

## CMEG Exchange Volume Report - Monthly

|                              | VOLUME<br>FEB 2016 | VOLUME<br>FEB 2015 | % CHG   | VOLUME<br>JAN 2016 | % CHG  | VOLUME<br>Y.T.D 2016 | VOLUME<br>Y.T.D 2015 | % CHG   |
|------------------------------|--------------------|--------------------|---------|--------------------|--------|----------------------|----------------------|---------|
| <b>Interest Rate Futures</b> |                    |                    |         |                    |        |                      |                      |         |
| 30-YR BOND                   | 8,184,815          | 8,611,398          | -5.0%   | 5,569,786          | 47.0%  | 13,754,601           | 16,567,571           | -17.0%  |
| 10-YR NOTE                   | 41,327,813         | 33,705,179         | 22.6%   | 27,310,084         | 51.3%  | 68,637,897           | 61,204,365           | 12.1%   |
| 5-YR NOTE                    | 24,294,791         | 20,925,837         | 16.1%   | 13,618,656         | 78.4%  | 37,913,447           | 35,665,119           | 6.3%    |
| 2-YR NOTE                    | 9,923,022          | 11,269,651         | -11.9%  | 5,229,614          | 89.7%  | 15,152,636           | 16,382,801           | -7.5%   |
| FED FUND                     | 2,538,658          | 1,130,438          | 124.6%  | 2,314,291          | 9.7%   | 4,852,949            | 2,287,355            | 112.2%  |
| EUROYEN                      | 0                  | 0                  | 0.0%    | 0                  | -      | 0                    | 0                    | 0.0%    |
| EURODOLLARS                  | 58,698,760         | 53,474,639         | 9.8%    | 60,730,178         | -3.3%  | 119,428,938          | 114,032,308          | 4.7%    |
| 5-YR SWAP RATE               | 60,813             | 32,087             | 89.5%   | 55,520             | 9.5%   | 116,333              | 77,967               | 49.2%   |
| 2-YR SWAP RATE               | 764                | 574                | 33.1%   | 412                | 85.4%  | 1,176                | 1,112                | 5.8%    |
| 10-YR SWAP RATE              | 40,913             | 22,270             | 83.7%   | 32,163             | 27.2%  | 73,076               | 71,833               | 1.7%    |
| 7-YR SWAP                    | 1,616              | 0                  | -       | 727                | 122.3% | 2,343                | 0                    | -       |
| 1-MONTH EURODOLLAR           | 790                | 3,470              | -77.2%  | 966                | -18.2% | 1,756                | 6,899                | -74.5%  |
| ULTRA T-BOND                 | 3,758,777          | 3,911,513          | -3.9%   | 1,878,801          | 100.1% | 5,637,578            | 5,872,351            | -4.0%   |
| 30-YR SWAP RATE              | 1,774              | 2,806              | -36.8%  | 1,524              | 16.4%  | 3,298                | 6,671                | -50.6%  |
| Ultra 10-Year Note           | 852,632            | 0                  | -       | 322,186            | 164.6% | 1,174,818            | 0                    | -       |
| 3YR BUNDLE                   | 0                  | 97                 | -100.0% | 0                  | 0.0%   | 0                    | 117                  | -100.0% |
| EURO 5YR BUNDLE              | 0                  | 0                  | 0.0%    | 0                  | 0.0%   | 0                    | 28                   | -100.0% |
| 2YR BUNDLE                   | 0                  | 200                | -100.0% | 0                  | 0.0%   | 0                    | 495                  | -100.0% |
| <b>Interest Rate Options</b> |                    |                    |         |                    |        |                      |                      |         |
| 30-YR BOND                   | 2,048,012          | 1,342,266          | 52.6%   | 2,011,002          | 1.8%   | 4,059,014            | 3,285,491            | 23.5%   |
| 10-YR NOTE                   | 8,731,952          | 8,974,792          | -2.7%   | 7,213,748          | 21.0%  | 15,945,700           | 18,900,327           | -15.6%  |
| 5-YR NOTE                    | 2,335,966          | 1,905,545          | 22.6%   | 2,516,137          | -7.2%  | 4,852,103            | 3,759,818            | 29.1%   |
| 2-YR NOTE                    | 105,011            | 232,531            | -54.8%  | 74,083             | 41.7%  | 179,094              | 575,691              | -68.9%  |
| FED FUND                     | 11,875             | 38,240             | -68.9%  | 6,405              | 85.4%  | 18,280               | 49,620               | -63.2%  |
| FLEX 30-YR BOND              | 0                  | 0                  | 0.0%    | 0                  | -      | 0                    | 0                    | 0.0%    |
| EURODOLLARS                  | 15,458,814         | 9,190,967          | 68.2%   | 22,610,040         | -31.6% | 38,068,854           | 18,712,975           | 103.4%  |
| EURO MIDCURVE                | 14,394,367         | 10,620,446         | 35.5%   | 18,270,711         | -21.2% | 32,665,078           | 21,625,350           | 51.0%   |
| ULTRA T-BOND                 | 4,107              | 13,855             | -70.4%  | 3,960              | 3.7%   | 8,067                | 34,726               | -76.8%  |
| Ultra 10-Year Note           | 10                 | 0                  | -       | 106                | -90.6% | 116                  | 0                    | -       |

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|                             | VOLUME<br>FEB 2016 | VOLUME<br>FEB 2015 | % CHG     | VOLUME<br>JAN 2016 | % CHG  | VOLUME<br>Y.T.D 2016 | VOLUME<br>Y.T.D 2015 | % CHG     |
|-----------------------------|--------------------|--------------------|-----------|--------------------|--------|----------------------|----------------------|-----------|
| <b>Equity Index Futures</b> |                    |                    |           |                    |        |                      |                      |           |
| \$25 DJ                     | 0                  | 0                  | 0.0%      | 0                  | -      | 0                    | 0                    | 0.0%      |
| DJIA                        | 0                  | 2,907              | -100.0%   | 0                  | 0.0%   | 0                    | 17,486               | -100.0%   |
| MINI \$5 DOW                | 4,307,086          | 2,343,787          | 83.8%     | 5,169,755          | -16.7% | 9,476,841            | 6,490,479            | 46.0%     |
| E-MINI S&P500               | 42,532,116         | 25,643,119         | 65.9%     | 47,987,342         | -11.4% | 90,519,458           | 64,004,900           | 41.4%     |
| S&P 500                     | 177,311            | 109,971            | 61.2%     | 186,134            | -4.7%  | 363,445              | 310,236              | 17.2%     |
| S&P 600 SMALLCAP EMINI      | 0                  | 0                  | 0.0%      | 0                  | 0.0%   | 0                    | 0                    | 0.0%      |
| E-MINI MIDCAP               | 442,219            | 332,866            | 32.9%     | 529,519            | -16.5% | 971,738              | 747,775              | 30.0%     |
| S&P 400 MIDCAP              | 0                  | 1,120              | -100.0%   | 0                  | 0.0%   | 0                    | 2,067                | -100.0%   |
| S&P 500 GROWTH              | 14                 | 30                 | -53.3%    | 12                 | 16.7%  | 26                   | 37                   | -29.7%    |
| S&P 500/VALUE               | 18,672             | 31                 | 60,132.3% | 23,807             | -21.6% | 42,479               | 46                   | 92,245.7% |
| E-MINI RUSSELL 1000         | 650                | 0                  | -         | 1,541              | -57.8% | 2,191                | 0                    | -         |
| E-MINI NASDAQ 100           | 6,818,356          | 3,985,239          | 71.1%     | 8,223,565          | -17.1% | 15,041,921           | 10,818,577           | 39.0%     |
| NASDAQ                      | 0                  | 10,958             | -100.0%   | 0                  | 0.0%   | 0                    | 33,991               | -100.0%   |
| NIKKEI 225 (\$) STOCK       | 520,736            | 215,644            | 141.5%    | 502,422            | 3.6%   | 1,023,158            | 620,097              | 65.0%     |
| NIKKEI 225 (YEN) STOCK      | 1,654,088          | 820,977            | 101.5%    | 1,700,753          | -2.7%  | 3,354,841            | 1,974,306            | 69.9%     |
| DJ US REAL ESTATE           | 11,842             | 11,272             | 5.1%      | 15,936             | -25.7% | 27,778               | 21,474               | 29.4%     |
| NASDAQ BIOTECH              | 0                  | 100                | -100.0%   | 0                  | 0.0%   | 0                    | 100                  | -100.0%   |
| E-MICRO NIFTY               | 0                  | 0                  | -         | 0                  | 0.0%   | 0                    | 0                    | -         |
| S&P ENERGY SECTOR           | 8,015              | 3,177              | 152.3%    | 10,051             | -20.3% | 18,066               | 6,321                | 185.8%    |
| S&P TECHNOLOGY SECTOR       | 2,694              | 1,607              | 67.6%     | 4,828              | -44.2% | 7,522                | 3,765                | 99.8%     |
| S&P MATERIALS SECTOR        | 5,342              | 5,069              | 5.4%      | 3,204              | 66.7%  | 8,546                | 8,815                | -3.1%     |
| S&P HEALTH CARE SECTOR      | 8,835              | 6,438              | 37.2%     | 8,276              | 6.8%   | 17,111               | 12,159               | 40.7%     |
| S&P UTILITIES SECTOR        | 17,445             | 17,753             | -1.7%     | 9,180              | 90.0%  | 26,625               | 23,129               | 15.1%     |
| S&P FINANCIAL SECTOR        | 9,476              | 998                | 849.5%    | 8,611              | 10.0%  | 18,087               | 2,653                | 581.8%    |
| S&P INDUSTRIAL SECTOR       | 6,339              | 1,987              | 219.0%    | 2,409              | 163.1% | 8,748                | 4,944                | 76.9%     |
| IBOVESPA INDEX              | 521                | 93                 | 460.2%    | 358                | 45.5%  | 879                  | 198                  | 343.9%    |
| S&P CONSUMER DSCRTNRY SE    | 8,029              | 4,109              | 95.4%     | 14,924             | -46.2% | 22,953               | 8,879                | 158.5%    |
| S&P CONSUMER STAPLES SECT   | 16,343             | 5,209              | 213.7%    | 18,889             | -13.5% | 35,232               | 6,322                | 457.3%    |
| FT-SE 100                   | 1,316              | 0                  | -         | 2,374              | -44.6% | 3,690                | 0                    | -         |
| E-MINI RUSSELL 1000 GROWTH  | 400                | 0                  | -         | 760                | -47.4% | 1,160                | 0                    | -         |
| E-MINI RUSSELL 1000 VALUE   | 918                | 0                  | -         | 1,110              | -17.3% | 2,028                | 0                    | -         |

### Equity Index Options

|                    |           |           |          |           |         |            |            |         |
|--------------------|-----------|-----------|----------|-----------|---------|------------|------------|---------|
| DJIA               | 0         | 1         | -100.0%  | 0         | 0.0%    | 0          | 1          | -100.0% |
| MINI \$5 DOW       | 20,148    | 14,408    | 39.8%    | 23,265    | -13.4%  | 43,413     | 30,491     | 42.4%   |
| E-MINI S&P500      | 7,255,438 | 5,290,532 | 37.1%    | 8,291,270 | -12.5%  | 15,546,708 | 12,220,467 | 27.2%   |
| S&P 500            | 947,480   | 668,736   | 41.7%    | 968,815   | -2.2%   | 1,916,295  | 1,424,416  | 34.5%   |
| E-MINI MIDCAP      | 0         | 0         | 0.0%     | 1         | -100.0% | 1          | 10         | -90.0%  |
| E-MINI NASDAQ 100  | 220,145   | 96,336    | 128.5%   | 344,813   | -36.2%  | 564,958    | 255,576    | 121.1%  |
| NASDAQ             | 0         | 0         | 0.0%     | 0         | 0.0%    | 0          | 20         | -100.0% |
| EOM S&P 500        | 133,844   | 78,059    | 71.5%    | 126,134   | 6.1%    | 259,978    | 206,180    | 26.1%   |
| EOM EMINI S&P      | 917,740   | 1,086,641 | -15.5%   | 1,514,678 | -39.4%  | 2,432,418  | 2,376,100  | 2.4%    |
| EOW1 S&P 500       | 55,301    | 45,019    | 22.8%    | 31,237    | 77.0%   | 86,538     | 80,395     | 7.6%    |
| EOW1 EMINI S&P 500 | 1,173,805 | 1,122,192 | 4.6%     | 606,684   | 93.5%   | 1,780,489  | 1,992,048  | -10.6%  |
| EOW2 S&P 500       | 95,289    | 44,978    | 111.9%   | 56,162    | 69.7%   | 151,451    | 127,106    | 19.2%   |
| EOW2 EMINI S&P 500 | 1,183,920 | 840,397   | 40.9%    | 849,522   | 39.4%   | 2,033,442  | 1,705,254  | 19.2%   |
| EOW4 EMINI S&P 500 | 983,336   | 39,966    | 2,360.4% | 1,341,736 | -26.7%  | 2,325,072  | 1,117,953  | 108.0%  |
| EOW5 S&P 500       | 19,645    | 0         | -        | 0         | -       | 19,645     | 0          | -       |
| EOW5 EMINI S&P 500 | 4,518     | 0         | -        | 0         | -       | 4,518      | 0          | -       |

