



CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2017	VOLUME AUG 2016	% CHG	VOLUME JUL 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	7,620,647	6,655,213	14.5%	4,672,236	63.1%	48,899,027	46,586,899	5.0%
10-YR NOTE	39,078,341	34,699,658	12.6%	24,476,447	59.7%	253,880,279	234,242,204	8.4%
5-YR NOTE	24,543,109	23,442,546	4.7%	12,784,242	92.0%	154,237,804	134,175,708	15.0%
2-YR NOTE	11,174,157	8,969,911	24.6%	4,794,311	133.1%	63,192,299	54,067,328	16.9%
FED FUND	3,111,302	3,079,471	1.0%	2,807,557	10.8%	35,229,132	21,803,788	61.6%
EURODOLLARS	44,393,530	49,707,148	-10.7%	40,527,351	9.5%	436,470,783	416,393,555	4.8%
5-YR SWAP RATE	23,500	42,709	-45.0%	21,815	7.7%	387,173	485,081	-20.2%
2-YR SWAP RATE	0	2	-100.0%	0	0.0%	0	4,413	-100.0%
10-YR SWAP RATE	27,562	33,338	-17.3%	24,470	12.6%	374,819	370,101	1.3%
7-YR SWAP	0	0	0.0%	0	0.0%	0	3,052	-100.0%
1-MONTH EURODOLLAR	2,237	504	343.8%	2,105	6.3%	44,971	9,734	362.0%
ULTRA T-BOND	4,363,937	3,302,796	32.1%	1,779,169	145.3%	21,992,059	19,026,956	15.6%
30-YR SWAP RATE	135	935	-85.6%	123	9.8%	9,376	13,714	-31.6%
Ultra 10-Year Note	3,354,520	1,870,150	79.4%	1,898,721	76.7%	18,113,436	9,217,435	96.5%
2YR BUNDLE	0	0	0.0%	0	-	0	0	0.0%
3YR BUNDLE	0	0	0.0%	0	-	0	0	0.0%
EURO 5YR BUNDLE	0	0	0.0%	0	-	0	0	0.0%
Interest Rate Options								
30-YR BOND	2,637,961	1,464,218	80.2%	2,660,257	-0.8%	18,114,336	13,611,586	33.1%
10-YR NOTE	12,492,079	7,234,035	72.7%	10,349,341	20.7%	85,727,534	61,068,936	40.4%
5-YR NOTE	2,501,538	1,926,113	29.9%	1,920,669	30.2%	20,375,798	16,355,022	24.6%
2-YR NOTE	494,827	198,173	149.7%	64,001	673.2%	1,114,898	1,170,510	-4.8%
FED FUND	3,300	4,827	-31.6%	0	0.0%	13,105	63,365	-79.3%
EURODOLLARS	7,458,409	13,091,899	-43.0%	6,871,392	8.5%	109,194,938	119,200,373	-8.4%
EURO MIDCURVE	15,046,191	6,417,400	134.5%	9,917,397	51.7%	122,211,130	86,682,628	41.0%
ULTRA T-BOND	1,780	8,626	-79.4%	1,683	5.8%	22,453	46,616	-51.8%
Ultra 10-Year Note	0	13,346	-100.0%	38	-100.0%	7,787	18,116	-57.0%

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Equity Index Futures								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	2,858,244	2,641,582	8.2%	2,132,256	34.0%	22,493,224	28,419,324	-20.9%
E-MINI S&P500	32,605,352	33,428,699	-2.5%	22,213,435	46.8%	249,418,259	316,019,692	-21.1%
S&P 500	80,197	94,459	-15.1%	52,266	53.4%	980,072	1,427,005	-31.3%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	-	0	0	0.0%
E-MINI MIDCAP	308,005	313,218	-1.7%	246,470	25.0%	2,931,459	3,551,574	-17.5%
S&P 400 MIDCAP	0	0	0.0%	0	-	0	0	0.0%
S&P 500 GROWTH	3	4	-25.0%	6	-50.0%	147	167	-12.0%
S&P 500/VALUE	21,793	3,686	491.2%	25,534	-14.7%	162,132	92,819	74.7%
E-MINI RUSSELL 2000	454,107	0	-	136,286	233.2%	590,393	0	-
E-MINI RUSSELL 1000	3,817	63	5,958.7%	2,100	81.8%	12,826	3,780	239.3%
E-MINI NASDAQ 100	7,491,487	4,059,230	84.6%	5,528,670	35.5%	44,266,960	44,594,205	-0.7%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	218,230	231,894	-5.9%	170,906	27.7%	2,080,660	3,169,947	-34.4%
NIKKEI 225 (YEN) STOCK	828,791	884,434	-6.3%	663,953	24.8%	7,216,871	10,428,008	-30.8%
DJ US REAL ESTATE	13,268	10,034	32.2%	13,390	-0.9%	193,647	133,405	45.2%
NASDAQ BIOTECH	100	0	0.0%	50	100.0%	2,172	124	1,651.6%
E-MICRO NIFTY	0	0	0.0%	0	-	0	0	0.0%
S&P ENERGY SECTOR	13,253	12,840	3.2%	10,908	21.5%	120,540	76,637	57.3%
S&P TECHNOLOGY SECTOR	5,851	2,531	131.2%	8,845	-33.8%	70,630	47,464	48.8%
S&P MATERIALS SECTOR	4,060	4,530	-10.4%	4,437	-8.5%	59,159	43,061	37.4%
S&P HEALTH CARE SECTOR	12,852	6,752	90.3%	6,123	109.9%	124,764	91,414	36.5%
S&P UTILITIES SECTOR	11,822	29,716	-60.2%	9,471	24.8%	182,290	202,150	-9.8%
S&P FINANCIAL SECTOR	23,920	4,766	401.9%	20,862	14.7%	212,489	90,558	134.6%
S&P INDUSTRIAL SECTOR	15,559	1,560	897.4%	4,778	225.6%	67,171	56,747	18.4%
IBOVESPA INDEX	1,047	816	28.3%	152	588.8%	5,215	5,479	-4.8%
S&P CONSUMER DSCRTNRY SE	3,583	3,560	0.6%	4,447	-19.4%	57,398	83,915	-31.6%
S&P CONSUMER STAPLES SECT	5,112	19,971	-74.4%	5,156	-0.9%	90,089	225,098	-60.0%
FT-SE 100	2,974	1,268	134.5%	2,529	17.6%	15,768	13,961	12.9%
E-MINI RUSSELL 1000 VALUE	6,178	224	2,658.0%	2,347	163.2%	20,664	6,249	230.7%
E-MINI S&P REAL ESTATE SELE	4,133	3	137,666.7%	3,905	5.8%	41,781	3	#####
NIFTY 50	15,995	14,497	10.3%	15,006	6.6%	84,770	67,798	25.0%
E-MINI RUSSELL 1000 GROWTH	10,307	79	12,946.8%	1,629	532.7%	17,162	2,355	628.7%

