



## CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2017	VOLUME NOV 2016	% CHG	VOLUME OCT 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>Interest Rate Futures</b>								
30-YR BOND	8,212,611	8,707,198	-5.7%	8,212,611	0.0%	68,221,877	65,582,899	4.0%
10-YR NOTE	41,497,375	46,296,506	-10.4%	41,497,375	0.0%	351,960,626	327,557,786	7.4%
5-YR NOTE	27,741,309	30,046,154	-7.7%	27,741,309	0.0%	211,914,240	188,159,408	12.6%
2-YR NOTE	14,716,398	11,524,622	27.7%	14,716,398	0.0%	91,037,383	77,100,403	18.1%
FED FUND	2,790,851	3,389,214	-17.7%	2,790,851	0.0%	45,055,078	31,248,733	44.2%
EURODOLLARS	49,599,779	84,793,091	-41.5%	49,599,779	0.0%	593,015,446	593,138,679	0.0%
5-YR SWAP RATE	21,609	76,395	-71.7%	21,609	0.0%	503,223	684,047	-26.4%
2-YR SWAP RATE	0	4	-100.0%	0	0.0%	0	4,418	-100.0%
10-YR SWAP RATE	28,761	44,706	-35.7%	28,761	0.0%	525,767	534,867	-1.7%
7-YR SWAP	0	0	0.0%	0	0.0%	0	3,052	-100.0%
1-MONTH EURODOLLAR	4,420	2,171	103.6%	4,420	0.0%	54,375	12,883	322.1%
ULTRA T-BOND	4,989,641	4,123,280	21.0%	4,989,641	0.0%	31,521,922	26,601,293	18.5%
30-YR SWAP RATE	133	1,711	-92.2%	133	0.0%	10,383	18,671	-44.4%
Ultra 10-Year Note	4,103,050	3,115,605	31.7%	4,103,050	0.0%	26,901,499	15,143,367	77.6%
2YR BUNDLE	0	0	0.0%	0	-	0	0	0.0%
3YR BUNDLE	0	0	0.0%	0	-	0	0	0.0%
EURO 5YR BUNDLE	0	0	0.0%	0	-	0	0	0.0%
<b>Interest Rate Options</b>								
30-YR BOND	1,922,191	2,360,103	-18.6%	1,922,191	0.0%	25,028,723	19,836,628	26.2%
10-YR NOTE	9,856,873	13,847,286	-28.8%	9,856,873	0.0%	120,912,050	88,747,169	36.2%
5-YR NOTE	2,216,853	2,790,029	-20.5%	2,216,853	0.0%	27,919,211	22,209,114	25.7%
2-YR NOTE	282,671	140,755	100.8%	282,671	0.0%	2,023,947	1,607,591	25.9%
FED FUND	65	9,764	-99.3%	65	0.0%	16,880	93,434	-81.9%
EURODOLLARS	10,297,198	16,271,167	-36.7%	10,297,198	0.0%	142,670,009	158,615,092	-10.1%
EURO MIDCURVE	18,023,786	21,245,224	-15.2%	18,023,786	0.0%	178,132,963	123,153,779	44.6%
ULTRA T-BOND	3,989	9,451	-57.8%	3,989	0.0%	34,550	84,998	-59.4%
Ultra 10-Year Note	0	4,122	-100.0%	0	0.0%	8,487	41,413	-79.5%

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<b>Equity Index Futures</b>								
DJIA	0	0	0.0%	0	-	0	0	0.0%
E-MINI S&P500	27,662,136	38,249,951	-27.7%	27,662,136	0.0%	334,997,655	436,530,741	-23.3%
S&P 500	78,261	111,981	-30.1%	78,261	0.0%	1,314,720	1,951,437	-32.6%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	-	0	0	0.0%
E-MINI MIDCAP	282,517	352,772	-19.9%	282,517	0.0%	3,874,871	4,867,506	-20.4%
S&P 400 MIDCAP	0	0	0.0%	0	-	0	0	0.0%
S&P 500 GROWTH	1	11	-90.9%	1	0.0%	251	231	8.7%
S&P 500/VALUE	12,212	9,892	23.5%	12,212	0.0%	210,658	114,964	83.2%
E-MINI RUSSELL 2000	2,252,563	0	-	2,252,563	0.0%	7,706,673	0	-
E-MINI RUSSELL 1000	8,359	75	11,045.3%	8,359	0.0%	44,963	4,229	963.2%
E-MINI NASDAQ 100	6,481,711	5,396,722	20.1%	6,481,711	0.0%	63,032,960	61,274,303	2.9%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	425,097	292,242	45.5%	425,097	0.0%	3,026,782	3,980,508	-24.0%
NIKKEI 225 (YEN) STOCK	1,150,666	1,324,094	-13.1%	1,150,666	0.0%	10,097,994	13,751,590	-26.6%
DJ US REAL ESTATE	29,716	17,687	68.0%	29,716	0.0%	311,645	198,547	57.0%
NASDAQ BIOTECH	358	478	-25.1%	358	0.0%	3,607	868	315.6%
E-MICRO NIFTY	0	0	0.0%	0	-	0	0	0.0%
S&P ENERGY SECTOR	8,082	17,384	-53.5%	8,082	0.0%	170,718	123,338	38.4%
S&P TECHNOLOGY SECTOR	7,360	5,034	46.2%	7,360	0.0%	105,614	69,187	52.7%
S&P MATERIALS SECTOR	9,302	13,552	-31.4%	9,302	0.0%	93,873	73,397	27.9%
S&P HEALTH CARE SECTOR	5,605	19,886	-71.8%	5,605	0.0%	163,830	130,281	25.8%
S&P UTILITIES SECTOR	13,525	23,443	-42.3%	13,525	0.0%	283,247	267,509	5.9%
S&P FINANCIAL SECTOR	14,687	21,296	-31.0%	14,687	0.0%	306,588	144,136	112.7%
S&P INDUSTRIAL SECTOR	7,495	26,933	-72.2%	7,495	0.0%	95,024	112,635	-15.6%
IBOVESPA INDEX	590	729	-19.1%	590	0.0%	7,250	7,931	-8.6%
S&P CONSUMER DSCRTNRY SE	3,954	14,688	-73.1%	3,954	0.0%	78,189	133,205	-41.3%
S&P CONSUMER STAPLES SECT	6,780	18,325	-63.0%	6,780	0.0%	169,557	293,408	-42.2%
FT-SE 100	1,173	607	93.2%	1,173	0.0%	6,703	7,042	-4.8%
E-MINI RUSSELL 1000 VALUE	16,001	90	17,678.9%	16,001	0.0%	81,874	8,194	899.2%
E-MINI S&P REAL ESTATE SELE	1,630	4,968	-67.2%	1,630	0.0%	62,621	6,535	858.2%
NIFTY 50	14,369	11,098	29.5%	14,369	0.0%	131,490	115,169	14.2%
E-MINI RUSSELL 1000 GROWTH	8,016	120	6,580.0%	8,016	0.0%	39,774	2,746	1,348.4%
E-mini (\$5) Dow	2,707,729	3,887,578	-30.3%	2,707,729	0.0%	30,017,290	39,628,344	-24.3%
E-mini FTSE 100 (USD)	1,093	2	54,550.0%	1,093	0.0%	2,072	375	452.5%
FTSE Emerging	266	63	322.2%	266	0.0%	722	1,487	-51.4%
E-mini FTSE China 50	4,404	1,581	178.6%	4,404	0.0%	19,291	10,164	89.8%

