

CMEG Exchange Volume Report - Monthly

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	5,569,786	7,956,173	-30.0%	4,531,860	22.9%	5,569,786	7,956,173	-30.0%
10-YR NOTE	27,310,084	27,499,186	-0.7%	19,644,233	39.0%	27,310,084	27,499,186	-0.7%
5-YR NOTE	13,618,656	14,739,282	-7.6%	11,849,597	14.9%	13,618,656	14,739,282	-7.6%
2-YR NOTE	5,229,614	5,113,150	2.3%	4,765,296	9.7%	5,229,614	5,113,150	2.3%
FED FUND	2,314,291	1,156,917	100.0%	2,269,407	2.0%	2,314,291	1,156,917	100.0%
EUROYEN	0	0	0.0%	0	0.0%	0	0	0.0%
EURODOLLARS	60,730,178	60,557,669	0.3%	45,661,913	33.0%	60,730,178	60,557,669	0.3%
5-YR SWAP RATE	55,520	45,880	21.0%	100,340	-44.7%	55,520	45,880	21.0%
2-YR SWAP RATE	412	538	-23.4%	5,187	-92.1%	412	538	-23.4%
10-YR SWAP RATE	32,163	49,563	-35.1%	96,443	-66.7%	32,163	49,563	-35.1%
7-YR SWAP	727	0	-	3,977	-81.7%	727	0	-
1-MONTH EURODOLLAR	966	3,429	-71.8%	6,458	-85.0%	966	3,429	-71.8%
ULTRA T-BOND	1,878,801	1,960,838	-4.2%	1,614,038	16.4%	1,878,801	1,960,838	-4.2%
30-YR SWAP RATE	1,524	3,865	-60.6%	2,292	-33.5%	1,524	3,865	-60.6%
Ultra 10-Year Note	322,186	0	-	0	-	322,186	0	-
EURO 5YR BUNDLE	0	28	-100.0%	0	0.0%	0	28	-100.0%
2YR BUNDLE	0	295	-100.0%	0	0.0%	0	295	-100.0%
3YR BUNDLE	0	20	-100.0%	0	0.0%	0	20	-100.0%
Interest Rate Options								
30-YR BOND	2,011,002	1,943,225	3.5%	1,455,060	38.2%	2,011,002	1,943,225	3.5%
10-YR NOTE	7,213,748	9,925,535	-27.3%	6,271,606	15.0%	7,213,748	9,925,535	-27.3%
5-YR NOTE	2,516,137	1,854,273	35.7%	2,387,750	5.4%	2,516,137	1,854,273	35.7%
2-YR NOTE	74,083	343,160	-78.4%	106,003	-30.1%	74,083	343,160	-78.4%
FED FUND	6,405	11,380	-43.7%	4,535	41.2%	6,405	11,380	-43.7%
FLEX 30-YR BOND	0	0	0.0%	0	0.0%	0	0	0.0%
EURODOLLARS	22,610,040	9,522,008	137.5%	12,137,268	86.3%	22,610,040	9,522,008	137.5%
EURO MIDCURVE	18,270,711	11,004,904	66.0%	12,316,859	48.3%	18,270,711	11,004,904	66.0%
ULTRA T-BOND	3,960	20,871	-81.0%	4,799	-17.5%	3,960	20,871	-81.0%
Ultra 10-Year Note	106	0	-	0	-	106	0	-

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Equity Index Futures								
\$25 DJ	0	0	0.0%	0	0.0%	0	0	0.0%
DJIA	0	14,579	-100.0%	0	0.0%	0	14,579	-100.0%
MINI \$5 DOW	5,169,755	4,146,692	24.7%	3,734,506	38.4%	5,169,755	4,146,692	24.7%
E-MINI S&P500	47,987,342	38,361,781	25.1%	43,311,815	10.8%	47,987,342	38,361,781	25.1%
S&P 500	186,134	200,265	-7.1%	386,233	-51.8%	186,134	200,265	-7.1%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	0	0.0%
E-MINI MIDCAP	529,519	414,909	27.6%	607,797	-12.9%	529,519	414,909	27.6%
S&P 400 MIDCAP	0	947	-100.0%	0	0.0%	0	947	-100.0%
S&P 500 GROWTH	12	7	71.4%	54	-77.8%	12	7	71.4%
S&P 500/VALUE	23,807	15	158,613.3%	3,618	558.0%	23,807	15	158,613.3%
E-MINI RUSSELL 1000	1,541	0	-	2,003	-23.1%	1,541	0	-
E-MINI NASDAQ 100	8,223,565	6,833,338	20.3%	6,301,273	30.5%	8,223,565	6,833,338	20.3%
NASDAQ	0	23,033	-100.0%	0	0.0%	0	23,033	-100.0%
NIKKEI 225 (\$) STOCK	502,422	404,453	24.2%	412,710	21.7%	502,422	404,453	24.2%
NIKKEI 225 (YEN) STOCK	1,700,753	1,153,329	47.5%	1,242,204	36.9%	1,700,753	1,153,329	47.5%
DJ US REAL ESTATE	15,936	10,202	56.2%	28,756	-44.6%	15,936	10,202	56.2%
NASDAQ BIOTECH	0	0	0.0%	63	-100.0%	0	0	0.0%
E-MICRO NIFTY	0	0	-	0	0.0%	0	0	-
S&P ENERGY SECTOR	10,051	3,144	219.7%	8,942	12.4%	10,051	3,144	219.7%
S&P TECHNOLOGY SECTOR	4,828	2,158	123.7%	9,833	-50.9%	4,828	2,158	123.7%
S&P MATERIALS SECTOR	3,204	3,746	-14.5%	4,264	-24.9%	3,204	3,746	-14.5%
S&P HEALTH CARE SECTOR	8,276	5,721	44.7%	12,022	-31.2%	8,276	5,721	44.7%
S&P UTILITIES SECTOR	9,180	5,376	70.8%	17,684	-48.1%	9,180	5,376	70.8%
S&P FINANCIAL SECTOR	8,611	1,655	420.3%	13,208	-34.8%	8,611	1,655	420.3%
S&P INDUSTRIAL SECTOR	2,409	2,957	-18.5%	5,156	-53.3%	2,409	2,957	-18.5%
IBOVESPA INDEX	358	105	241.0%	635	-43.6%	358	105	241.0%
S&P CONSUMER DSCRTNRY SE	14,924	4,770	212.9%	24,247	-38.5%	14,924	4,770	212.9%
S&P CONSUMER STAPLES SECT	18,889	1,113	1,597.1%	35,099	-46.2%	18,889	1,113	1,597.1%
E-MINI RUSSELL 1000 GROWTH	760	0	-	1,327	-42.7%	760	0	-
FT-SE 100	2,354	0	-	1,970	19.5%	2,354	0	-
E-MINI RUSSELL 1000 VALUE	1,110	0	-	1,204	-7.8%	1,110	0	-
ENERGY SECTOR	20	0	-	0	-	20	0	-
Equity Index Options								
DJIA	0	0	0.0%	0	0.0%	0	0	0.0%
MINI \$5 DOW	23,265	16,083	44.7%	10,285	126.2%	23,265	16,083	44.7%
E-MINI S&P500	8,291,270	6,929,935	19.6%	6,630,687	25.0%	8,291,270	6,929,935	19.6%
S&P 500	968,815	755,680	28.2%	865,366	12.0%	968,815	755,680	28.2%
E-MINI MIDCAP	1	10	-90.0%	0	0.0%	1	10	-90.0%
E-MINI NASDAQ 100	344,813	159,240	116.5%	214,548	60.7%	344,813	159,240	116.5%
NASDAQ	0	20	-100.0%	0	0.0%	0	20	-100.0%
EOM S&P 500	126,134	128,121	-1.6%	101,845	23.8%	126,134	128,121	-1.6%
EOM EMINI S&P	1,514,678	1,289,459	17.5%	1,284,031	18.0%	1,514,678	1,289,459	17.5%
EOW1 S&P 500	31,237	35,376	-11.7%	6,886	353.6%	31,237	35,376	-11.7%
EOW1 EMINI S&P 500	606,684	869,856	-30.3%	595,307	1.9%	606,684	869,856	-30.3%
EOW2 S&P 500	56,162	82,128	-31.6%	102,774	-45.4%	56,162	82,128	-31.6%
EOW2 EMINI S&P 500	849,522	864,857	-1.8%	1,294,999	-34.4%	849,522	864,857	-1.8%
EOW4 EMINI S&P 500	1,341,736	1,077,987	24.5%	965,759	38.9%	1,341,736	1,077,987	24.5%

