



## CMEG Exchange Volume Report - Monthly

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

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

**CMEG Exchange Volume Report - Monthly**

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Equity Index Futures</b>								
\$25 DJ	0	0	0.0%	0	0.0%	0	0	0.0%
DJIA	0	14,579	-100.0%	0	0.0%	0	14,579	-100.0%
MINI \$5 DOW	5,169,755	4,146,692	24.7%	3,734,506	38.4%	5,169,755	4,146,692	24.7%
E-MINI S&P500	47,987,342	38,361,781	25.1%	43,311,815	10.8%	47,987,342	38,361,781	25.1%
S&P 500	186,134	200,265	-7.1%	386,233	-51.8%	186,134	200,265	-7.1%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	0	0.0%
E-MINI MIDCAP	529,519	414,909	27.6%	607,797	-12.9%	529,519	414,909	27.6%
S&P 400 MIDCAP	0	947	-100.0%	0	0.0%	0	947	-100.0%
S&P 500 GROWTH	12	7	71.4%	54	-77.8%	12	7	71.4%
S&P 500/VALUE	23,807	15	158,613.3%	3,618	558.0%	23,807	15	158,613.3%
E-MINI RUSSELL 1000	1,541	0	-	2,003	-23.1%	1,541	0	-
E-MINI NASDAQ 100	8,223,565	6,833,338	20.3%	6,301,273	30.5%	8,223,565	6,833,338	20.3%
NASDAQ	0	23,033	-100.0%	0	0.0%	0	23,033	-100.0%
NIKKEI 225 (\$) STOCK	502,422	404,453	24.2%	412,710	21.7%	502,422	404,453	24.2%
NIKKEI 225 (YEN) STOCK	1,700,753	1,153,329	47.5%	1,242,204	36.9%	1,700,753	1,153,329	47.5%
DJ US REAL ESTATE	15,936	10,202	56.2%	28,756	-44.6%	15,936	10,202	56.2%
NASDAQ BIOTECH	0	0	0.0%	63	-100.0%	0	0	0.0%
E-MICRO NIFTY	0	0	-	0	0.0%	0	0	-
S&P ENERGY SECTOR	10,051	3,144	219.7%	8,942	12.4%	10,051	3,144	219.7%
S&P TECHNOLOGY SECTOR	4,828	2,158	123.7%	9,833	-50.9%	4,828	2,158	123.7%
S&P MATERIALS SECTOR	3,204	3,746	-14.5%	4,264	-24.9%	3,204	3,746	-14.5%
S&P HEALTH CARE SECTOR	8,276	5,721	44.7%	12,022	-31.2%	8,276	5,721	44.7%
S&P UTILITIES SECTOR	9,180	5,376	70.8%	17,684	-48.1%	9,180	5,376	70.8%
S&P FINANCIAL SECTOR	8,611	1,655	420.3%	13,208	-34.8%	8,611	1,655	420.3%
S&P INDUSTRIAL SECTOR	2,409	2,957	-18.5%	5,156	-53.3%	2,409	2,957	-18.5%
IBOVESPA INDEX	358	105	241.0%	635	-43.6%	358	105	241.0%
S&P CONSUMER DSCRTNRY SE	14,924	4,770	212.9%	24,247	-38.5%	14,924	4,770	212.9%
S&P CONSUMER STAPLES SECT	18,889	1,113	1,597.1%	35,099	-46.2%	18,889	1,113	1,597.1%
E-MINI RUSSELL 1000 GROWTH	760	0	-	1,327	-42.7%	760	0	-
FT-SE 100	2,354	0	-	1,970	19.5%	2,354	0	-
E-MINI RUSSELL 1000 VALUE	1,110	0	-	1,204	-7.8%	1,110	0	-
ENERGY SECTOR	20	0	-	0	-	20	0	-
<b>Equity Index Options</b>								
DJIA	0	0	0.0%	0	0.0%	0	0	0.0%
MINI \$5 DOW	23,265	16,083	44.7%	10,285	126.2%	23,265	16,083	44.7%
E-MINI S&P500	8,291,270	6,929,935	19.6%	6,630,687	25.0%	8,291,270	6,929,935	19.6%
S&P 500	968,815	755,680	28.2%	865,366	12.0%	968,815	755,680	28.2%
E-MINI MIDCAP	1	10	-90.0%	0	0.0%	1	10	-90.0%
E-MINI NASDAQ 100	344,813	159,240	116.5%	214,548	60.7%	344,813	159,240	116.5%
NASDAQ	0	20	-100.0%	0	0.0%	0	20	-100.0%
EOM S&P 500	126,134	128,121	-1.6%	101,845	23.8%	126,134	128,121	-1.6%
EOM EMINI S&P	1,514,678	1,289,459	17.5%	1,284,031	18.0%	1,514,678	1,289,459	17.5%
EOW1 S&P 500	31,237	35,376	-11.7%	6,886	353.6%	31,237	35,376	-11.7%
EOW1 EMINI S&P 500	606,684	869,856	-30.3%	595,307	1.9%	606,684	869,856	-30.3%
EOW2 S&P 500	56,162	82,128	-31.6%	102,774	-45.4%	56,162	82,128	-31.6%
EOW2 EMINI S&P 500	849,522	864,857	-1.8%	1,294,999	-34.4%	849,522	864,857	-1.8%
EOW4 EMINI S&P 500	1,341,736	1,077,987	24.5%	965,759	38.9%	1,341,736	1,077,987	24.5%

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CMEG Exchange Volume Report - Monthly

