



CMEG Exchange Volume Report - Monthly

	VOLUME JUL 2017	VOLUME JUL 2016	% CHG	VOLUME JUN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	4,672,236	4,734,864	-1.3%	6,144,723	-24.0%	41,278,380	39,931,686	3.4%
10-YR NOTE	24,476,447	23,198,014	5.5%	28,177,174	-13.1%	214,801,938	199,542,546	7.6%
5-YR NOTE	12,784,242	11,120,887	15.0%	16,461,965	-22.3%	129,694,695	110,733,162	17.1%
2-YR NOTE	4,794,311	5,000,155	-4.1%	6,878,719	-30.3%	52,018,142	45,097,417	15.3%
FED FUND	2,807,557	2,218,809	26.5%	4,506,713	-37.7%	32,117,830	18,724,317	71.5%
EURODOLLARS	40,527,351	49,539,882	-18.2%	54,122,625	-25.1%	392,077,253	366,686,407	6.9%
5-YR SWAP RATE	21,815	48,044	-54.6%	82,209	-73.5%	363,673	442,372	-17.8%
2-YR SWAP RATE	0	2	-100.0%	0	0.0%	0	4,411	-100.0%
10-YR SWAP RATE	24,470	30,619	-20.1%	90,582	-73.0%	347,257	336,763	3.1%
7-YR SWAP	0	0	0.0%	0	0.0%	0	3,052	-100.0%
1-MONTH EURODOLLAR	2,105	849	147.9%	14,389	-85.4%	42,734	9,230	363.0%
ULTRA T-BOND	1,779,169	1,693,359	5.1%	2,167,669	-17.9%	17,628,122	15,724,160	12.1%
30-YR SWAP RATE	123	1,296	-90.5%	2,562	-95.2%	9,241	12,779	-27.7%
Ultra 10-Year Note	1,898,721	1,238,847	53.3%	2,179,984	-12.9%	14,758,916	7,347,285	100.9%
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	2,660,257	1,631,855	63.0%	2,891,574	-8.0%	15,476,375	12,147,368	27.4%
10-YR NOTE	10,349,341	6,846,723	51.2%	9,943,374	4.1%	73,235,455	53,834,901	36.0%
5-YR NOTE	1,920,669	1,484,907	29.3%	1,992,969	-3.6%	17,874,260	14,428,909	23.9%
2-YR NOTE	64,001	90,260	-29.1%	100,665	-36.4%	620,071	972,337	-36.2%
FED FUND	0	6,713	-100.0%	400	-100.0%	9,805	58,538	-83.3%
EURODOLLARS	6,871,392	16,734,090	-58.9%	15,999,841	-57.1%	101,736,529	106,108,474	-4.1%
EURO MIDCURVE	9,917,397	10,140,305	-2.2%	12,295,800	-19.3%	107,164,939	80,265,228	33.5%
ULTRA T-BOND	1,683	7,109	-76.3%	9,113	-81.5%	20,673	37,990	-45.6%
Ultra 10-Year Note	38	2,840	-98.7%	298	-87.2%	7,787	4,770	63.2%

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Equity Index Futures								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	2,132,256	2,600,003	-18.0%	3,465,593	-38.5%	19,634,980	25,777,742	-23.8%
E-MINI S&P500	22,213,435	31,172,356	-28.7%	40,314,943	-44.9%	216,812,907	282,590,993	-23.3%
S&P 500	52,266	100,807	-48.2%	207,957	-74.9%	899,875	1,332,546	-32.5%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	-	0	0	0.0%
E-MINI MIDCAP	246,470	305,479	-19.3%	537,053	-54.1%	2,623,454	3,238,356	-19.0%
S&P 400 MIDCAP	0	0	0.0%	0	-	0	0	0.0%
S&P 500 GROWTH	6	8	-25.0%	79	-92.4%	144	163	-11.7%
S&P 500/VALUE	25,534	5,982	326.8%	33,627	-24.1%	140,339	89,133	57.4%
E-MINI RUSSELL 2000	136,286	0	-	0	-	136,286	0	-
E-MINI RUSSELL 1000	2,100	107	1,862.6%	1,673	25.5%	9,009	3,717	142.4%
E-MINI NASDAQ 100	5,528,670	3,857,755	43.3%	9,012,489	-38.7%	36,775,473	40,534,975	-9.3%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	170,906	349,588	-51.1%	321,994	-46.9%	1,862,430	2,938,053	-36.6%
NIKKEI 225 (YEN) STOCK	663,953	1,111,355	-40.3%	1,068,185	-37.8%	6,388,080	9,543,574	-33.1%
DJ US REAL ESTATE	13,390	15,276	-12.3%	49,372	-72.9%	180,379	123,371	46.2%
NASDAQ BIOTECH	50	124	-59.7%	1,182	-95.8%	2,072	124	1,571.0%
E-MICRO NIFTY	0	0	0.0%	0	-	0	0	0.0%
S&P ENERGY SECTOR	10,908	7,084	54.0%	21,070	-48.2%	107,287	63,797	68.2%
S&P TECHNOLOGY SECTOR	8,845	3,754	135.6%	22,100	-60.0%	64,779	44,933	44.2%
S&P MATERIALS SECTOR	4,437	6,743	-34.2%	16,255	-72.7%	55,099	38,531	43.0%
S&P HEALTH CARE SECTOR	6,123	6,295	-2.7%	41,229	-85.1%	111,912	84,662	32.2%
S&P UTILITIES SECTOR	9,471	15,122	-37.4%	62,442	-84.8%	170,468	172,434	-1.1%
S&P FINANCIAL SECTOR	20,862	5,053	312.9%	59,422	-64.9%	188,569	85,792	119.8%
S&P INDUSTRIAL SECTOR	4,778	4,048	18.0%	13,973	-65.8%	51,612	55,187	-6.5%
IBOVESPA INDEX	152	382	-60.2%	529	-71.3%	4,168	4,663	-10.6%
S&P CONSUMER DSCRTNRY SE	4,447	7,790	-42.9%	9,120	-51.2%	53,815	80,355	-33.0%
S&P CONSUMER STAPLES SECT	5,156	8,987	-42.6%	31,536	-83.7%	84,977	205,127	-58.6%
FT-SE 100	2,529	1,945	30.0%	2,273	11.3%	12,794	12,693	0.8%
E-MINI RUSSELL 1000 VALUE	2,347	139	1,588.5%	1,486	57.9%	14,486	6,025	140.4%
E-MINI S&P REAL ESTATE SELE	3,905	0	-	13,471	-71.0%	37,648	0	-
NIFTY 50	15,006	5,428	176.5%	10,123	48.2%	68,775	53,301	29.0%
E-MINI RUSSELL 1000 GROWTH	1,629	114	1,328.9%	1,580	3.1%	6,855	2,276	201.2%

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Equity Index Options								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	5,933	6,917	-14.2%	5,152	15.2%	36,025	93,165	-61.3%
E-MINI S&P500	2,337,042	2,046,984	14.2%	4,629,119	-49.5%	27,412,187	38,816,093	-29.4%
S&P 500	147,927	144,025	2.7%	394,858	-62.5%	2,058,895	4,432,998	-53.6%
E-MINI MIDCAP	0	1	-100.0%	0	0.0%	0	10	-100.0%
E-MINI RUSSELL 2000	2,188	0	-	0	-	2,188	0	-
E-MINI NASDAQ 100	276,966	147,233	88.1%	294,921	-6.1%	1,456,092	1,570,714	-7.3%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
EOM S&P 500	163,904	278,989	-41.3%	190,593	-14.0%	1,203,986	1,251,252	-3.8%
EOM EMINI S&P	1,351,158	1,984,780	-31.9%	2,420,372	-44.2%	13,801,619	10,974,698	25.8%
EOW1 S&P 500	126,069	55,592	126.8%	79,514	58.5%	604,745	384,851	57.1%
EOW1 EMINI S&P 500	911,791	814,044	12.0%	965,395	-5.6%	7,794,272	6,499,409	19.9%
EOW2 S&P 500	159,598	110,629	44.3%	185,204	-13.8%	1,127,436	886,476	27.2%
EOW2 EMINI S&P 500	835,882	752,439	11.1%	1,052,736	-20.6%	7,619,016	6,834,181	11.5%
EOW4 EMINI S&P 500	801,966	1,108,737	-27.7%	886,612	-9.5%	6,298,131	7,608,849	-17.2%
EOM3 E-MINI S&P 500 END OF M	2,761	0	-	0	-	2,761	0	-
EOW3 EMINI S&P 500	2,958,456	3,826,861	-22.7%	2,600,475	13.8%	24,474,610	9,091,082	169.2%
EOW3 S&P 500	386,535	461,051	-16.2%	258,664	49.4%	2,439,262	1,421,889	71.6%
Metals Futures								
COMEX GOLD	5,957,038	5,798,480	2.7%	4,906,631	21.4%	38,333,833	34,709,127	10.4%
COMEX MINY COPPER	370	334	10.8%	996	-62.9%	5,479	4,116	33.1%
COMEX SILVER	1,829,718	1,458,746	25.4%	2,371,502	-22.8%	12,945,871	10,311,808	25.5%
COMEX COPPER	1,740,501	1,510,169	15.3%	2,297,605	-24.2%	14,040,731	11,890,930	18.1%
NYMEX HOT ROLLED STEEL	6,639	3,415	94.4%	4,905	35.4%	31,182	33,196	-6.1%
NYMEX PLATINUM	321,062	279,689	14.8%	529,562	-39.4%	2,633,567	2,173,484	21.2%
URANIUM	286	0	0.0%	530	-46.0%	4,225	6,493	-34.9%
PALLADIUM	82,725	104,219	-20.6%	120,488	-31.3%	844,592	773,833	9.1%
E-MICRO GOLD	81,456	97,398	-16.4%	87,230	-6.6%	606,072	667,510	-9.2%
COPPER	22	30	-26.7%	40	-45.0%	985	2,838	-65.3%
SILVER	5,431	12,077	-55.0%	5,916	-8.2%	36,817	59,210	-37.8%
FERROUS PRODUCTS	30	0	0.0%	195	-84.6%	530	510	3.9%
ALUMINUM	4,436	2,826	57.0%	4,000	10.9%	36,641	19,126	91.6%
COMEX E-Mini SILVER	915	2,179	-58.0%	986	-7.2%	6,399	8,560	-25.2%
METALS	0	0	0.0%	0	0.0%	0	5	-100.0%
GOLD	1	0	-	0	0.0%	1	0	-
LNDN ZINC	0	35	-100.0%	35	-100.0%	85	186	-54.3%
Gold Kilo	258	3,717	-93.1%	356	-27.5%	2,535	35,938	-92.9%
COMEX E-Mini GOLD	7,215	15,804	-54.3%	5,858	23.2%	59,088	80,676	-26.8%
Aluminium MW Trans Prem Platts	4,732	6,192	-23.6%	5,921	-20.1%	51,672	43,399	19.1%
IRON ORE 62 CHINA TSI FUTURE	4,483	12,551	-64.3%	6,205	-27.8%	70,909	123,334	-42.5%
IRON ORE 62 CHINA PLATTS FU	4,070	0	0.0%	630	546.0%	6,212	2,470	151.5%
IRON ORE 58 CHINA TSI FUTURE	0	0	0.0%	0	-	0	0	0.0%

