

CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2016	VOLUME DEC 2015	% CHG	VOLUME NOV 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	4,620,391	4,531,860	2.0%	8,707,198	-46.9%	70,203,290	71,901,544	-2.4%
10-YR NOTE	23,204,372	19,644,233	18.1%	46,296,506	-49.9%	350,762,158	328,341,066	6.8%
5-YR NOTE	13,745,363	11,849,597	16.0%	30,046,154	-54.3%	201,904,771	190,707,727	5.9%
2-YR NOTE	4,773,794	4,765,296	0.2%	11,524,622	-58.6%	81,874,197	83,040,660	-1.4%
FED FUND	2,050,712	2,269,407	-9.6%	3,389,214	-39.5%	33,299,445	20,247,761	64.5%
EUROYEN	0	0	0.0%	0	-	0	0	0.0%
EURODOLLARS	61,808,657	45,661,913	35.4%	84,793,091	-27.1%	654,947,336	586,913,126	11.6%
5-YR SWAP RATE	108,833	100,340	8.5%	76,395	42.5%	792,880	696,148	13.9%
2-YR SWAP RATE	0	5,187	-100.0%	4	-100.0%	4,418	38,436	-88.5%
10-YR SWAP RATE	96,412	96,443	0.0%	44,706	115.7%	631,279	756,375	-16.5%
7-YR SWAP	0	3,977	-100.0%	0	0.0%	3,052	7,832	-61.0%
1-MONTH EURODOLLAR	6,804	6,458	5.4%	2,171	213.4%	19,687	63,422	-69.0%
ULTRA T-BOND	1,828,710	1,614,038	13.3%	4,123,280	-55.6%	28,430,003	29,133,162	-2.4%
30-YR SWAP RATE	2,565	2,292	11.9%	1,711	49.9%	21,236	35,760	-40.6%
Ultra 10-Year Note	1,836,086	0	-	3,115,605	-41.1%	16,979,453	0	-
EURO 5YR BUNDLE	0	0	0.0%	0	0.0%	0	38	-100.0%
2YR BUNDLE	0	0	0.0%	0	0.0%	0	595	-100.0%
3YR BUNDLE	0	0	0.0%	0	0.0%	0	168	-100.0%
Interest Rate Options								
30-YR BOND	1,407,744	1,455,060	-3.3%	2,360,103	-40.4%	21,244,372	21,046,810	0.9%
10-YR NOTE	9,757,457	6,271,606	55.6%	13,847,286	-29.5%	98,504,626	97,821,923	0.7%
5-YR NOTE	1,671,452	2,387,750	-30.0%	2,790,029	-40.1%	23,880,566	22,776,553	4.8%
2-YR NOTE	76,309	106,003	-28.0%	140,755	-45.8%	1,683,900	2,412,018	-30.2%
FED FUND	1,305	4,535	-71.2%	9,764	-86.6%	94,739	339,751	-72.1%
FLEX 30-YR BOND	0	0	0.0%	0	-	0	0	0.0%
EURODOLLARS	9,638,943	12,137,268	-20.6%	16,271,167	-40.8%	168,254,035	112,278,366	49.9%
EURO MIDCURVE	17,375,415	12,316,859	41.1%	21,245,224	-18.2%	140,529,194	131,374,348	7.0%
ULTRA T-BOND	1,255	4,799	-73.8%	9,451	-86.7%	86,253	105,390	-18.2%
Ultra 10-Year Note	1,375	0	-	4,122	-66.6%	42,788	0	-

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Equity Index Futures								
\$25 DJ	0	0	0.0%	0	-	0	0	0.0%
DJIA	0	0	0.0%	0	0.0%	0	37,166	-100.0%
MINI \$5 DOW	2,927,511	3,734,506	-21.6%	3,887,578	-24.7%	42,555,855	40,601,073	4.8%
E-MINI S&P500	36,147,922	43,311,815	-16.5%	38,249,951	-5.5%	472,678,663	429,803,221	10.0%
S&P 500	286,440	382,196	-25.1%	111,981	155.8%	2,237,877	3,024,624	-26.0%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	1	-100.0%
E-MINI MIDCAP	538,251	607,797	-11.4%	352,772	52.6%	5,405,757	5,381,033	0.5%
S&P 400 MIDCAP	0	0	0.0%	0	0.0%	0	6,922	-100.0%
S&P 500 GROWTH	59	54	9.3%	11	436.4%	290	401	-27.7%
S&P 500/VALUE	18,715	3,618	417.3%	9,892	89.2%	133,679	6,105	2,089.7%
E-MINI RUSSELL 1000	984	2,003	-50.9%	75	1,212.0%	5,213	2,913	79.0%
E-MINI NASDAQ 100	4,476,219	6,301,273	-29.0%	5,396,722	-17.1%	65,750,522	67,310,282	-2.3%
NASDAQ	0	0	0.0%	0	0.0%	0	91,150	-100.0%
NIKKEI 225 (\$) STOCK	307,985	412,710	-25.4%	292,242	5.4%	4,288,493	4,236,624	1.2%
NIKKEI 225 (YEN) STOCK	1,053,842	1,242,204	-15.2%	1,324,094	-20.4%	14,805,432	13,352,541	10.9%
DJ US REAL ESTATE	50,606	28,756	76.0%	22,655	123.4%	255,688	177,627	43.9%
NASDAQ BIOTECH	1,444	63	2,192.1%	478	202.1%	2,312	1,724	34.1%
E-MICRO NIFTY	0	0	0.0%	0	0.0%	0	1,018	-100.0%
S&P ENERGY SECTOR	18,409	8,942	105.9%	17,384	5.9%	141,747	94,819	49.5%
S&P TECHNOLOGY SECTOR	12,225	9,833	24.3%	5,034	142.8%	81,412	60,448	34.7%
S&P MATERIALS SECTOR	12,346	4,264	189.5%	13,552	-8.9%	85,743	41,622	106.0%
S&P HEALTH CARE SECTOR	16,523	12,022	37.4%	19,886	-16.9%	146,804	144,470	1.6%
S&P UTILITIES SECTOR	30,892	17,684	74.7%	23,443	31.8%	298,401	138,316	115.7%
S&P FINANCIAL SECTOR	30,283	13,208	129.3%	21,296	42.2%	174,419	63,667	174.0%
S&P INDUSTRIAL SECTOR	20,817	5,156	303.7%	26,933	-22.7%	133,452	43,235	208.7%
IBOVESPA INDEX	947	635	49.1%	729	29.9%	8,878	5,090	74.4%
S&P CONSUMER DSCRTNRY SE	17,734	24,247	-26.9%	14,688	20.7%	150,939	134,064	12.6%
S&P CONSUMER STAPLES SECT	22,230	35,099	-36.7%	18,325	21.3%	315,638	154,403	104.4%
NIFTY 50	1,923	4,037	-52.4%	11,098	-82.7%	117,092	18,485	533.4%
E-MINI RUSSELL 1000 VALUE	2,446	1,204	103.2%	90	2,617.8%	10,640	1,729	515.4%
E-MINI RUSSELL 1000 GROWTH	669	1,327	-49.6%	120	457.5%	3,415	1,782	91.6%
FT-SE 100	1,799	1,970	-8.7%	2,253	-20.2%	20,867	4,525	361.1%

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Equity Index Options								
DJIA	0	0	0.0%	0	0.0%	0	32	-100.0%
MINI \$5 DOW	10,466	10,285	1.8%	9,245	13.2%	127,484	138,575	-8.0%
E-MINI S&P500	4,802,448	6,630,687	-27.6%	5,434,665	-11.6%	58,887,823	77,768,004	-24.3%
S&P 500	268,782	865,366	-68.9%	375,320	-28.4%	5,674,293	9,099,788	-37.6%
E-MINI MIDCAP	0	0	0.0%	0	0.0%	17	37	-54.1%
E-MINI NASDAQ 100	162,656	214,548	-24.2%	200,488	-18.9%	2,568,059	1,535,576	67.2%
NASDAQ	0	0	0.0%	0	0.0%	0	30	-100.0%
EOM S&P 500	172,257	101,845	69.1%	160,586	7.3%	2,069,567	1,280,558	61.6%
EOM EMINI S&P	2,283,508	1,284,031	77.8%	2,216,164	3.0%	20,898,070	13,277,837	57.4%
EOW1 S&P 500	37,132	6,886	439.2%	44,233	-16.1%	706,582	381,560	85.2%
EOW1 EMINI S&P 500	714,471	595,307	20.0%	1,038,385	-31.2%	11,710,684	11,552,239	1.4%
EOW2 S&P 500	114,541	102,774	11.4%	134,589	-14.9%	1,539,741	952,275	61.7%
EOW2 EMINI S&P 500	886,740	1,294,999	-31.5%	1,907,664	-53.5%	12,992,775	12,558,487	3.5%
EOW4 EMINI S&P 500	980,775	965,759	1.6%	746,612	31.4%	12,923,810	11,744,931	10.0%
EOW3 EMINI S&P 500	2,822,301	0	-	4,197,884	-32.8%	27,113,276	0	-
EOW3 S&P 500	286,878	0	-	396,502	-27.6%	3,156,223	0	-
Metals Futures								
COMEX GOLD	3,521,572	2,735,237	28.7%	7,108,687	-50.5%	57,564,840	41,847,338	37.6%
E-MINI SILVER	0	0	0.0%	0	-	0	0	0.0%
COMEX MINY COPPER	559	383	46.0%	1,073	-47.9%	6,675	9,171	-27.2%
COMEX SILVER	1,135,529	864,875	31.3%	2,214,364	-48.7%	18,218,740	13,454,406	35.4%
COMEX COPPER	1,433,779	1,049,210	36.7%	3,531,273	-59.4%	21,524,547	16,986,055	26.7%
NYMEX HOT ROLLED STEEL	2,717	3,196	-15.0%	2,623	3.6%	53,884	58,817	-8.4%
NYMEX PLATINUM	423,172	408,711	3.5%	360,457	17.4%	3,994,072	3,641,144	9.7%
URANIUM	288	1,198	-76.0%	2	14,300.0%	7,583	4,548	66.7%
PALLADIUM	91,224	66,956	36.2%	198,537	-54.1%	1,435,863	1,344,426	6.8%
E-MICRO GOLD	59,280	51,804	14.4%	96,161	-38.4%	976,950	407,643	139.7%
COPPER	65	98	-33.7%	400	-83.8%	3,881	6,538	-40.6%
SILVER	6,475	4,569	41.7%	11,856	-45.4%	101,937	89,934	13.3%
FERROUS PRODUCTS	0	0	0.0%	160	-100.0%	972	558	74.2%
ALUMINUM	3,261	1,802	81.0%	7,379	-55.8%	41,597	8,695	378.4%
Gold Kilo	3,725	7,596	-51.0%	4,786	-22.2%	56,157	51,336	9.4%
GOLD	0	0	-	2	-100.0%	2	0	-
Aluminium MW Trans Prem Platts	2,469	2,991	-17.5%	9,840	-74.9%	68,872	37,447	83.9%
COMEX E-Mini GOLD	7,266	4,236	71.5%	17,592	-58.7%	130,190	66,758	95.0%
LNDN ZINC	3	0	0.0%	0	0.0%	230	386	-40.4%
COMEX E-Mini SILVER	1,011	523	93.3%	1,695	-40.4%	14,985	9,823	52.6%
METALS	0	0	-	0	0.0%	25	0	-
IRON ORE 62 CHINA TSI FUTURE	13,841	15,276	-9.4%	26,665	-48.1%	199,434	136,158	46.5%
IRON ORE 58 CHINA TSI FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
IRON ORE 62 CHINA PLATTS FU	0	0	0.0%	46	-100.0%	3,056	2,613	17.0%