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Equity Index Options								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	6,729	3,874	73.7%	5,933	13.4%	42,754	97,039	-55.9%
E-MINI S&P500	5,705,797	2,913,647	95.8%	2,337,042	144.1%	33,117,984	41,729,740	-20.6%
S&P 500	483,641	248,482	94.6%	147,927	226.9%	2,542,536	4,681,480	-45.7%
E-MINI MIDCAP	0	6	-100.0%	0	0.0%	0	16	-100.0%
E-MINI RUSSELL 2000	6,724	0	-	2,188	207.3%	8,912	0	-
E-MINI NASDAQ 100	360,616	216,473	66.6%	276,966	30.2%	1,816,708	1,787,187	1.7%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
EOM S&P 500	192,110	118,220	62.5%	163,904	17.2%	1,396,096	1,369,472	1.9%
EOM EMINI S&P	2,080,680	1,613,558	28.9%	1,351,158	54.0%	15,882,299	12,588,256	26.2%
EOW1 S&P 500	91,082	79,921	14.0%	126,069	-27.8%	695,827	464,772	49.7%
EOW1 EMINI S&P 500	940,366	1,192,254	-21.1%	911,791	3.1%	8,734,638	7,691,663	13.6%
EOW2 S&P 500	197,130	137,476	43.4%	159,598	23.5%	1,324,566	1,023,952	29.4%
EOW2 EMINI S&P 500	1,383,549	1,031,963	34.1%	835,882	65.5%	9,002,565	7,866,144	14.4%
EOW4 EMINI S&P 500	1,275,028	1,053,465	21.0%	801,966	59.0%	7,573,159	8,662,314	-12.6%
EOM3 E-MINI S&P 500 END OF M	5,170	0	-	2,761	87.3%	7,931	0	-
EOW3 EMINI S&P 500	3,575,196	2,986,537	19.7%	2,958,456	20.8%	28,049,806	12,077,619	132.2%
EOW3 S&P 500	375,215	297,480	26.1%	386,535	-2.9%	2,814,477	1,719,369	63.7%
Metals Futures								
COMEX GOLD	6,808,814	4,387,859	55.2%	5,957,038	14.3%	45,142,647	39,096,986	15.5%
COMEX MINY COPPER	674	417	61.6%	370	82.2%	6,153	4,533	35.7%
COMEX SILVER	2,604,660	1,939,332	34.3%	1,829,718	42.4%	15,550,531	12,251,140	26.9%
COMEX COPPER	2,944,987	1,875,956	57.0%	1,740,501	69.2%	16,985,718	13,766,886	23.4%
NYMEX HOT ROLLED STEEL	7,316	5,006	46.1%	6,639	10.2%	38,498	38,202	0.8%
NYMEX PLATINUM	394,884	278,246	41.9%	321,062	23.0%	3,028,451	2,451,730	23.5%
URANIUM	232	0	0.0%	286	-18.9%	4,457	6,493	-31.4%
PALLADIUM	164,153	169,852	-3.4%	82,725	98.4%	1,008,745	943,685	6.9%
E-MICRO GOLD	107,277	56,462	90.0%	81,456	31.7%	713,349	723,972	-1.5%
COPPER	433	463	-6.5%	22	1,868.2%	1,418	3,301	-57.0%
SILVER	10,988	11,552	-4.9%	5,431	102.3%	47,805	70,762	-32.4%
FERROUS PRODUCTS	220	40	450.0%	30	633.3%	750	550	36.4%
ALUMINUM	19,539	9,532	105.0%	9,168	113.1%	107,852	72,057	49.7%
COMEX E-Mini SILVER	795	1,618	-50.9%	915	-13.1%	7,194	10,178	-29.3%
METALS	0	10	-100.0%	0	0.0%	0	15	-100.0%
GOLD	0	0	-	1	-100.0%	1	0	-
LNDN ZINC	0	14	-100.0%	0	0.0%	85	200	-57.5%
Gold Kilo	294	4,083	-92.8%	258	14.0%	2,829	40,021	-92.9%
COMEX E-Mini GOLD	6,863	7,956	-13.7%	7,215	-4.9%	65,951	88,632	-25.6%
IRON ORE 62 CHINA TSI FUTURE	7,147	13,113	-45.5%	4,483	59.4%	78,056	136,447	-42.8%
IRON ORE 62 CHINA PLATTS FU	1,770	0	0.0%	4,070	-56.5%	7,982	2,470	223.2%
IRON ORE 58 CHINA TSI FUTURE	0	0	0.0%	0	-	0	0	0.0%

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Metals Options								
COMEX GOLD	999,947	603,984	65.6%	789,412	26.7%	6,571,389	6,387,885	2.9%
COMEX SILVER	172,149	125,379	37.3%	131,387	31.0%	983,655	925,971	6.2%
COMEX COPPER	10,432	3,351	211.3%	5,989	74.2%	39,021	22,665	72.2%
NYMEX PLATINUM	4,345	6,803	-36.1%	3,239	34.1%	22,297	34,488	-35.3%
PALLADIUM	13,455	4,910	174.0%	6,731	99.9%	45,378	26,398	71.9%
COPPER	0	0	0.0%	0	-	0	0	0.0%
SILVER	35	20	75.0%	55	-36.4%	1,430	249	474.3%
GOLD	18,856	3,404	453.9%	10,226	84.4%	100,210	32,320	210.1%
IRON ORE 62 CHINA TSI PUT OP	4,500	800	462.5%	2,580	74.4%	21,695	24,186	-10.3%
IRON ORE 62 CHINA TSI CALL O	4,750	2,308	105.8%	300	1,483.3%	13,202	35,509	-62.8%
Energy Futures								
ETHANOL	9,114	12,121	-24.8%	6,524	39.7%	112,736	114,355	-1.4%
ETHANOL FWD	0	976	-100.0%	0	0.0%	3,324	5,874	-43.4%
HOUSTON SHIP CHANNEL BASI	0	1,596	-100.0%	1,713	-100.0%	3,777	26,264	-85.6%
NORTHWEST ROCKIES BASIS S	0	7,813	-100.0%	1,738	-100.0%	3,088	135,614	-97.7%
HEATING OIL VS ICE GASOIL	0	0	0.0%	0	-	0	0	0.0%
FUEL OIL CRACK VS ICE	1,335	4,793	-72.1%	1,527	-12.6%	32,921	33,555	-1.9%
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	0	32	-100.0%
NGPL MIDCONTINENT INDEX	0	0	0.0%	0	0.0%	0	7,227	-100.0%
NGPL TEXOK INDEX	0	300	-100.0%	0	0.0%	0	360	-100.0%
CENTERPOINT BASIS SWAP	0	700	-100.0%	0	0.0%	534	10,650	-95.0%
NATURAL GAS	95,960	138,633	-30.8%	119,466	-19.7%	1,165,889	1,007,524	15.7%
HTG OIL	50	0	0.0%	36	38.9%	218	5,402	-96.0%
LTD NAT GAS	277,723	231,365	20.0%	254,840	9.0%	2,351,619	1,839,911	27.8%
GASOIL MINI CALENDAR SWAP	188	216	-13.0%	23	717.4%	1,191	2,054	-42.0%
GASOIL 0.1 ROTTERDAM BARG	5	0	0.0%	0	0.0%	85	0	0.0%
N ROCKIES PIPE SWAP	0	0	0.0%	334	-100.0%	334	0	0.0%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	719	-100.0%	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	2,139,027	1,740,374	22.9%	1,434,996	49.1%	15,918,565	15,959,798	-0.3%
BRENT CALENDAR SWAP	6,902	843	718.7%	3,959	74.3%	23,822	17,760	34.1%
GASOIL 0.1 CARGOES CIF NE	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 RDAM BRGS VS I	0	0	0.0%	0	0.0%	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	3,400	1,090	211.9%	5,830	-41.7%	25,251	34,218	-26.2%
MARS (ARGUS) VS WTI TRD M	11,890	20,163	-41.0%	12,545	-5.2%	146,019	86,867	68.1%
WTS (ARGUS) VS WTI TRD MT	1,620	855	89.5%	1,024	58.2%	5,564	8,581	-35.2%
SINGAPORE 180CST BALMO	102	55	85.5%	50	104.0%	524	437	19.9%
SINGAPORE 380CST BALMO	292	121	141.3%	146	100.0%	1,682	1,129	49.0%
SINGAPORE JET KERO BALMO	0	0	0.0%	100	-100.0%	536	56	857.1%
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	275	-100.0%
EURO 3.5% FUEL OIL RDAM B	225	359	-37.3%	141	59.6%	3,616	2,480	45.8%
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	71	-100.0%	0	0.0%	25	101	-75.2%
GULF COAST 3% FUEL OIL BA	286	285	0.4%	915	-68.7%	9,397	5,654	66.2%
PREMIUM UNLND 10P FOB MED	85	258	-67.1%	32	165.6%	493	2,413	-79.6%
GASOIL 10P CRG CIF NW VS	0	0	0.0%	25	-100.0%	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	0	0	0.0%	42	-100.0%	62	30	106.7%
3.5% FUEL OIL CID MED SWA	10	390	-97.4%	5	100.0%	887	2,141	-58.6%
ARGUS PROPAN FAR EST INDE	4,959	1,146	332.7%	3,541	40.0%	18,054	12,139	48.7%
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	0	0	0.0%	0	0.0%	5	2	150.0%
PJM NILL DA OFF-PEAK	0	297,879	-100.0%	23,400	-100.0%	685,367	824,934	-16.9%
PJM AECO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	0	6,873	-100.0%	0	0.0%	5,250	21,628	-75.7%
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	2,550	2,550	0.0%	0	0.0%	8,620	45,148	-80.9%
PJM WESTH DA OFF-PEAK	46,800	0	0.0%	0	0.0%	54,300	825,010	-93.4%
PJM WESTH RT PEAK	17,480	75,239	-76.8%	15,947	9.6%	195,856	524,567	-62.7%
PJM WESTH RT OFF-PEAK	288,670	144,580	99.7%	56,840	407.9%	2,134,895	5,573,176	-61.7%
ALGONQUIN CITYGATES BASIS	0	487	-100.0%	0	0.0%	0	5,904	-100.0%
TCO NG INDEX SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE 3 NG INDEX S	0	0	-	0	0.0%	6,256	0	-
MICHCON NG INDEX SWAP	0	0	0.0%	0	0.0%	0	1,840	-100.0%
CIG ROCKIES NG INDEX SWA	0	0	0.0%	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	10	-100.0%	0	0.0%	50	130	-61.5%
ULSD 10PPM CIF MED SWAP	0	0	0.0%	0	0.0%	30	45	-33.3%
ULSD 10PPM CIF MED VS ICE	0	10	-100.0%	0	0.0%	66	164	-59.8%
BRENT BALMO SWAP	0	275	-100.0%	190	-100.0%	478	1,085	-55.9%
ICE GASOIL BALMO SWAP	0	0	-	9	-100.0%	9	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	6	-100.0%	6	0	-
ULSD 10PPM CIF MED BALMO	0	0	0.0%	0	0.0%	0	38	-100.0%
PERMIAN BASIS SWAP	0	2,639	-100.0%	795	-100.0%	1,009	28,861	-96.5%
Tetco ELA Basis	0	0	0.0%	0	-	0	0	0.0%
PANHANDLE INDEX SWAP FUTU	0	0	0.0%	0	0.0%	0	2,480	-100.0%
GULF COAST JET FUEL CLNDR	42	40	5.0%	355	-88.2%	943	1,173	-19.6%
EUROPE 1% FUEL OIL NWE CA	20	3	566.7%	0	0.0%	683	1,345	-49.2%
SINGAPORE FUEL 180CST CAL	1,121	886	26.5%	963	16.4%	9,076	9,521	-4.7%
NYISO G	0	0	0.0%	0	0.0%	0	0	0.0%
GULF COAST NO.6 FUEL OIL	42,734	56,831	-24.8%	40,880	4.5%	427,755	465,994	-8.2%
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 AUG 2017	VOLUME AUG 2016	% CHG	VOLUME JUL 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	492	649	-24.2%	763	-35.5%	6,101	4,498	35.6%
SINGAPORE JET KERO GASOIL	2,200	1,225	79.6%	1,565	40.6%	17,295	6,275	175.6%
TETCO M-3 INDEX	0	600	-100.0%	0	0.0%	0	8,063	-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	4,759,873	3,454,972	37.8%	3,601,087	32.2%	29,115,009	26,081,420	11.6%
GASOIL 10PPM CARGOES CIF	0	0	0.0%	0	0.0%	0	3	-100.0%
GASOIL 10PPM VS ICE SWAP	60	212	-71.7%	72	-16.7%	592	700	-15.4%
NY1% VS GC SPREAD SWAP	875	2,275	-61.5%	2,754	-68.2%	18,016	18,272	-1.4%
EUROPEAN NAPHTHA BALMO	331	145	128.3%	260	27.3%	3,070	1,176	161.1%
GASOIL 0.1 BRGS FOB VS IC	0	0	0.0%	0	0.0%	0	6	-100.0%
DIESEL 10P BRG FOB RDM VS	0	115	-100.0%	0	0.0%	0	125	-100.0%
ARGUS PROPAN(SAUDI ARAMC	1,330	409	225.2%	837	58.9%	7,924	7,317	8.3%
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	3	11	-72.7%	4	-25.0%	21	83	-74.7%
WAHA BASIS	3,012	3,850	-21.8%	1,220	146.9%	6,064	39,520	-84.7%
MINY NATURAL GAS	16,749	24,470	-31.6%	16,566	1.1%	201,339	198,581	1.4%
SINGAPORE GASOIL SWAP	7,037	7,388	-4.8%	9,669	-27.2%	78,639	36,740	114.0%
UP DOWN GC ULSO VS NMX HO	63,616	59,864	6.3%	40,618	56.6%	368,337	434,370	-15.2%
PJM NILL DA PEAK	60	14,833	-99.6%	1,275	-95.3%	39,086	40,050	-2.4%
PJM DAYTON DA OFF-PEAK	0	0	0.0%	0	0.0%	211,995	21,305	895.0%
LA JET (OPIS) SWAP	3,275	3,640	-10.0%	1,035	216.4%	15,395	16,612	-7.3%
ULSD UP-DOWN BALMO SWP	3,950	11,350	-65.2%	2,575	53.4%	28,900	43,760	-34.0%
JET FUEL UP-DOWN BALMO CL	6,035	7,525	-19.8%	5,056	19.4%	57,207	29,112	96.5%
EIA FLAT TAX ONHWAY DIESE	96	1,136	-91.5%	674	-85.8%	6,214	9,228	-32.7%
ARGUS LLS VS. WTI (ARG) T	16,416	12,620	30.1%	6,155	166.7%	59,176	110,275	-46.3%
JAPAN NAPHTHA BALMO SWAP	0	75	-100.0%	90	-100.0%	1,314	370	255.1%
NY 3.0% FUEL OIL (PLATTS	75	300	-75.0%	25	200.0%	3,185	1,475	115.9%
NY 2.2% FUEL OIL (PLATTS	0	80	-100.0%	0	0.0%	0	489	-100.0%
CAISO SP15 EZGNHUB5 MW P	0	0	-	0	0.0%	7,940	0	-
RBOB GASOLINE BALMO CLNDR	618	1,495	-58.7%	785	-21.3%	6,139	6,058	1.3%
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%	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	90	-100.0%	0	0.0%	0	612	-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	0	4,835	-100.0%	999	-100.0%	999	19,803	-95.0%
HENRY HUB FINANCIAL LAST	581	0	-	151	284.8%	732	0	-
TENNESSEE 800 LEG NG BASI	0	730	-100.0%	0	0.0%	0	1,526	-100.0%
TRANSCO ZONE 1 NG BASIS	0	0	0.0%	0	-	0	0	0.0%
ONEOK OKLAHOMA NG BASIS	196	120	63.3%	0	0.0%	196	1,065	-81.6%
SOUTH STAR TEX OKLHM KNS	0	0	0.0%	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	37,290	380,886	-90.2%	34,665	7.6%	1,779,630	1,412,226	26.0%
NYISO ZONE G 5MW D AH O P	84,240	20,546	310.0%	0	0.0%	732,720	384,706	90.5%
NYISO ZONE J 5MW D AH PK	870	840	3.6%	2,550	-65.9%	23,165	8,607	169.1%