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Metals Futures</b>								
COMEX GOLD	4,101,983	4,507,939	-9.0%	2,735,237	50.0%	4,101,983	4,507,939	-9.0%
E-MINI SILVER	0	0	0.0%	0	0.0%	0	0	0.0%
COMEX MINY GOLD	7,108	9,057	-21.5%	4,236	67.8%	7,108	9,057	-21.5%
COMEX MINY COPPER	433	2,065	-79.0%	383	13.1%	433	2,065	-79.0%
COMEX MINY SILVER	539	1,123	-52.0%	523	3.1%	539	1,123	-52.0%
COMEX SILVER	960,457	979,506	-1.9%	864,875	11.1%	960,457	979,506	-1.9%
COMEX COPPER	1,323,985	1,376,259	-3.8%	1,049,210	26.2%	1,323,985	1,376,259	-3.8%
NYMEX HOT ROLLED STEEL	3,058	3,096	-1.2%	3,196	-4.3%	3,058	3,096	-1.2%
NYMEX PLATINUM	284,203	243,017	16.9%	408,711	-30.5%	284,203	243,017	16.9%
URANIUM	400	186	115.1%	1,198	-66.6%	400	186	115.1%
PALLADIUM	90,129	99,787	-9.7%	66,956	34.6%	90,129	99,787	-9.7%
E-MICRO GOLD	54,153	37,016	46.3%	51,804	4.5%	54,153	37,016	46.3%
COPPER	427	677	-36.9%	98	335.7%	427	677	-36.9%
SILVER	5,977	13,839	-56.8%	4,569	30.8%	5,977	13,839	-56.8%
FERROUS PRODUCTS	0	0	0.0%	0	0.0%	0	0	0.0%
GOLD	6,406	278	2,204.3%	7,596	-15.7%	6,406	278	2,204.3%
Aluminium MW Trans Prem Platts	7,276	2,914	149.7%	2,991	143.3%	7,276	2,914	149.7%
ALUMINUM	2,436	477	410.7%	1,802	35.2%	2,436	477	410.7%
LNDN ZINC	44	0	-	0	0.0%	44	0	-
IRON ORE 62 CHINA PLATTS FU	0	60	-100.0%	0	0.0%	0	60	-100.0%
IRON ORE 58 CHINA TSI FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
IRON ORE 62 CHINA TSI FUTURE	29,447	2,255	1,205.9%	15,276	92.8%	29,447	2,255	1,205.9%
<b>Metals Options</b>								
COMEX GOLD	721,975	734,256	-1.7%	511,785	41.1%	721,975	734,256	-1.7%
COMEX SILVER	73,091	166,782	-56.2%	64,371	13.5%	73,091	166,782	-56.2%
COMEX COPPER	1,677	1,979	-15.3%	1,344	24.8%	1,677	1,979	-15.3%
NYMEX PLATINUM	6,043	6,203	-2.6%	2,747	120.0%	6,043	6,203	-2.6%
PALLADIUM	2,050	6,157	-66.7%	641	219.8%	2,050	6,157	-66.7%
SHORT TERM GOLD	0	0	0.0%	0	0.0%	0	0	0.0%
COPPER	0	0	-	0	0.0%	0	0	-
SILVER	5	969	-99.5%	0	0.0%	5	969	-99.5%
SHORT TERM	0	0	0.0%	0	0.0%	0	0	0.0%
GOLD	3,103	3,486	-11.0%	1,608	93.0%	3,103	3,486	-11.0%
IRON ORE 62 CHINA TSI PUT OP	4,470	1,260	254.8%	5,196	-14.0%	4,470	1,260	254.8%
IRON ORE 62 CHINA TSI CALL O	3,880	1,780	118.0%	4,860	-20.2%	3,880	1,780	118.0%
HOT ROLLED COIL STEEL CALL	0	0	0.0%	0	0.0%	0	0	0.0%
HOT ROLLED COIL STEEL PUT O	0	0	0.0%	0	0.0%	0	0	0.0%
<b>Energy Futures</b>								
ETHANOL FWD	498	872	-42.9%	670	-25.7%	498	872	-42.9%
HOUSTON SHIP CHANNEL BASI	8,990	1,559	476.7%	4,267	110.7%	8,990	1,559	476.7%
NORTHWEST ROCKIES BASIS S	20,617	15,127	36.3%	26,081	-21.0%	20,617	15,127	36.3%
HEATING OIL VS ICE GASOIL	0	0	0.0%	0	0.0%	0	0	0.0%
FUEL OIL CRACK VS ICE	3,762	4,326	-13.0%	2,616	43.8%	3,762	4,326	-13.0%

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CMEG Exchange Volume Report - Monthly

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Energy Futures</b>								
FUEL OIL NWE CRACK VS ICE	0	201	-100.0%	0	0.0%	0	201	-100.0%
NGPL MIDCONTINENT INDEX	0	0	-	0	0.0%	0	0	-
NGPL TEXOK INDEX	0	0	-	0	0.0%	0	0	-
CENTERPOINT BASIS SWAP	634	1,498	-57.7%	1,588	-60.1%	634	1,498	-57.7%
NATURAL GAS	100,234	102,194	-1.9%	152,245	-34.2%	100,234	102,194	-1.9%
HTG OIL	0	0	0.0%	1,930	-100.0%	0	0	0.0%
LTD NAT GAS	234,657	226,655	3.5%	319,532	-26.6%	234,657	226,655	3.5%
GASOIL MINI CALENDAR SWAP	208	468	-55.6%	105	98.1%	208	468	-55.6%
GASOIL 0.1 ROTTERDAM BARG	0	0	0.0%	0	0.0%	0	0	0.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	0.0%	0	0	-
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
SOCAL PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
PANHANDLE PIPE SWAP	0	0	-	0	0.0%	0	0	-
BRENT OIL LAST DAY	2,720,306	2,744,250	-0.9%	2,106,816	29.1%	2,720,306	2,744,250	-0.9%
BRENT CALENDAR SWAP	274	6,340	-95.7%	2,055	-86.7%	274	6,340	-95.7%
GASOIL 0.1 CARGOES CIF NE	0	0	0.0%	0	0.0%	0	0	0.0%
GASOIL 0.1 RDAM BRGS VS I	0	25	-100.0%	12	-100.0%	0	25	-100.0%
GASOIL 0.1 CIF NWE VS ISE	0	145	-100.0%	0	0.0%	0	145	-100.0%
NY H OIL PLATTS VS NYMEX	0	350	-100.0%	0	0.0%	0	350	-100.0%
MARS (ARGUS) VS WTI SWAP	8,748	7,145	22.4%	5,217	67.7%	8,748	7,145	22.4%
MARS (ARGUS) VS WTI TRD M	8,970	0	0.0%	410	2,087.8%	8,970	0	0.0%
WTS (ARGUS) VS WTI TRD MT	1,125	3,690	-69.5%	462	143.5%	1,125	3,690	-69.5%
SINGAPORE 180CST BALMO	113	51	121.6%	23	391.3%	113	51	121.6%
SINGAPORE 380CST BALMO	40	140	-71.4%	25	60.0%	40	140	-71.4%
SINGAPORE JET KERO BALMO	0	250	-100.0%	0	0.0%	0	250	-100.0%
SINGAPORE NAPHTHA BALMO	0	0	0.0%	0	0.0%	0	0	0.0%
DUBAI CRUDE OIL BALMO	0	0	0.0%	0	0.0%	0	0	0.0%
EURO 3.5% FUEL OIL RDAM B	297	1,014	-70.7%	222	33.8%	297	1,014	-70.7%
EURO 1% FUEL OIL NEW BALM	173	16	981.3%	0	0.0%	173	16	981.3%
NY HARBOR 1% FUEL OIL BAL	0	0	0.0%	0	0.0%	0	0	0.0%
GULF COAST 3% FUEL OIL BA	1,653	2,935	-43.7%	493	235.3%	1,653	2,935	-43.7%
PREMIUM UNLND 10P FOB MED	416	570	-27.0%	267	55.8%	416	570	-27.0%
GASOIL 10P CRG CIF NW VS	10	25	-60.0%	0	0.0%	10	25	-60.0%
GASOIL 0.1 CRG CIF NW VS	5	0	-	0	0.0%	5	0	-
BRENT CFD SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
JET FUEL CRG CIF NEW VS I	0	0	0.0%	0	0.0%	0	0	0.0%
3.5% FUEL OIL CID MED SWA	290	110	163.6%	309	-6.1%	290	110	163.6%
ARGUS PROPAN FAR EST INDE	1,104	282	291.5%	887	24.5%	1,104	282	291.5%
ULSD 10PPM CIF VS ICE GAS	35	0	0.0%	0	0.0%	35	0	0.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	0.0%	0	0.0%	0	0	0.0%
JET FUEL BRG FOB RDM VS I	2	0	0.0%	0	0.0%	2	0	0.0%
PJM NILL DA OFF-PEAK	60,032	8,832	579.7%	24,063	149.5%	60,032	8,832	579.7%
PJM AECO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	0	0	0.0%	3,845	-100.0%	0	0	0.0%
PJM BGE DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM BGE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DPL DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DPL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM EASTERNH DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

