247	3,620	183.1%	8,012	27.9%	26,240	6,280	317.8%
ULTRA T-BOND	3,971,339	2,992,792	32.7%	1,613,011	146.2%	13,681,284	11,887,027	15.1%
30-YR SWAP RATE	592	1,364	-56.6%	885	-33.1%	6,556	8,647	-24.2%
Ultra 10-Year Note	2,767,797	1,489,776	85.8%	1,490,891	85.6%	10,680,211	4,622,211	131.1%
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	2,117,989	1,255,215	68.7%	1,836,357	15.3%	9,924,544	8,279,158	19.9%
10-YR NOTE	10,034,479	6,987,463	43.6%	11,296,221	-11.2%	52,942,740	36,053,088	46.8%
5-YR NOTE	2,482,706	1,800,479	37.9%	2,408,930	3.1%	13,960,622	10,008,433	39.5%
2-YR NOTE	83,724	193,409	-56.7%	82,950	0.9%	455,405	682,785	-33.3%
FED FUND	901	8,494	-89.4%	0	0.0%	9,405	41,690	-77.4%
EURODOLLARS	14,648,302	13,511,487	8.4%	16,361,512	-10.5%	78,865,296	75,096,901	5.0%
EURO MIDCURVE	15,264,767	9,414,069	62.1%	17,680,595	-13.7%	84,951,742	59,514,709	42.7%
ULTRA T-BOND	905	5,250	-82.8%	3,961	-77.2%	9,877	24,040	-58.9%
Ultra 10-Year Note	0	1,123	-100.0%	600	-100.0%	7,451	1,686	341.9%

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Equity Index Futures								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	2,564,002	3,083,383	-16.8%	2,722,008	-5.8%	14,037,131	19,025,691	-26.2%
E-MINI S&P500	28,105,291	33,049,264	-15.0%	27,397,350	2.6%	154,284,529	202,835,678	-23.9%
S&P 500	97,315	98,936	-1.6%	77,484	25.6%	639,652	894,781	-28.5%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	-	0	0	0.0%
E-MINI MIDCAP	308,302	347,829	-11.4%	327,303	-5.8%	1,839,931	2,278,853	-19.3%
S&P 400 MIDCAP	0	0	0.0%	0	-	0	0	0.0%
S&P 500 GROWTH	4	10	-60.0%	3	33.3%	59	106	-44.3%
S&P 500/VALUE	15,207	13,069	16.4%	21,624	-29.7%	81,178	68,185	19.1%
E-MINI RUSSELL 1000	999	293	241.0%	875	14.2%	5,236	3,245	61.4%
E-MINI NASDAQ 100	5,129,112	4,813,787	6.6%	4,376,908	17.2%	22,234,314	30,632,248	-27.4%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	225,304	272,051	-17.2%	242,852	-7.2%	1,369,530	2,107,462	-35.0%
NIKKEI 225 (YEN) STOCK	860,887	952,396	-9.6%	829,214	3.8%	4,655,942	7,006,276	-33.5%
DJ US REAL ESTATE	20,096	9,207	118.3%	18,422	9.1%	117,617	77,247	52.3%
NASDAQ BIOTECH	0	0	0.0%	0	0.0%	840	0	0.0%
E-MICRO NIFTY	0	0	0.0%	0	-	0	0	0.0%
S&P ENERGY SECTOR	11,087	5,560	99.4%	10,559	5.0%	75,309	41,570	81.2%
S&P TECHNOLOGY SECTOR	5,198	4,493	15.7%	3,026	71.8%	33,834	23,487	44.1%
S&P MATERIALS SECTOR	6,646	3,822	73.9%	2,832	134.7%	34,407	23,012	49.5%
S&P HEALTH CARE SECTOR	8,785	7,762	13.2%	6,531	34.5%	64,560	46,375	39.2%
S&P UTILITIES SECTOR	10,503	17,359	-39.5%	15,345	-31.6%	98,555	96,828	1.8%
S&P FINANCIAL SECTOR	16,960	4,663	263.7%	18,784	-9.7%	108,285	63,162	71.4%
S&P INDUSTRIAL SECTOR	8,039	2,694	198.4%	2,021	297.8%	32,861	29,174	12.6%
IBOVESPA INDEX	665	938	-29.1%	702	-5.3%	3,487	3,256	7.1%
S&P CONSUMER DSCRTNRY SE	5,656	6,329	-10.6%	2,404	135.3%	40,248	48,089	-16.3%
S&P CONSUMER STAPLES SECT	8,399	13,190	-36.3%	3,741	124.5%	48,285	115,074	-58.0%
FT-SE 100	1,705	986	72.9%	944	80.6%	7,992	8,085	-1.2%
E-MINI RUSSELL 1000 GROWTH	930	98	849.0%	1,387	-32.9%	3,646	1,998	82.5%
NIFTY 50	15,535	8,429	84.3%	14,295	8.7%	43,646	40,311	8.3%
E-MINI RUSSELL 1000 VALUE	1,780	98	1,716.3%	1,747	1.9%	10,653	3,794	180.8%
E-MINI S&P REAL ESTATE SELE	2,089	0	-	5,290	-60.5%	20,272	0	-

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Equity Index Options								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	3,565	12,676	-71.9%	2,710	31.5%	24,940	76,895	-67.6%
E-MINI S&P500	4,597,529	5,258,888	-12.6%	3,021,978	52.1%	20,446,026	32,929,542	-37.9%
S&P 500	362,717	604,598	-40.0%	177,494	104.4%	1,516,110	3,976,459	-61.9%
E-MINI MIDCAP	0	4	-100.0%	0	0.0%	0	9	-100.0%
E-MINI NASDAQ 100	208,528	221,648	-5.9%	126,039	65.4%	884,205	1,214,591	-27.2%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
EOM S&P 500	111,153	131,636	-15.6%	166,336	-33.2%	849,489	760,274	11.7%
EOM EMINI S&P	1,629,279	1,316,704	23.7%	2,201,165	-26.0%	10,030,089	6,773,377	48.1%
EOW1 S&P 500	91,992	67,506	36.3%	97,157	-5.3%	399,162	253,813	57.3%
EOW1 EMINI S&P 500	1,112,547	905,918	22.8%	1,310,244	-15.1%	5,917,086	4,358,272	35.8%
EOW2 S&P 500	170,810	148,687	14.9%	64,364	165.4%	782,634	544,061	43.9%
EOW2 EMINI S&P 500	1,146,388	978,756	17.1%	1,139,512	0.6%	5,730,398	4,853,488	18.1%
EOW4 EMINI S&P 500	1,094,760	906,855	20.7%	59,717	1,733.2%	4,609,553	4,783,634	-3.6%
EOW3 S&P 500	282,669	124,932	126.3%	400,561	-29.4%	1,794,063	242,969	638.4%
EOW3 EMINI S&P 500	3,248,834	1,202,601	170.2%	4,384,632	-25.9%	18,915,679	1,620,298	1,067.4%
Metals Futures								
COMEX GOLD	6,367,370	5,880,117	8.3%	4,612,180	38.1%	27,470,164	23,974,325	14.6%
COMEX MINY COPPER	499	392	27.3%	790	-36.8%	4,113	3,222	27.7%
COMEX SILVER	1,904,525	1,183,591	60.9%	2,120,883	-10.2%	8,744,651	7,024,770	24.5%
COMEX COPPER	1,867,384	1,522,941	22.6%	2,266,785	-17.6%	10,002,625	8,232,021	21.5%
NYMEX HOT ROLLED STEEL	7,188	2,303	212.1%	1,182	508.1%	19,638	25,327	-22.5%
NYMEX PLATINUM	354,263	249,861	41.8%	280,575	26.3%	1,782,943	1,458,777	22.2%
URANIUM	915	1,054	-13.2%	200	357.5%	3,409	6,093	-44.1%
PALLADIUM	191,603	142,585	34.4%	97,861	95.8%	641,379	574,677	11.6%
E-MICRO GOLD	92,165	103,808	-11.2%	84,964	8.5%	437,386	454,193	-3.7%
COPPER	0	40	-100.0%	307	-100.0%	923	2,157	-57.2%
SILVER	5,780	6,961	-17.0%	4,643	24.5%	25,470	37,561	-32.2%
FERROUS PRODUCTS	90	30	200.0%	30	200.0%	305	420	-27.4%
GOLD	0	0	-	0	0.0%	0	0	-
ALUMINUM	2,450	2,457	-0.3%	2,000	22.5%	28,205	12,348	128.4%
COMEX E-Mini SILVER	1,092	1,229	-11.1%	720	51.7%	4,498	4,808	-6.4%
COMEX E-Mini GOLD	7,638	11,527	-33.7%	7,370	3.6%	46,015	52,888	-13.0%
Gold Kilo	290	3,712	-92.2%	230	26.1%	1,921	28,028	-93.1%
LNDN ZINC	15	36	-58.3%	15	0.0%	50	115	-56.5%
METALS	0	0	-	0	0.0%	0	0	-
Aluminium MW Trans Prem Platts	6,279	4,132	52.0%	4,953	26.8%	41,019	29,607	38.5%
IRON ORE 62 CHINA PLATTS FU	220	1,280	-82.8%	0	0.0%	1,512	2,470	-38.8%
IRON ORE 62 CHINA TSI FUTURE	16,195	11,900	36.1%	11,349	42.7%	60,221	101,798	-40.8%
IRON ORE 58 CHINA TSI FUTURE	0	0	0.0%	0	-	0	0	0.0%

