



CMEG Exchange Volume Report - Monthly

	VOLUME JUL 2016	VOLUME JUL 2015	% CHG	VOLUME JUN 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	4,734,864	5,453,908	-13.2%	5,736,551	-17.5%	39,931,686	44,493,194	-10.3%
10-YR NOTE	23,198,014	23,574,650	-1.6%	28,364,536	-18.2%	199,542,546	199,704,649	-0.1%
5-YR NOTE	11,120,887	12,668,175	-12.2%	15,245,518	-27.1%	110,733,162	110,192,937	0.5%
2-YR NOTE	5,000,155	4,983,699	0.3%	6,095,033	-18.0%	45,097,417	49,157,219	-8.3%
FED FUND	2,218,809	1,733,693	28.0%	4,054,459	-45.3%	18,724,317	9,330,217	100.7%
EUROYEN	0	0	0.0%	0	-	0	0	0.0%
EURODOLLARS	49,539,882	45,717,276	8.4%	56,564,712	-12.4%	366,686,407	357,504,123	2.6%
5-YR SWAP RATE	48,044	28,523	68.4%	91,509	-47.5%	442,372	376,080	17.6%
2-YR SWAP RATE	2	40	-95.0%	13	-84.6%	4,411	20,093	-78.0%
10-YR SWAP RATE	30,619	31,281	-2.1%	92,211	-66.8%	336,763	437,511	-23.0%
7-YR SWAP	0	0	-	0	0.0%	3,052	0	-
1-MONTH EURODOLLAR	849	7,758	-89.1%	2,101	-59.6%	9,230	39,731	-76.8%
ULTRA T-BOND	1,693,359	1,908,923	-11.3%	2,143,774	-21.0%	15,724,160	16,880,664	-6.9%
30-YR SWAP RATE	1,296	1,506	-13.9%	2,836	-54.3%	12,779	26,928	-52.5%
Ultra 10-Year Note	1,238,847	0	-	1,486,227	-16.6%	7,347,285	0	-
EURO 5YR BUNDLE	0	0	0.0%	0	0.0%	0	38	-100.0%
3YR BUNDLE	0	0	0.0%	0	0.0%	0	168	-100.0%
2YR BUNDLE	0	0	0.0%	0	0.0%	0	595	-100.0%
Interest Rate Options								
30-YR BOND	1,631,855	2,407,036	-32.2%	2,236,355	-27.0%	12,147,368	12,974,986	-6.4%
10-YR NOTE	6,846,723	9,506,995	-28.0%	10,935,090	-37.4%	53,834,901	64,879,626	-17.0%
5-YR NOTE	1,484,907	1,893,805	-21.6%	2,935,569	-49.4%	14,428,909	12,471,086	15.7%
2-YR NOTE	90,260	138,392	-34.8%	199,292	-54.7%	972,337	1,456,693	-33.3%
FED FUND	6,713	15,227	-55.9%	10,135	-33.8%	58,538	204,544	-71.4%
FLEX 30-YR BOND	0	0	0.0%	0	-	0	0	0.0%
EURODOLLARS	16,734,090	9,911,189	68.8%	14,277,483	17.2%	106,108,474	60,165,434	76.4%
EURO MIDCURVE	10,140,305	10,479,306	-3.2%	10,610,214	-4.4%	80,265,228	73,795,482	8.8%
ULTRA T-BOND	7,109	6,605	7.6%	6,841	3.9%	37,990	77,204	-50.8%
Ultra 10-Year Note	2,840	0	-	244	1,063.9%	4,770	0	-

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Equity Index Futures								
\$25 DJ	0	0	0.0%	0	-	0	0	0.0%
DJIA	0	0	0.0%	0	0.0%	0	37,166	-100.0%
MINI \$5 DOW	2,600,003	3,063,681	-15.1%	4,152,048	-37.4%	25,777,742	21,773,236	18.4%
E-MINI S&P500	31,172,356	32,990,142	-5.5%	48,582,959	-35.8%	282,590,993	226,297,842	24.9%
S&P 500	106,235	131,114	-19.0%	344,520	-69.2%	1,385,847	1,685,366	-17.8%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	0	0.0%