**CMEG Exchange Volume Report - Monthly**

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Energy Futures</b>								
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 PEPKO DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PEPKO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PPL DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PPL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PSEG DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PSEG DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WESTHDA PEAK	460	0	0.0%	2,540	-81.9%	460	0	0.0%
PJM WESTH DA OFF-PEAK	0	0	0.0%	58,720	-100.0%	0	0	0.0%
PJM WESTH RT PEAK	46,501	0	0.0%	33,852	37.4%	46,501	0	0.0%
PJM WESTH RT OFF-PEAK	314,264	65,856	377.2%	458,697	-31.5%	314,264	65,856	377.2%
ALGONQUIN CITYGATES BASIS	642	0	0.0%	54	1,088.9%	642	0	0.0%
TCO NG INDEX SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TENNESSEE 500 LEG NG INDE	0	0	0.0%	0	0.0%	0	0	0.0%
TENNESSEE 500 LEG NG SWIN	0	0	0.0%	0	0.0%	0	0	0.0%
GASOIL 0.1 CIF MED SWAP	60	0	-	0	0.0%	60	0	-
GASOIL 0.1CIF MED VS ICE	80	30	166.7%	75	6.7%	80	30	166.7%
ULSD 10PPM CIF MED SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
ULSD 10PPM CIF MED VS ICE	22	30	-26.7%	210	-89.5%	22	30	-26.7%
BRENT BALMO SWAP	20	303	-93.4%	100	-80.0%	20	303	-93.4%
ICE GASOIL BALMO SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
JET FUEL CARGOES CIF NEW	0	0	0.0%	0	0.0%	0	0	0.0%
ULSD 10PPM CIF NW BALMO S	0	0	0.0%	0	0.0%	0	0	0.0%
PERMIAN BASIS SWAP	6,377	642	893.3%	14,844	-57.0%	6,377	642	893.3%
Tetco ELA Basis	0	0	-	0	0.0%	0	0	-
PANHANDLE INDEX SWAP FUTU	0	0	-	124	-100.0%	0	0	-
GULF COAST JET FUEL CLNDR	123	825	-85.1%	0	0.0%	123	825	-85.1%
EUROPE 1% FUEL OIL NWE CA	285	119	139.5%	145	96.6%	285	119	139.5%
SINGAPORE FUEL 180CST CAL	1,191	3,992	-70.2%	993	19.9%	1,191	3,992	-70.2%
NYISO G	0	0	0.0%	0	0.0%	0	0	0.0%
GULF COAST NO.6 FUEL OIL	64,763	100,425	-35.5%	63,352	2.2%	64,763	100,425	-35.5%
NEW YORK HUB ZONE G PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NORTHERN ILLINOIS OFF-PEA	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE FUEL OIL SPREAD	218	1,212	-82.0%	286	-23.8%	218	1,212	-82.0%
SINGAPORE JET KERO GASOIL	700	350	100.0%	20	3,400.0%	700	350	100.0%
TETCO M-3 INDEX	0	0	0.0%	4,280	-100.0%	0	0	0.0%
DOMINION TRAN INC - APP I	660	0	-	0	0.0%	660	0	-
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL PHY	3,341,068	3,247,061	2.9%	3,470,111	-3.7%	3,341,068	3,247,061	2.9%
GASOIL 10PPM CARGOES CIF	3	0	0.0%	3	0.0%	3	0	0.0%
GASOIL 10PPM VS ICE SWAP	7	371	-98.1%	35	-80.0%	7	371	-98.1%
NY1% VS GC SPREAD SWAP	2,300	1,455	58.1%	2,230	3.1%	2,300	1,455	58.1%
SINGAPORE GASOIL BALMO	420	0	0.0%	172	144.2%	420	0	0.0%
EUROPEAN NAPHTHA BALMO	114	114	0.0%	53	115.1%	114	114	0.0%
PREMIUM UNLD 10PPM CARGOE	0	0	0.0%	0	0.0%	0	0	0.0%
GASOIL 0.1 BRGS FOB VS IC	0	0	0.0%	0	0.0%	0	0	0.0%
DIESEL 10P BRG FOB RDM VS	0	0	0.0%	0	0.0%	0	0	0.0%
ARGUS PROPAN(SAUDI ARAMC	1,065	601	77.2%	889	19.8%	1,065	601	77.2%

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CMEG Exchange Volume Report - Monthly

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

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

**CMEG Exchange Volume Report - Monthly**

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

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CMEG Exchange Volume Report - Monthly

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Energy Futures</b>								
TEXAS EASTERN ZONE M-3 BA	9,830	2,568	282.8%	4,308	128.2%	9,830	2,568	282.8%
PGE&E CITYGATE	0	0	0.0%	0	0.0%	0	0	0.0%
PJM MONTHLY	120	0	0.0%	444	-73.0%	120	0	0.0%
NORTHERN NATURAL GAS VENTL	0	1,029	-100.0%	760	-100.0%	0	1,029	-100.0%
DOMINION TRANSMISSION INC	16,080	8,988	78.9%	15,703	2.4%	16,080	8,988	78.9%
TCO BASIS SWAP	8,570	5,434	57.7%	3,575	139.7%	8,570	5,434	57.7%
CIG BASIS	9,279	6,066	53.0%	20,728	-55.2%	9,279	6,066	53.0%
PJM DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
COLUMBIA GULF ONSHORE	3,108	0	0.0%	930	234.2%	3,108	0	0.0%
Tetco STX Basis	0	428	-100.0%	0	0.0%	0	428	-100.0%
Transco Zone 3 Basis	428	0	0.0%	0	0.0%	428	0	0.0%
HENRY HUB SWING FUTURE	290	0	0.0%	0	0.0%	290	0	0.0%
HENRY HUB INDEX SWAP FUTU	33,365	7,432	348.9%	7,580	340.2%	33,365	7,432	348.9%
WAHA INDEX SWAP FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
GULF COAST GASOLINE CLNDR	1,300	10	12,900.0%	1,200	8.3%	1,300	10	12,900.0%
EUROPE NAPHTHA CALSWAP	808	2,205	-63.4%	957	-15.6%	808	2,205	-63.4%
EUROPE 1% FUEL OIL RDAM C	10	15	-33.3%	0	0.0%	10	15	-33.3%
EUROPE 3.5% FUEL OIL RDAM	7,354	15,255	-51.8%	4,544	61.8%	7,354	15,255	-51.8%
EUROPE 3.5% FUEL OIL MED	334	170	96.5%	309	8.1%	334	170	96.5%
PANHANDLE BASIS SWAP FUTU	7,006	8,705	-19.5%	7,646	-8.4%	7,006	8,705	-19.5%
SAN JUAN BASIS SWAP	4,100	2,013	103.7%	5,148	-20.4%	4,100	2,013	103.7%
SOCAL BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE 6 BASIS SWAP	1,057	152	595.4%	428	147.0%	1,057	152	595.4%
NYISO A	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO J	0	88	-100.0%	22	-100.0%	0	88	-100.0%
GULF COAST JET VS NYM 2 H	28,422	27,220	4.4%	35,021	-18.8%	28,422	27,220	4.4%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	0.0%	0	0	0.0%
MICHIGAN HUB PEAK MONTH S	0	0	0.0%	0	0.0%	0	0	0.0%
MICHIGAN HUB OFF-PEAK MON	0	0	0.0%	0	0.0%	0	0	0.0%
EURO 3.5% FUEL OIL SPREAD	920	1,659	-44.5%	885	4.0%	920	1,659	-44.5%
GASOIL CALENDAR SWAP	6	0	0.0%	29	-79.3%	6	0	0.0%
EURO GASOIL 10 CAL SWAP	3	0	0.0%	3	0.0%	3	0	0.0%
NGPL TEXOK SWING SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
CENTERPOINT EAST INDEX	0	336	-100.0%	0	0.0%	0	336	-100.0%
CRUDE OIL	23,684	41,982	-43.6%	10,250	131.1%	23,684	41,982	-43.6%
BRENT FINANCIAL FUTURES	1,925	23,765	-91.9%	4,667	-58.8%	1,925	23,765	-91.9%
WTI-BRENT BULLET SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT CALENDAR SWAP	12,309	24,185	-49.1%	25,758	-52.2%	12,309	24,185	-49.1%
DATED TO FRONTLINE BRENT	0	1,970	-100.0%	1,780	-100.0%	0	1,970	-100.0%
ICE BRENT DUBAI SWAP	0	4,800	-100.0%	2,830	-100.0%	0	4,800	-100.0%
GASOIL CRACK SPREAD CALEN	753	7,862	-90.4%	1,073	-29.8%	753	7,862	-90.4%
EUROPEAN NAPHTHA CRACK SP	4,694	9,463	-50.4%	3,124	50.3%	4,694	9,463	-50.4%
EURO GASOIL 10PPM VS ICE	70	73	-4.1%	104	-32.7%	70	73	-4.1%
JET CIF NWE VS ICE	20	270	-92.6%	161	-87.6%	20	270	-92.6%
JET BARGES VS ICE GASOIL	22	0	0.0%	0	0.0%	22	0	0.0%
SINGAPORE GASOIL VS ICE	1,050	350	200.0%	0	0.0%	1,050	350	200.0%
NATURAL GAS PEN SWP	93,337	336,259	-72.2%	205,840	-54.7%	93,337	336,259	-72.2%
WESTERN RAIL DELIVERY PRB	1,100	5,640	-80.5%	570	93.0%	1,100	5,640	-80.5%
EASTERN RAIL DELIVERY CSX	1,635	5,000	-67.3%	910	79.7%	1,635	5,000	-67.3%
EUROPE DATED BRENT SWAP	300	3,254	-90.8%	0	0.0%	300	3,254	-90.8%