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Metals Options								
COMEX GOLD	867,495	817,698	6.1%	783,992	10.7%	4,001,726	4,305,186	-7.0%
COMEX SILVER	152,980	101,348	50.9%	113,784	34.4%	571,640	567,120	0.8%
COMEX COPPER	4,340	3,255	33.3%	3,989	8.8%	20,272	11,080	83.0%
NYMEX PLATINUM	3,035	5,638	-46.2%	2,595	17.0%	13,388	23,976	-44.2%
PALLADIUM	5,840	1,700	243.5%	4,702	24.2%	19,437	14,259	36.3%
COPPER	0	0	0.0%	0	-	0	0	0.0%
SILVER	674	0	0.0%	118	471.2%	1,260	33	3,718.2%
GOLD	15,215	4,004	280.0%	10,955	38.9%	55,384	19,559	183.2%
IRON ORE 62 CHINA TSI PUT OP	1,500	2,894	-48.2%	460	226.1%	14,185	16,124	-12.0%
IRON ORE 62 CHINA TSI CALL O	140	550	-74.5%	3,250	-95.7%	7,972	31,581	-74.8%
Energy Futures								
ETHANOL	17,896	13,549	32.1%	16,246	10.2%	87,281	68,043	28.3%
ETHANOL FWD	700	872	-19.7%	804	-12.9%	3,066	3,268	-6.2%
HOUSTON SHIP CHANNEL BASI	1,095	7,249	-84.9%	969	13.0%	2,064	20,097	-89.7%
NORTHWEST ROCKIES BASIS S	368	28,473	-98.7%	368	0.0%	982	109,544	-99.1%
HEATING OIL VS ICE GASOIL	0	0	0.0%	0	-	0	0	0.0%
FUEL OIL CRACK VS ICE	5,870	3,442	70.5%	2,781	111.1%	21,019	20,304	3.5%
FUEL OIL NWE CRACK VS ICE	0	32	-100.0%	0	0.0%	0	32	-100.0%
NGPL MIDCONTINENT INDEX	0	870	-100.0%	0	0.0%	0	5,150	-100.0%
NGPL TEXOK INDEX	0	60	-100.0%	0	0.0%	0	60	-100.0%
CENTERPOINT BASIS SWAP	0	1,702	-100.0%	0	0.0%	534	8,972	-94.0%
NATURAL GAS	173,506	105,946	63.8%	127,770	35.8%	774,430	536,135	44.4%
HTG OIL	36	36	0.0%	48	-25.0%	84	5,202	-98.4%
LTD NAT GAS	302,783	178,247	69.9%	229,914	31.7%	1,459,746	1,195,800	22.1%
GASOIL MINI CALENDAR SWAP	252	367	-31.3%	78	223.1%	907	1,364	-33.5%
GASOIL 0.1 ROTTERDAM BARG	5	0	0.0%	5	0.0%	50	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	2,385,395	1,778,297	34.1%	1,839,759	29.7%	10,179,954	10,866,441	-6.3%
BRENT CALENDAR SWAP	750	1,649	-54.5%	1,018	-26.3%	12,317	11,930	3.2%
GASOIL 0.1 CARGOES CIF NE	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 RDAM BRGS VS I	0	6	-100.0%	120	-100.0%	120	55	118.2%
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	1,560	4,820	-67.6%	3,030	-48.5%	15,721	30,413	-48.3%
MARS (ARGUS) VS WTI TRD M	11,757	8,840	33.0%	15,725	-25.2%	107,759	44,812	140.5%
WTS (ARGUS) VS WTI TRD MT	0	2,920	-100.0%	0	0.0%	2,410	6,225	-61.3%
SINGAPORE 180CST BALMO	70	25	180.0%	110	-36.4%	312	329	-5.2%
SINGAPORE 380CST BALMO	261	164	59.1%	307	-15.0%	1,108	718	54.3%
SINGAPORE JET KERO BALMO	155	0	0.0%	0	0.0%	412	56	635.7%
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	633	239	164.9%	355	78.3%	2,914	1,677	73.8%
EURO 1% FUEL OIL NEW BALM	8	0	0.0%	5	60.0%	18	210	-91.4%

