

CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2015	VOLUME NOV 2014	% CHG	VOLUME OCT 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Interest Rate Futures								
30-YR BOND	5,625,748	7,827,036	-28.1%	4,927,921	14.2%	67,369,684	86,447,031	-22.1%
10-YR NOTE	28,612,478	28,205,837	1.4%	23,505,875	21.7%	308,696,833	317,479,552	-2.8%
5-YR NOTE	20,512,671	15,932,997	28.7%	12,321,353	66.5%	178,858,130	183,447,178	-2.5%
2-YR NOTE	7,946,418	8,643,089	-8.1%	4,681,906	69.7%	78,275,364	66,760,087	17.2%
FED FUND	1,326,946	660,562	100.9%	1,786,752	-25.7%	17,978,354	6,765,884	165.7%
10-YR SWAP	0	0	0.0%	0	-	0	0	0.0%
5-YR SWAP	0	0	0.0%	0	-	0	0	0.0%
EUROYEN	0	0	0.0%	0	0.0%	0	1	-100.0%
EURODOLLARS	39,937,870	34,561,100	15.6%	44,983,182	-11.2%	541,251,213	601,366,985	-10.0%
5-YR SWAP RATE	34,647	25,752	34.5%	41,253	-16.0%	595,808	653,179	-8.8%
2-YR SWAP RATE	559	5,761	-90.3%	1,262	-55.7%	33,249	92,550	-64.1%
10-YR SWAP RATE	32,408	26,238	23.5%	24,760	30.9%	659,932	623,599	5.8%
EMINI ED	0	0	0.0%	0	-	0	0	0.0%
7-YR SWAP	2,451	0	-	1,214	101.9%	3,855	0	-
30-YR SWAP	0	0	0.0%	0	-	0	0	0.0%
1-MONTH EURODOLLAR	8,115	690	1,076.1%	1,727	369.9%	56,964	18,553	207.0%
ULTRA T-BOND	3,135,046	2,582,233	21.4%	1,883,649	66.4%	27,519,124	23,598,241	16.6%
30-YR SWAP RATE	727	1,993	-63.5%	667	9.0%	33,468	54,213	-38.3%
EURO BONDS	0	0	0.0%	0	-	0	0	0.0%
3YR BUNDLE	0	56	-100.0%	0	0.0%	168	725	-76.8%
EURO 5YR BUNDLE	0	0	0.0%	0	0.0%	38	116	-67.2%
2YR BUNDLE	0	177	-100.0%	0	0.0%	595	1,113	-46.5%
Interest Rate Options								
30-YR BOND	1,276,174	811,322	57.3%	1,507,643	-15.4%	19,591,750	14,956,675	31.0%
10-YR NOTE	5,721,905	6,696,920	-14.6%	6,498,574	-12.0%	91,550,317	91,950,775	-0.4%
5-YR NOTE	2,302,563	1,427,835	61.3%	1,718,927	34.0%	20,388,803	26,290,885	-22.4%
2-YR NOTE	177,181	219,607	-19.3%	110,170	60.8%	2,306,015	2,107,865	9.4%
FED FUND	26,909	2,520	967.8%	45,878	-41.3%	335,216	24,332	1,277.7%
FLEX 30-YR BOND	0	0	0.0%	0	0.0%	0	3,200	-100.0%
FLEX 10-YR NOTE	0	0	0.0%	0	-	0	0	0.0%
EURODOLLARS	8,178,370	3,965,392	106.2%	10,172,648	-19.6%	100,141,098	40,936,994	144.6%
EURO MIDCURVE	12,448,117	7,543,591	65.0%	13,469,497	-7.6%	119,057,489	156,931,354	-24.1%
ULTRA T-BOND	3,480	4,057	-14.2%	3,405	2.2%	100,591	123,045	-18.2%

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Equity Index Futures								
\$25 DJ	0	0	0.0%	0	0.0%	0	95	-100.0%
DJIA	0	4,683	-100.0%	0	0.0%	37,166	103,091	-63.9%
MINI \$5 DOW	2,566,146	1,954,841	31.3%	3,226,230	-20.5%	36,866,567	35,479,267	3.9%
E-MINI S&P500	28,642,976	22,222,872	28.9%	36,264,127	-21.0%	386,491,406	384,329,990	0.6%
S&P 500	136,285	152,715	-10.8%	147,332	-7.5%	2,656,876	2,857,041	-7.0%
S&P 600 SMALLCAP EMINI	1	0	0.0%	0	0.0%	1	57	-98.2%
E-MINI MIDCAP	332,728	242,848	37.0%	402,087	-17.2%	4,773,236	4,692,246	1.7%
S&P 400 MIDCAP	0	2,001	-100.0%	0	0.0%	6,922	19,766	-65.0%
S&P 500 GROWTH	15	9	66.7%	8	87.5%	347	633	-45.2%
S&P 500/VALUE	2,193	6	36,450.0%	8	27,312.5%	2,487	1,202	106.9%
E-MINI RUSSELL 1000	754	0	-	153	392.8%	910	0	-
E-MINI NASDAQ 100	4,431,165	4,013,949	10.4%	5,782,123	-23.4%	61,009,009	68,254,168	-10.6%
NASDAQ	0	14,323	-100.0%	0	0.0%	91,150	215,842	-57.8%
NIKKEI 225 (\$) STOCK	210,918	391,610	-46.1%	266,719	-20.9%	3,823,914	4,245,384	-9.9%
NIKKEI 225 (YEN) STOCK	882,079	1,089,696	-19.1%	1,104,625	-20.1%	12,110,337	10,882,126	11.3%
DJ US REAL ESTATE	11,153	7,725	44.4%	15,086	-26.1%	148,871	100,198	48.6%
NASDAQ BIOTECH	63	250	-74.8%	0	0.0%	1,661	400	315.3%
E-MICRO NIFTY	0	0	0.0%	0	0.0%	1,018	0	0.0%
S&P ENERGY SECTOR	9,886	8,950	10.5%	11,228	-12.0%	85,877	86,022	-0.2%
S&P TECHNOLOGY SECTOR	3,330	1,540	116.2%	5,739	-42.0%	50,615	33,051	53.1%
S&P MATERIALS SECTOR	3,018	3,183	-5.2%	2,446	23.4%	37,358	23,886	56.4%
S&P HEALTH CARE SECTOR	9,882	4,323	128.6%	17,979	-45.0%	132,448	42,131	214.4%
S&P UTILITIES SECTOR	9,623	9,884	-2.6%	8,611	11.8%	120,632	72,000	67.5%
S&P FINANCIAL SECTOR	4,103	957	328.7%	3,151	30.2%	50,459	32,171	56.8%
S&P INDUSTRIAL SECTOR	3,839	2,311	66.1%	1,368	180.6%	38,079	31,046	22.7%
IBOVESPA INDEX	282	257	9.7%	580	-51.4%	4,455	4,037	10.4%
S&P CONSUMER DSCRTNRY SE	6,587	1,563	321.4%	3,777	74.4%	109,817	31,375	250.0%
S&P CONSUMER STAPLES SECT	2,627	2,902	-9.5%	1,884	39.4%	119,304	55,755	114.0%
FT-SE 100	1,374	0	-	1,181	16.3%	2,555	0	-
E-MINI RUSSELL 1000 GROWTH	369	0	-	83	344.6%	455	0	-
E-MINI RUSSELL 1000 VALUE	437	0	-	85	414.1%	525	0	-
Equity Index Options								
DJIA	0	8	-100.0%	0	0.0%	32	502	-93.6%
MINI \$5 DOW	11,906	11,793	1.0%	11,920	-0.1%	128,290	132,117	-2.9%
E-MINI S&P500	5,743,324	4,916,674	16.8%	6,885,688	-16.6%	71,137,317	66,931,158	6.3%
S&P 500	612,742	649,394	-5.6%	709,936	-13.7%	8,234,422	7,852,172	4.9%
E-MINI MIDCAP	7	18	-61.1%	2	250.0%	37	912	-95.9%
E-MINI NASDAQ 100	160,865	169,148	-4.9%	146,912	9.5%	1,321,028	2,953,845	-55.3%
NASDAQ	0	22	-100.0%	0	0.0%	30	241	-87.6%
EOM S&P 500	100,567	86,508	16.3%	116,981	-14.0%	1,178,713	877,970	34.3%
EOM EMINI S&P	656,907	1,007,902	-34.8%	1,260,498	-47.9%	11,993,806	10,478,982	14.5%
EOW1 S&P 500	45,466	66,701	-31.8%	37,542	21.1%	374,674	489,490	-23.5%
EOW1 EMINI S&P 500	1,016,657	1,047,267	-2.9%	1,059,894	-4.1%	10,956,932	9,280,926	18.1%
EOW2 S&P 500	87,264	29,555	195.3%	67,752	28.8%	849,501	809,943	4.9%
EOW2 EMINI S&P 500	954,863	635,795	50.2%	1,029,723	-7.3%	11,263,488	9,214,283	22.2%
EOW4 EMINI S&P 500	632,307	34,751	1,719.5%	1,170,204	-46.0%	10,779,172	8,118,100	32.8%

