



CMEG Exchange Volume Report - Monthly

	VOLUME MAR 2016	VOLUME MAR 2015	% CHG	VOLUME FEB 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	5,000,492	5,183,233	-3.5%	8,184,815	-38.9%	18,755,093	21,750,804	-13.8%
10-YR NOTE	24,480,805	24,770,743	-1.2%	41,327,813	-40.8%	93,118,702	85,975,108	8.3%
5-YR NOTE	13,229,220	14,020,735	-5.6%	24,294,791	-45.5%	51,142,667	49,685,854	2.9%
2-YR NOTE	5,521,341	6,108,615	-9.6%	9,923,022	-44.4%	20,673,977	22,491,416	-8.1%
FED FUND	2,555,692	1,480,400	72.6%	2,538,658	0.7%	7,408,641	3,767,755	96.6%
EUROYEN	0	0	0.0%	0	-	0	0	0.0%
EURODOLLARS	53,857,508	56,886,470	-5.3%	58,698,760	-8.2%	173,286,446	170,918,778	1.4%
5-YR SWAP RATE	106,012	99,500	6.5%	60,813	74.3%	222,345	177,467	25.3%
2-YR SWAP RATE	2,820	10,883	-74.1%	764	269.1%	3,996	11,995	-66.7%
10-YR SWAP RATE	83,327	131,560	-36.7%	40,913	103.7%	156,403	203,393	-23.1%
7-YR SWAP	709	0	-	1,616	-56.1%	3,052	0	-
1-MONTH EURODOLLAR	789	5,535	-85.7%	790	-0.1%	2,545	12,434	-79.5%
ULTRA T-BOND	1,800,239	1,796,608	0.2%	3,758,777	-52.1%	7,437,817	7,668,959	-3.0%
30-YR SWAP RATE	2,631	8,928	-70.5%	1,774	48.3%	5,929	15,599	-62.0%
Ultra 10-Year Note	1,003,024	0	-	852,632	17.6%	2,177,842	0	-
3YR BUNDLE	0	0	0.0%	0	0.0%	0	117	-100.0%
2YR BUNDLE	0	50	-100.0%	0	0.0%	0	545	-100.0%
EURO 5YR BUNDLE	0	0	0.0%	0	0.0%	0	28	-100.0%
Interest Rate Options								
30-YR BOND	1,680,976	1,241,324	35.4%	2,048,012	-17.9%	5,739,990	4,526,815	26.8%
10-YR NOTE	7,131,385	7,218,684	-1.2%	8,731,952	-18.3%	23,077,085	26,119,011	-11.6%
5-YR NOTE	1,891,303	1,943,846	-2.7%	2,335,966	-19.0%	6,743,406	5,703,664	18.2%
2-YR NOTE	119,337	176,391	-32.3%	105,011	13.6%	298,431	752,082	-60.3%
FED FUND	13,058	71,320	-81.7%	11,875	10.0%	31,338	120,940	-74.1%
FLEX 30-YR BOND	0	0	0.0%	0	-	0	0	0.0%
EURODOLLARS	11,965,946	9,945,987	20.3%	15,458,814	-22.6%	50,034,800	28,658,962	74.6%
EURO MIDCURVE	10,020,002	11,158,194	-10.2%	14,394,367	-30.4%	42,685,080	32,783,544	30.2%
ULTRA T-BOND	5,038	6,789	-25.8%	4,107	22.7%	13,105	41,515	-68.4%
Ultra 10-Year Note	400	0	-	10	3,900.0%	516	0	-

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Equity Index Futures								
\$25 DJ	0	0	0.0%	0	-	0	0	0.0%
DJIA	0	10,864	-100.0%	0	0.0%	0	28,350	-100.0%
MINI \$5 DOW	3,300,587	3,125,977	5.6%	4,307,086	-23.4%	12,777,428	9,616,456	32.9%
E-MINI S&P500	44,628,348	38,949,296	14.6%	42,532,116	4.9%	135,147,806	102,954,196	31.3%
S&P 500	340,436	521,653	-34.7%	177,311	92.0%	703,881	831,889	-15.4%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	0	0.0%
E-MINI MIDCAP	633,841	599,168	5.8%	442,219	43.3%	1,605,579	1,346,943	19.2%
S&P 400 MIDCAP	0	822	-100.0%	0	0.0%	0	2,889	-100.0%
S&P 500 GROWTH	57	92	-38.0%	14	307.1%	83	129	-35.7%
S&P 500/VALUE	7,880	73	10,694.5%	18,672	-57.8%	50,359	119	42,218.5%
E-MINI RUSSELL 1000	568	0	-	650	-12.6%	2,759	0	-
E-MINI NASDAQ 100	5,768,597	6,094,002	-5.3%	6,818,356	-15.4%	20,810,518	16,912,579	23.0%
NASDAQ	0	22,381	-100.0%	0	0.0%	0	56,372	-100.0%
NIKKEI 225 (\$) STOCK	393,581	451,669	-12.9%	520,736	-24.4%	1,416,739	1,071,766	32.2%
NIKKEI 225 (YEN) STOCK	1,301,074	1,185,797	9.7%	1,654,088	-21.3%	4,655,915	3,160,103	47.3%
DJ US REAL ESTATE	30,898	19,209	60.9%	11,842	160.9%	58,676	40,683	44.2%
NASDAQ BIOTECH	0	300	-100.0%	0	0.0%	0	400	-100.0%
E-MICRO NIFTY	0	0	-	0	0.0%	0	0	-
S&P ENERGY SECTOR	11,186	7,851	42.5%	8,015	39.6%	29,252	14,172	106.4%
S&P TECHNOLOGY SECTOR	9,374	8,365	12.1%	2,694	248.0%	16,896	12,130	39.3%
S&P MATERIALS SECTOR	7,662	5,913	29.6%	5,342	43.4%	16,208	14,728	10.0%
S&P HEALTH CARE SECTOR	14,590	17,741	-17.8%	8,835	65.1%	31,701	29,900	6.0%
S&P UTILITIES SECTOR	44,692	15,043	197.1%	17,445	156.2%	71,317	38,172	86.8%
S&P FINANCIAL SECTOR	31,974	7,360	334.4%	9,476	237.4%	50,061	10,013	400.0%
S&P INDUSTRIAL SECTOR	15,257	3,940	287.2%	6,339	140.7%	24,005	8,884	170.2%
IBOVESPA INDEX	657	205	220.5%	521	26.1%	1,536	403	281.1%
S&P CONSUMER DSCRTNRY SE	15,087	6,202	143.3%	8,029	87.9%	38,040	15,081	152.2%
S&P CONSUMER STAPLES SECT	59,548	11,094	436.8%	16,343	264.4%	94,780	17,416	444.2%
FT-SE 100	2,056	0	-	1,316	56.2%	5,746	0	-
E-MINI RUSSELL 1000 VALUE	643	0	-	918	-30.0%	2,671	0	-
E-MINI RUSSELL 1000 GROWTH	582	0	-	400	45.5%	1,742	0	-
Equity Index Options								
DJIA	0	21	-100.0%	0	0.0%	0	22	-100.0%
MINI \$5 DOW	11,434	12,574	-9.1%	20,148	-43.2%	54,847	43,065	27.4%
E-MINI S&P500	6,513,513	6,446,806	1.0%	7,255,438	-10.2%	22,060,221	18,667,273	18.2%
S&P 500	919,475	630,513	45.8%	947,480	-3.0%	2,835,770	2,054,929	38.0%
E-MINI MIDCAP	4	0	0.0%	0	0.0%	5	10	-50.0%
E-MINI NASDAQ 100	181,610	119,047	52.6%	220,145	-17.5%	746,568	374,623	99.3%
NASDAQ	0	10	-100.0%	0	0.0%	0	30	-100.0%
EOM S&P 500	176,792	77,582	127.9%	133,844	32.1%	436,770	283,762	53.9%
EOM EMINI S&P	1,081,630	843,314	28.3%	917,740	17.9%	3,514,048	3,219,414	9.2%
EOW1 S&P 500	46,897	19,983	134.7%	55,301	-15.2%	133,435	100,378	32.9%
EOW1 EMINI S&P 500	1,004,399	779,233	28.9%	1,173,805	-14.4%	2,784,888	2,771,281	0.5%
EOW2 S&P 500	139,945	96,127	45.6%	95,289	46.9%	291,396	223,233	30.5%
EOW2 EMINI S&P 500	1,062,644	1,078,156	-1.4%	1,183,920	-10.2%	3,096,086	2,783,410	11.2%
EOW4 EMINI S&P 500	695,316	993,532	-30.0%	983,336	-29.3%	3,020,388	2,111,485	43.0%
EOW5 EMINI S&P 500	39,813	0	-	4,518	781.2%	44,331	0	-
EOW5 S&P 500	41,561	0	-	19,645	111.6%	61,206	0	-