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CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2017	VOLUME AUG 2016	% CHG	VOLUME JUL 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%	0	0.0%	226,600	102,952	120.1%
PJM COMED 5MW D AH PK	0	0	0.0%	0	0.0%	4,675	11,470	-59.2%
PJM COMED 5MW D AH O PK	0	0	0.0%	0	0.0%	85,390	210,680	-59.5%
NEPOOL INTR HUB 5MW D AH	840	306,614	-99.7%	690	21.7%	237,610	486,959	-51.2%
CIN HUB 5MW REAL TIME PK	0	2,980	-100.0%	2,205	-100.0%	24,975	63,436	-60.6%
CIN HUB 5MW D AH PK	554	258	114.7%	855	-35.2%	14,222	18,672	-23.8%
NYISO ZONE A 5MW D AH PK	0	2,960	-100.0%	0	0.0%	6,815	3,600	89.3%
NYISO ZONE A 5MW D AH O P	0	7,925	-100.0%	23,400	-100.0%	32,760	239,365	-86.3%
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	4,854	5,334	-9.0%	3,240	49.8%	52,809	30,423	73.6%
PJM AD HUB 5MW REAL TIME	2,550	26,716	-90.5%	9,855	-74.1%	295,460	1,122,077	-73.7%
CIN HUB 5MW D AH O PK	16,000	0	0.0%	80,000	-80.0%	278,680	275,560	1.1%
CIN HUB 5MW REAL TIME O P	16,000	0	0.0%	104,240	-84.7%	397,000	966,584	-58.9%
RBOB PHY	5,803,692	4,134,378	40.4%	4,065,768	42.7%	34,951,439	30,272,118	15.5%
SING FUEL	0	5	-100.0%	0	0.0%	40	15	166.7%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	-	0	0	0.0%
RBOB VS HEATING OIL SWAP	1,270	600	111.7%	2,380	-46.6%	16,120	11,827	36.3%
NORTHEN NATURAL GAS DEMA	0	578	-100.0%	0	0.0%	0	2,173	-100.0%
HOUSTON SHIP CHANNEL INDE	0	0	0.0%	0	0.0%	0	186	-100.0%
EUROPE JET KERO NWE CALSW	42	0	0.0%	0	0.0%	102	38	168.4%
MINY WTI CRUDE OIL	304,306	268,400	13.4%	254,223	19.7%	2,119,492	2,314,208	-8.4%
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	1,046	-100.0%
NATURAL GAS PHY	8,159,356	8,506,938	-4.1%	7,515,283	8.6%	68,802,626	60,717,661	13.3%
APPALACHIAN COAL (PHY)	0	0	0.0%	0	0.0%	0	130	-100.0%
WTI CALENDAR	40,687	23,753	71.3%	30,979	31.3%	276,849	236,009	17.3%
HENRY HUB BASIS SWAP	0	19,207	-100.0%	2,720	-100.0%	51,020	174,624	-70.8%
DEMARC INDEX FUTURE	0	0	0.0%	0	0.0%	0	800	-100.0%
WTS (ARGUS) VS WTI SWAP	11,370	6,720	69.2%	3,480	226.7%	36,744	14,102	160.6%
PREMIUM UNLEAD 10PPM FOB	0	10	-100.0%	32	-100.0%	152	288	-47.2%
CHICAGO UNL GAS PL VS RBO	0	275	-100.0%	0	0.0%	0	1,875	-100.0%
CRUDE OIL PHY	34,725,473	23,050,506	50.6%	27,618,101	25.7%	209,610,862	178,061,170	17.7%
RBOB CALENDAR SWAP	10,729	10,776	-0.4%	7,325	46.5%	59,439	52,598	13.0%
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	118,405	114,091	3.8%	72,594	63.1%	913,706	788,712	15.8%
NEW YORK ETHANOL SWAP	1,150	825	39.4%	900	27.8%	5,760	12,125	-52.5%
GASOIL BULLET SWAP	0	0	-	0	0.0%	30	0	-
EURO PROPANE CIF ARA SWA	1,450	1,148	26.3%	810	79.0%	9,413	9,553	-1.5%
JAPAN C&F NAPHTHA SWAP	1,089	1,850	-41.1%	894	21.8%	12,594	10,076	25.0%
NYMEX ULSD VS NYMEX HO	0	0	0.0%	0	0.0%	0	0	0.0%
LA CARBOB GASOLINE(OPIS)S	325	325	0.0%	0	0.0%	1,875	5,900	-68.2%