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<b>Equity Index Options</b>								
DJIA	0	0	0.0%	0	-	0	0	0.0%
E-MINI S&P500	5,432,762	5,434,665	0.0%	5,432,762	0.0%	46,793,813	54,085,375	-13.5%
S&P 500	435,685	375,320	16.1%	435,685	0.0%	3,574,688	5,405,511	-33.9%
E-MINI MIDCAP	0	0	0.0%	0	0.0%	0	17	-100.0%
E-MINI RUSSELL 2000	19,153	0	-	19,153	0.0%	41,359	0	-
E-MINI NASDAQ 100	351,587	200,488	75.4%	351,587	0.0%	2,691,520	2,405,403	11.9%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
EOM S&P 500	278,004	160,586	73.1%	278,004	0.0%	2,110,848	1,897,310	11.3%
EOM EMINI S&P	2,316,604	2,216,164	4.5%	2,316,604	0.0%	22,235,291	18,614,562	19.5%
EOW1 S&P 500	108,008	44,233	144.2%	108,008	0.0%	982,064	669,450	46.7%
EOW1 EMINI S&P 500	1,246,815	1,038,385	20.1%	1,246,815	0.0%	11,805,588	10,996,213	7.4%
EOW2 S&P 500	243,522	134,589	80.9%	243,522	0.0%	1,911,618	1,425,200	34.1%
EOW2 EMINI S&P 500	1,214,931	1,907,664	-36.3%	1,214,931	0.0%	11,746,518	12,106,035	-3.0%
EOW4 EMINI S&P 500	892,935	746,612	19.6%	892,935	0.0%	10,536,427	11,943,035	-11.8%
EOW3 EMINI S&P 500	2,992,790	4,197,884	-28.7%	2,992,790	0.0%	37,057,376	24,290,975	52.6%
EOW3 S&P 500	340,297	396,502	-14.2%	340,297	0.0%	3,984,497	2,869,345	38.9%
E-mini (\$5) Dow	9,656	9,245	4.4%	9,656	0.0%	63,956	117,018	-45.3%
EOM E-MINI RUSSELL 2000 END	3,493	0	-	3,493	0.0%	15,018	0	-
EOW4 E-MINI RUSSELL 2000 WE	3,109	0	-	3,109	0.0%	11,558	0	-
EOW3 E-MINI RUSSELL 2000 WE	12,044	0	-	12,044	0.0%	55,382	0	-
EOW1 E-MINI RUSSELL 2000 WE	1,641	0	-	1,641	0.0%	6,576	0	-
EOW2 E-MINI RUSSELL 2000 WE	4,977	0	-	4,977	0.0%	11,645	0	-
EOW1 E-MINI RUSSELL 2000 WE	1,764	0	-	1,764	0.0%	6,625	0	-
<b>Metals Futures</b>								
COMEX GOLD	8,623,338	7,108,687	21.3%	8,623,338	0.0%	67,615,584	54,043,268	25.1%
COMEX MINY COPPER	629	1,073	-41.4%	629	0.0%	7,642	6,116	25.0%
COMEX SILVER	2,539,514	2,214,364	14.7%	2,539,514	0.0%	21,646,889	17,083,211	26.7%
COMEX COPPER	2,992,429	3,531,273	-15.3%	2,992,429	0.0%	24,698,340	20,090,768	22.9%
NYMEX HOT ROLLED STEEL	4,598	2,623	75.3%	4,598	0.0%	57,698	51,167	12.8%
NYMEX PLATINUM	381,004	360,457	5.7%	381,004	0.0%	4,282,625	3,570,900	19.9%
URANIUM	978	2	48,800.0%	978	0.0%	5,452	7,295	-25.3%
PALLADIUM	153,217	198,537	-22.8%	153,217	0.0%	1,329,850	1,344,639	-1.1%
E-MICRO GOLD	112,421	96,161	16.9%	112,421	0.0%	1,058,548	917,670	15.4%
COPPER	3,437	400	759.3%	3,437	0.0%	5,043	3,816	32.2%
SILVER	7,866	11,856	-33.7%	7,866	0.0%	66,270	95,462	-30.6%
FERROUS PRODUCTS	170	160	6.3%	170	0.0%	1,390	972	43.0%
ALUMINUM	9,898	17,219	-42.5%	9,898	0.0%	140,373	104,739	34.0%
COMEX E-Mini SILVER	806	1,695	-52.4%	806	0.0%	8,890	13,974	-36.4%
METALS	0	0	0.0%	0	0.0%	0	25	-100.0%
GOLD	0	2	-100.0%	0	0.0%	1	2	-50.0%
LNDN ZINC	10	0	0.0%	10	0.0%	125	227	-44.9%
Gold Kilo	285	4,786	-94.0%	285	0.0%	3,561	52,432	-93.2%
COMEX E-Mini GOLD	7,107	17,592	-59.6%	7,107	0.0%	87,450	122,924	-28.9%
IRON ORE 62 CHINA TSI FUTURE	3,700	26,665	-86.1%	3,700	0.0%	87,374	185,593	-52.9%
IRON ORE 62 CHINA PLATTS FU	870	46	1,791.3%	870	0.0%	9,432	3,056	208.6%
IRON ORE 58 CHINA TSI FUTURE	0	0	0.0%	0	-	0	0	0.0%

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<b>Metals Options</b>								
COMEX GOLD	738,327	1,324,732	-44.3%	738,327	0.0%	9,145,299	9,182,040	-0.4%
COMEX SILVER	104,738	129,032	-18.8%	104,738	0.0%	1,326,945	1,295,484	2.4%
COMEX COPPER	12,675	4,908	158.3%	12,675	0.0%	87,361	36,639	138.4%
NYMEX PLATINUM	3,699	3,608	2.5%	3,699	0.0%	30,564	47,571	-35.8%
PALLADIUM	6,866	4,581	49.9%	6,866	0.0%	65,090	37,840	72.0%
COPPER	0	0	0.0%	0	-	0	0	0.0%
SILVER	38	658	-94.2%	38	0.0%	1,697	2,227	-23.8%
GOLD	25,132	11,210	124.2%	25,132	0.0%	159,092	53,297	198.5%
IRON ORE 62 CHINA TSI PUT OP	750	2,690	-72.1%	750	0.0%	26,105	32,056	-18.6%
IRON ORE 62 CHINA TSI CALL O	1,284	2,840	-54.8%	1,284	0.0%	18,094	39,589	-54.3%
HOT ROLLED COIL STEEL CALL	0	0	-	0	0.0%	330	0	-
<b>Energy Futures</b>								
ETHANOL	9,943	16,030	-38.0%	9,943	0.0%	138,876	155,110	-10.5%
ETHANOL FWD	0	580	-100.0%	0	-	3,324	7,506	-55.7%
HOUSTON SHIP CHANNEL BASI	5,480	0	0.0%	5,480	0.0%	9,257	30,400	-69.5%
NORTHWEST ROCKIES BASIS S	0	23,699	-100.0%	0	0.0%	3,088	181,112	-98.3%
HEATING OIL VS ICE GASOIL	0	0	0.0%	0	-	0	0	0.0%
FUEL OIL CRACK VS ICE	1,588	4,666	-66.0%	1,588	0.0%	39,399	48,488	-18.7%
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	7,841	-100.0%
NGPL TEXOK INDEX	0	0	0.0%	0	0.0%	0	360	-100.0%
CENTERPOINT BASIS SWAP	465	0	0.0%	465	0.0%	999	13,180	-92.4%
NATURAL GAS	114,877	155,285	-26.0%	114,877	0.0%	1,516,839	1,444,286	5.0%
HTG OIL	0	76	-100.0%	0	0.0%	340	5,502	-93.8%
LTD NAT GAS	313,343	247,318	26.7%	313,343	0.0%	3,223,958	2,567,442	25.6%
GASOIL MINI CALENDAR SWAP	119	226	-47.3%	119	0.0%	1,469	2,635	-44.3%
GASOIL 0.1 ROTTERDAM BARG	45	0	0.0%	45	0.0%	155	30	416.7%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	334	0	0.0%
HUSTN SHIP CHNL PIPE SWP	0	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	5,864	-100.0%
PANHANDLE PIPE SWAP	0	0	0.0%	0	0.0%	3,228	0	0.0%
BRENT OIL LAST DAY	1,570,370	2,534,063	-38.0%	1,570,370	0.0%	20,545,281	21,614,834	-4.9%
BRENT CALENDAR SWAP	2,555	419	509.8%	2,555	0.0%	30,743	19,421	58.3%
GASOIL 0.1 CARGOES CIF NE	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 RDAM BRGS VS I	120	0	0.0%	120	0.0%	294	120	145.0%
GASOIL 0.1 CIF NWE VS ISE	0	15	-100.0%	0	0.0%	0	50	-100.0%
NY H OIL PLATTS VS NYMEX	0	0	0.0%	0	0.0%	0	0	0.0%
MARS (ARGUS) VS WTI SWAP	1,370	6,939	-80.3%	1,370	0.0%	34,019	47,761	-28.8%
MARS (ARGUS) VS WTI TRD M	38,087	7,851	385.1%	38,087	0.0%	234,716	125,898	86.4%
WTS (ARGUS) VS WTI TRD MT	1,626	500	225.2%	1,626	0.0%	9,936	12,208	-18.6%
SINGAPORE 180CST BALMO	110	24	358.3%	110	0.0%	682	555	22.9%
SINGAPORE 380CST BALMO	373	402	-7.2%	373	0.0%	2,528	1,759	43.7%
SINGAPORE JET KERO BALMO	0	0	0.0%	0	0.0%	536	156	243.6%
SINGAPORE NAPHTHA BALMO	0	0	0.0%	0	0.0%	0	20	-100.0%
DUBAI CRUDE OIL BALMO	0	0	0.0%	0	0.0%	0	275	-100.0%
EURO 3.5% FUEL OIL RDAM B	740	395	87.3%	740	0.0%	4,877	3,695	32.0%

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<b>Energy Futures</b>								
EURO 1% FUEL OIL NEW BALM	0	10	-100.0%	0	0.0%	18	235	-92.3%
NY HARBOR 1% FUEL OIL BAL	0	0	0.0%	0	0.0%	25	101	-75.2%
GULF COAST 3% FUEL OIL BA	1,132	1,784	-36.5%	1,132	0.0%	12,737	8,671	46.9%
PREMIUM UNLD 10P FOB MED	193	164	17.7%	193	0.0%	864	2,791	-69.0%
GASOIL 10P CRG CIF NW VS	0	0	0.0%	0	0.0%	25	15	66.7%
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	2	0	0.0%	2	0.0%	64	30	113.3%
3.5% FUEL OIL CID MED SWA	70	315	-77.8%	70	0.0%	1,035	2,965	-65.1%
ARGUS PROPAN FAR EST INDE	3,932	1,620	142.7%	3,932	0.0%	28,462	17,184	65.6%
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	1,944	190,515	-99.0%	1,944	0.0%	689,738	1,074,692	-35.8%
PJM AECO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	0	1,480	-100.0%	0	0.0%	5,250	23,423	-77.6%
PJM BGE DA PEAK	0	0	0.0%	0	0.0%	0	1,275	-100.0%
PJM BGE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	23,400	-100.0%
PJM JCPL DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM JCPL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PEPCO DA OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM PPL DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PPL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PSEG DA PEAK	0	0	0.0%	0	0.0%	0	5,100	-100.0%
PJM PSEG DA OFF-PEAK	0	0	0.0%	0	0.0%	0	163,800	-100.0%
PJM WESTHDA PEAK	0	0	0.0%	0	0.0%	8,620	45,673	-81.1%
PJM WESTH DA OFF-PEAK	0	0	0.0%	0	0.0%	54,300	825,010	-93.4%
PJM WESTH RT PEAK	4,600	35,499	-87.0%	4,600	0.0%	208,591	616,215	-66.1%
PJM WESTH RT OFF-PEAK	27,120	93,200	-70.9%	27,120	0.0%	2,185,415	6,185,140	-64.7%
ALGONQUIN CITYGATES BASIS	0	56	-100.0%	0	0.0%	0	8,161	-100.0%
TCO NG INDEX SWAP	0	0	0.0%	0	0.0%	0	240	-100.0%
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	2,200	-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	20	-100.0%	0	0.0%	0	95	-100.0%
GASOIL 0.1CIF MED VS ICE	0	5	-100.0%	0	0.0%	50	195	-74.4%
ULSD 10PPM CIF MED SWAP	0	0	0.0%	0	0.0%	30	45	-33.3%
ULSD 10PPM CIF MED VS ICE	15	15	0.0%	15	0.0%	81	180	-55.0%
BRENT BALMO SWAP	0	76	-100.0%	0	0.0%	578	2,043	-71.7%
ICE GASOIL BALMO SWAP	0	0	-	0	0.0%	9	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	0	0.0%	6	0	-
ULSD 10PPM CIF MED BALMO	0	0	0.0%	0	0.0%	0	38	-100.0%
PERMIAN BASIS SWAP	0	16,424	-100.0%	0	0.0%	1,381	61,222	-97.7%
Tetco ELA Basis	0	0	0.0%	0	-	0	0	0.0%
PANHANDLE INDEX SWAP FUTU	0	0	0.0%	0	0.0%	0	3,472	-100.0%
GULF COAST JET FUEL CLNDR	45	126	-64.3%	45	0.0%	988	1,803	-45.2%
EUROPE 1% FUEL OIL NWE CA	0	13	-100.0%	0	0.0%	709	1,470	-51.8%
SINGAPORE FUEL 180CST CAL	849	1,319	-35.6%	849	0.0%	11,375	12,703	-10.5%
NYISO G	0	0	0.0%	0	0.0%	0	0	0.0%
GULF COAST NO.6 FUEL OIL	65,049	58,547	11.1%	65,049	0.0%	587,718	640,428	-8.2%