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Metals Options								
COMEX GOLD	734,009	511,785	43.4%	1,324,732	-44.6%	9,916,049	7,534,527	31.6%
COMEX SILVER	80,152	64,371	24.5%	129,032	-37.9%	1,375,636	1,224,664	12.3%
COMEX COPPER	1,833	1,344	36.4%	4,908	-62.7%	38,472	27,111	41.9%
NYMEX PLATINUM	5,650	2,747	105.7%	3,608	56.6%	53,221	58,275	-8.7%
PALLADIUM	4,232	641	560.2%	4,581	-7.6%	42,072	42,981	-2.1%
SHORT TERM GOLD	0	0	0.0%	0	-	0	0	0.0%
COPPER	0	0	0.0%	0	0.0%	0	10	-100.0%
SILVER	478	0	0.0%	658	-27.4%	2,705	1,156	134.0%
SHORT TERM	0	0	0.0%	0	-	0	0	0.0%
GOLD	6,406	1,608	298.4%	11,210	-42.9%	59,703	23,802	150.8%
IRON ORE 62 CHINA TSI PUT OP	355	5,196	-93.2%	2,690	-86.8%	32,411	49,196	-34.1%
IRON ORE 62 CHINA TSI CALL O	160	4,860	-96.7%	2,840	-94.4%	39,749	24,360	63.2%
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%
Energy Futures								
ETHANOL FWD	710	670	6.0%	580	22.4%	8,216	9,329	-11.9%
HOUSTON SHIP CHANNEL BASI	1,448	4,267	-66.1%	0	0.0%	31,848	48,495	-34.3%
NORTHWEST ROCKIES BASIS S	1,596	26,081	-93.9%	23,699	-93.3%	182,708	135,936	34.4%
HEATING OIL VS ICE GASOIL	0	0	0.0%	0	0.0%	0	0	0.0%
FUEL OIL CRACK VS ICE	2,704	2,616	3.4%	4,666	-42.0%	51,192	44,483	15.1%
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	32	306	-89.5%
NGPL MIDCONTINENT INDEX	0	0	0.0%	0	0.0%	7,841	300	2,513.7%
NGPL TEXOK INDEX	0	0	0.0%	0	0.0%	360	1,146	-68.6%
CENTERPOINT BASIS SWAP	0	1,588	-100.0%	0	0.0%	13,180	22,747	-42.1%
NATURAL GAS	133,439	152,245	-12.4%	155,285	-14.1%	1,577,725	1,067,919	47.7%
HTG OIL	76	1,930	-96.1%	76	0.0%	5,578	2,146	159.9%
LTD NAT GAS	390,903	319,532	22.3%	247,318	58.1%	2,958,345	2,897,566	2.1%
GASOIL MINI CALENDAR SWAP	144	105	37.1%	226	-36.3%	2,779	3,321	-16.3%
GASOIL 0.1 ROTTERDAM BARG	0	0	0.0%	0	0.0%	30	10	200.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	991	-100.0%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	0.0%	0	4,073	-100.0%
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
SOCAL PIPE SWAP	0	0	0.0%	0	0.0%	5,864	488	1,101.6%
PANHANDLE PIPE SWAP	0	0	0.0%	0	0.0%	0	314	-100.0%
BRENT OIL LAST DAY	2,098,275	2,106,816	-0.4%	2,534,063	-17.2%	23,713,109	26,251,078	-9.7%
BRENT CALENDAR SWAP	2,670	2,055	29.9%	419	537.2%	22,091	59,242	-62.7%
GASOIL 0.1 CARGOES CIF NE	0	0	0.0%	0	0.0%	0	10	-100.0%
GASOIL 0.1 RDAM BRGS VS I	0	12	-100.0%	0	0.0%	120	180	-33.3%
GASOIL 0.1 CIF NWE VS ISE	0	0	0.0%	15	-100.0%	50	266	-81.2%
NY H OIL PLATTS VS NYMEX	0	0	0.0%	0	0.0%	0	976	-100.0%
MARS (ARGUS) VS WTI SWAP	6,325	5,217	21.2%	6,939	-8.8%	54,086	74,060	-27.0%
MARS (ARGUS) VS WTI TRD M	14,380	410	3,407.3%	7,851	83.2%	140,278	17,008	724.8%
WTS (ARGUS) VS WTI TRD MT	162	462	-64.9%	500	-67.6%	12,370	19,453	-36.4%
SINGAPORE 180CST BALMO	35	23	52.2%	24	45.8%	590	458	28.8%
SINGAPORE 380CST BALMO	174	25	596.0%	402	-56.7%	1,933	1,271	52.1%
SINGAPORE JET KERO BALMO	0	0	0.0%	0	0.0%	156	550	-71.6%
SINGAPORE NAPHTHA BALMO	0	0	0.0%	0	0.0%	20	0	0.0%

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Energy Futures								
DUBAI CRUDE OIL BALMO	0	0	0.0%	0	0.0%	275	100	175.0%
EURO 3.5% FUEL OIL RDAM B	1,059	222	377.0%	395	168.1%	4,754	6,365	-25.3%
EURO 1% FUEL OIL NEW BALM	6	0	0.0%	10	-40.0%	241	131	84.0%
NY HARBOR 1% FUEL OIL BAL	50	0	0.0%	0	0.0%	151	531	-71.6%
GULF COAST 3% FUEL OIL BA	985	493	99.8%	1,784	-44.8%	9,656	12,429	-22.3%
PREMIUM UNLD 10P FOB MED	98	267	-63.3%	164	-40.2%	2,889	3,391	-14.8%
GASOIL 10P CRG CIF NW VS	0	0	0.0%	0	0.0%	15	50	-70.0%
GASOIL 0.1 CRG CIF NW VS	0	0	0.0%	0	0.0%	5	10	-50.0%
BRENT CFD SWAP	0	0	0.0%	0	0.0%	0	950	-100.0%
JET FUEL CRG CIF NEW VS I	0	0	0.0%	0	0.0%	30	47	-36.2%
3.5% FUEL OIL CID MED SWA	326	309	5.5%	315	3.5%	3,291	896	267.3%
ARGUS PROPAN FAR EST INDE	1,035	887	16.7%	1,620	-36.1%	18,219	5,791	214.6%
ULSD 10PPM CIF VS ICE GAS	0	0	0.0%	0	0.0%	35	25	40.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	0.0%	0	0.0%	5	0	0.0%
JET FUEL BRG FOB RDM VS I	0	0	0.0%	0	0.0%	2	40	-95.0%
PJM NILL DA OFF-PEAK	112,060	24,063	365.7%	190,515	-41.2%	1,186,752	506,843	134.1%
PJM AECO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	0	3,845	-100.0%	1,480	-100.0%	23,423	16,495	42.0%
PJM BGE DA PEAK	0	0	0.0%	0	0.0%	1,275	0	0.0%
PJM BGE DA OFF-PEAK	0	0	0.0%	0	0.0%	23,400	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%
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	650	-100.0%
PJM JCPL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	15,360	-100.0%
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	7,440	-100.0%
PJM PPL DA PEAK	0	0	0.0%	0	0.0%	0	3,315	-100.0%
PJM PPL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	61,152	-100.0%
PJM PSEG DA PEAK	0	0	0.0%	0	0.0%	5,100	110	4,536.4%
PJM PSEG DA OFF-PEAK	0	0	0.0%	0	0.0%	163,800	1,960	8,257.1%
PJM WESTHDA PEAK	16,660	2,540	555.9%	0	0.0%	62,333	42,139	47.9%
PJM WESTH DA OFF-PEAK	304,100	58,720	417.9%	0	0.0%	1,129,110	807,716	39.8%
PJM WESTH RT PEAK	40,975	33,852	21.0%	35,499	15.4%	657,190	251,063	161.8%
PJM WESTH RT OFF-PEAK	553,310	458,697	20.6%	93,200	493.7%	6,738,450	3,630,757	85.6%
ALGONQUIN CITYGATES BASIS	0	54	-100.0%	56	-100.0%	8,161	1,419	475.1%
TCO NG INDEX SWAP	0	0	0.0%	0	0.0%	240	3,904	-93.9%
TENNESSEE 500 LEG NG INDE	0	0	0.0%	0	-	0	0	0.0%
MICHCON NG INDEX SWAP	0	0	-	0	0.0%	2,200	0	-
CIG ROCKIES NG INDEX SWA	0	0	-	0	0.0%	1,054	0	-
TENNESSEE 500 LEG NG SWIN	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 CIF MED SWAP	0	0	0.0%	20	-100.0%	95	50	90.0%
GASOIL 0.1CIF MED VS ICE	0	75	-100.0%	5	-100.0%	195	246	-20.7%
ULSD 10PPM CIF MED SWAP	0	0	0.0%	0	0.0%	45	0	0.0%
ULSD 10PPM CIF MED VS ICE	18	210	-91.4%	15	20.0%	198	1,119	-82.3%
BRENT BALMO SWAP	250	100	150.0%	76	228.9%	2,293	4,854	-52.8%
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%
ULSD 10PPM CIF MED BALMO	0	0	-	0	0.0%	38	0	-