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Metals Futures								
COMEX GOLD	4,101,983	4,507,939	-9.0%	2,735,237	50.0%	4,101,983	4,507,939	-9.0%
E-MINI SILVER	0	0	0.0%	0	0.0%	0	0	0.0%
COMEX MINY GOLD	7,108	9,057	-21.5%	4,236	67.8%	7,108	9,057	-21.5%
COMEX MINY COPPER	433	2,065	-79.0%	383	13.1%	433	2,065	-79.0%
COMEX MINY SILVER	539	1,123	-52.0%	523	3.1%	539	1,123	-52.0%
COMEX SILVER	960,457	979,506	-1.9%	864,875	11.1%	960,457	979,506	-1.9%
COMEX COPPER	1,323,985	1,376,259	-3.8%	1,049,210	26.2%	1,323,985	1,376,259	-3.8%
NYMEX HOT ROLLED STEEL	3,058	3,096	-1.2%	3,196	-4.3%	3,058	3,096	-1.2%
NYMEX PLATINUM	284,203	243,017	16.9%	408,711	-30.5%	284,203	243,017	16.9%
URANIUM	400	186	115.1%	1,198	-66.6%	400	186	115.1%
PALLADIUM	90,129	99,787	-9.7%	66,956	34.6%	90,129	99,787	-9.7%
E-MICRO GOLD	54,153	37,016	46.3%	51,804	4.5%	54,153	37,016	46.3%
COPPER	427	677	-36.9%	98	335.7%	427	677	-36.9%
SILVER	5,977	13,839	-56.8%	4,569	30.8%	5,977	13,839	-56.8%
FERROUS PRODUCTS	0	0	0.0%	0	0.0%	0	0	0.0%
GOLD	6,406	278	2,204.3%	7,596	-15.7%	6,406	278	2,204.3%
Aluminium MW Trans Prem Platts	7,276	2,914	149.7%	2,991	143.3%	7,276	2,914	149.7%
ALUMINUM	2,436	477	410.7%	1,802	35.2%	2,436	477	410.7%
LNDN ZINC	44	0	-	0	0.0%	44	0	-
IRON ORE 62 CHINA PLATTS FU	0	60	-100.0%	0	0.0%	0	60	-100.0%
IRON ORE 58 CHINA TSI FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
IRON ORE 62 CHINA TSI FUTURE	29,447	2,255	1,205.9%	15,276	92.8%	29,447	2,255	1,205.9%
Metals Options								
COMEX GOLD	721,975	734,256	-1.7%	511,785	41.1%	721,975	734,256	-1.7%
COMEX SILVER	73,091	166,782	-56.2%	64,371	13.5%	73,091	166,782	-56.2%
COMEX COPPER	1,677	1,979	-15.3%	1,344	24.8%	1,677	1,979	-15.3%
NYMEX PLATINUM	6,043	6,203	-2.6%	2,747	120.0%	6,043	6,203	-2.6%
PALLADIUM	2,050	6,157	-66.7%	641	219.8%	2,050	6,157	-66.7%
SHORT TERM GOLD	0	0	0.0%	0	0.0%	0	0	0.0%
COPPER	0	0	-	0	0.0%	0	0	-
SILVER	5	969	-99.5%	0	0.0%	5	969	-99.5%
SHORT TERM	0	0	0.0%	0	0.0%	0	0	0.0%
GOLD	3,103	3,486	-11.0%	1,608	93.0%	3,103	3,486	-11.0%
IRON ORE 62 CHINA TSI PUT OP	4,470	1,260	254.8%	5,196	-14.0%	4,470	1,260	254.8%
IRON ORE 62 CHINA TSI CALL O	3,880	1,780	118.0%	4,860	-20.2%	3,880	1,780	118.0%
HOT ROLLED COIL STEEL CALL	0	0	0.0%	0	0.0%	0	0	0.0%
HOT ROLLED COIL STEEL PUT O	0	0	0.0%	0	0.0%	0	0	0.0%
Energy Futures								
ETHANOL FWD	498	872	-42.9%	670	-25.7%	498	872	-42.9%
HOUSTON SHIP CHANNEL BASI	8,990	1,559	476.7%	4,267	110.7%	8,990	1,559	476.7%
NORTHWEST ROCKIES BASIS S	20,617	15,127	36.3%	26,081	-21.0%	20,617	15,127	36.3%
HEATING OIL VS ICE GASOIL	0	0	0.0%	0	0.0%	0	0	0.0%
FUEL OIL CRACK VS ICE	3,762	4,326	-13.0%	2,616	43.8%	3,762	4,326	-13.0%

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Energy Futures								
FUEL OIL NWE CRACK VS ICE	0	201	-100.0%	0	0.0%	0	201	-100.0%
NGPL MIDCONTINENT INDEX	0	0	-	0	0.0%	0	0	-
NGPL TEXOK INDEX	0	0	-	0	0.0%	0	0	-
CENTERPOINT BASIS SWAP	634	1,498	-57.7%	1,588	-60.1%	634	1,498	-57.7%
NATURAL GAS	100,234	102,194	-1.9%	152,245	-34.2%	100,234	102,194	-1.9%
HTG OIL	0	0	0.0%	1,930	-100.0%	0	0	0.0%
LTD NAT GAS	234,657	226,655	3.5%	319,532	-26.6%	234,657	226,655	3.5%
GASOIL MINI CALENDAR SWAP	208	468	-55.6%	105	98.1%	208	468	-55.6%
GASOIL 0.1 ROTTERDAM BARG	0	0	0.0%	0	0.0%	0	0	0.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
HUSTN SHIP CHNL PIPE SWP	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	0	0	0.0%	0	0.0%	0	0	0.0%
PANHANDLE PIPE SWAP	0	0	-	0	0.0%	0	0	-
BRENT OIL LAST DAY	2,720,306	2,744,250	-0.9%	2,106,816	29.1%	2,720,306	2,744,250	-0.9%
BRENT CALENDAR SWAP	274	6,340	-95.7%	2,055	-86.7%	274	6,340	-95.7%
GASOIL 0.1 CARGOES CIF NE	0	0	0.0%	0	0.0%	0	0	0.0%
GASOIL 0.1 RDAM BRGS VS I	0	25	-100.0%	12	-100.0%	0	25	-100.0%
GASOIL 0.1 CIF NWE VS ISE	0	145	-100.0%	0	0.0%	0	145	-100.0%
NY H OIL PLATTS VS NYMEX	0	350	-100.0%	0	0.0%	0	350	-100.0%
MARS (ARGUS) VS WTI SWAP	8,748	7,145	22.4%	5,217	67.7%	8,748	7,145	22.4%
MARS (ARGUS) VS WTI TRD M	8,970	0	0.0%	410	2,087.8%	8,970	0	0.0%
WTS (ARGUS) VS WTI TRD MT	1,125	3,690	-69.5%	462	143.5%	1,125	3,690	-69.5%
SINGAPORE 180CST BALMO	113	51	121.6%	23	391.3%	113	51	121.6%
SINGAPORE 380CST BALMO	40	140	-71.4%	25	60.0%	40	140	-71.4%
SINGAPORE JET KERO BALMO	0	250	-100.0%	0	0.0%	0	250	-100.0%
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	0	0.0%
EURO 3.5% FUEL OIL RDAM B	297	1,014	-70.7%	222	33.8%	297	1,014	-70.7%
EURO 1% FUEL OIL NEW BALM	173	16	981.3%	0	0.0%	173	16	981.3%
NY HARBOR 1% FUEL OIL BAL	0	0	0.0%	0	0.0%	0	0	0.0%
GULF COAST 3% FUEL OIL BA	1,653	2,935	-43.7%	493	235.3%	1,653	2,935	-43.7%
PREMIUM UNLND 10P FOB MED	416	570	-27.0%	267	55.8%	416	570	-27.0%
GASOIL 10P CRG CIF NW VS	10	25	-60.0%	0	0.0%	10	25	-60.0%
GASOIL 0.1 CRG CIF NW VS	5	0	-	0	0.0%	5	0	-
BRENT CFD SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
JET FUEL CRG CIF NEW VS I	0	0	0.0%	0	0.0%	0	0	0.0%
3.5% FUEL OIL CID MED SWA	290	110	163.6%	309	-6.1%	290	110	163.6%
ARGUS PROPAN FAR EST INDE	1,104	282	291.5%	887	24.5%	1,104	282	291.5%
ULSD 10PPM CIF VS ICE GAS	35	0	0.0%	0	0.0%	35	0	0.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	0.0%	0	0.0%	0	0	0.0%
JET FUEL BRG FOB RDM VS I	2	0	0.0%	0	0.0%	2	0	0.0%
PJM NILL DA OFF-PEAK	60,032	8,832	579.7%	24,063	149.5%	60,032	8,832	579.7%
PJM AECO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	0	0	0.0%	3,845	-100.0%	0	0	0.0%
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%
PJM EASTERNH DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%

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PJM JCPL DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM JCPL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PEPCO DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PEPCO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PPL DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PPL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PSEG DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PSEG DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WESTHDA PEAK	460	0	0.0%	2,540	-81.9%	460	0	0.0%
PJM WESTH DA OFF-PEAK	0	0	0.0%	58,720	-100.0%	0	0	0.0%
PJM WESTH RT PEAK	46,501	0	0.0%	33,852	37.4%	46,501	0	0.0%
PJM WESTH RT OFF-PEAK	314,264	65,856	377.2%	458,697	-31.5%	314,264	65,856	377.2%
ALGONQUIN CITYGATES BASIS	642	0	0.0%	54	1,088.9%	642	0	0.0%
TCO NG INDEX SWAP	0	0	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%
TENNESSEE 500 LEG NG SWIN	0	0	0.0%	0	0.0%	0	0	0.0%
GASOIL 0.1 CIF MED SWAP	60	0	-	0	0.0%	60	0	-
GASOIL 0.1CIF MED VS ICE	80	30	166.7%	75	6.7%	80	30	166.7%
ULSD 10PPM CIF MED SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
ULSD 10PPM CIF MED VS ICE	22	30	-26.7%	210	-89.5%	22	30	-26.7%
BRENT BALMO SWAP	20	303	-93.4%	100	-80.0%	20	303	-93.4%
ICE GASOIL BALMO SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
JET FUEL CARGOES CIF NEW	0	0	0.0%	0	0.0%	0	0	0.0%
ULSD 10PPM CIF NW BALMO S	0	0	0.0%	0	0.0%	0	0	0.0%
PERMIAN BASIS SWAP	6,377	642	893.3%	14,844	-57.0%	6,377	642	893.3%
Tetco ELA Basis	0	0	-	0	0.0%	0	0	-
PANHANDLE INDEX SWAP FUTU	0	0	-	124	-100.0%	0	0	-
GULF COAST JET FUEL CLNDR	123	825	-85.1%	0	0.0%	123	825	-85.1%
EUROPE 1% FUEL OIL NWE CA	285	119	139.5%	145	96.6%	285	119	139.5%
SINGAPORE FUEL 180CST CAL	1,191	3,992	-70.2%	993	19.9%	1,191	3,992	-70.2%
NYISO G	0	0	0.0%	0	0.0%	0	0	0.0%
GULF COAST NO.6 FUEL OIL	64,763	100,425	-35.5%	63,352	2.2%	64,763	100,425	-35.5%
NEW YORK HUB ZONE G PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NORTHERN ILLINOIS OFF-PEA	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE FUEL OIL SPREAD	218	1,212	-82.0%	286	-23.8%	218	1,212	-82.0%
SINGAPORE JET KERO GASOIL	700	350	100.0%	20	3,400.0%	700	350	100.0%
TETCO M-3 INDEX	0	0	0.0%	4,280	-100.0%	0	0	0.0%
DOMINION TRAN INC - APP I	660	0	-	0	0.0%	660	0	-
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL PHY	3,341,068	3,247,061	2.9%	3,470,111	-3.7%	3,341,068	3,247,061	2.9%
GASOIL 10PPM CARGOES CIF	3	0	0.0%	3	0.0%	3	0	0.0%
GASOIL 10PPM VS ICE SWAP	7	371	-98.1%	35	-80.0%	7	371	-98.1%
NY1% VS GC SPREAD SWAP	2,300	1,455	58.1%	2,230	3.1%	2,300	1,455	58.1%
SINGAPORE GASOIL BALMO	420	0	0.0%	172	144.2%	420	0	0.0%
EUROPEAN NAPHTHA BALMO	114	114	0.0%	53	115.1%	114	114	0.0%
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	0	0.0%
DIESEL 10P BRG FOB RDM VS	0	0	0.0%	0	0.0%	0	0	0.0%
ARGUS PROPAN(SAUDI ARAMC	1,065	601	77.2%	889	19.8%	1,065	601	77.2%