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**CMEG Exchange Volume Report - Monthly**

	VOLUME NOV 2017	VOLUME NOV 2016	% CHG	VOLUME OCT 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>Energy Futures</b>								
NEW YORK HUB ZONE G PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NORTHERN ILLINOIS OFF-PEA	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE FUEL OIL SPREAD	145	1,263	-88.5%	145	0.0%	6,943	7,287	-4.7%
SINGAPORE JET KERO GASOIL	225	1,390	-83.8%	225	0.0%	18,310	9,765	87.5%
TETCO M-3 INDEX	0	0	0.0%	0	0.0%	0	8,365	-100.0%
DOMINION TRAN INC - APP I	2,920	31	9,319.4%	2,920	0.0%	2,920	20,026	-85.4%
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL PHY	3,549,278	3,518,657	0.9%	3,549,278	0.0%	40,091,791	36,071,642	11.1%
GASOIL 10PPM CARGOES CIF	0	0	0.0%	0	0.0%	0	3	-100.0%
GASOIL 10PPM VS ICE SWAP	15	9	66.7%	15	0.0%	727	904	-19.6%
NY1% VS GC SPREAD SWAP	1,505	2,590	-41.9%	1,505	0.0%	23,477	26,248	-10.6%
EUROPEAN NAPHTHA BALMO	135	273	-50.5%	135	0.0%	3,656	1,970	85.6%
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	125	-100.0%
ARGUS PROPAN(SAUDI ARAMC	1,106	648	70.7%	1,106	0.0%	11,496	9,518	20.8%
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	5	-20.0%	4	0.0%	32	100	-68.0%
WAHA BASIS	0	1,825	-100.0%	0	0.0%	6,064	44,649	-86.4%
MINY NATURAL GAS	28,377	36,825	-22.9%	28,377	0.0%	271,600	290,589	-6.5%
SINGAPORE GASOIL SWAP	1,163	10,497	-88.9%	1,163	0.0%	89,069	69,362	28.4%
UP DOWN GC ULSD VS NMX HO	41,802	53,661	-22.1%	41,802	0.0%	516,471	583,452	-11.5%
PJM NILL DA PEAK	160	3,825	-95.8%	160	0.0%	39,492	47,480	-16.8%
PJM DAYTON DA OFF-PEAK	0	27,690	-100.0%	0	0.0%	211,995	55,000	285.4%
LA JET (OPIS) SWAP	740	900	-17.8%	740	0.0%	18,865	21,212	-11.1%
ULSD UP-DOWN BALMO SWP	6,771	8,558	-20.9%	6,771	0.0%	53,463	66,008	-19.0%
JET FUEL UP-DOWN BALMO CL	4,130	6,650	-37.9%	4,130	0.0%	76,391	49,055	55.7%
EIA FLAT TAX ONHWAY DIESE	116	134	-13.4%	116	0.0%	7,644	10,672	-28.4%
ARGUS LLS VS. WTI (ARG) T	55,150	11,132	395.4%	55,150	0.0%	159,972	135,904	17.7%
JAPAN NAPHTHA BALMO SWAP	0	30	-100.0%	0	0.0%	1,410	405	248.1%
NY 3.0% FUEL OIL (PLATTS	0	175	-100.0%	0	0.0%	3,260	2,300	41.7%
NY 2.2% FUEL OIL (PLATTS	0	0	0.0%	0	0.0%	0	489	-100.0%
CAISO SP15 EZGNHUB5 MW P	0	0	0.0%	0	0.0%	7,940	17,930	-55.7%
RBOB GASOLINE BALMO CLNDR	815	1,501	-45.7%	815	0.0%	10,365	8,497	22.0%
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	0	0.0%	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	121	-100.0%	0	0.0%	999	22,041	-95.5%
HENRY HUB FINANCIAL LAST	1,896	0	-	1,896	0.0%	5,144	0	-
TENNESSEE 800 LEG NG BASI	0	0	0.0%	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	0	346	-100.0%	0	0.0%	1,788	1,411	26.7%
SOUTH STAR TEX OKLHM KNS	0	90	-100.0%	0	0.0%	0	2,292	-100.0%
TEXAS GAS ZONE1 NG BASIS	0	0	0.0%	0	0.0%	0	248	-100.0%
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	19,320	267,480	-92.8%	19,320	0.0%	1,798,950	1,988,211	-9.5%
NYISO ZONE G 5MW D AH O P	0	38,600	-100.0%	0	0.0%	780,585	444,481	75.6%

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## CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2017	VOLUME NOV 2016	% CHG	VOLUME OCT 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>Energy Futures</b>								
NYISO ZONE J 5MW D AH PK	1,815	860	111.0%	1,815	0.0%	26,790	14,431	85.6%
NYISO ZONE J 5MW D AH O P	0	38,600	-100.0%	0	0.0%	226,600	195,471	15.9%
PJM COMED 5MW D AH PK	0	0	0.0%	0	0.0%	4,675	14,650	-68.1%
PJM COMED 5MW D AH O PK	0	0	0.0%	0	0.0%	85,390	257,480	-66.8%
NEPOOL INTR HUB 5MW D AH	0	28,945	-100.0%	0	0.0%	252,415	556,289	-54.6%
CIN HUB 5MW REAL TIME PK	0	870	-100.0%	0	0.0%	25,625	66,431	-61.4%
CIN HUB 5MW D AH PK	600	218	175.2%	600	0.0%	18,293	20,978	-12.8%
NYISO ZONE A 5MW D AH PK	0	2,960	-100.0%	0	0.0%	6,815	6,560	3.9%
NYISO ZONE A 5MW D AH O P	0	0	0.0%	0	0.0%	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%	765	640	19.5%
NEPOOL NE MASS 5MW D AH O	0	0	0.0%	0	0.0%	14,040	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	2,560	1,280	100.0%	2,560	0.0%	57,604	34,668	66.2%
PJM AD HUB 5MW REAL TIME	14,880	27,040	-45.0%	14,880	0.0%	311,180	1,374,612	-77.4%
CIN HUB 5MW D AH O PK	0	23,480	-100.0%	0	0.0%	326,080	322,440	1.1%
CIN HUB 5MW REAL TIME O P	0	59,040	-100.0%	0	0.0%	397,000	1,053,024	-62.3%
RBOB PHY	3,717,345	3,844,730	-3.3%	3,717,345	0.0%	46,542,436	42,207,184	10.3%
SING FUEL	50	35	42.9%	50	0.0%	120	65	84.6%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	-	0	0	0.0%
RBOB VS HEATING OIL SWAP	200	1,758	-88.6%	200	0.0%	17,070	17,530	-2.6%
NORTHEN NATURAL GAS DEMA	0	54	-100.0%	0	0.0%	0	3,989	-100.0%
HOUSTON SHIP CHANNEL INDE	0	0	0.0%	0	0.0%	0	186	-100.0%
EUROPE JET KERO NWE CALSW	0	0	0.0%	0	0.0%	105	38	176.3%
MINY WTI CRUDE OIL	235,179	303,394	-22.5%	235,179	0.0%	2,834,261	3,152,321	-10.1%
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	10,006,515	9,073,260	10.3%	10,006,515	0.0%	97,891,189	87,677,648	11.6%
APPALACHIAN COAL (PHY)	0	0	0.0%	0	0.0%	0	130	-100.0%
WTI CALENDAR	37,055	33,473	10.7%	37,055	0.0%	405,892	334,789	21.2%
HENRY HUB BASIS SWAP	0	9,813	-100.0%	0	0.0%	52,732	198,550	-73.4%
DEMARC INDEX FUTURE	0	0	0.0%	0	0.0%	0	800	-100.0%
WTS (ARGUS) VS WTI SWAP	6,022	3,720	61.9%	6,022	0.0%	59,192	42,110	40.6%
PREMIUM UNLEAD 10PPM FOB	10	5	100.0%	10	0.0%	162	359	-54.9%
CHICAGO UNL GAS PL VS RBO	0	0	0.0%	0	0.0%	0	2,090	-100.0%
CRUDE OIL PHY	27,635,706	27,374,621	1.0%	27,635,706	0.0%	289,848,062	252,787,453	14.7%
RBOB CALENDAR SWAP	7,924	6,207	27.7%	7,924	0.0%	79,938	73,277	9.1%
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	52	-100.0%
CHICAGO ETHANOL SWAP	109,511	140,457	-22.0%	109,511	0.0%	1,247,194	1,147,184	8.7%
NEW YORK ETHANOL SWAP	1,105	2,140	-48.4%	1,105	0.0%	9,250	17,005	-45.6%
GASOIL BULLET SWAP	0	0	-	0	0.0%	130	0	-
EURO PROPANE CIF ARA SWA	1,740	1,685	3.3%	1,740	0.0%	14,275	14,689	-2.8%
JAPAN C&F NAPHTHA SWAP	1,564	1,472	6.3%	1,564	0.0%	16,774	13,805	21.5%
NYMEX ULSD VS NYMEX HO	0	0	0.0%	0	0.0%	0	0	0.0%