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CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2016	VOLUME DEC 2015	% CHG	VOLUME NOV 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
PERMIAN BASIS SWAP	856	14,844	-94.2%	16,424	-94.8%	62,078	36,870	68.4%
Tetco ELA Basis	0	0	0.0%	0	0.0%	0	1,360	-100.0%
PANHANDLE INDEX SWAP FUTU	0	124	-100.0%	0	0.0%	3,472	2,638	31.6%
GULF COAST JET FUEL CLNDR	120	0	0.0%	126	-4.8%	1,923	3,668	-47.6%
EUROPE 1% FUEL OIL NWE CA	80	145	-44.8%	13	515.4%	1,550	1,920	-19.3%
SINGAPORE FUEL 180CST CAL	1,506	993	51.7%	1,319	14.2%	14,209	22,208	-36.0%
NYISO G	0	0	0.0%	0	0.0%	0	471	-100.0%
GULF COAST NO.6 FUEL OIL	57,350	63,352	-9.5%	58,547	-2.0%	697,778	829,061	-15.8%
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	102	-100.0%
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE FUEL OIL SPREAD	399	286	39.5%	1,263	-68.4%	7,686	5,708	34.7%
SINGAPORE JET KERO GASOIL	4,720	20	23,500.0%	1,390	239.6%	14,485	3,640	297.9%
TETCO M-3 INDEX	2,568	4,280	-40.0%	0	0.0%	10,933	11,064	-1.2%
DOMINION TRAN INC - APP I	0	0	0.0%	31	-100.0%	20,026	2,561	682.0%
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	0	40	-100.0%
HEATING OIL PHY	3,317,707	3,470,111	-4.4%	3,518,657	-5.7%	39,389,349	36,947,020	6.6%
GASOIL 10PPM CARGOES CIF	0	3	-100.0%	0	0.0%	3	33	-90.9%
GASOIL 10PPM VS ICE SWAP	44	35	25.7%	9	388.9%	948	1,460	-35.1%
NY1% VS GC SPREAD SWAP	3,696	2,230	65.7%	2,590	42.7%	29,944	27,649	8.3%
EUROPEAN NAPHTHA BALMO	287	53	441.5%	273	5.1%	2,257	986	128.9%
PREMIUM UNLD 10PPM CARGOE	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 BRGS FOB VS IC	0	0	0.0%	0	0.0%	6	10	-40.0%
DIESEL 10P BRG FOB RDM VS	100	0	0.0%	0	0.0%	225	10	2,150.0%
ARGUS PROPAN(SAUDI ARAMC	596	889	-33.0%	648	-8.0%	10,114	7,128	41.9%
PJM AECO DA PEAK	0	0	0.0%	0	0.0%	0	132	-100.0%
N ILLINOIS HUB MTHLY	0	0	0.0%	0	0.0%	0	70	-100.0%
MINY HTG OIL	5	10	-50.0%	5	0.0%	105	98	7.1%
WAHA BASIS	0	7,633	-100.0%	1,825	-100.0%	44,649	40,876	9.2%
MINY NATURAL GAS	48,392	32,852	47.3%	36,825	31.4%	338,981	330,199	2.7%
SINGAPORE GASOIL SWAP	12,325	1,990	519.3%	10,497	17.4%	81,687	28,055	191.2%
UP DOWN GC ULSD VS NMX HO	36,467	51,071	-28.6%	53,661	-32.0%	619,919	499,641	24.1%
PJM NILL DA PEAK	1,128	1,211	-6.9%	3,825	-70.5%	48,608	23,715	105.0%
PJM DAYTON DA OFF-PEAK	0	70,120	-100.0%	27,690	-100.0%	55,000	238,308	-76.9%
LA JET (OPIS) SWAP	900	585	53.8%	900	0.0%	22,112	10,820	104.4%
ULSD UP-DOWN BALMO SWP	9,575	8,073	18.6%	8,558	11.9%	75,583	45,366	66.6%
JET FUEL UP-DOWN BALMO CL	8,020	3,773	112.6%	6,650	20.6%	57,075	38,460	48.4%
EIA FLAT TAX ONHWAY DIESE	921	1,193	-22.8%	134	587.3%	11,593	9,440	22.8%
ARGUS LLS VS. WTI (ARG) T	8,663	14,578	-40.6%	11,132	-22.2%	144,567	98,118	47.3%
JAPAN NAPHTHA BALMO SWAP	81	24	237.5%	30	170.0%	486	505	-3.8%
NY 3.0% FUEL OIL (PLATTS	150	1,050	-85.7%	175	-14.3%	2,450	5,245	-53.3%
NY 2.2% FUEL OIL (PLATTS	0	340	-100.0%	0	0.0%	489	980	-50.1%
CAISO SP15 EZGNHUB5 MW P	0	0	-	0	0.0%	17,930	0	-
BRENT CFD(PLATTS) VS FRNT	0	0	0.0%	0	-	0	0	0.0%
RBOB GASOLINE BALMO CLNDR	2,583	1,367	89.0%	1,501	72.1%	11,080	13,121	-15.6%
GASOLINE UP-DOWN BALMO SW	0	250	-100.0%	0	0.0%	810	6,145	-86.8%
TRANSCO ZONE 4 NAT GAS IN	0	310	-100.0%	0	0.0%	1,457	1,240	17.5%
COLUMBIA GULF MAIN NAT G	0	930	-100.0%	0	0.0%	2,208	3,379	-34.7%
SOUTHERN NAT LA NAT GAS	0	0	0.0%	0	0.0%	612	4,280	-85.7%
FL GAS ZONE 3 NAT GAS IND	0	0	-	0	0.0%	8,310	0	-

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CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2016	VOLUME DEC 2015	% CHG	VOLUME NOV 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
COLUMB GULF MAINLINE NG B	0	1,138	-100.0%	121	-100.0%	22,041	25,715	-14.3%
TENNESSEE 800 LEG NG BASI	0	0	0.0%	0	0.0%	1,526	3,908	-61.0%
TRANSCO ZONE 1 NG BASIS	0	0	0.0%	0	0.0%	0	368	-100.0%
ONEOK OKLAHOMA NG BASIS	0	730	-100.0%	346	-100.0%	1,411	2,991	-52.8%
SOUTH STAR TEX OKLHM KNS	0	0	0.0%	90	-100.0%	2,292	7,255	-68.4%
TEXAS GAS ZONE1 NG BASIS	0	0	0.0%	0	0.0%	248	16,156	-98.5%
NYISO ZONE C 5MW D AH O P	0	0	0.0%	0	0.0%	54,290	0	0.0%
PJM NI HUB 5MW REAL TIME	738,305	109,642	573.4%	267,480	176.0%	2,726,516	1,948,674	39.9%
NYISO ZONE G 5MW D AH O P	0	12,080	-100.0%	38,600	-100.0%	444,481	256,288	73.4%
NYISO ZONE J 5MW D AH PK	0	410	-100.0%	860	-100.0%	14,431	9,481	52.2%
NYISO ZONE J 5MW D AH O P	0	7,840	-100.0%	38,600	-100.0%	195,471	63,874	206.0%
PJM COMED 5MW D AH PK	0	0	0.0%	0	0.0%	14,650	7,150	104.9%
PJM COMED 5MW D AH O PK	0	2,120	-100.0%	0	0.0%	257,480	86,445	197.9%
NEPOOL INTR HUB 5MW D AH	8,715	830	950.0%	28,945	-69.9%	565,004	339,528	66.4%
CIN HUB 5MW REAL TIME PK	1,790	1,519	17.8%	870	105.7%	68,221	20,718	229.3%
CIN HUB 5MW D AH PK	1,164	982	18.5%	218	433.9%	22,142	10,579	109.3%
NYISO ZONE A 5MW D AH PK	0	2,035	-100.0%	2,960	-100.0%	6,560	19,321	-66.0%
NYISO ZONE A 5MW D AH O P	18,720	14,040	33.3%	0	0.0%	258,085	433,136	-40.4%
NEPOOL W CNT MASS 5MW D A	0	0	0.0%	0	0.0%	4,000	44,368	-91.0%
NEPOOL CONECTIC 5MW D AH	0	0	0.0%	0	0.0%	635	0	0.0%
NEPOOL CNCTCT 5MW D AH O	0	0	0.0%	0	0.0%	11,925	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%	640	1,385	-53.8%
NEPOOL NE MASS 5MW D AH O	0	0	0.0%	0	0.0%	0	3,920	-100.0%
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%	1,512	0	0.0%
NEPOOL W CNTR M 5MW D AH	0	0	0.0%	0	0.0%	1,685	1,700	-0.9%
NYISO ZONE G 5MW D AH PK	5,620	2,705	107.8%	1,280	339.1%	40,288	35,469	13.6%
PJM AD HUB 5MW REAL TIME	262,809	135,180	94.4%	27,040	871.9%	1,637,421	1,773,727	-7.7%
NEPOOL MAINE 5MW D AH O E	0	0	0.0%	0	-	0	0	0.0%
CIN HUB 5MW D AH O PK	0	0	0.0%	23,480	-100.0%	322,440	178,560	80.6%
CIN HUB 5MW REAL TIME O P	163,440	27,560	493.0%	59,040	176.8%	1,216,464	787,752	54.4%
RBOB PHY	3,221,479	3,365,617	-4.3%	3,844,730	-16.2%	45,428,663	40,302,099	12.7%
SING FUEL	5	0	0.0%	35	-85.7%	70	10	600.0%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
RBOB VS HEATING OIL SWAP	4,375	2,190	99.8%	1,758	148.9%	21,905	12,265	78.6%
NORTHEN NATURAL GAS DEMA	124	320	-61.3%	54	129.6%	4,113	5,913	-30.4%
HOUSTON SHIP CHANNEL INDE	0	0	0.0%	0	0.0%	186	180	3.3%
EUROPE JET KERO NWE CALSW	0	5	-100.0%	0	0.0%	38	499	-92.4%
MINY WTI CRUDE OIL	228,651	229,374	-0.3%	303,394	-24.6%	3,380,972	3,149,495	7.3%
NEW ENGLAND HUB PEAK DAIL	0	0	0.0%	0	0.0%	0	0	0.0%
ROCKIES KERN OPAL - NW IN	0	0	0.0%	0	0.0%	1,046	1,880	-44.4%
NATURAL GAS PHY	9,802,943	7,983,984	22.8%	9,073,260	8.0%	97,480,591	81,772,492	19.2%
APPALACHIAN COAL (PHY)	0	70	-100.0%	0	0.0%	130	2,651	-95.1%
WTI CALENDAR	53,143	21,585	146.2%	33,473	58.8%	387,932	404,806	-4.2%
HENRY HUB BASIS SWAP	2,005	7,580	-73.5%	9,813	-79.6%	200,555	147,869	35.6%
DEMARC INDEX FUTURE	0	0	0.0%	0	0.0%	800	0	0.0%
WTS (ARGUS) VS WTI SWAP	13,593	1,816	648.5%	3,720	265.4%	55,703	60,936	-8.6%
PREMIUM UNLEAD 10PPM FOB	23	0	0.0%	5	360.0%	382	698	-45.3%