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Metals Futures								
COMEX GOLD	4,033,977	4,676,740	-13.7%	3,070,120	31.4%	39,112,101	37,211,144	5.1%
E-MINI SILVER	0	0	0.0%	0	0.0%	0	11	-100.0%
COMEX MINY GOLD	6,330	6,065	4.4%	4,122	53.6%	62,522	44,350	41.0%
COMEX MINY COPPER	770	1,106	-30.4%	366	110.4%	8,788	10,777	-18.5%
COMEX MINY SILVER	787	1,118	-29.6%	652	20.7%	9,300	11,462	-18.9%
COMEX SILVER	1,291,748	1,435,078	-10.0%	1,107,547	16.6%	12,589,531	12,732,222	-1.1%
COMEX COPPER	1,843,645	1,459,442	26.3%	1,227,365	50.2%	15,936,845	13,663,453	16.6%
NYMEX HOT ROLLED STEEL	5,405	7,661	-29.4%	6,559	-17.6%	55,621	44,674	24.5%
NYMEX PLATINUM	261,514	211,151	23.9%	281,094	-7.0%	3,232,433	2,875,399	12.4%
URANIUM	0	186	-100.0%	402	-100.0%	3,350	3,085	8.6%
PALLADIUM	162,382	161,947	0.3%	92,284	76.0%	1,277,470	1,501,596	-14.9%
E-MICRO GOLD	42,679	32,660	30.7%	41,762	2.2%	355,839	246,644	44.3%
COPPER	246	1,087	-77.4%	979	-74.9%	6,440	11,900	-45.9%
SILVER	6,053	13,179	-54.1%	5,532	9.4%	85,365	130,986	-34.8%
FERROUS PRODUCTS	0	0	0.0%	0	0.0%	558	59	845.8%
GOLD	5,519	0	-	5,290	4.3%	43,740	0	-
Aluminium MW Trans Prem Platts	2,978	367	711.4%	2,970	0.3%	34,456	4,484	668.4%
LNDN ZINC	48	0	-	14	242.9%	386	0	-
ALUMINUM	2,542	648	292.3%	1,805	40.8%	6,893	5,629	22.5%
IRON ORE 62 CHINA TSI FUTURE	17,571	1,095	1,504.7%	14,149	24.2%	120,882	24,018	403.3%
IRON ORE 62 CHINA PLATTS FU	0	0	0.0%	105	-100.0%	2,613	120	2,077.5%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	0.0%	0	0	-
Metals Options								
COMEX GOLD	601,123	842,549	-28.7%	708,498	-15.2%	7,022,742	7,788,356	-9.8%
COMEX SILVER	84,249	199,190	-57.7%	90,876	-7.3%	1,160,293	1,729,027	-32.9%
COMEX COPPER	4,479	1,503	198.0%	1,934	131.6%	25,767	20,307	26.9%
NYMEX PLATINUM	4,136	7,987	-48.2%	4,656	-11.2%	55,528	140,833	-60.6%
PALLADIUM	3,300	4,697	-29.7%	4,095	-19.4%	42,340	134,773	-68.6%
SHORT TERM GOLD	0	0	0.0%	0	0.0%	0	100	-100.0%
COPPER	0	0	-	0	0.0%	10	0	-
SILVER	4	588	-99.3%	5	-20.0%	1,156	4,289	-73.0%
SHORT TERM	0	0	0.0%	0	0.0%	0	40	-100.0%
GOLD	2,473	2,004	23.4%	2,033	21.6%	22,194	21,045	5.5%
IRON ORE 62 CHINA TSI PUT OP	1,250	1,470	-15.0%	1,200	4.2%	44,000	4,082	977.9%
IRON ORE 62 CHINA TSI CALL O	1,440	1,290	11.6%	3,750	-61.6%	19,500	8,860	120.1%
HOT ROLLED COIL STEEL PUT O	0	0	0.0%	0	0.0%	0	0	0.0%
HOT ROLLED COIL STEEL CALL	0	0	0.0%	0	0.0%	0	0	0.0%
Energy Futures								
ETHANOL FWD	558	1,050	-46.9%	844	-33.9%	8,659	15,299	-43.4%
CHICAGO BASIS SWAP	0	0	0.0%	0	-	0	0	0.0%
HOUSTON SHIP CHANNEL BASI	6,273	8,058	-22.2%	4,001	56.8%	44,228	39,419	12.2%
NORTHWEST ROCKIES BASIS S	17,330	2,139	710.2%	12,968	33.6%	109,855	13,699	701.9%
HEATING OIL VS ICE GASOIL	0	0	0.0%	0	0.0%	0	31,300	-100.0%
FUEL OIL CRACK VS ICE	5,770	3,882	48.6%	2,401	140.3%	41,867	46,462	-9.9%

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Energy Futures								
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	306	1,945	-84.3%
NGPL MIDCONTINENT INDEX	0	0	0.0%	0	0.0%	300	0	0.0%
NGPL TEXOK INDEX	0	0	0.0%	480	-100.0%	1,146	0	0.0%
CENTERPOINT BASIS SWAP	1,935	4,136	-53.2%	0	0.0%	21,159	7,781	171.9%
NATURAL GAS	110,285	71,508	54.2%	142,830	-22.8%	915,674	605,552	51.2%
HTG OIL	0	0	0.0%	12	-100.0%	216	670	-67.8%
LTD NAT GAS	267,034	224,047	19.2%	310,727	-14.1%	2,578,034	2,072,101	24.4%
GASOIL MINI CALENDAR SWAP	208	299	-30.4%	462	-55.0%	3,216	5,879	-45.3%
GASOIL 0.1 ROTTERDAM BARG	0	80	-100.0%	0	0.0%	10	90	-88.9%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	991	3,470	-71.4%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	0.0%	4,073	0	-
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	0	336	-100.0%
SOCAL PIPE SWAP	0	66	-100.0%	0	0.0%	488	66	639.4%
PANHANDLE PIPE SWAP	0	0	0.0%	0	0.0%	314	0	0.0%
BRENT OIL LAST DAY	1,895,268	1,815,372	4.4%	2,094,053	-9.5%	24,144,262	16,533,802	46.0%
BRENT CALENDAR SWAP	2,617	14,274	-81.7%	1,023	155.8%	57,187	76,259	-25.0%
GASOIL 0.1 CARGOES CIF NE	0	80	-100.0%	0	0.0%	10	90	-88.9%
GASOIL 0.1 RDAM BRGS VS I	73	65	12.3%	15	386.7%	168	788	-78.7%
GASOIL 0.1 CIF NWE VS ISE	0	0	0.0%	0	0.0%	266	47	466.0%
NY H OIL PLATTS VS NYMEX	0	1,104	-100.0%	0	0.0%	976	5,540	-82.4%
MARS (ARGUS) VS WTI SWAP	7,958	4,473	77.9%	7,565	5.2%	68,843	42,622	61.5%
MARS (ARGUS) VS WTI TRD M	1,173	0	0.0%	1,805	-35.0%	16,598	640	2,493.4%
WTS (ARGUS) VS WTI TRD MT	150	2,962	-94.9%	1,270	-88.2%	18,991	11,570	64.1%
SINGAPORE 180CST BALMO	51	30	70.0%	22	131.8%	435	792	-45.1%
SINGAPORE 380CST BALMO	121	24	404.2%	22	450.0%	1,246	803	55.2%
SINGAPORE JET KERO BALMO	0	0	0.0%	225	-100.0%	550	270	103.7%
SINGAPORE NAPHTHA BALMO	0	0	0.0%	0	0.0%	0	200	-100.0%
DUBAI CRUDE OIL BALMO	0	0	0.0%	0	0.0%	100	252	-60.3%
EURO 3.5% FUEL OIL RDAM B	318	279	14.0%	337	-5.6%	6,143	3,667	67.5%
EURO 1% FUEL OIL NEW BALM	15	10	50.0%	70	-78.6%	131	287	-54.4%
NY HARBOR 1% FUEL OIL BAL	34	0	0.0%	175	-80.6%	531	901	-41.1%
GULF COAST 3% FUEL OIL BA	833	2,043	-59.2%	1,135	-26.6%	11,936	14,155	-15.7%
PREMIUM UNLD 10P FOB MED	142	482	-70.5%	38	273.7%	3,124	4,663	-33.0%
GASOIL 10P CRG CIF NW VS	0	5	-100.0%	0	0.0%	50	74	-32.4%
GASOIL 0.1 CRG CIF NW VS	0	0	0.0%	0	0.0%	10	0	0.0%
BRENT CFD SWAP	0	0	0.0%	0	0.0%	950	6,075	-84.4%
JET FUEL CRG CIF NEW VS I	0	0	0.0%	0	0.0%	47	55	-14.5%
3.5% FUEL OIL CID MED SWA	61	60	1.7%	90	-32.2%	587	1,094	-46.3%
ARGUS PROPAN FAR EST INDE	716	346	106.9%	848	-15.6%	4,904	2,482	97.6%
ULSD 10PPM CIF VS ICE GAS	0	2	-100.0%	0	0.0%	25	37	-32.4%
NEW YORK 0.3% FUEL OIL HI	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	0.0%	0	0.0%	0	5	-100.0%
JET FUEL BRG FOB RDM VS I	0	0	0.0%	0	0.0%	40	5	700.0%
PJM NILL DA OFF-PEAK	59,478	10,144	486.3%	20,927	184.2%	482,780	227,920	111.8%
PJM AECO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	126,432	-100.0%
PJM DAYTON DA PEAK	3,310	0	0.0%	110	2,909.1%	12,650	32,284	-60.8%
PJM BGE DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM BGE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DPL DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DPL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2015	VOLUME NOV 2014	% CHG	VOLUME OCT 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Energy Futures								
PJM EASTERNH DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM JCPL DA PEAK	0	0	0.0%	0	0.0%	650	7,660	-91.5%