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<b>Energy Futures</b>								
LA CARBOB GASOLINE(OPIS)S	300	0	0.0%	300	0.0%	2,775	5,950	-53.4%
LA CARB DIESEL (OPIS) SWA	125	100	25.0%	125	0.0%	2,120	7,277	-70.9%
JAPAN C&F NAPHTHA CRACK S	830	153	442.5%	830	0.0%	6,643	4,371	52.0%
LLS (ARGUS) VS WTI SWAP	8,239	2,872	186.9%	8,239	0.0%	55,960	66,943	-16.4%
MINY RBOB GAS	4	4	0.0%	4	0.0%	47	49	-4.1%
RBOB GAS	1,850	4,022	-54.0%	1,850	0.0%	26,546	17,205	54.3%
RBOB CRACK SPREAD	650	550	18.2%	650	0.0%	10,807	15,325	-29.5%
RBOB UP-DOWN CALENDAR SW	0	0	0.0%	0	0.0%	0	9,203	-100.0%
NY HARBOR RESIDUAL FUEL 1	780	2,036	-61.7%	780	0.0%	26,062	37,490	-30.5%
NY HARBOR HEAT OIL SWP	1,067	1,602	-33.4%	1,067	0.0%	23,484	24,296	-3.3%
LA JET FUEL VS NYM NO 2 H	0	0	0.0%	0	0.0%	25	810	-96.9%
ANR OKLAHOMA	0	302	-100.0%	0	0.0%	0	4,787	-100.0%
MICHIGAN BASIS	156	1,610	-90.3%	156	0.0%	2,748	26,373	-89.6%
Sumas Basis Swap	0	2,423	-100.0%	0	0.0%	6,238	18,059	-65.5%
NGPL MID-CONTINENT	600	372	61.3%	600	0.0%	4,674	30,002	-84.4%
TEXAS EASTERN ZONE M-3 BA	908	3,126	-71.0%	908	0.0%	9,512	83,168	-88.6%
PJM MONTHLY	0	48	-100.0%	0	0.0%	120	2,946	-95.9%
NORTHEN NATURAL GAS VENTL	48	481	-90.0%	48	0.0%	132	9,216	-98.6%
DOMINION TRANSMISSION INC	4,508	12,618	-64.3%	4,508	0.0%	53,117	223,898	-76.3%
TCO BASIS SWAP	667	604	10.4%	667	0.0%	8,949	33,676	-73.4%
CIG BASIS	730	3,461	-78.9%	730	0.0%	1,456	81,620	-98.2%
PJM DAILY	0	0	0.0%	0	0.0%	0	1,300	-100.0%
COLUMBIA GULF ONSHORE	0	0	0.0%	0	0.0%	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	0	0.0%	0	0.0%	302	1,032	-70.7%
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	8,806	-100.0%	0	0.0%	50,542	179,440	-71.8%
WAHA INDEX SWAP FUTURE	0	0	0.0%	0	0.0%	0	8,728	-100.0%
GULF COAST GASOLINE CLNDR	0	0	0.0%	0	0.0%	0	1,300	-100.0%
EUROPE NAPHTHA CALSWAP	1,963	2,267	-13.4%	1,963	0.0%	29,707	17,100	73.7%
EUROPE 1% FUEL OIL RDAM C	0	0	0.0%	0	0.0%	39	134	-70.9%
EUROPE 3.5% FUEL OIL RDAM	8,695	10,529	-17.4%	8,695	0.0%	78,083	79,158	-1.4%
EUROPE 3.5% FUEL OIL MED	320	530	-39.6%	320	0.0%	1,701	4,063	-58.1%
PANHANDLE BASIS SWAP FUTU	0	9,056	-100.0%	0	0.0%	3,060	95,318	-96.8%
SAN JUAN BASIS SWAP	0	6,677	-100.0%	0	0.0%	2,254	75,958	-97.0%
SOCAL BASIS SWAP	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE 6 BASIS SWAP	856	1,863	-54.1%	856	0.0%	3,726	13,968	-73.3%
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	27,375	25,749	6.3%	27,375	0.0%	455,089	353,130	28.9%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	-	0	0	0.0%
EURO 3.5% FUEL OIL SPREAD	180	2,859	-93.7%	180	0.0%	4,466	8,813	-49.3%
GASOIL CALENDAR SWAP	0	15	-100.0%	0	0.0%	244	329	-25.8%
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%	0	62	-100.0%
CENTERPOINT EAST INDEX	0	0	0.0%	0	0.0%	0	740	-100.0%
CRUDE OIL	18,023	8,412	114.3%	18,023	0.0%	116,569	140,481	-17.0%
BRENT FINANCIAL FUTURES	1,062	0	0.0%	1,062	0.0%	43,373	6,839	534.2%

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## CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2017	VOLUME NOV 2016	% CHG	VOLUME OCT 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>Energy Futures</b>								
WTI-BRENT BULLET SWAP	0	500	-100.0%	0	0.0%	904	500	80.8%
WTI-BRENT CALENDAR SWAP	38,056	11,672	226.0%	38,056	0.0%	209,422	127,716	64.0%
DATED TO FRONTLINE BRENT	400	5,525	-92.8%	400	0.0%	14,450	20,585	-29.8%
ICE BRENT DUBAI SWAP	20,075	6,573	205.4%	20,075	0.0%	117,530	22,081	432.3%
GASOIL CRACK SPREAD CALEN	7,395	6,089	21.4%	7,395	0.0%	75,163	56,073	34.0%
EUROPEAN NAPHTHA CRACK SP	7,541	10,537	-28.4%	7,541	0.0%	75,329	62,816	19.9%
EURO GASOIL 10PPM VS ICE	5	15	-66.7%	5	0.0%	430	694	-38.0%
JET CIF NWE VS ICE	273	0	0.0%	273	0.0%	1,248	790	58.0%
JET BARGES VS ICE GASOIL	0	0	0.0%	0	0.0%	0	22	-100.0%
SINGAPORE GASOIL VS ICE	40	13,686	-99.7%	40	0.0%	70,169	36,839	90.5%
NATURAL GAS PEN SWP	84,159	145,941	-42.3%	84,159	0.0%	925,807	1,228,616	-24.6%
WESTERN RAIL DELIVERY PRB	120	0	0.0%	120	0.0%	2,520	9,237	-72.7%
EASTERN RAIL DELIVERY CSX	15	1,425	-98.9%	15	0.0%	4,855	14,167	-65.7%
EUROPE DATED BRENT SWAP	0	50	-100.0%	0	0.0%	2,540	26,638	-90.5%
TC5 RAS TANURA TO YOKOHAM	0	0	0.0%	0	0.0%	0	15	-100.0%
TD3 MEG TO JAPAN 250K MT	0	0	-	0	0.0%	30	0	-
TC2 ROTTERDAM TO USAC 37K	80	0	0.0%	80	0.0%	80	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	171	625	-72.6%	171	0.0%	2,974	3,839	-22.5%
EAST/WEST FUEL OIL SPREAD	0	47	-100.0%	0	0.0%	1,255	368	241.0%
SINGAPORE 380CST FUEL OIL	8,298	13,863	-40.1%	8,298	0.0%	105,852	88,748	19.3%
SINGAPORE JET KEROSENE SW	350	1,077	-67.5%	350	0.0%	12,979	7,575	71.3%
SINGAPORE NAPHTHA SWAP	0	0	0.0%	0	-	0	0	0.0%
SONAT BASIS SWAP FUTURE	0	0	0.0%	0	0.0%	0	368	-100.0%
FLORIDA GAS ZONE3 BASIS S	0	0	0.0%	0	0.0%	0	5,449	-100.0%
TRANSCO ZONE4 BASIS SWAP	0	4,256	-100.0%	0	0.0%	13,239	23,738	-44.2%
ANR LOUISIANA BASIS SWAP	0	121	-100.0%	0	0.0%	0	121	-100.0%
TENNESSEE 500 LEG BASIS S	0	0	0.0%	0	0.0%	428	1,630	-73.7%
TENNESSEE ZONE 0 BASIS SW	484	0	0.0%	484	0.0%	484	3,028	-84.0%
TRANSCO ZONE 6 INDEX	0	0	0.0%	0	0.0%	856	6,742	-87.3%
CINERGY HUB OFF-PEAK MONT	0	0	0.0%	0	0.0%	0	60	-100.0%
GULF COAST ULSD CALENDAR	54	299	-81.9%	54	0.0%	5,574	9,227	-39.6%
GULF COAST ULSD CRACK SPR	0	0	0.0%	0	0.0%	3,870	6,881	-43.8%
HENRY HUB SWAP	184,369	407,413	-54.7%	184,369	0.0%	2,050,456	4,643,856	-55.8%
DUBAI CRUDE OIL CALENDAR	4,162	5,148	-19.2%	4,162	0.0%	81,936	23,667	246.2%
USGC UNL 87 CRACK SPREAD	0	0	0.0%	0	0.0%	0	175	-100.0%
NYH NO 2 CRACK SPREAD CAL	420	1,670	-74.9%	420	0.0%	14,034	21,772	-35.5%
NO 2 UP-DOWN SPREAD CALEN	0	100	-100.0%	0	0.0%	3,659	2,662	37.5%
SINGAPORE MOGAS 92 UNLEAD	265	1,761	-85.0%	265	0.0%	1,796	5,578	-67.8%
ETHANOL T2 FOB ROTT INCL DU	5,559	5,504	1.0%	5,559	0.0%	44,045	27,748	58.7%
SINGAPORE MOGAS 92 UNLEAD	9,249	25,558	-63.8%	9,249	0.0%	81,961	107,948	-24.1%
PROPANE NON-LDH MT. BEL (OF	9,825	17,903	-45.1%	9,825	0.0%	78,535	126,702	-38.0%
PROPANE NON-LDH MB (OPIS) B	0	112	-100.0%	0	0.0%	4,927	5,847	-15.7%