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Energy Futures								
LA CARB DIESEL (OPIS) SWA	450	1,245	-63.9%	150	200.0%	1,670	6,327	-73.6%
JAPAN C&F NAPHTHA CRACK S	746	657	13.5%	72	936.1%	4,631	3,423	35.3%
LLS (ARGUS) VS WTI SWAP	8,245	7,975	3.4%	2,438	238.2%	33,248	55,938	-40.6%
MINY RBOB GAS	4	7	-42.9%	3	33.3%	35	34	2.9%
RBOB GAS	3,211	1,532	109.6%	5,182	-38.0%	19,163	10,433	83.7%
RBOB CRACK SPREAD	2,640	1,480	78.4%	485	444.3%	5,204	11,775	-55.8%
RBOB UP-DOWN CALENDAR SW	0	0	0.0%	0	0.0%	0	9,203	-100.0%
NY HARBOR RESIDUAL FUEL 1	2,558	3,098	-17.4%	1,341	90.8%	20,444	27,576	-25.9%
NY HARBOR HEAT OIL SWP	1,986	1,788	11.1%	4,456	-55.4%	20,776	20,237	2.7%
LA JET FUEL VS NYM NO 2 H	0	25	-100.0%	0	0.0%	25	800	-96.9%
ANR OKLAHOMA	0	60	-100.0%	0	0.0%	0	3,599	-100.0%
MICHIGAN BASIS	0	1,455	-100.0%	0	0.0%	2,592	16,764	-84.5%
Sumas Basis Swap	0	460	-100.0%	550	-100.0%	6,238	14,235	-56.2%
NGPL MID-CONTINENT	1,332	1,208	10.3%	1,200	11.0%	3,676	26,577	-86.2%
TEXAS EASTERN ZONE M-3 BA	604	10,735	-94.4%	453	33.3%	8,604	66,511	-87.1%
PJM MONTHLY	0	0	0.0%	0	0.0%	120	2,898	-95.9%
NORTHEN NATURAL GAS VENTL	0	224	-100.0%	0	0.0%	84	7,251	-98.8%
DOMINION TRANSMISSION INC	0	19,630	-100.0%	6,081	-100.0%	48,516	152,263	-68.1%
TCO BASIS SWAP	0	8,295	-100.0%	824	-100.0%	8,226	25,709	-68.0%
CIG BASIS	0	11,326	-100.0%	540	-100.0%	726	65,149	-98.9%
PJM DAILY	0	0	0.0%	0	0.0%	0	1,300	-100.0%
COLUMBIA GULF ONSHORE	0	0	0.0%	1,332	-100.0%	1,332	3,108	-57.1%
Tetco STX Basis	0	0	0.0%	0	0.0%	0	1,611	-100.0%
Transco Zone 3 Basis	0	120	-100.0%	0	0.0%	302	730	-58.6%
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	1,612	-100.0%
HENRY HUB INDEX SWAP FUTU	0	12,681	-100.0%	2,108	-100.0%	48,830	159,636	-69.4%
WAHA INDEX SWAP FUTURE	0	480	-100.0%	0	0.0%	0	8,420	-100.0%
GULF COAST GASOLINE CLNDR	0	0	0.0%	0	0.0%	0	1,300	-100.0%
EUROPE NAPHTHA CALSWAP	3,342	1,856	80.1%	3,380	-1.1%	23,300	11,224	107.6%
EUROPE 1% FUEL OIL RDAM C	3	0	0.0%	10	-70.0%	39	124	-68.5%
EUROPE 3.5% FUEL OIL RDAM	2,762	4,841	-42.9%	3,379	-18.3%	60,280	50,842	18.6%
EUROPE 3.5% FUEL OIL MED	10	460	-97.8%	5	100.0%	1,174	2,979	-60.6%
PANHANDLE BASIS SWAP FUTU	0	10,118	-100.0%	3,012	-100.0%	3,060	69,722	-95.6%
SAN JUAN BASIS SWAP	0	6,088	-100.0%	2,040	-100.0%	2,254	51,389	-95.6%
SOCAL BASIS SWAP	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE 6 BASIS SWAP	0	674	-100.0%	0	0.0%	2,870	7,063	-59.4%
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	57,220	34,659	65.1%	34,721	64.8%	360,038	262,134	37.3%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	-	0	0	0.0%
EURO 3.5% FUEL OIL SPREAD	233	592	-60.6%	680	-65.7%	4,196	4,558	-7.9%
GASOIL CALENDAR SWAP	0	15	-100.0%	0	0.0%	241	305	-21.0%
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	0	0.0%	0	0.0%	0	740	-100.0%
CRUDE OIL	9,804	7,170	36.7%	11,574	-15.3%	76,188	119,545	-36.3%
BRENT FINANCIAL FUTURES	0	65	-100.0%	915	-100.0%	41,211	3,989	933.1%
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 AUG 2017	VOLUME AUG 2016	% CHG	VOLUME JUL 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Energy Futures								
WTI-BRENT CALENDAR SWAP	31,785	12,231	159.9%	18,140	75.2%	96,137	98,418	-2.3%
DATED TO FRONTLINE BRENT	1,950	750	160.0%	2,580	-24.4%	11,550	12,010	-3.8%
ICE BRENT DUBAI SWAP	1,433	100	1,333.0%	400	258.3%	70,896	110	64,350.9%
GASOIL CRACK SPREAD CALEN	4,545	5,900	-23.0%	5,308	-14.4%	60,428	42,532	42.1%
EUROPEAN NAPHTHA CRACK SP	6,783	4,815	40.9%	7,013	-3.3%	57,613	36,640	57.2%
EURO GASOIL 10PPM VS ICE	66	142	-53.5%	0	0.0%	344	592	-41.9%
JET CIF NWE VS ICE	10	62	-83.9%	129	-92.2%	834	760	9.7%
JET BARGES VS ICE GASOIL	0	0	0.0%	0	0.0%	0	22	-100.0%
SINGAPORE GASOIL VS ICE	6,895	2,075	232.3%	3,455	99.6%	68,264	15,083	352.6%
NATURAL GAS PEN SWP	64,946	116,839	-44.4%	63,075	3.0%	698,003	901,318	-22.6%
WESTERN RAIL DELIVERY PRB	0	690	-100.0%	0	0.0%	2,220	8,057	-72.4%
EASTERN RAIL DELIVERY CSX	420	825	-49.1%	0	0.0%	4,635	9,702	-52.2%
EUROPE DATED BRENT SWAP	124	0	0.0%	1,400	-91.1%	1,940	25,958	-92.5%
TC5 RAS TANURA TO YOKOHAM	0	0	0.0%	0	0.0%	0	15	-100.0%
TC2 ROTTERDAM TO USAC 37K	0	0	0.0%	0	-	0	0	0.0%
PJM OFF-PEAK LMP SWAP FUT	0	0	0.0%	0	0.0%	0	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	240	-100.0%
FUELOIL SWAP:CARGOES VS.B	170	86	97.7%	295	-42.4%	2,556	2,815	-9.2%
EAST/WEST FUEL OIL SPREAD	0	50	-100.0%	10	-100.0%	1,255	236	431.8%
SINGAPORE 380CST FUEL OIL	6,280	11,145	-43.7%	6,317	-0.6%	82,243	56,648	45.2%
SINGAPORE JET KEROSENE SW	1,560	900	73.3%	3,295	-52.7%	11,804	4,620	155.5%
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	3,352	-100.0%	0	0.0%	0	5,449	-100.0%
TRANSCO ZONE4 BASIS SWAP	0	856	-100.0%	5,520	-100.0%	12,619	17,065	-26.1%
ANR LOUISIANA BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TENNESSEE 500 LEG BASIS S	0	360	-100.0%	0	0.0%	428	1,084	-60.5%
TENNESSEE ZONE 0 BASIS SW	0	0	0.0%	0	0.0%	0	2,600	-100.0%
TRANSCO ZONE 6 INDEX	0	120	-100.0%	0	0.0%	856	6,134	-86.0%
CINERGY HUB OFF-PEAK MONT	0	0	0.0%	0	0.0%	0	60	-100.0%
GULF COAST ULSD CALENDAR	80	1,132	-92.9%	532	-85.0%	4,080	7,334	-44.4%
GULF COAST ULSD CRACK SPR	0	150	-100.0%	1,700	-100.0%	3,870	6,156	-37.1%
HENRY HUB SWAP	260,442	380,709	-31.6%	246,115	5.8%	1,460,419	3,453,563	-57.7%
DUBAI CRUDE OIL CALENDAR	6,025	2,486	142.4%	5,460	10.3%	72,824	11,966	508.6%
USGC UNL 87 CRACK SPREAD	0	0	0.0%	0	0.0%	0	175	-100.0%
NYH NO 2 CRACK SPREAD CAL	279	3,035	-90.8%	1,670	-83.3%	11,359	14,720	-22.8%
NO 2 UP-DOWN SPREAD CALEN	99	0	0.0%	0	0.0%	3,659	2,562	42.8%
SINGAPORE MOGAS 92 UNLEAD	25	25	0.0%	57	-56.1%	1,265	2,843	-55.5%
ETHANOL T2 FOB ROTT INCL DU	2,782	2,145	29.7%	3,372	-17.5%	30,307	17,118	77.0%
SINGAPORE MOGAS 92 UNLEAD	6,922	6,821	1.5%	6,378	8.5%	62,722	53,243	17.8%
PROPANE NON-LDH MT. BEL (OF	4,889	9,204	-46.9%	2,363	106.9%	54,702	80,072	-31.7%
PROPANE NON-LDH MB (OPIS) B	357	695	-48.6%	100	257.0%	4,264	3,197	33.4%
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	45	-100.0%	0	0.0%	12	157	-92.4%