PJM JCPL DA OFF-PEAK	0	0	0.0%	0	0.0%	15,360	140,480	-89.1%
PJM PEPCO DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PEPCO DA OFF-PEAK	0	0	0.0%	0	0.0%	7,440	0	0.0%
PJM PPL DA PEAK	0	0	0.0%	2,040	-100.0%	3,315	0	0.0%
PJM PPL DA OFF-PEAK	0	0	0.0%	37,632	-100.0%	61,152	0	0.0%
PJM PSEG DA PEAK	0	0	0.0%	110	-100.0%	110	0	0.0%
PJM PSEG DA OFF-PEAK	0	0	0.0%	1,960	-100.0%	1,960	0	0.0%
PJM WESTHDA PEAK	2,824	0	0.0%	27,960	-89.9%	39,599	70,693	-44.0%
PJM WESTH DA OFF-PEAK	59,104	0	0.0%	540,772	-89.1%	748,996	1,241,519	-39.7%
PJM WESTH RT PEAK	30,967	1,025	2,921.2%	62,485	-50.4%	217,211	217,583	-0.2%
PJM WESTH RT OFF-PEAK	332,200	0	0.0%	1,173,714	-71.7%	3,172,060	3,605,597	-12.0%
ALGONQUIN CITYGATES BASIS	0	0	0.0%	154	-100.0%	1,365	7,810	-82.5%
TCO NG INDEX SWAP	0	0	0.0%	0	0.0%	3,904	3,656	6.8%
TENNESSEE 500 LEG NG INDE	0	0	0.0%	0	0.0%	0	0	0.0%
MICHCON NG INDEX SWAP	0	0	0.0%	0	-	0	0	0.0%
TENNESSEE 500 LEG NG SWIN	0	0	0.0%	0	0.0%	0	279	-100.0%
GASOIL 0.1 CIF MED SWAP	30	0	-	20	50.0%	50	0	-
GASOIL 0.1CIF MED VS ICE	40	0	0.0%	10	300.0%	171	341	-49.9%
ULSD 10PPM CIF MED SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
ULSD 10PPM CIF MED VS ICE	128	5	2,460.0%	100	28.0%	909	537	69.3%
BRENT BALMO SWAP	0	117	-100.0%	320	-100.0%	4,754	3,153	50.8%
ICE GASOIL BALMO SWAP	0	3	-100.0%	0	0.0%	0	38	-100.0%
JET FUEL CARGOES CIF NEW	0	0	0.0%	0	0.0%	0	4	-100.0%
ULSD 10PPM CIF NW BALMO S	0	0	0.0%	0	0.0%	0	0	0.0%
ULSD 10PPM CIF MED BALMO	0	0	0.0%	0	-	0	0	0.0%
POLYETHYLENE FUTURES	0	0	0.0%	0	-	0	0	0.0%
PERMIAN BASIS SWAP	3,908	4,262	-8.3%	4,294	-9.0%	22,026	11,157	97.4%
Tetco ELA Basis	0	0	-	0	0.0%	1,360	0	-
PANHANDLE INDEX SWAP FUTU	496	0	0.0%	0	0.0%	2,514	0	0.0%
GULF COAST JET FUEL CLNDR	90	42	114.3%	285	-68.4%	3,668	3,200	14.6%
EUROPE 1% FUEL OIL NWE CA	141	372	-62.1%	168	-16.1%	1,775	1,819	-2.4%
SINGAPORE FUEL 180CST CAL	1,022	3,472	-70.6%	1,396	-26.8%	21,215	47,979	-55.8%
NYISO G	0	41	-100.0%	0	0.0%	471	1,265	-62.8%
GULF COAST NO.6 FUEL OIL	49,124	48,116	2.1%	49,755	-1.3%	765,709	593,406	29.0%
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%	102	140	-27.1%
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	180	-100.0%
SINGAPORE FUEL OIL SPREAD	343	170	101.8%	455	-24.6%	5,422	4,693	15.5%
SINGAPORE JET KERO GASOIL	100	775	-87.1%	500	-80.0%	3,620	16,776	-78.4%
TETCO M-3 INDEX	0	0	0.0%	0	0.0%	6,784	7,698	-11.9%
DOMINION TRAN INC - APP I	401	0	0.0%	2,160	-81.4%	2,561	0	0.0%
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	40	552	-92.8%
HEATING OIL PHY	2,765,883	3,126,197	-11.5%	3,473,021	-20.4%	33,476,909	30,762,826	8.8%
GASOIL 10PPM CARGOES CIF	0	0	0.0%	0	0.0%	30	12	150.0%
GASOIL 10PPM VS ICE SWAP	7	25	-72.0%	120	-94.2%	1,425	1,011	40.9%
NY1% VS GC SPREAD SWAP	2,050	2,035	0.7%	4,509	-54.5%	25,419	49,397	-48.5%
SINGAPORE GASOIL BALMO	0	240	-100.0%	350	-100.0%	1,144	8,876	-87.1%
EUROPEAN NAPHTHA BALMO	46	174	-73.6%	101	-54.5%	933	2,664	-65.0%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
PREMIUM UNLND 10PPM CARGOE	0	0	0.0%	0	0.0%	0	6	-100.0%
GASOIL 0.1 BRGS FOB VS IC	0	0	0.0%	0	0.0%	10	10	0.0%
DIESEL 10P BRG FOB RDM VS	0	5	-100.0%	0	0.0%	10	28	-64.3%
ARGUS PROPAN(SAUDI ARAMC	871	1,000	-12.9%	698	24.8%	6,239	9,345	-33.2%
PJM AECO DA PEAK	0	0	0.0%	0	0.0%	132	6,894	-98.1%
N ILLINOIS HUB MTHLY	0	0	0.0%	0	0.0%	70	1,106	-93.7%
MINY HTG OIL	7	7	0.0%	5	40.0%	88	105	-16.2%
WAHA BASIS	2,258	4,983	-54.7%	7,155	-68.4%	33,243	20,708	60.5%
MINY NATURAL GAS	28,820	43,145	-33.2%	25,601	12.6%	297,347	363,616	-18.2%
SINGAPORE GASOIL SWAP	1,918	5,178	-63.0%	2,881	-33.4%	26,065	85,956	-69.7%
UP DOWN GC ULSD VS NMX HO	47,287	29,977	57.7%	50,964	-7.2%	448,570	342,131	31.1%
PJM NILL DA PEAK	2,777	389	613.9%	5,183	-46.4%	22,504	14,457	55.7%
PJM DAYTON DA OFF-PEAK	54,880	0	0.0%	15,860	246.0%	168,188	565,222	-70.2%
LA JET (OPIS) SWAP	475	75	533.3%	1,140	-58.3%	10,235	6,950	47.3%
ULSD UP-DOWN BALMO SWP	6,935	843	722.7%	3,650	90.0%	37,293	17,037	118.9%
JET FUEL UP-DOWN BALMO CL	7,100	225	3,055.6%	4,980	42.6%	34,687	29,382	18.1%
EIA FLAT TAX ONHWAY DIESE	87	129	-32.6%	579	-85.0%	8,247	8,433	-2.2%
ARGUS LLS VS. WTI (ARG) T	8,568	1,263	578.4%	5,186	65.2%	83,540	63,502	31.6%
JAPAN NAPHTHA BALMO SWAP	0	9	-100.0%	44	-100.0%	481	780	-38.3%
NY 3.0% FUEL OIL (PLATTS	450	200	125.0%	600	-25.0%	4,195	2,335	79.7%
NY 2.2% FUEL OIL (PLATTS	0	50	-100.0%	230	-100.0%	640	900	-28.9%
ARGUS BIODIESEL RME FOB R	0	0	0.0%	0	-	0	0	0.0%
BRENT CFD(PLATTS) VS FRNT	0	0	0.0%	0	0.0%	0	152	-100.0%
RBOB GASOLINE BALMO CLNDR	1,697	42	3,940.5%	82	1,969.5%	11,754	8,128	44.6%
GASOLINE UP-DOWN BALMO SW	235	545	-56.9%	275	-14.5%	5,895	3,360	75.4%
TRANSCO ZONE 4 NAT GAS IN	0	372	-100.0%	0	0.0%	930	372	150.0%
COLUMBIA GULF MAIN NAT G	1,829	992	84.4%	0	0.0%	2,449	2,176	12.5%
SOUTHERN NAT LA NAT GAS	0	0	-	0	0.0%	4,280	0	-
NGPL STX NAT GAS INDEX SW	0	0	0.0%	0	-	0	0	0.0%
COLUMB GULF MAINLINE NG B	1,743	4,018	-56.6%	638	173.2%	24,577	47,289	-48.0%
TENNESSEE 800 LEG NG BASI	0	0	0.0%	0	0.0%	3,908	2,568	52.2%
TEXAS EAST W LOUISIANA NG	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE 1 NG BASIS	0	0	0.0%	0	0.0%	368	122	201.6%
ONEOK OKLAHOMA NG BASIS	0	0	0.0%	0	0.0%	2,261	2,392	-5.5%
SOUTH STAR TEX OKLHM KNS	732	0	0.0%	1,216	-39.8%	7,255	765	848.4%
TEXAS GAS ZONE1 NG BASIS	0	0	0.0%	0	0.0%	16,156	792	1,939.9%
NYISO ZONE C 5MW D AH O P	0	0	0.0%	0	0.0%	0	0	0.0%
PJM NI HUB 5MW REAL TIME	149,549	0	0.0%	264,995	-43.6%	1,839,032	644,662	185.3%
NYISO ZONE G 5MW D AH O P	3,920	0	0.0%	112,232	-96.5%	244,208	114,603	113.1%
NYISO ZONE J 5MW D AH PK	0	0	0.0%	2,804	-100.0%	9,071	7,551	20.1%
NYISO ZONE J 5MW D AH O P	0	23,320	-100.0%	0	0.0%	56,034	104,528	-46.4%
PJM COMED 5MW D AH PK	0	0	0.0%	2,580	-100.0%	7,150	1,362	425.0%
PJM COMED 5MW D AH O PK	0	0	0.0%	0	0.0%	84,325	24,648	242.1%
NEPOOL INTR HUB 5MW D AH	70,006	112,443	-37.7%	62,995	11.1%	338,698	358,252	-5.5%
CIN HUB 5MW REAL TIME PK	2,550	0	0.0%	9,429	-73.0%	19,199	20,915	-8.2%
CIN HUB 5MW D AH PK	306	0	0.0%	498	-38.6%	9,597	22,269	-56.9%
NYISO ZONE A 5MW D AH PK	440	1,275	-65.5%	0	0.0%	17,286	15,610	10.7%
NYISO ZONE A 5MW D AH O P	54,016	0	0.0%	0	0.0%	419,096	269,628	55.4%
NEPOOL W CNT MASS 5MW D A	15,520	0	0.0%	0	0.0%	44,368	9,392	372.4%
NEPOOL CONECTIC 5MW D AH	0	0	0.0%	0	0.0%	0	254	-100.0%