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## CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2017	VOLUME NOV 2016	% CHG	VOLUME OCT 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>Energy Futures</b>								
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	0	0.0%	0	0.0%	36	172	-79.1%
FUEL OIL (PLATS) CAR CM	0	8	-100.0%	0	0.0%	20	1,129	-98.2%
FUEL OIL (PLATS) CAR CN	0	0	0.0%	0	0.0%	0	54	-100.0%
NY ULSD (ARGUS) VS HEATING	13	394	-96.7%	13	0.0%	8,245	7,859	4.9%
PJM PECO ZONE5MW PEAK CAL	0	0	0.0%	0	0.0%	0	0	0.0%
IN DELIVERY MONTH EUA	0	4,490	-100.0%	0	0.0%	2,850	35,991	-92.1%
DATED BRENT (PLATTS) DAILY S	0	0	0.0%	0	0.0%	1,400	200	600.0%
PETRO OUTRIGHT EURO	3,500	10,491	-66.6%	3,500	0.0%	70,201	105,160	-33.2%
GAS EURO-BOB OXY NWE BARG	17,089	17,515	-2.4%	17,089	0.0%	208,435	158,205	31.7%
GAS EURO-BOB OXY NWE BARG	3,197	8,423	-62.0%	3,197	0.0%	68,825	77,099	-10.7%
PREM UNL GAS 10PPM RDAM F	0	0	0.0%	0	0.0%	7	7	0.0%
PREM UNL GAS 10PPM RDAM F	0	0	0.0%	0	0.0%	37	274	-86.5%
MONT BELVIEU NORMAL BUTAN	42,791	35,273	21.3%	42,791	0.0%	327,695	307,038	6.7%
MONT BELVIEU ETHANE 5 DECI	12,620	50,880	-75.2%	12,620	0.0%	242,042	539,175	-55.1%
MONT BELVIEU LDH PROPANE 5	101,199	101,228	0.0%	101,199	0.0%	1,021,611	1,259,659	-18.9%
EUROPEAN GASOIL (ICE)	1,490	11,141	-86.6%	1,490	0.0%	30,820	1,563,008	-98.0%
ERCOT NORTH ZMCPE 5MW OF	0	0	0.0%	0	0.0%	0	0	0.0%
ERCOT NORTH ZMCPE 5MW OF	39,200	0	0.0%	39,200	0.0%	115,120	4,280	2,589.7%
ERCOT NORTH ZMCPE 5MW PE	2,100	0	0.0%	2,100	0.0%	6,810	235	2,797.9%
ERCOT HOUSTON Z MCPE 5MW	0	0	-	0	0.0%	3,880	0	-
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	0.0%	50	50	0.0%
MONT BELVIEU NORMAL BUTAN	584	357	63.6%	584	0.0%	7,740	6,475	19.5%
MONT BELVIEU ETHANE OPIS B	180	75	140.0%	180	0.0%	2,870	1,545	85.8%
MONT BELVIEU NATURAL GASO	480	20	2,300.0%	480	0.0%	3,344	1,781	87.8%
MONT BELVIEU LDH PROPANE C	1,113	603	84.6%	1,113	0.0%	18,034	9,785	84.3%
CONWAY NORMAL BUTANE (OPI	75	51	47.1%	75	0.0%	8,040	2,595	209.8%
CONWAY NATURAL GASOLINE (	120	30	300.0%	120	0.0%	2,950	1,691	74.5%
CONWAY PROPANE 5 DECIMALS	10,550	7,882	33.8%	10,550	0.0%	99,017	80,240	23.4%
PETROCHEMICALS	4,094	3,674	11.4%	4,094	0.0%	44,985	59,487	-24.4%
MONT BELVIEU NATURAL GASO	15,730	6,686	135.3%	15,730	0.0%	63,806	86,896	-26.6%
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	1,000	2,832	-64.7%	1,000	0.0%	14,968	18,856	-20.6%
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	350	-100.0%
DIESEL 10PPM BARGES FOB B	0	0	-	0	0.0%	3	0	-
RBOB (PLATTS) CAL SWAP	0	297	-100.0%	0	0.0%	0	297	-100.0%
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	5,535	2,365	134.0%	5,535	0.0%	47,830	30,408	57.3%
HEATING OIL CRCK SPRD BAL	0	0	0.0%	0	0.0%	0	20	-100.0%
CHICAGO ULSD PL VS HO SPR	155	0	0.0%	155	0.0%	1,638	2,738	-40.2%
PETRO CRK&SPRD EURO	7,879	12,900	-38.9%	7,879	0.0%	83,553	80,717	3.5%
GRP THREE UNL GS (PLT) VS	2,005	530	278.3%	2,005	0.0%	12,139	16,420	-26.1%
CRUDE OIL OUTRIGHTS	62,031	4,545	1,264.8%	62,031	0.0%	324,671	79,083	310.5%
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%

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**CMEG Exchange Volume Report - Monthly**

	VOLUME NOV 2017	VOLUME NOV 2016	% CHG	VOLUME OCT 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>Energy Futures</b>								
HEATING OIL BALMO CLNDR S	0	19	-100.0%	0	0.0%	830	479	73.3%
FREIGHT MARKETS	18	304	-94.1%	18	0.0%	1,622	2,289	-29.1%
PLASTICS	270	1,520	-82.2%	270	0.0%	5,984	4,879	22.6%
ELEC FINSETTLED	0	0	0.0%	0	0.0%	0	1,270	-100.0%
NEPOOL RHD ISLD 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE GASOIL CALENDAR	493	0	0.0%	493	0.0%	3,153	573	450.3%
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	6,445	21,379	-69.9%	6,445	0.0%	149,961	182,274	-17.7%
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	42,885	6,005	614.2%	42,885	0.0%	140,564	44,292	217.4%
ELEC ERCOT OFF PEAK	0	0	0.0%	0	-	0	0	0.0%
GC ULSD VS GC JET SPREAD	0	0	0.0%	0	-	0	0	0.0%
ALGON CITY GATES NAT GAS	0	0	0.0%	0	0.0%	0	6,224	-100.0%
MJC FUT	115	20	475.0%	115	0.0%	1,305	895	45.8%
PETRO CRCKS & SPRDS NA	39,845	45,525	-12.5%	39,845	0.0%	420,277	381,898	10.0%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NAT GAS BASIS SWAP	422	1,898	-77.8%	422	0.0%	2,587	37,208	-93.0%
MCCLOSKEY RCH BAY COAL	2,635	12,728	-79.3%	2,635	0.0%	52,976	182,660	-71.0%
NGPL TEX/OK	1,080	3,028	-64.3%	1,080	0.0%	9,214	31,992	-71.2%
MNC FUT	2,750	4,970	-44.7%	2,750	0.0%	43,885	43,793	0.2%
MCCLOSKEY ARA ARGS COAL	28,239	104,385	-72.9%	28,239	0.0%	482,032	1,744,224	-72.4%
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	0	20	-100.0%	0	0.0%	1,155	4,840	-76.1%
INDIANA MISO	0	0	0.0%	0	0.0%	0	112	-100.0%
SINGAPORE GASOIL	4,412	5,363	-17.7%	4,412	0.0%	54,863	45,346	21.0%
PETRO CRCKS & SPRDS ASIA	378	150	152.0%	378	0.0%	2,284	1,344	69.9%
EMMISSIONS	0	0	0.0%	0	-	0	0	0.0%
PJM ATSI ELEC	0	29,170	-100.0%	0	0.0%	49,350	35,490	39.1%
PETROLEUM PRODUCTS ASIA	1,042	1,733	-39.9%	1,042	0.0%	19,682	15,145	30.0%
NYISO CAPACITY	132	420	-68.6%	132	0.0%	5,658	4,534	24.8%
AUSTRIALIAN COKE COAL	120	542	-77.9%	120	0.0%	1,123	4,569	-75.4%
PETROLEUM PRODUCTS	5,455	6,822	-20.0%	5,455	0.0%	33,313	24,361	36.7%
EURO-DENOMINATED PETRO P	0	198	-100.0%	0	0.0%	1,514	356	325.3%
COAL SWAP	70	400	-82.5%	70	0.0%	1,675	3,210	-47.8%
MGN1 SWAP FUT	70	122	-42.6%	70	0.0%	1,074	1,549	-30.7%
NATURAL GAS INDEX	0	0	0.0%	0	0.0%	656	6,702	-90.2%
INDONESIAN COAL	0	0	0.0%	0	0.0%	5	220	-97.7%
UCM FUT	30	15	100.0%	30	0.0%	295	343	-14.0%
NEW YORK HUB ZONE J PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
MICHIGAN MISO	0	0	0.0%	0	0.0%	112,170	134,880	-16.8%
CHICAGO ULSD (PLATTS) SWA	0	0	0.0%	0	0.0%	0	0	0.0%
GROUP THREE ULSD (PLATTS)	0	0	0.0%	0	0.0%	125	300	-58.3%
MGF FUT	30	0	0.0%	30	0.0%	316	100	216.0%
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	195	503	-61.2%	195	0.0%	4,710	4,739	-0.6%
NATURAL GAS FIXED PRICE SW	0	0	0.0%	0	0.0%	360	0	0.0%