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Energy Futures								
CHICAGO UNL GAS PL VS RBO	0	0	0.0%	0	0.0%	2,090	345	505.8%
CRUDE OIL PHY	23,980,985	18,063,524	32.8%	27,374,621	-12.4%	276,768,438	202,202,392	36.9%
RBOB CALENDAR SWAP	7,423	11,085	-33.0%	6,207	19.6%	80,700	85,040	-5.1%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	0.0%	20	20	0.0%
LA CARB DIESEL (OPIS)	0	0	0.0%	0	0.0%	52	234	-77.8%
CHICAGO ETHANOL SWAP	175,008	64,394	171.8%	140,457	24.6%	1,322,192	1,001,090	32.1%
NEW YORK ETHANOL SWAP	870	855	1.8%	2,140	-59.3%	17,875	12,070	48.1%
GASOIL BULLET SWAP	0	0	0.0%	0	-	0	0	0.0%
EURO PROPANE CIF ARA SWA	1,124	709	58.5%	1,685	-33.3%	15,813	4,938	220.2%
JAPAN C&F NAPHTHA SWAP	1,715	714	140.2%	1,472	16.5%	15,520	11,776	31.8%
NYMEX ULSD VS NYMEX HO	0	0	0.0%	0	0.0%	0	1,188	-100.0%
GASOLINE UP-DOWN (ARGUS)	0	0	0.0%	0	-	0	0	0.0%
LA CARBOB GASOLINE(OPIS)S	0	525	-100.0%	0	0.0%	5,950	5,950	0.0%
LA CARB DIESEL (OPIS) SWA	627	625	0.3%	100	527.0%	7,904	7,666	3.1%
JAPAN C&F NAPHTHA CRACK S	573	97	490.7%	153	274.5%	4,944	3,237	52.7%
LLS (ARGUS) VS WTI SWAP	4,280	3,916	9.3%	2,872	49.0%	71,223	110,156	-35.3%
MINY RBOB GAS	2	6	-66.7%	4	-50.0%	51	57	-10.5%
RBOB GAS	2,176	5,416	-59.8%	4,022	-45.9%	19,381	18,062	7.3%
RBOB CRACK SPREAD	3,479	1,616	115.3%	550	532.5%	18,804	12,795	47.0%
RBOB UP-DOWN CALENDAR SW	0	9,252	-100.0%	0	0.0%	9,203	122,100	-92.5%
NY HARBOR RESIDUAL FUEL 1	1,590	6,908	-77.0%	2,036	-21.9%	39,080	62,080	-37.0%
NY HARBOR HEAT OIL SWP	5,024	4,064	23.6%	1,602	213.6%	29,320	53,763	-45.5%
LA JET FUEL VS NYM NO 2 H	30	50	-40.0%	0	0.0%	840	540	55.6%
ANR OKLAHOMA	0	972	-100.0%	302	-100.0%	4,787	11,514	-58.4%
MICHIGAN BASIS	973	0	0.0%	1,610	-39.6%	27,346	6,554	317.2%
Sumas Basis Swap	0	366	-100.0%	2,423	-100.0%	18,059	14,347	25.9%
NGPL MID-CONTINENT	0	6,824	-100.0%	372	-100.0%	30,002	50,587	-40.7%
TEXAS EASTERN ZONE M-3 BA	1,053	4,308	-75.6%	3,126	-66.3%	84,221	25,107	235.4%
PGE&E CITYGATE	0	0	0.0%	0	-	0	0	0.0%
PJM MONTHLY	0	444	-100.0%	48	-100.0%	2,946	7,366	-60.0%
NORTHERN NATURAL GAS VENTL	0	760	-100.0%	481	-100.0%	9,216	5,722	61.1%
DOMINION TRANSMISSION INC	6,397	15,703	-59.3%	12,618	-49.3%	230,295	88,076	161.5%
TCO BASIS SWAP	668	3,575	-81.3%	604	10.6%	34,344	39,379	-12.8%
CIG BASIS	519	20,728	-97.5%	3,461	-85.0%	82,139	47,921	71.4%
PJM DAILY	0	0	0.0%	0	0.0%	1,300	0	0.0%
COLUMBIA GULF ONSHORE	868	930	-6.7%	0	0.0%	3,976	4,622	-14.0%
Tetco STX Basis	0	0	0.0%	0	0.0%	1,611	4,669	-65.5%
Transco Zone 3 Basis	0	0	0.0%	0	0.0%	1,032	6,975	-85.2%
HENRY HUB SWING FUTURE	0	0	0.0%	0	0.0%	290	1,200	-75.8%
EL PASO PERMIAN INDEX SWA	0	0	-	0	0.0%	1,612	0	-
HENRY HUB INDEX SWAP FUTU	2,418	7,580	-68.1%	8,806	-72.5%	181,858	111,082	63.7%
WAHA INDEX SWAP FUTURE	0	0	0.0%	0	0.0%	8,728	1,712	409.8%
GULF COAST GASOLINE CLNDR	0	1,200	-100.0%	0	0.0%	1,300	7,265	-82.1%
EUROPE NAPHTHA CALSWAP	1,816	957	89.8%	2,267	-19.9%	18,916	14,968	26.4%
EUROPE 1% FUEL OIL RDAM C	8	0	0.0%	0	0.0%	142	166	-14.5%
EUROPE 3.5% FUEL OIL RDAM	12,415	4,544	173.2%	10,529	17.9%	91,573	98,474	-7.0%
EUROPE 3.5% FUEL OIL MED	489	309	58.3%	530	-7.7%	4,552	1,410	222.8%
PANHANDLE BASIS SWAP FUTU	1,824	7,646	-76.1%	9,056	-79.9%	97,142	131,807	-26.3%
SAN JUAN BASIS SWAP	186	5,148	-96.4%	6,677	-97.2%	76,144	29,833	155.2%
SOCAL BASIS SWAP	0	0	0.0%	0	0.0%	0	96	-100.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2016	VOLUME DEC 2015	% CHG	VOLUME NOV 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
TRANSCO ZONE 6 BASIS SWAP	915	428	113.8%	1,863	-50.9%	14,883	10,666	39.5%
NYISO A	0	0	0.0%	0	0.0%	0	982	-100.0%
NYISO J	0	22	-100.0%	0	0.0%	172	3,242	-94.7%
GULF COAST JET VS NYM 2 H	35,357	35,021	1.0%	25,749	37.3%	388,487	269,633	44.1%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	0.0%	0	100	-100.0%
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	735	885	-16.9%	2,859	-74.3%	9,548	10,806	-11.6%
GASOIL CALENDAR SWAP	23	29	-20.7%	15	53.3%	352	263	33.8%
EURO GASOIL 10 CAL SWAP	0	3	-100.0%	0	0.0%	3	14	-78.6%
NGPL MIDCONTINENT SWING S	0	0	-	0	0.0%	620	0	-
NGPL TEXOK SWING SWAP	0	0	0.0%	0	-	0	0	0.0%
DEMARCO SWING SWAP	0	0	-	0	0.0%	62	0	-
CENTERPOINT EAST INDEX	0	0	0.0%	0	0.0%	740	677	9.3%
CRUDE OIL	12,422	10,250	21.2%	8,412	47.7%	152,903	231,616	-34.0%
BRENT FINANCIAL FUTURES	192	4,667	-95.9%	0	0.0%	7,031	75,299	-90.7%
WTI-BRENT BULLET SWAP	0	0	0.0%	500	-100.0%	500	0	0.0%
WTI-BRENT CALENDAR SWAP	9,542	25,758	-63.0%	11,672	-18.2%	137,258	277,619	-50.6%
DATED TO FRONTLINE BRENT	1,230	1,780	-30.9%	5,525	-77.7%	21,815	34,625	-37.0%
ICE BRENT DUBAI SWAP	11,082	2,830	291.6%	6,573	68.6%	33,163	12,540	164.5%
GASOIL CRACK SPREAD CALEN	8,784	1,073	718.6%	6,089	44.3%	64,857	38,850	66.9%
EUROPEAN NAPHTHA CRACK SP	6,547	3,124	109.6%	10,537	-37.9%	69,363	77,928	-11.0%
EURO GASOIL 10PPM VS ICE	102	104	-1.9%	15	580.0%	796	1,064	-25.2%
JET CIF NWE VS ICE	100	161	-37.9%	0	0.0%	890	1,275	-30.2%
JET BARGES VS ICE GASOIL	0	0	0.0%	0	0.0%	22	15	46.7%
SINGAPORE GASOIL VS ICE	8,065	0	0.0%	13,686	-41.1%	44,904	6,000	648.4%
NATURAL GAS PEN SWP	101,696	205,840	-50.6%	145,941	-30.3%	1,330,312	2,200,047	-39.5%
WESTERN RAIL DELIVERY PRB	105	570	-81.6%	0	0.0%	9,342	26,220	-64.4%
EASTERN RAIL DELIVERY CSX	800	910	-12.1%	1,425	-43.9%	14,967	40,406	-63.0%
EUROPE DATED BRENT SWAP	0	0	0.0%	50	-100.0%	26,638	39,030	-31.7%
TC5 RAS TANURA TO YOKOHAM	0	0	0.0%	0	0.0%	15	30	-50.0%
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	0	0.0%	0	0.0%	140	1,864	-92.5%
NYISO A OFF-PEAK	0	0	0.0%	0	0.0%	0	440	-100.0%
NYISO G OFF-PEAK	0	0	0.0%	0	0.0%	0	190	-100.0%
NYISO J OFF-PEAK	0	10	-100.0%	0	0.0%	80	590	-86.4%
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	942	-100.0%
N ILLINOIS HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB MTHLY	0	0	0.0%	0	0.0%	240	662	-63.7%
FUELOIL SWAP:CARGOES VS.B	190	198	-4.0%	625	-69.6%	4,029	4,656	-13.5%
EAST/WEST FUEL OIL SPREAD	30	5	500.0%	47	-36.2%	398	2,349	-83.1%
SINGAPORE 380CST FUEL OIL	12,324	5,683	116.9%	13,863	-11.1%	101,072	63,496	59.2%
SINGAPORE JET KEROSENE SW	771	880	-12.4%	1,077	-28.4%	8,346	16,364	-49.0%
SINGAPORE NAPHTHA SWAP	0	0	0.0%	0	0.0%	0	1,175	-100.0%
SONAT BASIS SWAP FUTURE	186	0	0.0%	0	0.0%	554	14,718	-96.2%
FLORIDA GAS ZONE3 BASIS S	0	0	0.0%	0	0.0%	5,449	14,510	-62.4%
TRANSCO ZONE4 BASIS SWAP	4,884	5,866	-16.7%	4,256	14.8%	28,622	75,885	-62.3%
ANR LOUISIANA BASIS SWAP	124	0	0.0%	121	2.5%	245	2,996	-91.8%