E-MINI MIDCAP	305,479	369,498	-17.3%	654,024	-53.3%	3,238,356	2,890,294	12.0%
S&P 400 MIDCAP	0	0	0.0%	0	0.0%	0	6,922	-100.0%
S&P 500 GROWTH	8	7	14.3%	49	-83.7%	163	226	-27.9%
S&P 500/VALUE	5,982	5	119,540.0%	14,966	-60.0%	89,133	236	37,668.2%
E-MINI RUSSELL 1000	107	0	-	365	-70.7%	3,717	0	-
E-MINI NASDAQ 100	3,857,755	5,100,747	-24.4%	6,044,972	-36.2%	40,534,975	36,053,548	12.4%
NASDAQ	0	0	0.0%	0	0.0%	0	91,150	-100.0%
NIKKEI 225 (\$) STOCK	349,588	326,223	7.2%	481,003	-27.3%	2,938,053	2,375,575	23.7%
NIKKEI 225 (YEN) STOCK	1,111,355	950,953	16.9%	1,425,943	-22.1%	9,543,574	7,033,796	35.7%
DJ US REAL ESTATE	15,276	9,618	58.8%	30,848	-50.5%	123,371	88,280	39.7%
NASDAQ BIOTECH	124	122	1.6%	0	0.0%	124	1,108	-88.8%
E-MICRO NIFTY	0	0	-	0	0.0%	0	0	-
S&P ENERGY SECTOR	7,084	7,502	-5.6%	15,143	-53.2%	63,797	43,662	46.1%
S&P TECHNOLOGY SECTOR	3,754	2,490	50.8%	17,692	-78.8%	44,933	29,470	52.5%
S&P MATERIALS SECTOR	6,743	1,794	275.9%	8,776	-23.2%	38,531	24,524	57.1%
S&P HEALTH CARE SECTOR	6,295	4,581	37.4%	31,992	-80.3%	84,662	79,563	6.4%
S&P UTILITIES SECTOR	15,122	6,281	140.8%	60,484	-75.0%	172,434	74,309	132.0%
S&P FINANCIAL SECTOR	5,053	2,996	68.7%	17,577	-71.3%	85,792	26,326	225.9%
S&P INDUSTRIAL SECTOR	4,048	2,524	60.4%	21,965	-81.6%	55,187	20,604	167.8%
IBOVESPA INDEX	382	619	-38.3%	1,025	-62.7%	4,663	2,665	75.0%
S&P CONSUMER DSCRTNRY SE	7,790	4,080	90.9%	24,476	-68.2%	80,355	65,998	21.8%
S&P CONSUMER STAPLES SECT	8,987	8,055	11.6%	81,066	-88.9%	205,127	74,318	176.0%
FT-SE 100	1,945	0	-	2,663	-27.0%	12,693	0	-
E-MINI RUSSELL 1000 GROWTH	114	0	-	164	-30.5%	2,276	0	-
E-MINI RUSSELL 1000 VALUE	139	0	-	2,092	-93.4%	6,025	0	-
Equity Index Options								
DJIA	0	0	0.0%	0	0.0%	0	32	-100.0%
MINI \$5 DOW	6,917	6,477	6.8%	9,353	-26.0%	93,165	71,735	29.9%
E-MINI S&P500	2,046,984	6,771,906	-69.8%	3,839,567	-46.7%	38,816,093	42,826,150	-9.4%
S&P 500	144,025	1,036,966	-86.1%	312,514	-53.9%	4,432,998	5,100,347	-13.1%
E-MINI MIDCAP	1	1	0.0%	0	0.0%	10	28	-64.3%
E-MINI NASDAQ 100	147,233	99,664	47.7%	208,890	-29.5%	1,570,714	784,120	100.3%
NASDAQ	0	0	0.0%	0	0.0%	0	30	-100.0%
EOM S&P 500	278,989	157,688	76.9%	211,989	31.6%	1,251,252	715,940	74.8%
EOM EMINI S&P	1,984,780	1,620,184	22.5%	2,216,541	-10.5%	10,974,698	7,709,534	42.4%
EOW1 S&P 500	55,592	33,072	68.1%	75,446	-26.3%	384,851	220,800	74.3%
EOW1 EMINI S&P 500	814,044	745,771	9.2%	1,327,093	-38.7%	6,499,409	6,215,790	4.6%
EOW2 S&P 500	110,629	78,410	41.1%	231,786	-52.3%	886,476	535,193	65.6%