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Metals Futures								
COMEX GOLD	5,720,240	4,403,380	29.9%	4,369,529	30.9%	14,191,752	11,470,153	23.7%
E-MINI SILVER	0	0	0.0%	0	-	0	0	0.0%
COMEX MINY GOLD	13,553	7,342	84.6%	9,008	50.5%	29,669	20,696	43.4%
COMEX MINY COPPER	1,281	664	92.9%	588	117.9%	2,302	3,813	-39.6%
COMEX MINY SILVER	846	802	5.5%	805	5.1%	2,190	2,812	-22.1%
COMEX SILVER	1,212,488	875,819	38.4%	1,694,167	-28.4%	3,867,112	3,051,294	26.7%
COMEX COPPER	1,611,411	1,326,974	21.4%	1,754,840	-8.2%	4,690,236	4,216,628	11.2%
NYMEX HOT ROLLED STEEL	4,165	4,705	-11.5%	7,225	-42.4%	14,448	10,145	42.4%
NYMEX PLATINUM	413,082	408,528	1.1%	262,873	57.1%	960,158	851,749	12.7%
URANIUM	3,119	300	939.7%	400	679.8%	3,919	1,192	228.8%
PALLADIUM	96,917	100,748	-3.8%	151,159	-35.9%	338,205	347,463	-2.7%
E-MICRO GOLD	107,614	30,285	255.3%	101,465	6.1%	263,232	90,626	190.5%
COPPER	1,116	904	23.5%	70	1,494.3%	1,613	1,755	-8.1%
SILVER	6,727	8,161	-17.6%	7,958	-15.5%	20,662	32,517	-36.5%
FERROUS PRODUCTS	0	0	0.0%	0	0.0%	0	0	0.0%
GOLD	5,405	4,329	24.9%	8,644	-37.5%	20,455	8,171	150.3%
ALUMINUM	3,048	142	2,046.5%	1,650	84.7%	7,134	1,016	602.2%
LNDN ZINC	0	0	-	35	-100.0%	79	0	-
Aluminium MW Trans Prem Platts	7,910	695	1,038.1%	4,436	78.3%	19,622	3,930	399.3%
IRON ORE 58 CHINA TSI FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
IRON ORE 62 CHINA PLATTS FU	780	486	60.5%	410	90.2%	1,190	546	117.9%
IRON ORE 62 CHINA TSI FUTURE	24,842	12,907	92.5%	15,736	57.9%	70,025	16,282	330.1%
Metals Options								
COMEX GOLD	895,757	718,735	24.6%	1,197,718	-25.2%	2,815,450	1,928,533	46.0%
COMEX SILVER	108,157	95,656	13.1%	130,102	-16.9%	311,350	358,724	-13.2%
COMEX COPPER	1,869	3,125	-40.2%	2,157	-13.4%	5,703	8,524	-33.1%
NYMEX PLATINUM	3,304	3,391	-2.6%	4,781	-30.9%	14,128	16,985	-16.8%
PALLADIUM	4,190	6,050	-30.7%	4,315	-2.9%	10,555	14,488	-27.1%
SHORT TERM GOLD	0	0	0.0%	0	-	0	0	0.0%
COPPER	0	0	-	0	0.0%	0	0	-
SILVER	6	17	-64.7%	20	-70.0%	31	1,037	-97.0%
SHORT TERM	0	0	0.0%	0	-	0	0	0.0%
GOLD	4,253	1,248	240.8%	4,761	-10.7%	12,117	6,635	82.6%
IRON ORE 62 CHINA TSI PUT OP	5,370	10,050	-46.6%	450	1,093.3%	10,290	13,560	-24.1%
IRON ORE 62 CHINA TSI CALL O	19,355	2,140	804.4%	3,160	512.5%	26,395	4,370	504.0%
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	546	1,264	-56.8%	758	-28.0%	1,802	2,886	-37.6%
HOUSTON SHIP CHANNEL BASI	1,042	8,335	-87.5%	2,692	-61.3%	12,724	11,356	12.0%
NORTHWEST ROCKIES BASIS S	15,566	1,588	880.2%	21,272	-26.8%	57,455	20,435	181.2%
HEATING OIL VS ICE GASOIL	0	0	0.0%	0	0.0%	0	0	0.0%

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Energy Futures								
FUEL OIL CRACK VS ICE	4,539	4,484	1.2%	3,751	21.0%	12,052	13,481	-10.6%
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	0	306	-100.0%
NGPL MIDCONTINENT INDEX	0	180	-100.0%	4,280	-100.0%	4,280	180	2,277.8%
NGPL TEXOK INDEX	0	0	-	0	0.0%	0	0	-
CENTERPOINT BASIS SWAP	0	0	0.0%	0	0.0%	634	2,140	-70.4%
NATURAL GAS	116,261	59,584	95.1%	118,688	-2.0%	335,183	229,961	45.8%
HTG OIL	821	0	0.0%	0	0.0%	821	0	0.0%
LTD NAT GAS	290,945	182,114	59.8%	264,998	9.8%	790,600	628,147	25.9%
GASOIL MINI CALENDAR SWAP	239	358	-33.2%	377	-36.6%	824	926	-11.0%
GASOIL 0.1 ROTTERDAM BARG	0	0	0.0%	0	0.0%	0	0	0.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	0.0%	0	0	-
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
SOCAL PIPE SWAP	0	0	0.0%	5,600	-100.0%	5,600	0	0.0%
PANHANDLE PIPE SWAP	0	0	-	0	0.0%	0	0	-
BRENT OIL LAST DAY	1,950,757	2,269,881	-14.1%	2,173,453	-10.2%	6,844,516	8,037,115	-14.8%
BRENT CALENDAR SWAP	4,470	11,279	-60.4%	2,867	55.9%	7,611	23,984	-68.3%
GASOIL 0.1 CARGOES CIF NE	0	0	0.0%	0	0.0%	0	0	0.0%
GASOIL 0.1 RDAM BRGS VS I	9	0	0.0%	30	-70.0%	39	50	-22.0%
GASOIL 0.1 CIF NWE VS ISE	0	10	-100.0%	0	0.0%	0	155	-100.0%
NY H OIL PLATTS VS NYMEX	0	220	-100.0%	0	0.0%	0	835	-100.0%
MARS (ARGUS) VS WTI SWAP	3,695	2,319	59.3%	8,450	-56.3%	20,893	15,289	36.7%
MARS (ARGUS) VS WTI TRD M	8,375	4,681	78.9%	11,762	-28.8%	29,107	4,856	499.4%
WTS (ARGUS) VS WTI TRD MT	60	2,338	-97.4%	380	-84.2%	1,565	8,273	-81.1%
SINGAPORE 180CST BALMO	0	23	-100.0%	10	-100.0%	123	101	21.8%
SINGAPORE 380CST BALMO	375	35	971.4%	36	941.7%	451	252	79.0%
SINGAPORE JET KERO BALMO	0	50	-100.0%	56	-100.0%	56	300	-81.3%
SINGAPORE NAPHTHA BALMO	20	0	0.0%	0	-	20	0	0.0%
DUBAI CRUDE OIL BALMO	0	0	0.0%	0	0.0%	0	100	-100.0%
EURO 3.5% FUEL OIL RDAM B	239	617	-61.3%	335	-28.7%	871	2,808	-69.0%
EURO 1% FUEL OIL NEW BALM	0	5	-100.0%	37	-100.0%	210	21	900.0%
NY HARBOR 1% FUEL OIL BAL	30	50	-40.0%	0	0.0%	30	50	-40.0%
GULF COAST 3% FUEL OIL BA	1,063	1,018	4.4%	320	232.2%	3,036	5,136	-40.9%
PREMIUM UNLND 10P FOB MED	301	166	81.3%	323	-6.8%	1,040	1,138	-8.6%
GASOIL 10P CRG CIF NW VS	0	5	-100.0%	0	0.0%	10	30	-66.7%
GASOIL 0.1 CRG CIF NW VS	0	10	-100.0%	0	0.0%	5	10	-50.0%
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%	30	-100.0%	30	0	0.0%
3.5% FUEL OIL CID MED SWA	220	20	1,000.0%	387	-43.2%	897	195	360.0%
ARGUS PROPAN FAR EST INDE	1,004	147	583.0%	1,011	-0.7%	3,119	570	447.2%
ULSD 10PPM CIF VS ICE GAS	0	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%
JET FUEL BRG FOB RDM VS I	0	0	0.0%	0	0.0%	2	0	0.0%
PJM NILL DA OFF-PEAK	100,154	4,321	2,217.8%	17,529	471.4%	177,715	16,258	993.1%
PJM AECO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	535	0	0.0%	230	132.6%	765	0	0.0%
PJM BGE DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM BGE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DPL DA PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM DPL DA OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%