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Energy Futures								
NY HARBOR 1% FUEL OIL BAL	0	0	0.0%	25	-100.0%	25	30	-16.7%
GULF COAST 3% FUEL OIL BA	1,208	864	39.8%	1,246	-3.0%	5,943	4,915	20.9%
PREMIUM UNLND 10P FOB MED	95	80	18.8%	10	850.0%	326	1,600	-79.6%
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	10	0	0.0%	0	0.0%	20	30	-33.3%
3.5% FUEL OIL CID MED SWA	25	209	-88.0%	0	0.0%	872	1,499	-41.8%
ARGUS PROPAN FAR EST INDE	1,327	2,039	-34.9%	1,108	19.8%	6,797	7,609	-10.7%
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	5	0	0.0%	0	0.0%	5	2	150.0%
PJM NILL DA OFF-PEAK	3,680	7,387	-50.2%	504,194	-99.3%	661,967	306,222	116.2%
PJM AECO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	0	0	0.0%	0	0.0%	5,250	765	586.3%
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	0	0	0.0%	880	-100.0%	1,340	20,960	-93.6%
PJM WESTH DA OFF-PEAK	0	0	0.0%	0	0.0%	7,500	417,490	-98.2%
PJM WESTH RT PEAK	40,175	42,005	-4.4%	31,817	26.3%	126,414	331,734	-61.9%
PJM WESTH RT OFF-PEAK	241,380	557,530	-56.7%	653,480	-63.1%	1,458,195	4,000,491	-63.5%
ALGONQUIN CITYGATES BASIS	0	302	-100.0%	0	0.0%	0	3,293	-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	-	6,256	-100.0%	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	15	-100.0%	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	5	3	66.7%	15	-66.7%	30	45	-33.3%
ULSD 10PPM CIF MED VS ICE	0	33	-100.0%	15	-100.0%	21	108	-80.6%
BRENT BALMO SWAP	0	40	-100.0%	113	-100.0%	138	770	-82.1%
ULSD 10PPM CIF MED BALMO	0	3	-100.0%	0	0.0%	0	38	-100.0%
PERMIAN BASIS SWAP	0	4,409	-100.0%	214	-100.0%	214	18,484	-98.8%
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	90	56	60.7%	208	-56.7%	546	589	-7.3%
EUROPE 1% FUEL OIL NWE CA	108	73	47.9%	145	-25.5%	653	757	-13.7%
SINGAPORE FUEL 180CST CAL	760	1,538	-50.6%	1,307	-41.9%	6,157	6,605	-6.8%
NYISO G	0	0	0.0%	0	0.0%	0	0	0.0%
GULF COAST NO.6 FUEL OIL	46,557	53,945	-13.7%	54,661	-14.8%	300,670	305,778	-1.7%
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 MAY 2017	VOLUME MAY 2016	% CHG	VOLUME APR 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Energy Futures								
SINGAPORE FUEL OIL SPREAD	859	917	-6.3%	678	26.7%	4,452	2,369	87.9%
SINGAPORE JET KERO GASOIL	1,975	50	3,850.0%	2,275	-13.2%	11,555	3,080	275.2%
TETCO M-3 INDEX	0	2,936	-100.0%	0	0.0%	0	6,998	-100.0%
DOMINION TRAN INC - APP I	0	2,920	-100.0%	0	0.0%	0	13,965	-100.0%
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL PHY	3,867,364	3,452,190	12.0%	3,091,738	25.1%	17,111,753	16,142,877	6.0%
GASOIL 10PPM CARGOES CIF	0	0	0.0%	0	0.0%	0	3	-100.0%
GASOIL 10PPM VS ICE SWAP	0	80	-100.0%	5	-100.0%	460	134	243.3%
NY1% VS GC SPREAD SWAP	845	3,480	-75.7%	2,042	-58.6%	11,775	11,483	2.5%
EUROPEAN NAPHTHA BALMO	301	91	230.8%	389	-22.6%	1,835	729	151.7%
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	10	-100.0%	0	0.0%	0	10	-100.0%
ARGUS PROPAN(SAUDI ARAMC	722	1,234	-41.5%	855	-15.6%	4,939	4,913	0.5%
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	2	7	-71.4%	1	100.0%	13	40	-67.5%
WAHA BASIS	0	6,109	-100.0%	151	-100.0%	882	20,719	-95.7%
MINY NATURAL GAS	22,023	22,730	-3.1%	20,689	6.4%	147,261	123,863	18.9%
SINGAPORE GASOIL SWAP	8,898	4,527	96.6%	8,747	1.7%	53,848	18,817	186.2%
UP DOWN GC ULSD VS NMX HO	40,018	46,969	-14.8%	32,710	22.3%	213,496	258,832	-17.5%
PJM NILL DA PEAK	1,275	547	133.1%	19,594	-93.5%	37,751	13,495	179.7%
PJM DAYTON DA OFF-PEAK	0	0	0.0%	0	0.0%	211,995	21,305	895.0%
LA JET (OPIS) SWAP	1,750	1,585	10.4%	650	169.2%	8,710	8,747	-0.4%
ULSD UP-DOWN BALMO SWP	3,380	4,113	-17.8%	2,715	24.5%	20,485	17,223	18.9%
JET FUEL UP-DOWN BALMO CL	8,420	3,259	158.4%	6,478	30.0%	38,487	19,072	101.8%
EIA FLAT TAX ONHWAY DIESE	1,407	659	113.5%	501	180.8%	4,590	6,421	-28.5%
ARGUS LLS VS. WTI (ARG) T	4,095	19,013	-78.5%	7,270	-43.7%	33,540	69,306	-51.6%
JAPAN NAPHTHA BALMO SWAP	382	3	12,633.3%	652	-41.4%	1,161	290	300.3%
NY 3.0% FUEL OIL (PLATTS	725	75	866.7%	800	-9.4%	2,985	800	273.1%
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	1,704	1,126	51.3%	471	261.8%	4,117	3,326	23.8%
GASOLINE UP-DOWN BALMO SW	0	0	0.0%	0	0.0%	0	810	-100.0%
TRANSCO ZONE 4 NAT GAS IN	0	0	0.0%	465	-100.0%	465	496	-6.2%
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	0	-	0	0.0%	0	0	-
COLUMB GULF MAINLINE NG B	0	0	0.0%	0	0.0%	0	13,508	-100.0%
TENNESSEE 800 LEG NG BASI	0	306	-100.0%	0	0.0%	0	734	-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	0	0.0%	0	0.0%	0	0	0.0%
PJM NI HUB 5MW REAL TIME	23,865	151,460	-84.2%	697,090	-96.6%	1,665,860	725,340	129.7%
NYISO ZONE G 5MW D AH O P	61,680	0	0.0%	46,800	31.8%	320,880	280,750	14.3%
NYISO ZONE J 5MW D AH PK	7,650	0	0.0%	1,705	348.7%	16,995	7,767	118.8%
NYISO ZONE J 5MW D AH O P	46,800	0	0.0%	23,400	100.0%	179,800	102,952	74.6%
PJM COMED 5MW D AH PK	0	0	0.0%	2,550	-100.0%	4,675	10,200	-54.2%
PJM COMED 5MW D AH O PK	0	0	0.0%	46,800	-100.0%	85,390	187,200	-54.4%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
NEPOOL INTR HUB 5MW D AH	2,980	50,640	-94.1%	67,780	-95.6%	234,480	111,107	111.0%
CIN HUB 5MW REAL TIME PK	1,070	3,180	-66.4%	5,500	-80.5%	21,070	50,416	-58.2%
CIN HUB 5MW D AH PK	796	380	109.5%	4,440	-82.1%	10,901	11,380	-4.2%
NYISO ZONE A 5MW D AH PK	110	0	0.0%	0	0.0%	6,815	640	964.8%
NYISO ZONE A 5MW D AH O P	0	22,080	-100.0%	0	0.0%	9,360	215,520	-95.7%
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	110	0	0.0%	0	0.0%	110	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	11,040	3,420	222.8%	2,990	269.2%	35,590	15,249	133.4%
PJM AD HUB 5MW REAL TIME	220	198,463	-99.9%	2,550	-91.4%	283,055	930,123	-69.6%
CIN HUB 5MW D AH O PK	0	0	0.0%	45,440	-100.0%	182,680	162,920	12.1%
CIN HUB 5MW REAL TIME O P	46,840	93,760	-50.0%	91,160	-48.6%	273,040	684,464	-60.1%
RBOB PHY	4,343,499	3,874,129	12.1%	3,721,629	16.7%	20,627,619	18,348,421	12.4%
SING FUEL	5	0	0.0%	10	-50.0%	40	5	700.0%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	-	0	0	0.0%
RBOB VS HEATING OIL SWAP	1,220	1,705	-28.4%	625	95.2%	10,805	6,711	61.0%
NORTHEN NATURAL GAS DEMA	0	548	-100.0%	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	12	0	0.0%	12	0.0%	60	38	57.9%
MINY WTI CRUDE OIL	337,645	313,784	7.6%	190,045	77.7%	1,252,992	1,572,379	-20.3%
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	9,389,827	7,090,055	32.4%	7,911,186	18.7%	43,932,961	36,566,446	20.1%
APPALACHIAN COAL (PHY)	0	25	-100.0%	0	0.0%	0	130	-100.0%
WTI CALENDAR	32,447	31,587	2.7%	36,677	-11.5%	181,896	163,084	11.5%
HENRY HUB BASIS SWAP	10,920	15,097	-27.7%	10,231	6.7%	46,254	133,206	-65.3%
DEMARC INDEX FUTURE	0	180	-100.0%	0	0.0%	0	180	-100.0%
WTS (ARGUS) VS WTI SWAP	480	2,340	-79.5%	6,270	-92.3%	17,139	6,560	161.3%
PREMIUM UNLEAD 10PPM FOB	65	3	2,066.7%	14	364.3%	100	164	-39.0%
CHICAGO UNL GAS PL VS RBO	0	175	-100.0%	0	0.0%	0	1,600	-100.0%
CRUDE OIL PHY	27,526,745	21,494,017	28.1%	21,225,392	29.7%	118,126,699	115,379,109	2.4%
RBOB CALENDAR SWAP	5,743	5,614	2.3%	7,253	-20.8%	35,137	27,043	29.9%
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	136,864	88,886	54.0%	107,926	26.8%	634,627	452,350	40.3%
NEW YORK ETHANOL SWAP	780	585	33.3%	530	47.2%	3,185	9,425	-66.2%
GASOIL BULLET SWAP	0	0	-	0	0.0%	0	0	-
EURO PROPANE CIF ARA SWA	1,041	1,278	-18.5%	906	14.9%	5,876	5,440	8.0%
JAPAN C&F NAPHTHA SWAP	1,768	1,184	49.3%	3,053	-42.1%	8,705	5,862	48.5%
NYMEX ULSD VS NYMEX HO	0	0	0.0%	0	0.0%	0	0	0.0%
LA CARBOB GASOLINE(OPIS)S	425	350	21.4%	50	750.0%	1,125	4,350	-74.1%
LA CARB DIESEL (OPIS) SWA	360	1,010	-64.4%	150	140.0%	1,045	4,162	-74.9%
JAPAN C&F NAPHTHA CRACK S	535	0	0.0%	403	32.8%	2,340	2,141	9.3%
LLS (ARGUS) VS WTI SWAP	925	15,481	-94.0%	5,690	-83.7%	22,100	40,775	-45.8%