EOW2 EMINI S&P 500	752,439	1,269,678	-40.7%	1,228,254	-38.7%	6,834,181	6,827,362	0.1%
EOW4 EMINI S&P 500	1,108,737	1,059,400	4.7%	1,716,478	-35.4%	7,608,849	5,944,969	28.0%
EOW3 EMINI S&P 500	3,826,861	0	-	3,643,923	5.0%	9,091,082	0	-
EOW3 S&P 500	461,051	0	-	717,869	-35.8%	1,421,889	0	-

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Metals Futures								
COMEX GOLD	5,798,480	4,554,785	27.3%	4,936,322	17.5%	34,709,127	25,659,376	35.3%
E-MINI SILVER	0	0	0.0%	0	-	0	0	0.0%
COMEX MINY COPPER	334	501	-33.3%	560	-40.4%	4,116	6,070	-32.2%
COMEX SILVER	1,458,746	988,399	47.6%	1,828,292	-20.2%	10,311,808	7,856,950	31.2%
COMEX COPPER	1,510,169	1,410,276	7.1%	2,148,740	-29.7%	11,890,930	9,915,019	19.9%
NYMEX HOT ROLLED STEEL	3,415	6,478	-47.3%	4,454	-23.3%	33,196	30,279	9.6%
NYMEX PLATINUM	279,689	262,007	6.7%	435,018	-35.7%	2,173,484	1,977,584	9.9%
URANIUM	0	0	0.0%	400	-100.0%	6,493	2,347	176.7%
PALLADIUM	104,219	102,665	1.5%	94,937	9.8%	773,833	750,509	3.1%
E-MICRO GOLD	97,398	37,325	160.9%	115,919	-16.0%	667,510	197,345	238.2%
COPPER	30	437	-93.1%	651	-95.4%	2,838	2,585	9.8%
SILVER	12,077	8,838	36.6%	9,572	26.2%	59,210	60,684	-2.4%
FERROUS PRODUCTS	0	0	0.0%	90	-100.0%	510	550	-7.3%
Gold Kilo	3,717	3,094	20.1%	4,193	-11.4%	35,938	24,932	44.1%
ALUMINUM	2,826	174	1,524.1%	3,952	-28.5%	19,126	2,389	700.6%
LNDN ZINC	35	67	-47.8%	36	-2.8%	186	68	173.5%
COMEX E-Mini SILVER	2,179	917	137.6%	1,573	38.5%	8,560	6,378	34.2%
Aluminium MW Trans Prem Platts	6,192	3,809	62.6%	7,600	-18.5%	43,399	21,232	104.4%
COMEX E-Mini GOLD	15,804	7,432	112.6%	11,984	31.9%	80,676	40,721	98.1%
METALS	0	0	-	5	-100.0%	5	0	-
IRON ORE 58 CHINA TSI FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
IRON ORE 62 CHINA TSI FUTURE	12,551	11,495	9.2%	8,985	39.7%	123,334	67,344	83.1%
IRON ORE 62 CHINA PLATTS FU	0	150	-100.0%	0	0.0%	2,470	2,508	-1.5%
Metals Options								
COMEX GOLD	585,536	845,923	-30.8%	893,179	-34.4%	5,783,901	4,492,957	28.7%
COMEX SILVER	134,625	121,351	10.9%	98,847	36.2%	800,592	804,464	-0.5%
COMEX COPPER	5,791	2,086	177.6%	2,443	137.0%	19,314	15,188	27.2%
NYMEX PLATINUM	2,657	3,897	-31.8%	1,052	152.6%	27,685	41,474	-33.2%
PALLADIUM	5,392	2,727	97.7%	1,837	193.5%	21,488	27,728	-22.5%
SHORT TERM GOLD	0	0	0.0%	0	-	0	0	0.0%
COPPER	0	0	0.0%	0	0.0%	0	10	-100.0%
SILVER	196	97	102.1%	0	0.0%	229	1,142	-79.9%
SHORT TERM	0	0	0.0%	0	-	0	0	0.0%
GOLD	5,311	1,635	224.8%	4,046	31.3%	28,916	13,821	109.2%
IRON ORE 62 CHINA TSI CALL O	1,230	6,570	-81.3%	390	215.4%	33,201	14,310	132.0%