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|--------------------------------|--------------------|--------------------|----------|--------------------|--------|----------------------|----------------------|----------|
| <b>Metals Futures</b>          |                    |                    |          |                    |        |                      |                      |          |
| COMEX GOLD                     | 4,369,529          | 2,558,834          | 70.8%    | 4,101,983          | 6.5%   | 8,471,512            | 7,066,773            | 19.9%    |
| E-MINI SILVER                  | 0                  | 0                  | 0.0%     | 0                  | -      | 0                    | 0                    | 0.0%     |
| COMEX MINY GOLD                | 9,008              | 4,297              | 109.6%   | 7,108              | 26.7%  | 16,116               | 13,354               | 20.7%    |
| COMEX MINY COPPER              | 588                | 1,084              | -45.8%   | 433                | 35.8%  | 1,021                | 3,149                | -67.6%   |
| COMEX MINY SILVER              | 805                | 887                | -9.2%    | 539                | 49.4%  | 1,344                | 2,010                | -33.1%   |
| COMEX SILVER                   | 1,694,167          | 1,195,969          | 41.7%    | 960,457            | 76.4%  | 2,654,624            | 2,175,475            | 22.0%    |
| COMEX COPPER                   | 1,754,840          | 1,513,395          | 16.0%    | 1,323,985          | 32.5%  | 3,078,825            | 2,889,654            | 6.5%     |
| NYMEX HOT ROLLED STEEL         | 7,225              | 2,344              | 208.2%   | 3,058              | 136.3% | 10,283               | 5,440                | 89.0%    |
| NYMEX PLATINUM                 | 262,873            | 200,204            | 31.3%    | 284,203            | -7.5%  | 547,076              | 443,221              | 23.4%    |
| URANIUM                        | 400                | 706                | -43.3%   | 400                | 0.0%   | 800                  | 892                  | -10.3%   |
| PALLADIUM                      | 151,159            | 146,928            | 2.9%     | 90,129             | 67.7%  | 241,288              | 246,715              | -2.2%    |
| E-MICRO GOLD                   | 101,465            | 23,325             | 335.0%   | 54,153             | 87.4%  | 155,618              | 60,341               | 157.9%   |
| COPPER                         | 70                 | 174                | -59.8%   | 427                | -83.6% | 497                  | 851                  | -41.6%   |
| SILVER                         | 7,958              | 10,517             | -24.3%   | 5,977              | 33.1%  | 13,935               | 24,356               | -42.8%   |
| FERROUS PRODUCTS               | 0                  | 0                  | 0.0%     | 0                  | 0.0%   | 0                    | 0                    | 0.0%     |
| GOLD                           | 8,644              | 3,564              | 142.5%   | 6,406              | 34.9%  | 15,050               | 3,842                | 291.7%   |
| ALUMINUM                       | 1,650              | 397                | 315.6%   | 2,436              | -32.3% | 4,086                | 874                  | 367.5%   |
| Aluminium MW Trans Prem Platts | 4,436              | 321                | 1,281.9% | 7,276              | -39.0% | 11,712               | 3,235                | 262.0%   |
| LNDN ZINC                      | 35                 | 0                  | -        | 44                 | -20.5% | 79                   | 0                    | -        |
| IRON ORE 58 CHINA TSI FUTURE   | 0                  | 0                  | 0.0%     | 0                  | 0.0%   | 0                    | 0                    | 0.0%     |
| IRON ORE 62 CHINA PLATTS FU    | 410                | 0                  | 0.0%     | 0                  | 0.0%   | 410                  | 60                   | 583.3%   |
| IRON ORE 62 CHINA TSI FUTURE   | 15,736             | 1,120              | 1,305.0% | 29,447             | -46.6% | 45,183               | 3,375                | 1,238.8% |
| <b>Metals Options</b>          |                    |                    |          |                    |        |                      |                      |          |
| COMEX GOLD                     | 1,197,718          | 475,542            | 151.9%   | 721,975            | 65.9%  | 1,919,693            | 1,209,798            | 58.7%    |
| COMEX SILVER                   | 130,102            | 96,286             | 35.1%    | 73,091             | 78.0%  | 203,193              | 263,068              | -22.8%   |
| COMEX COPPER                   | 2,157              | 3,420              | -36.9%   | 1,677              | 28.6%  | 3,834                | 5,399                | -29.0%   |
| NYMEX PLATINUM                 | 4,781              | 7,391              | -35.3%   | 6,043              | -20.9% | 10,824               | 13,594               | -20.4%   |
| PALLADIUM                      | 4,315              | 2,281              | 89.2%    | 2,050              | 110.5% | 6,365                | 8,438                | -24.6%   |
| SHORT TERM GOLD                | 0                  | 0                  | 0.0%     | 0                  | -      | 0                    | 0                    | 0.0%     |
| COPPER                         | 0                  | 0                  | -        | 0                  | 0.0%   | 0                    | 0                    | -        |
| SILVER                         | 20                 | 51                 | -60.8%   | 5                  | 300.0% | 25                   | 1,020                | -97.5%   |
| SHORT TERM                     | 0                  | 0                  | 0.0%     | 0                  | -      | 0                    | 0                    | 0.0%     |
| GOLD                           | 4,761              | 1,901              | 150.4%   | 3,103              | 53.4%  | 7,864                | 5,387                | 46.0%    |
| IRON ORE 62 CHINA TSI PUT OP   | 450                | 2,250              | -80.0%   | 4,470              | -89.9% | 4,920                | 3,510                | 40.2%    |
| IRON ORE 62 CHINA TSI CALL O   | 3,160              | 450                | 602.2%   | 3,880              | -18.6% | 7,040                | 2,230                | 215.7%   |
| HOT ROLLED COIL STEEL CALL     | 0                  | 0                  | 0.0%     | 0                  | -      | 0                    | 0                    | 0.0%     |
| HOT ROLLED COIL STEEL PUT O    | 0                  | 0                  | 0.0%     | 0                  | -      | 0                    | 0                    | 0.0%     |
| <b>Energy Futures</b>          |                    |                    |          |                    |        |                      |                      |          |
| ETHANOL FWD                    | 758                | 750                | 1.1%     | 498                | 52.2%  | 1,256                | 1,622                | -22.6%   |
| HOUSTON SHIP CHANNEL BASI      | 2,692              | 1,462              | 84.1%    | 8,990              | -70.1% | 11,682               | 3,021                | 286.7%   |
| NORTHWEST ROCKIES BASIS S      | 21,272             | 3,720              | 471.8%   | 20,617             | 3.2%   | 41,889               | 18,847               | 122.3%   |
| HEATING OIL VS ICE GASOIL      | 0                  | 0                  | 0.0%     | 0                  | 0.0%   | 0                    | 0                    | 0.0%     |

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| <b>Energy Futures</b>     |                    |                    |          |                    |         |                      |                      |           |
| FUEL OIL CRACK VS ICE     | 3,751              | 4,671              | -19.7%   | 3,762              | -0.3%   | 7,513                | 8,997                | -16.5%    |
| FUEL OIL NWE CRACK VS ICE | 0                  | 105                | -100.0%  | 0                  | 0.0%    | 0                    | 306                  | -100.0%   |
| NGPL MIDCONTINENT INDEX   | 4,280              | 0                  | -        | 0                  | 0.0%    | 4,280                | 0                    | -         |
| NGPL TEXOK INDEX          | 0                  | 0                  | -        | 0                  | 0.0%    | 0                    | 0                    | -         |
| CENTERPOINT BASIS SWAP    | 0                  | 642                | -100.0%  | 634                | -100.0% | 634                  | 2,140                | -70.4%    |
| NATURAL GAS               | 118,688            | 68,183             | 74.1%    | 100,234            | 18.4%   | 218,922              | 170,377              | 28.5%     |
| HTG OIL                   | 0                  | 0                  | 0.0%     | 0                  | 0.0%    | 0                    | 0                    | 0.0%      |
| LTD NAT GAS               | 264,998            | 219,378            | 20.8%    | 234,657            | 12.9%   | 499,655              | 446,033              | 12.0%     |
| GASOIL MINI CALENDAR SWAP | 377                | 100                | 277.0%   | 208                | 81.2%   | 585                  | 568                  | 3.0%      |
| 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           | 5,600              | 0                  | 0.0%     | 0                  | 0.0%    | 5,600                | 0                    | 0.0%      |
| PANHANDLE PIPE SWAP       | 0                  | 0                  | -        | 0                  | 0.0%    | 0                    | 0                    | -         |
| BRENT OIL LAST DAY        | 2,173,453          | 3,022,984          | -28.1%   | 2,720,306          | -20.1%  | 4,893,759            | 5,767,234            | -15.1%    |
| BRENT CALENDAR SWAP       | 2,867              | 6,365              | -55.0%   | 274                | 946.4%  | 3,141                | 12,705               | -75.3%    |
| GASOIL 0.1 CARGOES CIF NE | 0                  | 0                  | 0.0%     | 0                  | 0.0%    | 0                    | 0                    | 0.0%      |
| GASOIL 0.1 RDAM BRGS VS I | 30                 | 25                 | 20.0%    | 0                  | 0.0%    | 30                   | 50                   | -40.0%    |
| GASOIL 0.1 CIF NWE VS ISE | 0                  | 0                  | 0.0%     | 0                  | 0.0%    | 0                    | 145                  | -100.0%   |
| NY H OIL PLATTS VS NYMEX  | 0                  | 265                | -100.0%  | 0                  | 0.0%    | 0                    | 615                  | -100.0%   |
| MARS (ARGUS) VS WTI SWAP  | 8,450              | 5,825              | 45.1%    | 8,748              | -3.4%   | 17,198               | 12,970               | 32.6%     |
| MARS (ARGUS) VS WTI TRD M | 11,762             | 175                | 6,621.1% | 8,970              | 31.1%   | 20,732               | 175                  | 11,746.9% |
| WTS (ARGUS) VS WTI TRD MT | 380                | 2,245              | -83.1%   | 1,125              | -66.2%  | 1,505                | 5,935                | -74.6%    |
| SINGAPORE 180CST BALMO    | 10                 | 27                 | -63.0%   | 113                | -91.2%  | 123                  | 78                   | 57.7%     |
| SINGAPORE 380CST BALMO    | 36                 | 77                 | -53.2%   | 40                 | -10.0%  | 76                   | 217                  | -65.0%    |
| SINGAPORE JET KERO BALMO  | 56                 | 0                  | 0.0%     | 0                  | 0.0%    | 56                   | 250                  | -77.6%    |
| SINGAPORE NAPHTHA BALMO   | 0                  | 0                  | 0.0%     | 0                  | -       | 0                    | 0                    | 0.0%      |
| DUBAI CRUDE OIL BALMO     | 0                  | 100                | -100.0%  | 0                  | 0.0%    | 0                    | 100                  | -100.0%   |
| EURO 3.5% FUEL OIL RDAM B | 335                | 1,177              | -71.5%   | 297                | 12.8%   | 632                  | 2,191                | -71.2%    |
| EURO 1% FUEL OIL NEW BALM | 37                 | 0                  | 0.0%     | 173                | -78.6%  | 210                  | 16                   | 1,212.5%  |
| NY HARBOR 1% FUEL OIL BAL | 0                  | 0                  | 0.0%     | 0                  | 0.0%    | 0                    | 0                    | 0.0%      |
| GULF COAST 3% FUEL OIL BA | 320                | 1,183              | -73.0%   | 1,653              | -80.6%  | 1,973                | 4,118                | -52.1%    |
| PREMIUM UNLND 10P FOB MED | 323                | 402                | -19.7%   | 416                | -22.4%  | 739                  | 972                  | -24.0%    |
| GASOIL 10P CRG CIF NW VS  | 0                  | 0                  | 0.0%     | 10                 | -100.0% | 10                   | 25                   | -60.0%    |
| GASOIL 0.1 CRG CIF NW VS  | 0                  | 0                  | -        | 5                  | -100.0% | 5                    | 0                    | -         |
| BRENT CFD SWAP            | 0                  | 0                  | 0.0%     | 0                  | 0.0%    | 0                    | 0                    | 0.0%      |
| JET FUEL CRG CIF NEW VS I | 30                 | 0                  | 0.0%     | 0                  | 0.0%    | 30                   | 0                    | 0.0%      |
| 3.5% FUEL OIL CID MED SWA | 387                | 65                 | 495.4%   | 290                | 33.4%   | 677                  | 175                  | 286.9%    |
| ARGUS PROPAN FAR EST INDE | 1,011              | 141                | 617.0%   | 1,104              | -8.4%   | 2,115                | 423                  | 400.0%    |
| ULSD 10PPM CIF VS ICE GAS | 0                  | 0                  | 0.0%     | 35                 | -100.0% | 35                   | 0                    | 0.0%      |
| GASOIL 0.1 CIF VS ICE GAS | 0                  | 0                  | 0.0%     | 0                  | -       | 0                    | 0                    | 0.0%      |
| JET FUEL BRG FOB RDM VS I | 0                  | 0                  | 0.0%     | 2                  | -100.0% | 2                    | 0                    | 0.0%      |
| PJM NILL DA OFF-PEAK      | 17,529             | 3,105              | 464.5%   | 60,032             | -70.8%  | 77,561               | 11,937               | 549.8%    |
| PJM AECO DA OFF-PEAK      | 0                  | 0                  | 0.0%     | 0                  | 0.0%    | 0                    | 0                    | 0.0%      |
| PJM DAYTON DA PEAK        | 230                | 0                  | 0.0%     | 0                  | 0.0%    | 230                  | 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%      |
| PJM DPL DA OFF-PEAK       | 0                  | 0                  | 0.0%     | 0                  | -       | 0                    | 0                    | 0.0%      |

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## CMEG Exchange Volume Report - Monthly

|                           | VOLUME<br>FEB 2016 | VOLUME<br>FEB 2015 | % CHG   | VOLUME<br>JAN 2016 | % CHG    | VOLUME<br>Y.T.D 2016 | VOLUME<br>Y.T.D 2015 | % CHG    |
|---------------------------|--------------------|--------------------|---------|--------------------|----------|----------------------|----------------------|----------|
| <b>Energy Futures</b>     |                    |                    |         |                    |          |                      |                      |          |
| PJM EASTERNH DA PEAK      | 0                  | 0                  | 0.0%    | 0                  | -        | 0                    | 0                    | 0.0%     |
| PJM JCPL DA PEAK          | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 0                    | 0.0%     |
| PJM JCPL DA OFF-PEAK      | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 0                    | 0.0%     |
| PJM PEPCO DA PEAK         | 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          | 2,550              | 0                  | 0.0%    | 0                  | 0.0%     | 2,550                | 0                    | 0.0%     |
| PJM PSEG DA OFF-PEAK      | 117,000            | 0                  | 0.0%    | 0                  | 0.0%     | 117,000              | 0                    | 0.0%     |
| PJM WESTHDA PEAK          | 6,475              | 0                  | 0.0%    | 460                | 1,307.6% | 6,935                | 0                    | 0.0%     |
| PJM WESTH DA OFF-PEAK     | 160,090            | 0                  | 0.0%    | 0                  | 0.0%     | 160,090              | 0                    | 0.0%     |
| PJM WESTH RT PEAK         | 121,146            | 0                  | 0.0%    | 46,501             | 160.5%   | 167,647              | 0                    | 0.0%     |
| PJM WESTH RT OFF-PEAK     | 1,469,756          | 0                  | 0.0%    | 314,264            | 367.7%   | 1,784,020            | 65,856               | 2,609.0% |
| ALGONQUIN CITYGATES BASIS | 573                | 152                | 277.0%  | 642                | -10.7%   | 1,215                | 152                  | 699.3%   |
| 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%     |
| CIG ROCKIES NG INDEX SWA  | 930                | 0                  | -       | 0                  | -        | 930                  | 0                    | -        |
| TENNESSEE 500 LEG NG SWIN | 0                  | 0                  | 0.0%    | 0                  | -        | 0                    | 0                    | 0.0%     |
| GASOIL 0.1 CIF MED SWAP   | 0                  | 0                  | -       | 60                 | -100.0%  | 60                   | 0                    | -        |
| GASOIL 0.1CIF MED VS ICE  | 0                  | 15                 | -100.0% | 80                 | -100.0%  | 80                   | 45                   | 77.8%    |
| ULSD 10PPM CIF MED SWAP   | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 0                    | 0.0%     |
| ULSD 10PPM CIF MED VS ICE | 5                  | 245                | -98.0%  | 22                 | -77.3%   | 27                   | 275                  | -90.2%   |
| BRENT BALMO SWAP          | 473                | 152                | 211.2%  | 20                 | 2,265.0% | 493                  | 455                  | 8.4%     |
| ICE GASOIL BALMO SWAP     | 0                  | 0                  | 0.0%    | 0                  | -        | 0                    | 0                    | 0.0%     |
| JET FUEL CARGOES CIF NEW  | 0                  | 0                  | 0.0%    | 0                  | -        | 0                    | 0                    | 0.0%     |
| ULSD 10PPM CIF NW BALMO S | 0                  | 0                  | 0.0%    | 0                  | -        | 0                    | 0                    | 0.0%     |
| PERMIAN BASIS SWAP        | 3,002              | 1,284              | 133.8%  | 6,377              | -52.9%   | 9,379                | 1,926                | 387.0%   |
| Tetco ELA Basis           | 0                  | 0                  | -       | 0                  | 0.0%     | 0                    | 0                    | -        |
| PANHANDLE INDEX SWAP FUTU | 558                | 0                  | -       | 0                  | 0.0%     | 558                  | 0                    | -        |
| GULF COAST JET FUEL CLNDR | 0                  | 1,171              | -100.0% | 123                | -100.0%  | 123                  | 1,996                | -93.8%   |
| EUROPE 1% FUEL OIL NWE CA | 92                 | 103                | -10.7%  | 285                | -67.7%   | 377                  | 222                  | 69.8%    |
| SINGAPORE FUEL 180CST CAL | 1,180              | 2,829              | -58.3%  | 1,191              | -0.9%    | 2,371                | 6,821                | -65.2%   |
| NYISO G                   | 0                  | 321                | -100.0% | 0                  | 0.0%     | 0                    | 321                  | -100.0%  |
| GULF COAST NO.6 FUEL OIL  | 67,745             | 86,816             | -22.0%  | 64,763             | 4.6%     | 132,508              | 187,241              | -29.2%   |
| 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 | 230                | 657                | -65.0%  | 218                | 5.5%     | 448                  | 1,869                | -76.0%   |
| SINGAPORE JET KERO GASOIL | 500                | 475                | 5.3%    | 700                | -28.6%   | 1,200                | 825                  | 45.5%    |
| TETCO M-3 INDEX           | 248                | 0                  | 0.0%    | 0                  | 0.0%     | 248                  | 0                    | 0.0%     |
| DOMINION TRAN INC - APP I | 558                | 0                  | -       | 660                | -15.5%   | 1,218                | 0                    | -        |
| CINERGY HUB PEAK MONTH    | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 0                    | 0.0%     |
| HEATING OIL PHY           | 3,201,766          | 3,451,120          | -7.2%   | 3,341,068          | -4.2%    | 6,542,834            | 6,698,181            | -2.3%    |
| GASOIL 10PPM CARGOES CIF  | 0                  | 0                  | 0.0%    | 3                  | -100.0%  | 3                    | 0                    | 0.0%     |
| GASOIL 10PPM VS ICE SWAP  | 17                 | 166                | -89.8%  | 7                  | 142.9%   | 24                   | 537                  | -95.5%   |
| NY1% VS GC SPREAD SWAP    | 1,100              | 3,893              | -71.7%  | 2,300              | -52.2%   | 3,400                | 5,348                | -36.4%   |
| SINGAPORE GASOIL BALMO    | 50                 | 175                | -71.4%  | 420                | -88.1%   | 470                  | 175                  | 168.6%   |
| EUROPEAN NAPHTHA BALMO    | 185                | 114                | 62.3%   | 114                | 62.3%    | 299                  | 228                  | 31.1%    |
| PREMIUM UNLD 10PPM CARGOE | 0                  | 0                  | 0.0%    | 0                  | -        | 0                    | 0                    | 0.0%     |
| GASOIL 0.1 BRGS FOB VS IC | 0                  | 1                  | -100.0% | 0                  | 0.0%     | 0                    | 1                    | -100.0%  |