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Metals Options								
COMEX GOLD	789,412	585,536	34.8%	780,304	1.2%	5,571,442	5,783,901	-3.7%
COMEX SILVER	131,387	134,625	-2.4%	108,479	21.1%	811,506	800,592	1.4%
COMEX COPPER	5,989	5,791	3.4%	2,328	157.3%	28,589	19,314	48.0%
NYMEX PLATINUM	3,239	2,657	21.9%	1,325	144.5%	17,952	27,685	-35.2%
PALLADIUM	6,731	5,392	24.8%	5,755	17.0%	31,923	21,488	48.6%
COPPER	0	0	0.0%	0	-	0	0	0.0%
SILVER	55	196	-71.9%	80	-31.3%	1,395	229	509.2%
GOLD	10,226	5,311	92.5%	15,744	-35.0%	81,354	28,916	181.3%
IRON ORE 62 CHINA TSI PUT OP	2,580	5,162	-50.0%	430	500.0%	17,195	23,386	-26.5%
IRON ORE 62 CHINA TSI CALL O	300	1,230	-75.6%	180	66.7%	8,452	33,201	-74.5%
Energy Futures								
ETHANOL	6,524	14,181	-54.0%	9,817	-33.5%	103,622	102,234	1.4%
ETHANOL FWD	0	952	-100.0%	258	-100.0%	3,324	4,898	-32.1%
HOUSTON SHIP CHANNEL BASI	1,713	1,860	-7.9%	0	0.0%	3,777	24,668	-84.7%
NORTHWEST ROCKIES BASIS S	1,738	6,806	-74.5%	368	372.3%	3,088	127,801	-97.6%
HEATING OIL VS ICE GASOIL	0	0	0.0%	0	-	0	0	0.0%
FUEL OIL CRACK VS ICE	1,527	5,217	-70.7%	9,040	-83.1%	31,586	28,762	9.8%
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	0	32	-100.0%
NGPL MIDCONTINENT INDEX	0	620	-100.0%	0	0.0%	0	7,227	-100.0%
NGPL TEXOK INDEX	0	0	0.0%	0	0.0%	0	60	-100.0%
CENTERPOINT BASIS SWAP	0	906	-100.0%	0	0.0%	534	9,950	-94.6%
NATURAL GAS	119,466	148,041	-19.3%	176,033	-32.1%	1,069,929	868,891	23.1%
HTG OIL	36	116	-69.0%	48	-25.0%	168	5,402	-96.9%
LTD NAT GAS	254,840	176,514	44.4%	359,310	-29.1%	2,073,896	1,608,546	28.9%
GASOIL MINI CALENDAR SWAP	23	141	-83.7%	73	-68.5%	1,003	1,838	-45.4%
GASOIL 0.1 ROTTERDAM BARG	0	0	0.0%	30	-100.0%	80	0	0.0%
N ROCKIES PIPE SWAP	334	0	0.0%	0	0.0%	334	0	0.0%
HUSTN SHIP CHNL PIPE SWP	719	0	0.0%	0	0.0%	719	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	1,434,996	1,634,124	-12.2%	2,164,588	-33.7%	13,779,538	14,219,424	-3.1%
BRENT CALENDAR SWAP	3,959	2,919	35.6%	644	514.8%	16,920	16,917	0.0%
GASOIL 0.1 CARGOES CIF NE	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 RDAM BRGS VS I	0	5	-100.0%	30	-100.0%	150	60	150.0%
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	5,830	805	624.2%	300	1,843.3%	21,851	33,128	-34.0%
MARS (ARGUS) VS WTI TRD M	12,545	11,045	13.6%	13,825	-9.3%	134,129	66,704	101.1%
WTS (ARGUS) VS WTI TRD MT	1,024	1,010	1.4%	510	100.8%	3,944	7,726	-49.0%
SINGAPORE 180CST BALMO	50	15	233.3%	60	-16.7%	422	382	10.5%
SINGAPORE 380CST BALMO	146	135	8.1%	136	7.4%	1,390	1,008	37.9%
SINGAPORE JET KERO BALMO	100	0	0.0%	24	316.7%	536	56	857.1%
SINGAPORE NAPHTHA BALMO	0	0	0.0%	0	0.0%	0	20	-100.0%
DUBAI CRUDE OIL BALMO	0	275	-100.0%	0	0.0%	0	275	-100.0%
EURO 3.5% FUEL OIL RDAM B	141	182	-22.5%	336	-58.0%	3,391	2,121	59.9%
EURO 1% FUEL OIL NEW BALM	0	0	0.0%	0	0.0%	18	210	-91.4%