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## CMEG Exchange Volume Report - Monthly

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<b>Energy Futures</b>								
ELEC WEST POWER PEAK	0	0	0.0%	0	0.0%	1,540	5,390	-71.4%
CAISO SP15 EZGNHUB5 PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
MINI RBOB V. EBOBARG NWE BF	90	1,405	-93.6%	90	0.0%	5,726	3,841	49.1%
NY HARBOR LOW SULPUR GAS	0	0	0.0%	0	0.0%	4,273	5,031	-15.1%
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%	0	1,840	-100.0%
ERCOT DAILY 5MW PEAK	0	0	-	0	0.0%	0	0	-
MINI RBOB V. EBOB(ARGUS) NW	1,503	2,988	-49.7%	1,503	0.0%	24,633	17,186	43.3%
3.5% FUEL OIL CIF BALMO S	0	30	-100.0%	0	0.0%	175	307	-43.0%
ELEC ERCOT DLY OFF PK	0	0	0.0%	0	0.0%	0	0	0.0%
ELECTRICITY ERCOT PEAK	0	0	-	0	0.0%	690	0	-
SUMAS NAT GAS PLATTS FIXED	0	0	0.0%	0	0.0%	306	0	0.0%
CANADIAN LIGHT SWEET OIL	0	630	-100.0%	0	0.0%	7,344	20,460	-64.1%
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%
<b>Energy Options</b>								
ETHANOL	0	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	0	0	0.0%	0	0.0%	4,030	6,540	-38.4%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	0.0%	0	0	0.0%
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	3,240	9,108	-64.4%
SOCAL PIPE SWAP	0	0	0.0%	0	0.0%	0	11,200	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	0.0%	8,640	0	-
BRENT OIL LAST DAY	70,197	46,304	51.6%	70,197	0.0%	507,427	290,222	74.8%
BRENT CALENDAR SWAP	0	105	-100.0%	0	0.0%	5,347	13,533	-60.5%
SINGAPORE JET FUEL CALEND	0	480	-100.0%	0	0.0%	0	960	-100.0%
ROTTERDAM 3.5%FUEL OIL CL	0	0	0.0%	0	0.0%	0	520	-100.0%
SINGAPORE FUEL OIL 180 CS	0	0	0.0%	0	-	0	0	0.0%
HEATING OIL PHY	34,288	57,998	-40.9%	34,288	0.0%	359,553	574,944	-37.5%
HENRY HUB FINANCIAL LAST	2,722	3,175	-14.3%	2,722	0.0%	41,398	23,531	75.9%
RBOB PHY	13,840	23,078	-40.0%	13,840	0.0%	284,092	380,138	-25.3%
NATURAL GAS PHY	3,074,387	2,627,844	17.0%	3,074,387	0.0%	27,601,844	24,996,340	10.4%
CRUDE OIL APO	65,365	21,270	207.3%	65,365	0.0%	545,220	324,771	67.9%
NATURAL GAS 3 M CSO FIN	26,000	100	25,900.0%	26,000	0.0%	146,425	227,532	-35.6%
NATURAL GAS 1 M CSO FIN	42,765	32,990	29.6%	42,765	0.0%	430,994	114,084	277.8%
WTI CRUDE OIL 1 M CSO FI	129,300	248,192	-47.9%	129,300	0.0%	700,815	1,678,515	-58.2%
CRUDE OIL PHY	4,114,009	5,124,469	-19.7%	4,114,009	0.0%	41,483,969	42,529,223	-2.5%
RBOB CALENDAR SWAP	50	0	0.0%	50	0.0%	2,865	6,585	-56.5%
RBOB 1MO CAL SPD OPTIONS	1,200	1,800	-33.3%	1,200	0.0%	6,708	11,850	-43.4%
NY HARBOR HEAT OIL SWP	2,873	3,280	-12.4%	2,873	0.0%	35,379	60,743	-41.8%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT BULLET SWAP	70,074	6,850	923.0%	70,074	0.0%	505,551	180,050	180.8%

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**CMEG Exchange Volume Report - Monthly**

	VOLUME NOV 2017	VOLUME NOV 2016	% CHG	VOLUME OCT 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>Energy Options</b>								
HEATING OIL CRACK OPTIONS	0	0	-	0	0.0%	100	0	-
HO 1 MONTH CLNDR OPTIONS	0	0	0.0%	0	0.0%	1,700	5,900	-71.2%
NG HH 3 MONTH CAL	0	0	0.0%	0	0.0%	0	500	-100.0%
CRUDE OIL 1MO	219,140	254,917	-14.0%	219,140	0.0%	1,980,179	2,778,286	-28.7%
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	30	-100.0%
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	10,740	-100.0%	0	0.0%	19,830	11,160	77.7%
PETROCHEMICALS	643	625	2.9%	643	0.0%	12,540	19,611	-36.1%
NATURAL GAS OPTION ON CALE	2,900	6,900	-58.0%	2,900	0.0%	12,670	25,708	-50.7%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	820	3,420	-76.0%
EUROPEAN JET KEROSENE NW	0	0	0.0%	0	0.0%	0	60	-100.0%
PJM CALENDAR STRIP	0	0	0.0%	0	-	0	0	0.0%
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%	11,770	2,290	414.0%
APPALACHIAN COAL	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 6 M CSO FIN	6,600	3,600	83.3%	6,600	0.0%	57,270	9,200	522.5%
ELECTRICITY OFF PEAK	0	0	0.0%	0	-	0	0	0.0%
ELEC FINSETTLED	0	0	0.0%	0	0.0%	0	264	-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%	0	300	-100.0%
PETRO OUTRIGHT NA	72	0	-	72	0.0%	72	0	-
NATURAL GAS 5 M CSO FIN	0	0	0.0%	0	0.0%	4,050	1,200	237.5%
ETHANOL SWAP	10,296	9,370	9.9%	10,296	0.0%	68,961	77,079	-10.5%
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	2,000	680	194.1%	2,000	0.0%	11,550	4,055	184.8%
MCCLOSKEY RCH BAY COAL	0	0	0.0%	0	0.0%	0	2,485	-100.0%
MCCLOSKEY ARA ARGS COAL	150	0	0.0%	150	0.0%	1,600	9,505	-83.2%
SHORT TERM	2,282	2,735	-16.6%	2,282	0.0%	32,499	29,996	8.3%
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	7,120	8,475	-16.0%	7,120	0.0%	92,409	65,214	41.7%
COAL API4 INDEX	30	60	-50.0%	30	0.0%	30	1,640	-98.2%
COAL API2 INDEX	345	1,759	-80.4%	345	0.0%	11,033	155,887	-92.9%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	0.0%	0	0	0.0%
COAL SWAP	0	0	0.0%	0	0.0%	785	1,671	-53.0%
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	0	340	-100.0%	0	0.0%	3,960	11,390	-65.2%
LLS CRUDE OIL	1,800	0	0.0%	1,800	0.0%	10,650	11,730	-9.2%
12 MO GASOIL CAL SWAP SPR	200	0	-	200	0.0%	830	0	-
1 MO GASOIL CAL SWAP SPR	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WES HUB PEAK LMP 50MW	788	2,644	-70.2%	788	0.0%	13,817	11,935	15.8%
PJM ELECTRIC	0	0	0.0%	0	-	0	0	0.0%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	0.0%	2,000	0	-