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## CMEG Exchange Volume Report - Monthly

|                           | VOLUME<br>FEB 2016 | VOLUME<br>FEB 2015 | % CHG    | VOLUME<br>JAN 2016 | % CHG   | VOLUME<br>Y.T.D 2016 | VOLUME<br>Y.T.D 2015 | % CHG     |
|---------------------------|--------------------|--------------------|----------|--------------------|---------|----------------------|----------------------|-----------|
| <b>Energy Futures</b>     |                    |                    |          |                    |         |                      |                      |           |
| DIESEL 10P BRG FOB RDM VS | 0                  | 10                 | -100.0%  | 0                  | 0.0%    | 0                    | 10                   | -100.0%   |
| ARGUS PROPAN(SAUDI ARAMC  | 978                | 285                | 243.2%   | 1,065              | -8.2%   | 2,043                | 886                  | 130.6%    |
| PJM AEEO 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                  | 5                  | 60.0%    | 8                  | 0.0%    | 16                   | 18                   | -11.1%    |
| WAHA BASIS                | 6,615              | 948                | 597.8%   | 3,188              | 107.5%  | 9,803                | 3,816                | 156.9%    |
| MINY NATURAL GAS          | 23,134             | 57,139             | -59.5%   | 26,137             | -11.5%  | 49,271               | 91,888               | -46.4%    |
| SINGAPORE GASOIL SWAP     | 1,208              | 4,747              | -74.6%   | 2,345              | -48.5%  | 3,553                | 8,982                | -60.4%    |
| UP DOWN GC ULSD VS NMX HO | 55,273             | 40,292             | 37.2%    | 56,027             | -1.3%   | 111,300              | 75,709               | 47.0%     |
| PJM NILL DA PEAK          | 461                | 20                 | 2,205.0% | 1,866              | -75.3%  | 2,327                | 315                  | 638.7%    |
| PJM DAYTON DA OFF-PEAK    | 3,750              | 0                  | 0.0%     | 0                  | 0.0%    | 3,750                | 7,808                | -52.0%    |
| LA JET (OPIS) SWAP        | 2,025              | 900                | 125.0%   | 1,075              | 88.4%   | 3,100                | 1,325                | 134.0%    |
| ULSD UP-DOWN BALMO SWP    | 2,300              | 3,665              | -37.2%   | 1,535              | 49.8%   | 3,835                | 5,685                | -32.5%    |
| JET FUEL UP-DOWN BALMO CL | 3,830              | 863                | 343.8%   | 3,710              | 3.2%    | 7,540                | 4,628                | 62.9%     |
| EIA FLAT TAX ONHWAY DIESE | 284                | 303                | -6.3%    | 3,596              | -92.1%  | 3,880                | 1,179                | 229.1%    |
| ARGUS LLS VS. WTI (ARG) T | 11,944             | 10,027             | 19.1%    | 12,589             | -5.1%   | 24,533               | 13,134               | 86.8%     |
| JAPAN NAPHTHA BALMO SWAP  | 0                  | 132                | -100.0%  | 92                 | -100.0% | 92                   | 192                  | -52.1%    |
| NY 3.0% FUEL OIL (PLATTS  | 250                | 325                | -23.1%   | 75                 | 233.3%  | 325                  | 600                  | -45.8%    |
| NY 2.2% FUEL OIL (PLATTS  | 25                 | 0                  | 0.0%     | 120                | -79.2%  | 145                  | 0                    | 0.0%      |
| BRENT CFD(PLATTS) VS FRNT | 0                  | 0                  | 0.0%     | 0                  | -       | 0                    | 0                    | 0.0%      |
| RBOB GASOLINE BALMO CLNDR | 2,016              | 381                | 429.1%   | 0                  | 0.0%    | 2,016                | 1,449                | 39.1%     |
| GASOLINE UP-DOWN BALMO SW | 210                | 335                | -37.3%   | 350                | -40.0%  | 560                  | 925                  | -39.5%    |
| TRANSCO ZONE 4 NAT GAS IN | 0                  | 0                  | 0.0%     | 0                  | 0.0%    | 0                    | 0                    | 0.0%      |
| COLUMBIA GULF MAIN NAT G  | 0                  | 620                | -100.0%  | 0                  | 0.0%    | 0                    | 620                  | -100.0%   |
| SOUTHERN NAT LA NAT GAS   | 0                  | 0                  | -        | 522                | -100.0% | 522                  | 0                    | -         |
| COLUMB GULF MAINLINE NG B | 0                  | 2,853              | -100.0%  | 3,966              | -100.0% | 3,966                | 8,966                | -55.8%    |
| TENNESSEE 800 LEG NG BASI | 0                  | 0                  | 0.0%     | 428                | -100.0% | 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   | 0                  | 366                | -100.0%  | 453                | -100.0% | 453                  | 366                  | 23.8%     |
| SOUTH STAR TEX OKLHM KNS  | 0                  | 1,284              | -100.0%  | 0                  | 0.0%    | 0                    | 1,284                | -100.0%   |
| TEXAS GAS ZONE1 NG BASIS  | 0                  | 4,706              | -100.0%  | 0                  | 0.0%    | 0                    | 10,370               | -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  | 71,770             | 0                  | 0.0%     | 158,065            | -54.6%  | 229,835              | 1,488                | 15,345.9% |
| NYISO ZONE G 5MW D AH O P | 97,350             | 0                  | 0.0%     | 0                  | 0.0%    | 97,350               | 0                    | 0.0%      |
| NYISO ZONE J 5MW D AH PK  | 5,530              | 0                  | 0.0%     | 650                | 750.8%  | 6,180                | 0                    | 0.0%      |
| NYISO ZONE J 5MW D AH O P | 93,600             | 0                  | 0.0%     | 0                  | 0.0%    | 93,600               | 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%     | 0                  | 0.0%    | 0                    | 0                    | 0.0%      |
| NEPOOL INTR HUB 5MW D AH  | 15,200             | 0                  | 0.0%     | 9,870              | 54.0%   | 25,070               | 0                    | 0.0%      |
| CIN HUB 5MW REAL TIME PK  | 14,025             | 0                  | 0.0%     | 15,390             | -8.9%   | 29,415               | 0                    | 0.0%      |
| CIN HUB 5MW D AH PK       | 5,950              | 1,275              | 366.7%   | 5,050              | 17.8%   | 11,000               | 6,365                | 72.8%     |
| NYISO ZONE A 5MW D AH PK  | 0                  | 0                  | 0.0%     | 0                  | 0.0%    | 0                    | 4,175                | -100.0%   |
| NYISO ZONE A 5MW D AH O P | 25,080             | 0                  | 0.0%     | 0                  | 0.0%    | 25,080               | 228,288              | -89.0%    |
| 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                  | 0                  | 0.0%     | 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%      |

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## CMEG Exchange Volume Report - Monthly

|                           | VOLUME<br>FEB 2016 | VOLUME<br>FEB 2015 | % CHG   | VOLUME<br>JAN 2016 | % CHG   | VOLUME<br>Y.T.D 2016 | VOLUME<br>Y.T.D 2015 | % CHG    |
|---------------------------|--------------------|--------------------|---------|--------------------|---------|----------------------|----------------------|----------|
| <b>Energy Futures</b>     |                    |                    |         |                    |         |                      |                      |          |
| NEPOOL MAINE 5MW D AH PK  | 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%     |
| 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  | 6,624              | 1,320              | 401.8%  | 1,852              | 257.7%  | 8,476                | 1,320                | 542.1%   |
| PJM AD HUB 5MW REAL TIME  | 171,919            | 0                  | 0.0%    | 113,655            | 51.3%   | 285,574              | 7,808                | 3,557.5% |
| NEPOOL MAINE 5MW D AH O E | 0                  | 0                  | 0.0%    | 0                  | -       | 0                    | 0                    | 0.0%     |
| CIN HUB 5MW D AH O PK     | 64,440             | 23,520             | 174.0%  | 74,480             | -13.5%  | 138,920              | 117,520              | 18.2%    |
| CIN HUB 5MW REAL TIME O P | 56,760             | 0                  | 0.0%    | 293,760            | -80.7%  | 350,520              | 224,192              | 56.3%    |
| RBOB PHY                  | 3,841,678          | 3,387,866          | 13.4%   | 3,362,377          | 14.3%   | 7,204,055            | 6,458,589            | 11.5%    |
| 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  | 1,725              | 600                | 187.5%  | 750                | 130.0%  | 2,475                | 2,250                | 10.0%    |
| NORTHERN NATURAL GAS DEMA | 0                  | 124                | -100.0% | 87                 | -100.0% | 87                   | 242                  | -64.0%   |
| HOUSTON SHIP CHANNEL INDE | 0                  | 0                  | 0.0%    | 0                  | 0.0%    | 0                    | 0                    | 0.0%     |
| EUROPE JET KERO NWE CALSW | 18                 | 105                | -82.9%  | 0                  | 0.0%    | 18                   | 210                  | -91.4%   |
| MINY WTI CRUDE OIL        | 384,052            | 440,315            | -12.8%  | 312,696            | 22.8%   | 696,748              | 805,317              | -13.5%   |
| NEW ENGLAND HUB PEAK DAIL | 0                  | 0                  | -       | 0                  | 0.0%    | 0                    | 0                    | -        |
| ROCKIES KERN OPAL - NW IN | 736                | 0                  | -       | 0                  | 0.0%    | 736                  | 0                    | -        |
| NATURAL GAS PHY           | 7,003,885          | 7,014,728          | -0.2%   | 6,472,905          | 8.2%    | 13,476,790           | 14,631,688           | -7.9%    |
| APPALACHIAN COAL (PHY)    | 0                  | 453                | -100.0% | 0                  | 0.0%    | 0                    | 883                  | -100.0%  |
| WTI CALENDAR              | 30,856             | 49,815             | -38.1%  | 32,056             | -3.7%   | 62,912               | 86,058               | -26.9%   |
| HENRY HUB BASIS SWAP      | 16,722             | 12,876             | 29.9%   | 39,507             | -57.7%  | 56,229               | 20,308               | 176.9%   |
| DEMARC INDEX FUTURE       | 0                  | 0                  | 0.0%    | 0                  | 0.0%    | 0                    | 0                    | 0.0%     |
| WTS (ARGUS) VS WTI SWAP   | 2,180              | 6,822              | -68.0%  | 1,615              | 35.0%   | 3,795                | 12,174               | -68.8%   |
| PREMIUM UNLEAD 10PPM FOB  | 59                 | 68                 | -13.2%  | 34                 | 73.5%   | 93                   | 97                   | -4.1%    |
| CHICAGO UNL GAS PL VS RBO | 0                  | 224                | -100.0% | 1,125              | -100.0% | 1,125                | 259                  | 334.4%   |
| CRUDE OIL PHY             | 25,606,703         | 20,263,066         | 26.4%   | 21,710,311         | 17.9%   | 47,317,014           | 36,776,698           | 28.7%    |
| RBOB CALENDAR SWAP        | 4,850              | 5,892              | -17.7%  | 5,998              | -19.1%  | 10,848               | 10,972               | -1.1%    |
| 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      | 74,708             | 59,951             | 24.6%   | 95,679             | -21.9%  | 170,387              | 143,349              | 18.9%    |
| NEW YORK ETHANOL SWAP     | 1,610              | 745                | 116.1%  | 4,040              | -60.1%  | 5,650                | 2,150                | 162.8%   |
| GASOIL BULLET SWAP        | 0                  | 0                  | 0.0%    | 0                  | -       | 0                    | 0                    | 0.0%     |
| EURO PROPANE CIF ARA SWA  | 858                | 179                | 379.3%  | 815                | 5.3%    | 1,673                | 554                  | 202.0%   |
| JAPAN C&F NAPHTHA SWAP    | 1,116              | 1,300              | -14.2%  | 1,452              | -23.1%  | 2,568                | 1,839                | 39.6%    |
| NYMEX ULSD VS NYMEX HO    | 0                  | 180                | -100.0% | 0                  | 0.0%    | 0                    | 495                  | -100.0%  |
| GASOLINE UP-DOWN (ARGUS)  | 0                  | 0                  | 0.0%    | 0                  | -       | 0                    | 0                    | 0.0%     |
| LA CARBOB GASOLINE(OPIS)S | 675                | 375                | 80.0%   | 2,050              | -67.1%  | 2,725                | 1,000                | 172.5%   |
| LA CARB DIESEL (OPIS) SWA | 180                | 640                | -71.9%  | 137                | 31.4%   | 317                  | 1,256                | -74.8%   |
| JAPAN C&F NAPHTHA CRACK S | 120                | 106                | 13.2%   | 1,539              | -92.2%  | 1,659                | 356                  | 366.0%   |
| LLS (ARGUS) VS WTI SWAP   | 4,376              | 12,641             | -65.4%  | 7,865              | -44.4%  | 12,241               | 27,425               | -55.4%   |
| MINY RBOB GAS             | 4                  | 5                  | -20.0%  | 3                  | 33.3%   | 7                    | 10                   | -30.0%   |
| RBOB GAS                  | 1,000              | 1,449              | -31.0%  | 1,350              | -25.9%  | 2,350                | 2,679                | -12.3%   |
| RBOB CRACK SPREAD         | 3,996              | 990                | 303.6%  | 2,494              | 60.2%   | 6,490                | 2,870                | 126.1%   |
| RBOB UP-DOWN CALENDAR SW  | 1,765              | 12,955             | -86.4%  | 7,438              | -76.3%  | 9,203                | 21,355               | -56.9%   |
| NY HARBOR RESIDUAL FUEL 1 | 6,565              | 4,691              | 39.9%   | 6,248              | 5.1%    | 12,813               | 10,583               | 21.1%    |
| NY HARBOR HEAT OIL SWP    | 3,278              | 4,685              | -30.0%  | 3,020              | 8.5%    | 6,298                | 12,343               | -49.0%   |
| LA JET FUEL VS NYM NO 2 H | 323                | 0                  | 0.0%    | 235                | 37.4%   | 558                  | 40                   | 1,295.0% |
| ANR OKLAHOMA              | 1,284              | 1,036              | 23.9%   | 1,644              | -21.9%  | 2,928                | 2,550                | 14.8%    |
| MICHIGAN BASIS            | 1,801              | 0                  | 0.0%    | 1,824              | -1.3%   | 3,625                | 0                    | 0.0%     |