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Energy Futures								
NY HARBOR 1% FUEL OIL BAL	0	0	0.0%	0	0.0%	25	30	-16.7%
GULF COAST 3% FUEL OIL BA	915	262	249.2%	2,253	-59.4%	9,111	5,369	69.7%
PREMIUM UNLND 10P FOB MED	32	294	-89.1%	50	-36.0%	408	2,155	-81.1%
GASOIL 10P CRG CIF NW VS	25	0	0.0%	0	0.0%	25	10	150.0%
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	42	0	0.0%	0	0.0%	62	30	106.7%
3.5% FUEL OIL CID MED SWA	5	121	-95.9%	0	0.0%	877	1,751	-49.9%
ARGUS PROPAN FAR EST INDE	3,541	1,671	111.9%	2,757	28.4%	13,095	10,993	19.1%
ULSD 10PPM CIF VS ICE GAS	0	0	0.0%	0	0.0%	0	35	-100.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	0.0%	0	0.0%	20	5	300.0%
JET FUEL BRG FOB RDM VS I	0	0	0.0%	0	0.0%	5	2	150.0%
PJM NILL DA OFF-PEAK	23,400	28,617	-18.2%	0	0.0%	685,367	527,055	30.0%
PJM AECO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	0	6,350	-100.0%	0	0.0%	5,250	14,755	-64.4%
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	20,320	-100.0%	4,730	-100.0%	6,070	42,598	-85.8%
PJM WESTH DA OFF-PEAK	0	375,680	-100.0%	0	0.0%	7,500	825,010	-99.1%
PJM WESTH RT PEAK	15,947	59,808	-73.3%	36,015	-55.7%	178,376	449,328	-60.3%
PJM WESTH RT OFF-PEAK	56,840	962,311	-94.1%	331,190	-82.8%	1,846,225	5,428,596	-66.0%
ALGONQUIN CITYGATES BASIS	0	1,588	-100.0%	0	0.0%	0	5,417	-100.0%
TCO NG INDEX SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE 3 NG INDEX S	0	0	-	0	0.0%	6,256	0	-
MICHCON NG INDEX SWAP	0	1,840	-100.0%	0	0.0%	0	1,840	-100.0%
CIG ROCKIES NG INDEX SWA	0	124	-100.0%	0	0.0%	720	1,054	-31.7%
GASOIL 0.1 CIF MED SWAP	0	0	0.0%	0	0.0%	0	75	-100.0%
GASOIL 0.1CIF MED VS ICE	0	40	-100.0%	0	0.0%	50	120	-58.3%
ULSD 10PPM CIF MED SWAP	0	0	0.0%	0	0.0%	30	45	-33.3%
ULSD 10PPM CIF MED VS ICE	0	46	-100.0%	45	-100.0%	66	154	-57.1%
BRENT BALMO SWAP	190	40	375.0%	150	26.7%	478	810	-41.0%
ICE GASOIL BALMO SWAP	9	0	-	0	-	9	0	-
ULSD 10PPM CIF NW BALMO S	6	0	-	0	-	6	0	-
ULSD 10PPM CIF MED BALMO	0	0	0.0%	0	0.0%	0	38	-100.0%
PERMIAN BASIS SWAP	795	3,720	-78.6%	0	0.0%	1,009	26,222	-96.2%
Tetco ELA Basis	0	0	0.0%	0	-	0	0	0.0%
PANHANDLE INDEX SWAP FUTU	0	0	0.0%	0	0.0%	0	2,480	-100.0%
GULF COAST JET FUEL CLNDR	355	192	84.9%	0	0.0%	901	1,133	-20.5%
EUROPE 1% FUEL OIL NWE CA	0	565	-100.0%	10	-100.0%	663	1,342	-50.6%
SINGAPORE FUEL 180CST CAL	963	1,079	-10.8%	835	15.3%	7,955	8,635	-7.9%
NYISO G	0	0	0.0%	0	0.0%	0	0	0.0%
GULF COAST NO.6 FUEL OIL	40,880	59,772	-31.6%	43,471	-6.0%	385,021	409,163	-5.9%
NEW YORK HUB ZONE G PEAK	0	0	0.0%	0	0.0%	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME JUL 2017	VOLUME JUL 2016	% CHG	VOLUME JUN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Energy Futures								
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%
SINGAPORE FUEL OIL SPREAD	763	576	32.5%	394	93.7%	5,609	3,849	45.7%
SINGAPORE JET KERO GASOIL	1,565	1,745	-10.3%	1,975	-20.8%	15,095	5,050	198.9%
TETCO M-3 INDEX	0	279	-100.0%	0	0.0%	0	7,463	-100.0%
DOMINION TRAN INC - APP I	0	0	0.0%	0	0.0%	0	17,107	-100.0%
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL PHY	3,601,087	3,052,514	18.0%	3,642,296	-1.1%	24,355,136	22,626,448	7.6%
GASOIL 10PPM CARGOES CIF	0	0	0.0%	0	0.0%	0	3	-100.0%
GASOIL 10PPM VS ICE SWAP	72	60	20.0%	0	0.0%	532	488	9.0%
NY1% VS GC SPREAD SWAP	2,754	2,814	-2.1%	2,612	5.4%	17,141	15,997	7.2%
EUROPEAN NAPHTHA BALMO	260	133	95.5%	644	-59.6%	2,739	1,031	165.7%
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	0	0.0%	0	0.0%	0	10	-100.0%
ARGUS PROPAN(SAUDI ARAMC	837	719	16.4%	818	2.3%	6,594	6,908	-4.5%
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	4	21	-81.0%	1	300.0%	18	72	-75.0%
WAHA BASIS	1,220	6,891	-82.3%	950	28.4%	3,052	35,670	-91.4%
MINY NATURAL GAS	16,566	24,762	-33.1%	20,763	-20.2%	184,590	174,111	6.0%
SINGAPORE GASOIL SWAP	9,669	6,562	47.3%	8,085	19.6%	71,602	29,352	143.9%
UP DOWN GC ULSD VS NMX HO	40,618	68,604	-40.8%	50,607	-19.7%	304,721	374,506	-18.6%
PJM NILL DA PEAK	1,275	1,375	-7.3%	0	0.0%	39,026	25,217	54.8%
PJM DAYTON DA OFF-PEAK	0	0	0.0%	0	0.0%	211,995	21,305	895.0%
LA JET (OPIS) SWAP	1,035	1,625	-36.3%	2,375	-56.4%	12,120	12,972	-6.6%
ULSD UP-DOWN BALMO SWP	2,575	9,862	-73.9%	1,890	36.2%	24,950	32,410	-23.0%
JET FUEL UP-DOWN BALMO CL	5,056	1,365	270.4%	7,629	-33.7%	51,172	21,587	137.1%
EIA FLAT TAX ONHWAY DIESE	674	1,192	-43.5%	854	-21.1%	6,118	8,092	-24.4%
ARGUS LLS VS. WTI (ARG) T	6,155	14,270	-56.9%	3,065	100.8%	42,760	97,655	-56.2%
JAPAN NAPHTHA BALMO SWAP	90	5	1,700.0%	63	42.9%	1,314	295	345.4%
NY 3.0% FUEL OIL (PLATTS	25	75	-66.7%	100	-75.0%	3,110	1,175	164.7%
NY 2.2% FUEL OIL (PLATTS	0	0	0.0%	0	0.0%	0	409	-100.0%
CAISO SP15 EZGNHUB5 MW P	0	0	-	0	0.0%	7,940	0	-
RBOB GASOLINE BALMO CLNDR	785	943	-16.8%	619	26.8%	5,521	4,563	21.0%
GASOLINE UP-DOWN BALMO SW	0	0	0.0%	0	0.0%	0	810	-100.0%
TRANSCO ZONE 4 NAT GAS IN	0	744	-100.0%	0	0.0%	465	1,457	-68.1%
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%	0	8,310	-100.0%
COLUMB GULF MAINLINE NG B	999	790	26.5%	0	0.0%	999	14,968	-93.3%
HENRY HUB FINANCIAL LAST	151	0	-	0	-	151	0	-
TENNESSEE 800 LEG NG BASI	0	0	0.0%	0	0.0%	0	796	-100.0%
TRANSCO ZONE 1 NG BASIS	0	0	0.0%	0	-	0	0	0.0%
ONEOK OKLAHOMA NG BASIS	0	0	0.0%	0	0.0%	0	945	-100.0%
SOUTH STAR TEX OKLHM KNS	0	1,104	-100.0%	0	0.0%	0	1,368	-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	54,290	-100.0%
PJM NI HUB 5MW REAL TIME	34,665	49,415	-29.8%	41,815	-17.1%	1,742,340	1,031,340	68.9%
NYISO ZONE G 5MW D AH O P	0	79,560	-100.0%	327,600	-100.0%	648,480	364,160	78.1%
NYISO ZONE J 5MW D AH PK	2,550	0	0.0%	2,750	-7.3%	22,295	7,767	187.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME JUL 2017	VOLUME JUL 2016	% CHG	VOLUME JUN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Energy Futures								
NYISO ZONE J 5MW D AH O P	0	0	0.0%	46,800	-100.0%	226,600	102,952	120.1%
PJM COMED 5MW D AH PK	0	1,270	-100.0%	0	0.0%	4,675	11,470	-59.2%
PJM COMED 5MW D AH O PK	0	23,480	-100.0%	0	0.0%	85,390	210,680	-59.5%
NEPOOL INTR HUB 5MW D AH	690	39,480	-98.3%	1,600	-56.9%	236,770	180,345	31.3%
CIN HUB 5MW REAL TIME PK	2,205	4,350	-49.3%	1,700	29.7%	24,975	60,456	-58.7%
CIN HUB 5MW D AH PK	855	1,566	-45.4%	1,912	-55.3%	13,668	18,414	-25.8%
NYISO ZONE A 5MW D AH PK	0	0	0.0%	0	0.0%	6,815	640	964.8%
NYISO ZONE A 5MW D AH O P	23,400	0	0.0%	0	0.0%	32,760	231,440	-85.8%
NEPOOL W CNT MASS 5MW D A	0	0	0.0%	0	0.0%	0	4,000	-100.0%
NEPOOL CONECTIC 5MW D AH	0	0	0.0%	0	0.0%	0	635	-100.0%
NEPOOL CNCTCT 5MW D AH O	0	0	0.0%	0	0.0%	0	11,925	-100.0%
NEPOOL SE MASS 5MW D AH P	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL SE MASS 5MW D AH O	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL NE MASS 5MW D AH P	0	0	0.0%	0	0.0%	0	640	-100.0%
NEPOOL NE MASS 5MW D AH O	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE C 5MW D AH PK	0	0	0.0%	0	0.0%	110	1,512	-92.7%
NEPOOL W CNTR M 5MW D AH	0	0	0.0%	0	0.0%	0	1,685	-100.0%
NYISO ZONE G 5MW D AH PK	3,240	3,060	5.9%	9,125	-64.5%	47,955	25,089	91.1%
PJM AD HUB 5MW REAL TIME	9,855	74,528	-86.8%	0	0.0%	292,910	1,095,361	-73.3%
CIN HUB 5MW D AH O PK	80,000	112,640	-29.0%	0	0.0%	262,680	275,560	-4.7%
CIN HUB 5MW REAL TIME O P	104,240	168,360	-38.1%	3,720	2,702.2%	381,000	966,584	-60.6%
RBOB PHY	4,065,768	3,426,991	18.6%	4,454,360	-8.7%	29,147,747	26,137,740	11.5%
SING FUEL	0	5	-100.0%	0	0.0%	40	10	300.0%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	-	0	0	0.0%
RBOB VS HEATING OIL SWAP	2,380	2,280	4.4%	1,665	42.9%	14,850	11,227	32.3%
NORTHEN NATURAL GAS DEMA	0	0	0.0%	0	0.0%	0	1,595	-100.0%
HOUSTON SHIP CHANNEL INDE	0	186	-100.0%	0	0.0%	0	186	-100.0%
EUROPE JET KERO NWE CALSW	0	0	0.0%	0	0.0%	60	38	57.9%
MINY WTI CRUDE OIL	254,223	215,615	17.9%	307,971	-17.5%	1,815,186	2,045,808	-11.3%
NEW ENGLAND HUB PEAK DAIL	0	0	0.0%	0	0.0%	0	0	0.0%
ROCKIES KERN OPAL - NW IN	0	310	-100.0%	0	0.0%	0	1,046	-100.0%
NATURAL GAS PHY	7,515,283	6,769,102	11.0%	9,195,026	-18.3%	60,643,270	52,210,723	16.2%
APPALACHIAN COAL (PHY)	0	0	0.0%	0	0.0%	0	130	-100.0%
WTI CALENDAR	30,979	20,942	47.9%	23,287	33.0%	236,162	212,256	11.3%
HENRY HUB BASIS SWAP	2,720	16,538	-83.6%	2,046	32.9%	51,020	155,417	-67.2%
DEMARC INDEX FUTURE	0	0	0.0%	0	0.0%	0	800	-100.0%
WTS (ARGUS) VS WTI SWAP	3,480	450	673.3%	4,755	-26.8%	25,374	7,382	243.7%
PREMIUM UNLEAD 10PPM FOB	32	17	88.2%	20	60.0%	152	278	-45.3%
CHICAGO UNL GAS PL VS RBO	0	0	0.0%	0	0.0%	0	1,600	-100.0%
CRUDE OIL PHY	27,618,101	18,841,451	46.6%	29,140,589	-5.2%	174,885,389	155,010,664	12.8%
RBOB CALENDAR SWAP	7,325	7,572	-3.3%	6,248	17.2%	48,710	41,822	16.5%
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	72,594	97,755	-25.7%	88,080	-17.6%	795,301	674,621	17.9%
NEW YORK ETHANOL SWAP	900	750	20.0%	525	71.4%	4,610	11,300	-59.2%
GASOIL BULLET SWAP	0	0	-	30	-100.0%	30	0	-
EURO PROPANE CIF ARA SWA	810	1,239	-34.6%	1,277	-36.6%	7,963	8,405	-5.3%
JAPAN C&F NAPHTHA SWAP	894	1,055	-15.3%	1,906	-53.1%	11,505	8,226	39.9%
NYMEX ULSD VS NYMEX HO	0	0	0.0%	0	0.0%	0	0	0.0%
LA CARBOB GASOLINE(OPIS)S	0	325	-100.0%	425	-100.0%	1,550	5,575	-72.2%

