

CMEG Exchange Volume Report - Monthly

	VOLUME FEB 2013	VOLUME FEB 2012	% CHG	VOLUME JAN 2013	% CHG	VOLUME Y.T.D 2013	VOLUME Y.T.D 2012	% CHG
Interest Rate Futures								
30-YR BOND	10,758,614	8,623,010	24.8%	7,892,158	36.3%	18,650,772	14,766,273	26.3%
10-YR NOTE	33,572,351	26,546,008	26.5%	24,720,867	35.8%	58,293,218	45,882,427	27.0%
5-YR NOTE	18,750,452	14,543,079	28.9%	12,206,274	53.6%	30,956,726	23,803,079	30.1%
2-YR NOTE	7,408,753	6,083,142	21.8%	4,249,934	74.3%	11,658,687	9,245,739	26.1%
FED FUND	272,827	798,778	-65.8%	550,245	-50.4%	823,072	1,209,110	-31.9%
10-YR SWAP	7,817	8,226	-5.0%	5,190	50.6%	13,007	15,227	-14.6%
5-YR SWAP	4,970	15,461	-67.9%	4,681	6.2%	9,651	34,229	-71.8%
MINI EURODOLLAR	0	0	0.0%	0	-	0	0	0.0%
EUROYEN	0	0	0.0%	0	0.0%	0	0	0.0%
EURODOLLARS	32,152,342	38,144,978	-15.7%	40,800,551	-21.2%	72,952,893	79,765,381	-8.5%
5-YR SWAP RATE	25,648	0	-	11,778	117.8%	37,426	0	-
2-YR SWAP RATE	12,780	0	-	3,752	240.6%	16,532	0	-
10-YR SWAP RATE	21,126	0	-	15,589	35.5%	36,715	0	-
EMINI ED	0	0	0.0%	0	0.0%	0	0	0.0%
7-YR SWAP	0	1,590	-100.0%	0	0.0%	0	1,956	-100.0%
3-MONTH OIS	0	0	0.0%	0	-	0	0	0.0%
30-YR SWAP	23	278	-91.7%	23	0.0%	46	469	-90.2%
1-MONTH EURODOLLAR	457	14,395	-96.8%	3,818	-88.0%	4,275	27,809	-84.6%
ULTRA T-BOND	2,486,038	2,104,788	18.1%	1,168,764	112.7%	3,654,802	2,946,774	24.0%
OTR 2-YR NOTE	0	6	-100.0%	0	0.0%	0	61	-100.0%
OTR 10-YR NOTE	0	84	-100.0%	0	0.0%	0	240	-100.0%
OTR 5-YR NOTE	0	73	-100.0%	0	0.0%	0	212	-100.0%
30-YR SWAP RATE	1,730	0	-	2,164	-20.1%	3,894	0	-
SOVEREIGN YIELD FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
EURO BONDS	0	1,041	-100.0%	0	0.0%	0	2,067	-100.0%
Interest Rate Options								
30-YR BOND	1,418,785	1,393,461	1.8%	1,450,936	-2.2%	2,869,721	2,834,416	1.2%
10-YR NOTE	6,237,666	4,107,196	51.9%	7,494,105	-16.8%	13,731,771	7,915,109	73.5%
5-YR NOTE	2,561,639	734,020	249.0%	2,005,597	27.7%	4,567,236	1,608,965	183.9%
2-YR NOTE	240,559	191,385	25.7%	208,386	15.4%	448,945	233,892	91.9%
FED FUND	4,978	189,472	-97.4%	15,581	-68.1%	20,559	245,853	-91.6%
FLEX 30-YR BOND	0	1,475	-100.0%	0	0.0%	0	2,275	-100.0%
FLEX 10-YR NOTE	0	0	0.0%	0	0.0%	0	0	0.0%
FLEX 2-YR NOTE	0	0	0.0%	0	-	0	0	0.0%
EURODOLLARS	994,920	6,949,960	-85.7%	1,271,469	-21.8%	2,266,389	15,963,377	-85.8%
EURO MIDCURVE	6,030,461	9,357,233	-35.6%	7,807,168	-22.8%	13,837,629	17,345,289	-20.2%
TOMMI MIDCURVE	0	900	-100.0%	0	0.0%	0	900	-100.0%
EURODOLLAR SPRD OPTIONS	0	0	0.0%	0	-	0	0	0.0%
ULTRA T-BOND	4,752	9,470	-49.8%	8,094	-41.3%	12,846	16,326	-21.3%
FED FUNDS MIDCURVE	0	0	0.0%	0	-	0	0	0.0%

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Equity Index Futures								
\$25 DJ	1	4	-75.0%	4	-75.0%	5	6	-16.7%
DJIA	10,989	5,635	95.0%	10,802	1.7%	21,791	13,250	64.5%
MINI \$5 DOW	2,525,230	2,057,110	22.8%	2,143,270	17.8%	4,668,500	3,930,511	18.8%
E-MINI S&P500	35,953,169	32,504,572	10.6%	30,743,279	16.9%	66,696,448	67,224,384	-0.8%
S&P 500	248,841	222,899	11.6%	263,398	-5.5%	512,239	451,109	13.6%
S&P 600 SMALLCAP EMINI	13	307	-95.8%	32	-59.4%	45	552	-91.8%
E-MINI MSCI EAFE FUT	0	0	0.0%	0	-	0	0	0.0%
E-MINI MSCI	0	0	0.0%	0	-	0	0	0.0%
SPDR-S&P 500	0	0	0.0%	0	-	0	0	0.0%
TRAKRS BXY	0	0	0.0%	0	-	0	0	0.0%
TRAKRS PIMCO	0	0	0.0%	0	-	0	0	0.0%
TRAKRS PIMCO SPTR	0	0	0.0%	0	-	0	0	0.0%
E-MINI MIDCAP	334,867	411,301	-18.6%	309,335	8.3%	644,202	819,815	-21.4%
S&P 400 MIDCAP	71	1,630	-95.6%	1,440	-95.1%	1,511	3,051	-50.5%
S&P 500 GROWTH	28	7	300.0%	17	64.7%	45	15	200.0%
S&P 500/VALUE	8	38	-78.9%	16	-50.0%	24	45	-46.7%
IWM-RUSSELL	0	0	0.0%	0	-	0	0	0.0%
E-MINI NASDAQ 100	4,365,730	4,274,478	2.1%	4,419,972	-1.2%	8,785,702	7,897,927	11.2%
NASDAQ	25,571	19,091	33.9%	18,447	38.6%	44,018	38,989	12.9%
QQQ-NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	325,772	130,776	149.1%	199,824	63.0%	525,596	222,824	135.9%
NIKKEI 225 (YEN) STOCK	871,602	448,114	94.5%	645,281	35.1%	1,516,883	828,180	83.2%
S&P FIN SECT INDEX	0	0	0.0%	0	-	0	0	0.0%
DJ US REAL ESTATE	1,258	0	0.0%	808	55.7%	2,066	10	20,560.0%
DOW-UBS COMMOD INDEX	22,912	5,123	347.2%	13,946	64.3%	36,858	17,882	106.1%
E-MICRO NIFTY	4	358	-98.9%	36	-88.9%	40	695	-94.2%
E-MINI NIFTY	0	6	-100.0%	0	0.0%	0	11	-100.0%
S&P MATERIALS SECTOR	1,109	471	135.5%	1,340	-17.2%	2,449	1,342	82.5%
S&P CONSUMER STAPLES SECT	2,684	523	413.2%	1,975	35.9%	4,659	668	597.5%
S&P INDUSTRIAL SECTOR	438	1,487	-70.5%	1,214	-63.9%	1,652	2,960	-44.2%
BESPOKE CUSTOM INDEXES	0	0	0.0%	0	0.0%	0	0	0.0%
S&P CONSUMER DSCRTNRY SE	1,086	282	285.1%	800	35.8%	1,886	691	172.9%
S&P UTILITIES SECTOR	2,437	938	159.8%	1,998	22.0%	4,435	1,772	150.3%
S&P TECHNOLOGY SECTOR	349	1,905	-81.7%	1,759	-80.2%	2,108	1,998	5.5%
S&P FINANCIAL SECTOR	1,961	2,600	-24.6%	5,031	-61.0%	6,992	2,790	150.6%
S&P HEALTH CARE SECTOR	2,545	1,864	36.5%	2,829	-10.0%	5,374	2,360	127.7%
S&P ENERGY SECTOR	4,131	1,352	205.5%	2,875	43.7%	7,006	2,972	135.7%
IBOVESPA INDEX	2,858	0	-	2,273	25.7%	5,131	0	-

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Equity Index Options								
DJIA	55	62	-11.3%	66	-16.7%	121	262	-53.8%
MINI \$5 DOW	14,239	3,166	349.7%	9,759	45.9%	23,998	10,268	133.7%
E-MINI S&P500	3,977,829	2,414,881	64.7%	3,599,783	10.5%	7,577,612	4,212,349	79.9%
S&P 500	524,099	652,690	-19.7%	516,629	1.4%	1,040,728	1,192,362	-12.7%
E-MINI MIDCAP	147	149	-1.3%	36	308.3%	183	240	-23.8%
E-MINI NASDAQ 100	60,720	69,742	-12.9%	51,292	18.4%	112,012	119,530	-6.3%
NASDAQ	3	14	-78.6%	24	-87.5%	27	35	-22.9%
EOM S&P 500	74,813	54,671	36.8%	56,347	32.8%	131,160	107,008	22.6%
EOM EMINI S&P	492,067	230,682	113.3%	361,393	36.2%	853,460	457,565	86.5%
EOW1 S&P 500	4,815	5,860	-17.8%	4,598	4.7%	9,413	8,681	8.4%
EOW1 EMINI S&P 500	489,215	172,009	184.4%	333,503	46.7%	822,718	317,342	159.3%
EOW2 S&P 500	17,964	18,959	-5.2%	6,858	161.9%	24,822	23,931	3.7%
EOW2 EMINI S&P 500	361,154	151,425	138.5%	332,569	8.6%	693,723	286,233	142.4%
EOW4 EMINI S&P 500	343,080	143,464	139.1%	211,074	62.5%	554,154	344,221	61.0%
Metals Futures								
COMEX GOLD	3,632,342	3,506,653	3.6%	4,221,119	-13.9%	7,853,461	7,653,127	2.6%
E-MINI SILVER	0	1	-100.0%	1	-100.0%	1	1	0.0%
E-MINI GOLD	0	0	0.0%	0	-	0	0	0.0%
COMEX MINY GOLD	9,548	9,051	5.5%	8,216	16.2%	17,764	22,978	-22.7%
COMEX MINY COPPER	1,478	2,314	-36.1%	1,269	16.5%	2,747	4,348	-36.8%
COMEX MINY SILVER	2,222	3,011	-26.2%	2,488	-10.7%	4,710	5,145	-8.5%
COMEX SILVER	1,346,410	1,478,663	-8.9%	1,021,718	31.8%	2,368,128	2,305,565	2.7%
COMEX COPPER	1,547,681	1,572,693	-1.6%	1,163,836	33.0%	2,711,517	2,704,161	0.3%
NYMEX HOT ROLLED STEEL	6,619	5,905	12.1%	4,567	44.9%	11,186	12,119	-7.7%
NYMEX PLATINUM	275,013	172,822	59.1%	280,979	-2.1%	555,992	322,933	72.2%
PALLADIUM	198,821	125,721	58.1%	126,987	56.6%	325,808	200,698	62.3%
VOLATILITY GOLD	0	0	0.0%	0	-	0	0	0.0%
NYMEX IRON ORE FUTURES	672	167	302.4%	632	6.3%	1,304	298	337.6%
E-MICRO GOLD	24,276	33,381	-27.3%	20,833	16.5%	45,109	65,467	-31.1%
COPPER	103	0	-	70	47.1%	173	0	-
AUSTRALIAN COKE COAL	0	10	-100.0%	9	-100.0%	9	13	-30.8%
IRON ORE	0	60	-100.0%	0	0.0%	0	60	-100.0%
FERROUS PRODUCTS	90	0	-	287	-68.6%	377	0	-
Metals Options								
COMEX GOLD	1,073,294	805,542	33.2%	1,016,019	5.6%	2,089,313	1,607,015	30.0%
COMEX SILVER	175,827	163,137	7.8%	150,591	16.8%	326,418	273,417	19.4%
COMEX COPPER	1,439	348	313.5%	1,212	18.7%	2,651	1,190	122.8%
NYMEX HOT ROLLED STEEL	1,350	0	-	0	0.0%	1,350	0	-
NYMEX PLATINUM	27,939	9,142	205.6%	35,180	-20.6%	63,119	14,519	334.7%
PALLADIUM	19,174	1,234	1,453.8%	14,796	29.6%	33,970	3,206	959.6%
SHORT TERM GOLD	0	1	-100.0%	70	-100.0%	70	1	6,900.0%
SHORT TERM NATURAL GAS	0	0	0.0%	70	-100.0%	70	0	0.0%
SHORT TERM	0	20	-100.0%	0	0.0%	0	20	-100.0%
IRON ORE CHINA	244	2,175	-88.8%	1,904	-87.2%	2,148	5,225	-58.9%