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Energy Futures								
NEPOOL CNCTCT 5MW D AH O	0	0	0.0%	0	0.0%	0	4,696	-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%	1,385	0	0.0%
NEPOOL NE MASS 5MW D AH O	0	0	0.0%	0	0.0%	3,920	0	0.0%
NEPOOL MAINE 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE C 5MW D AH PK	0	0	0.0%	0	0.0%	0	430	-100.0%
NEPOOL W CNTR M 5MW D AH	860	0	0.0%	0	0.0%	1,700	508	234.6%
NYISO ZONE G 5MW D AH PK	1,275	0	0.0%	3,414	-62.7%	32,764	12,130	170.1%
PJM AD HUB 5MW REAL TIME	196,517	0	0.0%	244,582	-19.7%	1,638,547	2,103,813	-22.1%
NEPOOL MAINE 5MW D AH O E	0	0	0.0%	0	0.0%	0	3,680	-100.0%
CIN HUB 5MW D AH O PK	0	0	0.0%	0	0.0%	178,560	448,064	-60.1%
CIN HUB 5MW REAL TIME O P	117,240	0	0.0%	282,080	-58.4%	760,192	410,704	85.1%
RBOB PHY	3,171,891	2,713,497	16.9%	3,157,979	0.4%	36,936,482	31,640,501	16.7%
SING FUEL	0	0	0.0%	0	0.0%	10	20	-50.0%
ULSD UP-DOWN(ARGUS) SWAP	0	0	0.0%	0	-	0	0	0.0%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
RBOB VS HEATING OIL SWAP	750	1,200	-37.5%	150	400.0%	10,075	4,675	115.5%
NORTHERN NATURAL GAS DEMA	124	2,480	-95.0%	124	0.0%	5,593	6,105	-8.4%
HOUSTON SHIP CHANNEL INDE	0	0	0.0%	0	0.0%	180	0	0.0%
EUROPE JET KERO NWE CALSW	0	0	0.0%	0	0.0%	494	119	315.1%
MINY WTI CRUDE OIL	175,396	212,194	-17.3%	210,853	-16.8%	2,920,121	1,581,219	84.7%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	0.0%	0	0	-
ROCKIES KERN OPAL - NW IN	0	0	-	1,880	-100.0%	1,880	0	-
NATURAL GAS PHY	6,236,245	7,980,051	-21.9%	7,578,267	-17.7%	73,788,508	67,638,226	9.1%
APPALACHIAN COAL (PHY)	25	290	-91.4%	94	-73.4%	2,581	18,897	-86.3%
WTI CALENDAR	20,736	33,325	-37.8%	35,958	-42.3%	383,221	371,680	3.1%
HENRY HUB BASIS SWAP	6,730	25,673	-73.8%	12,032	-44.1%	140,289	139,497	0.6%
DEMARC INDEX FUTURE	0	682	-100.0%	0	0.0%	0	682	-100.0%
WTS (ARGUS) VS WTI SWAP	3,600	13,758	-73.8%	1,230	192.7%	59,120	55,435	6.6%
PREMIUM UNLEAD 10PPM FOB	0	61	-100.0%	0	0.0%	698	1,159	-39.8%
CHICAGO UNL GAS PL VS RBO	0	0	0.0%	0	0.0%	345	238	45.0%
CRUDE OIL PHY	16,144,876	12,204,494	32.3%	17,483,575	-7.7%	184,138,868	131,028,785	40.5%
RBOB CALENDAR SWAP	9,679	7,395	30.9%	5,502	75.9%	73,955	92,549	-20.1%
ISO NEW ENGLAND PK LMP	0	0	0.0%	20	-100.0%	20	1,246	-98.4%
LA CARB DIESEL (OPIS)	0	26	-100.0%	156	-100.0%	234	102	129.4%
CHICAGO ETHANOL SWAP	52,356	67,741	-22.7%	77,466	-32.4%	936,696	1,100,209	-14.9%
NEW YORK ETHANOL SWAP	1,075	1,315	-18.3%	1,225	-12.2%	11,215	14,687	-23.6%
GASOIL BULLET SWAP	0	0	0.0%	0	0.0%	0	10	-100.0%
EURO PROPANE CIF ARA SWA	382	380	0.5%	368	3.8%	4,229	3,907	8.2%
JAPAN C&F NAPHTHA SWAP	837	1,059	-21.0%	774	8.1%	11,062	13,243	-16.5%
NYMEX ULSD VS NYMEX HO	75	170	-55.9%	0	0.0%	1,188	839	41.6%
GASOLINE UP-DOWN (ARGUS)	0	0	0.0%	0	0.0%	0	100	-100.0%
JET UP-DOWN(ARGUS) SWAP	0	0	0.0%	0	-	0	0	0.0%
LA CARBOB GASOLINE(OPIS)S	200	250	-20.0%	450	-55.6%	5,425	6,850	-20.8%
LA CARB DIESEL (OPIS) SWA	25	209	-88.0%	402	-93.8%	7,041	11,206	-37.2%
JAPAN C&F NAPHTHA CRACK S	367	208	76.4%	236	55.5%	3,140	1,224	156.5%
LLS (ARGUS) VS WTI SWAP	5,404	6,866	-21.3%	11,379	-52.5%	106,240	108,726	-2.3%
MINY RBOB GAS	4	5	-20.0%	4	0.0%	51	47	8.5%
RBOB GAS	1,220	540	125.9%	1,243	-1.9%	12,646	8,339	51.6%