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Energy Futures								
PJM EASTERNH DA PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM JCPL DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM JCPL DA OFF-PEAK	0	3,680	-100.0%	0	0.0%	0	3,680	-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	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%	2,550	-100.0%	2,550	0	0.0%
PJM PSEG DA OFF-PEAK	0	0	0.0%	117,000	-100.0%	117,000	0	0.0%
PJM WESTHDA PEAK	0	0	0.0%	6,475	-100.0%	6,935	0	0.0%
PJM WESTH DA OFF-PEAK	0	0	0.0%	160,090	-100.0%	160,090	0	0.0%
PJM WESTH RT PEAK	63,663	0	0.0%	121,146	-47.4%	231,310	0	0.0%
PJM WESTH RT OFF-PEAK	879,016	0	0.0%	1,469,756	-40.2%	2,663,036	65,856	3,943.7%
ALGONQUIN CITYGATES BASIS	1,166	0	0.0%	573	103.5%	2,381	152	1,466.4%
TCO NG INDEX SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TENNESSEE 500 LEG NG INDE	0	0	0.0%	0	-	0	0	0.0%
CIG ROCKIES NG INDEX SWA	0	0	-	930	-100.0%	930	0	-
TENNESSEE 500 LEG NG SWIN	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 CIF MED SWAP	0	0	-	0	0.0%	60	0	-
GASOIL 0.1CIF MED VS ICE	0	10	-100.0%	0	0.0%	80	55	45.5%
ULSD 10PPM CIF MED SWAP	7	0	0.0%	0	0.0%	7	0	0.0%
ULSD 10PPM CIF MED VS ICE	48	110	-56.4%	5	860.0%	75	385	-80.5%
BRENT BALMO SWAP	237	190	24.7%	473	-49.9%	730	645	13.2%
ICE GASOIL BALMO SWAP	0	0	0.0%	0	-	0	0	0.0%
JET FUEL CARGOES CIF NEW	0	0	0.0%	0	-	0	0	0.0%
ULSD 10PPM CIF NW BALMO S	0	0	0.0%	0	-	0	0	0.0%
PERMIAN BASIS SWAP	1,398	364	284.1%	3,002	-53.4%	10,777	2,290	370.6%
Tetco ELA Basis	0	0	-	0	0.0%	0	0	-
PANHANDLE INDEX SWAP FUTU	0	0	-	558	-100.0%	558	0	-
GULF COAST JET FUEL CLNDR	0	280	-100.0%	0	0.0%	123	2,276	-94.6%
EUROPE 1% FUEL OIL NWE CA	159	208	-23.6%	92	72.8%	536	430	24.7%
SINGAPORE FUEL 180CST CAL	1,416	2,122	-33.3%	1,180	20.0%	3,787	8,943	-57.7%
NYISO G	0	0	0.0%	0	0.0%	0	321	-100.0%
GULF COAST NO.6 FUEL OIL	62,953	73,922	-14.8%	67,745	-7.1%	195,461	261,163	-25.2%
NEW YORK HUB ZONE G PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NORTHERN ILLINOIS OFF-PEA	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE FUEL OIL SPREAD	720	515	39.8%	230	213.0%	1,168	2,384	-51.0%
SINGAPORE JET KERO GASOIL	1,025	620	65.3%	500	105.0%	2,225	1,445	54.0%
TETCO M-3 INDEX	2,462	0	0.0%	248	892.7%	2,710	0	0.0%
DOMINION TRAN INC - APP I	7,192	0	-	558	1,188.9%	8,410	0	-
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL PHY	2,861,799	3,022,444	-5.3%	3,201,766	-10.6%	9,404,633	9,720,625	-3.3%
GASOIL 10PPM CARGOES CIF	0	0	0.0%	0	0.0%	3	0	0.0%
GASOIL 10PPM VS ICE SWAP	30	120	-75.0%	17	76.5%	54	657	-91.8%
NY1% VS GC SPREAD SWAP	2,415	2,643	-8.6%	1,100	119.5%	5,815	7,991	-27.2%
SINGAPORE GASOIL BALMO	402	194	107.2%	50	704.0%	872	369	136.3%
EUROPEAN NAPHTHA BALMO	187	75	149.3%	185	1.1%	486	303	60.4%
PREMIUM UNLD 10PPM CARGOE	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 BRGS FOB VS IC	1	0	0.0%	0	0.0%	1	1	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAR 2016	VOLUME MAR 2015	% CHG	VOLUME FEB 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
DIESEL 10P BRG FOB RDM VS	0	0	0.0%	0	0.0%	0	10	-100.0%
ARGUS PROPAN(SAUDI ARAMC	752	678	10.9%	978	-23.1%	2,795	1,564	78.7%
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	9	5	80.0%	8	12.5%	25	23	8.7%
WAHA BASIS	1,928	3,020	-36.2%	6,615	-70.9%	11,731	6,836	71.6%
MINY NATURAL GAS	28,848	30,547	-5.6%	23,134	24.7%	78,119	122,435	-36.2%
SINGAPORE GASOIL SWAP	1,323	2,760	-52.1%	1,208	9.5%	4,876	11,742	-58.5%
UP DOWN GC ULSD VS NMX HO	48,337	39,569	22.2%	55,273	-12.5%	159,637	115,278	38.5%
PJM NILL DA PEAK	5,521	529	943.7%	461	1,097.6%	7,848	844	829.9%
PJM DAYTON DA OFF-PEAK	9,555	0	0.0%	3,750	154.8%	13,305	7,808	70.4%
LA JET (OPIS) SWAP	2,312	825	180.2%	2,025	14.2%	5,412	2,150	151.7%
ULSD UP-DOWN BALMO SWP	3,675	2,081	76.6%	2,300	59.8%	7,510	7,766	-3.3%
JET FUEL UP-DOWN BALMO CL	3,500	1,510	131.8%	3,830	-8.6%	11,040	6,138	79.9%
EIA FLAT TAX ONHWAY DIESE	1,021	1,308	-21.9%	284	259.5%	4,901	2,487	97.1%
ARGUS LLS VS. WTI (ARG) T	17,261	10,934	57.9%	11,944	44.5%	41,794	24,068	73.6%
JAPAN NAPHTHA BALMO SWAP	175	25	600.0%	0	0.0%	267	217	23.0%
NY 3.0% FUEL OIL (PLATTS	275	220	25.0%	250	10.0%	600	820	-26.8%
NY 2.2% FUEL OIL (PLATTS	44	0	0.0%	25	76.0%	189	0	0.0%
BRENT CFD(PLATTS) VS FRNT	0	0	0.0%	0	-	0	0	0.0%
RBOB GASOLINE BALMO CLNDR	160	1,090	-85.3%	2,016	-92.1%	2,176	2,539	-14.3%
GASOLINE UP-DOWN BALMO SW	250	2,375	-89.5%	210	19.0%	810	3,300	-75.5%
TRANSCO ZONE 4 NAT GAS IN	0	0	0.0%	0	0.0%	0	0	0.0%
COLUMBIA GULF MAIN NAT G	0	0	0.0%	0	0.0%	0	620	-100.0%
SOUTHERN NAT LA NAT GAS	0	4,280	-100.0%	0	0.0%	522	4,280	-87.8%
COLUMB GULF MAINLINE NG B	7,640	1,284	495.0%	0	0.0%	11,606	10,250	13.2%
TENNESSEE 800 LEG NG BASI	0	60	-100.0%	0	0.0%	428	1,344	-68.2%
TRANSCO ZONE 1 NG BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
ONEOK OKLAHOMA NG BASIS	306	486	-37.0%	0	0.0%	759	852	-10.9%
SOUTH STAR TEX OKLHM KNS	0	1,268	-100.0%	0	0.0%	0	2,552	-100.0%
TEXAS GAS ZONE1 NG BASIS	0	5,664	-100.0%	0	0.0%	0	16,034	-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	134,805	0	0.0%	71,770	87.8%	364,640	1,488	24,405.4%
NYISO ZONE G 5MW D AH O P	82,560	0	0.0%	97,350	-15.2%	179,910	0	0.0%
NYISO ZONE J 5MW D AH PK	1,075	0	0.0%	5,530	-80.6%	7,255	0	0.0%
NYISO ZONE J 5MW D AH O P	0	0	0.0%	93,600	-100.0%	93,600	0	0.0%
PJM COMED 5MW D AH PK	5,100	0	0.0%	0	0.0%	5,100	0	0.0%
PJM COMED 5MW D AH O PK	93,600	0	0.0%	0	0.0%	93,600	0	0.0%
NEPOOL INTR HUB 5MW D AH	22,837	14,950	52.8%	15,200	50.2%	47,907	14,950	220.4%
CIN HUB 5MW REAL TIME PK	16,111	0	0.0%	14,025	14.9%	45,526	0	0.0%
CIN HUB 5MW D AH PK	0	0	0.0%	5,950	-100.0%	11,000	6,365	72.8%
NYISO ZONE A 5MW D AH PK	430	0	0.0%	0	0.0%	430	4,175	-89.7%
NYISO ZONE A 5MW D AH O P	97,920	0	0.0%	25,080	290.4%	123,000	228,288	-46.1%
NEPOOL W CNT MASS 5MW D A	4,000	0	0.0%	0	0.0%	4,000	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	640	0	0.0%	0	0.0%	640	400	60.0%
NEPOOL NE MASS 5MW D AH O	0	0	0.0%	0	0.0%	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAR 2016	VOLUME MAR 2015	% CHG	VOLUME FEB 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
NEPOOL MAINE 5MW D AH PK	0	0	0.0%	0	-	0	0	0.0%
NYISO ZONE C 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL W CNTR M 5MW D AH	1,685	0	0.0%	0	0.0%	1,685	0	0.0%
NYISO ZONE G 5MW D AH PK	2,408	1,320	82.4%	6,624	-63.6%	10,884	2,640	312.3%
PJM AD HUB 5MW REAL TIME	401,616	0	0.0%	171,919	133.6%	687,190	7,808	8,701.1%
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%	64,440	-100.0%	138,920	117,520	18.2%
CIN HUB 5MW REAL TIME O P	208,184	0	0.0%	56,760	266.8%	558,704	224,192	149.2%
RBOB PHY	3,723,592	3,396,111	9.6%	3,841,678	-3.1%	10,927,647	9,854,700	10.9%
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	856	1,050	-18.5%	1,725	-50.4%	3,331	3,300	0.9%
NORTHEN NATURAL GAS DEMA	276	120	130.0%	0	0.0%	363	362	0.3%
HOUSTON SHIP CHANNEL INDE	0	0	0.0%	0	0.0%	0	0	0.0%
EUROPE JET KERO NWE CALSW	20	80	-75.0%	18	11.1%	38	290	-86.9%
MINY WTI CRUDE OIL	267,886	355,281	-24.6%	384,052	-30.2%	964,634	1,160,598	-16.9%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	0.0%	0	0	-
ROCKIES KERN OPAL - NW IN	0	0	-	736	-100.0%	736	0	-
NATURAL GAS PHY	7,649,497	6,254,979	22.3%	7,003,885	9.2%	21,126,287	20,886,667	1.1%
APPALACHIAN COAL (PHY)	70	256	-72.7%	0	0.0%	70	1,139	-93.9%
WTI CALENDAR	35,954	39,544	-9.1%	30,856	16.5%	98,866	125,602	-21.3%
HENRY HUB BASIS SWAP	18,654	5,988	211.5%	16,722	11.6%	74,883	26,296	184.8%
DEMARC INDEX FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
WTS (ARGUS) VS WTI SWAP	425	12,900	-96.7%	2,180	-80.5%	4,220	25,074	-83.2%
PREMIUM UNLEAD 10PPM FOB	15	45	-66.7%	59	-74.6%	108	142	-23.9%
CHICAGO UNL GAS PL VS RBO	300	36	733.3%	0	0.0%	1,425	295	383.1%
CRUDE OIL PHY	22,954,020	17,884,221	28.3%	25,606,703	-10.4%	70,271,034	54,660,919	28.6%
RBOB CALENDAR SWAP	3,923	6,215	-36.9%	4,850	-19.1%	14,771	17,187	-14.1%
ISO NEW ENGLAND PK LMP	20	0	0.0%	0	0.0%	20	0	0.0%
LA CARB DIESEL (OPIS)	0	0	0.0%	0	0.0%	0	0	0.0%
CHICAGO ETHANOL SWAP	98,909	91,902	7.6%	74,708	32.4%	269,296	235,251	14.5%
NEW YORK ETHANOL SWAP	2,100	225	833.3%	1,610	30.4%	7,750	2,375	226.3%
GASOIL BULLET SWAP	0	0	0.0%	0	-	0	0	0.0%
EURO PROPANE CIF ARA SWA	927	387	139.5%	858	8.0%	2,600	941	176.3%
JAPAN C&F NAPHTHA SWAP	1,224	1,318	-7.1%	1,116	9.7%	3,792	3,157	20.1%
NYMEX ULSD VS NYMEX HO	0	0	0.0%	0	0.0%	0	495	-100.0%
GASOLINE UP-DOWN (ARGUS)	0	0	0.0%	0	-	0	0	0.0%
LA CARBOB GASOLINE(OPIS)S	1,050	425	147.1%	675	55.6%	3,775	1,425	164.9%
LA CARB DIESEL (OPIS) SWA	1,900	65	2,823.1%	180	955.6%	2,217	1,321	67.8%
JAPAN C&F NAPHTHA CRACK S	253	554	-54.3%	120	110.8%	1,912	910	110.1%
LLS (ARGUS) VS WTI SWAP	8,143	5,066	60.7%	4,376	86.1%	20,384	32,491	-37.3%
MINY RBOB GAS	6	8	-25.0%	4	50.0%	13	18	-27.8%
RBOB GAS	1,695	1,329	27.5%	1,000	69.5%	4,045	4,008	0.9%
RBOB CRACK SPREAD	793	175	353.1%	3,996	-80.2%	7,283	3,045	139.2%
RBOB UP-DOWN CALENDAR SW	0	7,730	-100.0%	1,765	-100.0%	9,203	29,085	-68.4%
NY HARBOR RESIDUAL FUEL 1	2,719	5,611	-51.5%	6,565	-58.6%	15,532	16,194	-4.1%
NY HARBOR HEAT OIL SWP	4,635	4,238	9.4%	3,278	41.4%	10,933	16,581	-34.1%
LA JET FUEL VS NYM NO 2 H	102	0	0.0%	323	-68.4%	660	40	1,550.0%
ANR OKLAHOMA	0	670	-100.0%	1,284	-100.0%	2,928	3,220	-9.1%
MICHIGAN BASIS	122	304	-59.9%	1,801	-93.2%	3,747	304	1,132.6%