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CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2016	VOLUME DEC 2015	% CHG	VOLUME NOV 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
TENNESSEE 500 LEG BASIS S	0	0	0.0%	0	0.0%	1,630	5,526	-70.5%
TENNESSEE ZONE 0 BASIS SW	0	428	-100.0%	0	0.0%	3,028	1,032	193.4%
TRANSCO ZONE 6 INDEX	0	0	0.0%	0	0.0%	6,742	76	8,771.1%
CINERGY HUB OFF-PEAK MONT	0	0	0.0%	0	0.0%	60	630	-90.5%
GULF COAST ULSD CALENDAR	1,345	1,029	30.7%	299	349.8%	10,572	8,713	21.3%
GULF COAST ULSD CRACK SPR	100	585	-82.9%	0	0.0%	6,981	3,960	76.3%
HENRY HUB SWAP	358,426	436,032	-17.8%	407,413	-12.0%	5,002,282	5,330,807	-6.2%
DUBAI CRUDE OIL CALENDAR	6,630	3,202	107.1%	5,148	28.8%	30,297	47,226	-35.8%
USGC UNL 87 CRACK SPREAD	0	200	-100.0%	0	0.0%	175	3,550	-95.1%
NYH NO 2 CRACK SPREAD CAL	890	6,058	-85.3%	1,670	-46.7%	22,662	31,218	-27.4%
NO 2 UP-DOWN SPREAD CALEN	750	150	400.0%	100	650.0%	3,412	4,034	-15.4%
SINGAPORE MOGAS 92 UNLEAD	375	210	78.6%	1,761	-78.7%	5,953	3,618	64.5%
ETHANOL T2 FOB ROTT INCL DU	5,558	690	705.5%	5,504	1.0%	33,306	29,375	13.4%
SINGAPORE MOGAS 92 UNLEAD	12,320	8,253	49.3%	25,558	-51.8%	120,268	80,419	49.6%
PROPANE NON-LDH MT. BEL (OF	12,004	4,660	157.6%	17,903	-32.9%	138,706	90,810	52.7%
PROPANE NON-LDH MB (OPIS) B	150	0	0.0%	112	33.9%	5,997	2,513	138.6%
NY JET FUEL (PLATTS) HEAT OIL	0	0	0.0%	0	0.0%	0	1,745	-100.0%
JET AV FUEL (P) CAR FM ICE GA	0	41	-100.0%	0	0.0%	172	279	-38.4%
FUEL OIL (PLATS) CAR CM	150	0	0.0%	8	1,775.0%	1,279	264	384.5%
FUEL OIL (PLATS) CAR CN	0	0	0.0%	0	0.0%	54	206	-73.8%
NY JET FUEL (ARGUS) VS HEATI	0	0	0.0%	0	-	0	0	0.0%
NY ULSD (ARGUS) VS HEATING	1,762	2,117	-16.8%	394	347.2%	9,621	33,130	-71.0%
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	650	-100.0%
IN DELIVERY MONTH EUA	1,250	4,350	-71.3%	4,490	-72.2%	37,241	104,603	-64.4%
DATED BRENT (PLATTS) DAILY S	0	0	0.0%	0	0.0%	200	23,657	-99.2%
PETRO OUTRIGHT EURO	8,258	9,297	-11.2%	10,491	-21.3%	113,418	104,838	8.2%
GAS EURO-BOB OXY NWE BARG	18,496	24,371	-24.1%	17,515	5.6%	176,701	205,698	-14.1%
GAS EURO-BOB OXY NWE BARG	5,234	6,292	-16.8%	8,423	-37.9%	82,333	80,515	2.3%
PREM UNL GAS 10PPM RDAM F	0	0	0.0%	0	0.0%	7	84	-91.7%
PREM UNL GAS 10PPM RDAM F	0	45	-100.0%	0	0.0%	274	340	-19.4%
MONT BELVIEU NORMAL BUTAN	38,249	18,370	108.2%	35,273	8.4%	345,287	209,582	64.8%
MONT BELVIEU ETHANE 5 DECI	51,587	18,278	182.2%	50,880	1.4%	590,762	92,745	537.0%
MONT BELVIEU LDH PROPANE 5	85,879	83,710	2.6%	101,228	-15.2%	1,345,538	616,592	118.2%
EUROPEAN GASOIL (ICE)	11,179	347,546	-96.8%	11,141	0.3%	1,574,187	770,779	104.2%
ERCOT NORTH ZMCPE 5MW OF	0	0	0.0%	0	0.0%	0	0	0.0%
ERCOT NORTH ZMCPE 5MW OF	0	4,704	-100.0%	0	0.0%	4,280	28,797	-85.1%
ERCOT NORTH ZMCPE 5MW PE	0	255	-100.0%	0	0.0%	235	3,051	-92.3%
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	0.0%	50	50	0.0%
MONT BELVIEU NORMAL BUTAN	736	293	151.2%	357	106.2%	7,211	5,424	32.9%
MONT BELVIEU ETHANE OPIS B	375	90	316.7%	75	400.0%	1,920	2,765	-30.6%
MONT BELVIEU NATURAL GASO	200	110	81.8%	20	900.0%	1,981	4,160	-52.4%
MONT BELVIEU LDH PROPANE C	2,283	516	342.4%	603	278.6%	12,068	7,879	53.2%
CONWAY NORMAL BUTANE (OPI	165	0	0.0%	51	223.5%	2,760	1,964	40.5%
CONWAY NATURAL GASOLINE (0	307	-100.0%	30	-100.0%	1,691	1,032	63.9%
CONWAY PROPANE 5 DECIMALS	8,073	5,638	43.2%	7,882	2.4%	88,313	55,695	58.6%
PETROCHEMICALS	3,153	3,888	-18.9%	3,674	-14.2%	62,640	46,060	36.0%
MONT BELVIEU NATURAL GASO	4,670	4,453	4.9%	6,686	-30.2%	91,566	64,931	41.0%
CRUDE OIL LAST DAY	0	0	0.0%	0	-	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
ELEC NYISO OFF-PEAK	0	0	0.0%	0	0.0%	0	43,396	-100.0%
ELEC MISO PEAK	215	0	0.0%	0	0.0%	215	3,566	-94.0%
MARS BLEND CRUDE OIL	939	0	-	2,832	-66.8%	19,795	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%	0	5	-100.0%
RBOB CRACK SPREAD BALMO S	60	0	0.0%	0	0.0%	410	30	1,266.7%
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%
RBOB (PLATTS) CAL SWAP	0	0	-	297	-100.0%	297	0	-
PJM DUQUESNE 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DUQUS 5MW D AH O PK	0	0	0.0%	0	0.0%	0	0	0.0%
GRP THREE ULSD(PLT)/VS HEA	2,237	3,966	-43.6%	2,365	-5.4%	32,645	46,007	-29.0%
HEATING OIL CRCK SPRD BAL	0	0	-	0	0.0%	20	0	-
CHICAGO ULSD PL VS HO SPR	150	297	-49.5%	0	0.0%	2,888	4,402	-34.4%
PETRO CRK&SPRD EURO	9,255	5,654	63.7%	12,900	-28.3%	89,972	68,350	31.6%
GRP THREE UNL GS (PLT) VS	395	1,920	-79.4%	530	-25.5%	16,815	18,787	-10.5%
CRUDE OIL OUTRIGHTS	9,001	4,525	98.9%	4,545	98.0%	88,084	108,401	-18.7%
PJM WES HUB PEAK LMP 50 M	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL NEW HAMP 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
ELECTRICITY OFF PEAK	0	0	0.0%	0	0.0%	23,480	63,264	-62.9%
HEATING OIL BALMO CLNDR S	0	60	-100.0%	19	-100.0%	479	1,814	-73.6%
FREIGHT MARKETS	268	28	857.1%	304	-11.8%	2,557	764	234.7%
PLASTICS	250	40	525.0%	1,520	-83.6%	5,129	10,575	-51.5%
ELEC FINSETTLED	0	0	0.0%	0	0.0%	1,270	2,809	-54.8%
NEPOOL RHD ISLD 5MW D AH	0	120	-100.0%	0	0.0%	0	11,069	-100.0%
SINGAPORE GASOIL CALENDAR	78	0	0.0%	0	0.0%	651	6,868	-90.5%
TRANSCO ZONE 6 PIPE SWAP	0	0	0.0%	0	0.0%	0	122	-100.0%
PJM APS ZONE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO OUTRIGHT NA	17,004	13,731	23.8%	21,379	-20.5%	199,278	132,559	50.3%
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	1,170	-100.0%
CRUDE OIL SPRDS	2,110	1,151	83.3%	6,005	-64.9%	46,402	7,843	491.6%
ELEC ERCOT OFF PEAK	0	0	0.0%	0	0.0%	0	17,565	-100.0%
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%	6,224	0	0.0%
MJC FUT	0	120	-100.0%	20	-100.0%	895	780	14.7%
PETRO CRCKS & SPRDS NA	42,445	30,560	38.9%	45,525	-6.8%	424,343	345,785	22.7%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	0	92	-100.0%
NAT GAS BASIS SWAP	856	0	0.0%	1,898	-54.9%	38,064	5,274	621.7%
MCCLOSKEY RCH BAY COAL	8,906	20,270	-56.1%	12,728	-30.0%	191,566	283,926	-32.5%
NGPL TEX/OK	1,880	3,786	-50.3%	3,028	-37.9%	33,872	84,276	-59.8%
MNC FUT	4,025	3,950	1.9%	4,970	-19.0%	47,818	50,904	-6.1%
MCCLOSKEY ARA ARGS COAL	49,614	134,817	-63.2%	104,385	-52.5%	1,793,838	2,131,742	-15.9%
DLY GAS EURO-BOB OXY	0	0	-	0	0.0%	60	0	-
DAILY PJM	0	0	0.0%	0	0.0%	2,720	8,020	-66.1%
ONTARIO POWER SWAPS	105	40	162.5%	20	425.0%	4,945	169,201	-97.1%
INDIANA MISO	0	0	0.0%	0	0.0%	112	2,240	-95.0%
SINGAPORE GASOIL	4,099	2,713	51.1%	5,363	-23.6%	49,445	32,162	53.7%
PETRO CRCKS & SPRDS ASIA	0	450	-100.0%	150	-100.0%	1,344	2,140	-37.2%