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CMEG Exchange Volume Report - Monthly

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
PJM AECO DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
N ILLINOIS HUB MTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
MINY HTG OIL	8	13	-38.5%	10	-20.0%	8	13	-38.5%
WAHA BASIS	3,188	2,868	11.2%	7,633	-58.2%	3,188	2,868	11.2%
MINY NATURAL GAS	26,137	34,749	-24.8%	32,852	-20.4%	26,137	34,749	-24.8%
SINGAPORE GASOIL SWAP	2,345	4,235	-44.6%	1,990	17.8%	2,345	4,235	-44.6%
UP DOWN GC ULSD VS NMX HO	56,027	35,417	58.2%	51,071	9.7%	56,027	35,417	58.2%
PJM NILL DA PEAK	1,866	295	532.5%	1,211	54.1%	1,866	295	532.5%
PJM DAYTON DA OFF-PEAK	0	7,808	-100.0%	70,120	-100.0%	0	7,808	-100.0%
LA JET (OPIS) SWAP	1,075	425	152.9%	585	83.8%	1,075	425	152.9%
ULSD UP-DOWN BALMO SWP	1,535	2,020	-24.0%	8,073	-81.0%	1,535	2,020	-24.0%
JET FUEL UP-DOWN BALMO CL	3,710	3,765	-1.5%	3,773	-1.7%	3,710	3,765	-1.5%
EIA FLAT TAX ONHWAY DIESE	3,596	876	310.5%	1,193	201.4%	3,596	876	310.5%
ARGUS LLS VS. WTI (ARG) T	12,589	3,107	305.2%	14,578	-13.6%	12,589	3,107	305.2%
JAPAN NAPHTHA BALMO SWAP	92	60	53.3%	24	283.3%	92	60	53.3%
NY 3.0% FUEL OIL (PLATTS	75	275	-72.7%	1,050	-92.9%	75	275	-72.7%
NY 2.2% FUEL OIL (PLATTS	120	0	0.0%	340	-64.7%	120	0	0.0%
BRENT CFD(PLATTS) VS FRNT	0	0	0.0%	0	0.0%	0	0	0.0%
RBOB GASOLINE BALMO CLNDR	0	1,068	-100.0%	1,367	-100.0%	0	1,068	-100.0%
GASOLINE UP-DOWN BALMO SW	350	590	-40.7%	250	40.0%	350	590	-40.7%
TRANSCO ZONE 4 NAT GAS IN	0	0	0.0%	310	-100.0%	0	0	0.0%
COLUMBIA GULF MAIN NAT G	0	0	0.0%	930	-100.0%	0	0	0.0%
SOUTHERN NAT LA NAT GAS	522	0	-	0	0.0%	522	0	-
COLUMB GULF MAINLINE NG B	3,966	6,113	-35.1%	1,138	248.5%	3,966	6,113	-35.1%
TENNESSEE 800 LEG NG BASI	428	1,284	-66.7%	0	0.0%	428	1,284	-66.7%
TRANSCO ZONE 1 NG BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
ONEOK OKLAHOMA NG BASIS	453	0	0.0%	730	-37.9%	453	0	0.0%
SOUTH STAR TEX OKLHM KNS	0	0	0.0%	0	0.0%	0	0	0.0%
TEXAS GAS ZONE1 NG BASIS	0	5,664	-100.0%	0	0.0%	0	5,664	-100.0%
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	158,065	1,488	10,522.6%	109,642	44.2%	158,065	1,488	10,522.6%
NYISO ZONE G 5MW D AH O P	0	0	0.0%	12,080	-100.0%	0	0	0.0%
NYISO ZONE J 5MW D AH PK	650	0	0.0%	410	58.5%	650	0	0.0%
NYISO ZONE J 5MW D AH O P	0	0	0.0%	7,840	-100.0%	0	0	0.0%
PJM COMED 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM COMED 5MW D AH O PK	0	0	0.0%	2,120	-100.0%	0	0	0.0%
NEPOOL INTR HUB 5MW D AH	9,870	0	0.0%	830	1,089.2%	9,870	0	0.0%
CIN HUB 5MW REAL TIME PK	15,390	0	0.0%	1,519	913.2%	15,390	0	0.0%
CIN HUB 5MW D AH PK	5,050	5,090	-0.8%	982	414.3%	5,050	5,090	-0.8%
NYISO ZONE A 5MW D AH PK	0	4,175	-100.0%	2,035	-100.0%	0	4,175	-100.0%
NYISO ZONE A 5MW D AH O P	0	228,288	-100.0%	14,040	-100.0%	0	228,288	-100.0%
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	0	0.0%
NEPOOL CNCTCT 5MW D AH O	0	0	0.0%	0	0.0%	0	0	0.0%
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	400	-100.0%	0	0.0%	0	400	-100.0%
NEPOOL NE MASS 5MW D AH O	0	0	0.0%	0	0.0%	0	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	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
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	1,852	0	0.0%	2,705	-31.5%	1,852	0	0.0%
PJM AD HUB 5MW REAL TIME	113,655	7,808	1,355.6%	135,180	-15.9%	113,655	7,808	1,355.6%
NEPOOL MAINE 5MW D AH O E	0	0	0.0%	0	0.0%	0	0	0.0%
CIN HUB 5MW D AH O PK	74,480	94,000	-20.8%	0	0.0%	74,480	94,000	-20.8%
CIN HUB 5MW REAL TIME O P	293,760	224,192	31.0%	27,560	965.9%	293,760	224,192	31.0%
RBOB PHY	3,362,377	3,070,723	9.5%	3,365,617	-0.1%	3,362,377	3,070,723	9.5%
SING FUEL	0	0	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	1,650	-54.5%	2,190	-65.8%	750	1,650	-54.5%
NORTHERN NATURAL GAS DEMA	87	118	-26.3%	320	-72.8%	87	118	-26.3%
HOUSTON SHIP CHANNEL INDE	0	0	0.0%	0	0.0%	0	0	0.0%
EUROPE JET KERO NWE CALSW	0	105	-100.0%	5	-100.0%	0	105	-100.0%
MINY WTI CRUDE OIL	312,696	365,002	-14.3%	229,374	36.3%	312,696	365,002	-14.3%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	0.0%	0	0	-
ROCKIES KERN OPAL - NW IN	0	0	-	0	0.0%	0	0	-
NATURAL GAS PHY	6,472,905	7,616,960	-15.0%	7,983,984	-18.9%	6,472,905	7,616,960	-15.0%
APPALACHIAN COAL (PHY)	0	430	-100.0%	70	-100.0%	0	430	-100.0%
WTI CALENDAR	32,056	36,243	-11.6%	21,585	48.5%	32,056	36,243	-11.6%
HENRY HUB BASIS SWAP	39,507	7,432	431.6%	7,580	421.2%	39,507	7,432	431.6%
DEMARCO INDEX FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
WTS (ARGUS) VS WTI SWAP	1,615	5,352	-69.8%	1,816	-11.1%	1,615	5,352	-69.8%
PREMIUM UNLEAD 10PPM FOB	34	29	17.2%	0	0.0%	34	29	17.2%
CHICAGO UNL GAS PL VS RBO	1,125	35	3,114.3%	0	0.0%	1,125	35	3,114.3%
CRUDE OIL PHY	21,710,311	16,513,632	31.5%	18,063,524	20.2%	21,710,311	16,513,632	31.5%
RBOB CALENDAR SWAP	5,998	5,080	18.1%	11,085	-45.9%	5,998	5,080	18.1%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	0.0%	0	0	0.0%
LA CARB DIESEL (OPIS)	0	0	0.0%	0	0.0%	0	0	0.0%
CHICAGO ETHANOL SWAP	95,679	83,398	14.7%	64,394	48.6%	95,679	83,398	14.7%
NEW YORK ETHANOL SWAP	4,040	1,405	187.5%	855	372.5%	4,040	1,405	187.5%
GASOIL BULLET SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
EURO PROPANE CIF ARA SWA	815	375	117.3%	709	15.0%	815	375	117.3%
JAPAN C&F NAPHTHA SWAP	1,452	539	169.4%	714	103.4%	1,452	539	169.4%
NYMEX ULSD VS NYMEX HO	0	315	-100.0%	0	0.0%	0	315	-100.0%
GASOLINE UP-DOWN (ARGUS)	0	0	0.0%	0	0.0%	0	0	0.0%
LA CARBOB GASOLINE(OPIS)S	2,050	625	228.0%	525	290.5%	2,050	625	228.0%
LA CARB DIESEL (OPIS) SWA	137	616	-77.8%	625	-78.1%	137	616	-77.8%
JAPAN C&F NAPHTHA CRACK S	1,539	250	515.6%	97	1,486.6%	1,539	250	515.6%
LLS (ARGUS) VS WTI SWAP	7,865	14,784	-46.8%	3,916	100.8%	7,865	14,784	-46.8%
MINY RBOB GAS	3	5	-40.0%	6	-50.0%	3	5	-40.0%
RBOB GAS	1,350	1,230	9.8%	5,416	-75.1%	1,350	1,230	9.8%
RBOB CRACK SPREAD	2,494	1,880	32.7%	1,616	54.3%	2,494	1,880	32.7%
RBOB UP-DOWN CALENDAR SW	7,438	8,400	-11.5%	9,252	-19.6%	7,438	8,400	-11.5%
NY HARBOR RESIDUAL FUEL 1	6,248	5,892	6.0%	6,908	-9.6%	6,248	5,892	6.0%
NY HARBOR HEAT OIL SWP	3,020	7,658	-60.6%	4,064	-25.7%	3,020	7,658	-60.6%
LA JET FUEL VS NYM NO 2 H	235	40	487.5%	50	370.0%	235	40	487.5%
ANR OKLAHOMA	1,644	1,514	8.6%	972	69.1%	1,644	1,514	8.6%
MICHIGAN BASIS	1,824	0	0.0%	0	0.0%	1,824	0	0.0%
Sumas Basis Swap	475	200	137.5%	366	29.8%	475	200	137.5%
NGPL MID-CONTINENT	7,330	5,470	34.0%	6,824	7.4%	7,330	5,470	34.0%