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Energy Futures								
Sumas Basis Swap	515	1,430	-64.0%	1,242	-58.5%	2,232	3,104	-28.1%
NGPL MID-CONTINENT	904	1,976	-54.3%	5,366	-83.2%	13,600	9,529	42.7%
TEXAS EASTERN ZONE M-3 BA	6,054	856	607.2%	8,919	-32.1%	24,803	3,852	543.9%
PGE&E CITYGATE	0	0	0.0%	0	-	0	0	0.0%
PJM MONTHLY	40	240	-83.3%	494	-91.9%	654	336	94.6%
NORTHERN NATURAL GAS VENTL	951	96	890.6%	658	44.5%	1,609	1,553	3.6%
DOMINION TRANSMISSION INC	15,487	3,592	331.2%	22,036	-29.7%	53,603	13,496	297.2%
TCO BASIS SWAP	4,017	2,596	54.7%	736	445.8%	13,323	8,672	53.6%
CIG BASIS	1,277	420	204.0%	11,637	-89.0%	22,193	6,700	231.2%
PJM DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
COLUMBIA GULF ONSHORE	0	0	0.0%	0	0.0%	3,108	0	0.0%
Tetco STX Basis	0	0	0.0%	881	-100.0%	881	642	37.2%
Transco Zone 3 Basis	0	822	-100.0%	62	-100.0%	490	1,250	-60.8%
HENRY HUB SWING FUTURE	0	0	0.0%	0	0.0%	290	0	0.0%
EL PASO PERMIAN INDEX SWA	0	0	-	372	-100.0%	372	0	-
HENRY HUB INDEX SWAP FUTU	18,654	5,988	211.5%	16,787	11.1%	68,806	17,736	287.9%
WAHA INDEX SWAP FUTURE	840	0	0.0%	620	35.5%	1,460	0	0.0%
GULF COAST GASOLINE CLNDR	0	900	-100.0%	0	0.0%	1,300	1,885	-31.0%
EUROPE NAPHTHA CALSWAP	1,581	2,229	-29.1%	922	71.5%	3,311	6,215	-46.7%
EUROPE 1% FUEL OIL RDAM C	0	0	0.0%	91	-100.0%	101	130	-22.3%
EUROPE 3.5% FUEL OIL RDAM	6,763	14,901	-54.6%	6,743	0.3%	20,860	42,310	-50.7%
EUROPE 3.5% FUEL OIL MED	358	284	26.1%	505	-29.1%	1,197	534	124.2%
PANHANDLE BASIS SWAP FUTU	3,874	7,228	-46.4%	9,703	-60.1%	20,583	22,280	-7.6%
SAN JUAN BASIS SWAP	1,040	540	92.6%	4,516	-77.0%	9,656	3,837	151.7%
SOCAL BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE 6 BASIS SWAP	2,187	352	521.3%	214	922.0%	3,458	504	586.1%
NYISO A	0	43	-100.0%	0	0.0%	0	982	-100.0%
NYISO J	86	130	-33.8%	0	0.0%	86	858	-90.0%
GULF COAST JET VS NYM 2 H	36,505	19,355	88.6%	31,520	15.8%	96,447	61,704	56.3%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	0.0%	0	0	0.0%
MICHIGAN HUB PEAK MONTH S	0	0	0.0%	0	-	0	0	0.0%
MICHIGAN HUB OFF-PEAK MON	0	0	0.0%	0	-	0	0	0.0%
EURO 3.5% FUEL OIL SPREAD	692	1,160	-40.3%	385	79.7%	1,997	4,058	-50.8%
GASOIL CALENDAR SWAP	48	5	860.0%	14	242.9%	68	145	-53.1%
EURO GASOIL 10 CAL SWAP	0	6	-100.0%	0	0.0%	3	6	-50.0%
NGPL TEXOK SWING SWAP	0	0	0.0%	0	-	0	0	0.0%
CENTERPOINT EAST INDEX	0	0	0.0%	0	0.0%	0	336	-100.0%
CRUDE OIL	10,721	19,015	-43.6%	49,391	-78.3%	83,796	118,236	-29.1%
BRENT FINANCIAL FUTURES	395	3,263	-87.9%	330	19.7%	2,650	50,296	-94.7%
WTI-BRENT BULLET SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT CALENDAR SWAP	7,007	18,025	-61.1%	18,276	-61.7%	37,592	75,351	-50.1%
DATED TO FRONTLINE BRENT	0	2,581	-100.0%	3,040	-100.0%	3,040	6,751	-55.0%
ICE BRENT DUBAI SWAP	10	300	-96.7%	0	0.0%	10	7,250	-99.9%
GASOIL CRACK SPREAD CALEN	1,640	5,765	-71.6%	1,195	37.2%	3,588	23,396	-84.7%
EUROPEAN NAPHTHA CRACK SP	3,506	13,488	-74.0%	2,621	33.8%	10,821	30,524	-64.5%
EURO GASOIL 10PPM VS ICE	90	60	50.0%	15	500.0%	175	138	26.8%
JET CIF NWE VS ICE	86	100	-14.0%	79	8.9%	185	492	-62.4%
JET BARGES VS ICE GASOIL	0	0	0.0%	0	0.0%	22	0	0.0%
SINGAPORE GASOIL VS ICE	1,275	345	269.6%	1,305	-2.3%	3,630	1,595	127.6%
NATURAL GAS PEN SWP	138,870	200,871	-30.9%	127,549	8.9%	359,756	816,167	-55.9%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAR 2016	VOLUME MAR 2015	% CHG	VOLUME FEB 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
WESTERN RAIL DELIVERY PRB	1,761	1,165	51.2%	600	193.5%	3,461	8,600	-59.8%
EASTERN RAIL DELIVERY CSX	987	5,660	-82.6%	465	112.3%	3,087	15,840	-80.5%
EUROPE DATED BRENT SWAP	150	5,865	-97.4%	11,328	-98.7%	11,778	10,695	10.1%
TC5 RAS TANURA TO YOKOHAM	0	15	-100.0%	15	-100.0%	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	240	-100.0%	0	0.0%	0	560	-100.0%
NYISO A OFF-PEAK	0	80	-100.0%	0	0.0%	0	440	-100.0%
NYISO G OFF-PEAK	0	0	0.0%	0	0.0%	0	150	-100.0%
NYISO J OFF-PEAK	40	180	-77.8%	0	0.0%	40	360	-88.9%
ISO NEW ENGLAND OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB OFF-PEAK M	0	0	0.0%	0	0.0%	0	10	-100.0%
N ILLINOIS HUB DAILY	0	0	-	0	0.0%	0	0	-
AEP-DAYTON HUB MTHLY	0	0	0.0%	0	0.0%	0	22	-100.0%
FUELOIL SWAP:CARGOES VS.B	346	987	-64.9%	833	-58.5%	1,738	2,676	-35.1%
EAST/WEST FUEL OIL SPREAD	0	385	-100.0%	31	-100.0%	36	1,637	-97.8%
SINGAPORE 380CST FUEL OIL	7,651	7,544	1.4%	3,165	141.7%	16,926	18,433	-8.2%
SINGAPORE JET KEROSENE SW	865	2,300	-62.4%	450	92.2%	1,740	6,952	-75.0%
SINGAPORE NAPHTHA SWAP	0	150	-100.0%	0	0.0%	0	300	-100.0%
SONAT BASIS SWAP FUTURE	0	1,156	-100.0%	0	0.0%	0	4,400	-100.0%
FLORIDA GAS ZONE3 BASIS S	552	152	263.2%	0	0.0%	552	9,354	-94.1%
TRANSCO ZONE4 BASIS SWAP	578	2,408	-76.0%	3,357	-82.8%	6,650	25,306	-73.7%
ANR LOUISIANA BASIS SWAP	0	0	0.0%	0	0.0%	0	2,140	-100.0%
TENNESSEE 500 LEG BASIS S	0	240	-100.0%	0	0.0%	0	3,694	-100.0%
TENNESSEE ZONE 0 BASIS SW	428	0	0.0%	360	18.9%	788	0	0.0%
TRANSCO ZONE 6 INDEX	2,230	0	0.0%	0	0.0%	2,834	76	3,628.9%
CINERGY HUB OFF-PEAK MONT	0	0	0.0%	60	-100.0%	60	120	-50.0%
GULF COAST ULSD CALENDAR	906	1,255	-27.8%	241	275.9%	3,054	2,992	2.1%
GULF COAST ULSD CRACK SPR	225	0	0.0%	300	-25.0%	1,950	1,025	90.2%
HENRY HUB SWAP	505,209	433,347	16.6%	561,559	-10.0%	1,663,295	1,482,391	12.2%
DUBAI CRUDE OIL CALENDAR	289	5,243	-94.5%	740	-60.9%	2,871	11,594	-75.2%
USGC UNL 87 CRACK SPREAD	25	0	0.0%	150	-83.3%	175	1,100	-84.1%
NYH NO 2 CRACK SPREAD CAL	1,196	0	0.0%	630	89.8%	4,042	11,011	-63.3%
NO 2 UP-DOWN SPREAD CALEN	0	1,325	-100.0%	950	-100.0%	2,275	1,775	28.2%
SINGAPORE MOGAS 92 UNLEAD	860	415	107.2%	25	3,340.0%	885	1,620	-45.4%
ETHANOL T2 FOB ROTT INCL DU	1,795	3,344	-46.3%	1,961	-8.5%	5,566	7,868	-29.3%
SINGAPORE MOGAS 92 UNLEAD	7,400	11,283	-34.4%	5,695	29.9%	20,724	36,867	-43.8%
PROPANE NON-LDH MT. BEL (OF	8,098	3,907	107.3%	5,758	40.6%	23,056	14,879	55.0%
PROPANE NON-LDH MB (OPIS) B	0	65	-100.0%	175	-100.0%	949	415	128.7%
NY JET FUEL (PLATTS) HEAT OIL	0	785	-100.0%	0	0.0%	0	1,630	-100.0%
JET AV FUEL (P) CAR FM ICE GA	0	5	-100.0%	25	-100.0%	25	107	-76.6%
FUEL OIL (PLATS) CAR CM	33	15	120.0%	5	560.0%	161	135	19.3%
FUEL OIL (PLATS) CAR CN	36	27	33.3%	18	100.0%	54	120	-55.0%
NY JET FUEL (ARGUS) VS HEATI	0	0	0.0%	0	-	0	0	0.0%
NY ULSD (ARGUS) VS HEATING	489	2,626	-81.4%	1,166	-58.1%	2,530	13,736	-81.6%
MISO 5MW PEAK	0	0	0.0%	0	-	0	0	0.0%
MISO 5MW OFF PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM PECO ZONE5MW PEAK CAL	0	0	0.0%	0	0.0%	0	0	0.0%
IN DELIVERY MONTH EUA	2,000	17,196	-88.4%	5,700	-64.9%	12,500	36,688	-65.9%
DATED BRENT (PLATTS) DAILY S	0	9,355	-100.0%	0	0.0%	0	9,355	-100.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAR 2016	VOLUME MAR 2015	% CHG	VOLUME FEB 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
PETRO OUTRIGHT EURO	10,119	11,063	-8.5%	8,769	15.4%	26,731	31,230	-14.4%
GAS EURO-BOB OXY NWE BARG	13,181	20,543	-35.8%	19,477	-32.3%	49,905	72,854	-31.5%
GAS EURO-BOB OXY NWE BARG	5,889	9,057	-35.0%	7,431	-20.8%	23,520	28,538	-17.6%
PREM UNL GAS 10PPM RDAM F	0	0	0.0%	2	-100.0%	2	55	-96.4%
PREM UNL GAS 10PPM RDAM F	78	81	-3.7%	29	169.0%	110	171	-35.7%
MONT BELVIEU NORMAL BUTAN	33,712	12,757	164.3%	27,250	23.7%	81,066	44,205	83.4%
MONT BELVIEU ETHANE 5 DECI	40,182	6,134	555.1%	33,977	18.3%	95,564	21,208	350.6%
MONT BELVIEU LDH PROPANE 5	82,776	35,119	135.7%	103,251	-19.8%	265,519	136,508	94.5%
EUROPEAN GASOIL (ICE)	283,494	12,402	2,185.9%	451,646	-37.2%	1,110,151	41,306	2,587.6%
ERCOT NORTH ZMCPE 5MW OF	0	0	-	0	0.0%	0	0	-
ERCOT NORTH ZMCPE 5MW OF	0	17,565	-100.0%	0	0.0%	4,280	17,565	-75.6%
ERCOT NORTH ZMCPE 5MW PE	0	2,440	-100.0%	0	0.0%	235	2,440	-90.4%
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	0.0%	0	0	0.0%
MONT BELVIEU NORMAL BUTAN	492	217	126.7%	1,204	-59.1%	2,215	1,230	80.1%
MONT BELVIEU ETHANE OPIS B	150	100	50.0%	150	0.0%	415	1,225	-66.1%
MONT BELVIEU NATURAL GASO	272	125	117.6%	185	47.0%	625	785	-20.4%
MONT BELVIEU LDH PROPANE C	1,118	1,020	9.6%	601	86.0%	1,889	2,797	-32.5%
CONWAY NORMAL BUTANE (OPI	0	0	0.0%	0	0.0%	75	180	-58.3%
CONWAY NATURAL GASOLINE (18	140	-87.1%	697	-97.4%	841	160	425.6%
CONWAY PROPANE 5 DECIMALS	5,554	2,813	97.4%	7,737	-28.2%	17,641	14,050	25.6%
PETROCHEMICALS	7,567	4,612	64.1%	3,498	116.3%	14,251	10,702	33.2%
MONT BELVIEU NATURAL GASO	8,338	8,539	-2.4%	15,397	-45.8%	30,536	24,616	24.0%
CRUDE OIL LAST DAY	0	0	0.0%	0	-	0	0	0.0%
ELEC NYISO OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
MARS BLEND CRUDE OIL	2,180	0	-	1,676	30.1%	3,971	0	-
NYMEX ALUMINUM FUTURES	0	0	0.0%	0	0.0%	0	0	0.0%
GASOIL 0.1 CIF MED BALMO	0	0	-	0	0.0%	0	0	-
RBOB CRACK SPREAD BALMO S	0	0	-	0	0.0%	0	0	-
CARBON EUA EMISSIONS EURO	0	0	0.0%	0	-	0	0	0.0%
DIESEL 10PPM BARGES FOB B	0	0	0.0%	0	-	0	0	0.0%
EURO 3.5% FUEL OIL M CRK	0	0	0.0%	0	-	0	0	0.0%
PJM DUQUESNE 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DUQUS 5MW D AH O PK	0	0	0.0%	0	0.0%	0	0	0.0%
GRP THREE ULSD(PLT)VS HEA	1,690	3,029	-44.2%	3,344	-49.5%	7,395	10,994	-32.7%
CHICAGO ULSD PL VS HO SPR	250	226	10.6%	525	-52.4%	1,050	1,080	-2.8%
PETRO CRK&SPRD EURO	5,789	7,247	-20.1%	6,497	-10.9%	21,183	23,661	-10.5%
GRP THREE UNL GS (PLT) VS	710	1,095	-35.2%	1,405	-49.5%	3,990	3,742	6.6%
CRUDE OIL OUTRIGHTS	4,981	10,402	-52.1%	5,598	-11.0%	20,463	26,930	-24.0%
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%	23,480	-100.0%	23,480	0	0.0%
HEATING OIL BALMO CLNDR S	0	0	0.0%	100	-100.0%	175	0	0.0%
FREIGHT MARKETS	48	36	33.3%	364	-86.8%	655	36	1,719.4%
PLASTICS	390	1,550	-74.8%	330	18.2%	1,300	4,034	-67.8%
ELEC FINSETTLED	0	0	0.0%	1,270	-100.0%	1,270	0	0.0%
NEPOOL RHD ISLD 5MW D AH	0	862	-100.0%	0	0.0%	0	862	-100.0%
SINGAPORE GASOIL CALENDAR	50	430	-88.4%	47	6.4%	97	6,116	-98.4%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	0.0%	0	0	-
PJM APS ZONE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%