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Energy Futures								
RBOB CRACK SPREAD	1,140	1,060	7.5%	552	106.5%	11,179	16,879	-33.8%
RBOB UP-DOWN CALENDAR SW	11,493	8,925	28.8%	13,930	-17.5%	112,848	98,203	14.9%
NY HARBOR RESIDUAL FUEL 1	5,469	4,278	27.8%	6,944	-21.2%	55,172	69,709	-20.9%
NY HARBOR HEAT OIL SWP	2,166	6,850	-68.4%	3,433	-36.9%	49,699	59,866	-17.0%
LA JET FUEL VS NYM NO 2 H	0	0	0.0%	220	-100.0%	490	1,630	-69.9%
ANR OKLAHOMA	2,872	0	0.0%	60	4,686.7%	10,542	10,336	2.0%
MICHIGAN BASIS	1,095	355	208.5%	2,537	-56.8%	6,554	3,021	116.9%
Sumas Basis Swap	552	340	62.4%	580	-4.8%	13,981	2,341	497.2%
NGPL MID-CONTINENT	310	938	-67.0%	2,230	-86.1%	43,763	3,557	1,130.3%
TEXAS EASTERN ZONE M-3 BA	1,870	428	336.9%	4,516	-58.6%	20,799	41,697	-50.1%
PGE&E CITYGATE	0	0	0.0%	0	0.0%	0	0	0.0%
PJM MONTHLY	120	10	1,100.0%	1,008	-88.1%	6,922	23,916	-71.1%
NORTHERN NATURAL GAS VENTL	0	4,997	-100.0%	302	-100.0%	4,962	7,169	-30.8%
DOMINION TRANSMISSION INC	8,425	1,278	559.2%	16,535	-49.0%	72,373	54,607	32.5%
TCO BASIS SWAP	1,377	49,085	-97.2%	4,599	-70.1%	35,804	166,357	-78.5%
CIG BASIS	6,765	2,172	211.5%	978	591.7%	27,193	9,032	201.1%
PJM DAILY	0	0	0.0%	0	0.0%	0	343	-100.0%
COLUMBIA GULF ONSHORE	248	0	0.0%	728	-65.9%	3,692	17,183	-78.5%
Tetco STX Basis	365	0	0.0%	0	0.0%	4,669	62	7,430.6%
Transco Zone 3 Basis	0	0	0.0%	938	-100.0%	6,975	4,584	52.2%
HENRY HUB SWING FUTURE	0	240	-100.0%	0	0.0%	1,200	1,046	14.7%
HENRY HUB INDEX SWAP FUTU	6,823	25,673	-73.4%	12,032	-43.3%	103,502	132,425	-21.8%
WAHA INDEX SWAP FUTURE	1,712	0	0.0%	0	0.0%	1,712	210	715.2%
GULF COAST GASOLINE CLNDR	300	38	689.5%	200	50.0%	6,065	1,423	326.2%
EUROPE NAPHTHA CALSWAP	543	1,426	-61.9%	681	-20.3%	14,011	19,911	-29.6%
EUROPE 1% FUEL OIL RDAM C	6	10	-40.0%	0	0.0%	166	260	-36.2%
EUROPE 3.5% FUEL OIL RDAM	6,126	8,488	-27.8%	6,506	-5.8%	93,930	87,232	7.7%
EUROPE 3.5% FUEL OIL MED	85	60	41.7%	219	-61.2%	1,101	1,683	-34.6%
PANHANDLE BASIS SWAP FUTU	3,473	6,570	-47.1%	13,251	-73.8%	124,161	36,439	240.7%
SAN JUAN BASIS SWAP	4,787	774	518.5%	1,791	167.3%	24,685	2,268	988.4%
SOCAL BASIS SWAP	0	0	0.0%	0	0.0%	96	0	0.0%
TRANSCO ZONE 6 BASIS SWAP	213	608	-65.0%	1,068	-80.1%	10,238	3,010	240.1%
NYISO A	0	895	-100.0%	0	0.0%	982	7,237	-86.4%
NYISO J	509	1,573	-67.6%	320	59.1%	3,220	5,084	-36.7%
GULF COAST JET VS NYM 2 H	11,554	11,570	-0.1%	24,401	-52.6%	234,612	252,738	-7.2%
LOS ANGELES CARB GASOLINE	0	0	0.0%	0	-	0	0	0.0%
NY HARBOR RESIDUAL FUEL C	0	50	-100.0%	0	0.0%	100	450	-77.8%
MICHIGAN HUB PEAK MONTH S	0	0	0.0%	0	0.0%	0	24	-100.0%
MICHIGAN HUB OFF-PEAK MON	0	0	0.0%	0	0.0%	0	24	-100.0%
EURO 3.5% FUEL OIL SPREAD	790	1,238	-36.2%	546	44.7%	9,921	7,271	36.4%
GASOIL CALENDAR SWAP	18	3	500.0%	3	500.0%	234	454	-48.5%
EURO GASOIL 10 CAL SWAP	5	0	0.0%	0	0.0%	11	7	57.1%
NGPL TEXOK SWING SWAP	0	240	-100.0%	0	0.0%	0	240	-100.0%
CENTERPOINT EAST INDEX	0	248	-100.0%	0	0.0%	677	248	173.0%
CRUDE OIL	36,127	10,889	231.8%	8,402	330.0%	221,366	104,964	110.9%
BRENT FINANCIAL FUTURES	2,006	9,097	-77.9%	1,750	14.6%	70,632	65,745	7.4%
WTI-BRENT BULLET SWAP	0	100	-100.0%	0	0.0%	0	7,650	-100.0%
WTI-BRENT CALENDAR SWAP	16,685	30,805	-45.8%	19,235	-13.3%	251,861	240,401	4.8%
DATED TO FRONTLINE BRENT	4,555	820	455.5%	2,664	71.0%	32,845	14,770	122.4%
ICE BRENT DUBAI SWAP	150	0	0.0%	600	-75.0%	9,710	3,867	151.1%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2015	VOLUME NOV 2014	% CHG	VOLUME OCT 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Energy Futures								
GASOIL CRACK SPREAD CALEN	2,811	300	837.0%	1,800	56.2%	37,777	28,118	34.4%
EUROPEAN NAPHTHA CRACK SP	2,254	4,372	-48.4%	2,891	-22.0%	74,804	103,482	-27.7%
EURO GASOIL 10PPM VS ICE	52	136	-61.8%	252	-79.4%	960	1,401	-31.5%
JET CIF NWE VS ICE	25	116	-78.4%	0	0.0%	1,114	1,474	-24.4%
JET BARGES VS ICE GASOIL	0	0	0.0%	0	0.0%	15	15	0.0%
SINGAPORE GASOIL VS ICE	150	1,150	-87.0%	1,050	-85.7%	6,000	40,534	-85.2%
NATURAL GAS PEN SWP	148,063	273,770	-45.9%	184,499	-19.7%	1,994,207	4,137,526	-51.8%
WESTERN RAIL DELIVERY PRB	2,385	3,855	-38.1%	3,015	-20.9%	25,650	33,345	-23.1%
EASTERN RAIL DELIVERY CSX	720	4,020	-82.1%	1,695	-57.5%	39,496	52,579	-24.9%
EUROPE DATED BRENT SWAP	1,600	1,625	-1.5%	0	0.0%	39,030	29,055	34.3%
TC5 RAS TANURA TO YOKOHAM	0	0	0.0%	0	0.0%	30	25	20.0%
TD5 WEST AFRICA TO USAC 1	0	0	0.0%	0	-	0	0	0.0%
TD3 MEG TO JAPAN 250K MT	0	0	0.0%	0	0.0%	0	5	-100.0%
TC2 ROTTERDAM TO USAC 37K	0	0	0.0%	0	0.0%	13	250	-94.8%
PJM OFF-PEAK LMP SWAP FUT	120	240	-50.0%	0	0.0%	1,864	4,734	-60.6%
NYISO A OFF-PEAK	0	70	-100.0%	0	0.0%	440	2,490	-82.3%
NYISO G OFF-PEAK	0	90	-100.0%	0	0.0%	190	550	-65.5%
NYISO J OFF-PEAK	0	120	-100.0%	0	0.0%	580	480	20.8%
ISO NEW ENGLAND OFF-PEAK	0	0	0.0%	0	0.0%	0	1,062	-100.0%
AEP-DAYTON HUB OFF-PEAK M	0	0	0.0%	0	0.0%	942	1,082	-12.9%
N ILLINOIS HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB MTHLY	0	10	-100.0%	0	0.0%	662	1,506	-56.0%
FUELOIL SWAP:CARGOES VS.B	148	284	-47.9%	243	-39.1%	4,458	6,439	-30.8%
EAST/WEST FUEL OIL SPREAD	8	563	-98.6%	13	-38.5%	2,344	5,936	-60.5%
SINGAPORE 380CST FUEL OIL	5,648	3,268	72.8%	4,001	41.2%	57,813	35,128	64.6%
SINGAPORE JET KEROSENE SW	832	3,528	-76.4%	1,135	-26.7%	15,484	50,338	-69.2%
SINGAPORE NAPHTHA SWAP	0	0	0.0%	0	0.0%	1,175	1,675	-29.9%
SONAT BASIS SWAP FUTURE	0	248	-100.0%	30	-100.0%	14,718	5,828	152.5%
FLORIDA GAS ZONE3 BASIS S	0	0	0.0%	0	0.0%	14,510	1,940	647.9%
TRANSCO ZONE4 BASIS SWAP	1,760	1,780	-1.1%	1,675	5.1%	70,019	11,035	534.5%
ANR LOUISIANA BASIS SWAP	0	0	0.0%	0	0.0%	2,996	0	0.0%
TENNESSEE 500 LEG BASIS S	0	0	0.0%	0	0.0%	5,526	2,262	144.3%
TENNESSEE ZONE 0 BASIS SW	0	0	0.0%	604	-100.0%	604	224	169.6%
TEXAS GAS ZONE SL BASIS S	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE 6 INDEX	0	40	-100.0%	0	0.0%	76	835	-90.9%
CINERGY HUB OFF-PEAK MONT	0	0	0.0%	0	0.0%	630	356	77.0%
GULF COAST ULSD CALENDAR	151	527	-71.3%	611	-75.3%	7,684	12,022	-36.1%
GULF COAST ULSD CRACK SPR	0	675	-100.0%	775	-100.0%	3,375	16,258	-79.2%
HENRY HUB SWAP	371,757	474,338	-21.6%	588,258	-36.8%	4,894,775	5,688,941	-14.0%
DUBAI CRUDE OIL CALENDAR	5,139	2,750	86.9%	5,034	2.1%	44,024	22,041	99.7%
USGC UNL 87 CRACK SPREAD	675	100	575.0%	150	350.0%	3,350	4,800	-30.2%
NYH NO 2 CRACK SPREAD CAL	66	1,107	-94.0%	6,310	-99.0%	25,160	42,142	-40.3%
NO 2 UP-DOWN SPREAD CALEN	675	75	800.0%	200	237.5%	3,884	2,075	87.2%
SINGAPORE MOGAS 92 UNLEAD	175	1,050	-83.3%	425	-58.8%	3,408	6,499	-47.6%
ETHANOL T2 FOB ROTT INCL DU	2,307	1,560	47.9%	1,747	32.1%	28,685	20,318	41.2%
SINGAPORE MOGAS 92 UNLEAD	8,042	13,223	-39.2%	3,210	150.5%	72,166	166,013	-56.5%
FAME 0 BIODIESEL FOB RTDM S	0	0	0.0%	0	-	0	0	0.0%
PROPANE NON-LDH MT. BEL (OF	12,692	2,995	323.8%	7,242	75.3%	86,150	18,144	374.8%
PROPANE NON-LDH MB (OPIS) B	936	0	0.0%	151	519.9%	2,513	380	561.3%
NY JET FUEL (PLATTS) HEAT OIL	0	1,300	-100.0%	10	-100.0%	1,745	30,808	-94.3%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
JET AV FUEL (P) CAR FM ICE GA	25	51	-51.0%	0	0.0%	238	280	-15.0%
FUEL OIL (PLATS) CAR CM	0	180	-100.0%	0	0.0%	264	246	7.3%
FUEL OIL (PLATS) CAR CN	30	10	200.0%	36	-16.7%	206	151	36.4%
NY JET FUEL (ARGUS) VS HEATI	0	0	0.0%	0	0.0%	0	325	-100.0%
NY ULSD (ARGUS) VS HEATING	1,275	2,579	-50.6%	6,444	-80.2%	31,013	24,932	24.4%
MISO 5MW PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
MISO 5MW OFF PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PECO ZONE5MW PEAK CAL	0	0	0.0%	0	0.0%	650	0	0.0%
IN DELIVERY MONTH EUA	0	7,430	-100.0%	1,456	-100.0%	100,253	113,636	-11.8%
OPIS PHYSICAL NORMAL BUTAN	0	0	0.0%	0	-	0	0	0.0%
OPIS PHYSICAL NATURAL GASO	0	0	0.0%	0	-	0	0	0.0%
DATED BRENT (PLATTS) DAILY S	0	0	0.0%	0	0.0%	23,657	4,160	468.7%
PETRO OUTRIGHT EURO	8,830	8,568	3.1%	8,773	0.6%	95,541	101,098	-5.5%
GAS EURO-BOB OXY NWE BARG	14,884	21,889	-32.0%	11,331	31.4%	181,327	264,267	-31.4%
GAS EURO-BOB OXY NWE BARG	5,038	5,288	-4.7%	3,826	31.7%	74,223	74,402	-0.2%
PREM UNL GAS 10PPM RDAM F	0	9	-100.0%	0	0.0%	84	23	265.2%
PREM UNL GAS 10PPM RDAM F	35	13	169.2%	0	0.0%	295	276	6.9%
MONT BELVIEU NORMAL BUTAN	20,209	20,578	-1.8%	22,523	-10.3%	191,212	154,401	23.8%
MONT BELVIEU ETHANE 5 DECI	4,410	9,453	-53.3%	9,245	-52.3%	74,467	39,384	89.1%
MONT BELVIEU LDH PROPANE 5	70,222	51,863	35.4%	68,624	2.3%	532,882	340,718	56.4%
EUROPEAN GASOIL (ICE)	224,103	1,670	13,319.3%	72,383	209.6%	423,233	3,178	13,217.6%
ERCOT NORTH ZMCPE 5MW OF	0	0	-	0	0.0%	0	0	-
ERCOT NORTH ZMCPE 5MW OF	0	1,960	-100.0%	0	0.0%	24,093	145,365	-83.4%
ERCOT NORTH ZMCPE 5MW PE	205	110	86.4%	0	0.0%	2,796	9,719	-71.2%
ERCOT HOUSTON Z MCPE 5MW	0	0	0.0%	0	-	0	0	0.0%
SINGAPORE JET KERO VS. GAS	0	50	-100.0%	0	0.0%	50	50	0.0%
MONT BELVIEU NORMAL BUTAN	202	757	-73.3%	665	-69.6%	5,131	4,591	11.8%
MONT BELVIEU ETHANE OPIS B	0	330	-100.0%	250	-100.0%	2,675	1,255	113.1%
MONT BELVIEU NATURAL GASO	110	295	-62.7%	127	-13.4%	4,050	3,500	15.7%
MONT BELVIEU LDH PROPANE C	675	361	87.0%	480	40.6%	7,363	7,742	-4.9%
CONWAY NORMAL BUTANE (OPI	105	0	0.0%	15	600.0%	1,964	1,125	74.6%
CONWAY NATURAL GASOLINE (154	244	-36.9%	25	516.0%	725	553	31.1%
CONWAY PROPANE 5 DECIMALS	5,131	5,205	-1.4%	7,419	-30.8%	50,057	37,414	33.8%
PETROCHEMICALS	4,359	2,953	47.6%	3,861	12.9%	42,172	46,731	-9.8%
MONT BELVIEU NATURAL GASO	4,727	12,856	-63.2%	4,495	5.2%	60,478	79,033	-23.5%
CRUDE OIL LAST DAY	0	0	0.0%	0	0.0%	0	83	-100.0%
ELEC NYISO OFF-PEAK	0	0	0.0%	0	0.0%	43,396	23,520	84.5%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	3,566	1,375	159.3%
NYMEX ALUMINUM FUTURES	0	0	0.0%	0	0.0%	0	75	-100.0%
GASOIL 0.1 CIF MED BALMO	0	0	-	0	0.0%	5	0	-
RBOB CRACK SPREAD BALMO S	0	0	0.0%	30	-100.0%	30	0	0.0%
CARBON EUA EMISSIONS EURO	0	4,000	-100.0%	0	0.0%	0	4,325	-100.0%
DIESEL 10PPM BARGES FOB B	0	0	0.0%	0	0.0%	0	1	-100.0%
EURO 3.5% FUEL OIL M CRK	0	0	0.0%	0	0.0%	0	211	-100.0%
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	3,590	3,814	-5.9%	3,994	-10.1%	42,041	55,832	-24.7%
HEATING OIL CRCK SPRD BAL	0	0	0.0%	0	-	0	0	0.0%
CHICAGO ULSD PL VS HO SPR	60	45	33.3%	320	-81.3%	4,105	4,531	-9.4%
PETRO CRK&SPRD EURO	3,077	4,855	-36.6%	5,473	-43.8%	62,696	53,467	17.3%