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## CMEG Exchange Volume Report - Monthly

|                            | VOLUME<br>FEB 2016 | VOLUME<br>FEB 2015 | % CHG    | VOLUME<br>JAN 2016 | % CHG   | VOLUME<br>Y.T.D 2016 | VOLUME<br>Y.T.D 2015 | % CHG   |
|----------------------------|--------------------|--------------------|----------|--------------------|---------|----------------------|----------------------|---------|
| <b>Energy Futures</b>      |                    |                    |          |                    |         |                      |                      |         |
| Sumas Basis Swap           | 1,242              | 1,474              | -15.7%   | 475                | 161.5%  | 1,717                | 1,674                | 2.6%    |
| NGPL MID-CONTINENT         | 5,366              | 2,083              | 157.6%   | 7,330              | -26.8%  | 12,696               | 7,553                | 68.1%   |
| TEXAS EASTERN ZONE M-3 BA  | 8,919              | 428                | 1,983.9% | 9,830              | -9.3%   | 18,749               | 2,996                | 525.8%  |
| PGE&E CITYGATE             | 0                  | 0                  | 0.0%     | 0                  | -       | 0                    | 0                    | 0.0%    |
| PJM MONTHLY                | 494                | 96                 | 414.6%   | 120                | 311.7%  | 614                  | 96                   | 539.6%  |
| NORTHERN NATURAL GAS VENTL | 658                | 428                | 53.7%    | 0                  | 0.0%    | 658                  | 1,457                | -54.8%  |
| DOMINION TRANSMISSION INC  | 22,036             | 916                | 2,305.7% | 16,080             | 37.0%   | 38,116               | 9,904                | 284.9%  |
| TCO BASIS SWAP             | 736                | 642                | 14.6%    | 8,570              | -91.4%  | 9,306                | 6,076                | 53.2%   |
| CIG BASIS                  | 11,637             | 214                | 5,337.9% | 9,279              | 25.4%   | 20,916               | 6,280                | 233.1%  |
| PJM DAILY                  | 0                  | 0                  | 0.0%     | 0                  | 0.0%    | 0                    | 0                    | 0.0%    |
| COLUMBIA GULF ONSHORE      | 0                  | 0                  | 0.0%     | 3,108              | -100.0% | 3,108                | 0                    | 0.0%    |
| Tetco STX Basis            | 881                | 214                | 311.7%   | 0                  | 0.0%    | 881                  | 642                  | 37.2%   |
| Transco Zone 3 Basis       | 62                 | 428                | -85.5%   | 428                | -85.5%  | 490                  | 428                  | 14.5%   |
| HENRY HUB SWING FUTURE     | 0                  | 0                  | 0.0%     | 290                | -100.0% | 290                  | 0                    | 0.0%    |
| EL PASO PERMIAN INDEX SWA  | 372                | 0                  | -        | 0                  | -       | 372                  | 0                    | -       |
| HENRY HUB INDEX SWAP FUTU  | 16,787             | 4,316              | 288.9%   | 33,365             | -49.7%  | 50,152               | 11,748               | 326.9%  |
| WAHA INDEX SWAP FUTURE     | 620                | 0                  | 0.0%     | 0                  | 0.0%    | 620                  | 0                    | 0.0%    |
| GULF COAST GASOLINE CLNDR  | 0                  | 975                | -100.0%  | 1,300              | -100.0% | 1,300                | 985                  | 32.0%   |
| EUROPE NAPHTHA CALSWAP     | 922                | 1,781              | -48.2%   | 808                | 14.1%   | 1,730                | 3,986                | -56.6%  |
| EUROPE 1% FUEL OIL RDAM C  | 91                 | 115                | -20.9%   | 10                 | 810.0%  | 101                  | 130                  | -22.3%  |
| EUROPE 3.5% FUEL OIL RDAM  | 6,743              | 12,154             | -44.5%   | 7,354              | -8.3%   | 14,097               | 27,409               | -48.6%  |
| EUROPE 3.5% FUEL OIL MED   | 505                | 80                 | 531.3%   | 334                | 51.2%   | 839                  | 250                  | 235.6%  |
| PANHANDLE BASIS SWAP FUTU  | 9,703              | 6,347              | 52.9%    | 7,006              | 38.5%   | 16,709               | 15,052               | 11.0%   |
| SAN JUAN BASIS SWAP        | 4,516              | 1,284              | 251.7%   | 4,100              | 10.1%   | 8,616                | 3,297                | 161.3%  |
| SOCAL BASIS SWAP           | 0                  | 0                  | 0.0%     | 0                  | 0.0%    | 0                    | 0                    | 0.0%    |
| TRANSCO ZONE 6 BASIS SWAP  | 214                | 0                  | 0.0%     | 1,057              | -79.8%  | 1,271                | 152                  | 736.2%  |
| NYISO A                    | 0                  | 939                | -100.0%  | 0                  | 0.0%    | 0                    | 939                  | -100.0% |
| NYISO J                    | 0                  | 640                | -100.0%  | 0                  | 0.0%    | 0                    | 728                  | -100.0% |
| GULF COAST JET VS NYM 2 H  | 31,520             | 15,129             | 108.3%   | 28,422             | 10.9%   | 59,942               | 42,349               | 41.5%   |
| 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%    |
| MICHIGAN HUB OFF-PEAK MON  | 0                  | 0                  | 0.0%     | 0                  | -       | 0                    | 0                    | 0.0%    |
| EURO 3.5% FUEL OIL SPREAD  | 385                | 1,239              | -68.9%   | 920                | -58.2%  | 1,305                | 2,898                | -55.0%  |
| GASOIL CALENDAR SWAP       | 14                 | 140                | -90.0%   | 6                  | 133.3%  | 20                   | 140                  | -85.7%  |
| EURO GASOIL 10 CAL SWAP    | 0                  | 0                  | 0.0%     | 3                  | -100.0% | 3                    | 0                    | 0.0%    |
| NGPL TEXOK SWING SWAP      | 0                  | 0                  | 0.0%     | 0                  | -       | 0                    | 0                    | 0.0%    |
| CENTERPOINT EAST INDEX     | 0                  | 0                  | 0.0%     | 0                  | 0.0%    | 0                    | 336                  | -100.0% |
| CRUDE OIL                  | 49,391             | 57,239             | -13.7%   | 23,684             | 108.5%  | 73,075               | 99,221               | -26.4%  |
| BRENT FINANCIAL FUTURES    | 330                | 23,268             | -98.6%   | 1,925              | -82.9%  | 2,255                | 47,033               | -95.2%  |
| WTI-BRENT BULLET SWAP      | 0                  | 0                  | 0.0%     | 0                  | 0.0%    | 0                    | 0                    | 0.0%    |
| WTI-BRENT CALENDAR SWAP    | 18,276             | 33,141             | -44.9%   | 12,309             | 48.5%   | 30,585               | 57,326               | -46.6%  |
| DATED TO FRONTLINE BRENT   | 3,040              | 2,200              | 38.2%    | 0                  | 0.0%    | 3,040                | 4,170                | -27.1%  |
| ICE BRENT DUBAI SWAP       | 0                  | 2,150              | -100.0%  | 0                  | 0.0%    | 0                    | 6,950                | -100.0% |
| GASOIL CRACK SPREAD CALEN  | 1,195              | 9,769              | -87.8%   | 753                | 58.7%   | 1,948                | 17,631               | -89.0%  |
| EUROPEAN NAPHTHA CRACK SP  | 2,621              | 7,573              | -65.4%   | 4,694              | -44.2%  | 7,315                | 17,036               | -57.1%  |
| EURO GASOIL 10PPM VS ICE   | 15                 | 5                  | 200.0%   | 70                 | -78.6%  | 85                   | 78                   | 9.0%    |
| JET CIF NWE VS ICE         | 79                 | 122                | -35.2%   | 20                 | 295.0%  | 99                   | 392                  | -74.7%  |
| JET BARGES VS ICE GASOIL   | 0                  | 0                  | 0.0%     | 22                 | -100.0% | 22                   | 0                    | 0.0%    |
| SINGAPORE GASOIL VS ICE    | 1,305              | 900                | 45.0%    | 1,050              | 24.3%   | 2,355                | 1,250                | 88.4%   |
| NATURAL GAS PEN SWP        | 127,549            | 279,037            | -54.3%   | 93,337             | 36.7%   | 220,886              | 615,296              | -64.1%  |

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## CMEG Exchange Volume Report - Monthly

|                               | VOLUME<br>FEB 2016 | VOLUME<br>FEB 2015 | % CHG   | VOLUME<br>JAN 2016 | % CHG    | VOLUME<br>Y.T.D 2016 | VOLUME<br>Y.T.D 2015 | % CHG   |
|-------------------------------|--------------------|--------------------|---------|--------------------|----------|----------------------|----------------------|---------|
| <b>Energy Futures</b>         |                    |                    |         |                    |          |                      |                      |         |
| WESTERN RAIL DELIVERY PRB     | 600                | 1,795              | -66.6%  | 1,100              | -45.5%   | 1,700                | 7,435                | -77.1%  |
| EASTERN RAIL DELIVERY CSX     | 465                | 5,180              | -91.0%  | 1,635              | -71.6%   | 2,100                | 10,180               | -79.4%  |
| EUROPE DATED BRENT SWAP       | 11,328             | 1,576              | 618.8%  | 300                | 3,676.0% | 11,628               | 4,830                | 140.7%  |
| TC5 RAS TANURA TO YOKOHAM     | 15                 | 0                  | 0.0%    | 0                  | 0.0%     | 15                   | 15                   | 0.0%    |
| TD3 MEG TO JAPAN 250K MT      | 0                  | 0                  | 0.0%    | 0                  | -        | 0                    | 0                    | 0.0%    |
| TC2 ROTTERDAM TO USAC 37K     | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 13                   | -100.0% |
| PJM OFF-PEAK LMP SWAP FUT     | 0                  | 240                | -100.0% | 0                  | 0.0%     | 0                    | 320                  | -100.0% |
| NYISO A OFF-PEAK              | 0                  | 360                | -100.0% | 0                  | 0.0%     | 0                    | 360                  | -100.0% |
| NYISO G OFF-PEAK              | 0                  | 150                | -100.0% | 0                  | 0.0%     | 0                    | 150                  | -100.0% |
| NYISO J OFF-PEAK              | 0                  | 180                | -100.0% | 0                  | 0.0%     | 0                    | 180                  | -100.0% |
| ISO NEW ENGLAND OFF-PEAK      | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| AEP-DAYTON HUB OFF-PEAK M     | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 10                   | -100.0% |
| N ILLINOIS HUB DAILY          | 0                  | 0                  | -       | 0                  | 0.0%     | 0                    | 0                    | -       |
| AEP-DAYTON HUB MTHLY          | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 22                   | -100.0% |
| FUELOIL SWAP:CARGOES VS.B     | 833                | 650                | 28.2%   | 559                | 49.0%    | 1,392                | 1,689                | -17.6%  |
| EAST/WEST FUEL OIL SPREAD     | 31                 | 580                | -94.7%  | 5                  | 520.0%   | 36                   | 1,252                | -97.1%  |
| SINGAPORE 380CST FUEL OIL     | 3,165              | 4,964              | -36.2%  | 6,110              | -48.2%   | 9,275                | 10,889               | -14.8%  |
| SINGAPORE JET KEROSENE SW     | 450                | 2,545              | -82.3%  | 425                | 5.9%     | 875                  | 4,652                | -81.2%  |
| SINGAPORE NAPHTHA SWAP        | 0                  | 100                | -100.0% | 0                  | 0.0%     | 0                    | 150                  | -100.0% |
| SONAT BASIS SWAP FUTURE       | 0                  | 676                | -100.0% | 0                  | 0.0%     | 0                    | 3,244                | -100.0% |
| FLORIDA GAS ZONE3 BASIS S     | 0                  | 642                | -100.0% | 0                  | 0.0%     | 0                    | 9,202                | -100.0% |
| TRANSCO ZONE4 BASIS SWAP      | 3,357              | 4,280              | -21.6%  | 2,715              | 23.6%    | 6,072                | 22,898               | -73.5%  |
| ANR LOUISIANA BASIS SWAP      | 0                  | 1,712              | -100.0% | 0                  | 0.0%     | 0                    | 2,140                | -100.0% |
| TENNESSEE 500 LEG BASIS S     | 0                  | 856                | -100.0% | 0                  | 0.0%     | 0                    | 3,454                | -100.0% |
| TENNESSEE ZONE 0 BASIS SW     | 360                | 0                  | 0.0%    | 0                  | 0.0%     | 360                  | 0                    | 0.0%    |
| TRANSCO ZONE 6 INDEX          | 0                  | 40                 | -100.0% | 604                | -100.0%  | 604                  | 76                   | 694.7%  |
| CINERGY HUB OFF-PEAK MONT     | 60                 | 120                | -50.0%  | 0                  | 0.0%     | 60                   | 120                  | -50.0%  |
| GULF COAST ULSD CALENDAR      | 241                | 423                | -43.0%  | 1,907              | -87.4%   | 2,148                | 1,737                | 23.7%   |
| GULF COAST ULSD CRACK SPR     | 300                | 575                | -47.8%  | 1,425              | -78.9%   | 1,725                | 1,025                | 68.3%   |
| HENRY HUB SWAP                | 561,559            | 524,618            | 7.0%    | 596,527            | -5.9%    | 1,158,086            | 1,049,044            | 10.4%   |
| DUBAI CRUDE OIL CALENDAR      | 740                | 4,469              | -83.4%  | 1,842              | -59.8%   | 2,582                | 6,351                | -59.3%  |
| USGC UNL 87 CRACK SPREAD      | 150                | 925                | -83.8%  | 0                  | 0.0%     | 150                  | 1,100                | -86.4%  |
| NYH NO 2 CRACK SPREAD CAL     | 630                | 2,669              | -76.4%  | 2,216              | -71.6%   | 2,846                | 11,011               | -74.2%  |
| NO 2 UP-DOWN SPREAD CALEN     | 950                | 200                | 375.0%  | 1,325              | -28.3%   | 2,275                | 450                  | 405.6%  |
| SINGAPORE MOGAS 92 UNLEAD     | 25                 | 420                | -94.0%  | 0                  | 0.0%     | 25                   | 1,205                | -97.9%  |
| ETHANOL T2 FOB ROTT INCL DU   | 1,961              | 2,010              | -2.4%   | 1,810              | 8.3%     | 3,771                | 4,524                | -16.6%  |
| SINGAPORE MOGAS 92 UNLEAD     | 5,695              | 14,233             | -60.0%  | 7,629              | -25.4%   | 13,324               | 25,584               | -47.9%  |
| PROPANE NON-LDH MT. BEL (OF   | 5,758              | 6,576              | -12.4%  | 9,200              | -37.4%   | 14,958               | 10,972               | 36.3%   |
| PROPANE NON-LDH MB (OPIS) B   | 175                | 100                | 75.0%   | 774                | -77.4%   | 949                  | 350                  | 171.1%  |
| NY JET FUEL (PLATTS) HEAT OIL | 0                  | 125                | -100.0% | 0                  | 0.0%     | 0                    | 845                  | -100.0% |
| JET AV FUEL (P) CAR FM ICE GA | 25                 | 92                 | -72.8%  | 0                  | 0.0%     | 25                   | 102                  | -75.5%  |
| FUEL OIL (PLATS) CAR CM       | 5                  | 0                  | 0.0%    | 123                | -95.9%   | 128                  | 120                  | 6.7%    |
| FUEL OIL (PLATS) CAR CN       | 18                 | 88                 | -79.5%  | 0                  | 0.0%     | 18                   | 93                   | -80.6%  |
| NY JET FUEL (ARGUS) VS HEATI  | 0                  | 0                  | 0.0%    | 0                  | -        | 0                    | 0                    | 0.0%    |
| NY ULSD (ARGUS) VS HEATING    | 1,166              | 2,853              | -59.1%  | 875                | 33.3%    | 2,041                | 11,110               | -81.6%  |
| MISO 5MW PEAK                 | 0                  | 0                  | 0.0%    | 0                  | -        | 0                    | 0                    | 0.0%    |
| MISO 5MW OFF PEAK             | 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         | 5,700              | 3,042              | 87.4%   | 4,800              | 18.8%    | 10,500               | 19,492               | -46.1%  |
| DATED BRENT (PLATTS) DAILY S  | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |