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Energy Futures								
PETRO OUTRIGHT NA	11,798	11,346	4.0%	14,268	-17.3%	37,468	31,102	20.5%
PJM APS ZONE DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC ERCOT DLY PEAK	0	965	-100.0%	0	0.0%	0	965	-100.0%
CRUDE OIL SPRDS	1,515	440	244.3%	393	285.5%	3,354	440	662.3%
ELEC ERCOT OFF PEAK	0	17,565	-100.0%	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	0.0%
MJC FUT	100	20	400.0%	60	66.7%	298	110	170.9%
PETRO CRCKS & SPRDS NA	31,995	37,039	-13.6%	32,871	-2.7%	97,754	122,053	-19.9%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	0	59	-100.0%
NAT GAS BASIS SWAP	2,350	0	0.0%	3,596	-34.6%	6,248	0	0.0%
MCCLOSKEY RCH BAY COAL	24,414	16,010	52.5%	23,673	3.1%	83,383	69,021	20.8%
NGPL TEX/OK	1,087	3,978	-72.7%	3,933	-72.4%	18,076	8,149	121.8%
MNC FUT	4,272	4,763	-10.3%	3,948	8.2%	12,161	14,286	-14.9%
MCCLOSKEY ARA ARGV COAL	191,447	128,507	49.0%	193,501	-1.1%	631,016	526,265	19.9%
DAILY PJM	0	0	0.0%	0	0.0%	0	0	0.0%
ONTARIO POWER SWAPS	20	0	0.0%	4,005	-99.5%	4,210	148,940	-97.2%
INDIANA MISO	0	218	-100.0%	0	0.0%	0	2,070	-100.0%
SINGAPORE GASOIL	3,726	2,065	80.4%	3,184	17.0%	10,324	7,848	31.5%
PETRO CRCKS & SPRDS ASIA	0	0	0.0%	0	0.0%	1,050	370	183.8%
EMMISSIONS	0	0	0.0%	0	0.0%	0	0	0.0%
PJM ATSI ELEC	0	0	0.0%	0	0.0%	0	0	0.0%
PETROLEUM PRODUCTS ASIA	1,513	2,565	-41.0%	887	70.6%	3,581	5,854	-38.8%
NYISO CAPACITY	654	682	-4.1%	288	127.1%	1,110	2,062	-46.2%
AUSTRALIAN COKE COAL	390	165	136.4%	252	54.8%	960	702	36.8%
PETROLEUM PRODUCTS	200	0	0.0%	739	-72.9%	1,699	214	693.9%
EURO-DENOMINATED PETRO P	0	900	-100.0%	0	0.0%	70	1,362	-94.9%
COAL SWAP	190	481	-60.5%	336	-43.5%	1,567	2,459	-36.3%
MGN1 SWAP FUT	103	90	14.4%	249	-58.6%	545	525	3.8%
NATURAL GAS INDEX	610	0	0.0%	0	-	610	0	0.0%
INDONESIAN COAL	15	310	-95.2%	45	-66.7%	60	815	-92.6%
UCM FUT	25	20	25.0%	60	-58.3%	100	78	28.2%
NEW YORK HUB ZONE J PEAK	0	0	-	0	0.0%	0	0	-
MICHIGAN MISO	0	0	0.0%	56,370	-100.0%	134,880	123,885	8.9%
CHICAGO ULSD (PLATTS) SWA	0	0	0.0%	0	0.0%	0	0	0.0%
GROUP THREE ULSD (PLATTS)	0	0	0.0%	0	0.0%	0	200	-100.0%
MGF FUT	0	0	0.0%	60	-100.0%	60	0	0.0%
TENN 800 LEG NAT GAS INDE	1,037	0	0.0%	0	0.0%	1,037	0	0.0%
NEPOOL RHODE IL 5MW D AH	0	14,088	-100.0%	0	0.0%	0	14,088	-100.0%
MINI RBOB V. EBOBARG NWE BR	0	500	-100.0%	196	-100.0%	696	1,740	-60.0%
NATURAL GAS FIXED PRICE SW	0	0	-	0	0.0%	0	0	-
VENTURA NAT GAS PLATTS FIX	0	0	-	0	0.0%	0	0	-
MJB FUT	0	0	-	0	0.0%	0	0	-
MINI GAS EUROBOB OXY NWE A	244	404	-39.6%	798	-69.4%	1,137	1,196	-4.9%
ELEC ERCOT DLY OFF PK	0	0	-	0	0.0%	0	0	-
DY EURO 3.5% FUEL OI RDA	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%
CENTER POINT NAT GAS FIXED	0	0	-	0	0.0%	0	0	-
SUMAS NAT GAS PLATTS FIXED	0	0	-	0	0.0%	0	0	-