IRON ORE 62 CHINA TSI PUT OP	5,162	7,950	-35.1%	2,100	145.8%	23,386	38,670	-39.5%
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	952	766	24.3%	678	40.4%	4,898	5,882	-16.7%
HOUSTON SHIP CHANNEL BASI	1,860	3,227	-42.4%	2,711	-31.4%	24,668	27,149	-9.1%
NORTHWEST ROCKIES BASIS S	6,806	16,948	-59.8%	11,451	-40.6%	127,801	49,608	157.6%

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Energy Futures								
HEATING OIL VS ICE GASOIL	0	0	0.0%	0	0.0%	0	0	0.0%
FUEL OIL CRACK VS ICE	5,217	2,329	124.0%	3,241	61.0%	28,762	24,703	16.4%
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	32	306	-89.5%
NGPL MIDCONTINENT INDEX	620	0	0.0%	1,457	-57.4%	7,227	180	3,915.0%
NGPL TEXOK INDEX	0	0	0.0%	0	0.0%	60	186	-67.7%
CENTERPOINT BASIS SWAP	906	2,920	-69.0%	72	1,158.3%	9,950	18,158	-45.2%
NATURAL GAS	148,041	85,832	72.5%	184,715	-19.9%	868,891	530,615	63.8%
HTG OIL	116	24	383.3%	84	38.1%	5,402	96	5,527.1%
LTD NAT GAS	176,514	214,059	-17.5%	236,232	-25.3%	1,608,546	1,509,737	6.5%
GASOIL MINI CALENDAR SWAP	141	304	-53.6%	333	-57.7%	1,838	2,017	-8.9%
GASOIL 0.1 ROTTERDAM BARG	0	0	0.0%	0	0.0%	0	10	-100.0%
N ROCKIES PIPE SWAP	0	991	-100.0%	0	0.0%	0	991	-100.0%
HUSTN SHIP CHNL PIPE SWP	0	4,073	-100.0%	0	0.0%	0	4,073	-100.0%
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
SOCAL PIPE SWAP	0	488	-100.0%	0	0.0%	5,600	488	1,047.5%
PANHANDLE PIPE SWAP	0	314	-100.0%	0	0.0%	0	314	-100.0%
BRENT OIL LAST DAY	1,634,124	2,619,158	-37.6%	1,718,859	-4.9%	14,219,424	15,913,661	-10.6%
BRENT CALENDAR SWAP	2,919	2,590	12.7%	2,068	41.2%	16,917	47,916	-64.7%
GASOIL 0.1 CARGOES CIF NE	0	0	0.0%	0	0.0%	0	10	-100.0%
GASOIL 0.1 RDAM BRGS VS I	5	0	0.0%	0	0.0%	60	50	20.0%
GASOIL 0.1 CIF NWE VS ISE	0	0	0.0%	0	0.0%	0	266	-100.0%
NY H OIL PLATTS VS NYMEX	0	41	-100.0%	0	0.0%	0	976	-100.0%
MARS (ARGUS) VS WTI SWAP	805	6,943	-88.4%	1,910	-57.9%	33,128	37,982	-12.8%
MARS (ARGUS) VS WTI TRD M	11,045	60	18,308.3%	10,847	1.8%	66,704	9,601	594.8%
WTS (ARGUS) VS WTI TRD MT	1,010	590	71.2%	491	105.7%	7,726	14,061	-45.1%
SINGAPORE 180CST BALMO	15	95	-84.2%	38	-60.5%	382	297	28.6%
SINGAPORE 380CST BALMO	135	296	-54.4%	155	-12.9%	1,008	996	1.2%
SINGAPORE JET KERO BALMO	0	25	-100.0%	0	0.0%	56	325	-82.8%
SINGAPORE NAPHTHA BALMO	0	0	0.0%	0	0.0%	20	0	0.0%
DUBAI CRUDE OIL BALMO	275	0	0.0%	0	0.0%	275	100	175.0%
EURO 3.5% FUEL OIL RDAM B	182	385	-52.7%	262	-30.5%	2,121	4,367	-51.4%
EURO 1% FUEL OIL NEW BALM	0	0	0.0%	0	0.0%	210	35	500.0%
NY HARBOR 1% FUEL OIL BAL	0	0	0.0%	0	0.0%	30	259	-88.4%
GULF COAST 3% FUEL OIL BA	262	964	-72.8%	192	36.5%	5,369	8,316	-35.4%