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Energy Futures								
MINY RBOB GAS	4	3	33.3%	3	33.3%	24	20	20.0%
RBOB GAS	1,602	1,000	60.2%	1,598	0.3%	8,260	6,391	29.2%
RBOB CRACK SPREAD	100	1,999	-95.0%	360	-72.2%	2,079	9,901	-79.0%
RBOB UP-DOWN CALENDAR SW	0	0	0.0%	0	0.0%	0	9,203	-100.0%
NY HARBOR RESIDUAL FUEL 1	2,182	2,228	-2.1%	2,769	-21.2%	15,862	20,796	-23.7%
NY HARBOR HEAT OIL SWP	2,125	1,614	31.7%	3,254	-34.7%	12,178	13,474	-9.6%
LA JET FUEL VS NYM NO 2 H	0	65	-100.0%	0	0.0%	25	750	-96.7%
ANR OKLAHOMA	0	240	-100.0%	0	0.0%	0	3,168	-100.0%
MICHIGAN BASIS	0	5,046	-100.0%	0	0.0%	2,592	12,579	-79.4%
Sumas Basis Swap	1,029	7,953	-87.1%	702	46.6%	4,685	12,161	-61.5%
NGPL MID-CONTINENT	400	1,988	-79.9%	0	0.0%	1,144	20,810	-94.5%
TEXAS EASTERN ZONE M-3 BA	0	6,677	-100.0%	0	0.0%	7,547	41,660	-81.9%
PJM MONTHLY	0	1,960	-100.0%	0	0.0%	120	2,678	-95.5%
NORTHEN NATURAL GAS VENTL	84	1,152	-92.7%	0	0.0%	84	5,228	-98.4%
DOMINION TRANSMISSION INC	2,769	20,858	-86.7%	3,171	-12.7%	41,765	100,100	-58.3%
TCO BASIS SWAP	186	60	210.0%	4,868	-96.2%	7,402	13,631	-45.7%
CIG BASIS	0	16,515	-100.0%	0	0.0%	186	42,457	-99.6%
PJM DAILY	0	1,300	-100.0%	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	120	-100.0%	302	-100.0%	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	0	0.0%	0	0.0%	0	372	-100.0%
HENRY HUB INDEX SWAP FUTU	10,920	15,097	-27.7%	10,231	6.7%	44,676	126,029	-64.6%
WAHA INDEX SWAP FUTURE	0	972	-100.0%	0	0.0%	0	5,492	-100.0%
GULF COAST GASOLINE CLNDR	0	0	0.0%	0	0.0%	0	1,300	-100.0%
EUROPE NAPHTHA CALSWAP	2,759	1,086	154.1%	2,615	5.5%	13,683	5,709	139.7%
EUROPE 1% FUEL OIL RDAM C	10	0	0.0%	6	66.7%	26	114	-77.2%
EUROPE 3.5% FUEL OIL RDAM	8,278	6,058	36.6%	6,271	32.0%	47,059	32,457	45.0%
EUROPE 3.5% FUEL OIL MED	65	302	-78.5%	60	8.3%	1,159	2,084	-44.4%
PANHANDLE BASIS SWAP FUTU	0	14,767	-100.0%	0	0.0%	48	47,127	-99.9%
SAN JUAN BASIS SWAP	0	15,212	-100.0%	214	-100.0%	214	36,178	-99.4%
SOCAL BASIS SWAP	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE 6 BASIS SWAP	0	332	-100.0%	0	0.0%	2,870	4,501	-36.2%
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	50,762	32,426	56.5%	26,486	91.7%	226,474	160,989	40.7%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	-	0	0	0.0%
EURO 3.5% FUEL OIL SPREAD	412	525	-21.5%	220	87.3%	2,276	3,008	-24.3%
GASOIL CALENDAR SWAP	208	32	550.0%	15	1,286.7%	241	232	3.9%
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	10,183	4,820	111.3%	3,350	204.0%	52,376	98,950	-47.1%
BRENT FINANCIAL FUTURES	12,700	162	7,739.5%	74	17,062.2%	24,056	3,457	595.9%
WTI-BRENT BULLET SWAP	0	0	0.0%	0	0.0%	404	0	0.0%
WTI-BRENT CALENDAR SWAP	3,196	12,525	-74.5%	5,185	-38.4%	36,013	55,902	-35.6%
DATED TO FRONTLINE BRENT	1,300	1,250	4.0%	335	288.1%	5,445	8,110	-32.9%
ICE BRENT DUBAI SWAP	23,050	0	0.0%	17,660	30.5%	65,143	10	651,330.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAY 2017	VOLUME MAY 2016	% CHG	VOLUME APR 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Energy Futures								
GASOIL CRACK SPREAD CALEN	5,397	12,923	-58.2%	8,585	-37.1%	38,065	20,391	86.7%
EUROPEAN NAPHTHA CRACK SP	9,281	6,039	53.7%	5,224	77.7%	38,236	20,229	89.0%
EURO GASOIL 10PPM VS ICE	0	5	-100.0%	0	0.0%	198	300	-34.0%
JET CIF NWE VS ICE	142	136	4.4%	90	57.8%	522	436	19.7%
JET BARGES VS ICE GASOIL	0	0	0.0%	0	0.0%	0	22	-100.0%
SINGAPORE GASOIL VS ICE	2,954	4,540	-34.9%	4,855	-39.2%	47,229	9,200	413.4%
NATURAL GAS PEN SWP	62,503	93,812	-33.4%	61,205	2.1%	482,328	533,747	-9.6%
WESTERN RAIL DELIVERY PRB	1,425	330	331.8%	195	630.8%	2,160	5,426	-60.2%
EASTERN RAIL DELIVERY CSX	590	1,230	-52.0%	200	195.0%	3,804	5,227	-27.2%
EUROPE DATED BRENT SWAP	0	2,430	-100.0%	0	0.0%	416	14,258	-97.1%
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	140	-100.0%	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	342	321	6.5%	167	104.8%	1,477	2,523	-41.5%
EAST/WEST FUEL OIL SPREAD	45	20	125.0%	244	-81.6%	1,185	56	2,016.1%
SINGAPORE 380CST FUEL OIL	9,536	5,216	82.8%	9,680	-1.5%	59,787	28,204	112.0%
SINGAPORE JET KEROSENE SW	1,115	150	643.3%	1,125	-0.9%	6,884	2,440	182.1%
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	90	-100.0%	0	0.0%	0	826	-100.0%
TRANSCO ZONE4 BASIS SWAP	0	1,789	-100.0%	403	-100.0%	5,891	12,494	-52.8%
ANR LOUISIANA BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TENNESSEE 500 LEG BASIS S	0	393	-100.0%	0	0.0%	428	393	8.9%
TENNESSEE ZONE 0 BASIS SW	0	0	0.0%	0	0.0%	0	788	-100.0%
TRANSCO ZONE 6 INDEX	0	856	-100.0%	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	1,057	624	69.4%	543	94.7%	2,630	4,513	-41.7%
GULF COAST ULSD CRACK SPR	540	753	-28.3%	0	0.0%	1,540	4,200	-63.3%
HENRY HUB SWAP	198,458	329,897	-39.8%	169,073	17.4%	826,669	2,457,966	-66.4%
DUBAI CRUDE OIL CALENDAR	22,685	954	2,277.9%	4,000	467.1%	51,889	5,050	927.5%
USGC UNL 87 CRACK SPREAD	0	0	0.0%	0	0.0%	0	175	-100.0%
NYH NO 2 CRACK SPREAD CAL	1,020	5,302	-80.8%	1,374	-25.8%	8,375	10,240	-18.2%
NO 2 UP-DOWN SPREAD CALEN	825	0	0.0%	425	94.1%	3,460	2,375	45.7%
SINGAPORE MOGAS 92 UNLEAD	761	568	34.0%	315	141.6%	1,183	2,803	-57.8%
ETHANOL T2 FOB ROTT INCL DU	2,682	2,987	-10.2%	3,555	-24.6%	17,542	11,586	51.4%
SINGAPORE MOGAS 92 UNLEAD	2,896	3,153	-8.2%	7,669	-62.2%	37,441	31,257	19.8%
PROPANE NON-LDH MT. BEL (OF	4,477	15,728	-71.5%	5,219	-14.2%	41,147	50,780	-19.0%
PROPANE NON-LDH MB (OPIS) B	45	530	-91.5%	122	-63.1%	3,496	1,479	136.4%
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	36	-100.0%	0	0.0%	0	80	-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	317	136	133.1%	275	15.3%	7,364	2,678	175.0%