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CMEG Exchange Volume Report - Monthly

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Energy Futures</b>								
TC5 RAS TANURA TO YOKOHAM	0	15	-100.0%	0	0.0%	0	15	-100.0%
TD3 MEG TO JAPAN 250K MT	0	0	0.0%	0	0.0%	0	0	0.0%
TC2 ROTTERDAM TO USAC 37K	0	13	-100.0%	0	0.0%	0	13	-100.0%
PJM OFF-PEAK LMP SWAP FUT	0	80	-100.0%	0	0.0%	0	80	-100.0%
NYISO A OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO G OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO J OFF-PEAK	0	0	0.0%	10	-100.0%	0	0	0.0%
ISO NEW ENGLAND OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB OFF-PEAK M	0	10	-100.0%	0	0.0%	0	10	-100.0%
N ILLINOIS HUB DAILY	0	0	-	0	0.0%	0	0	-
AEP-DAYTON HUB MTHLY	0	22	-100.0%	0	0.0%	0	22	-100.0%
FUELOIL SWAP:CARGOES VS.B	559	1,039	-46.2%	198	182.3%	559	1,039	-46.2%
EAST/WEST FUEL OIL SPREAD	5	672	-99.3%	5	0.0%	5	672	-99.3%
SINGAPORE 380CST FUEL OIL	6,110	5,925	3.1%	5,683	7.5%	6,110	5,925	3.1%
SINGAPORE JET KEROSENE SW	425	2,107	-79.8%	880	-51.7%	425	2,107	-79.8%
SINGAPORE NAPHTHA SWAP	0	50	-100.0%	0	0.0%	0	50	-100.0%
SONAT BASIS SWAP FUTURE	0	2,568	-100.0%	0	0.0%	0	2,568	-100.0%
FLORIDA GAS ZONE3 BASIS S	0	8,560	-100.0%	0	0.0%	0	8,560	-100.0%
TRANSCO ZONE4 BASIS SWAP	2,715	18,618	-85.4%	5,866	-53.7%	2,715	18,618	-85.4%
ANR LOUISIANA BASIS SWAP	0	428	-100.0%	0	0.0%	0	428	-100.0%
TENNESSEE 500 LEG BASIS S	0	2,598	-100.0%	0	0.0%	0	2,598	-100.0%
TENNESSEE ZONE 0 BASIS SW	0	0	0.0%	428	-100.0%	0	0	0.0%
TRANSCO ZONE 6 INDEX	604	36	1,577.8%	0	0.0%	604	36	1,577.8%
CINERGY HUB OFF-PEAK MONT	0	0	0.0%	0	0.0%	0	0	0.0%
GULF COAST ULSD CALENDAR	1,907	1,314	45.1%	1,029	85.3%	1,907	1,314	45.1%
GULF COAST ULSD CRACK SPR	1,425	450	216.7%	585	143.6%	1,425	450	216.7%
HENRY HUB SWAP	596,527	524,426	13.7%	436,032	36.8%	596,527	524,426	13.7%
DUBAI CRUDE OIL CALENDAR	1,842	1,882	-2.1%	3,202	-42.5%	1,842	1,882	-2.1%
USGC UNL 87 CRACK SPREAD	0	175	-100.0%	200	-100.0%	0	175	-100.0%
NYH NO 2 CRACK SPREAD CAL	2,216	8,342	-73.4%	6,058	-63.4%	2,216	8,342	-73.4%
NO 2 UP-DOWN SPREAD CALEN	1,325	250	430.0%	150	783.3%	1,325	250	430.0%
SINGAPORE MOGAS 92 UNLEAD	0	785	-100.0%	210	-100.0%	0	785	-100.0%
ETHANOL T2 FOB ROTT INCL DU	1,810	2,514	-28.0%	690	162.3%	1,810	2,514	-28.0%
SINGAPORE MOGAS 92 UNLEAD	7,629	11,351	-32.8%	8,253	-7.6%	7,629	11,351	-32.8%
PROPANE NON-LDH MT. BEL (OF	9,200	4,396	109.3%	4,660	97.4%	9,200	4,396	109.3%
PROPANE NON-LDH MB (OPIS) B	774	250	209.6%	0	0.0%	774	250	209.6%
NY JET FUEL (PLATTS) HEAT OIL	0	720	-100.0%	0	0.0%	0	720	-100.0%
JET AV FUEL (P) CAR FM ICE GA	0	10	-100.0%	41	-100.0%	0	10	-100.0%
FUEL OIL (PLATS) CAR CM	123	120	2.5%	0	0.0%	123	120	2.5%
FUEL OIL (PLATS) CAR CN	0	5	-100.0%	0	0.0%	0	5	-100.0%
NY JET FUEL (ARGUS) VS HEATI	0	0	0.0%	0	0.0%	0	0	0.0%
NY ULSD (ARGUS) VS HEATING	875	8,257	-89.4%	2,117	-58.7%	875	8,257	-89.4%
MISO 5MW PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
MISO 5MW OFF PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PECO ZONE5MW PEAK CAL	0	0	0.0%	0	0.0%	0	0	0.0%
IN DELIVERY MONTH EUA	4,800	16,450	-70.8%	4,350	10.3%	4,800	16,450	-70.8%
DATED BRENT (PLATTS) DAILY S	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO OUTRIGHT EURO	7,843	9,940	-21.1%	9,297	-15.6%	7,843	9,940	-21.1%
GAS EURO-BOB OXY NWE BARG	17,247	25,786	-33.1%	24,371	-29.2%	17,247	25,786	-33.1%
GAS EURO-BOB OXY NWE BARG	10,200	9,912	2.9%	6,292	62.1%	10,200	9,912	2.9%