**FX Futures**

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## CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2017	VOLUME NOV 2016	% CHG	VOLUME OCT 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>FX Futures</b>								
AUSTRALIAN DOLLAR	1,980,249	2,314,964	-14.5%	1,980,249	0.0%	22,087,850	23,563,726	-6.3%
BRITISH POUND	2,940,816	2,678,638	9.8%	2,940,816	0.0%	28,082,236	26,618,220	5.5%
BRAZIL REAL	99,341	91,708	8.3%	99,341	0.0%	1,054,120	926,435	13.8%
CANADIAN DOLLAR	1,420,388	1,614,240	-12.0%	1,420,388	0.0%	17,481,249	17,284,165	1.1%
E-MINI EURO FX	89,758	91,149	-1.5%	89,758	0.0%	1,035,834	840,569	23.2%
EURO FX	4,593,652	4,596,785	-0.1%	4,593,652	0.0%	50,993,741	44,327,628	15.0%
E-MINI JAPANESE YEN	10,916	35,903	-69.6%	10,916	0.0%	309,461	361,934	-14.5%
JAPANESE YEN	3,496,263	3,889,372	-10.1%	3,496,263	0.0%	38,490,835	33,437,028	15.1%
MEXICAN PESO	1,025,569	1,455,452	-29.5%	1,025,569	0.0%	11,706,153	13,026,062	-10.1%
NEW ZEALND DOLLAR	518,702	568,440	-8.7%	518,702	0.0%	5,794,277	5,381,680	7.7%
NKR/USD CROSS RATE	1,608	1,414	13.7%	1,608	0.0%	22,535	19,145	17.7%
RUSSIAN RUBLE	55,738	32,710	70.4%	55,738	0.0%	559,300	398,763	40.3%
S.AFRICAN RAND	39,227	28,537	37.5%	39,227	0.0%	601,428	207,121	190.4%
SWISS FRANC	527,189	604,025	-12.7%	527,189	0.0%	6,262,583	5,343,031	17.2%
AD/CD CROSS RATES	0	5	-100.0%	0	0.0%	838	59	1,320.3%
AD/JY CROSS RATES	1,567	3,709	-57.8%	1,567	0.0%	29,676	43,835	-32.3%
AD/NE CROSS RATES	51	11	363.6%	51	0.0%	1,094	732	49.5%
BP/JY CROSS RATES	4,219	1,711	146.6%	4,219	0.0%	35,834	20,299	76.5%
BP/SF CROSS RATES	175	46	280.4%	175	0.0%	912	477	91.2%
CD/JY CROSS RATES	0	4	-100.0%	0	0.0%	1,490	15	9,833.3%
EC/AD CROSS RATES	1,721	925	86.1%	1,721	0.0%	34,583	18,482	87.1%
EC/CD CROSS RATES	2,342	2,455	-4.6%	2,342	0.0%	48,318	27,830	73.6%
EC/NOK CROSS RATES	766	0	0.0%	766	0.0%	2,896	9	32,077.8%
EC/SEK CROSS RATES	1,225	162	656.2%	1,225	0.0%	8,866	2,780	218.9%
EFX/BP CROSS RATES	70,433	58,869	19.6%	70,433	0.0%	866,567	860,394	0.7%
EFX/JY CROSS RATES	56,325	38,778	45.2%	56,325	0.0%	754,400	466,807	61.6%
EFX/SF CROSS RATES	17,259	28,030	-38.4%	17,259	0.0%	401,477	416,994	-3.7%
SF/JY CROSS RATES	0	0	-	0	0.0%	32	0	-
SKR/USD CROSS RATES	1,500	999	50.2%	1,500	0.0%	28,181	20,601	36.8%
HUNGARIAN FORINT (US)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	313	3,122	-90.0%	313	0.0%	3,635	17,078	-78.7%
POLISH ZLOTY (EC)	19	42	-54.8%	19	0.0%	407	19,864	-98.0%
SHEKEL	35	0	0.0%	35	0.0%	486	0	0.0%
RMB USD	1	186	-99.5%	1	0.0%	321	3,514	-90.9%
KOREAN WON	150	5	2,900.0%	150	0.0%	463	172	169.2%
TURKISH LIRA	370	3	12,233.3%	370	0.0%	19,040	20	95,100.0%
TURKISH LIRA (EU)	0	0	0.0%	0	-	0	0	0.0%
E-MICRO EUR/USD	227,772	323,163	-29.5%	227,772	0.0%	2,769,857	3,067,884	-9.7%
E-MICRO GBP/USD	55,621	134,410	-58.6%	55,621	0.0%	632,229	975,460	-35.2%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	0	22	-100.0%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	0	1	-100.0%
E-MICRO USD/JPY	0	0	0.0%	0	0.0%	0	4	-100.0%
E-MICRO AUD/USD	83,620	125,748	-33.5%	83,620	0.0%	946,499	1,148,407	-17.6%
MICRO CHF/USD	1,346	1,707	-21.1%	1,346	0.0%	11,016	20,500	-46.3%
INDIAN RUPEE	69,855	24,514	185.0%	69,855	0.0%	427,858	144,954	195.2%
E-MICRO USD/CNH	0	0	0.0%	0	0.0%	0	61	-100.0%
E-MICRO CAD/USD	17,650	20,779	-15.1%	17,650	0.0%	222,816	232,407	-4.1%
FCXR	0	8,186	-100.0%	0	0.0%	6,243	12,499	-50.1%
E-MICRO JPY/USD	37,845	58,401	-35.2%	37,845	0.0%	427,547	345,773	23.6%
E-MICRO INR/USD	3,423	5,760	-40.6%	3,423	0.0%	29,104	26,663	9.2%

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## CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2017	VOLUME NOV 2016	% CHG	VOLUME OCT 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>FX Futures</b>								
CHINESE RENMINBI (CNH)	2,098	3,385	-38.0%	2,098	0.0%	17,579	17,877	-1.7%
USDZAR	0	40	-100.0%	0	0.0%	0	46	-100.0%
<b>FX Options</b>								
AUSTRALIAN DOLLAR	0	91,841	-100.0%	0	0.0%	212,674	1,439,641	-85.2%
BRITISH POUND	0	148,318	-100.0%	0	0.0%	476,257	2,227,229	-78.6%
CANADIAN DOLLAR	0	51,890	-100.0%	0	0.0%	190,922	1,414,005	-86.5%
EURO FX	0	602,890	-100.0%	0	0.0%	1,319,366	7,263,035	-81.8%
JAPANESE YEN	0	280,065	-100.0%	0	0.0%	576,337	3,336,853	-82.7%
MEXICAN PESO	2,086	12,091	-82.7%	2,086	0.0%	37,128	49,926	-25.6%
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	6,761	-100.0%	0	0.0%	5,710	68,806	-91.7%
JAPANESE YEN (EU)	2	38	-94.7%	2	0.0%	182	5,937	-96.9%
EURO FX (EU)	16	110	-85.5%	16	0.0%	505	28,573	-98.2%
SWISS FRANC (EU)	0	0	-	0	0.0%	15	0	-
CANADIAN DOLLAR (EU)	25	7	257.1%	25	0.0%	136	1,811	-92.5%
BRITISH POUND (EU)	178	13	1,269.2%	178	0.0%	4,429	9,164	-51.7%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	0.0%	2	1,146	-99.8%
CHF/USD PQO 2pm Fix	2,504	5,420	-53.8%	2,504	0.0%	37,225	7,877	372.6%
GBP/USD PQO 2pm Fix	385,075	60,050	541.3%	385,075	0.0%	2,473,602	141,809	1,644.3%
AUD/USD PQO 2pm Fix	99,025	64,980	52.4%	99,025	0.0%	1,234,997	104,397	1,083.0%
EUR/USD PQO 2pm Fix	801,954	249,923	220.9%	801,954	0.0%	7,158,446	401,576	1,682.6%
JPY/USD PQO 2pm Fix	268,289	148,436	80.7%	268,289	0.0%	2,924,340	215,952	1,254.2%
CAD/USD PQO 2pm Fix	137,011	49,668	175.9%	137,011	0.0%	1,566,675	106,167	1,375.7%
JAPANESE YEN VOL	9,468	0	-	9,468	0.0%	9,643	0	-
OTC GBPUSD SUB	8,565	0	-	8,565	0.0%	8,795	0	-
EURO FX VOL	29,881	0	-	29,881	0.0%	30,767	0	-
OTC AUDUSD SUB	1,871	0	-	1,871	0.0%	2,008	0	-
CANADIAN DOLLAR VOL	4,344	0	-	4,344	0.0%	4,643	0	-
OTC CADUSD SUB	509	0	-	509	0.0%	559	0	-

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## CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2017	VOLUME NOV 2016	% CHG	VOLUME OCT 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
CORN	10,685,818	8,319,704	28.4%	10,685,818	0.0%	85,997,552	81,641,792	5.3%
SOYBEAN	3,726,423	4,085,064	-8.8%	3,726,423	0.0%	49,290,231	56,839,141	-13.3%
SOYBEAN MEAL	2,590,954	2,156,893	20.1%	2,590,954	0.0%	23,505,636	23,895,278	-1.6%
SOYBEAN OIL	3,128,091	3,144,740	-0.5%	3,128,091	0.0%	27,529,449	26,829,461	2.6%
OATS	19,561	21,435	-8.7%	19,561	0.0%	159,013	215,140	-26.1%
ROUGH RICE	16,068	13,322	20.6%	16,068	0.0%	247,103	269,710	-8.4%
WHEAT	598	6,425	-90.7%	598	0.0%	120,474	71,523	68.4%
MINI CORN	14,781	15,869	-6.9%	14,781	0.0%	110,129	135,270	-18.6%
MINI SOYBEAN	15,324	31,183	-50.9%	15,324	0.0%	186,272	275,021	-32.3%
MINI WHEAT	5,043	6,232	-19.1%	5,043	0.0%	64,959	70,428	-7.8%
LIVE CATTLE	1,501,601	1,257,505	19.4%	1,501,601	0.0%	15,174,771	12,052,130	25.9%
FEEDER CATTLE	248,101	191,263	29.7%	248,101	0.0%	3,266,934	2,336,851	39.8%
LEAN HOGS	1,098,220	915,391	20.0%	1,098,220	0.0%	10,510,771	8,361,164	25.7%
LUMBER	18,739	13,574	38.1%	18,739	0.0%	186,713	162,143	15.2%
MILK	27,303	28,134	-3.0%	27,303	0.0%	294,426	284,316	3.6%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	3,930	4,114	-4.5%	3,930	0.0%	55,060	52,066	5.8%
BUTTER CS	3,863	2,861	35.0%	3,863	0.0%	36,298	36,401	-0.3%
CLASS IV MILK	417	1,418	-70.6%	417	0.0%	10,124	12,722	-20.4%
DRY WHEY	1,844	1,821	1.3%	1,844	0.0%	19,157	14,187	35.0%
GSCI EXCESS RETURN FUT	1,980	396	400.0%	1,980	0.0%	323,718	254,109	27.4%
GOLDMAN SACHS	33,561	38,412	-12.6%	33,561	0.0%	375,196	325,469	15.3%
HDD WEATHER	250	1,601	-84.4%	250	0.0%	1,700	3,504	-51.5%
CDD WEATHER	0	0	0.0%	0	0.0%	26,250	3,375	677.8%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	350	-100.0%
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	650	-38.5%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	200	-100.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	250	-100.0%
HOUSING INDEX	2	46	-95.7%	2	0.0%	133	139	-4.3%
DOW-UBS COMMOD INDEX	57,947	32,468	78.5%	57,947	0.0%	929,745	354,748	162.1%
COTTON	3	2	50.0%	3	0.0%	19	577	-96.7%
COCOA TAS	1	14	-92.9%	1	0.0%	87	2,594	-96.6%
COFFEE	1	1	0.0%	1	0.0%	41	169	-75.7%
SUGAR 11	0	3	-100.0%	0	0.0%	42	418	-90.0%
USD CRUDE PALM OIL	1,580	0	0.0%	1,580	0.0%	5,124	2,480	106.6%
CASH-SETTLED CHEESE	15,408	7,355	109.5%	15,408	0.0%	115,505	109,855	5.1%
FERTILIZER PRODUCS	2,445	2,765	-11.6%	2,445	0.0%	19,530	21,912	-10.9%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	104,203	82,393	26.5%
CHI WHEAT	3,692,929	3,270,048	12.9%	3,692,929	0.0%	32,098,411	29,481,595	8.9%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,539,903	1,120,633	37.4%	1,539,903	0.0%	11,962,283	9,064,855	32.0%
DJ_UBS ROLL SELECT INDEX FU	0	0	0.0%	0	0.0%	7,322	2,896	152.8%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	5,580	6,956	-19.8%	5,580	0.0%	101,072	103,948	-2.8%