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Energy Futures								
LA CARB DIESEL (OPIS) SWA	150	190	-21.1%	25	500.0%	1,220	5,082	-76.0%
JAPAN C&F NAPHTHA CRACK S	72	513	-86.0%	1,473	-95.1%	3,885	2,766	40.5%
LLS (ARGUS) VS WTI SWAP	2,438	5,808	-58.0%	465	424.3%	25,003	47,963	-47.9%
MINY RBOB GAS	3	3	0.0%	4	-25.0%	31	27	14.8%
RBOB GAS	5,182	1,526	239.6%	2,510	106.5%	15,952	8,901	79.2%
RBOB CRACK SPREAD	485	50	870.0%	0	0.0%	2,564	10,295	-75.1%
RBOB UP-DOWN CALENDAR SW	0	0	0.0%	0	0.0%	0	9,203	-100.0%
NY HARBOR RESIDUAL FUEL 1	1,341	1,834	-26.9%	683	96.3%	17,886	24,478	-26.9%
NY HARBOR HEAT OIL SWP	4,456	1,947	128.9%	2,156	106.7%	18,790	18,449	1.8%
LA JET FUEL VS NYM NO 2 H	0	15	-100.0%	0	0.0%	25	775	-96.8%
ANR OKLAHOMA	0	248	-100.0%	0	0.0%	0	3,539	-100.0%
MICHIGAN BASIS	0	1,845	-100.0%	0	0.0%	2,592	15,309	-83.1%
Sumas Basis Swap	550	787	-30.1%	1,003	-45.2%	6,238	13,775	-54.7%
NGPL MID-CONTINENT	1,200	3,393	-64.6%	0	0.0%	2,344	25,369	-90.8%
TEXAS EASTERN ZONE M-3 BA	453	8,531	-94.7%	0	0.0%	8,000	55,776	-85.7%
PJM MONTHLY	0	40	-100.0%	0	0.0%	120	2,898	-95.9%
NORTHEN NATURAL GAS VENTL	0	1,235	-100.0%	0	0.0%	84	7,027	-98.8%
DOMINION TRANSMISSION INC	6,081	8,824	-31.1%	670	807.6%	48,516	132,633	-63.4%
TCO BASIS SWAP	824	1,345	-38.7%	0	0.0%	8,226	17,414	-52.8%
CIG BASIS	540	5,386	-90.0%	0	0.0%	726	53,823	-98.7%
PJM DAILY	0	0	0.0%	0	0.0%	0	1,300	-100.0%
COLUMBIA GULF ONSHORE	1,332	0	0.0%	0	0.0%	1,332	3,108	-57.1%
Tetco STX Basis	0	730	-100.0%	0	0.0%	0	1,611	-100.0%
Transco Zone 3 Basis	0	0	0.0%	0	0.0%	302	610	-50.5%
HENRY HUB SWING FUTURE	0	0	0.0%	0	0.0%	0	290	-100.0%
EL PASO PERMIAN INDEX SWA	0	620	-100.0%	0	0.0%	0	1,612	-100.0%
HENRY HUB INDEX SWAP FUTU	2,108	15,594	-86.5%	2,046	3.0%	48,830	146,955	-66.8%
WAHA INDEX SWAP FUTURE	0	620	-100.0%	0	0.0%	0	7,940	-100.0%
GULF COAST GASOLINE CLNDR	0	0	0.0%	0	0.0%	0	1,300	-100.0%
EUROPE NAPHTHA CALSWAP	3,380	2,004	68.7%	2,895	16.8%	19,958	9,368	113.0%
EUROPE 1% FUEL OIL RDAM C	10	10	0.0%	0	0.0%	36	124	-71.0%
EUROPE 3.5% FUEL OIL RDAM	3,379	5,762	-41.4%	7,080	-52.3%	57,518	46,001	25.0%
EUROPE 3.5% FUEL OIL MED	5	247	-98.0%	0	0.0%	1,164	2,519	-53.8%
PANHANDLE BASIS SWAP FUTU	3,012	8,243	-63.5%	0	0.0%	3,060	59,604	-94.9%
SAN JUAN BASIS SWAP	2,040	4,722	-56.8%	0	0.0%	2,254	45,301	-95.0%
SOCAL BASIS SWAP	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE 6 BASIS SWAP	0	1,219	-100.0%	0	0.0%	2,870	6,389	-55.1%
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	34,721	29,266	18.6%	41,623	-16.6%	302,818	227,475	33.1%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	-	0	0	0.0%
EURO 3.5% FUEL OIL SPREAD	680	330	106.1%	1,007	-32.5%	3,963	3,966	-0.1%
GASOIL CALENDAR SWAP	0	46	-100.0%	0	0.0%	241	290	-16.9%
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%	0	620	-100.0%
DEMARC SWING SWAP	0	0	-	0	0.0%	0	0	-
CENTERPOINT EAST INDEX	0	740	-100.0%	0	0.0%	0	740	-100.0%
CRUDE OIL	11,574	4,980	132.4%	2,434	375.5%	66,384	112,375	-40.9%
BRENT FINANCIAL FUTURES	915	365	150.7%	16,240	-94.4%	41,211	3,924	950.2%
WTI-BRENT BULLET SWAP	0	0	0.0%	0	0.0%	404	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME JUL 2017	VOLUME JUL 2016	% CHG	VOLUME JUN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Energy Futures								
WTI-BRENT CALENDAR SWAP	18,140	17,120	6.0%	10,199	77.9%	64,352	86,187	-25.3%
DATED TO FRONTLINE BRENT	2,580	1,550	66.5%	1,575	63.8%	9,600	11,260	-14.7%
ICE BRENT DUBAI SWAP	400	0	0.0%	3,920	-89.8%	69,463	10	694,530.0%
GASOIL CRACK SPREAD CALEN	5,308	7,971	-33.4%	12,510	-57.6%	55,883	36,632	52.6%
EUROPEAN NAPHTHA CRACK SP	7,013	4,627	51.6%	5,581	25.7%	50,830	31,825	59.7%
EURO GASOIL 10PPM VS ICE	0	75	-100.0%	80	-100.0%	278	450	-38.2%
JET CIF NWE VS ICE	129	82	57.3%	173	-25.4%	824	698	18.1%
JET BARGES VS ICE GASOIL	0	0	0.0%	0	0.0%	0	22	-100.0%
SINGAPORE GASOIL VS ICE	3,455	2,508	37.8%	10,685	-67.7%	61,369	13,008	371.8%
NATURAL GAS PEN SWP	63,075	123,511	-48.9%	87,654	-28.0%	633,057	784,479	-19.3%
WESTERN RAIL DELIVERY PRB	0	355	-100.0%	60	-100.0%	2,220	7,367	-69.9%
EASTERN RAIL DELIVERY CSX	0	1,310	-100.0%	411	-100.0%	4,215	8,877	-52.5%
EUROPE DATED BRENT SWAP	1,400	3,100	-54.8%	0	0.0%	1,816	25,958	-93.0%
TC5 RAS TANURA TO YOKOHAM	0	0	0.0%	0	0.0%	0	15	-100.0%
TC2 ROTTERDAM TO USAC 37K	0	0	0.0%	0	-	0	0	0.0%
PJM OFF-PEAK LMP SWAP FUT	0	0	0.0%	0	0.0%	0	140	-100.0%
NYISO A OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO G OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO J OFF-PEAK	0	0	0.0%	0	0.0%	0	80	-100.0%
ISO NEW ENGLAND OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB OFF-PEAK M	0	0	0.0%	0	0.0%	0	0	0.0%
N ILLINOIS HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB MTHLY	0	240	-100.0%	0	0.0%	0	240	-100.0%
FUELOIL SWAP:CARGOES VS.B	295	187	57.8%	614	-52.0%	2,386	2,729	-12.6%
EAST/WEST FUEL OIL SPREAD	10	75	-86.7%	60	-83.3%	1,255	186	574.7%
SINGAPORE 380CST FUEL OIL	6,317	9,308	-32.1%	9,859	-35.9%	75,963	45,503	66.9%
SINGAPORE JET KEROSENE SW	3,295	1,130	191.6%	65	4,969.2%	10,244	3,720	175.4%
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	789	-100.0%	0	0.0%	0	2,097	-100.0%
TRANSCO ZONE4 BASIS SWAP	5,520	1,567	252.3%	1,208	357.0%	12,619	16,209	-22.1%
ANR LOUISIANA BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TENNESSEE 500 LEG BASIS S	0	331	-100.0%	0	0.0%	428	724	-40.9%
TENNESSEE ZONE 0 BASIS SW	0	604	-100.0%	0	0.0%	0	2,600	-100.0%
TRANSCO ZONE 6 INDEX	0	604	-100.0%	0	0.0%	856	6,014	-85.8%
CINERGY HUB OFF-PEAK MONT	0	0	0.0%	0	0.0%	0	60	-100.0%
GULF COAST ULSD CALENDAR	532	1,232	-56.8%	838	-36.5%	4,000	6,202	-35.5%
GULF COAST ULSD CRACK SPR	1,700	75	2,166.7%	630	169.8%	3,870	6,006	-35.6%
HENRY HUB SWAP	246,115	257,428	-4.4%	127,193	93.5%	1,199,977	3,072,854	-60.9%
DUBAI CRUDE OIL CALENDAR	5,460	2,875	89.9%	9,450	-42.2%	66,799	9,480	604.6%
USGC UNL 87 CRACK SPREAD	0	0	0.0%	0	0.0%	0	175	-100.0%
NYH NO 2 CRACK SPREAD CAL	1,670	742	125.1%	1,035	61.4%	11,080	11,685	-5.2%
NO 2 UP-DOWN SPREAD CALEN	0	187	-100.0%	100	-100.0%	3,560	2,562	39.0%
SINGAPORE MOGAS 92 UNLEAD	57	0	0.0%	0	0.0%	1,240	2,818	-56.0%
ETHANOL T2 FOB ROTT INCL DU	3,372	1,401	140.7%	6,611	-49.0%	27,525	14,973	83.8%
SINGAPORE MOGAS 92 UNLEAD	6,378	5,805	9.9%	11,981	-46.8%	55,800	46,422	20.2%
PROPANE NON-LDH MT. BEL (OF	2,363	11,648	-79.7%	6,303	-62.5%	49,813	70,868	-29.7%
PROPANE NON-LDH MB (OPIS) B	100	225	-55.6%	311	-67.8%	3,907	2,502	56.2%
NY JET FUEL (PLATTS) HEAT OIL	0	0	0.0%	0	0.0%	0	0	0.0%
JET AV FUEL (P) CAR FM ICE GA	0	32	-100.0%	12	-100.0%	12	112	-89.3%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
FUEL OIL (PLATS) CAR CM	0	930	-100.0%	0	0.0%	0	1,091	-100.0%
FUEL OIL (PLATS) CAR CN	0	0	0.0%	0	0.0%	0	54	-100.0%
NY ULSD (ARGUS) VS HEATING	29	236	-87.7%	327	-91.1%	7,720	2,944	162.2%
PJM PECO ZONE5MW PEAK CAL	0	0	0.0%	0	0.0%	0	0	0.0%
IN DELIVERY MONTH EUA	0	350	-100.0%	0	0.0%	2,850	26,201	-89.1%
DATED BRENT (PLATTS) DAILY S	0	0	0.0%	1,400	-100.0%	1,400	0	0.0%
PETRO OUTRIGHT EURO	7,054	9,449	-25.3%	7,450	-5.3%	50,864	64,796	-21.5%
GAS EURO-BOB OXY NWE BARG	14,159	11,803	20.0%	16,334	-13.3%	132,432	99,916	32.5%
GAS EURO-BOB OXY NWE BARG	5,446	4,784	13.8%	6,402	-14.9%	50,137	50,275	-0.3%
PREM UNL GAS 10PPM RDAM F	0	0	0.0%	0	0.0%	7	2	250.0%
PREM UNL GAS 10PPM RDAM F	0	55	-100.0%	0	0.0%	37	243	-84.8%
MONT BELVIEU NORMAL BUTAN	23,552	26,064	-9.6%	24,222	-2.8%	195,635	162,611	20.3%
MONT BELVIEU ETHANE 5 DECI	12,293	33,599	-63.4%	12,600	-2.4%	174,101	272,898	-36.2%
MONT BELVIEU LDH PROPANE 5	72,188	141,588	-49.0%	68,617	5.2%	615,406	767,530	-19.8%
EUROPEAN GASOIL (ICE)	3,401	11,509	-70.4%	4,926	-31.0%	23,621	1,531,210	-98.5%
ERCOT NORTH ZMCPE 5MW OF	0	0	0.0%	0	0.0%	0	0	0.0%
ERCOT NORTH ZMCPE 5MW OF	0	0	0.0%	0	0.0%	14,720	4,280	243.9%
ERCOT NORTH ZMCPE 5MW PE	0	0	0.0%	1,260	-100.0%	2,510	235	968.1%
ERCOT HOUSTON Z MCPE 5MW	0	0	-	1,260	-100.0%	1,680	0	-
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	0.0%	0	0	0.0%
MONT BELVIEU NORMAL BUTAN	294	656	-55.2%	397	-25.9%	5,281	4,975	6.2%
MONT BELVIEU ETHANE OPIS B	0	110	-100.0%	100	-100.0%	2,272	650	249.5%
MONT BELVIEU NATURAL GASO	145	82	76.8%	217	-33.2%	1,783	1,410	26.5%
MONT BELVIEU LDH PROPANE C	1,495	875	70.9%	1,099	36.0%	12,805	5,916	116.4%
CONWAY NORMAL BUTANE (OPI	339	30	1,030.0%	170	99.4%	5,263	444	1,085.4%
CONWAY NATURAL GASOLINE (242	93	160.2%	460	-47.4%	1,789	1,278	40.0%
CONWAY PROPANE 5 DECIMALS	10,865	6,048	79.6%	8,387	29.5%	61,289	40,515	51.3%
PETROCHEMICALS	4,975	6,544	-24.0%	4,870	2.2%	27,051	37,419	-27.7%
MONT BELVIEU NATURAL GASO	3,408	7,291	-53.3%	3,764	-9.5%	29,966	60,644	-50.6%
ELEC NYISO OFF-PEAK	0	0	0.0%	70,200	-100.0%	70,200	0	0.0%
ELEC MISO PEAK	0	0	0.0%	3,825	-100.0%	3,825	0	0.0%
MARS BLEND CRUDE OIL	0	3,450	-100.0%	613	-100.0%	11,228	14,964	-25.0%
NYMEX ALUMINUM FUTURES	0	0	0.0%	0	0.0%	0	0	0.0%
GASOIL 0.1 CIF MED BALMO	0	0	0.0%	0	-	0	0	0.0%
RBOB CRACK SPREAD BALMO S	0	0	0.0%	0	0.0%	0	25	-100.0%
DIESEL 10PPM BARGES FOB B	3	0	-	0	-	3	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	5,461	3,780	44.5%	2,428	124.9%	21,210	17,343	22.3%
HEATING OIL CRCK SPRD BAL	0	0	0.0%	0	0.0%	0	20	-100.0%
CHICAGO ULSD PL VS HO SPR	99	460	-78.5%	50	98.0%	981	1,837	-46.6%
PETRO CRK&SPRD EURO	5,213	4,723	10.4%	7,498	-30.5%	56,814	43,640	30.2%
GRP THREE UNL GS (PLT) VS	425	1,650	-74.2%	75	466.7%	3,654	9,515	-61.6%
CRUDE OIL OUTRIGHTS	18,246	6,640	174.8%	23,968	-23.9%	126,428	43,954	187.6%
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	100	25	300.0%	150	-33.3%	830	320	159.4%
FREIGHT MARKETS	180	24	650.0%	315	-42.9%	881	1,468	-40.0%