PREMIUM UNLND 10P FOB MED	294	211	39.3%	261	12.6%	2,155	2,535	-15.0%
GASOIL 10P CRG CIF NW VS	0	10	-100.0%	0	0.0%	10	50	-80.0%
GASOIL 0.1 CRG CIF NW VS	0	0	0.0%	0	0.0%	5	10	-50.0%
BRENT CFD SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
JET FUEL CRG CIF NEW VS I	0	0	0.0%	0	0.0%	30	17	76.5%
3.5% FUEL OIL CID MED SWA	121	10	1,110.0%	131	-7.6%	1,751	255	586.7%
ARGUS PROPAN FAR EST INDE	1,671	396	322.0%	1,713	-2.5%	10,993	2,162	408.5%
ULSD 10PPM CIF VS ICE GAS	0	10	-100.0%	0	0.0%	35	20	75.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	0.0%	0	0.0%	5	0	0.0%
JET FUEL BRG FOB RDM VS I	0	0	0.0%	0	0.0%	2	10	-80.0%
PJM NILL DA OFF-PEAK	28,617	62,265	-54.0%	192,216	-85.1%	527,055	85,191	518.7%
PJM AECO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	6,350	6,470	-1.9%	7,640	-16.9%	14,755	6,470	128.1%
PJM BGE DA PEAK	0	0	0.0%	0	0.0%	1,275	0	0.0%
PJM BGE DA OFF-PEAK	0	0	0.0%	0	0.0%	23,400	0	0.0%
PJM DPL DA PEAK	0	0	0.0%	0	-	0	0	0.0%

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	VOLUME JUL 2016	VOLUME JUL 2015	% CHG	VOLUME JUN 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
PJM DPL DA OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM EASTERNH DA PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM JCPL DA PEAK	0	0	0.0%	0	0.0%	0	650	-100.0%
PJM JCPL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	15,360	-100.0%
PJM PEPCO DA PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM PEPCO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	7,440	-100.0%
PJM PPL DA PEAK	0	0	0.0%	0	0.0%	0	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%	5,100	0	0.0%
PJM PSEG DA OFF-PEAK	0	0	0.0%	0	0.0%	163,800	0	0.0%
PJM WESTHDA PEAK	20,320	5,625	261.2%	1,318	1,441.7%	42,598	5,625	657.3%
PJM WESTH DA OFF-PEAK	375,680	94,080	299.3%	31,840	1,079.9%	825,010	94,080	776.9%
PJM WESTH RT PEAK	59,808	20,475	192.1%	57,786	3.5%	449,328	20,475	2,094.5%
PJM WESTH RT OFF-PEAK	962,311	444,960	116.3%	465,794	106.6%	5,428,596	510,816	962.7%
ALGONQUIN CITYGATES BASIS	1,588	541	193.5%	536	196.3%	5,417	725	647.2%
TCO NG INDEX SWAP	0	3,904	-100.0%	0	0.0%	0	3,904	-100.0%
TENNESSEE 500 LEG NG INDE	0	0	0.0%	0	-	0	0	0.0%
MICHCON NG INDEX SWAP	1,840	0	-	0	-	1,840	0	-
CIG ROCKIES NG INDEX SWA	124	0	-	0	0.0%	1,054	0	-
TENNESSEE 500 LEG NG SWIN	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 CIF MED SWAP	0	0	-	0	0.0%	75	0	-
GASOIL 0.1CIF MED VS ICE	40	0	0.0%	0	0.0%	120	71	69.0%
ULSD 10PPM CIF MED SWAP	0	0	0.0%	0	0.0%	45	0	0.0%