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Energy Futures								
TEXAS EASTERN ZONE M-3 BA	9,830	2,568	282.8%	4,308	128.2%	9,830	2,568	282.8%
PGE&E CITYGATE	0	0	0.0%	0	0.0%	0	0	0.0%
PJM MONTHLY	120	0	0.0%	444	-73.0%	120	0	0.0%
NORTHERN NATURAL GAS VENTL	0	1,029	-100.0%	760	-100.0%	0	1,029	-100.0%
DOMINION TRANSMISSION INC	16,080	8,988	78.9%	15,703	2.4%	16,080	8,988	78.9%
TCO BASIS SWAP	8,570	5,434	57.7%	3,575	139.7%	8,570	5,434	57.7%
CIG BASIS	9,279	6,066	53.0%	20,728	-55.2%	9,279	6,066	53.0%
PJM DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
COLUMBIA GULF ONSHORE	3,108	0	0.0%	930	234.2%	3,108	0	0.0%
Tetco STX Basis	0	428	-100.0%	0	0.0%	0	428	-100.0%
Transco Zone 3 Basis	428	0	0.0%	0	0.0%	428	0	0.0%
HENRY HUB SWING FUTURE	290	0	0.0%	0	0.0%	290	0	0.0%
HENRY HUB INDEX SWAP FUTU	33,365	7,432	348.9%	7,580	340.2%	33,365	7,432	348.9%
WAHA INDEX SWAP FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
GULF COAST GASOLINE CLNDR	1,300	10	12,900.0%	1,200	8.3%	1,300	10	12,900.0%
EUROPE NAPHTHA CALSWAP	808	2,205	-63.4%	957	-15.6%	808	2,205	-63.4%
EUROPE 1% FUEL OIL RDAM C	10	15	-33.3%	0	0.0%	10	15	-33.3%
EUROPE 3.5% FUEL OIL RDAM	7,354	15,255	-51.8%	4,544	61.8%	7,354	15,255	-51.8%
EUROPE 3.5% FUEL OIL MED	334	170	96.5%	309	8.1%	334	170	96.5%
PANHANDLE BASIS SWAP FUTU	7,006	8,705	-19.5%	7,646	-8.4%	7,006	8,705	-19.5%
SAN JUAN BASIS SWAP	4,100	2,013	103.7%	5,148	-20.4%	4,100	2,013	103.7%
SOCAL BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE 6 BASIS SWAP	1,057	152	595.4%	428	147.0%	1,057	152	595.4%
NYISO A	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO J	0	88	-100.0%	22	-100.0%	0	88	-100.0%
GULF COAST JET VS NYM 2 H	28,422	27,220	4.4%	35,021	-18.8%	28,422	27,220	4.4%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	0.0%	0	0	0.0%
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%
EURO 3.5% FUEL OIL SPREAD	920	1,659	-44.5%	885	4.0%	920	1,659	-44.5%
GASOIL CALENDAR SWAP	6	0	0.0%	29	-79.3%	6	0	0.0%
EURO GASOIL 10 CAL SWAP	3	0	0.0%	3	0.0%	3	0	0.0%
NGPL TEXOK SWING SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
CENTERPOINT EAST INDEX	0	336	-100.0%	0	0.0%	0	336	-100.0%
CRUDE OIL	23,684	41,982	-43.6%	10,250	131.1%	23,684	41,982	-43.6%
BRENT FINANCIAL FUTURES	1,925	23,765	-91.9%	4,667	-58.8%	1,925	23,765	-91.9%
WTI-BRENT BULLET SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT CALENDAR SWAP	12,309	24,185	-49.1%	25,758	-52.2%	12,309	24,185	-49.1%
DATED TO FRONTLINE BRENT	0	1,970	-100.0%	1,780	-100.0%	0	1,970	-100.0%
ICE BRENT DUBAI SWAP	0	4,800	-100.0%	2,830	-100.0%	0	4,800	-100.0%
GASOIL CRACK SPREAD CALEN	753	7,862	-90.4%	1,073	-29.8%	753	7,862	-90.4%
EUROPEAN NAPHTHA CRACK SP	4,694	9,463	-50.4%	3,124	50.3%	4,694	9,463	-50.4%
EURO GASOIL 10PPM VS ICE	70	73	-4.1%	104	-32.7%	70	73	-4.1%
JET CIF NWE VS ICE	20	270	-92.6%	161	-87.6%	20	270	-92.6%
JET BARGES VS ICE GASOIL	22	0	0.0%	0	0.0%	22	0	0.0%
SINGAPORE GASOIL VS ICE	1,050	350	200.0%	0	0.0%	1,050	350	200.0%
NATURAL GAS PEN SWP	93,337	336,259	-72.2%	205,840	-54.7%	93,337	336,259	-72.2%
WESTERN RAIL DELIVERY PRB	1,100	5,640	-80.5%	570	93.0%	1,100	5,640	-80.5%
EASTERN RAIL DELIVERY CSX	1,635	5,000	-67.3%	910	79.7%	1,635	5,000	-67.3%
EUROPE DATED BRENT SWAP	300	3,254	-90.8%	0	0.0%	300	3,254	-90.8%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
TC5 RAS TANURA TO YOKOHAM	0	15	-100.0%	0	0.0%	0	15	-100.0%
TD3 MEG TO JAPAN 250K MT	0	0	0.0%	0	0.0%	0	0	0.0%
TC2 ROTTERDAM TO USAC 37K	0	13	-100.0%	0	0.0%	0	13	-100.0%
PJM OFF-PEAK LMP SWAP FUT	0	80	-100.0%	0	0.0%	0	80	-100.0%
NYISO A OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO G OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO J OFF-PEAK	0	0	0.0%	10	-100.0%	0	0	0.0%
ISO NEW ENGLAND OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB OFF-PEAK M	0	10	-100.0%	0	0.0%	0	10	-100.0%
N ILLINOIS HUB DAILY	0	0	-	0	0.0%	0	0	-
AEP-DAYTON HUB MTHLY	0	22	-100.0%	0	0.0%	0	22	-100.0%
FUELOIL SWAP:CARGOES VS.B	559	1,039	-46.2%	198	182.3%	559	1,039	-46.2%
EAST/WEST FUEL OIL SPREAD	5	672	-99.3%	5	0.0%	5	672	-99.3%
SINGAPORE 380CST FUEL OIL	6,110	5,925	3.1%	5,683	7.5%	6,110	5,925	3.1%
SINGAPORE JET KEROSENE SW	425	2,107	-79.8%	880	-51.7%	425	2,107	-79.8%
SINGAPORE NAPHTHA SWAP	0	50	-100.0%	0	0.0%	0	50	-100.0%
SONAT BASIS SWAP FUTURE	0	2,568	-100.0%	0	0.0%	0	2,568	-100.0%
FLORIDA GAS ZONE3 BASIS S	0	8,560	-100.0%	0	0.0%	0	8,560	-100.0%
TRANSCO ZONE4 BASIS SWAP	2,715	18,618	-85.4%	5,866	-53.7%	2,715	18,618	-85.4%
ANR LOUISIANA BASIS SWAP	0	428	-100.0%	0	0.0%	0	428	-100.0%
TENNESSEE 500 LEG BASIS S	0	2,598	-100.0%	0	0.0%	0	2,598	-100.0%
TENNESSEE ZONE 0 BASIS SW	0	0	0.0%	428	-100.0%	0	0	0.0%
TRANSCO ZONE 6 INDEX	604	36	1,577.8%	0	0.0%	604	36	1,577.8%
CINERGY HUB OFF-PEAK MONT	0	0	0.0%	0	0.0%	0	0	0.0%
GULF COAST ULSD CALENDAR	1,907	1,314	45.1%	1,029	85.3%	1,907	1,314	45.1%
GULF COAST ULSD CRACK SPR	1,425	450	216.7%	585	143.6%	1,425	450	216.7%
HENRY HUB SWAP	596,527	524,426	13.7%	436,032	36.8%	596,527	524,426	13.7%
DUBAI CRUDE OIL CALENDAR	1,842	1,882	-2.1%	3,202	-42.5%	1,842	1,882	-2.1%
USGC UNL 87 CRACK SPREAD	0	175	-100.0%	200	-100.0%	0	175	-100.0%
NYH NO 2 CRACK SPREAD CAL	2,216	8,342	-73.4%	6,058	-63.4%	2,216	8,342	-73.4%
NO 2 UP-DOWN SPREAD CALEN	1,325	250	430.0%	150	783.3%	1,325	250	430.0%
SINGAPORE MOGAS 92 UNLEAD	0	785	-100.0%	210	-100.0%	0	785	-100.0%
ETHANOL T2 FOB ROTT INCL DU	1,810	2,514	-28.0%	690	162.3%	1,810	2,514	-28.0%
SINGAPORE MOGAS 92 UNLEAD	7,629	11,351	-32.8%	8,253	-7.6%	7,629	11,351	-32.8%
PROPANE NON-LDH MT. BEL (OF	9,200	4,396	109.3%	4,660	97.4%	9,200	4,396	109.3%
PROPANE NON-LDH MB (OPIS) B	774	250	209.6%	0	0.0%	774	250	209.6%
NY JET FUEL (PLATTS) HEAT OIL	0	720	-100.0%	0	0.0%	0	720	-100.0%
JET AV FUEL (P) CAR FM ICE GA	0	10	-100.0%	41	-100.0%	0	10	-100.0%
FUEL OIL (PLATS) CAR CM	123	120	2.5%	0	0.0%	123	120	2.5%
FUEL OIL (PLATS) CAR CN	0	5	-100.0%	0	0.0%	0	5	-100.0%
NY JET FUEL (ARGUS) VS HEATI	0	0	0.0%	0	0.0%	0	0	0.0%
NY ULSD (ARGUS) VS HEATING	875	8,257	-89.4%	2,117	-58.7%	875	8,257	-89.4%
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%	0	0	0.0%
IN DELIVERY MONTH EUA	4,800	16,450	-70.8%	4,350	10.3%	4,800	16,450	-70.8%
DATED BRENT (PLATTS) DAILY S	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO OUTRIGHT EURO	7,843	9,940	-21.1%	9,297	-15.6%	7,843	9,940	-21.1%
GAS EURO-BOB OXY NWE BARG	17,247	25,786	-33.1%	24,371	-29.2%	17,247	25,786	-33.1%
GAS EURO-BOB OXY NWE BARG	10,200	9,912	2.9%	6,292	62.1%	10,200	9,912	2.9%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
PREM UNL GAS 10PPM RDAM F	0	55	-100.0%	0	0.0%	0	55	-100.0%
PREM UNL GAS 10PPM RDAM F	3	35	-91.4%	45	-93.3%	3	35	-91.4%
MONT BELVIEU NORMAL BUTAN	20,104	17,116	17.5%	18,370	9.4%	20,104	17,116	17.5%
MONT BELVIEU ETHANE 5 DECI	21,405	11,105	92.8%	18,278	17.1%	21,405	11,105	92.8%
MONT BELVIEU LDH PROPANE 5	79,492	53,499	48.6%	83,710	-5.0%	79,492	53,499	48.6%
EUROPEAN GASOIL (ICE)	375,011	13,253	2,729.6%	347,546	7.9%	375,011	13,253	2,729.6%
ERCOT NORTH ZMCPE 5MW OF	0	0	-	0	0.0%	0	0	-
ERCOT NORTH ZMCPE 5MW OF	4,280	0	0.0%	4,704	-9.0%	4,280	0	0.0%
ERCOT NORTH ZMCPE 5MW PE	235	0	0.0%	255	-7.8%	235	0	0.0%
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	0.0%	0	0	0.0%
MONT BELVIEU NORMAL BUTAN	519	423	22.7%	293	77.1%	519	423	22.7%
MONT BELVIEU ETHANE OPIS B	115	920	-87.5%	90	27.8%	115	920	-87.5%
MONT BELVIEU NATURAL GASO	168	140	20.0%	110	52.7%	168	140	20.0%
MONT BELVIEU LDH PROPANE C	170	945	-82.0%	516	-67.1%	170	945	-82.0%
CONWAY NORMAL BUTANE (OPI	75	60	25.0%	0	0.0%	75	60	25.0%
CONWAY NATURAL GASOLINE (126	0	0.0%	307	-59.0%	126	0	0.0%
CONWAY PROPANE 5 DECIMALS	4,350	8,250	-47.3%	5,638	-22.8%	4,350	8,250	-47.3%
PETROCHEMICALS	3,186	3,236	-1.5%	3,888	-18.1%	3,186	3,236	-1.5%
MONT BELVIEU NATURAL GASO	6,801	7,428	-8.4%	4,453	52.7%	6,801	7,428	-8.4%
CRUDE OIL LAST DAY	0	0	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%	0	0.0%	0	0	0.0%
MARS BLEND CRUDE OIL	115	0	-	0	-	115	0	-
NYMEX ALUMINUM FUTURES	0	0	0.0%	0	0.0%	0	0	0.0%
GASOIL 0.1 CIF MED BALMO	0	0	-	0	0.0%	0	0	-
RBOB CRACK SPREAD BALMO S	0	0	-	0	0.0%	0	0	-
CARBON EUA EMISSIONS EURO	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	0.0%
EURO 3.5% FUEL OIL M CRK	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	2,361	3,959	-40.4%	3,966	-40.5%	2,361	3,959	-40.4%
CHICAGO ULSD PL VS HO SPR	275	763	-64.0%	297	-7.4%	275	763	-64.0%
PETRO CRK&SPRD EURO	8,897	7,794	14.2%	5,654	57.4%	8,897	7,794	14.2%
GRP THREE UNL GS (PLT) VS	1,875	988	89.8%	1,920	-2.3%	1,875	988	89.8%
CRUDE OIL OUTRIGHTS	9,884	9,409	5.0%	4,525	118.4%	9,884	9,409	5.0%
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	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL BALMO CLNDR S	75	0	0.0%	60	25.0%	75	0	0.0%
FREIGHT MARKETS	243	0	0.0%	28	767.9%	243	0	0.0%
PLASTICS	580	1,664	-65.1%	40	1,350.0%	580	1,664	-65.1%
ELEC FINSETTLED	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL RHD ISLD 5MW D AH	0	0	0.0%	120	-100.0%	0	0	0.0%
SINGAPORE GASOIL CALENDAR	0	5,164	-100.0%	0	0.0%	0	5,164	-100.0%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	0.0%	0	0	-
PJM APS ZONE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO OUTRIGHT NA	11,402	9,344	22.0%	13,731	-17.0%	11,402	9,344	22.0%
PJM APS ZONE DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC ERCOT DLY PEAK	0	0	0.0%	0	0.0%	0	0	0.0%