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Energy Futures								
PLASTICS	437	20	2,085.0%	785	-44.3%	3,815	2,131	79.0%
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	163	0	0.0%	229	-28.8%	2,111	347	508.4%
TRANSCO ZONE 6 PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
PJM APS ZONE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO OUTRIGHT NA	11,257	15,423	-27.0%	11,100	1.4%	105,938	93,392	13.4%
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	1,300	6,435	-79.8%	5,870	-77.9%	34,139	15,967	113.8%
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	1,580	-100.0%	0	0.0%	0	5,740	-100.0%
MJC FUT	35	172	-79.7%	400	-91.3%	705	621	13.5%
PETRO CRCKS & SPRDS NA	37,428	33,479	11.8%	39,166	-4.4%	281,607	225,315	25.0%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NAT GAS BASIS SWAP	0	793	-100.0%	0	0.0%	1,737	22,996	-92.4%
MCCLOSKEY RCH BAY COAL	3,151	6,187	-49.1%	4,970	-36.6%	39,815	135,942	-70.7%
NGPL TEX/OK	3,088	1,100	180.7%	1,208	155.6%	5,856	22,624	-74.1%
MNC FUT	3,857	5,934	-35.0%	4,750	-18.8%	31,119	28,263	10.1%
MCCLOSKEY ARA ARGS COAL	36,344	118,648	-69.4%	43,738	-16.9%	353,303	1,306,301	-73.0%
DLY GAS EURO-BOB OXY	0	60	-100.0%	0	0.0%	0	60	-100.0%
DAILY PJM	0	0	0.0%	0	0.0%	0	2,720	-100.0%
ONTARIO POWER SWAPS	60	30	100.0%	230	-73.9%	1,135	4,595	-75.3%
INDIANA MISO	0	0	0.0%	0	0.0%	0	112	-100.0%
SINGAPORE GASOIL	4,564	3,610	26.4%	3,684	23.9%	34,910	26,139	33.6%
PETRO CRCKS & SPRDS ASIA	420	0	0.0%	777	-45.9%	1,716	1,114	54.0%
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	2,554	1,780	43.5%	2,602	-1.8%	14,884	9,542	56.0%
NYISO CAPACITY	284	204	39.2%	244	16.4%	3,225	3,281	-1.7%
AUSTRIALIAN COKE COAL	0	131	-100.0%	0	0.0%	993	2,873	-65.4%
PETROLEUM PRODUCTS	1,167	2,304	-49.3%	1,824	-36.0%	19,522	5,987	226.1%
EURO-DENOMINATED PETRO P	0	88	-100.0%	0	0.0%	1,340	158	748.1%
COAL SWAP	25	80	-68.8%	95	-73.7%	1,180	1,887	-37.5%
MGN1 SWAP FUT	180	75	140.0%	132	36.4%	934	963	-3.0%
NATURAL GAS INDEX	0	1,712	-100.0%	0	0.0%	656	6,702	-90.2%
INDONESIAN COAL	0	15	-100.0%	0	0.0%	5	170	-97.1%
UCM FUT	47	10	370.0%	28	67.9%	245	231	6.1%
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)	125	0	0.0%	0	0.0%	125	0	0.0%
MGF FUT	0	0	0.0%	0	0.0%	197	100	97.0%
TENN 800 LEG NAT GAS INDE	0	0	0.0%	0	0.0%	0	1,285	-100.0%
NEPOOL RHODE IL 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
MINI GAS EUROBOB OXY NWE A	624	351	77.8%	901	-30.7%	3,796	2,580	47.1%
NATURAL GAS FIXED PRICE SW	360	0	0.0%	0	0.0%	360	0	0.0%
ELEC WEST POWER PEAK	0	0	-	0	0.0%	1,540	0	-
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	0.0%	0	0	-