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Energy Futures								
EMISSIONS	0	0	0.0%	0	0.0%	0	500	-100.0%
PJM ATSI ELEC	0	0	0.0%	29,170	-100.0%	35,490	24,675	43.8%
PETROLEUM PRODUCTS ASIA	1,505	1,790	-15.9%	1,733	-13.2%	16,650	19,987	-16.7%
NYISO CAPACITY	234	700	-66.6%	420	-44.3%	4,768	8,893	-46.4%
AUSTRIALIAN COKE COAL	252	12	2,000.0%	542	-53.5%	4,821	1,890	155.1%
PETROLEUM PRODUCTS	3,700	172	2,051.2%	6,822	-45.8%	28,061	1,800	1,458.9%
EURO-DENOMINATED PETRO P	756	10	7,460.0%	198	281.8%	1,112	2,687	-58.6%
COAL SWAP	55	840	-93.5%	400	-86.3%	3,265	7,282	-55.2%
MGN1 SWAP FUT	140	215	-34.9%	122	14.8%	1,689	1,903	-11.2%
NATURAL GAS INDEX	0	0	0.0%	0	0.0%	6,702	0	0.0%
INDONESIAN COAL	0	60	-100.0%	0	0.0%	220	1,805	-87.8%
UCM FUT	10	0	0.0%	15	-33.3%	353	578	-38.9%
NEW YORK HUB ZONE J PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
MICHIGAN MISO	0	0	0.0%	0	0.0%	134,880	128,235	5.2%
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%	300	200	50.0%
MGF FUT	0	0	0.0%	0	0.0%	100	86	16.3%
TENN 800 LEG NAT GAS INDE	0	819	-100.0%	0	0.0%	1,285	3,192	-59.7%
NEPOOL RHODE IL 5MW D AH	0	0	0.0%	0	0.0%	0	109,503	-100.0%
DY EURO 3.5% FUEL OI RDA	0	0	0.0%	0	0.0%	0	840	-100.0%
MINI GAS EUROBOB OXY NWE A	690	245	181.6%	503	37.2%	5,429	3,490	55.6%
NY HARBOR LOW SULPUR GAS	1,555	0	0.0%	0	0.0%	6,586	4,042	62.9%
NATURAL GAS FIXED PRICE SW	0	0	0.0%	0	0.0%	0	12,932	-100.0%
COLUMBIA GULF NAT GAS FIXE	0	0	0.0%	0	0.0%	0	488	-100.0%
VENTURA NAT GAS PLATTS FIX	0	0	0.0%	0	0.0%	0	44	-100.0%
CENTER POINT NAT GAS FIXED	0	0	0.0%	0	0.0%	0	32	-100.0%
ELEC WEST POWER PEAK	0	0	-	0	0.0%	5,390	0	-
MJB FUT	0	0	0.0%	0	0.0%	0	10	-100.0%
EU LOW SULPHUR GASOIL CRA	0	0	0.0%	0	0.0%	0	0	0.0%
DIESEL10PPM BARG VS ICE LS	0	0	0.0%	0	0.0%	0	0	0.0%
SUMAS NAT GAS PLATTS FIXED	0	0	0.0%	0	0.0%	0	2,893	-100.0%
CANADIAN LIGHT SWEET OIL	446	3,423	-87.0%	630	-29.2%	20,906	14,637	42.8%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%	0	0	0.0%
MINI RBOB V. EBOBARG NWE BF	50	50	0.0%	1,405	-96.4%	3,891	4,803	-19.0%
ELEC ERCOT DLY OFF PK	0	0	0.0%	0	0.0%	0	0	0.0%
MINI RBOB V. EBOB(ARGUS) NW	4,504	954	372.1%	2,988	50.7%	21,690	8,766	147.4%
ELEC WEST POWER OFF-PEAK	0	0	-	0	0.0%	1,840	0	-
3.5% FUEL OIL CIF BALMO S	90	0	0.0%	30	200.0%	397	153	159.5%
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	0.0%	0	0	-
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%

Energy Options

ETHANOL	400	0	-	0	0.0%	450	0	-
NATURAL GAS	0	0	-	0	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%	6,540	6,429	1.7%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	0.0%	0	3,724	-100.0%
SAN JUAN PIPE SWAP	0	360	-100.0%	0	0.0%	9,108	5,092	78.9%

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CMEG Exchange Volume Report - Monthly

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Energy Options								
SOCAL PIPE SWAP	0	0	0.0%	0	0.0%	11,200	0	0.0%
BRENT OIL LAST DAY	25,341	1,880	1,247.9%	46,304	-45.3%	315,563	108,533	190.8%
BRENT CALENDAR SWAP	1,704	2,034	-16.2%	105	1,522.9%	15,237	153,151	-90.1%
SINGAPORE JET FUEL CALEND	480	0	0.0%	480	0.0%	1,440	1,500	-4.0%
ROTTERDAM 3.5%FUEL OIL CL	120	0	0.0%	0	0.0%	640	615	4.1%
SINGAPORE FUEL OIL 180 CS	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL PHY	36,359	64,576	-43.7%	57,998	-37.3%	611,303	612,864	-0.3%
HENRY HUB FINANCIAL LAST	5,371	1,657	224.1%	3,175	69.2%	28,902	23,660	22.2%
RBOB PHY	10,501	26,768	-60.8%	23,078	-54.5%	390,639	353,229	10.6%
NATURAL GAS PHY	2,344,056	2,744,781	-14.6%	2,627,844	-10.8%	27,340,396	22,895,539	19.4%
CRUDE OIL APO	84,502	13,936	506.4%	21,270	297.3%	409,273	722,701	-43.4%
NATURAL GAS 3 M CSO FIN	650	0	0.0%	100	550.0%	228,182	65,445	248.7%
NATURAL GAS 1 M CSO FIN	54,625	16,780	225.5%	32,990	65.6%	168,709	271,714	-37.9%
WTI CRUDE OIL 1 M CSO FI	173,200	72,736	138.1%	248,192	-30.2%	1,851,715	1,845,556	0.3%
CRUDE OIL PHY	3,985,730	3,349,930	19.0%	5,124,469	-22.2%	46,514,953	40,293,505	15.4%
RBOB CALENDAR SWAP	159	2,690	-94.1%	0	0.0%	6,744	21,649	-68.8%
RBOB 1MO CAL SPD OPTIONS	0	0	0.0%	1,800	-100.0%	11,850	0	0.0%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	-	0	0	0.0%
NY HARBOR HEAT OIL SWP	7,056	19,305	-63.4%	3,280	115.1%	67,799	165,910	-59.1%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT BULLET SWAP	99,625	23,370	326.3%	6,850	1,354.4%	279,675	268,360	4.2%
HO 1 MONTH CLNDR OPTIONS	0	0	0.0%	0	0.0%	5,900	3,500	68.6%
NG HH 3 MONTH CAL	0	0	-	0	0.0%	500	0	-
CRUDE OIL 1MO	227,688	123,175	84.8%	254,917	-10.7%	3,005,974	2,359,207	27.4%
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	2,000	-100.0%
NYMEX EUROPEAN GASOIL APO	0	0	0.0%	0	0.0%	30	1,462	-97.9%
NYMEX EUROPEAN GASOIL OPT	0	0	0.0%	0	0.0%	0	260	-100.0%
PETRO OUTRIGHT EURO	0	0	0.0%	0	0.0%	0	180	-100.0%
NYISO ZONE G 5MW PEAK OPTI	0	0	0.0%	10,740	-100.0%	11,160	550	1,929.1%
PETROCHEMICALS	710	120	491.7%	625	13.6%	20,321	15,195	33.7%
NATURAL GAS SUMMER STRIP	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS OPTION ON CALE	2,360	880	168.2%	6,900	-65.8%	28,068	13,020	115.6%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	3,420	2,540	34.6%
EUROPEAN JET KEROSENE NW	0	0	0.0%	0	0.0%	60	0	0.0%
PJM CALENDAR STRIP	0	0	0.0%	0	0.0%	0	1,640	-100.0%
CRUDE OIL OUTRIGHTS	0	5,000	-100.0%	0	0.0%	2,290	22,500	-89.8%
APPALACHIAN COAL	0	0	0.0%	0	0.0%	0	40	-100.0%
NATURAL GAS 6 M CSO FIN	2,075	0	0.0%	3,600	-42.4%	11,275	46,900	-76.0%
ELECTRICITY OFF PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC FINSETTLED	0	0	0.0%	0	0.0%	264	39	576.9%
SINGAPORE GASOIL CALENDAR	0	0	0.0%	0	0.0%	0	300	-100.0%
HEATING OIL CRK SPD AVG PRI	0	0	-	0	0.0%	300	0	-
NATURAL GAS 5 M CSO FIN	0	0	0.0%	0	0.0%	1,200	2,700	-55.6%
BRENT 1 MONTH CAL	0	0	0.0%	0	-	0	0	0.0%
ETHANOL SWAP	12,251	5,799	111.3%	9,370	30.7%	89,330	76,928	16.1%
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	450	0	0.0%	680	-33.8%	4,505	4,950	-9.0%
MCCLOSKEY RCH BAY COAL	0	0	0.0%	0	0.0%	2,485	1,875	32.5%

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CMEG Exchange Volume Report - Monthly