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Energy Futures								
CRUDE OIL SPRDS	1,446	0	0.0%	1,151	25.6%	1,446	0	0.0%
ELEC ERCOT OFF PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
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	0	0.0%
MJC FUT	138	30	360.0%	120	15.0%	138	30	360.0%
PETRO CRCKS & SPRDS NA	32,888	42,507	-22.6%	30,560	7.6%	32,888	42,507	-22.6%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NAT GAS BASIS SWAP	302	0	0.0%	0	0.0%	302	0	0.0%
MCCLOSKEY RCH BAY COAL	35,296	37,597	-6.1%	20,270	74.1%	35,296	37,597	-6.1%
NGPL TEX/OK	13,056	3,520	270.9%	3,786	244.8%	13,056	3,520	270.9%
MNC FUT	3,941	5,243	-24.8%	3,950	-0.2%	3,941	5,243	-24.8%
MCCLOSKEY ARA ARGS COAL	246,068	236,985	3.8%	134,817	82.5%	246,068	236,985	3.8%
DAILY PJM	0	0	0.0%	0	0.0%	0	0	0.0%
ONTARIO POWER SWAPS	185	148,020	-99.9%	40	362.5%	185	148,020	-99.9%
INDIANA MISO	0	1,066	-100.0%	0	0.0%	0	1,066	-100.0%
SINGAPORE GASOIL	3,414	2,912	17.2%	2,713	25.8%	3,414	2,912	17.2%
PETRO CRCKS & SPRDS ASIA	1,050	370	183.8%	450	133.3%	1,050	370	183.8%
EMMISSIONS	0	0	0.0%	0	0.0%	0	0	0.0%
PJM ATSI ELEC	0	0	0.0%	0	0.0%	0	0	0.0%
PETROLEUM PRODUCTS ASIA	1,181	1,528	-22.7%	1,790	-34.0%	1,181	1,528	-22.7%
NYISO CAPACITY	168	780	-78.5%	700	-76.0%	168	780	-78.5%
AUSTRIALIAN COKE COAL	318	239	33.1%	12	2,550.0%	318	239	33.1%
PETROLEUM PRODUCTS	760	194	291.8%	0	0.0%	760	194	291.8%
EURO-DENOMINATED PETRO P	70	0	0.0%	10	600.0%	70	0	0.0%
COAL SWAP	1,041	1,007	3.4%	840	23.9%	1,041	1,007	3.4%
MGN1 SWAP FUT	193	145	33.1%	215	-10.2%	193	145	33.1%
NATURAL GAS INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
INDONESIAN COAL	0	385	-100.0%	60	-100.0%	0	385	-100.0%
UCM FUT	15	20	-25.0%	0	0.0%	15	20	-25.0%
NEW YORK HUB ZONE J PEAK	0	0	-	0	0.0%	0	0	-
MICHIGAN MISO	78,510	99,090	-20.8%	0	0.0%	78,510	99,090	-20.8%
CHICAGO ULSD (PLATTS) SWA	0	0	0.0%	0	0.0%	0	0	0.0%
GROUP THREE ULSD (PLATTS)	0	200	-100.0%	0	0.0%	0	200	-100.0%
MGF FUT	0	0	0.0%	0	0.0%	0	0	0.0%
TENN 800 LEG NAT GAS INDE	0	0	0.0%	819	-100.0%	0	0	0.0%
NEPOOL RHODE IL 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
DIESEL10PPM BARG VS ICE LS	0	0	0.0%	0	0.0%	0	0	0.0%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	0.0%	0	0	-
VENTURA NAT GAS PLATTS FIX	0	0	-	0	0.0%	0	0	-
ELEC ERCOT DLY OFF PK	0	0	-	0	0.0%	0	0	-
MJB FUT	0	0	-	0	0.0%	0	0	-
NATURAL GAS FIXED PRICE SW	0	0	-	0	0.0%	0	0	-
CENTER POINT NAT GAS FIXED	0	0	-	0	0.0%	0	0	-
COLUMBIA GULF NAT GAS FIXE	0	0	-	0	0.0%	0	0	-
EU LOW SULPHUR GASOIL CRA	0	0	0.0%	0	0.0%	0	0	0.0%
SUMAS NAT GAS PLATTS FIXED	0	0	-	0	0.0%	0	0	-
MINI RBOB V. EBOB(ARGUS) NW	735	836	-12.1%	954	-23.0%	735	836	-12.1%
MINI GAS EUROBOB OXY NWE A	95	441	-78.5%	245	-61.2%	95	441	-78.5%
CANADIAN LIGHT SWEET OIL	1,065	150	610.0%	3,423	-68.9%	1,065	150	610.0%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%	0	0	0.0%