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

**CMEG Exchange Volume Report - Monthly**

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Energy Futures</b>								
PREM UNL GAS 10PPM RDAM F	0	55	-100.0%	0	0.0%	0	55	-100.0%
PREM UNL GAS 10PPM RDAM F	3	35	-91.4%	45	-93.3%	3	35	-91.4%
MONT BELVIEU NORMAL BUTAN	20,104	17,116	17.5%	18,370	9.4%	20,104	17,116	17.5%
MONT BELVIEU ETHANE 5 DECI	21,405	11,105	92.8%	18,278	17.1%	21,405	11,105	92.8%
MONT BELVIEU LDH PROPANE 5	79,492	53,499	48.6%	83,710	-5.0%	79,492	53,499	48.6%
EUROPEAN GASOIL (ICE)	375,011	13,253	2,729.6%	347,546	7.9%	375,011	13,253	2,729.6%
ERCOT NORTH ZMCPE 5MW OF	0	0	-	0	0.0%	0	0	-
ERCOT NORTH ZMCPE 5MW OF	4,280	0	0.0%	4,704	-9.0%	4,280	0	0.0%
ERCOT NORTH ZMCPE 5MW PE	235	0	0.0%	255	-7.8%	235	0	0.0%
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	0.0%	0	0	0.0%
MONT BELVIEU NORMAL BUTAN	519	423	22.7%	293	77.1%	519	423	22.7%
MONT BELVIEU ETHANE OPIS B	115	920	-87.5%	90	27.8%	115	920	-87.5%
MONT BELVIEU NATURAL GASO	168	140	20.0%	110	52.7%	168	140	20.0%
MONT BELVIEU LDH PROPANE C	170	945	-82.0%	516	-67.1%	170	945	-82.0%
CONWAY NORMAL BUTANE (OPI	75	60	25.0%	0	0.0%	75	60	25.0%
CONWAY NATURAL GASOLINE (	126	0	0.0%	307	-59.0%	126	0	0.0%
CONWAY PROPANE 5 DECIMALS	4,350	8,250	-47.3%	5,638	-22.8%	4,350	8,250	-47.3%
PETROCHEMICALS	3,186	3,236	-1.5%	3,888	-18.1%	3,186	3,236	-1.5%
MONT BELVIEU NATURAL GASO	6,801	7,428	-8.4%	4,453	52.7%	6,801	7,428	-8.4%
CRUDE OIL LAST DAY	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC NYISO OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
MARS BLEND CRUDE OIL	115	0	-	0	-	115	0	-
NYMEX ALUMINUM FUTURES	0	0	0.0%	0	0.0%	0	0	0.0%
GASOIL 0.1 CIF MED BALMO	0	0	-	0	0.0%	0	0	-
RBOB CRACK SPREAD BALMO S	0	0	-	0	0.0%	0	0	-
CARBON EUA EMISSIONS EURO	0	0	0.0%	0	0.0%	0	0	0.0%
DIESEL 10PPM BARGES FOB B	0	0	0.0%	0	0.0%	0	0	0.0%
EURO 3.5% FUEL OIL M CRK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DUQUESNE 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DUQUS 5MW D AH O PK	0	0	0.0%	0	0.0%	0	0	0.0%
GRP THREE ULSD(PLT)VS HEA	2,361	3,959	-40.4%	3,966	-40.5%	2,361	3,959	-40.4%
CHICAGO ULSD PL VS HO SPR	275	763	-64.0%	297	-7.4%	275	763	-64.0%
PETRO CRK&SPRD EURO	8,897	7,794	14.2%	5,654	57.4%	8,897	7,794	14.2%
GRP THREE UNL GS (PLT) VS	1,875	988	89.8%	1,920	-2.3%	1,875	988	89.8%
CRUDE OIL OUTRIGHTS	9,884	9,409	5.0%	4,525	118.4%	9,884	9,409	5.0%
PJM WES HUB PEAK LMP 50 M	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL NEW HAMP 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
ELECTRICITY OFF PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL BALMO CLNDR S	75	0	0.0%	60	25.0%	75	0	0.0%
FREIGHT MARKETS	243	0	0.0%	28	767.9%	243	0	0.0%
PLASTICS	580	1,664	-65.1%	40	1,350.0%	580	1,664	-65.1%
ELEC FINSETTLED	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL RHD ISLD 5MW D AH	0	0	0.0%	120	-100.0%	0	0	0.0%
SINGAPORE GASOIL CALENDAR	0	5,164	-100.0%	0	0.0%	0	5,164	-100.0%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	0.0%	0	0	-
PJM APS ZONE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO OUTRIGHT NA	11,402	9,344	22.0%	13,731	-17.0%	11,402	9,344	22.0%
PJM APS ZONE DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC ERCOT DLY PEAK	0	0	0.0%	0	0.0%	0	0	0.0%