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Energy Futures								
MINI RBOB V. EBOB(ARGUS) NW	1,480	798	85.5%	1,096	35.0%	3,311	2,200	50.5%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%	0	0	0.0%
3.5% FUEL OIL CIF BALMO S	50	5	900.0%	60	-16.7%	115	135	-14.8%
CANADIAN LIGHT SWEET OIL	285	150	90.0%	1,860	-84.7%	3,210	1,083	196.4%
DIESEL10PPM BARG VS ICE LS	0	0	0.0%	0	0.0%	0	0	0.0%
NY HARBOR LOW SULPUR GAS	225	1,315	-82.9%	900	-75.0%	1,125	2,215	-49.2%
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	50	0	-	0	-	50	0	-
NATURAL GAS	0	0	-	500	-100.0%	500	0	-
PGE CITYGATE PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
N ROCKIES PIPE SWAP	720	0	0.0%	0	0.0%	720	0	0.0%
HUSTN SHIP CHNL PIPE SWP	0	2,160	-100.0%	0	0.0%	0	2,160	-100.0%
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
SOCAL PIPE SWAP	0	0	0.0%	10,000	-100.0%	10,000	0	0.0%
BRENT OIL LAST DAY	7,133	18,225	-60.9%	12,105	-41.1%	30,519	48,459	-37.0%
BRENT CALENDAR SWAP	1,551	49,783	-96.9%	480	223.1%	2,061	117,833	-98.3%
SINGAPORE JET FUEL CALEND	0	0	0.0%	0	0.0%	0	0	0.0%
ROTTERDAM 3.5%FUEL OIL CL	240	150	60.0%	0	0.0%	280	285	-1.8%
SINGAPORE FUEL OIL 180 CS	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL PHY	58,212	60,835	-4.3%	48,463	20.1%	174,793	196,870	-11.2%
HENRY HUB FINANCIAL LAST	1,184	1,241	-4.6%	1,685	-29.7%	4,091	7,863	-48.0%
RBOB PHY	47,042	25,032	87.9%	50,165	-6.2%	137,479	80,892	70.0%
NATURAL GAS PHY	2,160,968	1,373,922	57.3%	2,470,179	-12.5%	6,896,036	4,827,485	42.8%
CRUDE OIL APO	25,383	43,291	-41.4%	31,575	-19.6%	66,027	392,005	-83.2%
NATURAL GAS 3 M CSO FIN	28,256	1,500	1,783.7%	4,231	567.8%	36,057	9,310	287.3%
NATURAL GAS 1 M CSO FIN	2,500	600	316.7%	8,550	-70.8%	28,230	180,334	-84.3%
WTI CRUDE OIL 1 M CSO FI	233,050	158,750	46.8%	148,450	57.0%	609,472	633,920	-3.9%
CRUDE OIL PHY	3,665,686	3,749,156	-2.2%	4,112,961	-10.9%	12,350,511	11,241,294	9.9%
RBOB CALENDAR SWAP	0	1,575	-100.0%	1,125	-100.0%	1,173	1,913	-38.7%
RBOB 1MO CAL SPD OPTIONS	0	0	0.0%	0	-	0	0	0.0%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	-	0	0	0.0%
NY HARBOR HEAT OIL SWP	3,844	10,632	-63.8%	5,267	-27.0%	21,592	43,306	-50.1%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT BULLET SWAP	19,275	30,240	-36.3%	34,000	-43.3%	100,090	92,795	7.9%
HO 1 MONTH CLNDR OPTIONS	700	50	1,300.0%	0	0.0%	4,700	1,500	213.3%
NG HH 3 MONTH CAL	0	0	-	0	0.0%	250	0	-
CRUDE OIL 1MO	261,051	155,418	68.0%	172,835	51.0%	649,238	645,404	0.6%
WTI 6 MONTH CALENDAR OPTI	0	0	0.0%	0	-	0	0	0.0%
WTI 12 MONTH CALENDAR OPT	0	0	0.0%	0	0.0%	0	0	0.0%
NYMEX EUROPEAN GASOIL APO	0	0	0.0%	0	0.0%	0	204	-100.0%
NYMEX EUROPEAN GASOIL OPT	0	140	-100.0%	0	0.0%	0	220	-100.0%
PETRO OUTRIGHT EURO	0	0	0.0%	0	0.0%	0	30	-100.0%
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	0.0%	0	0	-
PETROCHEMICALS	2,130	587	262.9%	2,840	-25.0%	7,235	1,534	371.6%
NATURAL GAS SUMMER STRIP	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS OPTION ON CALE	2,100	580	262.1%	2,098	0.1%	11,338	4,900	131.4%

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CMEG Exchange Volume Report - Monthly

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Energy Options								
ELEC MISO PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
EUROPEAN JET KEROSENE NW	0	0	0.0%	60	-100.0%	60	0	0.0%
PJM CALENDAR STRIP	0	0	0.0%	0	0.0%	0	540	-100.0%
CRUDE OIL OUTRIGHTS	0	1,500	-100.0%	0	0.0%	150	1,500	-90.0%
APPALACHIAN COAL	0	0	0.0%	0	0.0%	0	40	-100.0%
NATURAL GAS 6 M CSO FIN	350	15,775	-97.8%	3,550	-90.1%	4,100	43,900	-90.7%
ELECTRICITY OFF PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC FINSETTLED	44	0	0.0%	30	46.7%	74	17	335.3%
SINGAPORE GASOIL CALENDAR	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS 5 M CSO FIN	550	700	-21.4%	0	0.0%	550	950	-42.1%
BRENT 1 MONTH CAL	0	0	0.0%	0	-	0	0	0.0%
ETHANOL SWAP	4,078	9,544	-57.3%	3,604	13.2%	14,272	19,947	-28.5%
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	0	0	0.0%	1,000	-100.0%	1,000	0	0.0%
MCCLOSKEY RCH BAY COAL	900	0	0.0%	0	0.0%	900	1,200	-25.0%
MCCLOSKEY ARA ARGS COAL	1,230	75	1,540.0%	4,560	-73.0%	5,790	3,675	57.6%
SHORT TERM	2,675	1,780	50.3%	2,870	-6.8%	10,690	4,270	150.4%
SHORT TERM CRUDE OIL	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS 12 M CSO FIN	0	0	-	0	0.0%	0	0	-
SHORT TERM NATURAL GAS	7,940	6,310	25.8%	6,567	20.9%	21,792	13,836	57.5%
COAL API4 INDEX	500	0	0.0%	450	11.1%	1,250	650	92.3%
COAL API2 INDEX	27,500	9,300	195.7%	30,409	-9.6%	90,434	38,340	135.9%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	0.0%	0	0	0.0%
COAL SWAP	40	360	-88.9%	131	-69.5%	371	2,065	-82.0%
DAILY CRUDE OIL	0	1,600	-100.0%	0	0.0%	0	8,000	-100.0%
PJM ELECTRIC	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WES HUB PEAK CAL MTH	2,100	0	-	8,340	-74.8%	10,440	0	-
1 MO GASOIL CAL SWAP SPR	0	0	-	0	0.0%	0	0	-
PJM WES HUB PEAK LMP 50MW	1,200	0	-	0	-	1,200	0	-
GASOLINE	872	0	0.0%	0	0.0%	872	0	0.0%
LLS CRUDE OIL	1,200	0	-	1,500	-20.0%	2,700	0	-
WTI CRUDE OIL 12 M CSO F	0	0	0.0%	0	-	0	0	0.0%