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Energy Futures								
3.5% FUEL OIL CIF BALMO S	5	90	-94.4%	0	0.0%	5	90	-94.4%
MINI RBOB V. EBOBARG NWE BF	500	740	-32.4%	50	900.0%	500	740	-32.4%
NY HARBOR LOW SULPUR GAS	0	0	0.0%	0	0.0%	0	0	0.0%
ELECTRICITY ERCOT PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NY HARBOR LOW SULPUR GAS	0	0	0.0%	0	0.0%	0	0	0.0%
Energy Options								
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%	0	0	0.0%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	0.0%	0	0	-
SAN JUAN PIPE SWAP	0	0	0.0%	360	-100.0%	0	0	0.0%
SOCAL PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
BRENT OIL LAST DAY	11,281	18,589	-39.3%	1,880	500.1%	11,281	18,589	-39.3%
BRENT CALENDAR SWAP	30	54,900	-99.9%	2,034	-98.5%	30	54,900	-99.9%
SINGAPORE JET FUEL CALEND	0	0	0.0%	0	0.0%	0	0	0.0%
ROTTERDAM 3.5%FUEL OIL CL	40	45	-11.1%	0	0.0%	40	45	-11.1%
SINGAPORE FUEL OIL 180 CS	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL PHY	68,118	48,635	40.1%	64,576	5.5%	68,118	48,635	40.1%
HENRY HUB FINANCIAL LAST	1,222	3,260	-62.5%	1,657	-26.3%	1,222	3,260	-62.5%
RBOB PHY	40,272	29,986	34.3%	26,768	50.4%	40,272	29,986	34.3%
NATURAL GAS PHY	2,264,889	2,046,741	10.7%	2,744,781	-17.5%	2,264,889	2,046,741	10.7%
CRUDE OIL APO	9,069	228,385	-96.0%	13,936	-34.9%	9,069	228,385	-96.0%
NATURAL GAS 3 M CSO FIN	3,570	400	792.5%	0	0.0%	3,570	400	792.5%
NATURAL GAS 1 M CSO FIN	17,180	118,499	-85.5%	16,780	2.4%	17,180	118,499	-85.5%
WTI CRUDE OIL 1 M CSO FI	227,972	237,700	-4.1%	72,736	213.4%	227,972	237,700	-4.1%
CRUDE OIL PHY	4,571,864	3,728,943	22.6%	3,349,930	36.5%	4,571,864	3,728,943	22.6%
RBOB CALENDAR SWAP	48	12	300.0%	2,690	-98.2%	48	12	300.0%
RBOB 1MO CAL SPD OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	0.0%	0	0	0.0%
NY HARBOR HEAT OIL SWP	12,481	17,253	-27.7%	19,305	-35.3%	12,481	17,253	-27.7%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT BULLET SWAP	46,815	40,200	16.5%	23,370	100.3%	46,815	40,200	16.5%
HO 1 MONTH CLNDR OPTIONS	4,000	0	0.0%	0	0.0%	4,000	0	0.0%
NG HH 3 MONTH CAL	250	0	-	0	-	250	0	-
CRUDE OIL 1MO	215,352	331,961	-35.1%	123,175	74.8%	215,352	331,961	-35.1%
WTI 6 MONTH CALENDAR OPTI	0	0	0.0%	0	0.0%	0	0	0.0%
WTI 12 MONTH CALENDAR OPT	0	0	0.0%	0	0.0%	0	0	0.0%
NYMEX EUROPEAN GASOIL APO	0	204	-100.0%	0	0.0%	0	204	-100.0%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	0.0%	0	0	-
PETRO OUTRIGHT EURO	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	0.0%	0	0	-
PETROCHEMICALS	2,265	905	150.3%	120	1,787.5%	2,265	905	150.3%
NATURAL GAS SUMMER STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS OPTION ON CALE	7,140	4,000	78.5%	880	711.4%	7,140	4,000	78.5%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
EUROPEAN JET KEROSENE NW	0	0	0.0%	0	0.0%	0	0	0.0%
PJM CALENDAR STRIP	0	200	-100.0%	0	0.0%	0	200	-100.0%
CRUDE OIL OUTRIGHTS	150	0	0.0%	5,000	-97.0%	150	0	0.0%
APPALACHIAN COAL	0	40	-100.0%	0	0.0%	0	40	-100.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Options								
NATURAL GAS 6 M CSO FIN	200	3,175	-93.7%	0	0.0%	200	3,175	-93.7%
ELECTRICITY OFF PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC FINSETTLED	0	1	-100.0%	0	0.0%	0	1	-100.0%
SINGAPORE GASOIL CALENDAR	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS 5 M CSO FIN	0	0	0.0%	0	0.0%	0	0	0.0%
BRENT 1 MONTH CAL	0	0	0.0%	0	0.0%	0	0	0.0%
ETHANOL SWAP	6,590	4,670	41.1%	5,799	13.6%	6,590	4,670	41.1%
CRUDE OIL CALNDR STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
GASOIL CRACK SPREAD AVG PF	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS 2 M CSO FIN	0	0	0.0%	0	0.0%	0	0	0.0%
MCCLOSKEY RCH BAY COAL	0	1,200	-100.0%	0	0.0%	0	1,200	-100.0%
MCCLOSKEY ARA ARGS COAL	0	3,600	-100.0%	0	0.0%	0	3,600	-100.0%
SHORT TERM	5,145	580	787.1%	825	523.6%	5,145	580	787.1%
SHORT TERM CRUDE OIL	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS 12 M CSO FIN	0	0	-	400	-100.0%	0	0	-
SHORT TERM NATURAL GAS	7,285	2,650	174.9%	5,935	22.7%	7,285	2,650	174.9%
COAL API4 INDEX	300	350	-14.3%	0	0.0%	300	350	-14.3%
COAL API2 INDEX	32,525	14,580	123.1%	11,235	189.5%	32,525	14,580	123.1%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	0.0%	0	0	0.0%
COAL SWAP	200	1,690	-88.2%	0	0.0%	200	1,690	-88.2%
DAILY CRUDE OIL	0	1,400	-100.0%	0	0.0%	0	1,400	-100.0%
GASOLINE	0	0	0.0%	0	0.0%	0	0	0.0%
PJM ELECTRIC	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WES HUB PEAK CAL MTH	0	0	-	0	0.0%	0	0	-
LLS CRUDE OIL	0	0	-	0	0.0%	0	0	-
1 MO GASOIL CAL SWAP SPR	0	0	-	0	0.0%	0	0	-
WTI CRUDE OIL 12 M CSO F	0	0	0.0%	0	0.0%	0	0	0.0%
FX Futures								
AUSTRALIAN DOLLAR	2,273,056	1,893,560	20.0%	1,827,571	24.4%	2,273,056	1,893,560	20.0%
BRITISH POUND	1,919,076	2,024,558	-5.2%	1,985,348	-3.3%	1,919,076	2,024,558	-5.2%
BRAZIL REAL	56,163	56,021	0.3%	65,632	-14.4%	56,163	56,021	0.3%
CANADIAN DOLLAR	1,794,772	1,371,697	30.8%	1,630,182	10.1%	1,794,772	1,371,697	30.8%
E-MINI EURO FX	110,684	139,676	-20.8%	129,115	-14.3%	110,684	139,676	-20.8%
EURO FX	4,077,140	5,560,315	-26.7%	6,077,947	-32.9%	4,077,140	5,560,315	-26.7%
E-MINI JAPANESE YEN	41,493	27,347	51.7%	20,921	98.3%	41,493	27,347	51.7%
JAPANESE YEN	3,637,772	4,041,910	-10.0%	3,075,768	18.3%	3,637,772	4,041,910	-10.0%
MEXICAN PESO	1,089,100	822,046	32.5%	1,061,399	2.6%	1,089,100	822,046	32.5%
NEW ZEALND DOLLAR	449,819	430,266	4.5%	432,284	4.1%	449,819	430,266	4.5%
NKR/USD CROSS RATE	616	823	-25.2%	2,749	-77.6%	616	823	-25.2%
RUSSIAN RUBLE	33,720	14,082	139.5%	36,371	-7.3%	33,720	14,082	139.5%
S.AFRICAN RAND	11,580	7,191	61.0%	38,994	-70.3%	11,580	7,191	61.0%
SWISS FRANC	406,570	751,978	-45.9%	607,833	-33.1%	406,570	751,978	-45.9%
AD/CD CROSS RATES	15	45	-66.7%	16	-6.2%	15	45	-66.7%
AD/JY CROSS RATES	8,557	3,726	129.7%	5,204	64.4%	8,557	3,726	129.7%
AD/NE CROSS RATES	117	69	69.6%	64	82.8%	117	69	69.6%
BP/JY CROSS RATES	2,032	792	156.6%	3,046	-33.3%	2,032	792	156.6%
BP/SF CROSS RATES	16	401	-96.0%	141	-88.7%	16	401	-96.0%