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Energy Futures								
GRP THREE UNL GS (PLT) VS	1,825	160	1,040.6%	1,000	82.5%	16,867	16,658	1.3%
CRUDE OIL OUTRIGHTS	5,844	4,659	25.4%	8,045	-27.4%	103,876	66,431	56.4%
PJM WES HUB PEAK LMP 50 M	0	0	0.0%	0	0.0%	0	151	-100.0%
NEPOOL NEW HAMP 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
ELECTRICITY OFF PEAK	28,064	0	0.0%	0	0.0%	63,264	0	0.0%
HEATING OIL BALMO CLNDR S	100	0	0.0%	1,289	-92.2%	1,754	525	234.1%
FREIGHT MARKETS	172	0	0.0%	157	9.6%	736	40	1,740.0%
PLASTICS	120	1,190	-89.9%	765	-84.3%	10,535	5,691	85.1%
ELEC FINSETTLED	1,534	0	0.0%	0	0.0%	2,809	0	0.0%
NEPOOL RHD ISLD 5MW D AH	1,408	5,804	-75.7%	2,025	-30.5%	10,949	20,732	-47.2%
SINGAPORE GASOIL CALENDAR	0	552	-100.0%	240	-100.0%	6,868	7,776	-11.7%
ANR LA NAT GAS INDEX SWAP	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	0.0%	122	0	-
PJM APS ZONE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO OUTRIGHT NA	11,277	8,863	27.2%	8,614	30.9%	118,828	121,092	-1.9%
DAILY EUA	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	205	110	86.4%	0	0.0%	1,170	1,828	-36.0%
CRUDE OIL SPRDS	1,085	360	201.4%	3,412	-68.2%	6,692	360	1,758.9%
ELEC ERCOT OFF PEAK	0	1,960	-100.0%	0	0.0%	17,565	36,888	-52.4%
GC ULSD VS GC JET SPREAD	0	0	0.0%	0	0.0%	0	0	0.0%
ALGON CITY GATES NAT GAS	0	0	0.0%	0	0.0%	0	372	-100.0%
MJC FUT	50	0	0.0%	40	25.0%	660	480	37.5%
PETRO CRCKS & SPRDS NA	20,224	22,033	-8.2%	19,221	5.2%	315,225	277,736	13.5%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	92	63	46.0%
NAT GAS BASIS SWAP	0	0	0.0%	96	-100.0%	5,274	7,676	-31.3%
MCCLOSKEY RCH BAY COAL	28,598	32,895	-13.1%	39,647	-27.9%	263,656	370,450	-28.8%
NGPL TEX/OK	3,031	7,565	-59.9%	3,398	-10.8%	80,490	44,367	81.4%
MNC FUT	4,028	5,233	-23.0%	3,218	25.2%	46,954	56,264	-16.5%
MCCLOSKEY ARA ARGS COAL	194,985	148,726	31.1%	234,235	-16.8%	1,996,925	1,453,232	37.4%
DAILY PJM	0	0	0.0%	8,020	-100.0%	8,020	10,863	-26.2%
ONTARIO POWER SWAPS	19,851	4,320	359.5%	170	11,577.1%	169,161	276,787	-38.9%
INDIANA MISO	0	231	-100.0%	0	0.0%	2,240	166,211	-98.7%
SINGAPORE GASOIL	3,266	4,089	-20.1%	2,216	47.4%	29,449	26,360	11.7%
PETRO CRCKS & SPRDS ASIA	330	0	0.0%	212	55.7%	1,690	1,951	-13.4%
EMMISSIONS	250	0	0.0%	0	0.0%	500	0	0.0%
PJM ATSI ELEC	0	0	0.0%	0	0.0%	24,675	0	0.0%
PETROLEUM PRODUCTS ASIA	1,310	1,569	-16.5%	860	52.3%	18,197	19,935	-8.7%
NYISO CAPACITY	1,343	30	4,376.7%	782	71.7%	8,193	2,871	185.4%
AUSTRIALIAN COKE COAL	79	418	-81.1%	83	-4.8%	1,878	3,592	-47.7%
PETROLEUM PRODUCTS	12	431	-97.2%	0	0.0%	484	3,645	-86.7%
EURO-DENOMINATED PETRO P	250	310	-19.4%	0	0.0%	2,677	479	458.9%
COAL SWAP	195	950	-79.5%	475	-58.9%	6,442	27,854	-76.9%
MGN1 SWAP FUT	190	139	36.7%	181	5.0%	1,688	966	74.7%
NATURAL GAS INDEX	0	0	0.0%	0	0.0%	0	648	-100.0%
INDONESIAN COAL	140	620	-77.4%	45	211.1%	1,745	14,075	-87.6%
UCM FUT	0	0	0.0%	60	-100.0%	578	618	-6.5%
NEW YORK HUB ZONE J PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
MICHIGAN MISO	0	0	0.0%	0	0.0%	128,235	323,080	-60.3%
TRANSCO ZONE 1 NAT GAS IN	0	0	0.0%	0	-	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2015	VOLUME NOV 2014	% CHG	VOLUME OCT 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Energy Futures								
CHICAGO ULSD (PLATTS) SWA	0	0	0.0%	0	0.0%	0	99	-100.0%
GROUP THREE ULSD (PLATTS)	0	50	-100.0%	0	0.0%	200	464	-56.9%
MGF FUT	0	0	0.0%	10	-100.0%	86	150	-42.7%
TENN 800 LEG NAT GAS INDE	279	0	0.0%	2,094	-86.7%	2,373	124	1,813.7%
NEPOOL RHODE IL 5MW D AH	26,898	106,639	-74.8%	11,840	127.2%	109,503	351,278	-68.8%
EMC FUTURE	0	0	0.0%	0	-	0	0	0.0%
MINI RBOB V. EBOBARG NWE BF	280	170	64.7%	350	-20.0%	4,753	6,148	-22.7%
MINI GAS EUROBOB OXY NWE A	128	561	-77.2%	20	540.0%	3,245	6,696	-51.5%
NY HARBOR LOW SULPUR GAS	0	510	-100.0%	0	0.0%	4,042	6,735	-40.0%
VENTURA NAT GAS PLATTS FIX	0	0	-	0	0.0%	44	0	-
NATURAL GAS FIXED PRICE SW	0	0	-	0	0.0%	12,932	0	-
ELEC ERCOT DLY OFF PK	0	0	-	0	0.0%	0	0	-
CENTER POINT NAT GAS FIXED	0	0	-	0	0.0%	32	0	-
CANADIAN LIGHT SWEET OIL	795	30	2,550.0%	3,600	-77.9%	11,214	2,250	398.4%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%	0	0	0.0%
SUMAS NAT GAS PLATTS FIXED	0	0	-	0	0.0%	2,893	0	-
MINI RBOB V. EBOB(ARGUS) NW	1,172	456	157.0%	695	68.6%	7,812	5,100	53.2%
ELECTRICITY ERCOT PEAK	0	0	0.0%	0	0.0%	0	105	-100.0%
NY HARBOR LOW SULPUR GAS	0	0	0.0%	0	0.0%	0	150	-100.0%
EU LOW SULPHUR GASOIL CRA	0	900	-100.0%	0	0.0%	0	7,053	-100.0%
DIESEL 10PPM BARG VS ICE LS	0	0	0.0%	0	0.0%	0	6	-100.0%
3.5% FUEL OIL CIF BALMO S	10	10	0.0%	0	0.0%	153	100	53.0%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	0.0%	840	0	-
MJB FUT	0	0	-	0	0.0%	10	0	-
COLUMBIA GULF NAT GAS FIXE	0	0	-	0	0.0%	488	0	-
Energy Options								
ETHANOL FWD	0	0	0.0%	0	-	0	0	0.0%
PGE CITYGATE PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	6,429	14,844	-56.7%
HUSTN SHIP CHNL PIPE SWP	364	0	-	0	0.0%	3,724	0	-
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	4,732	3,330	42.1%
SOCAL PIPE SWAP	0	200	-100.0%	0	0.0%	0	3,120	-100.0%
PANHANDLE PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
BRENT OIL LAST DAY	3,148	21,123	-85.1%	2,193	43.5%	106,653	311,632	-65.8%
BRENT CALENDAR SWAP	1,113	15,774	-92.9%	1,311	-15.1%	151,117	375,807	-59.8%
SINGAPORE JET FUEL CALEND	0	0	0.0%	300	-100.0%	1,500	2,875	-47.8%
ROTTERDAM 3.5%FUEL OIL CL	10	315	-96.8%	0	0.0%	615	4,501	-86.3%
SINGAPORE FUEL OIL 180 CS	0	0	0.0%	0	0.0%	0	0	0.0%
CINERGY HUB PEAK MONTH	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 1MO	0	0	0.0%	0	-	0	0	0.0%
HEATING OIL PHY	39,607	62,441	-36.6%	45,234	-12.4%	548,288	732,464	-25.1%
N ILLINOIS HUB MTHLY	0	0	0.0%	0	-	0	0	0.0%
HENRY HUB FINANCIAL LAST	1,206	8,420	-85.7%	649	85.8%	22,003	59,667	-63.1%
RBOB PHY	22,708	29,161	-22.1%	27,936	-18.7%	326,461	370,771	-12.0%
NATURAL GAS PHY	2,362,779	2,119,927	11.5%	2,569,016	-8.0%	20,150,758	22,623,530	-10.9%
CRUDE OIL APO	23,940	83,780	-71.4%	33,841	-29.3%	708,765	805,406	-12.0%
NATURAL GAS 3 M CSO FIN	1,150	650	76.9%	500	130.0%	65,445	66,983	-2.3%
NATURAL GAS 1 M CSO FIN	21,200	100,023	-78.8%	28,900	-26.6%	254,934	802,142	-68.2%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2015	VOLUME NOV 2014	% CHG	VOLUME OCT 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Energy Options								
WTI CRUDE OIL 1 M CSO FI	150,175	363,025	-58.6%	162,025	-7.3%	1,772,820	1,322,557	34.0%
CRUDE OIL PHY	2,847,126	3,017,647	-5.7%	3,101,500	-8.2%	36,943,575	27,528,182	34.2%
RBOB CALENDAR SWAP	600	321	86.9%	808	-25.7%	18,959	98,551	-80.8%
RBOB 1MO CAL SPD OPTIONS	0	0	0.0%	0	0.0%	0	2,575	-100.0%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	0.0%	0	0	0.0%
NY HARBOR HEAT OIL SWP	10,633	14,994	-29.1%	12,536	-15.2%	146,605	250,301	-41.4%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	40	-100.0%
WTI-BRENT BULLET SWAP	25,950	25,775	0.7%	14,625	77.4%	244,990	549,321	-55.4%
HO 1 MONTH CLNDR OPTIONS	0	0	0.0%	0	0.0%	3,500	20,660	-83.1%
CRUDE OIL 1MO	140,525	224,835	-37.5%	118,070	19.0%	2,236,032	1,957,596	14.2%
WTI 6 MONTH CALENDAR OPTI	0	0	0.0%	0	0.0%	0	9,032	-100.0%
WTI 12 MONTH CALENDAR OPT	0	20,125	-100.0%	0	0.0%	2,000	88,141	-97.7%
NYMEX EUROPEAN GASOIL APO	0	0	0.0%	0	0.0%	1,462	134	991.0%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	0.0%	260	0	-
IN DELIVERY MONTH EUA OPTIC	0	0	0.0%	0	-	0	0	0.0%
PETRO OUTRIGHT EURO	0	775	-100.0%	0	0.0%	180	1,204	-85.0%
NYISO ZONE G 5MW PEAK OPTI	0	0	-	440	-100.0%	550	0	-
PETROCHEMICALS	545	2,425	-77.5%	1,324	-58.8%	15,075	31,418	-52.0%
NATURAL GAS SUMMER STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS OPTION ON CALE	540	940	-42.6%	1,220	-55.7%	12,140	13,678	-11.2%
ELEC MISO PEAK	2,540	0	0.0%	0	0.0%	2,540	0	0.0%
EUROPEAN JET KEROSENE NW	0	0	0.0%	0	0.0%	0	0	0.0%
PJM CALENDAR STRIP	20	630	-96.8%	300	-93.3%	1,640	8,590	-80.9%
CRUDE OIL OUTRIGHTS	16,000	2,700	492.6%	0	0.0%	17,500	6,120	185.9%
APPALACHIAN COAL	0	0	0.0%	0	0.0%	40	845	-95.3%
NATURAL GAS 6 M CSO FIN	1,000	2,950	-66.1%	1,000	0.0%	46,900	40,978	14.5%
ELECTRICITY OFF PEAK	0	0	0.0%	0	0.0%	0	4,564	-100.0%
ELEC FINSETTLED	0	28	-100.0%	0	0.0%	39	1,401	-97.2%
SINGAPORE GASOIL CALENDAR	0	0	0.0%	300	-100.0%	300	150	100.0%
HEATING OIL CRK SPD AVG PRI	0	0	0.0%	0	-	0	0	0.0%
PETRO OUTRIGHT NA	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 5 M CSO FIN	0	450	-100.0%	0	0.0%	2,700	600	350.0%
BRENT 1 MONTH CAL	0	0	0.0%	0	0.0%	0	200	-100.0%
ETHANOL SWAP	4,387	7,436	-41.0%	8,889	-50.6%	71,129	112,344	-36.7%
CRUDE OIL CALNDR STRIP	0	0	0.0%	0	0.0%	0	60	-100.0%
GASOIL CRACK SPREAD AVG PR	0	0	0.0%	0	0.0%	0	822	-100.0%
NATURAL GAS WINTER STRIP	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 2 M CSO FIN	1,000	1,400	-28.6%	1,000	0.0%	4,950	1,600	209.4%
MCCLOSKEY RCH BAY COAL	0	2,400	-100.0%	0	0.0%	1,875	4,140	-54.7%
MCCLOSKEY ARA ARGS COAL	5,200	2,400	116.7%	0	0.0%	8,995	26,345	-65.9%
SHORT TERM	1,255	1,725	-27.2%	2,225	-43.6%	19,915	13,275	50.0%
SHORT TERM CRUDE OIL	0	0	-	0	0.0%	0	0	-
NATURAL GAS 12 M CSO FIN	500	0	-	700	-28.6%	2,200	0	-
SHORT TERM NATURAL GAS	3,475	2,900	19.8%	6,350	-45.3%	47,054	19,705	138.8%
COAL API4 INDEX	0	100	-100.0%	50	-100.0%	2,000	1,170	70.9%
RBOB CRACK SPREAD AVG PRI	0	0	0.0%	0	-	0	0	0.0%
COAL API2 INDEX	16,950	1,315	1,189.0%	17,025	-0.4%	155,791	7,885	1,875.8%
EURO-DENOMINATED PETRO P	0	0	0.0%	15	-100.0%	15	715	-97.9%
COAL SWAP	1,360	790	72.2%	105	1,195.2%	4,560	2,995	52.3%
DAILY CRUDE OIL	0	4,600	-100.0%	0	0.0%	8,000	35,900	-77.7%