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

**CMEG Exchange Volume Report - Monthly**

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Energy Futures</b>								
CRUDE OIL SPRDS	1,446	0	0.0%	1,151	25.6%	1,446	0	0.0%
ELEC ERCOT OFF PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
GC ULSD VS GC JET SPREAD	0	0	0.0%	0	0.0%	0	0	0.0%
ALGON CITY GATES NAT GAS	0	0	0.0%	0	0.0%	0	0	0.0%
MJC FUT	138	30	360.0%	120	15.0%	138	30	360.0%
PETRO CRCKS & SPRDS NA	32,888	42,507	-22.6%	30,560	7.6%	32,888	42,507	-22.6%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NAT GAS BASIS SWAP	302	0	0.0%	0	0.0%	302	0	0.0%
MCCLOSKEY RCH BAY COAL	35,296	37,597	-6.1%	20,270	74.1%	35,296	37,597	-6.1%
NGPL TEX/OK	13,056	3,520	270.9%	3,786	244.8%	13,056	3,520	270.9%
MNC FUT	3,941	5,243	-24.8%	3,950	-0.2%	3,941	5,243	-24.8%
MCCLOSKEY ARA ARGS COAL	246,068	236,985	3.8%	134,817	82.5%	246,068	236,985	3.8%
DAILY PJM	0	0	0.0%	0	0.0%	0	0	0.0%
ONTARIO POWER SWAPS	185	148,020	-99.9%	40	362.5%	185	148,020	-99.9%
INDIANA MISO	0	1,066	-100.0%	0	0.0%	0	1,066	-100.0%
SINGAPORE GASOIL	3,414	2,912	17.2%	2,713	25.8%	3,414	2,912	17.2%
PETRO CRCKS & SPRDS ASIA	1,050	370	183.8%	450	133.3%	1,050	370	183.8%
EMMISSIONS	0	0	0.0%	0	0.0%	0	0	0.0%
PJM ATSI ELEC	0	0	0.0%	0	0.0%	0	0	0.0%
PETROLEUM PRODUCTS ASIA	1,181	1,528	-22.7%	1,790	-34.0%	1,181	1,528	-22.7%
NYISO CAPACITY	168	780	-78.5%	700	-76.0%	168	780	-78.5%
AUSTRIALIAN COKE COAL	318	239	33.1%	12	2,550.0%	318	239	33.1%
PETROLEUM PRODUCTS	760	194	291.8%	0	0.0%	760	194	291.8%
EURO-DENOMINATED PETRO P	70	0	0.0%	10	600.0%	70	0	0.0%
COAL SWAP	1,041	1,007	3.4%	840	23.9%	1,041	1,007	3.4%
MGN1 SWAP FUT	193	145	33.1%	215	-10.2%	193	145	33.1%
NATURAL GAS INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
INDONESIAN COAL	0	385	-100.0%	60	-100.0%	0	385	-100.0%
UCM FUT	15	20	-25.0%	0	0.0%	15	20	-25.0%
NEW YORK HUB ZONE J PEAK	0	0	-	0	0.0%	0	0	-
MICHIGAN MISO	78,510	99,090	-20.8%	0	0.0%	78,510	99,090	-20.8%
CHICAGO ULSD (PLATTS) SWA	0	0	0.0%	0	0.0%	0	0	0.0%
GROUP THREE ULSD (PLATTS)	0	200	-100.0%	0	0.0%	0	200	-100.0%
MGF FUT	0	0	0.0%	0	0.0%	0	0	0.0%
TENN 800 LEG NAT GAS INDE	0	0	0.0%	819	-100.0%	0	0	0.0%
NEPOOL RHODE IL 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
DIESEL10PPM BARG VS ICE LS	0	0	0.0%	0	0.0%	0	0	0.0%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	0.0%	0	0	-
VENTURA NAT GAS PLATTS FIX	0	0	-	0	0.0%	0	0	-
ELEC ERCOT DLY OFF PK	0	0	-	0	0.0%	0	0	-
MJB FUT	0	0	-	0	0.0%	0	0	-
NATURAL GAS FIXED PRICE SW	0	0	-	0	0.0%	0	0	-
CENTER POINT NAT GAS FIXED	0	0	-	0	0.0%	0	0	-
COLUMBIA GULF NAT GAS FIXE	0	0	-	0	0.0%	0	0	-
EU LOW SULPHUR GASOIL CRA	0	0	0.0%	0	0.0%	0	0	0.0%
SUMAS NAT GAS PLATTS FIXED	0	0	-	0	0.0%	0	0	-
MINI RBOB V. EBOB(ARGUS) NW	735	836	-12.1%	954	-23.0%	735	836	-12.1%
MINI GAS EUROBOB OXY NWE A	95	441	-78.5%	245	-61.2%	95	441	-78.5%
CANADIAN LIGHT SWEET OIL	1,065	150	610.0%	3,423	-68.9%	1,065	150	610.0%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%	0	0	0.0%

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

**CMEG Exchange Volume Report - Monthly**

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Energy Futures</b>								
3.5% FUEL OIL CIF BALMO S	5	90	-94.4%	0	0.0%	5	90	-94.4%
MINI RBOB V. EBOBARG NWE BF	500	740	-32.4%	50	900.0%	500	740	-32.4%
NY HARBOR LOW SULPUR GAS	0	0	0.0%	0	0.0%	0	0	0.0%
ELECTRICITY ERCOT PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NY HARBOR LOW SULPUR GAS	0	0	0.0%	0	0.0%	0	0	0.0%
<b>Energy Options</b>								
PGE CITYGATE PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	0.0%	0	0	-
SAN JUAN PIPE SWAP	0	0	0.0%	360	-100.0%	0	0	0.0%
SOCAL PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
BRENT OIL LAST DAY	11,281	18,589	-39.3%	1,880	500.1%	11,281	18,589	-39.3%
BRENT CALENDAR SWAP	30	54,900	-99.9%	2,034	-98.5%	30	54,900	-99.9%
SINGAPORE JET FUEL CALEND	0	0	0.0%	0	0.0%	0	0	0.0%
ROTTERDAM 3.5%FUEL OIL CL	40	45	-11.1%	0	0.0%	40	45	-11.1%
SINGAPORE FUEL OIL 180 CS	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL PHY	68,118	48,635	40.1%	64,576	5.5%	68,118	48,635	40.1%
HENRY HUB FINANCIAL LAST	1,222	3,260	-62.5%	1,657	-26.3%	1,222	3,260	-62.5%
RBOB PHY	40,272	29,986	34.3%	26,768	50.4%	40,272	29,986	34.3%
NATURAL GAS PHY	2,264,889	2,046,741	10.7%	2,744,781	-17.5%	2,264,889	2,046,741	10.7%
CRUDE OIL APO	9,069	228,385	-96.0%	13,936	-34.9%	9,069	228,385	-96.0%
NATURAL GAS 3 M CSO FIN	3,570	400	792.5%	0	0.0%	3,570	400	792.5%
NATURAL GAS 1 M CSO FIN	17,180	118,499	-85.5%	16,780	2.4%	17,180	118,499	-85.5%
WTI CRUDE OIL 1 M CSO FI	227,972	237,700	-4.1%	72,736	213.4%	227,972	237,700	-4.1%
CRUDE OIL PHY	4,571,864	3,728,943	22.6%	3,349,930	36.5%	4,571,864	3,728,943	22.6%
RBOB CALENDAR SWAP	48	12	300.0%	2,690	-98.2%	48	12	300.0%
RBOB 1MO CAL SPD OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	0.0%	0	0	0.0%
NY HARBOR HEAT OIL SWP	12,481	17,253	-27.7%	19,305	-35.3%	12,481	17,253	-27.7%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT BULLET SWAP	46,815	40,200	16.5%	23,370	100.3%	46,815	40,200	16.5%
HO 1 MONTH CLNDR OPTIONS	4,000	0	0.0%	0	0.0%	4,000	0	0.0%
NG HH 3 MONTH CAL	250	0	-	0	-	250	0	-
CRUDE OIL 1MO	215,352	331,961	-35.1%	123,175	74.8%	215,352	331,961	-35.1%
WTI 6 MONTH CALENDAR OPTI	0	0	0.0%	0	0.0%	0	0	0.0%
WTI 12 MONTH CALENDAR OPT	0	0	0.0%	0	0.0%	0	0	0.0%
NYMEX EUROPEAN GASOIL APO	0	204	-100.0%	0	0.0%	0	204	-100.0%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	0.0%	0	0	-
PETRO OUTRIGHT EURO	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	0.0%	0	0	-
PETROCHEMICALS	2,265	905	150.3%	120	1,787.5%	2,265	905	150.3%
NATURAL GAS SUMMER STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS OPTION ON CALE	7,140	4,000	78.5%	880	711.4%	7,140	4,000	78.5%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
EUROPEAN JET KEROSENE NW	0	0	0.0%	0	0.0%	0	0	0.0%
PJM CALENDAR STRIP	0	200	-100.0%	0	0.0%	0	200	-100.0%
CRUDE OIL OUTRIGHTS	150	0	0.0%	5,000	-97.0%	150	0	0.0%
APPALACHIAN COAL	0	40	-100.0%	0	0.0%	0	40	-100.0%

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

**CMEG Exchange Volume Report - Monthly**

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

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CMEG Exchange Volume Report - Monthly