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CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2017	VOLUME AUG 2016	% CHG	VOLUME JUL 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Energy Futures								
FUEL OIL (PLATS) CAR CM	0	25	-100.0%	0	0.0%	0	1,116	-100.0%
FUEL OIL (PLATS) CAR CN	0	0	0.0%	0	0.0%	0	54	-100.0%
NY ULSD (ARGUS) VS HEATING	500	1,166	-57.1%	29	1,624.1%	8,220	4,110	100.0%
PJM PECO ZONE5MW PEAK CAL	0	0	0.0%	0	0.0%	0	0	0.0%
IN DELIVERY MONTH EUA	0	0	0.0%	0	0.0%	2,850	26,201	-89.1%
DATED BRENT (PLATTS) DAILY S	0	0	0.0%	0	0.0%	1,400	0	0.0%
PETRO OUTRIGHT EURO	5,728	9,272	-38.2%	7,054	-18.8%	56,592	74,068	-23.6%
GAS EURO-BOB OXY NWE BARG	22,615	11,788	91.8%	14,159	59.7%	155,047	111,704	38.8%
GAS EURO-BOB OXY NWE BARG	7,202	5,734	25.6%	5,446	32.2%	57,339	56,009	2.4%
PREM UNL GAS 10PPM RDAM F	0	0	0.0%	0	0.0%	7	2	250.0%
PREM UNL GAS 10PPM RDAM F	0	30	-100.0%	0	0.0%	37	273	-86.4%
MONT BELVIEU NORMAL BUTAN	29,121	28,738	1.3%	23,552	23.6%	224,756	191,349	17.5%
MONT BELVIEU ETHANE 5 DECI	16,456	50,923	-67.7%	12,293	33.9%	190,557	323,821	-41.2%
MONT BELVIEU LDH PROPANE 5	101,923	139,603	-27.0%	72,188	41.2%	717,329	907,133	-20.9%
EUROPEAN GASOIL (ICE)	3,945	7,291	-45.9%	3,401	16.0%	27,566	1,538,501	-98.2%
ERCOT NORTH ZMCPE 5MW OF	0	0	0.0%	0	0.0%	0	0	0.0%
ERCOT NORTH ZMCPE 5MW OF	21,200	0	0.0%	0	0.0%	35,920	4,280	739.3%
ERCOT NORTH ZMCPE 5MW PE	2,200	0	0.0%	0	0.0%	4,710	235	1,904.3%
ERCOT HOUSTON Z MCPE 5MW	2,200	0	-	0	0.0%	3,880	0	-
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	0.0%	0	0	0.0%
MONT BELVIEU NORMAL BUTAN	820	566	44.9%	294	178.9%	6,101	5,541	10.1%
MONT BELVIEU ETHANE OPIS B	175	165	6.1%	0	0.0%	2,447	815	200.2%
MONT BELVIEU NATURAL GASO	117	251	-53.4%	145	-19.3%	1,900	1,661	14.4%
MONT BELVIEU LDH PROPANE C	1,693	871	94.4%	1,495	13.2%	14,498	6,787	113.6%
CONWAY NORMAL BUTANE (OPI	1,435	510	181.4%	339	323.3%	6,698	954	602.1%
CONWAY NATURAL GASOLINE (705	0	0.0%	242	191.3%	2,494	1,278	95.1%
CONWAY PROPANE 5 DECIMALS	9,303	12,769	-27.1%	10,865	-14.4%	70,592	53,284	32.5%
PETROCHEMICALS	5,385	6,712	-19.8%	4,975	8.2%	32,436	44,131	-26.5%
MONT BELVIEU NATURAL GASO	2,306	7,115	-67.6%	3,408	-32.3%	32,272	67,759	-52.4%
ELEC NYISO OFF-PEAK	0	0	0.0%	0	0.0%	70,200	0	0.0%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	3,825	0	0.0%
MARS BLEND CRUDE OIL	740	560	32.1%	0	0.0%	11,968	15,524	-22.9%
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	50	-100.0%
DIESEL 10PPM BARGES FOB B	0	0	-	3	-100.0%	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	9,117	4,695	94.2%	5,461	66.9%	30,327	22,038	37.6%
HEATING OIL CRCK SPRD BAL	0	0	0.0%	0	0.0%	0	20	-100.0%
CHICAGO ULSD PL VS HO SPR	250	769	-67.5%	99	152.5%	1,231	2,606	-52.8%
PETRO CRK&SPRD EURO	6,960	6,763	2.9%	5,213	33.5%	63,774	50,403	26.5%
GRP THREE UNL GS (PLT) VS	1,645	2,040	-19.4%	425	287.1%	5,299	11,555	-54.1%
CRUDE OIL OUTRIGHTS	40,673	13,259	206.8%	18,246	122.9%	167,101	57,213	192.1%
PJM WES HUB PEAK LMP 50 M	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL NEW HAMP 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
ELECTRICITY OFF PEAK	0	0	0.0%	0	0.0%	0	23,480	-100.0%
HEATING OIL BALMO CLNDR S	0	15	-100.0%	100	-100.0%	830	335	147.8%
FREIGHT MARKETS	403	41	882.9%	180	123.9%	1,284	1,509	-14.9%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
PLASTICS	575	612	-6.0%	437	31.6%	4,390	2,743	60.0%
ELEC FINSETTLED	0	0	0.0%	0	0.0%	0	1,270	-100.0%
NEPOOL RHD ISLD 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE GASOIL CALENDAR	103	190	-45.8%	163	-36.8%	2,214	537	312.3%
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	15,915	18,907	-15.8%	11,257	41.4%	121,853	112,299	8.5%
PJM APS ZONE DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC ERCOT DLY PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
CRUDE OIL SPRDS	17,745	5,400	228.6%	1,300	1,265.0%	51,884	21,367	142.8%
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	240	-100.0%	0	0.0%	0	5,980	-100.0%
MJC FUT	20	144	-86.1%	35	-42.9%	725	765	-5.2%
PETRO CRCKS & SPRDS NA	40,226	40,067	0.4%	37,428	7.5%	321,833	265,382	21.3%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NAT GAS BASIS SWAP	428	6,623	-93.5%	0	0.0%	2,165	29,619	-92.7%
MCCLOSKEY RCH BAY COAL	3,457	10,810	-68.0%	3,151	9.7%	43,272	146,752	-70.5%
NGPL TEX/OK	1,910	1,980	-3.5%	3,088	-38.1%	7,766	24,604	-68.4%
MNC FUT	3,970	3,709	7.0%	3,857	2.9%	35,089	31,972	9.7%
MCCLOSKEY ARA ARGS COAL	26,637	100,726	-73.6%	36,344	-26.7%	379,940	1,407,027	-73.0%
DLY GAS EURO-BOB OXY	0	0	0.0%	0	0.0%	0	60	-100.0%
DAILY PJM	0	0	0.0%	0	0.0%	0	2,720	-100.0%
ONTARIO POWER SWAPS	10	110	-90.9%	60	-83.3%	1,145	4,705	-75.7%
INDIANA MISO	0	0	0.0%	0	0.0%	0	112	-100.0%
SINGAPORE GASOIL	6,893	5,643	22.2%	4,564	51.0%	41,803	31,782	31.5%
PETRO CRCKS & SPRDS ASIA	0	80	-100.0%	420	-100.0%	1,716	1,194	43.7%
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	1,460	1,130	29.2%	2,554	-42.8%	16,344	10,672	53.1%
NYISO CAPACITY	201	241	-16.6%	284	-29.2%	3,426	3,522	-2.7%
AUSTRALIAN COKE COAL	10	243	-95.9%	0	0.0%	1,003	3,116	-67.8%
PETROLEUM PRODUCTS	3,376	2,573	31.2%	1,167	189.3%	22,898	8,560	167.5%
EURO-DENOMINATED PETRO P	24	0	0.0%	0	0.0%	1,364	158	763.3%
COAL SWAP	40	230	-82.6%	25	60.0%	1,220	2,117	-42.4%
MGN1 SWAP FUT	20	75	-73.3%	180	-88.9%	954	1,038	-8.1%
NATURAL GAS INDEX	0	0	0.0%	0	0.0%	656	6,702	-90.2%
INDONESIAN COAL	0	35	-100.0%	0	0.0%	5	205	-97.6%
UCM FUT	20	30	-33.3%	47	-57.4%	265	261	1.5%
NEW YORK HUB ZONE J PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
MICHIGAN MISO	0	0	0.0%	0	0.0%	62,235	134,880	-53.9%
CHICAGO ULSD (PLATTS) SWA	0	0	0.0%	0	0.0%	0	0	0.0%
GROUP THREE ULSD (PLATTS)	0	300	-100.0%	125	-100.0%	125	300	-58.3%
MGF FUT	89	0	0.0%	0	0.0%	286	100	186.0%
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	255	859	-70.3%	624	-59.1%	4,051	3,439	17.8%
NATURAL GAS FIXED PRICE SW	0	0	0.0%	360	-100.0%	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	1,135	100	1,035.0%	402	182.3%	4,082	996	309.8%
NY HARBOR LOW SULPUR GAS	225	305	-26.2%	0	0.0%	4,273	4,856	-12.0%
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%	0	0	-
MINI RBOB V. EBOB(ARGUS) NW	2,887	1,845	56.5%	3,372	-14.4%	21,038	9,593	119.3%
3.5% FUEL OIL CIF BALMO S	5	45	-88.9%	0	0.0%	175	210	-16.7%
ELEC ERCOT DLY OFF PK	0	0	0.0%	0	0.0%	0	0	0.0%
ELECTRICITY ERCOT PEAK	0	0	-	690	-100.0%	690	0	-
SUMAS NAT GAS PLATTS FIXED	0	0	0.0%	306	-100.0%	306	0	0.0%
CANADIAN LIGHT SWEET OIL	270	3,390	-92.0%	15	1,700.0%	7,269	16,575	-56.1%
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	25	0	0.0%	0	0.0%	400	50	700.0%
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	1,174	720	63.1%	360	226.1%	4,030	4,230	-4.7%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	0.0%	0	0	0.0%
SAN JUAN PIPE SWAP	0	1,536	-100.0%	180	-100.0%	1,980	7,848	-74.8%
SOCAL PIPE SWAP	0	0	0.0%	0	0.0%	0	10,000	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	0.0%	2,880	0	-
BRENT OIL LAST DAY	63,607	34,028	86.9%	45,650	39.3%	270,320	171,596	57.5%
BRENT CALENDAR SWAP	0	600	-100.0%	1,875	-100.0%	5,297	11,228	-52.8%
SINGAPORE JET FUEL CALEND	0	0	0.0%	0	0.0%	0	0	0.0%
ROTTERDAM 3.5%FUEL OIL CL	0	120	-100.0%	0	0.0%	0	520	-100.0%
SINGAPORE FUEL OIL 180 CS	0	0	0.0%	0	-	0	0	0.0%
HEATING OIL PHY	32,488	44,401	-26.8%	23,519	38.1%	258,102	443,188	-41.8%
HENRY HUB FINANCIAL LAST	3,023	591	411.5%	3,136	-3.6%	28,383	15,937	78.1%
RBOB PHY	40,951	28,855	41.9%	24,404	67.8%	219,884	314,724	-30.1%
NATURAL GAS PHY	2,038,369	2,305,528	-11.6%	1,990,771	2.4%	19,545,721	17,887,686	9.3%
CRUDE OIL APO	67,115	44,388	51.2%	56,517	18.8%	324,658	217,684	49.1%
NATURAL GAS 3 M CSO FIN	25,825	17,475	47.8%	7,625	238.7%	106,250	174,199	-39.0%
NATURAL GAS 1 M CSO FIN	12,625	7,049	79.1%	9,695	30.2%	296,445	43,579	580.2%
WTI CRUDE OIL 1 M CSO FI	91,000	77,900	16.8%	28,750	216.5%	473,950	1,255,293	-62.2%
CRUDE OIL PHY	3,421,916	4,034,643	-15.2%	3,500,103	-2.2%	31,667,775	30,324,834	4.4%
RBOB CALENDAR SWAP	225	300	-25.0%	0	0.0%	2,360	6,099	-61.3%
RBOB 1MO CAL SPD OPTIONS	2,050	0	0.0%	1,458	40.6%	4,058	3,400	19.4%
NY HARBOR HEAT OIL SWP	2,543	5,061	-49.8%	4,308	-41.0%	27,691	47,275	-41.4%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT BULLET SWAP	31,718	15,210	108.5%	7,352	331.4%	269,192	152,050	77.0%
HEATING OIL CRACK OPTIONS	0	0	-	0	0.0%	100	0	-
HO 1 MONTH CLNDR OPTIONS	300	0	0.0%	0	0.0%	1,600	5,700	-71.9%