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## CMEG Exchange Volume Report - Monthly

|                            | VOLUME<br>FEB 2016 | VOLUME<br>FEB 2015 | % CHG    | VOLUME<br>JAN 2016 | % CHG    | VOLUME<br>Y.T.D 2016 | VOLUME<br>Y.T.D 2015 | % CHG    |
|----------------------------|--------------------|--------------------|----------|--------------------|----------|----------------------|----------------------|----------|
| <b>Energy Futures</b>      |                    |                    |          |                    |          |                      |                      |          |
| PETRO OUTRIGHT EURO        | 8,769              | 10,227             | -14.3%   | 7,843              | 11.8%    | 16,612               | 20,167               | -17.6%   |
| GAS EURO-BOB OXY NWE BARG  | 19,477             | 26,525             | -26.6%   | 17,247             | 12.9%    | 36,724               | 52,311               | -29.8%   |
| GAS EURO-BOB OXY NWE BARG  | 7,431              | 9,569              | -22.3%   | 10,200             | -27.1%   | 17,631               | 19,481               | -9.5%    |
| PREM UNL GAS 10PPM RDAM F  | 2                  | 0                  | 0.0%     | 0                  | 0.0%     | 2                    | 55                   | -96.4%   |
| PREM UNL GAS 10PPM RDAM F  | 29                 | 55                 | -47.3%   | 3                  | 866.7%   | 32                   | 90                   | -64.4%   |
| MONT BELVIEU NORMAL BUTAN  | 27,250             | 14,332             | 90.1%    | 20,104             | 35.5%    | 47,354               | 31,448               | 50.6%    |
| MONT BELVIEU ETHANE 5 DECI | 33,977             | 3,969              | 756.1%   | 21,405             | 58.7%    | 55,382               | 15,074               | 267.4%   |
| MONT BELVIEU LDH PROPANE 5 | 103,251            | 47,890             | 115.6%   | 79,492             | 29.9%    | 182,743              | 101,389              | 80.2%    |
| EUROPEAN GASOIL (ICE)      | 451,646            | 15,651             | 2,785.7% | 375,011            | 20.4%    | 826,657              | 28,904               | 2,760.0% |
| ERCOT NORTH ZMCPE 5MW OF   | 0                  | 0                  | -        | 0                  | 0.0%     | 0                    | 0                    | -        |
| ERCOT NORTH ZMCPE 5MW OF   | 0                  | 0                  | 0.0%     | 4,280              | -100.0%  | 4,280                | 0                    | 0.0%     |
| ERCOT NORTH ZMCPE 5MW PE   | 0                  | 0                  | 0.0%     | 235                | -100.0%  | 235                  | 0                    | 0.0%     |
| SINGAPORE JET KERO VS. GAS | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 0                    | 0.0%     |
| MONT BELVIEU NORMAL BUTAN  | 1,204              | 590                | 104.1%   | 519                | 132.0%   | 1,723                | 1,013                | 70.1%    |
| MONT BELVIEU ETHANE OPIS B | 150                | 205                | -26.8%   | 115                | 30.4%    | 265                  | 1,125                | -76.4%   |
| MONT BELVIEU NATURAL GASO  | 185                | 520                | -64.4%   | 168                | 10.1%    | 353                  | 660                  | -46.5%   |
| MONT BELVIEU LDH PROPANE C | 601                | 832                | -27.8%   | 170                | 253.5%   | 771                  | 1,777                | -56.6%   |
| CONWAY NORMAL BUTANE (OPI  | 0                  | 120                | -100.0%  | 75                 | -100.0%  | 75                   | 180                  | -58.3%   |
| CONWAY NATURAL GASOLINE (  | 697                | 20                 | 3,385.0% | 126                | 453.2%   | 823                  | 20                   | 4,015.0% |
| CONWAY PROPANE 5 DECIMALS  | 7,737              | 2,987              | 159.0%   | 4,350              | 77.9%    | 12,087               | 11,237               | 7.6%     |
| PETROCHEMICALS             | 3,498              | 2,854              | 22.6%    | 3,186              | 9.8%     | 6,684                | 6,090                | 9.8%     |
| MONT BELVIEU NATURAL GASO  | 15,397             | 8,649              | 78.0%    | 6,801              | 126.4%   | 22,198               | 16,077               | 38.1%    |
| CRUDE OIL LAST DAY         | 0                  | 0                  | 0.0%     | 0                  | -        | 0                    | 0                    | 0.0%     |
| ELEC NYISO OFF-PEAK        | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 0                    | 0.0%     |
| ELEC MISO PEAK             | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 0                    | 0.0%     |
| MARS BLEND CRUDE OIL       | 1,676              | 0                  | -        | 115                | 1,357.4% | 1,791                | 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%     |
| DIESEL 10PPM BARGES FOB B  | 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%     |
| 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  | 3,344              | 4,006              | -16.5%   | 2,361              | 41.6%    | 5,705                | 7,965                | -28.4%   |
| CHICAGO ULSD PL VS HO SPR  | 525                | 91                 | 476.9%   | 275                | 90.9%    | 800                  | 854                  | -6.3%    |
| PETRO CRK&SPRD EURO        | 6,497              | 8,620              | -24.6%   | 8,897              | -27.0%   | 15,394               | 16,414               | -6.2%    |
| GRP THREE UNL GS (PLT) VS  | 1,405              | 1,659              | -15.3%   | 1,875              | -25.1%   | 3,280                | 2,647                | 23.9%    |
| CRUDE OIL OUTRIGHTS        | 5,598              | 7,119              | -21.4%   | 9,884              | -43.4%   | 15,482               | 16,528               | -6.3%    |
| 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       | 23,480             | 0                  | 0.0%     | 0                  | 0.0%     | 23,480               | 0                    | 0.0%     |
| HEATING OIL BALMO CLNDR S  | 100                | 0                  | 0.0%     | 75                 | 33.3%    | 175                  | 0                    | 0.0%     |
| FREIGHT MARKETS            | 364                | 0                  | 0.0%     | 243                | 49.8%    | 607                  | 0                    | 0.0%     |
| PLASTICS                   | 330                | 820                | -59.8%   | 580                | -43.1%   | 910                  | 2,484                | -63.4%   |
| ELEC FINSETTLED            | 1,270              | 0                  | 0.0%     | 0                  | 0.0%     | 1,270                | 0                    | 0.0%     |
| NEPOOL RHD ISLD 5MW D AH   | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 0                    | 0.0%     |
| SINGAPORE GASOIL CALENDAR  | 47                 | 522                | -91.0%   | 0                  | 0.0%     | 47                   | 5,686                | -99.2%   |
| 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%     |

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## CMEG Exchange Volume Report - Monthly

|                            | VOLUME<br>FEB 2016 | VOLUME<br>FEB 2015 | % CHG    | VOLUME<br>JAN 2016 | % CHG    | VOLUME<br>Y.T.D 2016 | VOLUME<br>Y.T.D 2015 | % CHG   |
|----------------------------|--------------------|--------------------|----------|--------------------|----------|----------------------|----------------------|---------|
| <b>Energy Futures</b>      |                    |                    |          |                    |          |                      |                      |         |
| PETRO OUTRIGHT NA          | 14,268             | 10,412             | 37.0%    | 11,402             | 25.1%    | 25,670               | 19,756               | 29.9%   |
| PJM APS ZONE DA PEAK       | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| ELEC ERCOT DLY PEAK        | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| CRUDE OIL SPRDS            | 393                | 0                  | 0.0%     | 1,446              | -72.8%   | 1,839                | 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%    |
| MJC FUT                    | 60                 | 60                 | 0.0%     | 138                | -56.5%   | 198                  | 90                   | 120.0%  |
| PETRO CRCKS & SPRDS NA     | 32,871             | 42,507             | -22.7%   | 32,888             | -0.1%    | 65,759               | 85,014               | -22.6%  |
| RBOB SPREAD (PLATTS) SWAP  | 0                  | 59                 | -100.0%  | 0                  | 0.0%     | 0                    | 59                   | -100.0% |
| NAT GAS BASIS SWAP         | 3,596              | 0                  | 0.0%     | 302                | 1,090.7% | 3,898                | 0                    | 0.0%    |
| MCCLOSKEY RCH BAY COAL     | 23,673             | 15,414             | 53.6%    | 35,296             | -32.9%   | 58,969               | 53,011               | 11.2%   |
| NGPL TEX/OK                | 3,933              | 651                | 504.1%   | 13,056             | -69.9%   | 16,989               | 4,171                | 307.3%  |
| MNC FUT                    | 3,948              | 4,280              | -7.8%    | 3,941              | 0.2%     | 7,889                | 9,523                | -17.2%  |
| MCCLOSKEY ARA ARGS COAL    | 193,501            | 160,773            | 20.4%    | 246,068            | -21.4%   | 439,569              | 397,758              | 10.5%   |
| DAILY PJM                  | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| ONTARIO POWER SWAPS        | 4,005              | 920                | 335.3%   | 185                | 2,064.9% | 4,190                | 148,940              | -97.2%  |
| INDIANA MISO               | 0                  | 786                | -100.0%  | 0                  | 0.0%     | 0                    | 1,852                | -100.0% |
| SINGAPORE GASOIL           | 3,184              | 2,871              | 10.9%    | 3,414              | -6.7%    | 6,598                | 5,783                | 14.1%   |
| PETRO CRCKS & SPRDS ASIA   | 0                  | 0                  | 0.0%     | 1,050              | -100.0%  | 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    | 887                | 1,761              | -49.6%   | 1,181              | -24.9%   | 2,068                | 3,289                | -37.1%  |
| NYISO CAPACITY             | 288                | 600                | -52.0%   | 168                | 71.4%    | 456                  | 1,380                | -67.0%  |
| AUSTRALIAN COKE COAL       | 252                | 298                | -15.4%   | 318                | -20.8%   | 570                  | 537                  | 6.1%    |
| PETROLEUM PRODUCTS         | 739                | 20                 | 3,595.0% | 760                | -2.8%    | 1,499                | 214                  | 600.5%  |
| EURO-DENOMINATED PETRO P   | 0                  | 462                | -100.0%  | 70                 | -100.0%  | 70                   | 462                  | -84.8%  |
| COAL SWAP                  | 336                | 971                | -65.4%   | 1,041              | -67.7%   | 1,377                | 1,978                | -30.4%  |
| MGN1 SWAP FUT              | 249                | 290                | -14.1%   | 193                | 29.0%    | 442                  | 435                  | 1.6%    |
| NATURAL GAS INDEX          | 0                  | 0                  | 0.0%     | 0                  | -        | 0                    | 0                    | 0.0%    |
| INDONESIAN COAL            | 45                 | 120                | -62.5%   | 0                  | 0.0%     | 45                   | 505                  | -91.1%  |
| UCM FUT                    | 60                 | 38                 | 57.9%    | 15                 | 300.0%   | 75                   | 58                   | 29.3%   |
| NEW YORK HUB ZONE J PEAK   | 0                  | 0                  | -        | 0                  | 0.0%     | 0                    | 0                    | -       |
| MICHIGAN MISO              | 56,370             | 24,795             | 127.3%   | 78,510             | -28.2%   | 134,880              | 123,885              | 8.9%    |
| CHICAGO ULSD (PLATTS) SWA  | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| GROUP THREE ULSD (PLATTS)  | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 200                  | -100.0% |
| MGF FUT                    | 60                 | 0                  | 0.0%     | 0                  | 0.0%     | 60                   | 0                    | 0.0%    |
| TENN 800 LEG NAT GAS INDE  | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| NEPOOL RHODE IL 5MW D AH   | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| NATURAL GAS FIXED PRICE SW | 0                  | 0                  | -        | 0                  | 0.0%     | 0                    | 0                    | -       |
| SUMAS NAT GAS PLATTS FIXED | 0                  | 0                  | -        | 0                  | 0.0%     | 0                    | 0                    | -       |
| DY EURO 3.5% FUEL OI RDA   | 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                    | -       |
| VENTURA NAT GAS PLATTS FIX | 0                  | 0                  | -        | 0                  | 0.0%     | 0                    | 0                    | -       |
| MJB FUT                    | 0                  | 0                  | -        | 0                  | 0.0%     | 0                    | 0                    | -       |
| ELEC ERCOT DLY OFF PK      | 0                  | 0                  | -        | 0                  | 0.0%     | 0                    | 0                    | -       |
| DIESEL10PPM BARG VS ICE LS | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| EU LOW SULPHUR GASOIL CRA  | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| CRUDE OIL TRADE AT MARKER  | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |