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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	0	8,425	-100.0%	2,850	-100.0%	2,850	22,751	-87.5%
DATED BRENT (PLATTS) DAILY S	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO OUTRIGHT EURO	6,283	7,483	-16.0%	6,150	2.2%	36,360	43,913	-17.2%
GAS EURO-BOB OXY NWE BARG	19,359	11,035	75.4%	16,439	17.8%	101,939	74,010	37.7%
GAS EURO-BOB OXY NWE BARG	6,905	7,871	-12.3%	7,766	-11.1%	38,289	39,086	-2.0%
PREM UNL GAS 10PPM RDAM F	0	0	0.0%	0	0.0%	7	2	250.0%
PREM UNL GAS 10PPM RDAM F	5	27	-81.5%	0	0.0%	37	173	-78.6%
MONT BELVIEU NORMAL BUTAN	23,877	18,297	30.5%	29,639	-19.4%	147,861	116,801	26.6%
MONT BELVIEU ETHANE 5 DECI	16,241	48,905	-66.8%	18,279	-11.1%	149,208	193,993	-23.1%
MONT BELVIEU LDH PROPANE 5	96,140	118,040	-18.6%	64,147	49.9%	474,601	468,555	1.3%
EUROPEAN GASOIL (ICE)	4,195	97,722	-95.7%	2,095	100.2%	15,294	1,365,782	-98.9%
ERCOT NORTH ZMCP E 5MW OF	0	0	0.0%	0	0.0%	0	0	0.0%
ERCOT NORTH ZMCP E 5MW OF	14,720	0	0.0%	0	0.0%	14,720	4,280	243.9%
ERCOT NORTH ZMCP E 5MW PE	420	0	0.0%	0	0.0%	1,250	235	431.9%
ERCOT HOUSTON Z MCEP E 5MW	420	0	-	0	-	420	0	-
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	0.0%	0	0	0.0%
MONT BELVIEU NORMAL BUTAN	388	607	-36.1%	405	-4.2%	4,590	2,987	53.7%
MONT BELVIEU ETHANE OPIS B	247	0	0.0%	200	23.5%	2,172	480	352.5%
MONT BELVIEU NATURAL GASO	50	100	-50.0%	155	-67.7%	1,421	938	51.5%
MONT BELVIEU LDH PROPANE C	1,135	790	43.7%	1,366	-16.9%	10,211	2,786	266.5%
CONWAY NORMAL BUTANE (OPI	1,485	75	1,880.0%	840	76.8%	4,754	354	1,242.9%
CONWAY NATURAL GASOLINE (33	75	-56.0%	203	-83.7%	1,087	1,030	5.5%
CONWAY PROPANE 5 DECIMALS	9,343	3,888	140.3%	6,317	47.9%	42,037	29,778	41.2%
PETROCHEMICALS	4,812	6,778	-29.0%	2,028	137.3%	17,206	24,769	-30.5%
MONT BELVIEU NATURAL GASO	3,961	9,111	-56.5%	2,554	55.1%	22,794	46,056	-50.5%
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	850	2,345	-63.8%	4,581	-81.4%	10,615	6,754	57.2%
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	25	-100.0%	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	1,815	1,800	0.8%	5,111	-64.5%	13,321	10,785	23.5%
HEATING OIL CRCK SPRD BAL	0	20	-100.0%	0	0.0%	0	20	-100.0%
CHICAGO ULSD PL VS HO SPR	50	0	0.0%	101	-50.5%	832	1,292	-35.6%
PETRO CRK&SPRD EURO	7,447	5,144	44.8%	7,119	4.6%	44,103	32,446	35.9%
GRP THREE UNL GS (PLT) VS	600	875	-31.4%	815	-26.4%	3,154	5,615	-43.8%
CRUDE OIL OUTRIGHTS	14,624	6,880	112.6%	21,742	-32.7%	84,214	34,377	145.0%
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	210	75	180.0%	195	7.7%	580	295	96.6%
FREIGHT MARKETS	41	310	-86.8%	60	-31.7%	386	1,157	-66.6%
PLASTICS	475	0	0.0%	723	-34.3%	2,593	1,801	44.0%
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	145	0	0.0%	400	-63.8%	1,719	187	819.3%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
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	13,568	11,679	16.2%	13,306	2.0%	83,581	60,816	37.4%
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	1,915	390	391.0%	8,784	-78.2%	26,969	5,262	412.5%
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	2,448	-100.0%	0	0.0%	0	4,160	-100.0%
MJC FUT	10	81	-87.7%	0	0.0%	270	449	-39.9%
PETRO CRCKS & SPRDS NA	35,897	33,300	7.8%	42,209	-15.0%	205,013	162,681	26.0%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NAT GAS BASIS SWAP	0	3,348	-100.0%	453	-100.0%	1,737	13,382	-87.0%
MCCLOSKEY RCH BAY COAL	6,017	9,315	-35.4%	5,319	13.1%	31,694	111,545	-71.6%
NGPL TEX/OK	760	513	48.1%	0	0.0%	1,560	20,573	-92.4%
MNC FUT	4,373	2,581	69.4%	4,538	-3.6%	22,512	18,980	18.6%
MCCLOSKEY ARA ARGV COAL	60,583	159,461	-62.0%	38,311	58.1%	273,221	984,817	-72.3%
DLY GAS EURO-BOB OXY	0	0	-	0	0.0%	0	0	-
DAILY PJM	0	2,720	-100.0%	0	0.0%	0	2,720	-100.0%
ONTARIO POWER SWAPS	165	25	560.0%	330	-50.0%	845	4,465	-81.1%
INDIANA MISO	0	112	-100.0%	0	0.0%	0	112	-100.0%
SINGAPORE GASOIL	4,950	4,239	16.8%	4,324	14.5%	26,662	18,309	45.6%
PETRO CRCKS & SPRDS ASIA	150	64	134.4%	0	0.0%	519	1,114	-53.4%
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	2,205	1,275	72.9%	2,091	5.5%	9,728	6,352	53.1%
NYISO CAPACITY	350	748	-53.2%	171	104.7%	2,697	2,073	30.1%
AUSTRALIAN COKE COAL	77	1,130	-93.2%	97	-20.6%	993	2,541	-60.9%
PETROLEUM PRODUCTS	2,650	660	301.5%	3,258	-18.7%	16,531	3,243	409.7%
EURO-DENOMINATED PETRO P	0	0	0.0%	440	-100.0%	1,340	70	1,814.3%
COAL SWAP	150	30	400.0%	245	-38.8%	1,060	1,807	-41.3%
MGN1 SWAP FUT	80	147	-45.6%	90	-11.1%	622	803	-22.5%
NATURAL GAS INDEX	0	4,380	-100.0%	0	0.0%	656	4,990	-86.9%
INDONESIAN COAL	0	10	-100.0%	0	0.0%	5	70	-92.9%
UCM FUT	89	45	97.8%	20	345.0%	170	165	3.0%
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%	35	-100.0%	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%
SUMAS NAT GAS PLATTS FIXED	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%
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	0.0%	0	0	-
MINI RBOB V. EBOB(ARGUS) NW	2,537	1,476	71.9%	3,289	-22.9%	12,335	5,896	109.2%
MINI GAS EUROBOB OXY NWE A	626	295	112.2%	509	23.0%	2,271	1,858	22.2%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%	0	0	0.0%
NY HARBOR LOW SULPUR GAS	775	831	-6.7%	345	124.6%	2,948	3,681	-19.9%