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CMEG Exchange Volume Report - Monthly

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Energy Options								
NG HH 3 MONTH CAL	0	0	0.0%	0	0.0%	0	500	-100.0%
CRUDE OIL 1MO	193,754	255,873	-24.3%	182,275	6.3%	1,431,602	1,980,530	-27.7%
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	1,833	1,849	-0.9%	755	142.8%	7,875	16,269	-51.6%
NATURAL GAS OPTION ON CALE	600	2,630	-77.2%	1,440	-58.3%	7,538	16,008	-52.9%
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	7,680	1,140	573.7%	0	0.0%	7,680	2,290	235.4%
APPALACHIAN COAL	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 6 M CSO FIN	2,000	0	0.0%	2,250	-11.1%	38,820	4,100	846.8%
ELECTRICITY OFF PEAK	0	0	0.0%	0	-	0	0	0.0%
ELEC FINSETTLED	0	14	-100.0%	0	0.0%	0	227	-100.0%
SINGAPORE GASOIL CALENDAR	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL CRK SPD AVG PRI	0	0	-	0	0.0%	0	0	-
NATURAL GAS 5 M CSO FIN	0	0	0.0%	0	0.0%	4,050	1,200	237.5%
ETHANOL SWAP	5,456	5,623	-3.0%	4,830	13.0%	42,643	46,636	-8.6%
CRUDE OIL CALNDR STRIP	0	0	0.0%	0	-	0	0	0.0%
GASOIL CRACK SPREAD AVG PR	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 2 M CSO FIN	0	0	0.0%	0	0.0%	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	0	0.0%	0	0.0%	1,290	8,995	-85.7%
SHORT TERM	2,930	3,425	-14.5%	2,215	32.3%	22,435	23,486	-4.5%
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	7,155	6,225	14.9%	5,664	26.3%	63,742	49,389	29.1%
COAL API4 INDEX	0	0	0.0%	0	0.0%	0	1,380	-100.0%
COAL API2 INDEX	150	3,875	-96.1%	955	-84.3%	8,831	149,741	-94.1%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	0.0%	0	0	0.0%
COAL SWAP	400	200	100.0%	0	0.0%	625	671	-6.9%
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	260	170	52.9%	530	-50.9%	3,810	10,890	-65.0%
LLS CRUDE OIL	750	600	25.0%	0	0.0%	5,850	11,730	-50.1%
12 MO GASOIL CAL SWAP SPR	0	0	-	0	0.0%	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	540	7,301	-92.6%	492	9.8%	12,625	9,211	37.1%
PJM ELECTRIC	0	0	0.0%	0	-	0	0	0.0%
FX Futures								
AUSTRALIAN DOLLAR	2,048,551	2,015,427	1.6%	1,934,693	5.9%	15,252,423	16,934,380	-9.9%
BRITISH POUND	2,124,718	1,855,126	14.5%	1,991,918	6.7%	19,163,804	18,664,847	2.7%
BRAZIL REAL	100,119	88,132	13.6%	86,565	15.7%	708,558	661,724	7.1%
CANADIAN DOLLAR	1,517,918	1,408,322	7.8%	1,641,928	-7.6%	12,358,461	12,302,331	0.5%