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Energy Futures								
ETHANOL FWD	5,762	27,776	-79.3%	7,410	-22.2%	13,172	70,176	-81.2%
CHICAGO BASIS SWAP	0	0	0.0%	0	0.0%	0	232	-100.0%
HOUSTON SHIP CHANNEL BASI	182	3,140	-94.2%	0	0.0%	182	6,492	-97.2%
NORTHWEST ROCKIES BASIS S	24	4,980	-99.5%	93	-74.2%	117	5,356	-97.8%
HEATING OIL VS ICE GASOIL	6,648	6,385	4.1%	1,425	366.5%	8,073	9,210	-12.3%
FUEL OIL CRACK VS ICE	26,096	13,288	96.4%	30,079	-13.2%	56,175	26,187	114.5%
FUEL OIL NWE CRACK VS ICE	1,152	1,084	6.3%	3,633	-68.3%	4,785	3,082	55.3%
NGPL MIDCONTINENT INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
NGPL TEXOK INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
VENTURA INDEX FUTURE	0	0	0.0%	0	-	0	0	0.0%
CENTERPOINT BASIS SWAP	416	2,700	-84.6%	722	-42.4%	1,138	3,492	-67.4%
DAWN BASIS SWAP FUTURE	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS	5,117	358	1,329.3%	6,905	-25.9%	12,022	523	2,198.7%
HTG OIL	6,194	3,812	62.5%	4,530	36.7%	10,724	7,663	39.9%
LTD NAT GAS	161,832	42,102	284.4%	125,628	28.8%	287,460	145,341	97.8%
GASOIL MINI CALENDAR SWAP	0	8	-100.0%	12	-100.0%	12	115	-89.6%
GASOIL 0.1 ROTTERDAM BARG	0	0	0.0%	19	-100.0%	19	0	0.0%
SOCAL PIPE SWAP	114	0	0.0%	0	0.0%	114	364	-68.7%
BRENT OIL LAST DAY	433,406	75,688	472.6%	306,441	41.4%	739,847	130,444	467.2%
BRENT CALENDAR SWAP	9,191	20,544	-55.3%	9,472	-3.0%	18,663	35,402	-47.3%
GASOIL 0.1 CARGOES CIF NE	0	2	-100.0%	19	-100.0%	19	2	850.0%
GASOIL 0.1 RDAM BRGS VS I	791	580	36.4%	174	354.6%	965	815	18.4%
GASOIL 0.1 CIF NWE VS ISE	6	10	-40.0%	0	0.0%	6	10	-40.0%
NY HARBOR 0.3% FUEL OIL S	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	450	270	66.7%	450	0.0%	900	470	91.5%
MARS (ARGUS) VS WTI TRD M	90	0	0.0%	0	0.0%	90	0	0.0%
WTS (ARGUS) VS WTI TRD MT	1,530	0	0.0%	0	0.0%	1,530	366	318.0%
SINGAPORE 180CST BALMO	173	132	31.1%	332	-47.9%	505	216	133.8%
SINGAPORE 380CST BALMO	85	40	112.5%	50	70.0%	135	82	64.6%
SINGAPORE JET KERO BALMO	70	448	-84.4%	333	-79.0%	403	548	-26.5%
SINGAPORE NAPHTHA BALMO	0	0	0.0%	0	0.0%	0	0	0.0%
DUBAI CRUDE OIL BALMO	0	0	0.0%	0	0.0%	0	1,150	-100.0%
EURO 3.5% FUEL OIL RDAM B	385	98	292.9%	349	10.3%	734	290	153.1%
EURO 1% FUEL OIL NEW BALM	59	23	156.5%	25	136.0%	84	97	-13.4%
NY HARBOR 1% FUEL OIL BAL	175	125	40.0%	1,077	-83.8%	1,252	886	41.3%
GULF COAST 3% FUEL OIL BA	1,104	4,004	-72.4%	2,254	-51.0%	3,358	6,889	-51.3%
PREMIUM UNLD 10P FOB MED	377	363	3.9%	720	-47.6%	1,097	1,165	-5.8%
GASOIL 10P CRG CIF NW VS	5	20	-75.0%	5	0.0%	10	79	-87.3%
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%	225	-100.0%	225	0	0.0%
JET FUEL CRG CIF NEW VS I	0	0	0.0%	0	0.0%	0	17	-100.0%
3.5% FUEL OIL CID MED SWA	0	30	-100.0%	15	-100.0%	15	30	-50.0%
ARGUS PROPAN FAR EST INDE	274	558	-50.9%	278	-1.4%	552	915	-39.7%
ULSD 10PPM CIF VS ICE GAS	5	25	-80.0%	0	0.0%	5	66	-92.4%
NEW YORK 0.3% FUEL OIL HI	25	100	-75.0%	0	0.0%	25	100	-75.0%
GASOIL 0.1 CIF VS ICE GAS	0	10	-100.0%	0	0.0%	0	40	-100.0%
JET FUEL BRG FOB RDM VS I	0	0	0.0%	0	0.0%	0	0	0.0%
PJM NILL DA OFF-PEAK	21,960	33,078	-33.6%	49,484	-55.6%	71,444	89,833	-20.5%
PJM AECO DA OFF-PEAK	70,320	239,224	-70.6%	0	0.0%	70,320	239,224	-70.6%
PJM DAYTON DA PEAK	320	1,781	-82.0%	1,553	-79.4%	1,873	8,819	-78.8%
PJM BGE DA PEAK	510	0	0.0%	0	0.0%	510	0	0.0%

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PJM BGE DA OFF-PEAK	9,360	0	0.0%	0	0.0%	9,360	0	0.0%
PJM DPL DA PEAK	0	2,550	-100.0%	0	0.0%	0	5,525	-100.0%
PJM DPL DA OFF-PEAK	0	46,800	-100.0%	0	0.0%	0	101,315	-100.0%
PJM EASTERNH DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM EASTERNH DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM JCPL DA PEAK	0	4,035	-100.0%	0	0.0%	0	4,035	-100.0%
PJM JCPL DA OFF-PEAK	0	3,920	-100.0%	0	0.0%	0	3,920	-100.0%
PJM PEPKO DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PEPKO DA OFF-PEAK	0	0	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	11,850	-100.0%
PJM PSEG DA PEAK	0	7,762	-100.0%	0	0.0%	0	12,852	-100.0%
PJM PSEG DA OFF-PEAK	0	143,072	-100.0%	0	0.0%	0	236,832	-100.0%
PJM WESTHDA PEAK	4,591	14,818	-69.0%	2,087	120.0%	6,678	36,253	-81.6%
PJM WESTH DA OFF-PEAK	84,420	198,376	-57.4%	46,582	81.2%	131,002	421,694	-68.9%
PJM WESTH RT PEAK	9,030	3,420	164.0%	2,610	246.0%	11,640	22,272	-47.7%
PJM WESTH RT OFF-PEAK	144,515	196,854	-26.6%	190,394	-24.1%	334,909	306,027	9.4%
ALGONQUIN CITYGATES BASIS	0	826	-100.0%	112	-100.0%	112	1,135	-90.1%
TCO NG INDEX SWAP	0	0	0.0%	0	-	0	0	0.0%
TETCO STX NG INDEX SWAP	0	0	0.0%	0	-	0	0	0.0%
TENNESSEE ZONE 0 NG INDE	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE 3 NG INDEX S	0	0	0.0%	0	-	0	0	0.0%
TENNESSEE 500 LEG NG INDE	0	0	0.0%	0	0.0%	0	0	0.0%
MICHCON NG INDEX SWAP	1,712	0	0.0%	0	-	1,712	0	0.0%
CIG ROCKIES NG INDEX SWA	0	0	0.0%	0	-	0	0	0.0%
TCO NG SWING	0	0	0.0%	0	-	0	0	0.0%
TENNESSEE ZONE 0 NG SWIN	0	0	0.0%	0	-	0	0	0.0%
MICHCON NG SWING	0	0	0.0%	0	-	0	0	0.0%
CIG ROCKIES NG SWING	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 CIF MED SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
GASOIL 0.1CIF MED VS ICE	90	55	63.6%	25	260.0%	115	205	-43.9%
ULSD 10PPM CIF MED SWAP	0	38	-100.0%	0	0.0%	0	46	-100.0%
ULSD 10PPM CIF MED VS ICE	32	220	-85.5%	137	-76.6%	169	457	-63.0%
BRENT BALMO SWAP	292	736	-60.3%	1,373	-78.7%	1,665	1,137	46.4%
ICE GASOIL BALMO SWAP	0	0	0.0%	0	0.0%	0	14	-100.0%
JET FUEL CARGOES CIF NEW	0	0	-	0	0.0%	0	0	-
GASOIL 0.1 CIF NW BALMO S	0	0	-	0	0.0%	0	0	-
ULSD 10PPM CIF NW BALMO S	0	0	0.0%	0	-	0	0	0.0%
ULSD 10PPM CIF MED BALMO	0	0	0.0%	0	0.0%	0	0	0.0%
POLYETHYLENE FUTURES	0	51	-100.0%	0	0.0%	0	119	-100.0%
PERMIAN BASIS SWAP	240	5,312	-95.5%	0	0.0%	240	5,520	-95.7%
Tetco ELA Basis	0	0	0.0%	0	0.0%	0	0	0.0%
PANHANDLE INDEX SWAP FUTU	248	0	0.0%	0	0.0%	248	0	0.0%
PANHANDLE SWING FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
GULF COAST JET FUEL CLNDR	250	0	0.0%	125	100.0%	375	0	0.0%
EUROPE 1% FUEL OIL NWE CA	633	309	104.9%	916	-30.9%	1,549	476	225.4%
SINGAPORE FUEL 180CST CAL	9,366	8,980	4.3%	8,793	6.5%	18,159	15,975	13.7%
NYISO G	2,487	895	177.9%	1,713	45.2%	4,200	1,727	143.2%
GULF COAST NO.6 FUEL OIL	63,990	62,756	2.0%	87,140	-26.6%	151,130	132,271	14.3%
NEW YORK HUB ZONE G PEAK	140	0	0.0%	0	0.0%	140	0	0.0%
NORTHERN ILLINOIS OFF-PEA	150	3,432	-95.6%	308	-51.3%	458	8,800	-94.8%
AEP-DAYTON HUB DAILY	0	0	-	0	0.0%	0	0	-