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Energy Futures								
MINI RBOB V. EBOBARG NWE BF	402	200	101.0%	420	-4.3%	2,947	896	228.9%
NY HARBOR LOW SULPUR GAS	0	295	-100.0%	1,100	-100.0%	4,048	4,551	-11.1%
CRUDE OIL TRADE AT MARKER	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%
ELEC WEST POWER OFF-PEAK	0	0	-	0	0.0%	0	0	-
ERCOT DAILY 5MW PEAK	0	0	-	0	-	0	0	-
MINI RBOB V. EBOB(ARGOS) NW	3,372	1,014	232.5%	2,444	38.0%	18,151	7,748	134.3%
3.5% FUEL OIL CIF BALMO S	0	0	0.0%	0	0.0%	170	165	3.0%
ELEC ERCOT DLY OFF PK	0	0	0.0%	0	0.0%	0	0	0.0%
ELECTRICITY ERCOT PEAK	690	0	-	0	-	690	0	-
SUMAS NAT GAS PLATTS FIXED	306	0	0.0%	0	0.0%	306	0	0.0%
CANADIAN LIGHT SWEET OIL	15	90	-83.3%	165	-90.9%	6,999	13,185	-46.9%
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	0	0	0.0%	0	0.0%	375	50	650.0%
NATURAL GAS	0	0	0.0%	0	0.0%	450	500	-10.0%
PGE CITYGATE PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
N ROCKIES PIPE SWAP	360	720	-50.0%	540	-33.3%	2,856	3,510	-18.6%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	0.0%	0	0	0.0%
SAN JUAN PIPE SWAP	180	720	-75.0%	540	-66.7%	1,980	6,312	-68.6%
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	45,650	32,456	40.7%	27,609	65.3%	206,713	137,568	50.3%
BRENT CALENDAR SWAP	1,875	0	0.0%	1,050	78.6%	5,297	10,628	-50.2%
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	400	-100.0%
SINGAPORE FUEL OIL 180 CS	0	0	0.0%	0	-	0	0	0.0%
HEATING OIL PHY	23,519	51,153	-54.0%	42,565	-44.7%	225,614	398,787	-43.4%
HENRY HUB FINANCIAL LAST	3,136	2,003	56.6%	2,741	14.4%	25,360	15,346	65.3%
RBOB PHY	24,404	20,360	19.9%	24,190	0.9%	178,933	285,869	-37.4%
NATURAL GAS PHY	1,990,771	2,285,459	-12.9%	2,806,528	-29.1%	17,507,352	15,582,158	12.4%
CRUDE OIL APO	56,517	19,993	182.7%	36,758	53.8%	257,543	173,296	48.6%
NATURAL GAS 3 M CSO FIN	7,625	17,037	-55.2%	28,850	-73.6%	80,425	156,724	-48.7%
NATURAL GAS 1 M CSO FIN	9,695	3,000	223.2%	36,200	-73.2%	283,820	36,530	677.0%
WTI CRUDE OIL 1 M CSO FI	28,750	109,000	-73.6%	46,000	-37.5%	382,950	1,177,393	-67.5%
CRUDE OIL PHY	3,500,103	3,454,329	1.3%	4,158,198	-15.8%	28,245,859	26,290,191	7.4%
RBOB CALENDAR SWAP	0	0	0.0%	0	0.0%	2,135	5,799	-63.2%
RBOB 1MO CAL SPD OPTIONS	1,458	0	0.0%	550	165.1%	2,008	3,400	-40.9%
NY HARBOR HEAT OIL SWP	4,308	6,819	-36.8%	5,280	-18.4%	25,148	42,214	-40.4%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT BULLET SWAP	7,352	14,350	-48.8%	10,367	-29.1%	237,474	136,840	73.5%
HEATING OIL CRACK OPTIONS	0	0	-	100	-100.0%	100	0	-
HO 1 MONTH CLNDR OPTIONS	0	0	0.0%	0	0.0%	1,300	5,700	-77.2%

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CMEG Exchange Volume Report - Monthly

	VOLUME JUL 2017	VOLUME JUL 2016	% CHG	VOLUME JUN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Energy Options								
NG HH 3 MONTH CAL	0	0	0.0%	0	0.0%	0	500	-100.0%
CRUDE OIL 1MO	182,275	330,021	-44.8%	190,901	-4.5%	1,237,848	1,724,657	-28.2%
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	420	4,621.4%
PETROCHEMICALS	755	1,527	-50.6%	380	98.7%	6,042	14,420	-58.1%
NATURAL GAS OPTION ON CALE	1,440	900	60.0%	1,500	-4.0%	6,938	13,378	-48.1%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	820	2,580	-68.2%
EUROPEAN JET KEROSENE NW	0	0	0.0%	0	0.0%	0	60	-100.0%
PJM CALENDAR STRIP	0	0	0.0%	0	-	0	0	0.0%
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%	0	1,150	-100.0%
APPALACHIAN COAL	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 6 M CSO FIN	2,250	0	0.0%	700	221.4%	36,820	4,100	798.0%
ELECTRICITY OFF PEAK	0	0	0.0%	0	-	0	0	0.0%
ELEC FINSETTLED	0	50	-100.0%	0	0.0%	0	213	-100.0%
SINGAPORE GASOIL CALENDAR	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL CRK SPD AVG PRI	0	0	-	0	0.0%	0	0	-
NATURAL GAS 5 M CSO FIN	0	0	0.0%	0	0.0%	4,050	1,200	237.5%
ETHANOL SWAP	4,830	4,822	0.2%	5,396	-10.5%	37,187	41,013	-9.3%
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%	250	-100.0%	3,550	1,000	255.0%
MCCLOSKEY RCH BAY COAL	0	0	0.0%	0	0.0%	0	2,385	-100.0%
MCCLOSKEY ARA ARGS COAL	0	300	-100.0%	540	-100.0%	1,290	8,995	-85.7%
SHORT TERM	2,215	2,225	-0.4%	5,381	-58.8%	19,505	20,061	-2.8%
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	5,664	3,200	77.0%	15,245	-62.8%	56,587	43,164	31.1%
COAL API4 INDEX	0	0	0.0%	0	0.0%	0	1,380	-100.0%
COAL API2 INDEX	955	4,370	-78.1%	1,185	-19.4%	8,681	145,866	-94.0%
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	471	-52.2%
DAILY CRUDE OIL	0	0	0.0%	0	-	0	0	0.0%
GASOLINE	0	0	0.0%	0	0.0%	0	872	-100.0%
PJM WES HUB PEAK CAL MTH	530	280	89.3%	400	32.5%	3,550	10,720	-66.9%
LLS CRUDE OIL	0	2,400	-100.0%	0	0.0%	5,100	11,130	-54.2%
12 MO GASOIL CAL SWAP SPR	0	0	-	230	-100.0%	230	0	-
1 MO GASOIL CAL SWAP SPR	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WES HUB PEAK LMP 50MW	492	215	128.8%	380	29.5%	12,085	1,910	532.7%
PJM ELECTRIC	0	0	0.0%	0	-	0	0	0.0%

FX Futures

AUSTRALIAN DOLLAR	1,934,693	1,743,259	11.0%	2,107,450	-8.2%	13,203,872	14,918,953	-11.5%
BRITISH POUND	1,991,918	2,337,080	-14.8%	3,147,785	-36.7%	17,039,086	16,809,721	1.4%
BRAZIL REAL	86,565	63,316	36.7%	68,197	26.9%	608,439	573,592	6.1%
CANADIAN DOLLAR	1,641,928	1,240,452	32.4%	2,136,436	-23.1%	10,840,543	10,894,009	-0.5%

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CMEG Exchange Volume Report - Monthly