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Energy Futures								
3.5% FUEL OIL CIF BALMO S	0	30	-100.0%	50	-100.0%	170	165	3.0%
MINI RBOB V. EBOBARG NWE BF	943	0	0.0%	236	299.6%	2,125	696	205.3%
DY EURO 3.5% FUEL OI RDA	0	0	0.0%	0	0.0%	1,500	0	0.0%
ELEC WEST POWER PEAK	0	0	-	0	0.0%	1,540	0	-
CANADIAN LIGHT SWEET OIL	4,260	7,145	-40.4%	294	1,349.0%	6,819	10,730	-36.4%
ELEC ERCOT DLY OFF PK	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%
Energy Options								
ETHANOL	10	0	0.0%	15	-33.3%	375	50	650.0%
NATURAL GAS	200	0	0.0%	250	-20.0%	450	500	-10.0%
PGE CITYGATE PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
N ROCKIES PIPE SWAP	450	720	-37.5%	450	0.0%	1,956	2,070	-5.5%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	0.0%	0	0	0.0%
SAN JUAN PIPE SWAP	360	1,710	-78.9%	270	33.3%	1,260	2,832	-55.5%
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	43,871	24,183	81.4%	24,605	78.3%	133,454	63,667	109.6%
BRENT CALENDAR SWAP	390	3,805	-89.8%	20	1,850.0%	2,372	9,866	-76.0%
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	52,887	58,151	-9.1%	26,585	98.9%	159,530	286,445	-44.3%
HENRY HUB FINANCIAL LAST	3,342	1,479	126.0%	3,480	-4.0%	19,483	6,548	197.5%
RBOB PHY	36,693	38,918	-5.7%	35,868	2.3%	130,339	224,879	-42.0%
NATURAL GAS PHY	2,620,669	1,728,042	51.7%	2,060,661	27.2%	12,710,053	10,499,834	21.1%
CRUDE OIL APO	26,350	30,991	-15.0%	40,228	-34.5%	164,268	118,608	38.5%
NATURAL GAS 3 M CSO FIN	24,300	50,325	-51.7%	5,750	322.6%	43,950	108,507	-59.5%
NATURAL GAS 1 M CSO FIN	72,225	325	22,123.1%	109,700	-34.2%	237,925	31,180	663.1%
WTI CRUDE OIL 1 M CSO FI	108,900	117,092	-7.0%	27,200	300.4%	308,200	866,673	-64.4%
CRUDE OIL PHY	5,439,854	3,445,956	57.9%	4,067,366	33.7%	20,587,558	19,565,083	5.2%
RBOB CALENDAR SWAP	110	2,426	-95.5%	460	-76.1%	2,135	4,599	-53.6%
RBOB 1MO CAL SPD OPTIONS	0	1,700	-100.0%	0	0.0%	0	3,400	-100.0%
NY HARBOR HEAT OIL SWP	3,317	4,787	-30.7%	3,190	4.0%	15,560	29,125	-46.6%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT BULLET SWAP	28,622	9,300	207.8%	31,273	-8.5%	219,755	114,790	91.4%
HO 1 MONTH CLNDR OPTIONS	0	0	0.0%	1,300	-100.0%	1,300	5,700	-77.2%
NG HH 3 MONTH CAL	0	250	-100.0%	0	0.0%	0	500	-100.0%
CRUDE OIL 1MO	200,919	215,866	-6.9%	123,770	62.3%	864,672	1,056,000	-18.1%
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	420	-100.0%	0	0.0%	19,830	420	4,621.4%

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CMEG Exchange Volume Report - Monthly

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Energy Options								
PETROCHEMICALS	412	1,683	-75.5%	788	-47.7%	4,907	11,558	-57.5%
NATURAL GAS OPTION ON CALE	198	500	-60.4%	120	65.0%	3,998	11,878	-66.3%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	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	1,000	-100.0%	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	0	0	0.0%	0	0.0%	33,870	4,100	726.1%
ELECTRICITY OFF PEAK	0	0	0.0%	0	-	0	0	0.0%
ELEC FINSETTLED	0	34	-100.0%	0	0.0%	0	145	-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%	825	-100.0%	4,050	1,200	237.5%
ETHANOL SWAP	4,484	5,111	-12.3%	5,910	-24.1%	26,961	29,064	-7.2%
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	550	0	0.0%	0	0.0%	3,300	1,000	230.0%
MCCLOSKEY RCH BAY COAL	0	1,035	-100.0%	0	0.0%	0	2,385	-100.0%
MCCLOSKEY ARA ARGS COAL	210	1,495	-86.0%	0	0.0%	750	8,485	-91.2%
SHORT TERM	4,009	1,680	138.6%	1,525	162.9%	11,909	15,456	-22.9%
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	8,168	5,550	47.2%	2,965	175.5%	35,678	33,739	5.7%
COAL API4 INDEX	0	0	0.0%	0	0.0%	0	1,380	-100.0%
COAL API2 INDEX	580	15,775	-96.3%	1,445	-59.9%	6,541	131,189	-95.0%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	0.0%	0	0	0.0%
COAL SWAP	0	0	0.0%	0	0.0%	225	431	-47.8%
DAILY CRUDE OIL	0	0	0.0%	0	-	0	0	0.0%
PJM WES HUB PEAK CAL MTH	80	0	0.0%	480	-83.3%	2,620	10,440	-74.9%
PJM WES HUB PEAK LMP 50MW	1,294	205	531.2%	1,752	-26.1%	11,213	1,569	614.7%
LLS CRUDE OIL	0	4,200	-100.0%	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	1,986,702	2,164,442	-8.2%	1,553,505	27.9%	9,161,729	10,631,818	-13.8%
BRITISH POUND	2,313,004	1,953,261	18.4%	2,009,568	15.1%	11,899,383	10,438,656	14.0%
BRAZIL REAL	102,938	84,753	21.5%	85,075	21.0%	453,677	428,426	5.9%
CANADIAN DOLLAR	1,559,173	1,476,442	5.6%	1,277,311	22.1%	7,062,179	7,988,279	-11.6%
E-MINI EURO FX	90,930	53,755	69.2%	73,469	23.8%	425,090	421,440	0.9%
EURO FX	4,129,194	3,192,592	29.3%	3,353,464	23.1%	21,289,025	20,971,294	1.5%
E-MINI JAPANESE YEN	44,847	24,704	81.5%	26,115	71.7%	169,282	177,856	-4.8%
JAPANESE YEN	3,355,666	2,141,878	56.7%	2,989,349	12.3%	16,973,179	15,535,903	9.3%
MEXICAN PESO	1,050,109	1,078,254	-2.6%	841,386	24.8%	5,024,726	5,558,795	-9.6%
NEW ZEALND DOLLAR	472,561	468,145	0.9%	319,940	47.7%	2,386,629	2,157,823	10.6%
NKR/USD CROSS RATE	1,254	1,356	-7.5%	799	56.9%	9,598	7,012	36.9%
RUSSIAN RUBLE	46,931	19,188	144.6%	34,151	37.4%	216,297	149,584	44.6%

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CMEG Exchange Volume Report - Monthly