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CMEG Exchange Volume Report - Monthly

	VOLUME FEB 2013	VOLUME FEB 2012	% CHG	VOLUME JAN 2013	% CHG	VOLUME Y.T.D 2013	VOLUME Y.T.D 2012	% CHG
Energy Futures								
SINGAPORE FUEL OIL SPREAD	2,777	922	201.2%	2,024	37.2%	4,801	1,324	262.6%
SINGAPORE JET KERO GASOIL	1,400	2,718	-48.5%	4,925	-71.6%	6,325	6,518	-3.0%
TRUNKLINE LA BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TETCO M-3 INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
DOMINION TRAN INC - APP I	0	0	0.0%	0	0.0%	0	638	-100.0%
CINERGY HUB PEAK MONTH	130	1,010	-87.1%	258	-49.6%	388	1,120	-65.4%
HEATING OIL PHY	2,801,568	3,203,300	-12.5%	3,122,041	-10.3%	5,923,609	6,352,921	-6.8%
GASOIL 10PPM CARGOES CIF	2	24	-91.7%	0	0.0%	2	99	-98.0%
GASOIL 10PPM VS ICE SWAP	306	266	15.0%	285	7.4%	591	509	16.1%
NY1% VS GC SPREAD SWAP	7,045	5,000	40.9%	11,132	-36.7%	18,177	10,452	73.9%
SINGAPORE GASOIL BALMO	341	2,314	-85.3%	833	-59.1%	1,174	3,820	-69.3%
EUROPEAN NAPHTHA BALMO	361	269	34.2%	261	38.3%	622	473	31.5%
PREMIUM UNLD 10PPM CARGOE	0	0	0.0%	0	0.0%	0	0	0.0%
GASOIL 0.1 BRGS FOB VS IC	0	0	0.0%	0	0.0%	0	43	-100.0%
DIESEL 10P BRG FOB RDM VS	2	13	-84.6%	10	-80.0%	12	38	-68.4%
ARGUS PROPAN(SAUDI ARAMCO)	654	964	-32.2%	1,065	-38.6%	1,719	1,531	12.3%
PJM AECO DA PEAK	3,825	13,181	-71.0%	0	0.0%	3,825	13,181	-71.0%
N ILLINOIS HUB MTHLY	354	974	-63.7%	1,110	-68.1%	1,464	2,100	-30.3%
MINY HTG OIL	10	31	-67.7%	10	0.0%	20	52	-61.5%
WAHA BASIS	1,354	33,364	-95.9%	828	63.5%	2,182	34,581	-93.7%
MINY NATURAL GAS	24,000	41,183	-41.7%	29,690	-19.2%	53,690	87,286	-38.5%
SINGAPORE GASOIL SWAP	8,526	15,746	-45.9%	10,573	-19.4%	19,099	32,461	-41.2%
UP DOWN GC ULSD VS NMX HO	57,231	52,726	8.5%	41,981	36.3%	99,212	104,555	-5.1%
PJM NILL DA PEAK	1,314	2,755	-52.3%	3,612	-63.6%	4,926	6,329	-22.2%
PJM DAYTON DA OFF-PEAK	19,257	28,059	-31.4%	11,120	73.2%	30,377	72,243	-58.0%
LA JET (OPIS) SWAP	475	4,450	-89.3%	525	-9.5%	1,000	6,175	-83.8%
ULSD UP-DOWN BALMO SWP	2,060	2,475	-16.8%	1,855	11.1%	3,915	6,095	-35.8%
JET FUEL UP-DOWN BALMO CL	325	0	0.0%	1,275	-74.5%	1,600	175	814.3%
NGPL STX BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
EIA FLAT TAX ONHWAY DIESE	344	108	218.5%	270	27.4%	614	522	17.6%
ARGUS LLS VS. WTI (ARG) T	10,873	5,362	102.8%	5,078	114.1%	15,951	8,179	95.0%
JAPAN NAPHTHA BALMO SWAP	68	40	70.0%	45	51.1%	113	76	48.7%
NY 3.0% FUEL OIL (PLATTS	55	226	-75.7%	150	-63.3%	205	892	-77.0%
NY 2.2% FUEL OIL (PLATTS	0	0	0.0%	0	0.0%	0	60	-100.0%
NY 0.7% FUEL OIL (PLATTS	0	0	0.0%	0	0.0%	0	25	-100.0%
ARGUS BIODIESEL RME FOB R	0	180	-100.0%	0	0.0%	0	700	-100.0%
BRENT CFD(PLATTS) VS FRNT	0	0	0.0%	75	-100.0%	75	0	0.0%
RBOB GASOLINE BALMO CLNDR	257	1,589	-83.8%	1,766	-85.4%	2,023	1,820	11.2%
GASOLINE UP-DOWN BALMO SV	730	420	73.8%	525	39.0%	1,255	711	76.5%
TRANSCO ZONE 4 NAT GAS IN	0	0	0.0%	0	0.0%	0	58	-100.0%
TEXAS EAST WLA NAT GAS IN	0	0	0.0%	0	0.0%	0	0	0.0%
ONEOK OKLAHOMA NAT GAS IN	0	0	0.0%	0	-	0	0	0.0%
TEXAS GAS ZONE SL NAT GAS	0	0	0.0%	0	-	0	0	0.0%
COLUMBIA GULF MAIN NAT G	0	713	-100.0%	0	0.0%	0	771	-100.0%
TRANSCO ZONE 2 NAT GAS IN	0	0	0.0%	0	-	0	0	0.0%
SOUTHERN NAT LA NAT GAS	0	0	0.0%	0	0.0%	0	0	0.0%
TEXAS GAS ZONE 1 NAT GAS	0	0	-	0	0.0%	0	0	-
NGPL STX NAT GAS INDEX SW	0	0	0.0%	0	0.0%	0	0	0.0%
FL GAS ZONE 3 NAT GAS IND	0	0	0.0%	0	-	0	0	0.0%
COLUMB GULF MAINLINE NG B	0	744	-100.0%	0	0.0%	0	744	-100.0%
TENNESSEE 800 LEG NG BASI	868	0	0.0%	472	83.9%	1,340	116	1,055.2%
TEXAS EAST W LOUISIANA NG	0	0	0.0%	0	0.0%	0	0	0.0%

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Energy Futures								
TRANSCO ZONE 1 NG BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE 2 NG BASIS	0	0	0.0%	0	-	0	0	0.0%
ONEOK OKLAHOMA NG BASIS	12	510	-97.6%	16	-25.0%	28	537	-94.8%
SOUTH STAR TEX OKLHM KNS	307	630	-51.3%	310	-1.0%	617	1,276	-51.6%
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	4,680	-100.0%
PJM NI HUB 5MW REAL TIME	137,258	28,595	380.0%	112,671	21.8%	249,929	48,910	411.0%
NYISO ZONE G 5MW D AH O P	66,283	0	0.0%	3,795	1,646.6%	70,078	1,080	6,388.7%
NYISO ZONE J 5MW D AH PK	7,843	1,112	605.3%	2,320	238.1%	10,163	3,007	238.0%
NYISO ZONE J 5MW D AH O P	4,070	5,925	-31.3%	6,715	-39.4%	10,785	33,957	-68.2%
PJM COMED 5MW D AH PK	0	256	-100.0%	0	0.0%	0	696	-100.0%
PJM COMED 5MW D AH O PK	0	4,664	-100.0%	0	0.0%	0	4,664	-100.0%
NEPOOL INTR HUB 5MW D AH	26,300	41,288	-36.3%	1,860	1,314.0%	28,160	72,762	-61.3%
CIN HUB 5MW REAL TIME PK	0	14,025	-100.0%	200	-100.0%	200	14,598	-98.6%
CIN HUB 5MW D AH PK	317	6,505	-95.1%	370	-14.3%	687	6,975	-90.2%
NYISO ZONE A 5MW D AH PK	2,550	0	0.0%	8,746	-70.8%	11,296	1,362	729.4%
NYISO ZONE A 5MW D AH O P	39,332	0	0.0%	34,168	15.1%	73,500	25,104	192.8%
NEPOOL W CNT MASS 5MW D A	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL CONECTIC 5MW D AH	0	0	0.0%	0	0.0%	0	147	-100.0%
NEPOOL CNCTCT 5MW D AH O	0	0	0.0%	0	0.0%	0	1,440	-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	1,275	-100.0%
NEPOOL NE MASS 5MW D AH O	0	0	0.0%	0	0.0%	0	23,400	-100.0%
NEPOOL MAINE 5MW D AH PK	149	510	-70.8%	0	0.0%	149	510	-70.8%
NYISO ZONE C 5MW D AH PK	0	0	0.0%	128	-100.0%	128	255	-49.8%
NEPOOL W CNTR M 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE G 5MW D AH PK	7,682	308	2,394.2%	1,467	423.7%	9,149	1,227	645.6%
PJM AD HUB 5MW REAL TIME	22,781	43,500	-47.6%	149,072	-84.7%	171,853	136,142	26.2%
NEPOOL MAINE 5MW D AH O E	2,751	9,360	-70.6%	0	0.0%	2,751	9,360	-70.6%
CIN HUB 5MW D AH O PK	2,040	123,240	-98.3%	6,344	-67.8%	8,384	123,240	-93.2%
CIN HUB 5MW REAL TIME O P	2,040	162,200	-98.7%	9,064	-77.5%	11,104	191,240	-94.2%
RBOB PHY	2,999,971	2,844,155	5.5%	2,981,209	0.6%	5,981,180	5,743,332	4.1%
SING FUEL	25	0	0.0%	40	-37.5%	65	0	0.0%
ULSD UP-DOWN(ARGUS) SWAP	0	0	0.0%	0	0.0%	0	25	-100.0%
LLS (ARGUS) CALENDAR SWAP	1,800	0	0.0%	600	200.0%	2,400	357	572.3%
RBOB VS HEATING OIL SWAP	0	3,150	-100.0%	0	0.0%	0	5,805	-100.0%
MALIN	0	0	0.0%	0	-	0	0	0.0%
NORTHERN NATURAL GAS DEMAI	0	80	-100.0%	0	0.0%	0	287	-100.0%
HOUSTON SHIP CHANNEL INDE	0	0	0.0%	0	0.0%	0	0	0.0%
EUROPE JET KERO NWE CALSW	48	0	0.0%	68	-29.4%	116	47	146.8%
MINY WTI CRUDE OIL	120,449	169,376	-28.9%	107,607	11.9%	228,056	336,537	-32.2%
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	0	0.0%
NATURAL GAS PHY	6,910,286	8,723,170	-20.8%	7,329,434	-5.7%	14,239,720	18,051,196	-21.1%
APPALACHIAN COAL (PHY)	10,225	9,370	9.1%	6,960	46.9%	17,185	19,680	-12.7%
WTI CALENDAR	46,092	48,278	-4.5%	48,960	-5.9%	95,052	91,957	3.4%
HENRY HUB BASIS SWAP	19,616	0	0.0%	6,664	194.4%	26,280	17,248	52.4%
DEMARC INDEX FUTURE	0	0	0.0%	0	-	0	0	0.0%
WTS (ARGUS) VS WTI SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
PREMIUM UNLEAD 10PPM FOB	126	135	-6.7%	213	-40.8%	339	206	64.6%
CHICAGO UNL GAS PL VS RBO	150	30	400.0%	0	0.0%	150	130	15.4%