ULSD 10PPM CIF MED VS ICE	46	15	206.7%	0	0.0%	154	601	-74.4%
BRENT BALMO SWAP	40	420	-90.5%	0	0.0%	810	4,080	-80.1%
ICE GASOIL BALMO SWAP	0	0	0.0%	0	-	0	0	0.0%
JET FUEL CARGOES CIF NEW	0	0	0.0%	0	-	0	0	0.0%
ULSD 10PPM CIF NW BALMO S	0	0	0.0%	0	-	0	0	0.0%
ULSD 10PPM CIF MED BALMO	0	0	-	0	0.0%	38	0	-
PERMIAN BASIS SWAP	3,720	2,220	67.6%	4,018	-7.4%	26,222	8,084	224.4%
Tetco ELA Basis	0	0	0.0%	0	0.0%	0	368	-100.0%
PANHANDLE INDEX SWAP FUTU	0	0	-	1,922	-100.0%	2,480	0	-
GULF COAST JET FUEL CLNDR	192	129	48.8%	352	-45.5%	1,133	2,837	-60.1%
EUROPE 1% FUEL OIL NWE CA	565	156	262.2%	20	2,725.0%	1,342	1,187	13.1%
SINGAPORE FUEL 180CST CAL	1,079	1,802	-40.1%	951	13.5%	8,635	15,986	-46.0%
NYISO G	0	0	0.0%	0	0.0%	0	321	-100.0%
GULF COAST NO.6 FUEL OIL	59,772	70,654	-15.4%	43,613	37.1%	409,163	543,082	-24.7%
NEW YORK HUB ZONE G PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NORTHERN ILLINOIS OFF-PEA	0	20	-100.0%	0	0.0%	0	62	-100.0%
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE FUEL OIL SPREAD	576	326	76.7%	904	-36.3%	3,849	4,141	-7.1%
SINGAPORE JET KERO GASOIL	1,745	475	267.4%	225	675.6%	5,050	2,945	71.5%
TETCO M-3 INDEX	279	4,464	-93.8%	186	50.0%	7,463	4,464	67.2%
DOMINION TRAN INC - APP I	0	0	-	3,142	-100.0%	17,107	0	-
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL PHY	3,052,514	3,024,585	0.9%	3,431,057	-11.0%	22,626,448	21,077,089	7.4%
GASOIL 10PPM CARGOES CIF	0	0	0.0%	0	0.0%	3	0	0.0%
GASOIL 10PPM VS ICE SWAP	60	65	-7.7%	294	-79.6%	488	1,252	-61.0%
NY1% VS GC SPREAD SWAP	2,814	3,191	-11.8%	1,700	65.5%	15,997	16,181	-1.1%
SINGAPORE GASOIL BALMO	780	225	246.7%	295	164.4%	1,959	594	229.8%

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CMEG Exchange Volume Report - Monthly

	VOLUME JUL 2016	VOLUME JUL 2015	% CHG	VOLUME JUN 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
EUROPEAN NAPHTHA BALMO	133	65	104.6%	169	-21.3%	1,031	643	60.3%
PREMIUM UNLD 10PPM CARGOE	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 BRGS FOB VS IC	0	0	0.0%	0	0.0%	6	1	500.0%
DIESEL 10P BRG FOB RDM VS	0	0	0.0%	0	0.0%	10	10	0.0%
ARGUS PROPAN(SAUDI ARAMC	719	309	132.7%	1,276	-43.7%	6,908	3,440	100.8%
PJM AECO DA PEAK	0	0	0.0%	0	0.0%	0	132	-100.0%
N ILLINOIS HUB MTHLY	0	0	0.0%	0	0.0%	0	30	-100.0%
MINY HTG OIL	21	11	90.9%	11	90.9%	72	59	22.0%
WAHA BASIS	6,891	4,215	63.5%	8,060	-14.5%	35,670	14,912	139.2%
MINY NATURAL GAS	24,762	22,444	10.3%	25,486	-2.8%	174,111	208,272	-16.4%
SINGAPORE GASOIL SWAP	6,562	1,625	303.8%	3,973	65.2%	29,352	19,513	50.4%