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## CMEG Exchange Volume Report - Monthly

|                             | VOLUME<br>FEB 2016 | VOLUME<br>FEB 2015 | % CHG    | VOLUME<br>JAN 2016 | % CHG    | VOLUME<br>Y.T.D 2016 | VOLUME<br>Y.T.D 2015 | % CHG   |
|-----------------------------|--------------------|--------------------|----------|--------------------|----------|----------------------|----------------------|---------|
| <b>Energy Futures</b>       |                    |                    |          |                    |          |                      |                      |         |
| NY HARBOR LOW SULPUR GAS    | 900                | 900                | 0.0%     | 0                  | 0.0%     | 900                  | 900                  | 0.0%    |
| MINI RBOB V. EBOBARG NWE BF | 196                | 500                | -60.8%   | 500                | -60.8%   | 696                  | 1,240                | -43.9%  |
| 3.5% FUEL OIL CIF BALMO S   | 60                 | 40                 | 50.0%    | 5                  | 1,100.0% | 65                   | 130                  | -50.0%  |
| MINI RBOB V. EBOB(ARGUS) NW | 1,096              | 566                | 93.6%    | 735                | 49.1%    | 1,831                | 1,402                | 30.6%   |
| MINI GAS EUROBOB OXY NWE A  | 798                | 351                | 127.4%   | 95                 | 740.0%   | 893                  | 792                  | 12.8%   |
| CANADIAN LIGHT SWEET OIL    | 1,860              | 783                | 137.5%   | 1,065              | 74.6%    | 2,925                | 933                  | 213.5%  |
| ELECTRICITY ERCOT PEAK      | 0                  | 0                  | 0.0%     | 0                  | -        | 0                    | 0                    | 0.0%    |
| NY HARBOR LOW SULPUR GAS    | 0                  | 0                  | 0.0%     | 0                  | -        | 0                    | 0                    | 0.0%    |
| <b>Energy Options</b>       |                    |                    |          |                    |          |                      |                      |         |
| NATURAL GAS                 | 500                | 0                  | -        | 0                  | -        | 500                  | 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%     | 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             | 10,000             | 0                  | 0.0%     | 0                  | 0.0%     | 10,000               | 0                    | 0.0%    |
| BRENT OIL LAST DAY          | 12,105             | 11,645             | 4.0%     | 11,281             | 7.3%     | 23,386               | 30,234               | -22.6%  |
| BRENT CALENDAR SWAP         | 480                | 13,150             | -96.3%   | 30                 | 1,500.0% | 510                  | 68,050               | -99.3%  |
| SINGAPORE JET FUEL CALEND   | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| ROTTERDAM 3.5%FUEL OIL CL   | 0                  | 90                 | -100.0%  | 40                 | -100.0%  | 40                   | 135                  | -70.4%  |
| SINGAPORE FUEL OIL 180 CS   | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| HEATING OIL PHY             | 48,463             | 87,400             | -44.6%   | 68,118             | -28.9%   | 116,581              | 136,035              | -14.3%  |
| HENRY HUB FINANCIAL LAST    | 1,685              | 3,362              | -49.9%   | 1,222              | 37.9%    | 2,907                | 6,622                | -56.1%  |
| RBOB PHY                    | 50,165             | 25,874             | 93.9%    | 40,272             | 24.6%    | 90,437               | 55,860               | 61.9%   |
| NATURAL GAS PHY             | 2,470,179          | 1,406,822          | 75.6%    | 2,264,889          | 9.1%     | 4,735,068            | 3,453,563            | 37.1%   |
| CRUDE OIL APO               | 31,575             | 120,329            | -73.8%   | 9,069              | 248.2%   | 40,644               | 348,714              | -88.3%  |
| NATURAL GAS 3 M CSO FIN     | 4,231              | 7,410              | -42.9%   | 3,570              | 18.5%    | 7,801                | 7,810                | -0.1%   |
| NATURAL GAS 1 M CSO FIN     | 8,550              | 61,235             | -86.0%   | 17,180             | -50.2%   | 25,730               | 179,734              | -85.7%  |
| WTI CRUDE OIL 1 M CSO FI    | 148,450            | 237,470            | -37.5%   | 227,972            | -34.9%   | 376,422              | 475,170              | -20.8%  |
| CRUDE OIL PHY               | 4,112,961          | 3,763,195          | 9.3%     | 4,571,864          | -10.0%   | 8,684,825            | 7,492,138            | 15.9%   |
| RBOB CALENDAR SWAP          | 1,125              | 326                | 245.1%   | 48                 | 2,243.8% | 1,173                | 338                  | 247.0%  |
| RBOB 1MO CAL SPD OPTIONS    | 0                  | 0                  | 0.0%     | 0                  | -        | 0                    | 0                    | 0.0%    |
| ISO NEW ENGLAND PK LMP      | 0                  | 0                  | 0.0%     | 0                  | -        | 0                    | 0                    | 0.0%    |
| NY HARBOR HEAT OIL SWP      | 5,267              | 15,421             | -65.8%   | 12,481             | -57.8%   | 17,748               | 32,674               | -45.7%  |
| PJM MONTHLY                 | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| WTI-BRENT BULLET SWAP       | 34,000             | 22,355             | 52.1%    | 46,815             | -27.4%   | 80,815               | 62,555               | 29.2%   |
| HO 1 MONTH CLNDR OPTIONS    | 0                  | 1,450              | -100.0%  | 4,000              | -100.0%  | 4,000                | 1,450                | 175.9%  |
| NG HH 3 MONTH CAL           | 0                  | 0                  | -        | 250                | -100.0%  | 250                  | 0                    | -       |
| CRUDE OIL 1MO               | 172,835            | 158,025            | 9.4%     | 215,352            | -19.7%   | 388,187              | 489,986              | -20.8%  |
| WTI 6 MONTH CALENDAR OPTI   | 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                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 204                  | -100.0% |
| NYMEX EUROPEAN GASOIL OPT   | 0                  | 80                 | -100.0%  | 0                  | 0.0%     | 0                    | 80                   | -100.0% |
| PETRO OUTRIGHT EURO         | 0                  | 30                 | -100.0%  | 0                  | 0.0%     | 0                    | 30                   | -100.0% |
| NYISO ZONE G 5MW PEAK OPTI  | 0                  | 0                  | -        | 0                  | 0.0%     | 0                    | 0                    | -       |
| PETROCHEMICALS              | 2,840              | 42                 | 6,661.9% | 2,265              | 25.4%    | 5,105                | 947                  | 439.1%  |
| NATURAL GAS SUMMER STRIP    | 0                  | 0                  | 0.0%     | 0                  | -        | 0                    | 0                    | 0.0%    |
| NATURAL GAS OPTION ON CALE  | 2,098              | 320                | 555.6%   | 7,140              | -70.6%   | 9,238                | 4,320                | 113.8%  |
| ELEC MISO PEAK              | 0                  | 0                  | 0.0%     | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |

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## CMEG Exchange Volume Report - Monthly

|                            | VOLUME<br>FEB 2016 | VOLUME<br>FEB 2015 | % CHG   | VOLUME<br>JAN 2016 | % CHG    | VOLUME<br>Y.T.D 2016 | VOLUME<br>Y.T.D 2015 | % CHG   |
|----------------------------|--------------------|--------------------|---------|--------------------|----------|----------------------|----------------------|---------|
| <b>Energy Options</b>      |                    |                    |         |                    |          |                      |                      |         |
| EUROPEAN JET KEROSENE NW   | 60                 | 0                  | 0.0%    | 0                  | -        | 60                   | 0                    | 0.0%    |
| PJM CALENDAR STRIP         | 0                  | 340                | -100.0% | 0                  | 0.0%     | 0                    | 540                  | -100.0% |
| CRUDE OIL OUTRIGHTS        | 0                  | 0                  | 0.0%    | 150                | -100.0%  | 150                  | 0                    | 0.0%    |
| APPALACHIAN COAL           | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 40                   | -100.0% |
| NATURAL GAS 6 M CSO FIN    | 3,550              | 24,950             | -85.8%  | 200                | 1,675.0% | 3,750                | 28,125               | -86.7%  |
| ELECTRICITY OFF PEAK       | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| ELEC FINSETTLED            | 30                 | 16                 | 87.5%   | 0                  | 0.0%     | 30                   | 17                   | 76.5%   |
| SINGAPORE GASOIL CALENDAR  | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| NATURAL GAS 5 M CSO FIN    | 0                  | 250                | -100.0% | 0                  | 0.0%     | 0                    | 250                  | -100.0% |
| BRENT 1 MONTH CAL          | 0                  | 0                  | 0.0%    | 0                  | -        | 0                    | 0                    | 0.0%    |
| ETHANOL SWAP               | 3,604              | 5,733              | -37.1%  | 6,590              | -45.3%   | 10,194               | 10,403               | -2.0%   |
| CRUDE OIL CALNDR STRIP     | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| GASOIL CRACK SPREAD AVG PR | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| NATURAL GAS 2 M CSO FIN    | 1,000              | 0                  | 0.0%    | 0                  | 0.0%     | 1,000                | 0                    | 0.0%    |
| MCCLOSKEY RCH BAY COAL     | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 1,200                | -100.0% |
| MCCLOSKEY ARA ARGS COAL    | 4,560              | 0                  | 0.0%    | 0                  | 0.0%     | 4,560                | 3,600                | 26.7%   |
| SHORT TERM                 | 2,870              | 1,910              | 50.3%   | 5,145              | -44.2%   | 8,015                | 2,490                | 221.9%  |
| SHORT TERM CRUDE OIL       | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| NATURAL GAS 12 M CSO FIN   | 0                  | 0                  | -       | 0                  | 0.0%     | 0                    | 0                    | -       |
| SHORT TERM NATURAL GAS     | 6,567              | 4,876              | 34.7%   | 7,285              | -9.9%    | 13,852               | 7,526                | 84.1%   |
| COAL API4 INDEX            | 450                | 300                | 50.0%   | 300                | 50.0%    | 750                  | 650                  | 15.4%   |
| COAL API2 INDEX            | 30,409             | 14,460             | 110.3%  | 32,525             | -6.5%    | 62,934               | 29,040               | 116.7%  |
| EURO-DENOMINATED PETRO P   | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| COAL SWAP                  | 131                | 15                 | 773.3%  | 200                | -34.5%   | 331                  | 1,705                | -80.6%  |
| DAILY CRUDE OIL            | 0                  | 5,000              | -100.0% | 0                  | 0.0%     | 0                    | 6,400                | -100.0% |
| PJM ELECTRIC               | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| GASOLINE                   | 0                  | 0                  | 0.0%    | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| PJM WES HUB PEAK CAL MTH   | 8,340              | 0                  | -       | 0                  | 0.0%     | 8,340                | 0                    | -       |
| 1 MO GASOIL CAL SWAP SPR   | 0                  | 0                  | -       | 0                  | 0.0%     | 0                    | 0                    | -       |
| LLS CRUDE OIL              | 1,500              | 0                  | -       | 0                  | 0.0%     | 1,500                | 0                    | -       |
| WTI CRUDE OIL 12 M CSO F   | 0                  | 0                  | 0.0%    | 0                  | -        | 0                    | 0                    | 0.0%    |

### FX Futures

|                     |           |           |        |           |        |           |           |        |
|---------------------|-----------|-----------|--------|-----------|--------|-----------|-----------|--------|
| AUSTRALIAN DOLLAR   | 1,883,951 | 1,717,254 | 9.7%   | 2,273,056 | -17.1% | 4,157,007 | 3,610,814 | 15.1%  |
| BRITISH POUND       | 2,024,962 | 1,677,729 | 20.7%  | 1,919,076 | 5.5%   | 3,944,038 | 3,702,287 | 6.5%   |
| BRAZIL REAL         | 71,383    | 82,633    | -13.6% | 56,163    | 27.1%  | 127,546   | 138,654   | -8.0%  |
| CANADIAN DOLLAR     | 1,487,168 | 1,298,818 | 14.5%  | 1,794,772 | -17.1% | 3,281,940 | 2,670,515 | 22.9%  |
| E-MINI EURO FX      | 88,901    | 77,615    | 14.5%  | 110,684   | -19.7% | 199,585   | 217,291   | -8.1%  |
| EURO FX             | 4,559,622 | 3,639,706 | 25.3%  | 4,077,140 | 11.8%  | 8,636,762 | 9,200,021 | -6.1%  |
| E-MINI JAPANESE YEN | 44,222    | 17,458    | 153.3% | 41,493    | 6.6%   | 85,715    | 44,805    | 91.3%  |
| JAPANESE YEN        | 3,997,142 | 2,593,219 | 54.1%  | 3,637,772 | 9.9%   | 7,634,914 | 6,635,129 | 15.1%  |
| MEXICAN PESO        | 1,178,519 | 781,824   | 50.7%  | 1,089,100 | 8.2%   | 2,267,619 | 1,603,870 | 41.4%  |
| NEW ZEALND DOLLAR   | 350,036   | 287,719   | 21.7%  | 449,819   | -22.2% | 799,855   | 717,985   | 11.4%  |
| NKR/USD CROSS RATE  | 1,124     | 533       | 110.9% | 616       | 82.5%  | 1,740     | 1,356     | 28.3%  |
| RUSSIAN RUBLE       | 27,544    | 34,234    | -19.5% | 33,720    | -18.3% | 61,264    | 48,316    | 26.8%  |
| S.AFRICAN RAND      | 9,755     | 10,101    | -3.4%  | 11,580    | -15.8% | 21,335    | 17,292    | 23.4%  |
| SWISS FRANC         | 559,616   | 244,772   | 128.6% | 406,570   | 37.6%  | 966,186   | 996,750   | -3.1%  |
| AD/CD CROSS RATES   | 9         | 9         | 0.0%   | 15        | -40.0% | 24        | 54        | -55.6% |