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CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2017	VOLUME AUG 2016	% CHG	VOLUME JUL 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
FX Futures								
E-MINI EURO FX	97,241	48,572	100.2%	83,774	16.1%	730,577	624,111	17.1%
EURO FX	4,681,034	2,994,631	56.3%	4,449,786	5.2%	35,765,685	31,696,178	12.8%
E-MINI JAPANESE YEN	23,231	27,185	-14.5%	31,494	-26.2%	270,285	276,307	-2.2%
JAPANESE YEN	3,398,447	2,225,832	52.7%	2,819,809	20.5%	26,958,956	23,942,217	12.6%
MEXICAN PESO	812,852	1,124,265	-27.7%	711,791	14.2%	7,963,101	8,759,540	-9.1%
NEW ZEALND DOLLAR	513,327	451,233	13.8%	441,726	16.2%	3,989,813	3,611,870	10.5%
NKR/USD CROSS RATE	1,461	1,721	-15.1%	2,061	-29.1%	16,134	12,544	28.6%
RUSSIAN RUBLE	54,878	31,403	74.8%	29,049	88.9%	402,085	262,009	53.5%
S.AFRICAN RAND	52,487	21,320	146.2%	60,009	-12.5%	429,342	123,514	247.6%
SWISS FRANC	687,886	418,372	64.4%	603,364	14.0%	4,410,988	3,687,666	19.6%
AD/CD CROSS RATES	4	0	0.0%	157	-97.5%	545	37	1,373.0%
AD/JY CROSS RATES	2,666	1,864	43.0%	2,285	16.7%	19,833	34,310	-42.2%
AD/NE CROSS RATES	101	35	188.6%	263	-61.6%	874	671	30.3%
BP/JY CROSS RATES	3,549	1,946	82.4%	2,158	64.5%	23,303	14,964	55.7%
BP/SF CROSS RATES	15	7	114.3%	53	-71.7%	612	316	93.7%
CD/JY CROSS RATES	300	0	0.0%	66	354.5%	988	10	9,780.0%
EC/AD CROSS RATES	1,040	933	11.5%	1,217	-14.5%	26,737	13,044	105.0%
EC/CD CROSS RATES	3,298	1,381	138.8%	3,512	-6.1%	32,752	18,524	76.8%
EC/NOK CROSS RATES	321	0	0.0%	160	100.6%	885	7	12,542.9%
EC/SEK CROSS RATES	446	31	1,338.7%	755	-40.9%	4,410	1,851	138.2%
EFX/BP CROSS RATES	57,218	39,406	45.2%	52,024	10.0%	561,337	603,192	-6.9%
EFX/JY CROSS RATES	74,677	18,920	294.7%	58,295	28.1%	527,882	337,003	56.6%
EFX/SF CROSS RATES	37,379	19,982	87.1%	46,618	-19.8%	304,192	279,395	8.9%
SF/JY CROSS RATES	0	0	-	0	0.0%	32	0	-
SKR/USD CROSS RATES	1,523	1,263	20.6%	1,203	26.6%	19,219	13,876	38.5%
HUNGARIAN FORINT (US)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	80	2,337	-96.6%	114	-29.8%	3,107	8,482	-63.4%
POLISH ZLOTY (EC)	18	5	260.0%	30	-40.0%	371	19,783	-98.1%
SHEKEL	228	0	0.0%	0	-	228	0	0.0%
RMB USD	28	22	27.3%	18	55.6%	270	2,796	-90.3%
KOREAN WON	8	6	33.3%	6	33.3%	230	124	85.5%
TURKISH LIRA	2,089	0	0.0%	464	350.2%	13,546	8	169,225.0%
TURKISH LIRA (EU)	0	0	0.0%	0	-	0	0	0.0%
E-MICRO EUR/USD	281,860	184,407	52.8%	176,724	59.5%	2,031,467	2,275,583	-10.7%
E-MICRO GBP/USD	36,635	103,075	-64.5%	31,778	15.3%	459,741	607,494	-24.3%
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	105,362	132,532	-20.5%	99,803	5.6%	682,310	800,483	-14.8%
MICRO CHF/USD	1,023	1,286	-20.5%	836	22.4%	7,536	15,557	-51.6%
INDIAN RUPEE	35,535	10,507	238.2%	23,615	50.5%	247,160	96,924	155.0%
E-MICRO USD/CNH	0	0	0.0%	0	0.0%	0	61	-100.0%
E-MICRO CAD/USD	24,740	20,567	20.3%	25,429	-2.7%	151,043	163,784	-7.8%
FCXR	0	58	-100.0%	0	0.0%	6,243	468	1,234.0%
E-MICRO JPY/USD	30,881	28,667	7.7%	26,367	17.1%	327,675	234,673	39.6%
E-MICRO INR/USD	2,197	2,865	-23.3%	2,833	-22.4%	20,406	14,162	44.1%
CHINESE RENMINBI (CNH)	1,404	883	59.0%	685	105.0%	11,137	11,729	-5.0%
USDZAR	0	0	0.0%	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	115,500	-100.0%	0	0.0%	212,674	1,113,236	-80.9%
BRITISH POUND	0	180,053	-100.0%	0	0.0%	476,257	1,668,254	-71.5%
CANADIAN DOLLAR	0	97,018	-100.0%	0	0.0%	190,922	1,168,774	-83.7%
EURO FX	0	482,529	-100.0%	0	0.0%	1,319,366	5,793,661	-77.2%
JAPANESE YEN	0	273,369	-100.0%	0	0.0%	576,337	2,614,047	-78.0%
MEXICAN PESO	235	3,971	-94.1%	448	-47.5%	21,120	21,211	-0.4%
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	4,207	-100.0%	0	0.0%	5,710	53,469	-89.3%
JAPANESE YEN (EU)	0	95	-100.0%	40	-100.0%	180	5,898	-96.9%
EURO FX (EU)	90	586	-84.6%	13	592.3%	436	28,313	-98.5%
SWISS FRANC (EU)	1	0	-	0	0.0%	15	0	-
CANADIAN DOLLAR (EU)	13	18	-27.8%	12	8.3%	111	1,786	-93.8%
BRITISH POUND (EU)	443	100	343.0%	278	59.4%	1,765	9,066	-80.5%
AUSTRALIAN DLR (EU)	0	22	-100.0%	0	0.0%	2	1,146	-99.8%
CHF/USD PQO 2pm Fix	3,799	72	5,176.4%	3,423	11.0%	19,735	72	27,309.7%
GBP/USD PQO 2pm Fix	235,577	801	29,310.4%	200,987	17.2%	1,408,773	801	175,776.8%
AUD/USD PQO 2pm Fix	146,276	496	29,391.1%	202,270	-27.7%	859,034	496	173,092.3%
EUR/USD PQO 2pm Fix	1,073,610	1,439	74,508.1%	865,807	24.0%	4,620,352	1,439	320,980.8%
JPY/USD PQO 2pm Fix	341,672	533	64,003.6%	304,275	12.3%	2,024,393	533	379,711.1%
CAD/USD PQO 2pm Fix	168,303	595	28,186.2%	236,341	-28.8%	991,536	595	166,544.7%

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CMEG Exchange Volume Report - Monthly

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Commodities and Alternative Investments								
Futures								
CORN	9,294,862	7,704,522	20.6%	8,516,115	9.1%	64,826,753	63,502,667	2.1%
SOYBEAN	4,132,276	3,432,493	20.4%	5,287,456	-21.8%	35,859,669	43,444,194	-17.5%
SOYBEAN MEAL	2,183,991	1,879,983	16.2%	2,356,086	-7.3%	17,192,741	18,032,157	-4.7%
SOYBEAN OIL	2,721,663	2,385,567	14.1%	2,467,604	10.3%	19,824,643	19,147,619	3.5%
OATS	11,920	19,094	-37.6%	10,292	15.8%	119,560	162,349	-26.4%
ROUGH RICE	29,944	36,185	-17.2%	9,658	210.0%	187,909	208,515	-9.9%
WHEAT	8,320	0	-	23,789	-65.0%	119,213	0	-
MINI CORN	9,675	10,659	-9.2%	12,653	-23.5%	83,571	99,276	-15.8%
MINI SOYBEAN	10,695	15,249	-29.9%	23,732	-54.9%	129,480	190,980	-32.2%
MINI WHEAT	7,153	8,479	-15.6%	8,532	-16.2%	52,233	53,771	-2.9%
LIVE CATTLE	1,155,815	990,866	16.6%	1,487,063	-22.3%	11,080,674	8,430,623	31.4%
FEEDER CATTLE	383,206	248,780	54.0%	300,121	27.7%	2,370,672	1,645,807	44.0%
LEAN HOGS	976,007	645,478	51.2%	981,241	-0.5%	7,332,862	5,833,304	25.7%
LUMBER	15,684	17,397	-9.8%	14,333	9.4%	130,231	118,686	9.7%
MILK	31,494	30,654	2.7%	25,564	23.2%	222,480	203,952	9.1%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,567	4,435	25.5%	2,733	103.7%	39,339	39,699	-0.9%
BUTTER CS	4,086	4,072	0.3%	3,203	27.6%	25,126	24,668	1.9%
CLASS IV MILK	1,120	937	19.5%	525	113.3%	8,656	7,858	10.2%
DRY WHEY	1,211	1,617	-25.1%	887	36.5%	14,991	9,406	59.4%
GSCI EXCESS RETURN FUT	825	4,125	-80.0%	3,069	-73.1%	212,086	171,085	24.0%
GOLDMAN SACHS	31,982	29,797	7.3%	35,933	-11.0%	274,649	221,572	24.0%
HDD WEATHER	0	0	0.0%	0	0.0%	950	428	122.0%
CDD WEATHER	0	475	-100.0%	850	-100.0%	26,250	3,325	689.5%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	0	0	0.0%	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	18	5	260.0%	6	200.0%	100	68	47.1%
DOW-UBS COMMOD INDEX	60,219	20,724	190.6%	46,717	28.9%	565,195	245,887	129.9%
COTTON	0	77	-100.0%	0	0.0%	15	547	-97.3%
COCOA TAS	0	517	-100.0%	0	0.0%	81	2,034	-96.0%
COFFEE	0	6	-100.0%	0	0.0%	40	143	-72.0%
SUGAR 11	3	23	-87.0%	5	-40.0%	40	401	-90.0%
USD CRUDE PALM OIL	0	120	-100.0%	60	-100.0%	1,504	120	1,153.3%
CASH-SETTLED CHEESE	10,251	9,038	13.4%	7,744	32.4%	79,455	85,648	-7.2%
FERTILIZER PRODUCTS	2,120	1,815	16.8%	1,500	41.3%	12,930	16,820	-23.1%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	68,132	52,288	30.3%
CHI WHEAT	3,381,582	3,410,277	-0.8%	3,121,187	8.3%	24,313,164	22,553,277	7.8%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,439,718	1,165,519	23.5%	1,017,432	41.5%	9,053,751	6,745,846	34.2%
DJ_UBS ROLL SELECT INDEX FU	0	0	0.0%	0	0.0%	4,772	1,740	174.3%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	5,192	7,476	-30.6%	5,660	-8.3%	74,688	75,256	-0.8%