FX Futures

AUSTRALIAN DOLLAR	2,288,824	2,602,964	-12.1%	1,883,951	21.5%	6,445,831	6,213,778	3.7%
BRITISH POUND	2,574,369	2,854,732	-9.8%	2,024,962	27.1%	6,518,407	6,557,019	-0.6%
BRAZIL REAL	131,342	56,103	134.1%	71,383	84.0%	258,888	194,757	32.9%
CANADIAN DOLLAR	1,748,094	1,881,806	-7.1%	1,487,168	17.5%	5,030,034	4,552,321	10.5%
E-MINI EURO FX	96,909	177,108	-45.3%	88,901	9.0%	296,494	394,399	-24.8%
EURO FX	5,453,872	7,724,356	-29.4%	4,559,622	19.6%	14,090,634	16,924,377	-16.7%
E-MINI JAPANESE YEN	28,878	16,562	74.4%	44,222	-34.7%	114,593	61,367	86.7%
JAPANESE YEN	3,022,323	3,160,916	-4.4%	3,997,142	-24.4%	10,657,237	9,796,045	8.8%
MEXICAN PESO	1,065,809	1,156,571	-7.8%	1,178,519	-9.6%	3,333,428	2,760,441	20.8%
NEW ZEALND DOLLAR	494,360	486,195	1.7%	350,036	41.2%	1,294,215	1,204,180	7.5%
NKR/USD CROSS RATE	2,959	2,737	8.1%	1,124	163.3%	4,699	4,093	14.8%
RUSSIAN RUBLE	46,719	84,499	-44.7%	27,544	69.6%	107,983	132,815	-18.7%
S.AFRICAN RAND	20,444	26,014	-21.4%	9,755	109.6%	41,779	43,306	-3.5%

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CMEG Exchange Volume Report - Monthly

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FX Futures								
SWISS FRANC	531,230	537,176	-1.1%	559,616	-5.1%	1,497,416	1,533,926	-2.4%
AD/CD CROSS RATES	6	40	-85.0%	9	-33.3%	30	94	-68.1%
AD/JY CROSS RATES	4,259	4,348	-2.0%	4,429	-3.8%	17,245	10,337	66.8%
AD/NE CROSS RATES	114	26	338.5%	66	72.7%	297	114	160.5%
BP/JY CROSS RATES	1,334	2,109	-36.7%	1,536	-13.2%	4,902	4,927	-0.5%
BP/SF CROSS RATES	9	145	-93.8%	10	-10.0%	35	621	-94.4%
CD/JY CROSS RATES	3	26	-88.5%	4	-25.0%	9	52	-82.7%
EC/AD CROSS RATES	2,088	2,706	-22.8%	953	119.1%	5,509	3,758	46.6%
EC/CD CROSS RATES	3,252	5,406	-39.8%	2,698	20.5%	9,089	11,837	-23.2%
EC/NOK CROSS RATES	2	714	-99.7%	0	0.0%	5	719	-99.3%
EC/SEK CROSS RATES	713	880	-19.0%	54	1,220.4%	811	1,013	-19.9%
EFX/BP CROSS RATES	134,906	93,256	44.7%	65,072	107.3%	280,691	203,321	38.1%
EFX/JY CROSS RATES	71,908	48,950	46.9%	46,192	55.7%	158,282	136,945	15.6%
EFX/SF CROSS RATES	50,926	35,825	42.2%	34,270	48.6%	115,730	113,611	1.9%
SF/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
SKR/USD CROSS RATES	2,949	2,129	38.5%	1,030	186.3%	4,912	3,478	41.2%
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	2	-100.0%	0	0.0%	0	2	-100.0%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	476	291	63.6%	634	-24.9%	1,692	4,743	-64.3%
POLISH ZLOTY (EC)	4,934	55	8,870.9%	1,578	212.7%	11,609	55	21,007.3%
SHEKEL	0	5	-100.0%	0	0.0%	0	9	-100.0%
RMB USD	1,004	643	56.1%	594	69.0%	2,138	1,227	74.2%
KOREAN WON	49	59	-16.9%	15	226.7%	71	72	-1.4%
TURKISH LIRA	2	65	-96.9%	0	0.0%	2	85	-97.6%
TURKISH LIRA (EU)	0	2	-100.0%	0	0.0%	0	6	-100.0%
E-MICRO EUR/USD	347,983	366,578	-5.1%	331,430	5.0%	1,112,205	912,937	21.8%
E-MICRO GBP/USD	55,610	39,194	41.9%	65,633	-15.3%	167,937	107,287	56.5%
E-MICRO USD/CAD	13	0	0.0%	2	550.0%	15	2	650.0%
E-MICRO USD/CHF	1	1	0.0%	0	0.0%	1	1	0.0%
E-MICRO USD/JPY	2	24	-91.7%	0	0.0%	2	25	-92.0%
E-MICRO AUD/USD	91,810	43,794	109.6%	80,832	13.6%	260,681	157,694	65.3%
MICRO CHF/USD	4,332	2,745	57.8%	1,994	117.3%	8,421	10,181	-17.3%
INDIAN RUPEE	9,754	14,147	-31.1%	10,338	-5.6%	32,447	32,564	-0.4%
E-MICRO USD/CNH	10	143	-93.0%	6	66.7%	48	226	-78.8%
CHINESE RENMINBI (CNH)	1,725	935	84.5%	1,363	26.6%	5,835	2,253	159.0%
E-MICRO JPY/USD	24,557	12,068	103.5%	35,411	-30.7%	83,672	46,927	78.3%
E-MICRO CAD/USD	19,721	15,986	23.4%	16,446	19.9%	54,256	44,072	23.1%
E-MICRO INR/USD	888	364	144.0%	516	72.1%	1,501	1,372	9.4%
USDZAR	0	78	-100.0%	4	-100.0%	4	153	-97.4%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	-	0	0	0.0%

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FX Options								
AUSTRALIAN DOLLAR	144,165	163,566	-11.9%	121,883	18.3%	424,431	400,054	6.1%
BRITISH POUND	201,429	365,142	-44.8%	253,896	-20.7%	661,853	807,014	-18.0%
BRAZIL REAL	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR	141,751	122,383	15.8%	192,744	-26.5%	571,373	357,892	59.6%
EURO FX	878,013	1,495,294	-41.3%	1,066,644	-17.7%	2,688,333	3,527,826	-23.8%
JAPANESE YEN	282,638	204,223	38.4%	390,099	-27.5%	1,004,364	626,670	60.3%
MEXICAN PESO	1,382	2,322	-40.5%	3,705	-62.7%	7,762	5,182	49.8%
NEW ZEALND DOLLAR	0	0	0.0%	0	0.0%	0	13	-100.0%
RUSSIAN RUBLE	0	0	0.0%	844	-100.0%	1,017	0	0.0%
SWISS FRANC	5,724	21,560	-73.5%	9,184	-37.7%	24,382	77,311	-68.5%
JAPANESE YEN (EU)	331	101	227.7%	1,145	-71.1%	2,129	870	144.7%
EURO FX (EU)	2,692	10,360	-74.0%	4,261	-36.8%	12,890	22,270	-42.1%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	458	3	15,166.7%	478	-4.2%	1,506	1,125	33.9%
BRITISH POUND (EU)	1,670	906	84.3%	1,488	12.2%	5,187	2,921	77.6%
AUSTRALIAN DLR (EU)	0	15	-100.0%	504	-100.0%	917	217	322.6%

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Commodities and Alternative Investments								
Futures								
CORN	6,061,119	6,111,206	-0.8%	7,858,482	-22.9%	19,797,660	18,391,049	7.6%
SOYBEAN	4,455,318	4,011,214	11.1%	5,203,777	-14.4%	13,505,182	12,448,873	8.5%
SOYBEAN MEAL	1,696,459	1,627,749	4.2%	2,055,464	-17.5%	5,299,565	5,049,346	5.0%
SOYBEAN OIL	1,866,019	1,683,476	10.8%	2,310,910	-19.3%	5,890,172	6,017,758	-2.1%
OATS	14,663	12,461	17.7%	25,543	-42.6%	55,840	47,002	18.8%
ROUGH RICE	16,050	12,008	33.7%	35,556	-54.9%	66,451	53,806	23.5%
MINI CORN	8,523	11,090	-23.1%	7,300	16.8%	22,214	35,019	-36.6%
MINI SOYBEAN	19,640	18,577	5.7%	11,594	69.4%	41,710	66,061	-36.9%
MINI WHEAT	5,300	6,700	-20.9%	4,420	19.9%	13,934	18,103	-23.0%
LIVE CATTLE	1,187,388	1,163,545	2.0%	956,208	24.2%	3,271,234	3,364,458	-2.8%
FEEDER CATTLE	245,203	223,149	9.9%	201,016	22.0%	634,716	655,510	-3.2%
LEAN HOGS	797,006	961,823	-17.1%	645,429	23.5%	2,107,657	2,588,165	-18.6%
LUMBER	16,933	14,710	15.1%	14,415	17.5%	44,688	45,150	-1.0%
MILK	19,533	23,844	-18.1%	20,574	-5.1%	60,876	83,749	-27.3%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	6,950	4,491	54.8%	5,311	30.9%	19,303	10,003	93.0%
BUTTER CS	3,299	2,863	15.2%	4,358	-24.3%	10,742	8,097	32.7%
CLASS IV MILK	208	679	-69.4%	260	-20.0%	1,450	2,636	-45.0%
DRY WHEY	702	1,256	-44.1%	1,353	-48.1%	3,739	6,003	-37.7%
GSCI EXCESS RETURN FUT	76,259	61,449	24.1%	627	12,062.5%	79,338	67,323	17.8%
GOLDMAN SACHS	27,365	29,086	-5.9%	26,856	1.9%	82,982	87,503	-5.2%
ETHANOL	15,335	17,508	-12.4%	11,923	28.6%	41,409	54,651	-24.2%
HDD WEATHER	0	300	-100.0%	152	-100.0%	428	2,102	-79.6%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	50	-100.0%
CDD SEASONAL STRIP	750	50	1,400.0%	0	0.0%	750	50	1,400.0%
HDD WEATHER EUROPEAN	100	0	0.0%	500	-80.0%	600	0	0.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
HDD EURO SEASONAL STRIP	50	0	0.0%	0	0.0%	50	0	0.0%
WKLY AVG TEMP	0	0	0.0%	0	-	0	0	0.0%
HOUSING INDEX	2	12	-83.3%	8	-75.0%	19	24	-20.8%
DOW-UBS COMMOD INDEX	62,205	40,980	51.8%	19,261	223.0%	104,481	66,258	57.7%
COTTON	6	44	-86.4%	255	-97.6%	280	111	152.3%
COCOA TAS	61	78	-21.8%	278	-78.1%	688	181	280.1%
COFFEE	21	48	-56.3%	33	-36.4%	66	234	-71.8%
SUGAR 11	12	131	-90.8%	48	-75.0%	182	537	-66.1%
GRAIN BASIS SWAPS	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	12,012	9,282	29.4%	11,610	3.5%	34,286	30,366	12.9%
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	1,905	2,310	-17.5%	3,300	-42.3%	8,460	6,980	21.2%
S&P GSCI ENHANCED ER SWAP	26,144	26,144	0.0%	0	0.0%	26,144	26,144	0.0%
CHI WHEAT	2,084,520	2,394,829	-13.0%	3,224,744	-35.4%	7,129,942	6,792,869	5.0%
KC WHEAT	621,435	513,654	21.0%	871,036	-28.7%	2,020,219	1,698,966	18.9%
Intercommodity Spread	0	0	-	0	0.0%	0	0	-
DJ_UBS ROLL SELECT INDEX FU	664	2,680	-75.2%	83	700.0%	747	3,016	-75.2%
MALAYSIAN PALM SWAP	14,920	3,680	305.4%	8,644	72.6%	28,364	10,800	162.6%