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Energy Options								
MCCLOSKEY ARA ARG5 COAL	0	0	0.0%	0	0.0%	9,505	8,995	5.7%
SHORT TERM	1,650	825	100.0%	2,735	-39.7%	31,646	20,740	52.6%
SHORT TERM CRUDE OIL	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS 12 M CSO FIN	0	400	-100.0%	0	0.0%	0	2,600	-100.0%
SHORT TERM NATURAL GAS	4,230	5,935	-28.7%	8,475	-50.1%	69,444	52,989	31.1%
COAL API4 INDEX	0	0	0.0%	60	-100.0%	1,640	2,000	-18.0%
COAL API2 INDEX	2,550	11,235	-77.3%	1,759	45.0%	158,437	167,026	-5.1%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	0.0%	0	15	-100.0%
COAL SWAP	0	0	0.0%	0	0.0%	1,671	4,560	-63.4%
DAILY CRUDE OIL	0	0	0.0%	0	0.0%	0	8,000	-100.0%
PJM WES HUB PEAK LMP 50MW	0	0	-	2,644	-100.0%	11,935	0	-
PJM WES HUB PEAK CAL MTH	130	0	0.0%	340	-61.8%	11,520	200	5,660.0%
LLS CRUDE OIL	0	0	0.0%	0	0.0%	11,730	4,080	187.5%
PJM ELECTRIC	0	0	0.0%	0	0.0%	0	0	0.0%
GASOLINE	0	0	0.0%	0	0.0%	872	125	597.6%
1 MO GASOIL CAL SWAP SPR	0	0	0.0%	0	0.0%	0	100	-100.0%
WTI CRUDE OIL 12 M CSO F	0	0	0.0%	0	-	0	0	0.0%
FX Futures								
AUSTRALIAN DOLLAR	1,739,780	1,827,571	-4.8%	2,314,964	-24.8%	25,303,506	23,382,408	8.2%
BRITISH POUND	2,507,782	1,985,348	26.3%	2,678,638	-6.4%	29,126,002	24,144,659	20.6%
BRAZIL REAL	78,467	65,632	19.6%	91,708	-14.4%	1,004,902	703,676	42.8%
CANADIAN DOLLAR	1,413,141	1,630,182	-13.3%	1,614,240	-12.5%	18,697,306	17,301,876	8.1%
E-MINI EURO FX	108,639	129,115	-15.9%	91,149	19.2%	949,208	1,481,391	-35.9%
EURO FX	5,128,281	6,077,947	-15.6%	4,596,785	11.6%	49,455,909	65,356,062	-24.3%
E-MINI JAPANESE YEN	31,162	20,921	49.0%	35,903	-13.2%	393,096	212,810	84.7%
JAPANESE YEN	3,151,760	3,075,768	2.5%	3,889,372	-19.0%	36,588,788	36,180,466	1.1%
MEXICAN PESO	1,048,297	1,061,399	-1.2%	1,455,452	-28.0%	14,074,359	10,951,568	28.5%
NEW ZEALND DOLLAR	556,812	432,284	28.8%	568,440	-2.0%	5,938,492	5,040,002	17.8%
NKR/USD CROSS RATES	4,753	2,749	72.9%	1,414	236.1%	23,898	14,381	66.2%
RUSSIAN RUBLE	82,923	36,371	128.0%	32,710	153.5%	481,686	399,570	20.6%
S.AFRICAN RAND	35,162	38,994	-9.8%	28,537	23.2%	242,283	216,350	12.0%
SWISS FRANC	625,752	607,833	2.9%	604,025	3.6%	5,968,783	5,634,413	5.9%
AD/CD CROSS RATES	10	16	-37.5%	5	100.0%	69	234	-70.5%
AD/JY CROSS RATES	8,304	5,204	59.6%	3,709	123.9%	52,139	49,242	5.9%
AD/NE CROSS RATES	1	64	-98.4%	11	-90.9%	733	605	21.2%
BP/JY CROSS RATES	2,325	3,046	-23.7%	1,711	35.9%	22,624	15,468	46.3%
BP/SF CROSS RATES	2	141	-98.6%	46	-95.7%	479	1,629	-70.6%
CD/JY CROSS RATES	0	1	-100.0%	4	-100.0%	15	261	-94.3%
EC/AD CROSS RATES	3,446	4,810	-28.4%	925	272.5%	21,928	24,807	-11.6%
EC/CD CROSS RATES	5,905	5,765	2.4%	2,455	140.5%	33,735	31,904	5.7%
EC/NOK CROSS RATES	2	8	-75.0%	0	0.0%	11	769	-98.6%
EC/SEK CROSS RATES	747	802	-6.9%	162	361.1%	3,527	5,059	-30.3%
EFX/BP CROSS RATES	95,621	121,138	-21.1%	58,869	62.4%	956,015	772,968	23.7%
EFX/JY CROSS RATES	75,525	72,879	3.6%	38,778	94.8%	542,332	555,285	-2.3%
EFX/SF CROSS RATES	60,728	73,751	-17.7%	28,030	116.7%	477,722	411,198	16.2%
SF/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
SKR/USD CROSS RATES	5,630	3,126	80.1%	999	463.6%	26,231	15,398	70.4%

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FX Futures								
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	2	-100.0%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	5,975	2,614	128.6%	3,122	91.4%	23,053	8,434	173.3%
POLISH ZLOTY (EC)	42	6,405	-99.3%	42	0.0%	19,906	6,483	207.0%
SHEKEL	0	0	0.0%	0	0.0%	0	22	-100.0%
RMB USD	289	428	-32.5%	186	55.4%	3,803	5,239	-27.4%
KOREAN WON	35	395	-91.1%	5	600.0%	207	815	-74.6%
TURKISH LIRA	400	4	9,900.0%	3	13,233.3%	420	126	233.3%
TURKISH LIRA (EU)	0	0	0.0%	0	0.0%	0	10	-100.0%
E-MICRO EUR/USD	304,069	351,169	-13.4%	323,163	-5.9%	3,371,953	4,325,807	-22.1%
E-MICRO GBP/USD	63,146	31,755	98.9%	134,410	-53.0%	1,038,606	488,050	112.8%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	22	12	83.3%
E-MICRO USD/CHF	0	4	-100.0%	0	0.0%	1	9	-88.9%
E-MICRO USD/JPY	0	10	-100.0%	0	0.0%	4	113	-96.5%
E-MICRO AUD/USD	69,951	51,043	37.0%	125,748	-44.4%	1,218,358	652,469	86.7%
MICRO CHF/USD	1,314	2,385	-44.9%	1,707	-23.0%	21,814	28,110	-22.4%
INDIAN RUPEE	15,301	7,061	116.7%	24,514	-37.6%	160,255	130,396	22.9%
FCXRX	1,033	0	-	8,186	-87.4%	13,532	0	-
USDZAR	0	31	-100.0%	40	-100.0%	46	580	-92.1%
E-MICRO JPY/USD	51,185	8,918	474.0%	58,401	-12.4%	396,958	150,355	164.0%
E-MICRO CAD/USD	13,588	14,083	-3.5%	20,779	-34.6%	245,995	158,108	55.6%
E-MICRO USD/CNH	0	43	-100.0%	0	0.0%	61	367	-83.4%
E-MICRO INR/USD	3,297	72	4,479.2%	5,760	-42.8%	29,960	2,576	1,063.0%
CHINESE RENMINBI (CNH)	3,214	1,902	69.0%	3,385	-5.1%	21,091	13,267	59.0%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	-	0	0	0.0%

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FX Options								
AUSTRALIAN DOLLAR	42,836	101,700	-57.9%	91,841	-53.4%	1,482,477	1,534,672	-3.4%
BRITISH POUND	57,338	154,479	-62.9%	148,318	-61.3%	2,284,567	2,570,095	-11.1%
BRAZIL REAL	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR	41,383	148,155	-72.1%	51,890	-20.2%	1,455,388	1,407,539	3.4%
EURO FX	349,989	997,041	-64.9%	602,890	-41.9%	7,613,024	12,366,261	-38.4%
JAPANESE YEN	84,122	230,823	-63.6%	280,065	-70.0%	3,420,975	2,897,094	18.1%
MEXICAN PESO	1,007	1,867	-46.1%	12,091	-91.7%	50,933	17,624	189.0%
NEW ZEALND DOLLAR	0	0	0.0%	0	0.0%	0	13	-100.0%
RUSSIAN RUBLE	0	343	-100.0%	0	0.0%	1,373	543	152.9%
SWISS FRANC	2,483	9,241	-73.1%	6,761	-63.3%	71,289	171,038	-58.3%
JAPANESE YEN (EU)	189	180	5.0%	38	397.4%	6,126	4,515	35.7%
EURO FX (EU)	91	3,588	-97.5%	110	-17.3%	28,664	59,879	-52.1%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	7	149	-95.3%	7	0.0%	1,818	1,588	14.5%
BRITISH POUND (EU)	106	1,148	-90.8%	13	715.4%	9,270	7,684	20.6%
AUSTRALIAN DLR (EU)	0	24	-100.0%	0	0.0%	1,146	1,291	-11.2%
AUD/USD PQO 2pm Fix	66,533	0	-	64,980	2.4%	170,930	0	-
CAD/USD PQO 2pm Fix	68,690	0	-	49,668	38.3%	174,857	0	-
CHF/USD PQO 2pm Fix	5,244	0	-	5,420	-3.2%	13,121	0	-
EUR/USD PQO 2pm Fix	335,479	0	-	249,923	34.2%	737,055	0	-
JPY/USD PQO 2pm Fix	179,330	0	-	148,436	20.8%	395,282	0	-
GBP/USD PQO 2pm Fix	79,080	0	-	60,050	31.7%	220,889	0	-

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CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2016	VOLUME DEC 2015	% CHG	VOLUME NOV 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Futures								
CORN	3,983,427	4,375,509	-9.0%	8,319,704	-52.1%	85,625,219	83,094,271	3.0%
SOYBEAN	4,891,612	4,967,381	-1.5%	4,085,064	19.7%	61,730,753	54,095,051	14.1%
SOYBEAN MEAL	2,058,660	2,107,420	-2.3%	2,156,893	-4.6%	25,953,938	24,315,276	6.7%
SOYBEAN OIL	2,599,837	2,924,027	-11.1%	3,144,740	-17.3%	29,429,298	28,897,275	1.8%
OATS	10,090	12,283	-17.9%	21,435	-52.9%	225,230	194,575	15.8%
ROUGH RICE	35,335	38,758	-8.8%	13,322	165.2%	305,045	316,315	-3.6%
MINI CORN	8,570	7,290	17.6%	15,869	-46.0%	143,840	132,596	8.5%
MINI SOYBEAN	21,315	15,611	36.5%	31,183	-31.6%	296,336	229,208	29.3%
MINI WHEAT	4,270	4,457	-4.2%	6,232	-31.5%	74,698	82,987	-10.0%
LIVE CATTLE	1,070,654	1,173,886	-8.8%	1,257,505	-14.9%	13,122,784	13,440,934	-2.4%
FEEDER CATTLE	201,104	230,741	-12.8%	191,263	5.1%	2,537,955	2,493,051	1.8%
LEAN HOGS	833,836	567,677	46.9%	915,391	-8.9%	9,195,000	9,575,882	-4.0%
LUMBER	12,839	16,065	-20.1%	13,574	-5.4%	174,982	201,352	-13.1%
MILK	37,643	25,218	49.3%	28,134	33.8%	321,959	275,539	16.8%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	3,309	6,174	-46.4%	4,114	-19.6%	55,375	50,714	9.2%
BUTTER CS	2,769	2,848	-2.8%	2,861	-3.2%	39,170	30,896	26.8%
CLASS IV MILK	1,580	1,987	-20.5%	1,418	11.4%	14,302	12,071	18.5%
DRY WHEY	1,855	2,858	-35.1%	1,821	1.9%	16,042	21,482	-25.3%
GSCI EXCESS RETURN FUT	90,713	63,648	42.5%	396	22,807.3%	344,822	254,115	35.7%
GOLDMAN SACHS	34,518	33,549	2.9%	38,412	-10.1%	359,987	354,566	1.5%
ETHANOL	17,554	12,893	36.2%	16,030	9.5%	172,664	187,661	-8.0%
HDD WEATHER	2,700	425	535.3%	1,601	68.6%	6,204	8,427	-26.4%
CDD WEATHER	0	0	0.0%	0	0.0%	3,375	5,992	-43.7%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	350	952	-63.2%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	1,575	1,404	12.2%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	650	50	1,200.0%
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%	200	100	100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	250	0	-
WKLY AVG TEMP	0	0	0.0%	0	-	0	0	0.0%
HOUSING INDEX	7	10	-30.0%	46	-84.8%	146	93	57.0%
DOW-UBS COMMOD INDEX	62,564	60,615	3.2%	32,468	92.7%	417,312	369,468	12.9%
COTTON	1	15	-93.3%	2	-50.0%	578	585	-1.2%
COCOA TAS	13	125	-89.6%	14	-7.1%	2,607	1,816	43.6%
COFFEE	0	14	-100.0%	1	-100.0%	169	635	-73.4%
SUGAR 11	0	218	-100.0%	3	-100.0%	418	1,570	-73.4%
GRAIN BASIS SWAPS	0	0	0.0%	0	-	0	0	0.0%
USD CRUDE PALM OIL	660	0	-	0	0.0%	3,140	0	-
CASH-SETTLED CHEESE	8,044	18,269	-56.0%	7,355	9.4%	117,899	123,000	-4.1%
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	930	3,600	-74.2%	2,765	-66.4%	22,842	27,175	-15.9%
S&P GSCI ENHANCED ER SWAP	34,066	26,144	30.3%	0	0.0%	116,459	104,576	11.4%
CHI WHEAT	1,578,131	1,611,037	-2.0%	3,270,048	-51.7%	31,059,726	31,100,598	-0.1%
KC WHEAT	625,961	383,780	63.1%	1,120,633	-44.1%	9,690,816	7,359,946	31.7%
DJ_UBS ROLL SELECT INDEX FU	2,140	1,081	98.0%	0	0.0%	5,036	8,018	-37.2%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
PALM OIL	0	0	0.0%	0	0.0%	0	200	-100.0%
MALAYSIAN PALM SWAP	13,492	6,440	109.5%	6,956	94.0%	117,440	54,412	115.8%