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CRUDE OIL PHY	11,540,297	14,693,243	-21.5%	12,027,581	-4.1%	23,567,878	27,250,263	-13.5%
RBOB CALENDAR SWAP	9,065	11,187	-19.0%	5,300	71.0%	14,365	24,921	-42.4%
ISO NEW ENGLAND PK LMP	630	3,220	-80.4%	274	129.9%	904	6,340	-85.7%
NY HRBR CONV GASOLINE VS	0	0	0.0%	0	-	0	0	0.0%
URANIUM	201	1,109	-81.9%	1,203	-83.3%	1,404	1,530	-8.2%
NY HARBOR ULSD DIESEL	0	0	0.0%	0	-	0	0	0.0%
LA CARB DIESEL (OPIS)	66	0	0.0%	0	0.0%	66	11	500.0%
CHICAGO ETHANOL SWAP	48,548	23,189	109.4%	53,748	-9.7%	102,296	46,050	122.1%
NEW YORK ETHANOL SWAP	1,502	360	317.2%	1,141	31.6%	2,643	1,044	153.2%
GASOIL BULLET SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
EURO PROPANE CIF ARA SWA	1,044	1,475	-29.2%	960	8.7%	2,004	2,348	-14.7%
JAPAN C&F NAPHTHA SWAP	2,143	2,090	2.5%	2,872	-25.4%	5,015	4,357	15.1%
NYMEX ULSD VS NYMEX HO	0	100	-100.0%	0	0.0%	0	154	-100.0%
GASOLINE UP-DOWN (ARGUS)	775	0	0.0%	933	-16.9%	1,708	975	75.2%
JET UP-DOWN(ARGUS) SWAP	0	150	-100.0%	0	0.0%	0	150	-100.0%
LA CARBOB GASOLINE(OPIS)S	50	875	-94.3%	165	-69.7%	215	1,580	-86.4%
LA CARB DIESEL (OPIS) SWA	4,164	2,428	71.5%	1,066	290.6%	5,230	3,153	65.9%
JAPAN C&F NAPHTHA CRACK S	0	0	-	135	-100.0%	135	0	-
LLS (ARGUS) VS WTI SWAP	16,961	1,470	1,053.8%	13,384	26.7%	30,345	2,950	928.6%
MINY RBOB GAS	6	5	20.0%	8	-25.0%	14	7	100.0%
RBOB GAS	21,347	3,078	593.5%	14,449	47.7%	35,796	6,451	454.9%
RBOB CRACK SPREAD	560	930	-39.8%	400	40.0%	960	2,200	-56.4%
RBOB UP-DOWN CALENDAR SW	15,385	10,909	41.0%	10,900	41.1%	26,285	24,301	8.2%
NY HARBOR RESIDUAL FUEL 1	16,013	28,502	-43.8%	32,053	-50.0%	48,066	43,482	10.5%
NY HARBOR HEAT OIL SWP	5,229	8,042	-35.0%	6,965	-24.9%	12,194	18,488	-34.0%
LA JET FUEL VS NYM NO 2 H	0	175	-100.0%	75	-100.0%	75	225	-66.7%
ANR OKLAHOMA	0	980	-100.0%	224	-100.0%	224	980	-77.1%
MICHIGAN BASIS	1,364	176	675.0%	0	0.0%	1,364	1,911	-28.6%
Sumas Basis Swap	338	184	83.7%	574	-41.1%	912	456	100.0%
NGPL MID-CONTINENT	762	500	52.4%	0	0.0%	762	1,126	-32.3%
TEXAS EASTERN ZONE M-3 BA	0	1,007	-100.0%	0	0.0%	0	2,378	-100.0%
PGE&E CITYGATE	0	0	0.0%	0	0.0%	0	0	0.0%
PJM MONTHLY	2,012	23,722	-91.5%	3,345	-39.9%	5,357	42,826	-87.5%
NORTHERN NATURAL GAS VENTL	0	1,016	-100.0%	0	0.0%	0	3,430	-100.0%
DOMINION TRANSMISSION INC	0	2,012	-100.0%	0	0.0%	0	5,397	-100.0%
TCO BASIS SWAP	0	428	-100.0%	0	0.0%	0	1,144	-100.0%
CIG BASIS	0	672	-100.0%	168	-100.0%	168	3,422	-95.1%
PJM DAILY	0	96	-100.0%	240	-100.0%	240	96	150.0%
COLUMBIA GULF ONSHORE	0	0	0.0%	0	0.0%	0	0	0.0%
Tetco STX Basis	0	600	-100.0%	0	0.0%	0	1,260	-100.0%
Transco Zone 3 Basis	0	0	0.0%	0	0.0%	0	0	0.0%
HENRY HUB SWING FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
DOW JONES MID-COLUMBIA FU	0	0	0.0%	0	-	0	0	0.0%
EL PASO PERMIAN INDEX SWA	0	0	0.0%	0	0.0%	0	0	0.0%
HENRY HUB INDEX SWAP FUTU	19,616	372	5,173.1%	6,664	194.4%	26,280	17,968	46.3%
WAHA INDEX SWAP FUTURE	0	11,280	-100.0%	0	0.0%	0	11,280	-100.0%
HOUSTON SHIP CHANNEL SWIN	0	0	0.0%	0	-	0	0	0.0%
CHICAGO SWING FUTURE	0	0	-	0	0.0%	0	0	-
GULF COAST GASOLINE CLNDR	0	9	-100.0%	375	-100.0%	375	202	85.6%
GULF COAST HEATING OIL CL	0	0	-	0	0.0%	0	0	-
EUROPE NAPHTHA CALSWAP	3,024	3,555	-14.9%	3,066	-1.4%	6,090	5,484	11.1%
EUROPE JET KERO RDAM CALS	0	0	0.0%	0	0.0%	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
EUROPE 1% FUEL OIL RDAM C	186	14	1,228.6%	70	165.7%	256	62	312.9%
EUROPE 3.5% FUEL OIL RDAM	6,265	5,809	7.8%	9,244	-32.2%	15,509	13,131	18.1%
EUROPE 3.5% FUEL OIL MED	61	50	22.0%	88	-30.7%	149	85	75.3%
PANHANDLE BASIS SWAP FUTU	619	6,640	-90.7%	830	-25.4%	1,449	10,087	-85.6%
SAN JUAN BASIS SWAP	0	2,316	-100.0%	0	0.0%	0	2,500	-100.0%
SOCAL BASIS SWAP	0	0	0.0%	0	0.0%	0	552	-100.0%
TRANSCO ZONE 6 BASIS SWAP	0	151	-100.0%	0	0.0%	0	180	-100.0%
NYISO A	3,553	635	459.5%	1,438	147.1%	4,991	2,571	94.1%
NYISO J	1,488	974	52.8%	465	220.0%	1,953	1,529	27.7%
GULF COAST JET VS NYM 2 H	21,138	9,168	130.6%	23,218	-9.0%	44,356	24,336	82.3%
LOS ANGELES CARB GASOLINE	0	0	0.0%	0	0.0%	0	0	0.0%
NY HARBOR RESIDUAL FUEL C	200	0	0.0%	0	0.0%	200	100	100.0%
MICHIGAN HUB PEAK MONTH S	0	0	0.0%	0	0.0%	0	0	0.0%
MICHIGAN HUB OFF-PEAK MON	0	0	0.0%	0	0.0%	0	0	0.0%
ILLINOIS HUB PEAK MONTH S	0	0	0.0%	0	0.0%	0	0	0.0%
ILLINOIS OFF-PEAK MONTH S	0	0	0.0%	0	0.0%	0	0	0.0%
EURO 3.5% FUEL OIL SPREAD	92	20	360.0%	43	114.0%	135	90	50.0%
GASOIL CALENDAR SWAP	249	612	-59.3%	242	2.9%	491	1,231	-60.1%
EURO GASOIL 10 CAL SWAP	0	10	-100.0%	0	0.0%	0	13	-100.0%
DEMARC SWING SWAP	0	0	0.0%	0	-	0	0	0.0%
CENTERPOINT EAST INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
CRUDE OIL	48,464	44,652	8.5%	42,441	14.2%	90,905	79,287	14.7%
BRENT FINANCIAL FUTURES	40,288	45,255	-11.0%	38,519	4.6%	78,807	81,553	-3.4%
WTI-BRENT BULLET SWAP	900	970	-7.2%	1,440	-37.5%	2,340	970	141.2%
WTI-BRENT CALENDAR SWAP	23,267	8,545	172.3%	18,958	22.7%	42,225	13,566	211.3%
DATED TO FRONTLINE BRENT	2,017	2,035	-0.9%	3,935	-48.7%	5,952	3,655	62.8%
ICE BRENT DUBAI SWAP	2,581	3,875	-33.4%	2,838	-9.1%	5,419	5,817	-6.8%
GASOIL CRACK SPREAD CALEN	1,313	7,839	-83.3%	3,006	-56.3%	4,319	12,015	-64.1%
EUROPEAN NAPHTHA CRACK SP	7,343	8,770	-16.3%	10,152	-27.7%	17,495	18,594	-5.9%
EURO GASOIL 10PPM VS ICE	206	381	-45.9%	338	-39.1%	544	843	-35.5%
JET CIF NWE VS ICE	87	176	-50.6%	382	-77.2%	469	376	24.7%
JET BARGES VS ICE GASOIL	5	6	-16.7%	15	-66.7%	20	6	233.3%
SINGAPORE GASOIL VS ICE	5,940	3,630	63.6%	8,115	-26.8%	14,055	8,988	56.4%
NATURAL GAS PEN SWP	504,365	1,000,395	-49.6%	582,975	-13.5%	1,087,340	2,023,078	-46.3%
WESTERN RAIL DELIVERY PRB	6,940	4,290	61.8%	5,840	18.8%	12,780	10,865	17.6%
EASTERN RAIL DELIVERY CSX	7,753	6,842	13.3%	7,067	9.7%	14,820	13,354	11.0%
EUROPE DATED BRENT SWAP	560	2,716	-79.4%	2,844	-80.3%	3,404	4,216	-19.3%
TC5 RAS TANURA TO YOKOHAM	50	385	-87.0%	115	-56.5%	165	465	-64.5%
TC4 SINGAPORE TO JAPAN 30	0	0	0.0%	0	-	0	0	0.0%
TD5 WEST AFRICA TO USAC 1	0	0	0.0%	0	0.0%	0	0	0.0%
TD3 MEG TO JAPAN 250K MT	55	95	-42.1%	180	-69.4%	235	1,416	-83.4%
TC2 ROTTERDAM TO USAC 37K	135	0	0.0%	155	-12.9%	290	80	262.5%
PJM OFF-PEAK LMP SWAP FUT	1,042	8,582	-87.9%	984	5.9%	2,026	13,302	-84.8%
NYISO A OFF-PEAK	600	110	445.5%	1,752	-65.8%	2,352	188	1,151.1%
NYISO G OFF-PEAK	684	552	23.9%	908	-24.7%	1,592	992	60.5%
NYISO J OFF-PEAK	70	570	-87.7%	272	-74.3%	342	1,426	-76.0%
ISO NEW ENGLAND OFF-PEAK	130	1,576	-91.8%	136	-4.4%	266	2,782	-90.4%
AEP-DAYTON HUB OFF-PEAK M	320	1,190	-73.1%	458	-30.1%	778	3,594	-78.4%
N ILLINOIS HUB DAILY	0	0	-	300	-100.0%	300	0	-
AEP-DAYTON HUB MTHLY	820	2,504	-67.3%	1,402	-41.5%	2,222	3,768	-41.0%
FUELOIL SWAP:CARGOES VS.B	1,090	1,299	-16.1%	1,840	-40.8%	2,930	4,588	-36.1%
EAST/WEST FUEL OIL SPREAD	2,200	969	127.0%	2,416	-8.9%	4,616	2,376	94.3%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
SINGAPORE 380CST FUEL OIL	2,779	1,320	110.5%	2,943	-5.6%	5,722	2,963	93.1%
SINGAPORE JET KEROSENE SW	4,613	8,174	-43.6%	7,673	-39.9%	12,286	12,538	-2.0%
SINGAPORE NAPHTHA SWAP	0	305	-100.0%	50	-100.0%	50	605	-91.7%
SONAT BASIS SWAP FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
FLORIDA GAS ZONE3 BASIS S	0	230	-100.0%	0	0.0%	0	230	-100.0%
TRANSCO ZONE4 BASIS SWAP	0	1,712	-100.0%	0	0.0%	0	1,712	-100.0%
ANR LOUISIANA BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TENNESSEE 500 LEG BASIS S	0	40	-100.0%	0	0.0%	0	949	-100.0%
TENNESSEE ZONE 0 BASIS SW	1,284	800	60.5%	0	0.0%	1,284	800	60.5%
TEXAS GAS ZONE SL BASIS S	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE 6 INDEX	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE 6 SWING SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TEXAS EASTERN ZONE M-3 SW	0	0	0.0%	0	-	0	0	0.0%
SAN JUAN INDEX	0	0	0.0%	0	-	0	0	0.0%
CINERGY HUB OFF-PEAK MONT	328	1,446	-77.3%	720	-54.4%	1,048	1,806	-42.0%
GULF COAST ULSD CALENDAR	527	3,165	-83.3%	1,185	-55.5%	1,712	4,574	-62.6%
GULF COAST ULSD CRACK SPR	1,350	8,148	-83.4%	1,105	22.2%	2,455	15,186	-83.8%
HENRY HUB SWAP	1,066,950	2,548,400	-58.1%	1,216,246	-12.3%	2,283,196	5,042,624	-54.7%
DUBAI CRUDE OIL CALENDAR	628	9,914	-93.7%	1,036	-39.4%	1,664	25,913	-93.6%
USGC UNL 87 CRACK SPREAD	750	0	0.0%	330	127.3%	1,080	0	0.0%
NYH NO 2 CRACK SPREAD CAL	4,215	2,571	63.9%	341	1,136.1%	4,556	5,143	-11.4%
NO 2 UP-DOWN SPREAD CALEN	2,650	900	194.4%	0	0.0%	2,650	1,725	53.6%
SINGAPORE MOGAS 92 UNLEAD	926	1,135	-18.4%	250	270.4%	1,176	2,070	-43.2%
ETHANOL T1FOB RTDM EX DUT	0	0	0.0%	0	-	0	0	0.0%
ETHANOL T2 FOB ROTT INCL DU	1,390	525	164.8%	1,062	30.9%	2,452	855	186.8%
SINGAPORE MOGAS 92 UNLEAD	10,168	10,032	1.4%	15,170	-33.0%	25,338	17,274	46.7%
FAME 0 BIODIESEL FOB RTDM S	0	0	0.0%	0	0.0%	0	55	-100.0%
PROPANE NON-LDH MT. BEL (OF	500	0	0.0%	140	257.1%	640	135	374.1%
PROPANE NON-LDH MB (OPIS) E	475	0	0.0%	0	0.0%	475	0	0.0%
NY JET FUEL (PLATTS) HEAT OIL	450	0	0.0%	2,450	-81.6%	2,900	0	0.0%
JET AV FUEL (P) CAR FM ICE GA	0	10	-100.0%	54	-100.0%	54	10	440.0%
FUEL OIL (PLATS) CAR CM	10	50	-80.0%	58	-82.8%	68	56	21.4%
FUEL OIL (PLATS) CAR CN	16	9	77.8%	22	-27.3%	38	22	72.7%
NY JET FUEL (ARGUS) VS HEATI	0	0	0.0%	100	-100.0%	100	0	0.0%
NY ULSD (ARGUS) VS HEATING O	4,914	2,228	120.6%	4,193	17.2%	9,107	2,885	215.7%
GULF CO HEAT OIL (ARGUS) VS	0	0	0.0%	0	-	0	0	0.0%
MISO 5MW PEAK	0	5,100	-100.0%	0	0.0%	0	5,100	-100.0%
MISO 5MW OFF PEAK	0	46,800	-100.0%	0	0.0%	0	46,800	-100.0%
ERCOT SOUTH MCPE 50MW PE	0	0	0.0%	0	-	0	0	0.0%
ERCOT NORTH MCPE50MW OFF	0	0	0.0%	0	-	0	0	0.0%
ERCOT HOU MCPE50MW PEAK	0	0	0.0%	0	-	0	0	0.0%
ERCOT NORTH MCPE50MW PEA	0	0	0.0%	0	-	0	0	0.0%
ERCOT HOU MCPE50MW OFF	0	0	0.0%	0	-	0	0	0.0%
MONT BELVIEU ETHYLENE	0	0	0.0%	0	-	0	0	0.0%
PJM PECO ZONE5MW PEAK CAL	0	0	0.0%	0	0.0%	0	504	-100.0%
IN DELIVERY MONTH CER	0	0	0.0%	0	0.0%	0	0	0.0%
OPIS PHYSICAL LDH PROPANE	0	30	-100.0%	0	0.0%	0	55	-100.0%
OPIS PHYSICAL NONLDH PROPANE	0	0	0.0%	0	0.0%	0	0	0.0%
OPIS PHYSICAL NORMAL BUTAN	0	55	-100.0%	0	0.0%	0	55	-100.0%
OPIS PHYSICAL NATURAL GASO	0	0	0.0%	0	0.0%	0	0	0.0%
OPIS PHYSICAL ETHANE	0	0	0.0%	0	0.0%	0	0	0.0%
DATED BRENT (PLATTS) DAILY \$	0	1,840	-100.0%	0	0.0%	0	1,840	-100.0%