UP DOWN GC ULSD VS NMX HO	68,604	42,433	61.7%	47,070	45.7%	374,506	264,199	41.8%
PJM NILL DA PEAK	1,375	3,294	-58.3%	10,347	-86.7%	25,217	4,708	435.6%
PJM DAYTON DA OFF-PEAK	0	23,400	-100.0%	0	0.0%	21,305	31,208	-31.7%
LA JET (OPIS) SWAP	1,625	725	124.1%	2,600	-37.5%	12,972	6,795	90.9%
ULSD UP-DOWN BALMO SWP	9,862	8,830	11.7%	5,325	85.2%	32,410	24,003	35.0%
JET FUEL UP-DOWN BALMO CL	1,365	3,240	-57.9%	1,150	18.7%	21,587	17,613	22.6%
EIA FLAT TAX ONHWAY DIESE	1,192	635	87.7%	479	148.9%	8,092	6,599	22.6%
ARGUS LLS VS. WTI (ARG) T	14,270	7,507	90.1%	14,079	1.4%	97,655	56,376	73.2%
JAPAN NAPHTHA BALMO SWAP	5	0	0.0%	0	0.0%	295	407	-27.5%
NY 3.0% FUEL OIL (PLATTS	75	400	-81.3%	300	-75.0%	1,175	2,095	-43.9%
NY 2.2% FUEL OIL (PLATTS	0	50	-100.0%	220	-100.0%	409	125	227.2%
BRENT CFD(PLATTS) VS FRNT	0	0	0.0%	0	-	0	0	0.0%
RBOB GASOLINE BALMO CLNDR	943	932	1.2%	294	220.7%	4,563	8,864	-48.5%
GASOLINE UP-DOWN BALMO SW	0	350	-100.0%	0	0.0%	810	4,860	-83.3%
TRANSCO ZONE 4 NAT GAS IN	744	372	100.0%	217	242.9%	1,457	868	67.9%
COLUMBIA GULF MAIN NAT G	0	0	0.0%	0	0.0%	2,208	620	256.1%
SOUTHERN NAT LA NAT GAS	0	0	0.0%	0	0.0%	522	4,280	-87.8%
FL GAS ZONE 3 NAT GAS IND	0	0	-	8,310	-100.0%	8,310	0	-
COLUMB GULF MAINLINE NG B	790	2,649	-70.2%	670	17.9%	14,968	19,545	-23.4%
TENNESSEE 800 LEG NG BASI	0	1,100	-100.0%	62	-100.0%	796	2,444	-67.4%
TRANSCO ZONE 1 NG BASIS	0	0	0.0%	0	0.0%	0	368	-100.0%
ONEOK OKLAHOMA NG BASIS	0	678	-100.0%	0	0.0%	945	1,895	-50.1%
SOUTH STAR TEX OKLHM KNS	1,104	124	790.3%	0	0.0%	1,368	4,140	-67.0%
TEXAS GAS ZONE1 NG BASIS	0	0	0.0%	0	0.0%	0	16,096	-100.0%
NYISO ZONE C 5MW D AH O P	0	0	0.0%	54,290	-100.0%	54,290	0	0.0%
PJM NI HUB 5MW REAL TIME	49,415	247,300	-80.0%	256,585	-80.7%	1,031,340	248,898	314.4%
NYISO ZONE G 5MW D AH O P	79,560	23,480	238.8%	3,850	1,966.5%	364,160	82,120	343.4%
NYISO ZONE J 5MW D AH PK	0	4,465	-100.0%	0	0.0%	7,767	5,115	51.8%
NYISO ZONE J 5MW D AH O P	0	23,480	-100.0%	0	0.0%	102,952	35,160	192.8%
PJM COMED 5MW D AH PK	1,270	3,080	-58.8%	0	0.0%	11,470	3,080	272.4%
PJM COMED 5MW D AH O PK	23,480	56,795	-58.7%	0	0.0%	210,680	56,795	270.9%
NEPOOL INTR HUB 5MW D AH	39,480	40,388	-2.2%	29,758	32.7%	180,345	97,322	85.3%
CIN HUB 5MW REAL TIME PK	4,350	2,145	102.8%	5,690	-23.6%	60,456	2,145	2,718.5%
CIN HUB 5MW D AH PK	1,566	266	488.7%	5,468	-71.4%	18,414	7,493	145.7%
NYISO ZONE A 5MW D AH PK	0	2,760	-100.0%	0	0.0%	640	7,445	-91.4%
NYISO ZONE A 5MW D AH O P	0	0	0.0%	15,920	-100.0%	231,440	284,736	-18.7%
NEPOOL W CNT MASS 5MW D A	0	7,680	-100.0%	0	0.0%	4,000	28,848	-86.1%