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CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2016	VOLUME DEC 2015	% CHG	VOLUME NOV 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Options								
CORN	1,081,443	1,037,159	4.3%	1,305,864	-17.2%	22,794,484	24,150,182	-5.6%
SOYBEAN	1,082,946	1,406,162	-23.0%	1,233,877	-12.2%	20,109,648	18,663,389	7.7%
SOYBEAN MEAL	135,984	204,473	-33.5%	149,962	-9.3%	2,269,279	2,909,760	-22.0%
SOYBEAN OIL	164,344	323,979	-49.3%	200,880	-18.2%	2,298,191	2,159,102	6.4%
SOYBEAN CRUSH	32	610	-94.8%	20	60.0%	4,825	2,712	77.9%
OATS	1,241	1,245	-0.3%	3,143	-60.5%	18,576	20,935	-11.3%
ROUGH RICE	593	2,604	-77.2%	1,513	-60.8%	19,775	23,200	-14.8%
WHEAT	0	100	-100.0%	0	0.0%	0	660	-100.0%
LIVE CATTLE	243,778	474,515	-48.6%	258,087	-5.5%	4,032,890	3,974,324	1.5%
FEEDER CATTLE	26,568	45,575	-41.7%	31,235	-14.9%	409,638	437,202	-6.3%
LEAN HOGS	198,179	228,719	-13.4%	154,717	28.1%	2,208,546	2,837,639	-22.2%
LUMBER	1,026	965	6.3%	1,118	-8.2%	12,522	13,305	-5.9%
MILK	53,886	22,587	138.6%	32,165	67.5%	383,472	265,414	44.5%
MLK MID	174	62	180.6%	168	3.6%	924	533	73.4%
NFD MILK	815	4,338	-81.2%	1,337	-39.0%	34,398	46,112	-25.4%
BUTTER CS	2,205	585	276.9%	1,259	75.1%	15,851	12,220	29.7%
CLASS IV MILK	1,878	597	214.6%	1,073	75.0%	13,873	8,446	64.3%
DRY WHEY	293	105	179.0%	75	290.7%	1,325	2,973	-55.4%
HDD WEATHER	1,000	0	0.0%	0	0.0%	2,000	2,800	-28.6%
CDD WEATHER	0	0	0.0%	0	0.0%	1,000	150	566.7%
HDD SEASONAL STRIP	700	0	0.0%	1,000	-30.0%	20,200	17,100	18.1%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	29,250	67,000	-56.3%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	5,500	3,000	83.3%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	3,000	-100.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	2,500	7,500	-66.7%
HOUSING INDEX	0	0	0.0%	0	0.0%	18	0	0.0%
CORN NEARBY+2 CAL SPRD	1,515	1,796	-15.6%	2,428	-37.6%	36,758	52,620	-30.1%
SOYBN NEARBY+2 CAL SPRD	300	0	0.0%	0	0.0%	1,701	280	507.5%
WHEAT NEARBY+2 CAL SPRD	1,082	4,415	-75.5%	7,664	-85.9%	55,023	135,291	-59.3%
JULY-DEC CORN CAL SPRD	50	3,687	-98.6%	0	0.0%	36,834	36,161	1.9%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	75	-100.0%	590	35	1,585.7%
JULY-NOV SOYBEAN CAL SPRD	339	69	391.3%	3,166	-89.3%	66,019	37,235	77.3%
JULY-DEC WHEAT CAL SPRD	0	2,975	-100.0%	100	-100.0%	33,619	15,671	114.5%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	493	0	0.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	2,982	272	996.3%
LV CATL CSO	581	0	0.0%	5	11,520.0%	851	81	950.6%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	3,785	300	1,161.7%
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	9,545	12,066	-20.9%	6,416	48.8%	91,630	80,024	14.5%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	75	-100.0%
DEC-DEC CORN CAL SPRD	895	0	0.0%	17	5,164.7%	18,778	4,240	342.9%
JULY-DEC SOY OIL CAL SPRD	20	0	0.0%	1,000	-98.0%	1,020	45	2,166.7%
SNOWFALL	0	0	0.0%	0	-	0	0	0.0%
WHEAT-CORN ICSD	300	3,790	-92.1%	1,800	-83.3%	17,752	20,400	-13.0%
DEC-JULY CORN CAL SPRD	0	0	0.0%	6,330	-100.0%	26,543	10,070	163.6%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	68	-100.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	20	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 DEC 2016	VOLUME DEC 2015	% CHG	VOLUME NOV 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Options								
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	0	5,430	-100.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	1,060	-100.0%
CHI WHEAT	454,644	402,688	12.9%	556,781	-18.3%	6,977,412	7,435,420	-6.2%
KC WHEAT	19,624	14,914	31.6%	19,174	2.3%	346,680	465,301	-25.5%
Intercommodity Spread	600	0	0.0%	51	1,076.5%	4,046	959	321.9%
MAR-JULY WHEAT CAL SPRD	843	4,755	-82.3%	700	20.4%	3,193	12,076	-73.6%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	5	0	-
MAR-JULY CORN CAL SPRD	0	2,469	-100.0%	0	0.0%	2,420	2,769	-12.6%
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%
 Ags Futures								
WHEAT	6,108	0	-	6,425	-4.9%	77,631	0	-
 Ags Options								
WHEAT	0	0	-	52	-100.0%	409	0	-
 Foreign Exchange Futures								
CHILEAN PESO	0	2	-100.0%	0	0.0%	10	73	-86.3%
 TOTAL FUTURES GROUP								
Interest Rate Futures	114,082,699	90,551,041	26.0%	192,120,657	-40.6%	1,439,873,205	1,311,883,820	9.8%
Equity Index Futures	45,999,221	56,166,623	-18.1%	49,823,282	-7.7%	609,809,228	564,941,080	7.9%
Metals Futures	6,706,236	5,218,661	28.5%	13,593,598	-50.7%	104,404,492	78,163,794	33.6%
Energy Futures	46,968,988	38,689,968	21.4%	49,694,268	-5.5%	530,800,130	427,424,955	24.2%
FX Futures	17,303,796	17,761,187	-2.6%	18,848,492	-8.2%	196,951,823	198,875,809	-1.0%
Commodities and Alternative Invest	18,250,199	18,702,053	-2.4%	24,707,253	-26.1%	271,706,591	257,424,834	5.5%
Ags Futures	6,108	0	-	6,425	-4.9%	77,631	0	-
Foreign Exchange Futures	0	2	-100.0%	0	0.0%	10	73	-86.3%
TOTAL FUTURES	249,317,247	227,089,535	9.8%	348,793,975	-28.5%	3,153,623,110	2,838,714,365	11.1%
 TOTAL OPTIONS GROUP								
Equity Index Options	13,542,955	12,072,487	12.2%	16,862,337	-19.7%	160,368,404	140,289,929	14.3%
Interest Rate Options	39,931,255	34,683,880	15.1%	56,677,901	-29.5%	454,320,473	388,155,159	17.0%
Metals Options	833,275	592,552	40.6%	1,484,259	-43.9%	11,560,018	8,986,082	28.6%
Energy Options	7,083,973	6,494,172	9.1%	8,500,780	-16.7%	81,766,300	70,646,392	15.7%
FX Options	1,313,907	1,648,738	-20.3%	1,772,501	-25.9%	18,139,184	21,039,836	-13.8%
Commodities and Alternative Invest	3,487,423	4,208,004	-17.1%	3,983,200	-12.4%	62,416,839	63,944,541	-2.4%
Ags Options	0	0	-	52	-100.0%	409	0	-
TOTAL OPTIONS	66,192,788	59,699,833	10.9%	89,281,030	-25.9%	788,571,627	693,061,939	13.8%

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CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2016	VOLUME DEC 2015	% CHG	VOLUME NOV 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
TOTAL COMBINED								
Interest Rate	154,013,954	125,234,921	23.0%	248,798,558	-38.1%	1,894,193,678	1,700,038,979	11.4%
Equity Index	59,542,176	68,239,110	-12.7%	66,685,619	-10.7%	770,177,632	705,231,009	9.2%
Metals	7,539,511	5,811,213	29.7%	15,077,857	-50.0%	115,964,510	87,149,876	33.1%
Energy	54,052,961	45,184,140	19.6%	58,195,048	-7.1%	612,566,430	498,071,347	23.0%
FX	18,617,703	19,409,925	-4.1%	20,620,993	-9.7%	215,091,007	219,915,645	-2.2%
Commodities and Alternative Invest	21,737,622	22,910,057	-5.1%	28,690,453	-24.2%	334,123,430	321,369,375	4.0%
Ags	6,108	0	-	6,477	-5.7%	78,040		-
Foreign Exchange	0	2	-100.0%	0	0.0%	10	73	-86.3%
GRAND TOTAL	315,510,035	286,789,368	10.0%	438,075,005	-28.0%	3,942,194,737	3,531,776,304	11.6%

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