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Energy Futures								
PETRO OUTRIGHT EURO	6,977	2,775	151.4%	6,930	0.7%	13,907	6,756	105.8%
GAS EURO-BOB OXY NWE BARC	24,159	17,585	37.4%	34,975	-30.9%	59,134	41,027	44.1%
GAS EURO-BOB OXY NWE BARC	10,115	7,222	40.1%	14,626	-30.8%	24,741	15,443	60.2%
PREM UNL GAS 10PPM RDAM FC	0	0	0.0%	20	-100.0%	20	0	0.0%
PREM UNL GAS 10PPM RDAM FC	246	58	324.1%	88	179.5%	334	141	136.9%
MONT BELVIEU NORMAL BUTAN	12,224	5,229	133.8%	6,565	86.2%	18,789	8,134	131.0%
MONT BELVIEU ETHANE 5 DECIM	785	2,958	-73.5%	2,684	-70.8%	3,469	6,607	-47.5%
MONT BELVIEU LDH PROPANE 5	8,100	9,135	-11.3%	14,552	-44.3%	22,652	16,737	35.3%
EUROPEAN GASOIL (ICE)	6,237	6,382	-2.3%	4,960	25.7%	11,197	10,095	10.9%
ERCOT NORTH ZMCPE 5MW OFI	0	1,920	-100.0%	3,520	-100.0%	3,520	1,920	83.3%
ERCOT NORTH ZMCPE 5MW PE/	105	3,295	-96.8%	1,775	-94.1%	1,880	3,295	-42.9%
ERCOT HOUSTON Z MCPE 5MW	0	0	0.0%	0	0.0%	0	0	0.0%
DIESEL 10PPM NWE LE HAVRE C	0	0	0.0%	0	-	0	0	0.0%
SINGAPORE JET KERO VS. GASO	300	375	-20.0%	725	-58.6%	1,025	425	141.2%
MONT BELVIEU NORMAL BUTAN	57	200	-71.5%	202	-71.8%	259	532	-51.3%
MONT BELVIEU ETHANE OPIS B/	25	130	-80.8%	10	150.0%	35	155	-77.4%
MONT BELVIEU NATURAL GASO	167	113	47.8%	45	271.1%	212	253	-16.2%
MONT BELVIEU LDH PROPANE C	165	555	-70.3%	1,063	-84.5%	1,228	695	76.7%
CONWAY NORMAL BUTANE (OPI	0	100	-100.0%	0	0.0%	0	260	-100.0%
CONWAY NATURAL GASOLINE (I	0	38	-100.0%	18	-100.0%	18	281	-93.6%
CONWAY PROPANE 5 DECIMALS	910	906	0.4%	535	70.1%	1,445	2,157	-33.0%
PETROCHEMICALS	4,535	4,858	-6.6%	6,131	-26.0%	10,666	6,429	65.9%
MONT BELVIEU NATURAL GASO	3,583	4,306	-16.8%	2,726	31.4%	6,309	8,121	-22.3%
CRUDE OIL LAST DAY	0	0	0.0%	0	-	0	0	0.0%
ELEC NYISO OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC MISO PEAK	0	0	0.0%	60	-100.0%	60	0	0.0%
NYMEX ALUMINUM FUTURES	0	0	-	10	-100.0%	10	0	-
RBOB CRACK SPREAD BALMO S	26	0	0.0%	0	0.0%	26	44	-40.9%
CINERGY HUB PEAK DAILY FU	0	0	0.0%	0	0.0%	0	0	0.0%
DIESEL 10PPM BARGES FOB B	0	0	0.0%	0	-	0	0	0.0%
RBOB (PLATTS) CAL SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DUQUESNE 5MW D AH PK	0	0	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	0.0%
GRP THREE ULSD(PLT)VS HEA	5,420	926	485.3%	7,058	-23.2%	12,478	1,186	952.1%
HEATING OIL CRCK SPRD BAL	23	0	-	5	360.0%	28	0	-
CHICAGO ULSD PL VS HO SPR	135	276	-51.1%	685	-80.3%	820	432	89.8%
CO2 VINTAGE	0	0	0.0%	0	-	0	0	0.0%
PETRO CRK&SPRD EURO	6,147	1,392	341.6%	10,173	-39.6%	16,320	2,179	649.0%
GRP THREE UNL GS (PLT) VS	517	1,173	-55.9%	320	61.6%	837	1,773	-52.8%
LL JET (OPIS) SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
GC JET (ARGUS) CAL SWAP	0	0	-	0	0.0%	0	0	-
CRUDE OIL OUTRIGHTS	6,796	5,541	22.6%	6,736	0.9%	13,532	8,492	59.3%
GC ULSD ARGUS CAL SWAP	0	0	0.0%	0	-	0	0	0.0%
PJM WES HUB PEAK LMP 50 M	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL NEW HAMP 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
ELECTRICITY OFF PEAK	0	46,800	-100.0%	0	0.0%	0	106,393	-100.0%
HEATING OIL BALMO CLNDR S	0	5	-100.0%	0	0.0%	0	25	-100.0%
FREIGHT MARKETS	30	0	0.0%	0	0.0%	30	30	0.0%
PLASTICS	265	694	-61.8%	906	-70.8%	1,171	1,202	-2.6%
ALGONQUIN CITY-GATES NAT	0	0	0.0%	0	-	0	0	0.0%
ELEC FINSETTLED	0	2,550	-100.0%	0	0.0%	0	5,090	-100.0%
NEPOOL RHD ISLD 5MW D AH	0	762	-100.0%	0	0.0%	0	762	-100.0%