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CMEG Exchange Volume Report - Monthly

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Energy Options								
RBOB 6 MONTH CALENDAR SPR	0	0	0.0%	0	-	0	0	0.0%
LLS CRUDE OIL	4,080	0	-	0	-	4,080	0	-
PJM ELECTRIC	0	0	0.0%	0	0.0%	0	6	-100.0%
PJM WES HUB PEAK CAL MTH	0	0	-	0	0.0%	200	0	-
1 MO GASOIL CAL SWAP SPR	0	0	-	100	-100.0%	100	0	-
GASOLINE	0	0	0.0%	0	0.0%	125	699	-82.1%
WTI CRUDE OIL 12 M CSO F	0	1,000	-100.0%	0	0.0%	0	4,000	-100.0%
FX Futures								
AUSTRALIAN DOLLAR	1,600,472	2,072,114	-22.8%	1,752,505	-8.7%	21,554,837	20,735,969	3.9%
BRITISH POUND	1,506,353	1,740,637	-13.5%	1,635,529	-7.9%	22,159,311	22,848,785	-3.0%
BRAZIL REAL	81,907	126,630	-35.3%	43,619	87.8%	638,044	599,708	6.4%
CANADIAN DOLLAR	1,040,414	1,191,614	-12.7%	1,283,713	-19.0%	15,671,694	13,703,400	14.4%
E-MINI EURO FX	80,516	76,143	5.7%	92,570	-13.0%	1,352,276	826,136	63.7%
EURO FX	4,242,990	4,564,894	-7.1%	4,455,194	-4.8%	59,278,115	46,710,581	26.9%
E-MINI JAPANESE YEN	8,967	17,379	-48.4%	12,719	-29.5%	191,889	148,562	29.2%
JAPANESE YEN	2,201,214	3,791,292	-41.9%	2,985,000	-26.3%	33,104,698	33,663,933	-1.7%
MEXICAN PESO	678,892	682,828	-0.6%	846,773	-19.8%	9,890,169	9,289,232	6.5%
NEW ZEALND DOLLAR	344,128	464,195	-25.9%	435,751	-21.0%	4,607,718	3,664,587	25.7%
NKR/USD CROSS RATE	633	789	-19.8%	568	11.4%	11,632	11,827	-1.6%
RUSSIAN RUBLE	34,536	38,978	-11.4%	16,393	110.7%	363,199	310,049	17.1%
S.AFRICAN RAND	16,138	7,975	102.4%	12,603	28.0%	177,356	99,100	79.0%
SWISS FRANC	458,382	834,403	-45.1%	381,701	20.1%	5,026,580	8,483,972	-40.8%
AD/CD CROSS RATES	6	79	-92.4%	3	100.0%	218	967	-77.5%
AD/JY CROSS RATES	2,969	5,783	-48.7%	2,387	24.4%	44,038	61,370	-28.2%
AD/NE CROSS RATES	9	104	-91.3%	34	-73.5%	541	2,133	-74.6%
BP/JY CROSS RATES	882	1,845	-52.2%	656	34.5%	12,422	49,131	-74.7%
BP/SF CROSS RATES	3	380	-99.2%	22	-86.4%	1,488	4,646	-68.0%
CD/JY CROSS RATES	0	8	-100.0%	17	-100.0%	260	1,194	-78.2%
EC/AD CROSS RATES	796	853	-6.7%	1,207	-34.1%	19,997	13,033	53.4%
EC/CD CROSS RATES	1,233	1,768	-30.3%	1,002	23.1%	26,139	35,844	-27.1%
EC/NOK CROSS RATES	4	0	0.0%	0	0.0%	761	941	-19.1%
EC/SEK CROSS RATES	54	7	671.4%	88	-38.6%	4,257	7,547	-43.6%
EFX/BP CROSS RATES	42,259	42,874	-1.4%	45,642	-7.4%	651,830	658,468	-1.0%
EFX/JY CROSS RATES	33,406	44,513	-25.0%	39,033	-14.4%	482,406	497,654	-3.1%
EFX/SF CROSS RATES	20,751	38,306	-45.8%	21,042	-1.4%	337,447	361,904	-6.8%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	0	16	-100.0%
SKR/USD CROSS RATES	892	630	41.6%	680	31.2%	12,272	10,337	18.7%
CZECK KORUNA (US)	0	1	-100.0%	0	0.0%	0	41	-100.0%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	0	2	-100.0%
HUNGARIAN FORINT (US)	0	2	-100.0%	0	0.0%	2	624	-99.7%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	670	-100.0%
POLISH ZLOTY (US)	217	1,855	-88.3%	232	-6.5%	5,820	19,442	-70.1%
POLISH ZLOTY (EC)	0	100	-100.0%	2	-100.0%	78	35,973	-99.8%
SHEKEL	0	4	-100.0%	1	-100.0%	22	5,975	-99.6%
RMB USD	192	425	-54.8%	374	-48.7%	4,811	3,228	49.0%
RMB EURO	0	0	0.0%	0	-	0	0	0.0%
KOREAN WON	35	2	1,650.0%	3	1,066.7%	420	2,224	-81.1%

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FX Futures								
TURKISH LIRA	2	5	-60.0%	5	-60.0%	122	20,059	-99.4%
TURKISH LIRA (EU)	0	3	-100.0%	1	-100.0%	10	14,254	-99.9%
E-MICRO EUR/USD	250,981	164,433	52.6%	344,378	-27.1%	3,974,638	1,752,484	126.8%
E-MICRO GBP/USD	28,447	27,493	3.5%	39,838	-28.6%	456,295	329,916	38.3%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	12	2	500.0%
E-MICRO USD/CHF	2	0	0.0%	0	0.0%	5	6	-16.7%
E-MICRO USD/JPY	1	10	-90.0%	0	0.0%	103	98	5.1%
E-MICRO AUD/USD	43,773	50,344	-13.1%	61,402	-28.7%	601,426	467,032	28.8%
MICRO CHF/USD	1,687	2,517	-33.0%	2,785	-39.4%	25,725	43,660	-41.1%
INDIAN RUPEE	9,053	683	1,225.5%	10,432	-13.2%	123,335	10,550	1,069.1%
E-MICRO USD/CNH	14	105	-86.7%	15	-6.7%	324	283	14.5%
E-MICRO INR/USD	59	2,353	-97.5%	157	-62.4%	2,504	37,686	-93.4%
E-MICRO CAD/USD	9,498	10,563	-10.1%	16,496	-42.4%	144,025	164,156	-12.3%
CHINESE RENMINBI (CNH)	2,207	411	437.0%	1,445	52.7%	11,365	5,992	89.7%
E-MICRO JPY/USD	7,000	13,324	-47.5%	9,257	-24.4%	141,437	136,561	3.6%
USDZAR	40	8	400.0%	29	37.9%	549	1,476	-62.8%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	0.0%	0	0	0.0%
FX Options								
AUSTRALIAN DOLLAR	111,725	143,030	-21.9%	117,702	-5.1%	1,432,972	1,435,250	-0.2%
BRITISH POUND	164,675	208,246	-20.9%	153,683	7.2%	2,415,616	2,832,660	-14.7%
BRAZIL REAL	0	0	0.0%	0	0.0%	0	10	-100.0%
CANADIAN DOLLAR	86,595	97,415	-11.1%	114,007	-24.0%	1,259,384	1,299,619	-3.1%
EURO FX	867,664	760,767	14.1%	874,782	-0.8%	11,369,220	6,620,207	71.7%
JAPANESE YEN	192,565	331,580	-41.9%	295,172	-34.8%	2,666,271	2,671,851	-0.2%
MEXICAN PESO	1,217	2,095	-41.9%	2,095	-41.9%	15,757	6,593	139.0%
NEW ZEALND DOLLAR	0	5	-100.0%	0	0.0%	13	748	-98.3%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	200	6,909	-97.1%
SWISS FRANC	24,907	28,454	-12.5%	11,520	116.2%	161,797	253,596	-36.2%
EFX/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
EFX/SF CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
JAPANESE YEN (EU)	218	1,245	-82.5%	535	-59.3%	4,335	10,886	-60.2%
EURO FX (EU)	4,477	12,071	-62.9%	3,255	37.5%	56,291	86,539	-35.0%
SWISS FRANC (EU)	0	12	-100.0%	0	0.0%	0	1,792	-100.0%
CANADIAN DOLLAR (EU)	66	1,013	-93.5%	7	842.9%	1,439	6,140	-76.6%
BRITISH POUND (EU)	335	917	-63.5%	762	-56.0%	6,536	9,207	-29.0%
AUSTRALIAN DLR (EU)	72	582	-87.6%	38	89.5%	1,267	2,912	-56.5%
Commodities and Alternative Investments								
Futures								
CORN	8,736,527	7,439,716	17.4%	5,708,649	53.0%	78,718,762	65,284,184	20.6%
SOYBEAN	3,314,585	3,661,168	-9.5%	6,251,595	-47.0%	49,127,670	44,761,142	9.8%
SOYBEAN MEAL	2,147,442	2,070,794	3.7%	2,106,645	1.9%	22,207,856	19,017,494	16.8%
SOYBEAN OIL	2,667,370	2,386,257	11.8%	2,519,492	5.9%	25,973,248	21,650,148	20.0%
OATS	24,979	21,903	14.0%	13,216	89.0%	182,292	193,049	-5.6%
ROUGH RICE	19,107	10,320	85.1%	43,551	-56.1%	277,557	198,537	39.8%
WHEAT	0	0	0.0%	0	-	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2015	VOLUME NOV 2014	% CHG	VOLUME OCT 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Commodities and Alternative Investments								
Futures								
MINI CORN	11,333	19,375	-41.5%	9,373	20.9%	125,306	157,936	-20.7%
MINI SOYBEAN	12,271	30,950	-60.4%	27,366	-55.2%	213,597	286,370	-25.4%
MINI WHEAT	6,426	6,770	-5.1%	5,570	15.4%	78,530	91,473	-14.1%
LIVE CATTLE	1,213,913	962,502	26.1%	1,222,463	-0.7%	12,267,048	12,589,694	-2.6%
FEEDER CATTLE	192,224	128,870	49.2%	242,183	-20.6%	2,262,310	1,899,590	19.1%
LEAN HOGS	836,679	707,984	18.2%	717,480	16.6%	9,008,205	10,061,449	-10.5%
LUMBER	11,475	8,959	28.1%	21,061	-45.5%	185,287	147,164	25.9%
MILK	22,488	25,464	-11.7%	18,049	24.6%	250,321	315,723	-20.7%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,259	2,358	123.0%	5,401	-2.6%	44,540	26,467	68.3%
BUTTER CS	2,085	2,338	-10.8%	1,538	35.6%	28,048	31,298	-10.4%
CLASS IV MILK	673	712	-5.5%	823	-18.2%	10,084	23,635	-57.3%
DRY WHEY	1,970	2,003	-1.6%	1,886	4.5%	18,624	14,670	27.0%
GSCI EXCESS RETURN FUT	891	510	74.7%	429	107.7%	190,467	148,236	28.5%
GOLDMAN SACHS	28,918	23,113	25.1%	28,243	2.4%	321,017	248,180	29.3%
ETHANOL	11,211	19,087	-41.3%	10,938	2.5%	174,768	226,299	-22.8%
HDD WEATHER	1,475	1,075	37.2%	150	883.3%	8,002	6,467	23.7%
CDD WEATHER	0	0	0.0%	0	0.0%	5,992	7,407	-19.1%
HDD SEASONAL STRIP	225	100	125.0%	275	-18.2%	952	500	90.4%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	1,404	100	1,304.0%
HDD WEATHER EUROPEAN	50	250	-80.0%	0	0.0%	50	1,750	-97.1%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	500	-100.0%
HDD EURO SEASONAL STRIP	0	1,250	-100.0%	0	0.0%	100	6,000	-98.3%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
WKLY AVG TEMP	0	0	0.0%	0	0.0%	0	750	-100.0%
HOUSING INDEX	17	9	88.9%	9	88.9%	83	128	-35.2%
DOW-UBS COMMOD INDEX	23,912	9,863	142.4%	16,518	44.8%	308,853	219,378	40.8%
COTTON	18	72	-75.0%	43	-58.1%	570	728	-21.7%
COCOA TAS	498	48	937.5%	219	127.4%	1,691	290	483.1%
COFFEE	37	23	60.9%	36	2.8%	621	337	84.3%
SUGAR 11	177	73	142.5%	47	276.6%	1,352	692	95.4%
GRAIN BASIS SWAPS	0	0	0.0%	0	0.0%	0	104	-100.0%
USD CRUDE PALM OIL	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	11,812	10,232	15.4%	7,430	59.0%	104,731	62,611	67.3%
DOW-UBS COMMOD INDEX SWA	0	0	0.0%	0	0.0%	0	0	0.0%
OTC SP GSCI ER SWAP	0	0	0.0%	0	0.0%	0	2,058	-100.0%
FERTILIZER PRODUCS	2,975	1,305	128.0%	1,990	49.5%	23,575	14,575	61.7%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	78,432	54,442	44.1%
WHEAT HRW	0	0	0.0%	0	-	0	0	0.0%
CHI WHEAT	3,144,360	2,387,520	31.7%	2,321,967	35.4%	29,489,561	23,890,499	23.4%
KC WHEAT	910,138	568,275	60.2%	505,149	80.2%	6,976,166	5,436,410	28.3%
DJ_UBS ROLL SELECT INDEX FU	0	0	0.0%	0	0.0%	6,937	2,896	139.5%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	4,340	4,840	-10.3%	4,844	-10.4%	47,972	41,120	16.7%
Commodities and Alternative Investments								
Options								
CORN	1,423,398	1,659,967	-14.3%	1,452,128	-2.0%	23,113,023	20,034,799	15.4%
SOYBEAN	1,040,498	1,317,815	-21.0%	1,545,236	-32.7%	17,257,227	16,714,366	3.2%
SOYBEAN MEAL	246,290	317,633	-22.5%	248,018	-0.7%	2,705,287	2,406,872	12.4%