Commodities and Alternative Investments
Options

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CMEG Exchange Volume Report - Monthly

	VOLUME MAR 2016	VOLUME MAR 2015	% CHG	VOLUME FEB 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Options								
CORN	1,771,842	2,014,243	-12.0%	1,243,907	42.4%	4,336,876	5,446,221	-20.4%
SOYBEAN	1,840,324	1,477,599	24.5%	1,271,202	44.8%	4,249,167	4,571,969	-7.1%
SOYBEAN MEAL	167,545	222,480	-24.7%	143,467	16.8%	462,425	691,338	-33.1%
SOYBEAN OIL	269,964	139,686	93.3%	157,486	71.4%	578,340	460,055	25.7%
SOYBEAN CRUSH	546	40	1,265.0%	670	-18.5%	1,888	242	680.2%
OATS	1,351	1,436	-5.9%	681	98.4%	3,120	5,778	-46.0%
ROUGH RICE	1,971	1,861	5.9%	2,537	-22.3%	6,747	4,353	55.0%
WHEAT	0	0	0.0%	0	0.0%	0	485	-100.0%
LIVE CATTLE	434,680	327,801	32.6%	362,955	19.8%	1,187,425	977,123	21.5%
FEEDER CATTLE	37,587	39,938	-5.9%	27,918	34.6%	99,576	115,935	-14.1%
LEAN HOGS	128,286	307,653	-58.3%	130,164	-1.4%	424,418	786,230	-46.0%
LUMBER	958	1,019	-6.0%	1,020	-6.1%	3,030	3,498	-13.4%
MILK	22,085	23,987	-7.9%	22,998	-4.0%	66,349	80,463	-17.5%
MLK MID	39	36	8.3%	18	116.7%	123	110	11.8%
NFD MILK	2,418	5,484	-55.9%	3,345	-27.7%	13,134	9,420	39.4%
BUTTER CS	832	927	-10.2%	1,978	-57.9%	4,931	3,019	63.3%
CLASS IV MILK	329	419	-21.5%	213	54.5%	951	1,741	-45.4%
DRY WHEY	65	646	-89.9%	123	-47.2%	208	1,485	-86.0%
HDD WEATHER	0	0	0.0%	0	0.0%	0	2,800	-100.0%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	2,000	-100.0%
CDD SEASONAL STRIP	13,500	20,500	-34.1%	0	0.0%	13,500	27,000	-50.0%
HDD WEATHER EUROPEAN	0	0	0.0%	5,500	-100.0%	5,500	1,000	450.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	4,000	-100.0%
HOUSING INDEX	0	0	0.0%	0	-	0	0	0.0%
CORN NEARBY+2 CAL SPRD	950	2,505	-62.1%	1,032	-7.9%	4,313	4,969	-13.2%
SOYBN NEARBY+2 CAL SPRD	300	0	0.0%	50	500.0%	350	0	0.0%
WHEAT NEARBY+2 CAL SPRD	6,626	15,057	-56.0%	10,302	-35.7%	18,207	29,436	-38.1%
JULY-DEC CORN CAL SPRD	6,050	1,005	502.0%	2,450	146.9%	12,096	8,454	43.1%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	3,158	5,680	-44.4%	2,532	24.7%	7,092	13,040	-45.6%
JULY-DEC WHEAT CAL SPRD	1,298	786	65.1%	6,675	-80.6%	10,495	2,791	276.0%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
NOV-NOV SOYBEAN CAL SPRD	129	33	290.9%	0	0.0%	129	33	290.9%
LV CATL CSO	0	2	-100.0%	25	-100.0%	25	37	-32.4%
SOYMEAL NEARBY+2 CAL SPRD	2,475	100	2,375.0%	0	0.0%	2,475	300	725.0%
SBIN HURR	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	6,430	5,351	20.2%	6,682	-3.8%	18,574	17,564	5.8%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
DEC-DEC CORN CAL SPRD	1,078	128	742.2%	700	54.0%	1,778	280	535.0%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	0	25	-100.0%
SNOWFALL	0	0	0.0%	0	-	0	0	0.0%
WHEAT-CORN IC50	0	300	-100.0%	141	-100.0%	5,236	4,500	16.4%
DEC-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	0	100	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
CHI WHEAT	713,263	652,061	9.4%	503,205	41.7%	1,865,171	1,718,251	8.6%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAR 2016	VOLUME MAR 2015	% CHG	VOLUME FEB 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Options								
KC WHEAT	36,209	43,799	-17.3%	32,952	9.9%	87,832	160,886	-45.4%
MAR-JULY CORN CAL SPRD	0	0	0.0%	41	-100.0%	2,420	0	0.0%
Intercommodity Spread	0	0	0.0%	1,600	-100.0%	1,850	0	0.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	0	0	-
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	0	5,430	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	1,600	-100.0%	1,650	316	422.2%
DEC-JUL SOYBEAN OIL CSO	0	0	0.0%	0	-	0	0	0.0%
NOV-DEC SOYBEAN CSO	0	0	0.0%	0	-	0	0	0.0%
Foreign Exchange Futures								
CHILEAN PESO	4	0	0.0%	0	0.0%	10	10	0.0%
Ags Futures								
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	107,644,609	110,503,260	-2.6%	149,685,938	-28.1%	374,395,455	362,680,252	3.2%
Equity Index Futures	56,619,175	51,065,017	10.9%	56,568,763	0.1%	177,613,698	136,183,773	30.4%
Metals Futures	9,234,544	7,187,171	28.5%	8,390,998	10.1%	24,504,003	20,130,788	21.7%
Energy Futures	43,971,906	35,128,895	25.2%	47,543,124	-7.5%	133,269,156	111,909,832	19.1%
FX Futures	18,341,472	21,461,478	-14.5%	16,987,064	8.0%	52,031,722	52,185,544	-0.3%
Commodities and Alternative Invest	19,364,079	18,993,106	2.0%	23,541,328	-17.7%	60,406,568	57,738,953	4.6%
Foreign Exchange Futures	4	0	0.0%	0	0.0%	10	10	0.0%
Ags Futures	0	0	0.0%	0	0.0%	0	0	0.0%
TOTAL FUTURES	255,175,789	244,338,927	4.4%	302,717,215	-15.7%	822,220,612	740,829,152	11.0%
TOTAL OPTIONS GROUP								
Equity Index Options	11,915,033	11,096,898	7.4%	13,010,609	-8.4%	39,079,959	32,632,915	19.8%
Interest Rate Options	32,827,445	31,762,535	3.4%	43,090,114	-23.8%	128,623,751	98,706,533	30.3%
Metals Options	1,042,261	840,412	24.0%	1,347,464	-22.7%	3,206,019	2,352,856	36.3%
Energy Options	6,572,254	5,730,811	14.7%	7,180,580	-8.5%	21,309,087	18,669,446	14.1%
FX Options	1,660,253	2,385,875	-30.4%	2,046,875	-18.9%	5,406,144	5,829,365	-7.3%
Commodities and Alternative Invest	5,472,288	5,312,562	3.0%	3,946,169	38.7%	13,497,401	15,162,677	-11.0%
TOTAL OPTIONS	59,489,534	57,129,093	4.1%	70,621,811	-15.8%	211,122,361	173,353,792	21.8%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAR 2016	VOLUME MAR 2015	% CHG	VOLUME FEB 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
TOTAL COMBINED								
Interest Rate	140,472,054	142,265,795	-1.3%	192,776,052	-27.1%	503,019,206	461,386,785	9.0%
Equity Index	68,534,208	62,161,915	10.3%	69,579,372	-1.5%	216,693,657	168,816,688	28.4%
Metals	10,276,805	8,027,583	28.0%	9,738,462	5.5%	27,710,022	22,483,644	23.2%
Energy	50,544,160	40,859,706	23.7%	54,723,704	-7.6%	154,578,243	130,579,278	18.4%
FX	20,001,725	23,847,353	-16.1%	19,033,939	5.1%	57,437,866	58,014,909	-1.0%
Commodities and Alternative Invest	24,836,367	24,305,668	2.2%	27,487,497	-9.6%	73,903,969	72,901,630	1.4%
Foreign Exchange	4	0	0.0%	0	0.0%	10	10	0.0%
Ags	0	0	0.0%	0	0.0%	0	0	0.0%
GRAND TOTAL	314,665,323	301,468,020	4.4%	373,339,026	-15.7%	1,033,342,973	914,182,944	13.0%

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