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CMEG Exchange Volume Report - Monthly

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FX Futures								
CD/JY CROSS RATES	2	15	-86.7%	1	100.0%	2	15	-86.7%
EC/AD CROSS RATES	2,468	611	303.9%	4,810	-48.7%	2,468	611	303.9%
EC/CD CROSS RATES	3,139	3,491	-10.1%	5,765	-45.6%	3,139	3,491	-10.1%
EC/NOK CROSS RATES	3	0	0.0%	8	-62.5%	3	0	0.0%
EC/SEK CROSS RATES	44	47	-6.4%	802	-94.5%	44	47	-6.4%
EFX/BP CROSS RATES	80,713	68,358	18.1%	121,138	-33.4%	80,713	68,358	18.1%
EFX/JY CROSS RATES	40,182	56,485	-28.9%	72,879	-44.9%	40,182	56,485	-28.9%
EFX/SF CROSS RATES	30,534	64,180	-52.4%	73,751	-58.6%	30,534	64,180	-52.4%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	0	0	0.0%
SKR/USD CROSS RATES	933	566	64.8%	3,126	-70.2%	933	566	64.8%
CZECK KORUNA (US)	0	0	0.0%	0	0.0%	0	0	0.0%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	0	0	0.0%
HUNGARIAN FORINT (US)	0	0	0.0%	0	0.0%	0	0	0.0%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	0	0.0%
POLISH ZLOTY (US)	582	3,297	-82.3%	2,614	-77.7%	582	3,297	-82.3%
POLISH ZLOTY (EC)	5,097	0	0.0%	6,405	-20.4%	5,097	0	0.0%
SHEKEL	0	2	-100.0%	0	0.0%	0	2	-100.0%
RMB USD	540	177	205.1%	428	26.2%	540	177	205.1%
KOREAN WON	7	13	-46.2%	395	-98.2%	7	13	-46.2%
TURKISH LIRA	0	12	-100.0%	4	-100.0%	0	12	-100.0%
TURKISH LIRA (EU)	0	4	-100.0%	0	0.0%	0	4	-100.0%
E-MICRO EUR/USD	432,792	347,810	24.4%	351,169	23.2%	432,792	347,810	24.4%
E-MICRO GBP/USD	46,694	37,261	25.3%	31,755	47.0%	46,694	37,261	25.3%
E-MICRO USD/CAD	0	2	-100.0%	0	0.0%	0	2	-100.0%
E-MICRO USD/CHF	0	0	0.0%	4	-100.0%	0	0	0.0%
E-MICRO USD/JPY	0	1	-100.0%	10	-100.0%	0	1	-100.0%
E-MICRO AUD/USD	88,039	64,203	37.1%	51,043	72.5%	88,039	64,203	37.1%
MICRO CHF/USD	2,095	5,878	-64.4%	2,385	-12.2%	2,095	5,878	-64.4%
INDIAN RUPEE	12,355	6,451	91.5%	7,061	75.0%	12,355	6,451	91.5%
USDZAR	0	0	0.0%	31	-100.0%	0	0	0.0%
E-MICRO JPY/USD	23,704	25,424	-6.8%	8,918	165.8%	23,704	25,424	-6.8%
E-MICRO CAD/USD	18,089	13,774	31.3%	14,083	28.4%	18,089	13,774	31.3%
CHINESE RENMINBI (CNH)	2,747	507	441.8%	1,902	44.4%	2,747	507	441.8%
E-MICRO USD/CNH	32	42	-23.8%	43	-25.6%	32	42	-23.8%
E-MICRO INR/USD	97	553	-82.5%	72	34.7%	97	553	-82.5%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	0.0%	0	0	0.0%

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FX Options								
AUSTRALIAN DOLLAR	158,383	125,392	26.3%	101,700	55.7%	158,383	125,392	26.3%
BRITISH POUND	206,528	214,854	-3.9%	154,479	33.7%	206,528	214,854	-3.9%
BRAZIL REAL	0	0	0.0%	0	0.0%	0	0	0.0%
CANADIAN DOLLAR	236,878	122,145	93.9%	148,155	59.9%	236,878	122,145	93.9%
EURO FX	743,676	1,283,453	-42.1%	997,041	-25.4%	743,676	1,283,453	-42.1%
JAPANESE YEN	331,627	224,247	47.9%	230,823	43.7%	331,627	224,247	47.9%
MEXICAN PESO	2,675	1,019	162.5%	1,867	43.3%	2,675	1,019	162.5%
NEW ZEALND DOLLAR	0	10	-100.0%	0	0.0%	0	10	-100.0%
RUSSIAN RUBLE	173	0	0.0%	343	-49.6%	173	0	0.0%
SWISS FRANC	9,474	38,125	-75.2%	9,241	2.5%	9,474	38,125	-75.2%
JAPANESE YEN (EU)	653	660	-1.1%	180	262.8%	653	660	-1.1%
EURO FX (EU)	5,937	7,579	-21.7%	3,588	65.5%	5,937	7,579	-21.7%
SWISS FRANC (EU)	0	0	0.0%	0	0.0%	0	0	0.0%
CANADIAN DOLLAR (EU)	570	523	9.0%	149	282.6%	570	523	9.0%
BRITISH POUND (EU)	2,029	971	109.0%	1,148	76.7%	2,029	971	109.0%
AUSTRALIAN DLR (EU)	413	92	348.9%	24	1,620.8%	413	92	348.9%

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Commodities and Alternative Investments								
Futures								
CORN	5,878,059	5,468,902	7.5%	4,375,509	34.3%	5,878,059	5,468,902	7.5%
SOYBEAN	3,846,087	3,570,322	7.7%	4,967,381	-22.6%	3,846,087	3,570,322	7.7%
SOYBEAN MEAL	1,547,642	1,558,573	-0.7%	2,107,420	-26.6%	1,547,642	1,558,573	-0.7%
SOYBEAN OIL	1,713,243	1,985,337	-13.7%	2,924,027	-41.4%	1,713,243	1,985,337	-13.7%
OATS	15,634	14,618	7.0%	12,283	27.3%	15,634	14,618	7.0%
ROUGH RICE	14,845	12,317	20.5%	38,758	-61.7%	14,845	12,317	20.5%
MINI CORN	6,391	10,859	-41.1%	7,290	-12.3%	6,391	10,859	-41.1%
MINI SOYBEAN	10,476	21,319	-50.9%	15,611	-32.9%	10,476	21,319	-50.9%
MINI WHEAT	4,214	5,155	-18.3%	4,457	-5.5%	4,214	5,155	-18.3%
LIVE CATTLE	1,127,638	1,282,179	-12.1%	1,173,886	-3.9%	1,127,638	1,282,179	-12.1%
FEEDER CATTLE	188,497	238,256	-20.9%	230,741	-18.3%	188,497	238,256	-20.9%
LEAN HOGS	665,222	883,049	-24.7%	567,677	17.2%	665,222	883,049	-24.7%
LUMBER	13,340	13,744	-2.9%	16,065	-17.0%	13,340	13,744	-2.9%
MILK	20,769	30,448	-31.8%	25,218	-17.6%	20,769	30,448	-31.8%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	7,042	2,832	148.7%	6,174	14.1%	7,042	2,832	148.7%
BUTTER CS	3,085	2,365	30.4%	2,848	8.3%	3,085	2,365	30.4%
CLASS IV MILK	982	889	10.5%	1,987	-50.6%	982	889	10.5%
DRY WHEY	1,684	2,582	-34.8%	2,858	-41.1%	1,684	2,582	-34.8%
GSCI EXCESS RETURN FUT	2,452	2,277	7.7%	63,648	-96.1%	2,452	2,277	7.7%
GOLDMAN SACHS	28,761	30,680	-6.3%	33,549	-14.3%	28,761	30,680	-6.3%
ETHANOL	14,151	24,040	-41.1%	12,893	9.8%	14,151	24,040	-41.1%
HDD WEATHER	276	750	-63.2%	425	-35.1%	276	750	-63.2%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	50	-100.0%	0	0.0%	0	50	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
CAT WEATHER EUROPEAN	0	0	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	0	0	0.0%	0	0.0%	0	0	0.0%
HOUSING INDEX	9	8	12.5%	10	-10.0%	9	8	12.5%
DOW-UBS COMMOD INDEX	23,015	15,247	50.9%	60,615	-62.0%	23,015	15,247	50.9%
COTTON	19	27	-29.6%	15	26.7%	19	27	-29.6%
COCOA TAS	349	41	751.2%	125	179.2%	349	41	751.2%
COFFEE	12	83	-85.5%	14	-14.3%	12	83	-85.5%
SUGAR 11	122	196	-37.8%	218	-44.0%	122	196	-37.8%
GRAIN BASIS SWAPS	0	0	0.0%	0	0.0%	0	0	0.0%
CASH-SETTLED CHEESE	10,664	13,303	-19.8%	18,269	-41.6%	10,664	13,303	-19.8%
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	0	0.0%
FERTILIZER PRODUCTS	3,255	1,685	93.2%	3,600	-9.6%	3,255	1,685	93.2%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	26,144	-100.0%	0	0	0.0%
CHI WHEAT	1,820,678	1,787,181	1.9%	1,611,037	13.0%	1,820,678	1,787,181	1.9%
KC WHEAT	527,748	476,852	10.7%	383,780	37.5%	527,748	476,852	10.7%
Intercommodity Spread	0	0	-	0	0.0%	0	0	-
DJ_UBS ROLL SELECT INDEX FU	0	336	-100.0%	1,081	-100.0%	0	336	-100.0%
MALAYSIAN PALM SWAP	4,800	3,480	37.9%	6,440	-25.5%	4,800	3,480	37.9%