Commodities and Alternative Investments
Options

CORN	2,366,941	1,841,053	28.6%	3,289,788	-28.1%	18,027,281	17,477,401	3.1%
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CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2017	VOLUME AUG 2016	% CHG	VOLUME JUL 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Commodities and Alternative Investments								
Options								
SOYBEAN	1,766,080	1,369,931	28.9%	2,165,807	-18.5%	11,957,945	15,406,021	-22.4%
SOYBEAN MEAL	147,100	165,565	-11.2%	235,539	-37.5%	1,477,175	1,703,257	-13.3%
SOYBEAN OIL	189,449	232,970	-18.7%	112,988	67.7%	1,446,043	1,615,728	-10.5%
SOYBEAN CRUSH	35	155	-77.4%	55	-36.4%	545	4,618	-88.2%
OATS	1,814	1,695	7.0%	1,347	34.7%	10,518	10,161	3.5%
ROUGH RICE	1,129	1,887	-40.2%	1,792	-37.0%	16,312	15,566	4.8%
WHEAT	0	0	0.0%	0	0.0%	1,424	0	0.0%
LIVE CATTLE	224,112	302,587	-25.9%	179,017	25.2%	1,989,764	2,910,664	-31.6%
FEEDER CATTLE	41,183	39,291	4.8%	23,262	77.0%	275,750	275,647	0.0%
LEAN HOGS	318,527	180,742	76.2%	189,071	68.5%	1,640,757	1,319,314	24.4%
LUMBER	1,020	950	7.4%	744	37.1%	8,937	7,352	21.6%
MILK	36,941	35,933	2.8%	33,115	11.6%	286,962	220,433	30.2%
MLK MID	0	193	-100.0%	16	-100.0%	501	472	6.1%
NFD MILK	3,038	2,311	31.5%	2,334	30.2%	32,871	26,884	22.3%
BUTTER CS	2,174	1,108	96.2%	1,786	21.7%	11,469	10,031	14.3%
CLASS IV MILK	1,763	1,309	34.7%	942	87.2%	14,099	7,792	80.9%
DRY WHEY	71	139	-48.9%	957	-92.6%	3,501	806	334.4%
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	1,000	4,600.0%
HDD SEASONAL STRIP	7,500	0	0.0%	0	0.0%	7,500	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	10	0	0.0%	0	0.0%	35	18	94.4%
CORN NEARBY+2 CAL SPRD	5,851	418	1,299.8%	1,040	462.6%	13,785	30,446	-54.7%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	1,060	351	202.0%
WHEAT NEARBY+2 CAL SPRD	3,775	9,746	-61.3%	600	529.2%	11,348	41,319	-72.5%
JULY-DEC CORN CAL SPRD	0	1,600	-100.0%	0	0.0%	17,402	36,709	-52.6%
DEC-JULY WHEAT CAL SPRD	225	100	125.0%	0	0.0%	225	100	125.0%
JULY-NOV SOYBEAN CAL SPRD	0	30	-100.0%	0	0.0%	70,857	60,927	16.3%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	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	0	2,121	-100.0%	42	-100.0%	121	2,847	-95.7%
LV CATL CSO	0	5	-100.0%	10	-100.0%	1,267	254	398.8%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	3,785	-100.0%
CASH-SETTLED CHEESE	6,585	8,753	-24.8%	5,561	18.4%	55,522	57,884	-4.1%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
DEC-DEC CORN CAL SPRD	3,162	1,943	62.7%	587	438.7%	9,411	17,827	-47.2%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	640	0	0.0%
WHEAT-CORN ICSCO	70	2,600	-97.3%	60	16.7%	6,341	8,832	-28.2%
DEC-JULY CORN CAL SPRD	5,094	10,951	-53.5%	6,704	-24.0%	29,618	14,551	103.5%
NOV-JULY SOYBEAN CAL SPRD	520	0	0.0%	1	51,900.0%	1,146	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	50	-100.0%	103	20	415.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	1,369	1,650	-17.0%
CHI WHEAT	688,198	584,623	17.7%	839,445	-18.0%	5,688,708	5,115,840	11.2%
Intercommodity Spread	0	0	0.0%	0	0.0%	701	3,395	-79.4%
KC WHEAT	54,099	30,676	76.4%	53,610	0.9%	420,667	279,503	50.5%
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 AUG 2017	VOLUME AUG 2016	% CHG	VOLUME JUL 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	800	0	-	200	300.0%	1,050	0	-
Foreign Exchange Futures								
CHILEAN PESO	5,482	0	0.0%	4,994	9.8%	17,041	10	170,310.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	137,692,977	131,804,381	4.5%	93,788,547	46.8%	1,032,831,158	936,399,968	10.3%
Equity Index Futures	45,020,040	41,770,416	7.8%	31,285,917	43.9%	331,518,712	408,852,939	-18.9%
Metals Futures	13,081,046	8,761,511	49.3%	10,051,388	30.1%	82,798,472	69,708,260	18.8%
Energy Futures	58,108,752	44,500,385	30.6%	46,294,562	25.5%	381,622,132	345,223,256	10.5%
FX Futures	16,818,775	13,284,526	26.6%	15,445,435	8.9%	133,906,283	127,128,582	5.3%
Commodities and Alternative Invest	25,916,599	22,086,461	17.3%	25,771,750	0.6%	194,310,105	191,334,491	1.6%
Ags Futures	800	0	-	200	300.0%	1,050	0	-
Foreign Exchange Futures	5,482	0	0.0%	4,994	9.8%	17,041	10	170,310.0%
TOTAL FUTURES	296,644,471	262,207,680	13.1%	222,642,793	33.2%	2,157,004,953	2,078,647,506	3.8%
TOTAL OPTIONS GROUP								
Equity Index Options	16,679,033	11,893,356	40.2%	10,468,176	59.3%	113,010,258	101,759,023	11.1%
Interest Rate Options	40,636,085	30,358,637	33.9%	31,784,778	27.8%	356,781,979	298,217,152	19.6%
Metals Options	1,228,469	750,959	63.6%	949,919	29.3%	7,798,277	7,489,671	4.1%
Energy Options	6,058,462	6,907,330	-12.3%	5,907,109	2.6%	55,195,672	53,438,190	3.3%
FX Options	1,970,019	1,161,404	69.6%	1,813,894	8.6%	12,728,718	12,484,170	2.0%
Commodities and Alternative Invest	5,876,466	4,831,885	21.6%	7,146,270	-17.8%	43,593,844	46,760,392	-6.8%
TOTAL OPTIONS	72,448,534	55,903,571	29.6%	58,070,146	24.8%	589,108,748	520,148,598	13.3%
TOTAL COMBINED								
Interest Rate	178,329,062	162,163,018	10.0%	125,573,325	42.0%	1,389,613,137	1,234,617,120	12.6%
Equity Index	61,699,073	53,663,772	15.0%	41,754,093	47.8%	444,528,970	510,611,962	-12.9%
Metals	14,309,515	9,512,470	50.4%	11,001,307	30.1%	90,596,749	77,197,931	17.4%
Energy	64,167,214	51,407,715	24.8%	52,201,671	22.9%	436,817,804	398,661,446	9.6%
FX	18,788,794	14,445,930	30.1%	17,259,329	8.9%	146,635,001	139,612,752	5.0%
Commodities and Alternative Invest	31,793,065	26,918,346	18.1%	32,918,020	-3.4%	237,903,949	238,094,883	-0.1%
Ags	800	0	-	200	300.0%	1,050	0	-
Foreign Exchange	5,482	0	0.0%	4,994	9.8%	17,041	10	170,310.0%
GRAND TOTAL	369,093,005	318,111,251	16.0%	280,712,939	31.5%	2,746,113,701	2,598,796,104	5.7%

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