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FX Futures								
S.AFRICAN RAND	35,813	13,986	156.1%	46,086	-22.3%	246,877	66,735	269.9%
SWISS FRANC	645,043	393,904	63.8%	391,812	64.6%	2,481,656	2,290,596	8.3%
AD/CD CROSS RATES	2	0	0.0%	6	-66.7%	23	36	-36.1%
AD/JY CROSS RATES	1,472	4,055	-63.7%	1,519	-3.1%	10,846	24,708	-56.1%
AD/NE CROSS RATES	259	138	87.7%	36	619.4%	369	464	-20.5%
BP/JY CROSS RATES	2,531	745	239.7%	3,182	-20.5%	12,497	6,925	80.5%
BP/SF CROSS RATES	164	4	4,000.0%	288	-43.1%	472	51	825.5%
CD/JY CROSS RATES	188	0	0.0%	154	22.1%	620	9	6,788.9%
EC/AD CROSS RATES	2,679	1,370	95.5%	1,814	47.7%	15,548	8,648	79.8%
EC/CD CROSS RATES	3,339	1,373	143.2%	2,006	66.5%	15,553	12,068	28.9%
EC/NOK CROSS RATES	106	0	0.0%	11	863.6%	232	5	4,540.0%
EC/SEK CROSS RATES	209	178	17.4%	126	65.9%	1,437	1,080	33.1%
EFX/BP CROSS RATES	50,904	42,221	20.6%	50,420	1.0%	298,804	376,162	-20.6%
EFX/JY CROSS RATES	54,006	18,610	190.2%	54,863	-1.6%	260,443	212,911	22.3%
EFX/SF CROSS RATES	30,943	15,898	94.6%	26,545	16.6%	168,147	161,268	4.3%
SF/JY CROSS RATES	0	0	-	0	0.0%	32	0	-
SKR/USD CROSS RATES	2,242	959	133.8%	1,477	51.8%	11,303	7,145	58.2%
HUNGARIAN FORINT (US)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	97	138	-29.7%	40	142.5%	2,729	2,595	5.2%
POLISH ZLOTY (EC)	130	2,224	-94.2%	71	83.1%	265	18,578	-98.6%
SHEKEL	0	0	0.0%	0	-	0	0	0.0%
RMB USD	21	74	-71.6%	2	950.0%	182	2,245	-91.9%
KOREAN WON	12	1	1,100.0%	11	9.1%	160	73	119.2%
TURKISH LIRA	595	3	19,733.3%	1,987	-70.1%	6,493	8	81,062.5%
TURKISH LIRA (EU)	0	0	0.0%	0	-	0	0	0.0%
E-MICRO EUR/USD	264,980	188,608	40.5%	234,641	12.9%	1,329,520	1,575,992	-15.6%
E-MICRO GBP/USD	59,474	49,240	20.8%	58,988	0.8%	314,092	266,898	17.7%
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	71,670	84,955	-15.6%	60,039	19.4%	393,622	433,104	-9.1%
MICRO CHF/USD	1,176	1,404	-16.2%	840	40.0%	4,769	11,162	-57.3%
INDIAN RUPEE	45,789	13,568	237.5%	26,122	75.3%	156,646	55,729	181.1%
E-MICRO USD/CNH	0	0	0.0%	0	0.0%	0	60	-100.0%
USDZAR	0	0	0.0%	0	0.0%	0	4	-100.0%
E-MICRO INR/USD	3,135	1,825	71.8%	2,682	16.9%	12,572	4,422	184.3%
CHINESE RENMINBI (CNH)	1,888	826	128.6%	528	257.6%	7,748	8,373	-7.5%
FCXRX	549	52	955.8%	1,201	-54.3%	5,952	56	10,528.6%
E-MICRO JPY/USD	35,703	20,938	70.5%	41,769	-14.5%	239,185	135,043	77.1%
E-MICRO CAD/USD	18,572	23,911	-22.3%	17,020	9.1%	78,939	99,749	-20.9%

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FX Options								
AUSTRALIAN DOLLAR	43,976	172,875	-74.6%	21,324	106.2%	199,005	728,153	-72.7%
BRITISH POUND	102,008	214,497	-52.4%	53,353	91.2%	383,346	1,096,982	-65.1%
CANADIAN DOLLAR	47,526	135,368	-64.9%	23,662	100.9%	180,050	833,479	-78.4%
EURO FX	336,263	640,083	-47.5%	267,907	25.5%	1,251,594	3,964,391	-68.4%
JAPANESE YEN	86,599	294,996	-70.6%	66,732	29.8%	529,700	1,633,970	-67.6%
MEXICAN PESO	1,057	1,527	-30.8%	754	40.2%	18,812	11,248	67.2%
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	1,182	7,237	-83.7%	468	152.6%	5,327	37,986	-86.0%
JAPANESE YEN (EU)	4	969	-99.6%	28	-85.7%	137	3,675	-96.3%
EURO FX (EU)	61	2,637	-97.7%	23	165.2%	290	18,269	-98.4%
SWISS FRANC (EU)	6	0	-	4	50.0%	11	0	-
CANADIAN DOLLAR (EU)	32	78	-59.0%	5	540.0%	78	1,606	-95.1%
BRITISH POUND (EU)	127	651	-80.5%	196	-35.2%	948	6,931	-86.3%
AUSTRALIAN DLR (EU)	0	74	-100.0%	0	0.0%	2	1,044	-99.8%
CHF/USD PQO 2pm Fix	2,503	0	-	1,423	75.9%	10,787	0	-
AUD/USD PQO 2pm Fix	86,435	0	-	65,139	32.7%	375,698	0	-
JPY/USD PQO 2pm Fix	188,766	0	-	201,229	-6.2%	1,074,933	0	-
EUR/USD PQO 2pm Fix	475,712	0	-	493,844	-3.7%	2,037,257	0	-
CAD/USD PQO 2pm Fix	106,308	0	-	75,591	40.6%	409,763	0	-
GBP/USD PQO 2pm Fix	140,672	0	-	110,912	26.8%	652,418	0	-

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Commodities and Alternative Investments								
Futures								
CORN	6,167,770	6,909,246	-10.7%	8,751,075	-29.5%	35,211,086	38,217,342	-7.9%
SOYBEAN	3,781,034	6,211,829	-39.1%	4,612,502	-18.0%	21,188,324	28,096,967	-24.6%
SOYBEAN MEAL	1,812,109	2,564,082	-29.3%	2,379,131	-23.8%	10,061,287	11,152,870	-9.8%
SOYBEAN OIL	1,882,452	2,476,628	-24.0%	2,639,640	-28.7%	11,682,908	11,774,091	-0.8%
OATS	10,845	14,762	-26.5%	17,122	-36.7%	72,967	96,837	-24.6%
ROUGH RICE	19,739	19,247	2.6%	35,482	-44.4%	117,316	127,375	-7.9%
MINI CORN	8,693	12,389	-29.8%	9,285	-6.4%	44,220	50,448	-12.3%
MINI SOYBEAN	11,214	32,732	-65.7%	12,546	-10.6%	79,723	121,681	-34.5%
MINI WHEAT	5,747	5,477	4.9%	5,557	3.4%	27,467	27,690	-0.8%
LIVE CATTLE	2,164,723	1,234,841	75.3%	1,260,517	71.7%	7,236,645	5,516,791	31.2%
FEEDER CATTLE	337,360	182,499	84.9%	355,689	-5.2%	1,429,902	1,051,508	36.0%
LEAN HOGS	1,012,116	726,478	39.3%	690,533	46.6%	4,255,548	3,423,498	24.3%
LUMBER	16,706	12,953	29.0%	21,705	-23.0%	84,868	73,572	15.4%
MILK	30,371	27,322	11.2%	20,263	49.9%	139,848	110,811	26.2%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	3,977	4,553	-12.7%	2,290	73.7%	25,528	27,948	-8.7%
BUTTER CS	3,282	2,139	53.4%	2,683	22.3%	15,155	16,069	-5.7%
CLASS IV MILK	898	1,153	-22.1%	431	108.4%	6,291	4,067	54.7%
DRY WHEY	1,404	1,269	10.6%	1,566	-10.3%	11,553	5,739	101.3%
GSCI EXCESS RETURN FUT	1,052	2,354	-55.3%	1,584	-33.6%	104,266	83,111	25.5%
GOLDMAN SACHS	33,896	27,436	23.5%	32,392	4.6%	172,016	138,016	24.6%
HDD WEATHER	0	0	0.0%	0	0.0%	950	428	122.0%
CDD WEATHER	100	350	-71.4%	0	0.0%	25,100	450	5,477.8%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	0	200	-100.0%	850	-100.0%	1,100	1,300	-15.4%
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	12	16	-25.0%	4	200.0%	63	51	23.5%
DOW-UBS COMMOD INDEX	118,508	17,889	562.5%	57,572	105.8%	348,695	147,899	135.8%
COTTON	10	14	-28.6%	1	900.0%	14	308	-95.5%
COCOA TAS	21	213	-90.1%	3	600.0%	74	1,083	-93.2%
COFFEE	20	7	185.7%	20	0.0%	40	79	-49.4%
SUGAR 11	7	40	-82.5%	0	0.0%	25	282	-91.1%
USD CRUDE PALM OIL	200	0	-	240	-16.7%	1,444	0	-
CASH-SETTLED CHEESE	7,629	12,282	-37.9%	8,737	-12.7%	53,380	55,300	-3.5%
FERTILIZER PRODUCTS	1,720	1,935	-11.1%	1,215	41.6%	7,615	11,730	-35.1%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	34,066	26,144	30.3%
CHI WHEAT	2,515,331	2,355,109	6.8%	3,293,151	-23.6%	13,677,849	13,096,590	4.4%
KC WHEAT	987,566	647,881	52.4%	1,169,180	-15.5%	4,897,439	3,661,868	33.7%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
DJ_UBS ROLL SELECT INDEX FU	0	83	-100.0%	0	0.0%	2,632	830	217.1%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	13,840	7,940	74.3%	9,816	41.0%	52,580	46,504	13.1%