	VOLUME JUL 2017	VOLUME JUL 2016	% CHG	VOLUME JUN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
FX Futures								
E-MINI EURO FX	83,774	61,158	37.0%	124,472	-32.7%	633,336	575,539	10.0%
EURO FX	4,449,786	2,734,239	62.7%	5,345,840	-16.8%	31,084,651	28,701,547	8.3%
E-MINI JAPANESE YEN	31,494	33,583	-6.2%	46,278	-31.9%	247,054	249,122	-0.8%
JAPANESE YEN	2,819,809	2,632,892	7.1%	3,767,521	-25.2%	23,560,509	21,716,385	8.5%
MEXICAN PESO	711,791	842,397	-15.5%	1,413,732	-49.7%	7,150,249	7,635,275	-6.4%
NEW ZEALND DOLLAR	441,726	405,823	8.8%	648,131	-31.8%	3,476,486	3,160,637	10.0%
NKR/USD CROSS RATE	2,061	649	217.6%	3,014	-31.6%	14,673	10,823	35.6%
RUSSIAN RUBLE	29,049	24,535	18.4%	101,861	-71.5%	347,207	230,606	50.6%
S.AFRICAN RAND	60,009	11,611	416.8%	69,969	-14.2%	376,855	102,194	268.8%
SWISS FRANC	603,364	328,087	83.9%	638,082	-5.4%	3,723,102	3,269,294	13.9%
AD/CD CROSS RATES	157	0	0.0%	361	-56.5%	541	37	1,362.2%
AD/JY CROSS RATES	2,285	2,324	-1.7%	4,036	-43.4%	17,167	32,446	-47.1%
AD/NE CROSS RATES	263	55	378.2%	141	86.5%	773	636	21.5%
BP/JY CROSS RATES	2,158	3,528	-38.8%	5,099	-57.7%	19,754	13,018	51.7%
BP/SF CROSS RATES	53	182	-70.9%	72	-26.4%	597	309	93.2%
CD/JY CROSS RATES	66	1	6,500.0%	2	3,200.0%	688	10	6,780.0%
EC/AD CROSS RATES	1,217	682	78.4%	8,932	-86.4%	25,697	12,111	112.2%
EC/CD CROSS RATES	3,512	1,387	153.2%	10,389	-66.2%	29,454	17,143	71.8%
EC/NOK CROSS RATES	160	0	0.0%	172	-7.0%	564	7	7,957.1%
EC/SEK CROSS RATES	755	21	3,495.2%	1,772	-57.4%	3,964	1,820	117.8%
EFX/BP CROSS RATES	52,024	35,337	47.2%	153,291	-66.1%	504,119	563,786	-10.6%
EFX/JY CROSS RATES	58,295	26,976	116.1%	134,467	-56.6%	453,205	318,083	42.5%
EFX/SF CROSS RATES	46,618	13,405	247.8%	52,048	-10.4%	266,813	259,413	2.9%
SF/JY CROSS RATES	0	0	-	0	0.0%	32	0	-
SKR/USD CROSS RATES	1,203	933	28.9%	5,190	-76.8%	17,696	12,613	40.3%
HUNGARIAN FORINT (US)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	114	1,061	-89.3%	184	-38.0%	3,027	6,145	-50.7%
POLISH ZLOTY (EC)	30	1	2,900.0%	58	-48.3%	353	19,778	-98.2%
SHEKEL	0	0	0.0%	0	-	0	0	0.0%
RMB USD	18	37	-51.4%	42	-57.1%	242	2,774	-91.3%
KOREAN WON	6	2	200.0%	56	-89.3%	222	118	88.1%
TURKISH LIRA	464	0	0.0%	4,500	-89.7%	11,457	8	143,112.5%
TURKISH LIRA (EU)	0	0	0.0%	0	-	0	0	0.0%
E-MICRO EUR/USD	176,724	244,931	-27.8%	243,363	-27.4%	1,749,607	2,091,176	-16.3%
E-MICRO GBP/USD	31,778	118,706	-73.2%	77,236	-58.9%	423,106	504,419	-16.1%
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	99,803	125,054	-20.2%	83,523	19.5%	576,948	667,951	-13.6%
MICRO CHF/USD	836	895	-6.6%	908	-7.9%	6,513	14,271	-54.4%
INDIAN RUPEE	23,615	9,985	136.5%	31,364	-24.7%	211,625	86,417	144.9%
E-MICRO USD/CNH	0	0	0.0%	0	0.0%	0	61	-100.0%
E-MICRO CAD/USD	25,429	21,611	17.7%	21,935	15.9%	126,303	143,217	-11.8%
FCXR	0	127	-100.0%	291	-100.0%	6,243	410	1,422.7%
E-MICRO JPY/USD	26,367	37,559	-29.8%	31,242	-15.6%	296,794	206,006	44.1%
E-MICRO INR/USD	2,833	2,510	12.9%	2,804	1.0%	18,209	11,297	61.2%
CHINESE RENMINBI (CNH)	685	659	3.9%	1,300	-47.3%	9,733	10,846	-10.3%
USDZAR	0	2	-100.0%	0	0.0%	0	6	-100.0%

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CMEG Exchange Volume Report - Monthly

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FX Options								
AUSTRALIAN DOLLAR	0	107,594	-100.0%	13,669	-100.0%	212,674	997,736	-78.7%
BRITISH POUND	0	186,709	-100.0%	92,911	-100.0%	476,257	1,488,201	-68.0%
CANADIAN DOLLAR	0	112,866	-100.0%	10,872	-100.0%	190,922	1,071,756	-82.2%
EURO FX	0	484,464	-100.0%	67,772	-100.0%	1,319,366	5,311,132	-75.2%
JAPANESE YEN	0	333,060	-100.0%	46,637	-100.0%	576,337	2,340,678	-75.4%
MEXICAN PESO	448	2,759	-83.8%	1,625	-72.4%	20,885	17,240	21.1%
NEW ZEALND DOLLAR	0	0	0.0%	0	-	0	0	0.0%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	0	1,373	-100.0%
SWISS FRANC	0	5,985	-100.0%	383	-100.0%	5,710	49,262	-88.4%
JAPANESE YEN (EU)	40	909	-95.6%	3	1,233.3%	180	5,803	-96.9%
EURO FX (EU)	13	3,891	-99.7%	43	-69.8%	346	27,727	-98.8%
SWISS FRANC (EU)	0	0	-	3	-100.0%	14	0	-
CANADIAN DOLLAR (EU)	12	110	-89.1%	8	50.0%	98	1,768	-94.5%
BRITISH POUND (EU)	278	1,329	-79.1%	96	189.6%	1,322	8,966	-85.3%
AUSTRALIAN DLR (EU)	0	80	-100.0%	0	0.0%	2	1,124	-99.8%
CHF/USD PQO 2pm Fix	3,423	0	-	1,726	98.3%	15,936	0	-
GBP/USD PQO 2pm Fix	200,987	0	-	319,791	-37.2%	1,173,196	0	-
AUD/USD PQO 2pm Fix	202,270	0	-	134,790	50.1%	712,758	0	-
EUR/USD PQO 2pm Fix	865,807	0	-	643,678	34.5%	3,546,742	0	-
JPY/USD PQO 2pm Fix	304,275	0	-	303,513	0.3%	1,682,721	0	-
CAD/USD PQO 2pm Fix	236,341	0	-	177,129	33.4%	823,233	0	-

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CMEG Exchange Volume Report - Monthly

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Commodities and Alternative Investments								
Futures								
CORN	8,516,115	6,258,799	36.1%	11,804,690	-27.9%	55,531,891	55,798,145	-0.5%
SOYBEAN	5,287,456	4,779,771	10.6%	5,251,613	0.7%	31,727,393	40,011,701	-20.7%
SOYBEAN MEAL	2,356,086	2,027,720	16.2%	2,591,377	-9.1%	15,008,750	16,152,174	-7.1%
SOYBEAN OIL	2,467,604	2,165,275	14.0%	2,952,468	-16.4%	17,102,980	16,762,052	2.0%
OATS	10,292	11,971	-14.0%	24,381	-57.8%	107,640	143,255	-24.9%
ROUGH RICE	9,658	10,630	-9.1%	30,991	-68.8%	157,965	172,330	-8.3%
WHEAT	23,789	0	-	22,112	7.6%	110,893	0	-
MINI CORN	12,653	10,890	16.2%	17,023	-25.7%	73,896	88,617	-16.6%
MINI SOYBEAN	23,732	18,438	28.7%	15,330	54.8%	118,785	175,731	-32.4%
MINI WHEAT	8,532	7,914	7.8%	9,081	-6.0%	45,080	45,292	-0.5%
LIVE CATTLE	1,487,063	1,070,497	38.9%	1,201,151	23.8%	9,924,859	7,439,757	33.4%
FEEDER CATTLE	300,121	191,531	56.7%	257,443	16.6%	1,987,466	1,397,027	42.3%
LEAN HOGS	981,241	826,532	18.7%	1,120,066	-12.4%	6,356,855	5,187,826	22.5%
LUMBER	14,333	10,911	31.4%	15,346	-6.6%	114,547	101,289	13.1%
MILK	25,564	18,030	41.8%	25,574	0.0%	190,986	173,298	10.2%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	2,733	2,980	-8.3%	5,511	-50.4%	33,772	35,264	-4.2%
BUTTER CS	3,203	1,995	60.6%	2,682	19.4%	21,040	20,596	2.2%
CLASS IV MILK	525	1,025	-48.8%	720	-27.1%	7,536	6,921	8.9%
DRY WHEY	887	755	17.5%	1,340	-33.8%	13,780	7,789	76.9%
GSCI EXCESS RETURN FUT	3,069	3,498	-12.3%	103,926	-97.0%	211,261	166,960	26.5%
GOLDMAN SACHS	35,933	27,325	31.5%	34,718	3.5%	242,667	191,775	26.5%
HDD WEATHER	0	0	0.0%	0	0.0%	950	428	122.0%
CDD WEATHER	850	1,850	-54.1%	300	183.3%	26,250	2,850	821.1%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	0	100	-100.0%	0	0.0%	1,100	1,575	-30.2%
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	6	9	-33.3%	13	-53.8%	82	63	30.2%
DOW-UBS COMMOD INDEX	46,717	15,988	192.2%	109,564	-57.4%	504,976	225,163	124.3%
COTTON	0	124	-100.0%	1	-100.0%	15	470	-96.8%
COCOA TAS	0	182	-100.0%	7	-100.0%	81	1,517	-94.7%
COFFEE	0	6	-100.0%	0	0.0%	40	137	-70.8%
SUGAR 11	5	54	-90.7%	7	-28.6%	37	378	-90.2%
USD CRUDE PALM OIL	60	0	-	0	0.0%	1,504	0	-
CASH-SETTLED CHEESE	7,744	5,849	32.4%	8,080	-4.2%	69,204	76,610	-9.7%
FERTILIZER PRODUCS	1,500	1,295	15.8%	1,695	-11.5%	10,810	15,005	-28.0%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	34,066	-100.0%	68,132	52,288	30.3%
CHI WHEAT	3,121,187	2,353,172	32.6%	4,132,546	-24.5%	20,931,582	19,143,000	9.3%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,017,432	684,549	48.6%	1,699,162	-40.1%	7,614,033	5,580,327	36.4%
DJ_UBS ROLL SELECT INDEX FU	0	0	0.0%	2,140	-100.0%	4,772	1,740	174.3%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	5,660	7,596	-25.5%	11,256	-49.7%	69,496	67,780	2.5%