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## CMEG Exchange Volume Report - Monthly

|                           | VOLUME<br>FEB 2016 | VOLUME<br>FEB 2015 | % CHG   | VOLUME<br>JAN 2016 | % CHG   | VOLUME<br>Y.T.D 2016 | VOLUME<br>Y.T.D 2015 | % CHG   |
|---------------------------|--------------------|--------------------|---------|--------------------|---------|----------------------|----------------------|---------|
| <b>FX Futures</b>         |                    |                    |         |                    |         |                      |                      |         |
| AD/JY CROSS RATES         | 4,429              | 2,263              | 95.7%   | 8,557              | -48.2%  | 12,986               | 5,989                | 116.8%  |
| AD/NE CROSS RATES         | 66                 | 19                 | 247.4%  | 117                | -43.6%  | 183                  | 88                   | 108.0%  |
| BP/JY CROSS RATES         | 1,536              | 2,026              | -24.2%  | 2,032              | -24.4%  | 3,568                | 2,818                | 26.6%   |
| BP/SF CROSS RATES         | 10                 | 75                 | -86.7%  | 16                 | -37.5%  | 26                   | 476                  | -94.5%  |
| CD/JY CROSS RATES         | 4                  | 11                 | -63.6%  | 2                  | 100.0%  | 6                    | 26                   | -76.9%  |
| EC/AD CROSS RATES         | 953                | 441                | 116.1%  | 2,468              | -61.4%  | 3,421                | 1,052                | 225.2%  |
| EC/CD CROSS RATES         | 2,698              | 2,940              | -8.2%   | 3,139              | -14.0%  | 5,837                | 6,431                | -9.2%   |
| EC/NOK CROSS RATES        | 0                  | 5                  | -100.0% | 3                  | -100.0% | 3                    | 5                    | -40.0%  |
| EC/SEK CROSS RATES        | 54                 | 86                 | -37.2%  | 44                 | 22.7%   | 98                   | 133                  | -26.3%  |
| EFX/BP CROSS RATES        | 65,072             | 41,707             | 56.0%   | 80,713             | -19.4%  | 145,785              | 110,065              | 32.5%   |
| EFX/JY CROSS RATES        | 46,192             | 31,510             | 46.6%   | 40,182             | 15.0%   | 86,374               | 87,995               | -1.8%   |
| EFX/SF CROSS RATES        | 34,270             | 13,606             | 151.9%  | 30,534             | 12.2%   | 64,804               | 77,786               | -16.7%  |
| SF/JY CROSS RATES         | 0                  | 0                  | 0.0%    | 0                  | -       | 0                    | 0                    | 0.0%    |
| SKR/USD CROSS RATES       | 1,030              | 783                | 31.5%   | 933                | 10.4%   | 1,963                | 1,349                | 45.5%   |
| CZECK KORUNA (US)         | 0                  | 0                  | 0.0%    | 0                  | -       | 0                    | 0                    | 0.0%    |
| CZECK KORUNA (EC)         | 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%    |
| POLISH ZLOTY (US)         | 634                | 1,155              | -45.1%  | 582                | 8.9%    | 1,216                | 4,452                | -72.7%  |
| POLISH ZLOTY (EC)         | 1,578              | 0                  | 0.0%    | 5,097              | -69.0%  | 6,675                | 0                    | 0.0%    |
| SHEKEL                    | 0                  | 2                  | -100.0% | 0                  | 0.0%    | 0                    | 4                    | -100.0% |
| RMB USD                   | 594                | 407                | 45.9%   | 540                | 10.0%   | 1,134                | 584                  | 94.2%   |
| KOREAN WON                | 15                 | 0                  | 0.0%    | 7                  | 114.3%  | 22                   | 13                   | 69.2%   |
| TURKISH LIRA              | 0                  | 8                  | -100.0% | 0                  | 0.0%    | 0                    | 20                   | -100.0% |
| TURKISH LIRA (EU)         | 0                  | 0                  | 0.0%    | 0                  | 0.0%    | 0                    | 4                    | -100.0% |
| E-MICRO EUR/USD           | 331,430            | 198,549            | 66.9%   | 432,792            | -23.4%  | 764,222              | 546,359              | 39.9%   |
| E-MICRO GBP/USD           | 65,633             | 30,832             | 112.9%  | 46,694             | 40.6%   | 112,327              | 68,093               | 65.0%   |
| E-MICRO USD/CAD           | 2                  | 0                  | 0.0%    | 0                  | 0.0%    | 2                    | 2                    | 0.0%    |
| E-MICRO USD/CHF           | 0                  | 0                  | 0.0%    | 0                  | 0.0%    | 0                    | 0                    | 0.0%    |
| E-MICRO USD/JPY           | 0                  | 0                  | 0.0%    | 0                  | 0.0%    | 0                    | 1                    | -100.0% |
| E-MICRO AUD/USD           | 80,832             | 49,697             | 62.6%   | 88,039             | -8.2%   | 168,871              | 113,900              | 48.3%   |
| MICRO CHF/USD             | 1,994              | 1,558              | 28.0%   | 2,095              | -4.8%   | 4,089                | 7,436                | -45.0%  |
| INDIAN RUPEE              | 10,338             | 11,966             | -13.6%  | 12,355             | -16.3%  | 22,693               | 18,417               | 23.2%   |
| E-MICRO CAD/USD           | 16,446             | 14,312             | 14.9%   | 18,089             | -9.1%   | 34,535               | 28,086               | 23.0%   |
| E-MICRO USD/CNH           | 6                  | 41                 | -85.4%  | 32                 | -81.3%  | 38                   | 83                   | -54.2%  |
| E-MICRO INR/USD           | 516                | 455                | 13.4%   | 97                 | 432.0%  | 613                  | 1,008                | -39.2%  |
| E-MICRO JPY/USD           | 35,411             | 9,435              | 275.3%  | 23,704             | 49.4%   | 59,115               | 34,859               | 69.6%   |
| USDZAR                    | 4                  | 75                 | -94.7%  | 0                  | 0.0%    | 4                    | 75                   | -94.7%  |
| CHINESE RENMINBI (CNH)    | 1,363              | 811                | 68.1%   | 2,747              | -50.4%  | 4,110                | 1,318                | 211.8%  |
| EURO QUARTERLY VARIANCE F | 0                  | 0                  | 0.0%    | 0                  | -       | 0                    | 0                    | 0.0%    |

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|----------------------|--------------------|--------------------|---------|--------------------|--------|----------------------|----------------------|---------|
| <b>FX Options</b>    |                    |                    |         |                    |        |                      |                      |         |
| AUSTRALIAN DOLLAR    | 121,883            | 111,096            | 9.7%    | 158,383            | -23.0% | 280,266              | 236,488              | 18.5%   |
| BRITISH POUND        | 253,896            | 227,018            | 11.8%   | 206,528            | 22.9%  | 460,424              | 441,872              | 4.2%    |
| BRAZIL REAL          | 0                  | 0                  | 0.0%    | 0                  | -      | 0                    | 0                    | 0.0%    |
| CANADIAN DOLLAR      | 192,744            | 113,364            | 70.0%   | 236,878            | -18.6% | 429,622              | 235,509              | 82.4%   |
| EURO FX              | 1,066,644          | 749,079            | 42.4%   | 743,676            | 43.4%  | 1,810,320            | 2,032,532            | -10.9%  |
| JAPANESE YEN         | 390,099            | 198,200            | 96.8%   | 331,627            | 17.6%  | 721,726              | 422,447              | 70.8%   |
| MEXICAN PESO         | 3,705              | 1,841              | 101.2%  | 2,675              | 38.5%  | 6,380                | 2,860                | 123.1%  |
| NEW ZEALND DOLLAR    | 0                  | 3                  | -100.0% | 0                  | 0.0%   | 0                    | 13                   | -100.0% |
| RUSSIAN RUBLE        | 844                | 0                  | 0.0%    | 173                | 387.9% | 1,017                | 0                    | 0.0%    |
| SWISS FRANC          | 9,184              | 17,626             | -47.9%  | 9,474              | -3.1%  | 18,658               | 55,751               | -66.5%  |
| JAPANESE YEN (EU)    | 1,145              | 109                | 950.5%  | 653                | 75.3%  | 1,798                | 769                  | 133.8%  |
| EURO FX (EU)         | 4,261              | 4,331              | -1.6%   | 5,937              | -28.2% | 10,198               | 11,910               | -14.4%  |
| SWISS FRANC (EU)     | 0                  | 0                  | 0.0%    | 0                  | -      | 0                    | 0                    | 0.0%    |
| CANADIAN DOLLAR (EU) | 478                | 599                | -20.2%  | 570                | -16.1% | 1,048                | 1,122                | -6.6%   |
| BRITISH POUND (EU)   | 1,488              | 1,044              | 42.5%   | 2,029              | -26.7% | 3,517                | 2,015                | 74.5%   |
| AUSTRALIAN DLR (EU)  | 504                | 110                | 358.2%  | 413                | 22.0%  | 917                  | 202                  | 354.0%  |

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|--|--------------------|--------------------|--------|--------------------|----------|----------------------|----------------------|---------|
| <b>Commodities and<br/>Alternative Investments</b> |                    |                    |        |                    |          |                      |                      |         |
| <b>Futures</b>                                     |                    |                    |        |                    |          |                      |                      |         |
| CORN   | 7,858,482          | 6,810,941          | 15.4%  | 5,878,059          | 33.7%    | 13,736,541           | 12,279,843           | 11.9%   |
| SOYBEAN  | 5,203,777          | 4,867,337          | 6.9%   | 3,846,087          | 35.3%    | 9,049,864            | 8,437,659            | 7.3%    |
| SOYBEAN MEAL                                       | 2,055,464          | 1,863,024          | 10.3%  | 1,547,642          | 32.8%    | 3,603,106            | 3,421,597            | 5.3%    |
| SOYBEAN OIL  | 2,310,910          | 2,348,945          | -1.6%  | 1,713,243          | 34.9%    | 4,024,153            | 4,334,282            | -7.2%   |
| OATS   | 25,543             | 19,923             | 28.2%  | 15,634             | 63.4%    | 41,177               | 34,541               | 19.2%   |
| ROUGH RICE   | 35,556             | 29,481             | 20.6%  | 14,845             | 139.5%   | 50,401               | 41,798               | 20.6%   |
| MINI CORN  | 7,300              | 13,070             | -44.1% | 6,391              | 14.2%    | 13,691               | 23,929               | -42.8%  |
| MINI SOYBEAN                                       | 11,594             | 26,165             | -55.7% | 10,476             | 10.7%    | 22,070               | 47,484               | -53.5%  |
| MINI WHEAT   | 4,420              | 6,248              | -29.3% | 4,214              | 4.9%     | 8,634                | 11,403               | -24.3%  |
| LIVE CATTLE  | 956,208            | 918,734            | 4.1%   | 1,127,638          | -15.2%   | 2,083,846            | 2,200,913            | -5.3%   |
| FEEDER CATTLE                                      | 201,016            | 194,105            | 3.6%   | 188,497            | 6.6%     | 389,513              | 432,361              | -9.9%   |
| LEAN HOGS  | 645,429            | 743,293            | -13.2% | 665,222            | -3.0%    | 1,310,651            | 1,626,342            | -19.4%  |
| LUMBER   | 14,415             | 16,696             | -13.7% | 13,340             | 8.1%     | 27,755               | 30,440               | -8.8%   |
| MILK   | 20,574             | 29,457             | -30.2% | 20,769             | -0.9%    | 41,343               | 59,905               | -31.0%  |
| MLK MID  | 0                  | 0                  | 0.0%   | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| NFD MILK   | 5,311              | 2,680              | 98.2%  | 7,042              | -24.6%   | 12,353               | 5,512                | 124.1%  |
| BUTTER CS  | 4,358              | 2,869              | 51.9%  | 3,085              | 41.3%    | 7,443                | 5,234                | 42.2%   |
| CLASS IV MILK                                      | 260                | 1,068              | -75.7% | 982                | -73.5%   | 1,242                | 1,957                | -36.5%  |
| DRY WHEY   | 1,353              | 2,165              | -37.5% | 1,684              | -19.7%   | 3,037                | 4,747                | -36.0%  |
| GSCI EXCESS RETURN FUT                             | 627                | 3,597              | -82.6% | 2,452              | -74.4%   | 3,079                | 5,874                | -47.6%  |
| GOLDMAN SACHS                                      | 26,856             | 27,737             | -3.2%  | 28,761             | -6.6%    | 55,617               | 58,417               | -4.8%   |
| ETHANOL  | 11,923             | 13,103             | -9.0%  | 14,151             | -15.7%   | 26,074               | 37,143               | -29.8%  |
| HDD WEATHER  | 152                | 1,052              | -85.6% | 276                | -44.9%   | 428                  | 1,802                | -76.2%  |
| CDD WEATHER  | 0                  | 0                  | 0.0%   | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| HDD SEASONAL STRIP                                 | 0                  | 0                  | 0.0%   | 0                  | 0.0%     | 0                    | 50                   | -100.0% |
| CDD SEASONAL STRIP                                 | 0                  | 0                  | 0.0%   | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| HDD WEATHER EUROPEAN                               | 500                | 0                  | 0.0%   | 0                  | 0.0%     | 500                  | 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%    |
| HOUSING INDEX                                      | 8                  | 4                  | 100.0% | 9                  | -11.1%   | 17                   | 12                   | 41.7%   |
| DOW-UBS COMMOD INDEX                               | 19,261             | 10,031             | 92.0%  | 23,015             | -16.3%   | 42,276               | 25,278               | 67.2%   |
| COTTON   | 255                | 40                 | 537.5% | 19                 | 1,242.1% | 274                  | 67                   | 309.0%  |
| COCOA TAS  | 278                | 62                 | 348.4% | 349                | -20.3%   | 627                  | 103                  | 508.7%  |
| COFFEE   | 33                 | 103                | -68.0% | 12                 | 175.0%   | 45                   | 186                  | -75.8%  |
| SUGAR 11   | 48                 | 210                | -77.1% | 122                | -60.7%   | 170                  | 406                  | -58.1%  |
| GRAIN BASIS SWAPS                                  | 0                  | 0                  | 0.0%   | 0                  | -        | 0                    | 0                    | 0.0%    |
| CASH-SETTLED CHEESE                                | 11,610             | 7,781              | 49.2%  | 10,664             | 8.9%     | 22,274               | 21,084               | 5.6%    |
| DOW-UBS COMMOD INDEX SWA                           | 0                  | 0                  | 0.0%   | 0                  | -        | 0                    | 0                    | 0.0%    |
| OTC SP GSCI ER SWAP                                | 0                  | 0                  | 0.0%   | 0                  | -        | 0                    | 0                    | 0.0%    |
| FERTILIZER PRODUCTS                                | 3,300              | 2,985              | 10.6%  | 3,255              | 1.4%     | 6,555                | 4,670                | 40.4%   |
| S&P GSCI ENHANCED ER SWAP                          | 0                  | 0                  | 0.0%   | 0                  | 0.0%     | 0                    | 0                    | 0.0%    |
| CHI WHEAT  | 3,224,744          | 2,610,859          | 23.5%  | 1,820,678          | 77.1%    | 5,045,422            | 4,398,040            | 14.7%   |
| DJ_UBS ROLL SELECT INDEX FU                        | 83                 | 0                  | 0.0%   | 0                  | 0.0%     | 83                   | 336                  | -75.3%  |
| KC WHEAT   | 871,036            | 708,460            | 22.9%  | 527,748            | 65.0%    | 1,398,784            | 1,185,312            | 18.0%   |
| Intercommodity Spread                              | 0                  | 0                  | -      | 0                  | 0.0%     | 0                    | 0                    | -       |
| MALAYSIAN PALM SWAP                                | 8,644              | 3,640              | 137.5% | 4,800              | 80.1%    | 13,444               | 7,120                | 88.8%   |