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>FX Futures</b>								
CD/JY CROSS RATES	2	15	-86.7%	1	100.0%	2	15	-86.7%
EC/AD CROSS RATES	2,468	611	303.9%	4,810	-48.7%	2,468	611	303.9%
EC/CD CROSS RATES	3,139	3,491	-10.1%	5,765	-45.6%	3,139	3,491	-10.1%
EC/NOK CROSS RATES	3	0	0.0%	8	-62.5%	3	0	0.0%
EC/SEK CROSS RATES	44	47	-6.4%	802	-94.5%	44	47	-6.4%
EFX/BP CROSS RATES	80,713	68,358	18.1%	121,138	-33.4%	80,713	68,358	18.1%
EFX/JY CROSS RATES	40,182	56,485	-28.9%	72,879	-44.9%	40,182	56,485	-28.9%
EFX/SF CROSS RATES	30,534	64,180	-52.4%	73,751	-58.6%	30,534	64,180	-52.4%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	0	0	0.0%
SKR/USD CROSS RATES	933	566	64.8%	3,126	-70.2%	933	566	64.8%
CZECK KORUNA (US)	0	0	0.0%	0	0.0%	0	0	0.0%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	0	0	0.0%
HUNGARIAN FORINT (US)	0	0	0.0%	0	0.0%	0	0	0.0%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	0	0.0%
POLISH ZLOTY (US)	582	3,297	-82.3%	2,614	-77.7%	582	3,297	-82.3%
POLISH ZLOTY (EC)	5,097	0	0.0%	6,405	-20.4%	5,097	0	0.0%
SHEKEL	0	2	-100.0%	0	0.0%	0	2	-100.0%
RMB USD	540	177	205.1%	428	26.2%	540	177	205.1%
KOREAN WON	7	13	-46.2%	395	-98.2%	7	13	-46.2%
TURKISH LIRA	0	12	-100.0%	4	-100.0%	0	12	-100.0%
TURKISH LIRA (EU)	0	4	-100.0%	0	0.0%	0	4	-100.0%
E-MICRO EUR/USD	432,792	347,810	24.4%	351,169	23.2%	432,792	347,810	24.4%
E-MICRO GBP/USD	46,694	37,261	25.3%	31,755	47.0%	46,694	37,261	25.3%
E-MICRO USD/CAD	0	2	-100.0%	0	0.0%	0	2	-100.0%
E-MICRO USD/CHF	0	0	0.0%	4	-100.0%	0	0	0.0%
E-MICRO USD/JPY	0	1	-100.0%	10	-100.0%	0	1	-100.0%
E-MICRO AUD/USD	88,039	64,203	37.1%	51,043	72.5%	88,039	64,203	37.1%
MICRO CHF/USD	2,095	5,878	-64.4%	2,385	-12.2%	2,095	5,878	-64.4%
INDIAN RUPEE	12,355	6,451	91.5%	7,061	75.0%	12,355	6,451	91.5%
USDZAR	0	0	0.0%	31	-100.0%	0	0	0.0%
E-MICRO JPY/USD	23,704	25,424	-6.8%	8,918	165.8%	23,704	25,424	-6.8%
E-MICRO CAD/USD	18,089	13,774	31.3%	14,083	28.4%	18,089	13,774	31.3%
CHINESE RENMINBI (CNH)	2,747	507	441.8%	1,902	44.4%	2,747	507	441.8%
E-MICRO USD/CNH	32	42	-23.8%	43	-25.6%	32	42	-23.8%
E-MICRO INR/USD	97	553	-82.5%	72	34.7%	97	553	-82.5%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	0.0%	0	0	0.0%

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CMEG Exchange Volume Report - Monthly

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>FX Options</b>								
AUSTRALIAN DOLLAR	158,383	125,392	26.3%	101,700	55.7%	158,383	125,392	26.3%
BRITISH POUND	206,528	214,854	-3.9%	154,479	33.7%	206,528	214,854	-3.9%
BRAZIL REAL	0	0	0.0%	0	0.0%	0	0	0.0%
CANADIAN DOLLAR	236,878	122,145	93.9%	148,155	59.9%	236,878	122,145	93.9%
EURO FX	743,676	1,283,453	-42.1%	997,041	-25.4%	743,676	1,283,453	-42.1%
JAPANESE YEN	331,627	224,247	47.9%	230,823	43.7%	331,627	224,247	47.9%
MEXICAN PESO	2,675	1,019	162.5%	1,867	43.3%	2,675	1,019	162.5%
NEW ZEALND DOLLAR	0	10	-100.0%	0	0.0%	0	10	-100.0%
RUSSIAN RUBLE	173	0	0.0%	343	-49.6%	173	0	0.0%
SWISS FRANC	9,474	38,125	-75.2%	9,241	2.5%	9,474	38,125	-75.2%
JAPANESE YEN (EU)	653	660	-1.1%	180	262.8%	653	660	-1.1%
EURO FX (EU)	5,937	7,579	-21.7%	3,588	65.5%	5,937	7,579	-21.7%
SWISS FRANC (EU)	0	0	0.0%	0	0.0%	0	0	0.0%
CANADIAN DOLLAR (EU)	570	523	9.0%	149	282.6%	570	523	9.0%
BRITISH POUND (EU)	2,029	971	109.0%	1,148	76.7%	2,029	971	109.0%
AUSTRALIAN DLR (EU)	413	92	348.9%	24	1,620.8%	413	92	348.9%

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CMEG Exchange Volume Report - Monthly