Commodities and Alternative Investments
Options

CORN	3,289,788	2,713,304	21.2%	3,310,874	-0.6%	15,660,340	15,636,348	0.2%
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CMEG Exchange Volume Report - Monthly

	VOLUME JUL 2017	VOLUME JUL 2016	% CHG	VOLUME JUN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Commodities and Alternative Investments								
Options								
SOYBEAN	2,165,807	2,243,590	-3.5%	1,653,779	31.0%	10,191,865	14,036,090	-27.4%
SOYBEAN MEAL	235,539	185,127	27.2%	201,186	17.1%	1,330,075	1,537,692	-13.5%
SOYBEAN OIL	112,988	163,776	-31.0%	191,651	-41.0%	1,256,594	1,382,758	-9.1%
SOYBEAN CRUSH	55	57	-3.5%	30	83.3%	510	4,463	-88.6%
OATS	1,347	1,494	-9.8%	1,612	-16.4%	8,704	8,466	2.8%
ROUGH RICE	1,792	1,489	20.3%	2,876	-37.7%	15,183	13,679	11.0%
WHEAT	0	0	0.0%	234	-100.0%	1,424	0	0.0%
LIVE CATTLE	179,017	256,743	-30.3%	226,756	-21.1%	1,765,652	2,608,077	-32.3%
FEEDER CATTLE	23,262	31,784	-26.8%	28,622	-18.7%	234,567	236,356	-0.8%
LEAN HOGS	189,071	214,296	-11.8%	220,357	-14.2%	1,322,230	1,138,572	16.1%
LUMBER	744	890	-16.4%	944	-21.2%	7,917	6,402	23.7%
MILK	33,115	23,759	39.4%	29,742	11.3%	250,021	184,500	35.5%
MLK MID	16	60	-73.3%	30	-46.7%	501	279	79.6%
NFD MILK	2,334	1,557	49.9%	4,270	-45.3%	29,833	24,573	21.4%
BUTTER CS	1,786	1,025	74.2%	1,379	29.5%	9,295	8,923	4.2%
CLASS IV MILK	942	2,704	-65.2%	2,717	-65.3%	12,336	6,483	90.3%
DRY WHEY	957	38	2,418.4%	186	414.5%	3,430	667	414.2%
HDD WEATHER	0	0	0.0%	0	0.0%	1,250	0	0.0%
CDD WEATHER	0	500	-100.0%	0	0.0%	47,000	500	9,300.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	2,800	29,250	-90.4%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	1,500	5,500	-72.7%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HOUSING INDEX	0	0	0.0%	1	-100.0%	25	18	38.9%
CORN NEARBY+2 CAL SPRD	1,040	2,770	-62.5%	3,740	-72.2%	7,934	30,028	-73.6%
SOYBN NEARBY+2 CAL SPRD	0	1	-100.0%	0	0.0%	1,060	351	202.0%
WHEAT NEARBY+2 CAL SPRD	600	5,419	-88.9%	1,332	-55.0%	7,573	31,573	-76.0%
JULY-DEC CORN CAL SPRD	0	0	0.0%	2,070	-100.0%	17,402	35,109	-50.4%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	0	30	-100.0%	4,923	-100.0%	70,857	60,897	16.4%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	364	-100.0%	1,614	33,319	-95.2%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	493	-100.0%
NOV-NOV SOYBEAN CAL SPRD	42	165	-74.5%	3	1,300.0%	121	726	-83.3%
LV CATL CSO	10	0	0.0%	100	-90.0%	1,267	249	408.8%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	3,785	-100.0%
CASH-SETTLED CHEESE	5,561	6,116	-9.1%	3,380	64.5%	48,937	49,131	-0.4%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
DEC-DEC CORN CAL SPRD	587	4,682	-87.5%	1,742	-66.3%	6,249	15,884	-60.7%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	640	0	0.0%
WHEAT-CORN ICSCO	60	140	-57.1%	3,000	-98.0%	6,271	6,232	0.6%
DEC-JULY CORN CAL SPRD	6,704	3,400	97.2%	11,620	-42.3%	24,524	3,600	581.2%
NOV-JULY SOYBEAN CAL SPRD	1	0	0.0%	600	-99.8%	626	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	50	0	0.0%	3	1,566.7%	103	20	415.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	1,369	1,650	-17.0%
CHI WHEAT	839,445	467,234	79.7%	978,519	-14.2%	5,000,510	4,531,217	10.4%
Intercommodity Spread	0	0	0.0%	200	-100.0%	701	3,395	-79.4%
KC WHEAT	53,610	25,153	113.1%	87,219	-38.5%	366,568	248,827	47.3%
AUG-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	5	-100.0%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	0	2,420	-100.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME JUL 2017	VOLUME JUL 2016	% CHG	VOLUME JUN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Commodities and Alternative Investments								
Options								
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
Ags Futures								
FERTILIZER PRODUCTS	200	0	-	50	300.0%	250	0	-
Foreign Exchange Futures								
CHILEAN PESO	4,994	0	0.0%	4,777	4.5%	11,559	10	115,490.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	93,788,547	98,825,627	-5.1%	120,829,314	-22.4%	895,138,181	804,595,587	11.3%
Equity Index Futures	31,285,917	39,591,724	-21.0%	55,320,756	-43.4%	286,498,672	367,082,523	-22.0%
Metals Futures	10,051,388	9,307,861	8.0%	10,349,591	-2.9%	69,717,426	60,946,749	14.4%
Energy Futures	46,294,562	37,752,011	22.6%	51,359,586	-9.9%	323,513,380	300,722,871	7.6%
FX Futures	15,445,435	13,107,052	17.8%	20,493,546	-24.6%	117,087,508	113,844,056	2.8%
Commodities and Alternative Invest	25,771,750	20,517,261	25.6%	31,486,380	-18.1%	168,393,506	169,248,030	-0.5%
Ags Futures	200	0	-	50	300.0%	250	0	-
Foreign Exchange Futures	4,994	0	0.0%	4,777	4.5%	11,559	10	115,490.0%
TOTAL FUTURES	222,642,793	219,101,536	1.6%	289,844,000	-23.2%	1,860,360,482	1,816,439,826	2.4%
TOTAL OPTIONS GROUP								
Equity Index Options	10,468,176	11,738,282	-10.8%	13,963,615	-25.0%	96,331,225	89,865,667	7.2%
Interest Rate Options	31,784,778	36,944,802	-14.0%	43,234,034	-26.5%	316,145,894	267,858,515	18.0%
Metals Options	949,919	745,900	27.4%	914,625	3.9%	6,569,808	6,738,712	-2.5%
Energy Options	5,907,109	6,367,709	-7.2%	7,450,554	-20.7%	49,137,210	46,530,860	5.6%
FX Options	1,813,894	1,239,756	46.3%	1,814,649	0.0%	10,758,699	11,322,766	-5.0%
Commodities and Alternative Invest	7,146,270	6,357,303	12.4%	6,976,061	2.4%	37,717,378	41,928,507	-10.0%
TOTAL OPTIONS	58,070,146	63,393,752	-8.4%	74,353,538	-21.9%	516,660,214	464,245,027	11.3%
TOTAL COMBINED								
Interest Rate	125,573,325	135,770,429	-7.5%	164,063,348	-23.5%	1,211,284,075	1,072,454,102	12.9%
Equity Index	41,754,093	51,330,006	-18.7%	69,284,371	-39.7%	382,829,897	456,948,190	-16.2%
Metals	11,001,307	10,053,761	9.4%	11,264,216	-2.3%	76,287,234	67,685,461	12.7%
Energy	52,201,671	44,119,720	18.3%	58,810,140	-11.2%	372,650,590	347,253,731	7.3%
FX	17,259,329	14,346,808	20.3%	22,308,195	-22.6%	127,846,207	125,166,822	2.1%
Commodities and Alternative Invest	32,918,020	26,874,564	22.5%	38,462,441	-14.4%	206,110,884	211,176,537	-2.4%
Ags	200	0	-	50	300.0%	250	0	-
Foreign Exchange	4,994	0	0.0%	4,777	4.5%	11,559	10	115,490.0%
GRAND TOTAL	280,712,939	282,495,288	-0.6%	364,197,538	-22.9%	2,377,020,696	2,280,684,853	4.2%

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