**Commodities and  
Alternative Investments  
Options**

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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## CMEG Exchange Volume Report - Monthly

|  | VOLUME<br>FEB 2016 | VOLUME<br>FEB 2015 | % CHG    | VOLUME<br>JAN 2016 | % CHG  | VOLUME<br>Y.T.D 2016 | VOLUME<br>Y.T.D 2015 | % CHG   |
|--|--------------------|--------------------|----------|--------------------|--------|----------------------|----------------------|---------|
| <b>Commodities and<br/>Alternative Investments</b> |                    |                    |          |                    |        |                      |                      |         |
| <b>Options</b>                                     |                    |                    |          |                    |        |                      |                      |         |
| CORN   | 1,243,907          | 1,402,962          | -11.3%   | 1,321,127          | -5.8%  | 2,565,034            | 3,431,978            | -25.3%  |
| SOYBEAN  | 1,271,202          | 1,554,266          | -18.2%   | 1,137,641          | 11.7%  | 2,408,843            | 3,094,370            | -22.2%  |
| SOYBEAN MEAL                                       | 143,467            | 220,484            | -34.9%   | 151,413            | -5.2%  | 294,880              | 468,858              | -37.1%  |
| SOYBEAN OIL  | 157,486            | 130,431            | 20.7%    | 150,890            | 4.4%   | 308,376              | 320,369              | -3.7%   |
| SOYBEAN CRUSH                                      | 670                | 125                | 436.0%   | 672                | -0.3%  | 1,342                | 202                  | 564.4%  |
| OATS   | 681                | 1,637              | -58.4%   | 1,088              | -37.4% | 1,769                | 4,342                | -59.3%  |
| ROUGH RICE   | 2,537              | 1,264              | 100.7%   | 2,239              | 13.3%  | 4,776                | 2,492                | 91.7%   |
| WHEAT  | 0                  | 0                  | 0.0%     | 0                  | 0.0%   | 0                    | 485                  | -100.0% |
| LIVE CATTLE  | 362,955            | 265,881            | 36.5%    | 389,790            | -6.9%  | 752,745              | 649,322              | 15.9%   |
| FEEDER CATTLE                                      | 27,918             | 29,406             | -5.1%    | 34,071             | -18.1% | 61,989               | 75,997               | -18.4%  |
| LEAN HOGS  | 130,164            | 242,007            | -46.2%   | 165,968            | -21.6% | 296,132              | 478,577              | -38.1%  |
| LUMBER   | 1,020              | 1,386              | -26.4%   | 1,052              | -3.0%  | 2,072                | 2,479                | -16.4%  |
| MILK   | 22,998             | 31,975             | -28.1%   | 21,266             | 8.1%   | 44,264               | 56,476               | -21.6%  |
| MLK MID  | 18                 | 52                 | -65.4%   | 66                 | -72.7% | 84                   | 74                   | 13.5%   |
| NFD MILK   | 3,345              | 2,321              | 44.1%    | 7,371              | -54.6% | 10,716               | 3,936                | 172.3%  |
| BUTTER CS  | 1,978              | 702                | 181.8%   | 2,121              | -6.7%  | 4,099                | 2,092                | 95.9%   |
| CLASS IV MILK                                      | 213                | 625                | -65.9%   | 409                | -47.9% | 622                  | 1,322                | -53.0%  |
| DRY WHEY   | 123                | 384                | -68.0%   | 20                 | 515.0% | 143                  | 839                  | -83.0%  |
| HDD WEATHER  | 0                  | 1,200              | -100.0%  | 0                  | 0.0%   | 0                    | 2,800                | -100.0% |
| CDD WEATHER  | 0                  | 0                  | 0.0%     | 0                  | 0.0%   | 0                    | 0                    | 0.0%    |
| HDD SEASONAL STRIP                                 | 0                  | 1,500              | -100.0%  | 0                  | 0.0%   | 0                    | 2,000                | -100.0% |
| CDD SEASONAL STRIP                                 | 0                  | 6,000              | -100.0%  | 0                  | 0.0%   | 0                    | 6,500                | -100.0% |
| HDD WEATHER EUROPEAN                               | 5,500              | 500                | 1,000.0% | 0                  | 0.0%   | 5,500                | 1,000                | 450.0%  |
| 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                    | 4,000                | -100.0% |
| HOUSING INDEX                                      | 0                  | 0                  | 0.0%     | 0                  | -      | 0                    | 0                    | 0.0%    |
| CORN NEARBY+2 CAL SPRD                             | 1,032              | 308                | 235.1%   | 2,331              | -55.7% | 3,363                | 2,464                | 36.5%   |
| SOYBN NEARBY+2 CAL SPRD                            | 50                 | 0                  | 0.0%     | 0                  | 0.0%   | 50                   | 0                    | 0.0%    |
| WHEAT NEARBY+2 CAL SPRD                            | 10,302             | 6,789              | 51.7%    | 1,279              | 705.5% | 11,581               | 14,379               | -19.5%  |
| JULY-DEC CORN CAL SPRD                             | 2,450              | 3,386              | -27.6%   | 3,596              | -31.9% | 6,046                | 7,449                | -18.8%  |
| DEC-JULY WHEAT CAL SPRD                            | 0                  | 0                  | 0.0%     | 0                  | 0.0%   | 0                    | 0                    | 0.0%    |
| JULY-NOV SOYBEAN CAL SPRD                          | 2,532              | 2,933              | -13.7%   | 1,402              | 80.6%  | 3,934                | 7,360                | -46.5%  |
| JULY-DEC WHEAT CAL SPRD                            | 6,675              | 1,490              | 348.0%   | 2,522              | 164.7% | 9,197                | 2,005                | 358.7%  |
| JULY-JULY WHEAT CAL SPRD                           | 0                  | 0                  | 0.0%     | 0                  | -      | 0                    | 0                    | 0.0%    |
| NOV-NOV SOYBEAN CAL SPRD                           | 0                  | 0                  | -        | 0                  | 0.0%   | 0                    | 0                    | -       |
| LV CATL CSO  | 25                 | 5                  | 400.0%   | 0                  | 0.0%   | 25                   | 35                   | -28.6%  |
| SOYMEAL NEARBY+2 CAL SPRD                          | 0                  | 200                | -100.0%  | 0                  | 0.0%   | 0                    | 200                  | -100.0% |
| SBIN HURR  | 0                  | 0                  | 0.0%     | 0                  | -      | 0                    | 0                    | 0.0%    |
| JULY-DEC SOYMEAL CAL SPRD                          | 0                  | 0                  | 0.0%     | 0                  | -      | 0                    | 0                    | 0.0%    |
| CASH-SETTLED CHEESE                                | 6,682              | 5,768              | 15.8%    | 5,462              | 22.3%  | 12,144               | 12,213               | -0.6%   |
| SOY OIL NEARBY+2 CAL SPRD                          | 0                  | 0                  | 0.0%     | 0                  | 0.0%   | 0                    | 0                    | 0.0%    |
| DEC-DEC CORN CAL SPRD                              | 700                | 22                 | 3,081.8% | 0                  | 0.0%   | 700                  | 152                  | 360.5%  |
| JULY-DEC SOY OIL CAL SPRD                          | 0                  | 0                  | 0.0%     | 0                  | 0.0%   | 0                    | 25                   | -100.0% |
| SNOWFALL   | 0                  | 0                  | 0.0%     | 0                  | -      | 0                    | 0                    | 0.0%    |
| WHEAT-CORN IC50                                    | 141                | 425                | -66.8%   | 5,095              | -97.2% | 5,236                | 4,200                | 24.7%   |
| DEC-JULY CORN CAL SPRD                             | 0                  | 100                | -100.0%  | 0                  | 0.0%   | 0                    | 100                  | -100.0% |
| 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%    |
| MAY-NOV SOYBEAN CAL SPRD                           | 0                  | 0                  | 0.0%     | 0                  | -      | 0                    | 0                    | 0.0%    |
| JAN-MAY SOYBEAN CAL SPRD                           | 0                  | 0                  | 0.0%     | 0                  | -      | 0                    | 0                    | 0.0%    |

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## CMEG Exchange Volume Report - Monthly

|  | VOLUME<br>FEB 2016 | VOLUME<br>FEB 2015 | % CHG        | VOLUME<br>JAN 2016 | % CHG         | VOLUME<br>Y.T.D 2016 | VOLUME<br>Y.T.D 2015 | % CHG        |
|--|--------------------|--------------------|--------------|--------------------|---------------|----------------------|----------------------|--------------|
| <b>Commodities and Alternative Investments</b> |                    |                    |              |                    |               |                      |                      |              |
| <b>Options</b>                                 |                    |                    |              |                    |               |                      |                      |              |
| CHI WHEAT                                      | 503,205            | 437,355            | 15.1%        | 648,703            | -22.4%        | 1,151,908            | 1,066,190            | 8.0%         |
| MAR-JULY CORN CAL SPRD                         | 41                 | 0                  | 0.0%         | 2,379              | -98.3%        | 2,420                | 0                    | 0.0%         |
| KC WHEAT                                       | 32,952             | 53,450             | -38.3%       | 18,671             | 76.5%         | 51,623               | 117,087              | -55.9%       |
| SEP-DEC SOYBEAN MEAL CSO                       | 0                  | 0                  | -            | 0                  | 0.0%          | 0                    | 0                    | -            |
| MAR-DEC CORN CAL SPRD                          | 0                  | 0                  | 0.0%         | 0                  | 0.0%          | 0                    | 5,430                | -100.0%      |
| Intercommodity Spread                          | 1,600              | 0                  | 0.0%         | 250                | 540.0%        | 1,850                | 0                    | 0.0%         |
| MAR-JULY WHEAT CAL SPRD                        | 1,600              | 13                 | 12,207.7%    | 50                 | 3,100.0%      | 1,650                | 316                  | 422.2%       |
| DEC-JUL SOYBEAN OIL CSO                        | 0                  | 0                  | 0.0%         | 0                  | -             | 0                    | 0                    | 0.0%         |
| NOV-DEC SOYBEAN CSO                            | 0                  | 0                  | 0.0%         | 0                  | -             | 0                    | 0                    | 0.0%         |
| <b>Foreign Exchange Futures</b>                |                    |                    |              |                    |               |                      |                      |              |
| CHILEAN PESO                                   | 0                  | 0                  | 0.0%         | 6                  | -100.0%       | 6                    | 10                   | -40.0%       |
| <b>Ags Futures</b>                             |                    |                    |              |                    |               |                      |                      |              |
| PALM OIL                                       | 0                  | 0                  | 0.0%         | 0                  | 0.0%          | 0                    | 0                    | 0.0%         |
| <b>TOTAL FUTURES GROUP</b>                     |                    |                    |              |                    |               |                      |                      |              |
| Interest Rate Futures                          | 149,685,938        | 133,090,159        | 12.5%        | 117,064,908        | 27.9%         | 266,750,846          | 252,176,992          | 5.8%         |
| Equity Index Futures                           | 56,568,763         | 33,524,461         | 68.7%        | 64,425,760         | -12.2%        | 120,994,523          | 85,118,756           | 42.1%        |
| Metals Futures                                 | 8,390,998          | 5,664,066          | 48.1%        | 6,878,461          | 22.0%         | 15,269,459           | 12,943,617           | 18.0%        |
| Energy Futures                                 | 47,543,124         | 39,830,654         | 19.4%        | 41,754,126         | 13.9%         | 89,297,250           | 76,780,937           | 16.3%        |
| FX Futures                                     | 16,987,064         | 12,878,399         | 31.9%        | 16,703,186         | 1.7%          | 33,690,250           | 30,724,066           | 9.7%         |
| Commodities and Alternative Invest             | 23,541,328         | 21,285,865         | 10.6%        | 17,501,161         | 34.5%         | 41,042,489           | 38,745,847           | 5.9%         |
| Foreign Exchange Futures                       | 0                  | 0                  | 0.0%         | 6                  | -100.0%       | 6                    | 10                   | -40.0%       |
| Ags Futures                                    | 0                  | 0                  | 0.0%         | 0                  | 0.0%          | 0                    | 0                    | 0.0%         |
| <b>TOTAL FUTURES</b>                           | <b>302,717,215</b> | <b>246,273,604</b> | <b>22.9%</b> | <b>264,327,608</b> | <b>14.5%</b>  | <b>567,044,823</b>   | <b>496,490,225</b>   | <b>14.2%</b> |
| <b>TOTAL OPTIONS GROUP</b>                     |                    |                    |              |                    |               |                      |                      |              |
| Equity Index Options                           | 13,010,609         | 9,327,265          | 39.5%        | 14,154,317         | -8.1%         | 27,164,926           | 21,536,017           | 26.1%        |
| Interest Rate Options                          | 43,090,114         | 32,318,642         | 33.3%        | 52,706,192         | -18.2%        | 95,796,306           | 66,943,998           | 43.1%        |
| Metals Options                                 | 1,347,464          | 589,572            | 128.5%       | 816,294            | 65.1%         | 2,163,758            | 1,512,444            | 43.1%        |
| Energy Options                                 | 7,180,580          | 5,993,881          | 19.8%        | 7,556,253          | -5.0%         | 14,736,833           | 12,938,635           | 13.9%        |
| FX Options                                     | 2,046,875          | 1,424,420          | 43.7%        | 1,699,016          | 20.5%         | 3,745,891            | 3,443,490            | 8.8%         |
| Commodities and Alternative Invest             | 3,946,169          | 4,407,352          | -10.5%       | 4,078,944          | -3.3%         | 8,025,113            | 9,850,115            | -18.5%       |
| <b>TOTAL OPTIONS</b>                           | <b>70,621,811</b>  | <b>54,061,132</b>  | <b>30.6%</b> | <b>81,011,016</b>  | <b>-12.8%</b> | <b>151,632,827</b>   | <b>116,224,699</b>   | <b>30.5%</b> |

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## CMEG Exchange Volume Report - Monthly

|                                    | VOLUME<br>FEB 2016 | VOLUME<br>FEB 2015 | % CHG        | VOLUME<br>JAN 2016 | % CHG       | VOLUME<br>Y.T.D 2016 | VOLUME<br>Y.T.D 2015 | % CHG        |
|------------------------------------|--------------------|--------------------|--------------|--------------------|-------------|----------------------|----------------------|--------------|
| <b>TOTAL COMBINED</b>              |                    |                    |              |                    |             |                      |                      |              |
| Interest Rate                      | 192,776,052        | 165,408,801        | 16.5%        | 169,771,100        | 13.6%       | 362,547,152          | 319,120,990          | 13.6%        |
| Equity Index                       | 69,579,372         | 42,851,726         | 62.4%        | 78,580,077         | -11.5%      | 148,159,449          | 106,654,773          | 38.9%        |
| Metals                             | 9,738,462          | 6,253,638          | 55.7%        | 7,694,755          | 26.6%       | 17,433,217           | 14,456,061           | 20.6%        |
| Energy                             | 54,723,704         | 45,824,535         | 19.4%        | 49,310,379         | 11.0%       | 104,034,083          | 89,719,572           | 16.0%        |
| FX                                 | 19,033,939         | 14,302,819         | 33.1%        | 18,402,202         | 3.4%        | 37,436,141           | 34,167,556           | 9.6%         |
| Commodities and Alternative Invest | 27,487,497         | 25,693,217         | 7.0%         | 21,580,105         | 27.4%       | 49,067,602           | 48,595,962           | 1.0%         |
| Foreign Exchange                   | 0                  | 0                  | 0.0%         | 6                  | -100.0%     | 6                    | 10                   | -40.0%       |
| Ags                                | 0                  | 0                  | 0.0%         | 0                  | 0.0%        | 0                    | 0                    | 0.0%         |
| <b>GRAND TOTAL</b>                 | <b>373,339,026</b> | <b>300,334,736</b> | <b>24.3%</b> | <b>345,338,624</b> | <b>8.1%</b> | <b>718,677,650</b>   | <b>612,714,924</b>   | <b>17.3%</b> |

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