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CMEG Exchange Volume Report - Monthly

	VOLUME NOV 2015	VOLUME NOV 2014	% CHG	VOLUME OCT 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Commodities and Alternative Investments								
Options								
SOYBEAN OIL	192,085	152,477	26.0%	206,635	-7.0%	1,835,123	1,617,341	13.5%
SOYBEAN CRUSH	463	295	56.9%	374	23.8%	2,102	2,904	-27.6%
OATS	1,595	2,673	-40.3%	1,655	-3.6%	19,690	24,358	-19.2%
ROUGH RICE	1,463	850	72.1%	2,831	-48.3%	20,596	14,325	43.8%
WHEAT	75	0	0.0%	0	0.0%	560	0	0.0%
LIVE CATTLE	427,108	250,415	70.6%	407,901	4.7%	3,499,809	3,699,810	-5.4%
FEEDER CATTLE	32,157	29,803	7.9%	36,668	-12.3%	391,627	325,377	20.4%
LEAN HOGS	301,187	181,423	66.0%	211,877	42.2%	2,608,920	2,929,621	-10.9%
LUMBER	772	711	8.6%	981	-21.3%	12,340	12,895	-4.3%
MILK	18,661	31,575	-40.9%	17,525	6.5%	242,827	328,367	-26.1%
MLK MID	48	186	-74.2%	61	-21.3%	471	1,185	-60.3%
NFD MILK	4,120	1,874	119.9%	7,606	-45.8%	41,774	15,113	176.4%
BUTTER CS	201	1,334	-84.9%	300	-33.0%	11,635	10,543	10.4%
CLASS IV MILK	390	357	9.2%	1,453	-73.2%	7,849	19,455	-59.7%
DRY WHEY	20	174	-88.5%	27	-25.9%	2,868	4,250	-32.5%
HDD WEATHER	0	600	-100.0%	0	0.0%	2,800	5,625	-50.2%
CDD WEATHER	0	0	0.0%	0	0.0%	150	2,300	-93.5%
HDD SEASONAL STRIP	100	1,900	-94.7%	8,500	-98.8%	17,100	22,140	-22.8%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	67,000	32,480	106.3%
HDD WEATHER EUROPEAN	0	500	-100.0%	2,000	-100.0%	3,000	1,800	66.7%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	3,000	7,500	-60.0%
HDD EURO SEASONAL STRIP	0	2,500	-100.0%	1,000	-100.0%	7,500	30,500	-75.4%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	35	-100.0%
CORN NEARBY+2 CAL SPRD	9,915	2,440	306.4%	5,635	76.0%	50,824	84,880	-40.1%
SOYBN NEARBY+2 CAL SPRD	0	152	-100.0%	0	0.0%	280	8,163	-96.6%
WHEAT NEARBY+2 CAL SPRD	6,472	2,445	164.7%	7,725	-16.2%	130,876	59,574	119.7%
JULY-DEC CORN CAL SPRD	1,096	1,208	-9.3%	7,935	-86.2%	32,474	88,887	-63.5%
DEC-JULY WHEAT CAL SPRD	0	590	-100.0%	0	0.0%	35	1,230	-97.2%
JULY-NOV SOYBEAN CAL SPRD	2,223	645	244.7%	1,033	115.2%	37,166	56,600	-34.3%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	12,696	6,116	107.6%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	685	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	272	0	0.0%
SBIN M HURR EVENT2	0	0	0.0%	0	-	0	0	0.0%
LV CATL CSO	0	40	-100.0%	0	0.0%	81	472	-82.8%
SOYMEAL NEARBY+2 CAL SPRD	0	50	-100.0%	0	0.0%	300	110	172.7%
SBIN HURR	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	5	-100.0%
CASH-SETTLED CHEESE	11,123	6,639	67.5%	6,566	69.4%	67,958	32,574	108.6%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	75	2,441	-96.9%
DEC-DEC CORN CAL SPRD	735	696	5.6%	1,346	-45.4%	4,240	2,578	64.5%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	45	255	-82.4%
SNOWFALL	0	0	0.0%	0	0.0%	0	200	-100.0%
WHEAT-CORN ICSD	360	1,450	-75.2%	700	-48.6%	16,610	8,710	90.7%
DEC-JULY CORN CAL SPRD	35	0	0.0%	2,165	-98.4%	10,070	1,010	897.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	68	991	-93.1%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	3,997	-100.0%
SOYBEAN CORN RATIO	0	0	0.0%	0	-	0	0	0.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	250	-100.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	400	-100.0%

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CMEG Exchange Volume Report - Monthly

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Commodities and Alternative Investments								
Options								
LN HOGS CSO	0	0	0.0%	0	-	0	0	0.0%
WHEAT HRW	0	0	0.0%	0	-	0	0	0.0%
CHI WHEAT	452,134	390,267	15.9%	562,849	-19.7%	7,032,732	5,448,043	29.1%
KC WHEAT	39,097	34,303	14.0%	20,766	88.3%	450,387	394,513	14.2%
MAR-JULY WHEAT CAL SPRD	1,708	80	2,035.0%	5,297	-67.8%	7,321	435	1,583.0%
Intercommodity Spread	0	0	0.0%	325	-100.0%	959	20	4,695.0%
DEC-JUL SOYBEAN OIL CSO	0	0	0.0%	0	0.0%	0	235	-100.0%
MAR-JULY CORN CAL SPRD	300	200	50.0%	0	0.0%	300	200	50.0%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	5,430	60	8,950.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	1,060	0	-
NOV-DEC SOYBEAN CSO	0	0	0.0%	0	0.0%	0	690	-100.0%
 Foreign Exchange Futures								
CHILEAN PESO	0	10	-100.0%	7	-100.0%	71	10	610.0%
 Ags Futures								
PALM OIL	200	120	66.7%	0	0.0%	200	120	66.7%
 TOTAL FUTURES GROUP								
Interest Rate Futures	107,176,084	98,473,521	8.8%	94,161,521	13.8%	1,221,332,779	1,287,309,007	-5.1%
Equity Index Futures	37,271,833	30,133,398	23.7%	47,266,610	-21.1%	508,774,457	511,592,980	-0.6%
Metals Futures	7,684,194	8,009,530	-4.1%	5,863,117	31.1%	72,945,133	68,522,013	6.5%
Energy Futures	33,684,189	30,379,820	10.9%	39,242,484	-14.2%	388,734,987	314,323,024	23.7%
FX Futures	12,752,014	16,021,662	-20.4%	14,553,303	-12.4%	181,114,622	165,853,420	9.2%
Commodities and Alternative Invest	23,367,860	20,516,088	13.9%	21,814,628	7.1%	238,722,581	207,122,480	15.3%
Foreign Exchange Futures	0	10	-100.0%	7	-100.0%	71	10	610.0%
Ags Futures	200	120	66.7%	0	0.0%	200	120	66.7%
TOTAL FUTURES	221,936,374	203,534,149	9.0%	222,901,670	-0.4%	2,611,624,830	2,554,723,054	2.2%
 TOTAL OPTIONS GROUP								
Equity Index Options	10,022,875	8,655,536	15.8%	12,497,052	-19.8%	128,217,442	117,140,641	9.5%
Interest Rate Options	30,134,699	20,671,244	45.8%	33,526,742	-10.1%	353,471,279	333,325,125	6.0%
Metals Options	702,454	1,061,278	-33.8%	817,047	-14.0%	8,393,530	9,851,712	-14.8%
Energy Options	5,711,086	6,145,500	-7.1%	6,160,487	-7.3%	64,152,220	58,345,571	10.0%
FX Options	1,454,516	1,587,432	-8.4%	1,573,558	-7.6%	19,391,098	15,244,919	27.2%
Commodities and Alternative Invest	4,215,829	4,396,267	-4.1%	4,775,118	-11.7%	59,736,537	54,468,285	9.7%
TOTAL OPTIONS	52,241,459	42,517,257	22.9%	59,350,004	-12.0%	633,362,106	588,376,253	7.6%

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CMEG Exchange Volume Report - Monthly

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TOTAL COMBINED								
Interest Rate	137,310,783	119,144,765	15.2%	127,688,263	7.5%	1,574,804,058	1,620,634,132	-2.8%
Equity Index	47,294,708	38,788,934	21.9%	59,763,662	-20.9%	636,991,899	628,733,621	1.3%
Metals	8,386,648	9,070,808	-7.5%	6,680,164	25.5%	81,338,663	78,373,725	3.8%
Energy	39,395,275	36,525,320	7.9%	45,402,971	-13.2%	452,887,207	372,668,595	21.5%
FX	14,206,530	17,609,094	-19.3%	16,126,861	-11.9%	200,505,720	181,098,339	10.7%
Commodities and Alternative Invest	27,583,689	24,912,355	10.7%	26,589,746	3.7%	298,459,118	261,590,765	14.1%
Foreign Exchange	0	10	-100.0%	7	-100.0%	71	10	610.0%
Ags	200	120	66.7%	0	0.0%	200	120	66.7%
GRAND TOTAL	274,177,833	246,051,406	11.4%	282,251,674	-2.9%	3,244,986,936	3,143,099,307	3.2%

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