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
CORN	5,878,059	5,468,902	7.5%	4,375,509	34.3%	5,878,059	5,468,902	7.5%
SOYBEAN	3,846,087	3,570,322	7.7%	4,967,381	-22.6%	3,846,087	3,570,322	7.7%
SOYBEAN MEAL	1,547,642	1,558,573	-0.7%	2,107,420	-26.6%	1,547,642	1,558,573	-0.7%
SOYBEAN OIL	1,713,243	1,985,337	-13.7%	2,924,027	-41.4%	1,713,243	1,985,337	-13.7%
OATS	15,634	14,618	7.0%	12,283	27.3%	15,634	14,618	7.0%
ROUGH RICE	14,845	12,317	20.5%	38,758	-61.7%	14,845	12,317	20.5%
MINI CORN	6,391	10,859	-41.1%	7,290	-12.3%	6,391	10,859	-41.1%
MINI SOYBEAN	10,476	21,319	-50.9%	15,611	-32.9%	10,476	21,319	-50.9%
MINI WHEAT	4,214	5,155	-18.3%	4,457	-5.5%	4,214	5,155	-18.3%
LIVE CATTLE	1,127,638	1,282,179	-12.1%	1,173,886	-3.9%	1,127,638	1,282,179	-12.1%
FEEDER CATTLE	188,497	238,256	-20.9%	230,741	-18.3%	188,497	238,256	-20.9%
LEAN HOGS	665,222	883,049	-24.7%	567,677	17.2%	665,222	883,049	-24.7%
LUMBER	13,340	13,744	-2.9%	16,065	-17.0%	13,340	13,744	-2.9%
MILK	20,769	30,448	-31.8%	25,218	-17.6%	20,769	30,448	-31.8%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	7,042	2,832	148.7%	6,174	14.1%	7,042	2,832	148.7%
BUTTER CS	3,085	2,365	30.4%	2,848	8.3%	3,085	2,365	30.4%
CLASS IV MILK	982	889	10.5%	1,987	-50.6%	982	889	10.5%
DRY WHEY	1,684	2,582	-34.8%	2,858	-41.1%	1,684	2,582	-34.8%
GSCI EXCESS RETURN FUT	2,452	2,277	7.7%	63,648	-96.1%	2,452	2,277	7.7%
GOLDMAN SACHS	28,761	30,680	-6.3%	33,549	-14.3%	28,761	30,680	-6.3%
ETHANOL	14,151	24,040	-41.1%	12,893	9.8%	14,151	24,040	-41.1%
HDD WEATHER	276	750	-63.2%	425	-35.1%	276	750	-63.2%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	50	-100.0%	0	0.0%	0	50	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
WKLY AVG TEMP	0	0	0.0%	0	0.0%	0	0	0.0%
HOUSING INDEX	9	8	12.5%	10	-10.0%	9	8	12.5%
DOW-UBS COMMOD INDEX	23,015	15,247	50.9%	60,615	-62.0%	23,015	15,247	50.9%
COTTON	19	27	-29.6%	15	26.7%	19	27	-29.6%
COCOA TAS	349	41	751.2%	125	179.2%	349	41	751.2%
COFFEE	12	83	-85.5%	14	-14.3%	12	83	-85.5%
SUGAR 11	122	196	-37.8%	218	-44.0%	122	196	-37.8%
GRAIN BASIS SWAPS	0	0	0.0%	0	0.0%	0	0	0.0%
CASH-SETTLED CHEESE	10,664	13,303	-19.8%	18,269	-41.6%	10,664	13,303	-19.8%
DOW-UBS COMMOD INDEX SWA	0	0	0.0%	0	0.0%	0	0	0.0%
OTC SP GSCI ER SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
FERTILIZER PRODUCTS	3,255	1,685	93.2%	3,600	-9.6%	3,255	1,685	93.2%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	26,144	-100.0%	0	0	0.0%
CHI WHEAT	1,820,678	1,787,181	1.9%	1,611,037	13.0%	1,820,678	1,787,181	1.9%
KC WHEAT	527,748	476,852	10.7%	383,780	37.5%	527,748	476,852	10.7%
Intercommodity Spread	0	0	-	0	0.0%	0	0	-
DJ_UBS ROLL SELECT INDEX FU	0	336	-100.0%	1,081	-100.0%	0	336	-100.0%
MALAYSIAN PALM SWAP	4,800	3,480	37.9%	6,440	-25.5%	4,800	3,480	37.9%

**Commodities and Alternative Investments**  
**Options**

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CMEG Exchange Volume Report - Monthly

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
CORN	1,321,127	2,029,016	-34.9%	1,037,159	27.4%	1,321,127	2,029,016	-34.9%
SOYBEAN	1,137,641	1,540,104	-26.1%	1,406,162	-19.1%	1,137,641	1,540,104	-26.1%
SOYBEAN MEAL	151,413	248,374	-39.0%	204,473	-25.9%	151,413	248,374	-39.0%
SOYBEAN OIL	150,890	189,938	-20.6%	323,979	-53.4%	150,890	189,938	-20.6%
SOYBEAN CRUSH	672	77	772.7%	610	10.2%	672	77	772.7%
OATS	1,088	2,705	-59.8%	1,245	-12.6%	1,088	2,705	-59.8%
ROUGH RICE	2,239	1,228	82.3%	2,604	-14.0%	2,239	1,228	82.3%
WHEAT	0	485	-100.0%	100	-100.0%	0	485	-100.0%
LIVE CATTLE	389,790	383,441	1.7%	474,515	-17.9%	389,790	383,441	1.7%
FEEDER CATTLE	34,071	46,591	-26.9%	45,575	-25.2%	34,071	46,591	-26.9%
LEAN HOGS	165,968	236,570	-29.8%	228,719	-27.4%	165,968	236,570	-29.8%
LUMBER	1,052	1,093	-3.8%	965	9.0%	1,052	1,093	-3.8%
MILK	21,266	24,501	-13.2%	22,587	-5.8%	21,266	24,501	-13.2%
MLK MID	66	22	200.0%	62	6.5%	66	22	200.0%
NFD MILK	7,371	1,615	356.4%	4,338	69.9%	7,371	1,615	356.4%
BUTTER CS	2,121	1,390	52.6%	585	262.6%	2,121	1,390	52.6%
CLASS IV MILK	409	697	-41.3%	597	-31.5%	409	697	-41.3%
DRY WHEY	20	455	-95.6%	105	-81.0%	20	455	-95.6%
HDD WEATHER	0	1,600	-100.0%	0	0.0%	0	1,600	-100.0%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	500	-100.0%	0	0.0%	0	500	-100.0%
CDD SEASONAL STRIP	0	500	-100.0%	0	0.0%	0	500	-100.0%
HDD WEATHER EUROPEAN	0	500	-100.0%	0	0.0%	0	500	-100.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
HDD EURO SEASONAL STRIP	0	4,000	-100.0%	0	0.0%	0	4,000	-100.0%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
CORN NEARBY+2 CAL SPRD	2,331	2,156	8.1%	1,796	29.8%	2,331	2,156	8.1%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
WHEAT NEARBY+2 CAL SPRD	1,279	7,590	-83.1%	4,415	-71.0%	1,279	7,590	-83.1%
JULY-DEC CORN CAL SPRD	3,596	4,063	-11.5%	3,687	-2.5%	3,596	4,063	-11.5%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	1,402	4,427	-68.3%	69	1,931.9%	1,402	4,427	-68.3%
JULY-DEC WHEAT CAL SPRD	2,522	515	389.7%	2,975	-15.2%	2,522	515	389.7%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	0.0%	0	0	-
LV CATL CSO	0	30	-100.0%	0	0.0%	0	30	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
SBIN HURR	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
CASH-SETTLED CHEESE	5,462	6,445	-15.3%	12,066	-54.7%	5,462	6,445	-15.3%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
DEC-DEC CORN CAL SPRD	0	130	-100.0%	0	0.0%	0	130	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	25	-100.0%	0	0.0%	0	25	-100.0%
SNOWFALL	0	0	0.0%	0	0.0%	0	0	0.0%
WHEAT-CORN IC50	5,095	3,775	35.0%	3,790	34.4%	5,095	3,775	35.0%
DEC-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CMEG Exchange Volume Report - Monthly

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

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CMEG Exchange Volume Report - Monthly

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>TOTAL COMBINED</b>								
Interest Rate	169,771,100	153,712,189	10.4%	125,234,921	35.6%	169,771,100	153,712,189	10.4%
Equity Index	78,580,077	63,803,047	23.2%	68,239,110	15.2%	78,580,077	63,803,047	23.2%
Metals	7,694,755	8,202,423	-6.2%	5,811,213	32.4%	7,694,755	8,202,423	-6.2%
Energy	49,310,379	43,895,037	12.3%	45,184,140	9.1%	49,310,379	43,895,037	12.3%
FX	18,402,202	19,864,737	-7.4%	19,409,925	-5.2%	18,402,202	19,864,737	-7.4%
Commodities and Alternative Invest	21,580,105	22,902,745	-5.8%	22,910,057	-5.8%	21,580,105	22,902,745	-5.8%
Foreign Exchange	6	10	-40.0%	2	200.0%	6	10	-40.0%
Ags	0	0	0.0%	0	0.0%	0	0	0.0%
<b>GRAND TOTAL</b>	<b>345,338,624</b>	<b>312,380,188</b>	<b>10.6%</b>	<b>286,789,368</b>	<b>20.4%</b>	<b>345,338,624</b>	<b>312,380,188</b>	<b>10.6%</b>

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.