**Commodities and Alternative Investments**  
**Options**

CORN	1,597,246	1,305,864	22.3%	1,597,246	0.0%	22,977,709	21,713,041	5.8%
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## CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2017	VOLUME NOV 2016	% CHG	VOLUME OCT 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
SOYBEAN	1,176,613	1,233,877	-4.6%	1,176,613	0.0%	15,820,607	19,026,702	-16.9%
SOYBEAN MEAL	171,572	149,962	14.4%	171,572	0.0%	1,906,830	2,133,295	-10.6%
SOYBEAN OIL	194,610	200,880	-3.1%	194,610	0.0%	1,932,997	2,133,847	-9.4%
SOYBEAN CRUSH	76	20	280.0%	76	0.0%	716	4,793	-85.1%
OATS	996	3,143	-68.3%	996	0.0%	13,444	17,335	-22.4%
ROUGH RICE	2,640	1,513	74.5%	2,640	0.0%	23,817	19,182	24.2%
WHEAT	100	52	92.3%	100	0.0%	1,550	409	279.0%
LIVE CATTLE	246,013	258,087	-4.7%	246,013	0.0%	2,710,201	3,789,112	-28.5%
FEEDER CATTLE	28,328	31,235	-9.3%	28,328	0.0%	378,111	383,070	-1.3%
LEAN HOGS	217,787	154,717	40.8%	217,787	0.0%	2,397,966	2,010,367	19.3%
LUMBER	2,715	1,118	142.8%	2,715	0.0%	14,610	11,496	27.1%
MILK	41,858	32,165	30.1%	41,858	0.0%	392,749	329,586	19.2%
MLK MID	142	168	-15.5%	142	0.0%	756	750	0.8%
NFD MILK	4,697	1,337	251.3%	4,697	0.0%	48,197	33,583	43.5%
BUTTER CS	3,044	1,259	141.8%	3,044	0.0%	20,714	13,646	51.8%
CLASS IV MILK	1,896	1,073	76.7%	1,896	0.0%	19,336	11,995	61.2%
DRY WHEY	1,356	75	1,708.0%	1,356	0.0%	6,634	1,032	542.8%
HDD WEATHER	0	0	0.0%	0	0.0%	1,250	1,000	25.0%
CDD WEATHER	0	0	0.0%	0	0.0%	47,000	1,000	4,600.0%
HDD SEASONAL STRIP	4,500	1,000	350.0%	4,500	0.0%	16,000	19,500	-17.9%
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	2,500	0	0.0%	2,500	0.0%	2,500	2,500	0.0%
HOUSING INDEX	4	0	0.0%	4	0.0%	46	18	155.6%
CORN NEARBY+2 CAL SPRD	2,005	2,428	-17.4%	2,005	0.0%	15,840	35,243	-55.1%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	1,060	1,401	-24.3%
WHEAT NEARBY+2 CAL SPRD	1,395	7,664	-81.8%	1,395	0.0%	17,293	53,941	-67.9%
JULY-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	17,402	36,784	-52.7%
DEC-JULY WHEAT CAL SPRD	409	75	445.3%	409	0.0%	2,133	590	261.5%
JULY-NOV SOYBEAN CAL SPRD	10	3,166	-99.7%	10	0.0%	70,867	65,680	7.9%
JULY-DEC WHEAT CAL SPRD	0	100	-100.0%	0	0.0%	1,614	33,619	-95.2%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	493	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	164	2,982	-94.5%
LV CATL CSO	0	5	-100.0%	0	0.0%	1,972	270	630.4%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	3,785	-100.0%
CASH-SETTLED CHEESE	13,371	6,416	108.4%	13,371	0.0%	103,432	82,085	26.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
DEC-DEC CORN CAL SPRD	0	17	-100.0%	0	0.0%	12,060	17,883	-32.6%
JULY-DEC SOY OIL CAL SPRD	0	1,000	-100.0%	0	0.0%	640	1,000	-36.0%
WHEAT-CORN IC SO	1,015	1,800	-43.6%	1,015	0.0%	7,556	17,452	-56.7%
DEC-JULY CORN CAL SPRD	290	6,330	-95.4%	290	0.0%	39,888	26,543	50.3%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	1,696	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	103	20	415.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	0.0%	36	0	-
MAR-JULY WHEAT CAL SPRD	200	700	-71.4%	200	0.0%	1,569	2,350	-33.2%
CHI WHEAT	483,666	556,781	-13.1%	483,666	0.0%	7,085,248	6,522,768	8.6%
Intercommodity Spread	0	51	-100.0%	0	0.0%	701	3,446	-79.7%
KC WHEAT	27,307	19,174	42.4%	27,307	0.0%	497,229	327,056	52.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	5	-100.0%

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## CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2017	VOLUME NOV 2016	% CHG	VOLUME OCT 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	70	2,420	-97.1%
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%
<b>Ags Futures</b>								
FERTILIZER PRODUCS	1,800	0	-	1,800	0.0%	4,950	0	-
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	3,800	0	0.0%	3,800	0.0%	30,670	10	306,600.0%
<b>Foreign Exchange Options</b>								
OTC AUDUSD SUB	634	0	-	634	0.0%	634	0	-
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	153,705,937	192,120,657	-20.0%	153,705,937	0.0%	1,420,721,819	1,325,790,506	7.2%
Equity Index Futures	41,215,658	49,823,282	-17.3%	41,215,658	0.0%	456,458,506	563,810,007	-19.0%
Metals Futures	14,842,277	13,593,598	9.2%	14,842,277	0.0%	121,112,537	97,698,256	24.0%
Energy Futures	48,596,471	49,710,298	-2.2%	48,596,471	0.0%	524,246,726	483,986,252	8.3%
FX Futures	17,457,117	18,848,492	-7.4%	17,457,117	0.0%	192,211,866	179,648,027	7.0%
Commodities and Alternative Invest	28,458,269	24,697,648	15.2%	28,458,269	0.0%	262,836,953	253,372,805	3.7%
Ags Futures	1,800	0	-	1,800	0.0%	4,950	0	-
Foreign Exchange Futures	3,800	0	0.0%	3,800	0.0%	30,670	10	306,600.0%
<b>TOTAL FUTURES</b>	<b>304,281,329</b>	<b>348,793,975</b>	<b>-12.8%</b>	<b>304,281,329</b>	<b>0.0%</b>	<b>2,977,624,027</b>	<b>2,904,305,863</b>	<b>2.5%</b>
<b>TOTAL OPTIONS GROUP</b>								
Equity Index Options	15,909,777	16,862,337	-5.6%	15,909,777	0.0%	155,642,367	146,825,449	6.0%
Interest Rate Options	42,603,626	56,677,901	-24.8%	42,603,626	0.0%	496,746,820	414,389,218	19.9%
Metals Options	893,509	1,484,259	-39.8%	893,509	0.0%	10,860,577	10,726,743	1.2%
Energy Options	7,901,436	8,500,780	-7.1%	7,901,436	0.0%	75,025,772	74,682,327	0.5%
FX Options	1,750,803	1,772,501	-1.2%	1,750,803	0.0%	18,275,363	16,825,277	8.6%
Commodities and Alternative Invest	4,228,361	3,983,252	6.2%	4,228,361	0.0%	56,616,613	58,929,825	-3.9%
Foreign Exchange Options	634	0	-	634	0.0%	634	0	-
<b>TOTAL OPTIONS</b>	<b>73,288,146</b>	<b>89,281,030</b>	<b>-17.9%</b>	<b>73,288,146</b>	<b>0.0%</b>	<b>813,168,146</b>	<b>722,378,839</b>	<b>12.6%</b>

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## CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2017	VOLUME NOV 2016	% CHG	VOLUME OCT 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
<b>TOTAL COMBINED</b>								
Interest Rate	196,309,563	248,798,558	-21.1%	196,309,563	0.0%	1,917,468,639	1,740,179,724	10.2%
Equity Index	57,125,435	66,685,619	-14.3%	57,125,435	0.0%	612,100,873	710,635,456	-13.9%
Metals	15,735,786	15,077,857	4.4%	15,735,786	0.0%	131,973,114	108,424,999	21.7%
Energy	56,497,907	58,211,078	-2.9%	56,497,907	0.0%	599,272,498	558,668,579	7.3%
FX	19,207,920	20,620,993	-6.9%	19,207,920	0.0%	210,487,229	196,473,304	7.1%
Commodities and Alternative Invest	32,686,630	28,680,900	14.0%	32,686,630	0.0%	319,453,566	312,302,630	2.3%
Ags	1,800	0	-	1,800	0.0%	4,950		-
Foreign Exchange	4,434	0	0.0%	4,434	0.0%	31,304	10	312,940.0%
<b>GRAND TOTAL</b>	<b>377,569,475</b>	<b>438,075,005</b>	<b>-13.8%</b>	<b>377,569,475</b>	<b>0.0%</b>	<b>3,790,792,173</b>	<b>3,626,684,702</b>	<b>4.5%</b>

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