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Energy Futures								
ANR LA NAT GAS INDEX SWAP	0	0	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	3,945	1,430	175.9%	3,613	9.2%	7,558	1,727	337.6%
NYMEX OMAN CRUDE PRODUCT	0	0	0.0%	0	0.0%	0	0	0.0%
GULF CST GASOL CRCK SPRD	0	0	0.0%	0	-	0	0	0.0%
PJM APS ZONE DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC ERCOT DLY PEAK	0	3,295	-100.0%	100	-100.0%	100	3,295	-97.0%
CRUDE OIL SPRDS	60	4,430	-98.6%	515	-88.3%	575	9,320	-93.8%
ELEC ERCOT OFF PEAK	0	1,920	-100.0%	1,760	-100.0%	1,760	1,920	-8.3%
GC ULSD VS GC JET SPREAD	0	0	-	300	-100.0%	300	0	-
ALGON CITY GATES NAT GAS	0	0	0.0%	0	0.0%	0	0	0.0%
MJC FUT	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO CRCKS & SPRDS NA	30,600	36,758	-16.8%	45,091	-32.1%	75,691	84,814	-10.8%
RBOB SPREAD (PLATTS) SWAP	300	0	0.0%	300	0.0%	600	0	0.0%
MCCLOSKEY RCH BAY COAL	12,462	1,490	736.4%	14,170	-12.1%	26,632	2,765	863.2%
NGPL TEX/OK	700	936	-25.2%	0	0.0%	700	2,552	-72.6%
MNC FUT	1,067	561	90.2%	1,109	-3.8%	2,176	775	180.8%
MCCLOSKEY ARA ARGS COAL	60,113	4,120	1,359.1%	50,476	19.1%	110,589	8,895	1,143.3%
ALBERTA ELECTRICITY	0	0	0.0%	0	-	0	0	0.0%
DAILY PJM	60	0	-	0	0.0%	60	0	-
INDONESIAN COAL	625	25	2,400.0%	100	525.0%	725	25	2,800.0%
COAL SWAP	955	0	0.0%	395	141.8%	1,350	25	5,300.0%
PJM ATSI ELEC	0	0	-	0	0.0%	0	0	-
INDIANA MISO	49,350	3,913	1,161.2%	1,890	2,511.1%	51,240	19,376	164.5%
NCN FUT	0	0	-	0	0.0%	0	0	-
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	0.0%	0	0	-
NEPOOL RHODE IL 5MW D AH	0	14,310	-100.0%	0	0.0%	0	14,310	-100.0%
SINGAPORE GASOIL	949	1,886	-49.7%	648	46.5%	1,597	2,523	-36.7%
BRENT OIL	0	0	0.0%	0	0.0%	0	0	0.0%
DLY GAS EURO-BOB OXY	0	0	-	0	0.0%	0	0	-
NATURAL GAS INDEX	434	0	-	0	-	434	0	-
NYISO CAPACITY	7	232	-97.0%	42	-83.3%	49	617	-92.1%
ONTARIO POWER SWAPS	4,815	1,080	345.8%	45,530	-89.4%	50,345	1,600	3,046.6%
EURO-DENOMINATED PETRO PF	0	0	-	60	-100.0%	60	0	-
PETRO CRCKS & SPRDS ASIA	1,030	62	1,561.3%	2,303	-55.3%	3,333	746	346.8%
MGN1 SWAP FUT	335	0	-	0	0.0%	335	0	-
MGF FUT	0	0	-	0	0.0%	0	0	-
	0	0	0.0%	0	0.0%	0	0	0.0%
PETROLEUM PRODUCTS	190	0	-	45	322.2%	235	0	-
PETROLEUM PRODUCTS ASIA	557	14	3,878.6%	655	-15.0%	1,212	171	608.8%
TENN 800 LEG NAT GAS INDE	868	0	0.0%	472	83.9%	1,340	116	1,055.2%
MICHIGAN MISO	0	0	-	0	0.0%	0	0	-
HEATING OIL LAST DAY	0	0	0.0%	0	0.0%	0	0	0.0%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
TRANSCO ZONE 1 NAT GAS IN	0	0	-	0	0.0%	0	0	-
GROUP THREE ULSD (PLATTS)	0	0	-	180	-100.0%	180	0	-
PREMIUM UNLEAD 10PPM C NW	0	0	0.0%	0	-	0	0	0.0%
Energy Options								
ETHANOL FWD	0	0	0.0%	0	0.0%	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

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Energy Options								
PGE CITYGATE PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
N ROCKIES PIPE SWAP	0	5,475	-100.0%	0	0.0%	0	5,475	-100.0%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	0.0%	0	0	0.0%
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
SOCAL PIPE SWAP	300	416	-27.9%	0	0.0%	300	4,520	-93.4%
PANHANDLE PIPE SWAP	0	3,004	-100.0%	0	0.0%	0	3,004	-100.0%
BRENT OIL LAST DAY	34,075	62,303	-45.3%	31,010	9.9%	65,085	86,355	-24.6%
BRENT CALENDAR SWAP	15,093	78,916	-80.9%	10,327	46.2%	25,420	153,272	-83.4%
SINGAPORE JET FUEL CALEND	775	300	158.3%	9,750	-92.1%	10,525	2,855	268.7%
ROTTERDAM 3.5%FUEL OIL CL	1,080	1,066	1.3%	951	13.6%	2,031	1,709	18.8%
SINGAPORE FUEL OIL 180 CS	0	660	-100.0%	0	0.0%	0	1,190	-100.0%
CINERGY HUB PEAK MONTH	600	160	275.0%	760	-21.1%	1,360	1,120	21.4%
NATURAL GAS 1MO	0	1,000	-100.0%	0	0.0%	0	1,000	-100.0%
HEATING OIL PHY	57,334	64,996	-11.8%	43,652	31.3%	100,986	158,692	-36.4%
CENTRAL APPALACHIAN COAL	0	75	-100.0%	0	0.0%	0	75	-100.0%
N ILLINOIS HUB MTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
HENRY HUB FINANCIAL LAST	1,903	2,746	-30.7%	1,926	-1.2%	3,829	4,792	-20.1%
RBOB PHY	48,336	33,564	44.0%	38,788	24.6%	87,124	59,276	47.0%
NATURAL GAS PHY	1,864,182	3,102,818	-39.9%	2,439,865	-23.6%	4,304,047	6,619,732	-35.0%
CRUDE OIL APO	63,077	168,718	-62.6%	78,562	-19.7%	141,639	303,540	-53.3%
NATURAL GAS 3 M CSO FIN	5,650	61,824	-90.9%	10,450	-45.9%	16,100	142,287	-88.7%
NATURAL GAS 1 M CSO FIN	37,040	69,962	-47.1%	69,474	-46.7%	106,514	98,082	8.6%
WTI CRUDE OIL 1 M CSO FI	66,850	54,000	23.8%	60,950	9.7%	127,800	55,200	131.5%
CRUDE OIL PHY	2,471,292	2,910,280	-15.1%	2,563,460	-3.6%	5,034,752	5,380,143	-6.4%
RBOB CALENDAR SWAP	13,599	3,561	281.9%	9,247	47.1%	22,846	7,018	225.5%
RBOB CRACK	0	0	0.0%	0	-	0	0	0.0%
RBOB 1MO CAL SPD OPTIONS	500	300	66.7%	550	-9.1%	1,050	800	31.3%
ISO NEW ENGLAND PK LMP	0	1,440	-100.0%	0	0.0%	0	3,000	-100.0%
NY HARBOR HEAT OIL SWP	19,922	27,469	-27.5%	17,604	13.2%	37,526	68,454	-45.2%
PJM MONTHLY	740	0	0.0%	280	164.3%	1,020	90	1,033.3%
WTI-BRENT BULLET SWAP	59,055	9,875	498.0%	28,900	104.3%	87,955	10,625	727.8%
HEATING OIL CRACK OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
HO 1 MONTH CLNDR OPTIONS	1,725	550	213.6%	900	91.7%	2,625	925	183.8%
AEP-DAYTON HUB MTHLY	0	0	0.0%	0	0.0%	0	200	-100.0%
NG HH 3 MONTH CAL	0	0	0.0%	0	-	0	0	0.0%
CRUDE OIL 1MO	157,023	383,851	-59.1%	252,112	-37.7%	409,135	678,361	-39.7%
WTI 6 MONTH CALENDAR OPTI	500	0	0.0%	500	0.0%	1,000	0	0.0%
WTI 12 MONTH CALENDAR OPT	0	4,600	-100.0%	500	-100.0%	500	5,100	-90.2%
NYMEX EUROPEAN GASOIL APC	90	30	200.0%	170	-47.1%	260	345	-24.6%
NYMEX EUROPEAN GASOIL OPT	0	0	0.0%	0	0.0%	0	0	0.0%
IN DELIVERY MONTH EUA OPTIC	0	0	0.0%	1,000	-100.0%	1,000	0	0.0%
PETRO OUTRIGHT EURO	266	36	638.9%	85	212.9%	351	36	875.0%
NW PIPELINE ROCKIES BASIS	0	0	0.0%	0	-	0	0	0.0%
PANHANDLE BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE G 5MW PEAK OPTI	0	0	0.0%	0	0.0%	0	0	0.0%
PETROCHEMICALS	1,274	4,626	-72.5%	8,965	-85.8%	10,239	6,407	59.8%
NATURAL GAS SUMMER STRIP	0	1,200	-100.0%	0	0.0%	0	1,300	-100.0%
NATURAL GAS OPTION ON CALE	960	2,020	-52.5%	820	17.1%	1,780	6,397	-72.2%
ELEC MISO PEAK	0	120	-100.0%	0	0.0%	0	120	-100.0%
EUROPEAN JET KEROSENE NWI	30	0	0.0%	0	0.0%	30	0	0.0%
IN DELIVERY MONTH CER OPTIC	0	0	0.0%	0	0.0%	0	0	0.0%
SOCAL BASIS OPTION	0	0	0.0%	0	-	0	0	0.0%