Commodities and Alternative Investments
Options

CORN	1,955,972	2,030,859	-3.7%	1,820,859	7.4%	9,059,678	8,822,258	2.7%
SOYBEAN	1,373,207	2,296,370	-40.2%	1,047,734	31.1%	6,372,279	9,425,682	-32.4%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAY 2017	VOLUME MAY 2016	% CHG	VOLUME APR 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Commodities and Alternative Investments								
Options								
SOYBEAN MEAL	192,429	320,623	-40.0%	152,117	26.5%	893,350	1,124,029	-20.5%
SOYBEAN OIL	252,232	213,464	18.2%	167,972	50.2%	951,955	1,007,819	-5.5%
SOYBEAN CRUSH	130	708	-81.6%	105	23.8%	425	3,730	-88.6%
OATS	1,008	998	1.0%	1,043	-3.4%	5,745	5,874	-2.2%
ROUGH RICE	4,872	2,326	109.5%	2,081	134.1%	10,515	10,779	-2.4%
WHEAT	506	0	0.0%	611	-17.2%	1,180	0	0.0%
LIVE CATTLE	302,473	461,241	-34.4%	275,820	9.7%	1,359,879	2,068,944	-34.3%
FEEDER CATTLE	40,485	33,370	21.3%	48,120	-15.9%	182,683	174,728	4.6%
LEAN HOGS	209,250	180,665	15.8%	171,874	21.7%	912,802	744,720	22.6%
LUMBER	1,175	884	32.9%	1,633	-28.0%	6,229	4,813	29.4%
MILK	40,845	30,675	33.2%	30,133	35.5%	187,164	117,558	59.2%
MLK MID	126	4	3,050.0%	19	563.2%	455	133	242.1%
NFD MILK	3,915	4,672	-16.2%	2,122	84.5%	23,229	20,776	11.8%
BUTTER CS	1,380	902	53.0%	1,003	37.6%	6,130	6,962	-12.0%
CLASS IV MILK	2,513	290	766.6%	1,690	48.7%	8,677	1,639	429.4%
DRY WHEY	396	192	106.3%	606	-34.7%	2,287	626	265.3%
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	1,000	-100.0%	1,800	-100.0%	2,800	28,500	-90.2%
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	0	0.0%	0	0.0%	24	18	33.3%
CORN NEARBY+2 CAL SPRD	618	9,372	-93.4%	106	483.0%	3,154	16,987	-81.4%
SOYBN NEARBY+2 CAL SPRD	100	0	0.0%	200	-50.0%	1,060	350	202.9%
WHEAT NEARBY+2 CAL SPRD	491	1,953	-74.9%	1,398	-64.9%	5,641	22,655	-75.1%
JULY-DEC CORN CAL SPRD	7,820	7,237	8.1%	4,212	85.7%	15,332	31,155	-50.8%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	13,737	10,056	36.6%	9,318	47.4%	65,934	39,987	64.9%
JULY-DEC WHEAT CAL SPRD	100	9,544	-99.0%	0	0.0%	1,250	28,674	-95.6%
JULY-JULY WHEAT CAL SPRD	0	230	-100.0%	0	0.0%	0	460	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	161	-100.0%	12	-100.0%	76	369	-79.4%
LV CATL CSO	102	218	-53.2%	200	-49.0%	1,157	243	376.1%
SOYMEAL NEARBY+2 CAL SPRD	0	800	-100.0%	0	0.0%	0	3,375	-100.0%
CASH-SETTLED CHEESE	9,581	9,216	4.0%	7,000	36.9%	39,996	32,693	22.3%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
DEC-DEC CORN CAL SPRD	2,473	2,156	14.7%	257	862.3%	3,920	4,967	-21.1%
JULY-DEC SOY OIL CAL SPRD	210	0	0.0%	0	0.0%	640	0	0.0%
WHEAT-CORN ICSCO	0	200	-100.0%	760	-100.0%	3,211	5,557	-42.2%
DEC-JULY CORN CAL SPRD	2,300	0	0.0%	0	0.0%	6,200	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	25	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	50	0	-	0	0.0%	50	0	-
CHI WHEAT	740,405	593,436	24.8%	614,364	20.5%	3,182,546	3,320,509	-4.2%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	0	2,420	-100.0%
KC WHEAT	83,861	27,420	205.8%	41,058	104.3%	225,739	158,540	42.4%
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	-
Intercommodity Spread	300	150	100.0%	0	0.0%	501	2,000	-75.0%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAY 2017	VOLUME MAY 2016	% CHG	VOLUME APR 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	22,132	0	-	11,947	85.3%	64,992	0	-
Ags Options								
WHEAT	0	0	-	0	0.0%	10	0	-
Foreign Exchange Futures								
CHILEAN PESO	279	0	0.0%	706	-60.5%	1,788	10	17,780.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	151,512,110	123,374,422	22.8%	107,347,309	41.1%	680,520,320	585,890,480	16.2%
Equity Index Futures	37,430,496	42,716,646	-12.4%	36,103,651	3.7%	199,891,999	265,473,987	-24.7%
Metals Futures	10,825,961	9,129,956	18.6%	9,497,037	14.0%	49,316,447	42,025,605	17.3%
Energy Futures	50,041,960	41,117,301	21.7%	41,666,555	20.1%	225,859,232	219,913,515	2.7%
FX Futures	16,487,000	13,539,978	21.8%	13,590,418	21.3%	81,148,527	80,249,815	1.1%
Commodities and Alternative Invest	20,950,352	23,513,348	-10.9%	25,392,782	-17.5%	111,070,384	117,168,177	-5.2%
Ags Futures	22,132	0	-	11,947	85.3%	64,992	0	-
Foreign Exchange Futures	279	0	0.0%	706	-60.5%	1,788	10	17,780.0%
TOTAL FUTURES	287,270,290	253,391,651	13.4%	233,610,405	23.0%	1,347,873,689	1,310,721,589	2.8%
TOTAL OPTIONS GROUP								
Equity Index Options	14,060,771	11,881,409	18.3%	13,151,909	6.9%	71,899,434	62,387,682	15.2%
Interest Rate Options	44,633,773	33,176,989	34.5%	49,671,126	-10.1%	241,127,082	189,702,490	27.1%
Metals Options	1,051,219	937,087	12.2%	923,845	13.8%	4,705,264	4,988,918	-5.7%
Energy Options	8,683,454	5,774,714	50.4%	6,578,251	32.0%	35,779,547	33,286,387	7.5%
FX Options	1,619,237	1,470,992	10.1%	1,382,594	17.1%	7,130,156	8,339,107	-14.5%
Commodities and Alternative Invest	5,245,062	6,251,392	-16.1%	4,406,227	19.0%	23,595,037	27,247,679	-13.4%
Ags Options	0	0	-	0	0.0%	10	0	-
TOTAL OPTIONS	75,293,516	59,492,583	26.6%	76,113,952	-1.1%	384,236,530	325,952,263	17.9%

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TOTAL COMBINED								
Interest Rate	196,145,883	156,551,411	25.3%	157,018,435	24.9%	921,647,402	775,592,970	18.8%
Equity Index	51,491,267	54,598,055	-5.7%	49,255,560	4.5%	271,791,433	327,861,669	-17.1%
Metals	11,877,180	10,067,043	18.0%	10,420,882	14.0%	54,021,711	47,014,523	14.9%
Energy	58,725,414	46,892,015	25.2%	48,244,806	21.7%	261,638,779	253,199,902	3.3%
FX	18,106,237	15,010,970	20.6%	14,973,012	20.9%	88,278,683	88,588,922	-0.4%
Commodities and Alternative Invest	26,195,414	29,764,740	-12.0%	29,799,009	-12.1%	134,665,421	144,415,856	-6.8%
Ags	22,132	0	-	11,947	85.3%	65,002		-
Foreign Exchange	279	0	0.0%	706	-60.5%	1,788	10	17,780.0%
GRAND TOTAL	362,563,806	312,884,234	15.9%	309,724,357	17.1%	1,732,110,219	1,636,673,852	5.8%

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