**Commodities and
Alternative Investments
Options**

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CMEG Exchange Volume Report - Monthly

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Options								
CORN	1,321,127	2,029,016	-34.9%	1,037,159	27.4%	1,321,127	2,029,016	-34.9%
SOYBEAN	1,137,641	1,540,104	-26.1%	1,406,162	-19.1%	1,137,641	1,540,104	-26.1%
SOYBEAN MEAL	151,413	248,374	-39.0%	204,473	-25.9%	151,413	248,374	-39.0%
SOYBEAN OIL	150,890	189,938	-20.6%	323,979	-53.4%	150,890	189,938	-20.6%
SOYBEAN CRUSH	672	77	772.7%	610	10.2%	672	77	772.7%
OATS	1,088	2,705	-59.8%	1,245	-12.6%	1,088	2,705	-59.8%
ROUGH RICE	2,239	1,228	82.3%	2,604	-14.0%	2,239	1,228	82.3%
WHEAT	0	485	-100.0%	100	-100.0%	0	485	-100.0%
LIVE CATTLE	389,790	383,441	1.7%	474,515	-17.9%	389,790	383,441	1.7%
FEEDER CATTLE	34,071	46,591	-26.9%	45,575	-25.2%	34,071	46,591	-26.9%
LEAN HOGS	165,968	236,570	-29.8%	228,719	-27.4%	165,968	236,570	-29.8%
LUMBER	1,052	1,093	-3.8%	965	9.0%	1,052	1,093	-3.8%
MILK	21,266	24,501	-13.2%	22,587	-5.8%	21,266	24,501	-13.2%
MLK MID	66	22	200.0%	62	6.5%	66	22	200.0%
NFD MILK	7,371	1,615	356.4%	4,338	69.9%	7,371	1,615	356.4%
BUTTER CS	2,121	1,390	52.6%	585	262.6%	2,121	1,390	52.6%
CLASS IV MILK	409	697	-41.3%	597	-31.5%	409	697	-41.3%
DRY WHEY	20	455	-95.6%	105	-81.0%	20	455	-95.6%
HDD WEATHER	0	1,600	-100.0%	0	0.0%	0	1,600	-100.0%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	500	-100.0%	0	0.0%	0	500	-100.0%
CDD SEASONAL STRIP	0	500	-100.0%	0	0.0%	0	500	-100.0%
HDD WEATHER EUROPEAN	0	500	-100.0%	0	0.0%	0	500	-100.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
HDD EURO SEASONAL STRIP	0	4,000	-100.0%	0	0.0%	0	4,000	-100.0%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
CORN NEARBY+2 CAL SPRD	2,331	2,156	8.1%	1,796	29.8%	2,331	2,156	8.1%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
WHEAT NEARBY+2 CAL SPRD	1,279	7,590	-83.1%	4,415	-71.0%	1,279	7,590	-83.1%
JULY-DEC CORN CAL SPRD	3,596	4,063	-11.5%	3,687	-2.5%	3,596	4,063	-11.5%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	1,402	4,427	-68.3%	69	1,931.9%	1,402	4,427	-68.3%
JULY-DEC WHEAT CAL SPRD	2,522	515	389.7%	2,975	-15.2%	2,522	515	389.7%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	0.0%	0	0	-
LV CATL CSO	0	30	-100.0%	0	0.0%	0	30	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
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	0	0.0%
CASH-SETTLED CHEESE	5,462	6,445	-15.3%	12,066	-54.7%	5,462	6,445	-15.3%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
DEC-DEC CORN CAL SPRD	0	130	-100.0%	0	0.0%	0	130	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	25	-100.0%	0	0.0%	0	25	-100.0%
SNOWFALL	0	0	0.0%	0	0.0%	0	0	0.0%
WHEAT-CORN ICISO	5,095	3,775	35.0%	3,790	34.4%	5,095	3,775	35.0%
DEC-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
MAY-NOV 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%

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CMEG Exchange Volume Report - Monthly

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Options								
CHI WHEAT	648,703	628,835	3.2%	402,688	61.1%	648,703	628,835	3.2%
MAR-DEC CORN CAL SPRD	0	5,430	-100.0%	0	0.0%	0	5,430	-100.0%
KC WHEAT	18,671	63,637	-70.7%	14,914	25.2%	18,671	63,637	-70.7%
Intercommodity Spread	250	0	0.0%	0	0.0%	250	0	0.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	0	0	-
MAR-JULY WHEAT CAL SPRD	50	303	-83.5%	4,755	-98.9%	50	303	-83.5%
MAR-JULY CORN CAL SPRD	2,379	0	0.0%	2,469	-3.6%	2,379	0	0.0%
DEC-JUL SOYBEAN OIL CSO	0	0	0.0%	0	0.0%	0	0	0.0%
NOV-DEC SOYBEAN CSO	0	0	0.0%	0	0.0%	0	0	0.0%
Foreign Exchange Futures								
CHILEAN PESO	6	10	-40.0%	2	200.0%	6	10	-40.0%
Ags Futures								
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	117,064,908	119,086,833	-1.7%	90,551,041	29.3%	117,064,908	119,086,833	-1.7%
Equity Index Futures	64,425,760	51,594,295	24.9%	56,166,623	14.7%	64,425,760	51,594,295	24.9%
Metals Futures	6,878,461	7,279,551	-5.5%	5,218,661	31.8%	6,878,461	7,279,551	-5.5%
Energy Futures	41,754,126	36,950,283	13.0%	38,689,968	7.9%	41,754,126	36,950,283	13.0%
FX Futures	16,703,186	17,845,667	-6.4%	17,761,187	-6.0%	16,703,186	17,845,667	-6.4%
Commodities and Alternative Invest	17,501,161	17,459,982	0.2%	18,702,053	-6.4%	17,501,161	17,459,982	0.2%
Foreign Exchange Futures	6	10	-40.0%	2	200.0%	6	10	-40.0%
Ags Futures	0	0	0.0%	0	0.0%	0	0	0.0%
TOTAL FUTURES	264,327,608	250,216,621	5.6%	227,089,535	16.4%	264,327,608	250,216,621	5.6%
TOTAL OPTIONS GROUP								
Equity Index Options	14,154,317	12,208,752	15.9%	12,072,487	17.2%	14,154,317	12,208,752	15.9%
Interest Rate Options	52,706,192	34,625,356	52.2%	34,683,880	52.0%	52,706,192	34,625,356	52.2%
Metals Options	816,294	922,872	-11.5%	592,552	37.8%	816,294	922,872	-11.5%
Energy Options	7,556,253	6,944,754	8.8%	6,494,172	16.4%	7,556,253	6,944,754	8.8%
FX Options	1,699,016	2,019,070	-15.9%	1,648,738	3.0%	1,699,016	2,019,070	-15.9%
Commodities and Alternative Invest	4,078,944	5,442,763	-25.1%	4,208,004	-3.1%	4,078,944	5,442,763	-25.1%
TOTAL OPTIONS	81,011,016	62,163,567	30.3%	59,699,833	35.7%	81,011,016	62,163,567	30.3%

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CMEG Exchange Volume Report - Monthly

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TOTAL COMBINED								
Interest Rate	169,771,100	153,712,189	10.4%	125,234,921	35.6%	169,771,100	153,712,189	10.4%
Equity Index	78,580,077	63,803,047	23.2%	68,239,110	15.2%	78,580,077	63,803,047	23.2%
Metals	7,694,755	8,202,423	-6.2%	5,811,213	32.4%	7,694,755	8,202,423	-6.2%
Energy	49,310,379	43,895,037	12.3%	45,184,140	9.1%	49,310,379	43,895,037	12.3%
FX	18,402,202	19,864,737	-7.4%	19,409,925	-5.2%	18,402,202	19,864,737	-7.4%
Commodities and Alternative Invest	21,580,105	22,902,745	-5.8%	22,910,057	-5.8%	21,580,105	22,902,745	-5.8%
Foreign Exchange	6	10	-40.0%	2	200.0%	6	10	-40.0%
Ags	0	0	0.0%	0	0.0%	0	0	0.0%
GRAND TOTAL	345,338,624	312,380,188	10.6%	286,789,368	20.4%	345,338,624	312,380,188	10.6%

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