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Energy Options								
NATURAL GAS OPT	0	0	0.0%	0	0.0%	0	0	0.0%
PJM CALENDAR STRIP	840	4,700	-82.1%	1,480	-43.2%	2,320	12,300	-81.1%
CRUDE OIL OUTRIGHTS	3,270	14,100	-76.8%	1,820	79.7%	5,090	14,100	-63.9%
APPALACHIAN COAL	80	400	-80.0%	75	6.7%	155	820	-81.1%
NATURAL GAS 6 M CSO FIN	24,875	61,073	-59.3%	19,363	28.5%	44,238	115,373	-61.7%
BRENT CRUDE OIL 1 M CSO	0	0	0.0%	0	-	0	0	0.0%
ELEC FINSETTLED	238	976	-75.6%	335	-29.0%	573	3,466	-83.5%
SINGAPORE GASOIL CALENDAR	150	150	0.0%	50	200.0%	200	150	33.3%
TRANSCO ZONE 6 PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
HEATING OIL CRK SPD AVG PRI	0	0	0.0%	0	0.0%	0	232	-100.0%
PETRO OUTRIGHT NA	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS 5 M CSO FIN	1,000	0	-	0	0.0%	1,000	0	-
BRENT 1 MONTH CAL	42	0	-	24	75.0%	66	0	-
CRUDE OIL SPRDS	0	0	0.0%	0	-	0	0	0.0%
ETHANOL SWAP	1,796	240	648.3%	3,710	-51.6%	5,506	765	619.7%
CRUDE OIL CALNDR STRIP	0	0	0.0%	0	0.0%	0	25	-100.0%
GASOIL CRACK SPREAD AVG PF	0	1,650	-100.0%	0	0.0%	0	1,650	-100.0%
NATURAL GAS WINTER STRIP	200	0	0.0%	0	0.0%	200	0	0.0%
NATURAL GAS 2 M CSO FIN	0	0	0.0%	0	0.0%	0	0	0.0%
NAT GAS BASIS SWAP	0	0	0.0%	0	-	0	0	0.0%
MCCLOSKEY RCH BAY COAL	0	0	-	90	-100.0%	90	0	-
MCCLOSKEY ARA ARGS COAL	675	0	-	50	1,250.0%	725	0	-
SHORT TERM NATURAL GAS	5,800	1,400	314.3%	7,560	-23.3%	13,360	2,225	500.4%
SHORT TERM	5,185	725	615.2%	2,125	144.0%	7,310	951	668.7%
SHORT TERM CRUDE OIL	0	125	-100.0%	0	0.0%	0	181	-100.0%
COAL API4 INDEX	0	0	-	0	0.0%	0	0	-
DAILY PJM	0	0	0.0%	0	0.0%	0	100	-100.0%
COAL SWAP	400	0	-	865	-53.8%	1,265	0	-
COAL API2 INDEX	50	0	-	0	0.0%	50	0	-
DAILY CRUDE OIL	0	100	-100.0%	0	0.0%	0	100	-100.0%
NATURAL GAS 12 M CSO FIN	0	0	0.0%	0	0.0%	0	0	0.0%
EURO-DENOMINATED PETRO PF	0	0	-	70	-100.0%	70	0	-
WTI CRUDE OIL 6 M CSO FI	0	0	-	0	0.0%	0	0	-
RBOB CRACK SPREAD AVG PRI	0	756	-100.0%	0	0.0%	0	756	-100.0%
HO 6 MONTH CAL	0	0	0.0%	0	-	0	0	0.0%
RBOB 3 MONTH CALENDAR SPR	0	0	0.0%	0	-	0	0	0.0%

FX Futures

AUSTRALIAN DOLLAR	1,933,505	2,443,703	-20.9%	1,855,960	4.2%	3,789,465	4,720,160	-19.7%
BRITISH POUND	2,647,463	2,009,963	31.7%	2,460,217	7.6%	5,107,680	3,698,451	38.1%
BRAZIL REAL	51,789	15,595	232.1%	49,999	3.6%	101,788	27,445	270.9%
CANADIAN DOLLAR	1,439,475	1,790,318	-19.6%	1,472,190	-2.2%	2,911,665	3,231,630	-9.9%
E-MINI EURO FX	99,797	102,963	-3.1%	107,464	-7.1%	207,261	190,489	8.8%
EURO FX	6,088,931	5,983,983	1.8%	5,675,551	7.3%	11,764,482	11,595,559	1.5%
E-MINI JAPANESE YEN	35,394	7,168	393.8%	28,595	23.8%	63,989	13,463	375.3%
JAPANESE YEN	4,175,657	1,772,458	135.6%	3,831,344	9.0%	8,007,001	3,218,196	148.8%
MEXICAN PESO	756,582	820,200	-7.8%	672,794	12.5%	1,429,376	1,438,340	-0.6%
NEW ZEALAND DOLLAR	302,428	195,078	55.0%	312,275	-3.2%	614,703	332,508	84.9%
NKR/USD CROSS RATE	568	1,112	-48.9%	324	75.3%	892	2,102	-57.6%

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FX Futures								
RUSSIAN RUBLE	18,734	31,432	-40.4%	5,254	256.6%	23,988	67,441	-64.4%
S.AFRICAN RAND	4,546	4,024	13.0%	8,564	-46.9%	13,110	8,616	52.2%
SWISS FRANC	643,898	773,913	-16.8%	767,462	-16.1%	1,411,360	1,326,832	6.4%
AD/CD CROSS RATES	80	290	-72.4%	70	14.3%	150	445	-66.3%
AD/JY CROSS RATES	1,406	1,220	15.2%	707	98.9%	2,113	2,312	-8.6%
AD/NE CROSS RATES	29	31	-6.5%	40	-27.5%	69	50	38.0%
BP/JY CROSS RATES	1,088	1,198	-9.2%	2,559	-57.5%	3,647	1,969	85.2%
BP/SF CROSS RATES	144	22	554.5%	171	-15.8%	315	319	-1.3%
CD/JY CROSS RATES	58	29	100.0%	81	-28.4%	139	188	-26.1%
EC/AD CROSS RATES	871	480	81.5%	504	72.8%	1,375	1,142	20.4%
EC/CD CROSS RATES	256	672	-61.9%	399	-35.8%	655	884	-25.9%
EC/NOK CROSS RATES	63	138	-54.3%	34	85.3%	97	319	-69.6%
EC/SEK CROSS RATES	16	383	-95.8%	31	-48.4%	47	387	-87.9%
EFX/BP CROSS RATES	111,913	16,972	559.4%	59,854	87.0%	171,767	31,296	448.8%
EFX/JY CROSS RATES	131,873	19,415	579.2%	90,502	45.7%	222,375	33,348	566.8%
EFX/SF CROSS RATES	35,814	11,227	219.0%	47,112	-24.0%	82,926	23,309	255.8%
SF/JY CROSS RATES	476	74	543.2%	961	-50.5%	1,437	312	360.6%
SKR/USD CROSS RATES	529	851	-37.8%	523	1.1%	1,052	1,592	-33.9%
CZECK KORUNA (US)	0	6	-100.0%	0	0.0%	0	13	-100.0%
CZECK KORUNA (EC)	0	0	-	0	0.0%	0	0	-
HUNGARIAN FORINT (US)	109	16	581.3%	118	-7.6%	227	53	328.3%
HUNGARIAN FORINT (EC)	12	0	-	0	0.0%	12	0	-
POLISH ZLOTY (US)	1,885	415	354.2%	409	360.9%	2,294	1,659	38.3%
POLISH ZLOTY (EC)	2,101	1,184	77.4%	3,173	-33.8%	5,274	2,747	92.0%
SHEKEL	470	691	-32.0%	469	0.2%	939	1,313	-28.5%
RMB USD	333	134	148.5%	67	397.0%	400	375	6.7%
KOREAN WON	310	695	-55.4%	337	-8.0%	647	1,347	-52.0%
TURKISH LIRA	4,374	947	361.9%	3,196	36.9%	7,570	1,336	466.6%
TURKISH LIRA (EU)	214	619	-65.4%	506	-57.7%	720	2,562	-71.9%
E-MICRO EUR/USD	192,792	156,839	22.9%	167,329	15.2%	360,121	296,307	21.5%
E-MICRO GBP/USD	49,568	23,021	115.3%	32,930	50.5%	82,498	43,153	91.2%
E-MICRO USD/CAD	1	551	-99.8%	7	-85.7%	8	740	-98.9%
E-MICRO USD/CHF	0	102	-100.0%	0	0.0%	0	425	-100.0%
E-MICRO USD/JPY	13	1,896	-99.3%	11	18.2%	24	3,546	-99.3%
E-MICRO AUD/USD	20,040	17,232	16.3%	17,603	13.8%	37,643	31,842	18.2%
COLOMBIAN PESO FUTURES	0	0	0.0%	0	-	0	0	0.0%
FX\$INDEX	0	0	0.0%	0	-	0	0	0.0%
MICRO CAD/USD	3,566	3,048	17.0%	3,715	-4.0%	7,281	5,682	28.1%
MICRO CHF/USD	5,886	3,146	87.1%	5,308	10.9%	11,194	6,491	72.5%
MICRO JYP/USD	14,921	2,702	452.2%	9,564	56.0%	24,485	4,560	437.0%
EUR/USD REALIZED VOL	0	0	0.0%	0	-	0	0	0.0%
INDIAN RUPEE	2,169	0	-	79	2,645.6%	2,248	0	-
RMB JY	0	0	-	0	0.0%	0	0	-

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FX Options								
AUSTRALIAN DOLLAR	118,139	61,265	92.8%	97,118	21.6%	215,257	144,293	49.2%
BRITISH POUND	165,768	33,064	401.4%	107,828	53.7%	273,596	77,496	253.0%
CANADIAN DOLLAR	93,743	40,754	130.0%	87,614	7.0%	181,357	82,357	120.2%
EURO FX	728,678	442,370	64.7%	508,847	43.2%	1,237,525	894,917	38.3%
JAPANESE YEN	343,976	155,392	121.4%	374,088	-8.0%	718,064	249,853	187.4%
MEXICAN PESO	27	0	0.0%	36	-25.0%	63	750	-91.6%
NEW ZEALND DOLLAR	6	0	-	13	-53.8%	19	0	-
RUSSIAN RUBLE	0	0	0.0%	593	-100.0%	593	0	0.0%
SWISS FRANC	11,079	6,900	60.6%	12,351	-10.3%	23,430	17,562	33.4%
EFX/BP CROSS RATES	0	0	-	0	0.0%	0	0	-
EFX/SF CROSS RATES	0	250	-100.0%	0	0.0%	0	250	-100.0%
JAPANESE YEN (EU)	4,551	117	3,789.7%	2,557	78.0%	7,108	181	3,827.1%
EURO FX (EU)	9,192	4,102	124.1%	8,536	7.7%	17,728	7,827	126.5%
SWISS FRANC (EU)	658	27	2,337.0%	680	-3.2%	1,338	43	3,011.6%
CANADIAN DOLLAR (EU)	2,513	872	188.2%	1,087	131.2%	3,600	2,044	76.1%
BRITISH POUND (EU)	3,019	4	75,375.0%	1,461	106.6%	4,480	47	9,431.9%
AUSTRALIAN DLR (EU)	151	0	0.0%	110	37.3%	261	195	33.8%
Commodities and Alternative Investments								
Futures								
CORN	6,347,618	7,388,641	-14.1%	5,151,355	23.2%	11,498,973	13,583,464	-15.3%
SOYBEAN	4,568,355	4,370,822	4.5%	3,627,986	25.9%	8,196,341	7,713,258	6.3%
SOYBEAN MEAL	1,758,322	1,484,682	18.4%	1,520,321	15.7%	3,278,643	2,666,879	22.9%
SOYBEAN OIL	2,403,583	2,155,293	11.5%	2,043,611	17.6%	4,447,194	3,804,332	16.9%
OATS	34,411	27,361	25.8%	21,246	62.0%	55,657	46,628	19.4%
ROUGH RICE	40,127	50,347	-20.3%	16,012	150.6%	56,139	67,777	-17.2%
WHEAT	2,679,049	2,433,686	10.1%	2,006,495	33.5%	4,685,544	4,447,641	5.3%
MINI CORN	20,294	32,197	-37.0%	18,130	11.9%	38,424	56,681	-32.2%
MINI SOYBEAN	35,034	54,229	-35.4%	27,103	29.3%	62,137	87,691	-29.1%
MINI WHEAT	10,644	11,592	-8.2%	7,199	47.9%	17,843	18,873	-5.5%
LIVE CATTLE	1,069,492	1,078,277	-0.8%	1,484,103	-27.9%	2,553,595	2,257,970	13.1%
FEEDER CATTLE	164,860	148,960	10.7%	160,605	2.6%	325,465	268,824	21.1%
LEAN HOGS	807,974	715,081	13.0%	999,025	-19.1%	1,806,999	1,623,449	11.3%
PORK BELLIES	0	0	0.0%	0	-	0	0	0.0%
LUMBER	29,842	33,593	-11.2%	26,219	13.8%	56,061	54,271	3.3%
WOOD PULP	0	0	0.0%	0	0.0%	0	0	0.0%
MILK	20,654	27,399	-24.6%	22,182	-6.9%	42,836	54,717	-21.7%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	652	1,586	-58.9%	723	-9.8%	1,375	2,171	-36.7%
BUTTER CS	1,680	2,683	-37.4%	1,588	5.8%	3,268	5,792	-43.6%
CLASS IV MILK	516	257	100.8%	595	-13.3%	1,111	478	132.4%
DRY WHEY	1,189	1,966	-39.5%	1,214	-2.1%	2,403	3,977	-39.6%
GSCI EXCESS RETURN FUT	578	272	112.5%	685	-15.6%	1,263	8,372	-84.9%
GOLDMAN SACHS	33,617	25,756	30.5%	28,554	17.7%	62,171	52,374	18.7%
ETHANOL	31,990	17,458	83.2%	29,052	10.1%	61,042	36,512	67.2%
HDD WEATHER	1,801	1,324	36.0%	2,278	-20.9%	4,079	3,831	6.5%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	100	-100.0%	0	0.0%	0	850	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER EUROPEAN	950	1,425	-33.3%	1,450	-34.5%	2,400	2,700	-11.1%

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	VOLUME FEB 2013	VOLUME FEB 2012	% CHG	VOLUME JAN 2013	% CHG	VOLUME Y.T.D 2013	VOLUME Y.T.D 2012	% CHG
Commodities and Alternative Investments								
Futures								
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%
WKLY AVG TEMP	1,050	0	0.0%	600	75.0%	1,650	0	0.0%
HOUSING INDEX	7	46	-84.8%	8	-12.5%	15	62	-75.8%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	0	0.0%
COTTON	128	27	374.1%	38	236.8%	166	59	181.4%
COCOA TAS	29	33	-12.1%	22	31.8%	51	100	-49.0%
COFFEE	15	51	-70.6%	16	-6.3%	31	72	-56.9%
SUGAR 11	181	122	48.4%	106	70.8%	287	235	22.1%
IN DELIVERY MONTH EUA	22,993	0	0.0%	22,138	3.9%	45,131	0	0.0%
CARBON EUA EMISSIONS EURO	0	0	0.0%	0	0.0%	0	0	0.0%
CARBON CER EURO	0	0	0.0%	0	0.0%	0	0	0.0%
HARD WOOD PULP	0	0	0.0%	0	-	0	0	0.0%
GRAIN BASIS SWAPS	2,440	12,076	-79.8%	7,028	-65.3%	9,468	35,835	-73.6%
USD CRUDE PALM OIL	0	0	0.0%	40	-100.0%	40	0	0.0%
CASH-SETTLED CHEESE	2,963	4,173	-29.0%	3,204	-7.5%	6,167	6,200	-0.5%
OTC SP GSCI ER 3MTH SWAP	0	0	0.0%	0	0.0%	0	5,640	-100.0%
DAILY EUA	0	0	0.0%	0	-	0	0	0.0%
DOW-UBS COMMOD INDEX SWA	0	0	0.0%	0	0.0%	0	0	0.0%
SEAS SNOWFALL	0	0	0.0%	0	-	0	0	0.0%
OTC SP GSCI ER SWAP	0	0	0.0%	429	-100.0%	429	4,694	-90.9%
FERTILIZER PRODUCTS	730	150	386.7%	730	0.0%	1,460	570	156.1%
S&P GSCI ENHANCED ER SWAP	0	0	-	7,596	-100.0%	7,596	0	-
POLYPROPYLENE FUTURES	0	36	-100.0%	0	0.0%	0	36	-100.0%
EMMISSIONS	10	0	-	0	0.0%	10	0	-
Commodities and Alternative Investments								
Options								
CORN	1,545,239	1,585,726	-2.6%	1,994,955	-22.5%	3,540,194	3,699,390	-4.3%
SOYBEAN	1,218,669	1,068,861	14.0%	1,172,594	3.9%	2,391,263	2,179,775	9.7%
SOYBEAN MEAL	126,162	82,137	53.6%	149,046	-15.4%	275,208	156,438	75.9%
SOYBEAN OIL	136,013	163,875	-17.0%	140,519	-3.2%	276,532	310,422	-10.9%
SOYBEAN CRUSH	161	47	242.6%	156	3.2%	317	122	159.8%
OATS	2,590	1,141	127.0%	2,075	24.8%	4,665	2,134	118.6%
ROUGH RICE	1,182	1,011	16.9%	1,352	-12.6%	2,534	1,682	50.7%
WHEAT	456,377	364,502	25.2%	443,154	3.0%	899,531	722,257	24.5%
LIVE CATTLE	254,348	259,713	-2.1%	338,021	-24.8%	592,369	502,370	17.9%
FEEDER CATTLE	17,517	12,800	36.9%	18,308	-4.3%	35,825	26,790	33.7%
LEAN HOGS	129,181	95,971	34.6%	99,848	29.4%	229,029	179,361	27.7%
LUMBER	932	678	37.5%	900	3.6%	1,832	1,217	50.5%
MILK	23,297	30,085	-22.6%	30,357	-23.3%	53,654	55,034	-2.5%
MLK MID	33	58	-43.1%	86	-61.6%	119	319	-62.7%
NFD MILK	150	155	-3.2%	108	38.9%	258	1,075	-76.0%
BUTTER CS	1,141	590	93.4%	1,054	8.3%	2,195	2,525	-13.1%
CLASS IV MILK	618	546	13.2%	479	29.0%	1,097	1,345	-18.4%
DRY WHEY	110	252	-56.3%	248	-55.6%	358	312	14.7%
HDD WEATHER	750	700	7.1%	116	546.6%	866	7,750	-88.8%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	2,790	-100.0%
CDD SEASONAL STRIP	3,000	7,500	-60.0%	0	0.0%	3,000	7,500	-60.0%
HDD WEATHER EUROPEAN	500	500	0.0%	0	0.0%	500	500	0.0%

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	VOLUME FEB 2013	VOLUME FEB 2012	% CHG	VOLUME JAN 2013	% CHG	VOLUME Y.T.D 2013	VOLUME Y.T.D 2012	% CHG
Commodities and Alternative Investments								
Options								
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	500	-100.0%	500	0	0.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	5,614	-100.0%
SBIN M HURR	0	0	0.0%	0	0.0%	0	0	0.0%
CORN NEARBY+2 CAL SPRD	5,685	5,689	-0.1%	2,652	114.4%	8,337	7,730	7.9%
SOYBN NEARBY+2 CAL SPRD	1	150	-99.3%	25	-96.0%	26	165	-84.2%
WHEAT NEARBY+2 CAL SPRD	1,238	6,406	-80.7%	2,429	-49.0%	3,667	16,415	-77.7%
JULY-DEC CORN CAL SPRD	11,271	10,834	4.0%	16,068	-29.9%	27,339	29,692	-7.9%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	5,478	8,840	-38.0%	2,337	134.4%	7,815	18,365	-57.4%
JULY-DEC WHEAT CAL SPRD	495	555	-10.8%	0	0.0%	495	600	-17.5%
JULY-JULY WHEAT CAL SPRD	1	985	-99.9%	0	0.0%	1	1,115	-99.9%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
SBIN M HURR EVENT2	0	0	0.0%	0	0.0%	0	500	-100.0%
LV CATL CSO	83	0	0.0%	240	-65.4%	323	265	21.9%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
SBIN HURR	0	0	0.0%	0	0.0%	0	1,000	-100.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	1,819	2,314	-21.4%	2,191	-17.0%	4,010	2,988	34.2%
SOY OIL NEARBY+2 CAL SPRD	175	634	-72.4%	0	0.0%	175	1,064	-83.6%
DEC-DEC CORN CAL SPRD	0	335	-100.0%	0	0.0%	0	375	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	240	-100.0%	240	0	0.0%
SNOWFALL	0	0	0.0%	0	0.0%	0	0	0.0%
SEAS SNOWFALL	0	0	0.0%	0	0.0%	0	0	0.0%
WHEAT-CORN ICSO	20	25	-20.0%	0	0.0%	20	125	-84.0%
DEC-JULY CORN CAL SPRD	0	0	0.0%	100	-100.0%	100	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
SOYBEAN CORN RATIO	0	0	0.0%	0	0.0%	0	11	-100.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
LN HOGS CSO	0	0	0.0%	0	0.0%	0	0	0.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	105,475,928	96,884,937	8.9%	91,635,788	15.1%	197,111,716	177,701,053	10.9%
Equity Index Futures	44,705,664	40,092,871	11.5%	38,792,001	15.2%	83,497,665	81,466,809	2.5%
Metals Futures	7,045,275	6,910,452	2.0%	6,853,011	2.8%	13,898,286	13,296,913	4.5%
Energy Futures	28,239,981	35,732,915	-21.0%	29,485,496	-4.2%	57,725,477	69,376,788	-16.8%
FX Futures	18,782,147	16,218,156	15.8%	17,696,362	6.1%	36,478,509	30,373,255	20.1%
Commodities and Alternative Invest	20,093,778	20,081,701	0.1%	17,239,686	16.6%	37,333,464	36,923,015	1.1%
TOTAL FUTURES	224,342,773	215,921,032	3.9%	201,702,344	11.2%	426,045,117	409,137,833	4.1%



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	VOLUME FEB 2013	VOLUME FEB 2012	% CHG	VOLUME JAN 2013	% CHG	VOLUME Y.T.D 2013	VOLUME Y.T.D 2012	% CHG
TOTAL OPTIONS GROUP								
Equity Index Options	6,360,200	3,917,774	62.3%	5,483,931	16.0%	11,844,131	7,080,027	67.3%
Interest Rate Options	17,493,760	22,934,572	-23.7%	20,261,336	-13.7%	37,755,096	46,166,402	-18.2%
Metals Options	1,299,267	981,599	32.4%	1,219,842	6.5%	2,519,109	1,904,593	32.3%
Energy Options	4,967,872	7,148,356	-30.5%	5,719,175	-13.1%	10,687,047	14,024,691	-23.8%
FX Options	1,481,500	745,117	98.8%	1,202,919	23.2%	2,684,419	1,477,815	81.6%
Commodities and Alternative Invest	3,944,236	3,713,615	6.2%	4,420,158	-10.8%	8,364,394	7,947,132	5.3%
TOTAL OPTIONS	35,546,835	39,441,033	-9.9%	38,307,361	-7.2%	73,854,196	78,600,660	-6.0%
TOTAL COMBINED								
Interest Rate	122,969,688	119,819,509	2.6%	111,897,124	9.9%	234,866,812	223,867,455	4.9%
Equity Index	51,065,864	44,010,645	16.0%	44,275,932	15.3%	95,341,796	88,546,836	7.7%
Metals	8,344,542	7,892,051	5.7%	8,072,853	3.4%	16,417,395	15,201,506	8.0%
Energy	33,207,853	42,881,271	-22.6%	35,204,671	-5.7%	68,412,524	83,401,479	-18.0%
FX	20,263,647	16,963,273	19.5%	18,899,281	7.2%	39,162,928	31,851,070	23.0%
Commodities and Alternative Invest	24,038,014	23,795,316	1.0%	21,659,844	11.0%	45,697,858	44,870,147	1.8%
GRAND TOTAL	259,889,608	255,362,065	1.8%	240,009,705	8.3%	499,899,313	487,738,493	2.5%

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