NEPOOL CONECTIC 5MW D AH	0	0	0.0%	0	0.0%	635	0	0.0%
NEPOOL CNCTCT 5MW D AH O	0	0	0.0%	0	0.0%	11,925	0	0.0%

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Energy Futures								
NEPOOL SE MASS 5MW D AH P	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL SE MASS 5MW D AH O	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL NE MASS 5MW D AH P	0	0	0.0%	0	0.0%	640	1,385	-53.8%
NEPOOL NE MASS 5MW D AH O	0	0	0.0%	0	0.0%	0	3,920	-100.0%
NEPOOL MAINE 5MW D AH PK	0	0	0.0%	0	-	0	0	0.0%
NYISO ZONE C 5MW D AH PK	0	0	0.0%	1,512	-100.0%	1,512	0	0.0%
NEPOOL W CNTR M 5MW D AH	0	420	-100.0%	0	0.0%	1,685	420	301.2%
NYISO ZONE G 5MW D AH PK	3,060	6,360	-51.9%	6,780	-54.9%	25,089	15,820	58.6%
PJM AD HUB 5MW REAL TIME	74,528	149,350	-50.1%	90,710	-17.8%	1,095,361	157,158	597.0%
NEPOOL MAINE 5MW D AH O E	0	0	0.0%	0	-	0	0	0.0%
CIN HUB 5MW D AH O PK	112,640	0	0.0%	0	0.0%	275,560	117,520	134.5%
CIN HUB 5MW REAL TIME O P	168,360	0	0.0%	113,760	48.0%	966,584	224,192	331.1%
RBOB PHY	3,426,991	3,621,411	-5.4%	4,362,328	-21.4%	26,137,740	23,908,574	9.3%
SING FUEL	5	5	0.0%	0	0.0%	10	10	0.0%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
RBOB VS HEATING OIL SWAP	2,280	325	601.5%	2,236	2.0%	11,227	6,325	77.5%
NORTHEN NATURAL GAS DEMA	0	453	-100.0%	0	0.0%	1,595	2,433	-34.4%
HOUSTON SHIP CHANNEL INDE	186	0	0.0%	0	0.0%	186	180	3.3%
EUROPE JET KERO NWE CALSW	0	66	-100.0%	0	0.0%	38	484	-92.1%
MINY WTI CRUDE OIL	215,615	203,972	5.7%	257,814	-16.4%	2,045,808	2,050,493	-0.2%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	0.0%	0	0	-
ROCKIES KERN OPAL - NW IN	310	0	-	0	0.0%	1,046	0	-
NATURAL GAS PHY	6,769,102	6,403,869	5.7%	8,875,175	-23.7%	52,210,723	47,801,158	9.2%
APPALACHIAN COAL (PHY)	0	33	-100.0%	0	0.0%	130	2,262	-94.3%
WTI CALENDAR	20,942	26,853	-22.0%	28,230	-25.8%	212,256	272,036	-22.0%
HENRY HUB BASIS SWAP	16,538	26,128	-36.7%	5,673	191.5%	155,417	82,529	88.3%
DEMARC INDEX FUTURE	0	0	0.0%	620	-100.0%	800	0	0.0%
WTS (ARGUS) VS WTI SWAP	450	9,420	-95.2%	372	21.0%	7,382	49,581	-85.1%
PREMIUM UNLEAD 10PPM FOB	17	51	-66.7%	97	-82.5%	278	561	-50.4%
CHICAGO UNL GAS PL VS RBO	0	0	0.0%	0	0.0%	1,600	320	400.0%
CRUDE OIL PHY	18,841,451	14,862,640	26.8%	20,790,104	-9.4%	155,010,664	114,708,883	35.1%
RBOB CALENDAR SWAP	7,572	8,982	-15.7%	7,207	5.1%	41,822	46,455	-10.0%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	0.0%	20	0	0.0%
LA CARB DIESEL (OPIS)	0	78	-100.0%	0	0.0%	0	78	-100.0%
CHICAGO ETHANOL SWAP	97,755	88,093	11.0%	124,516	-21.5%	674,621	648,170	4.1%
NEW YORK ETHANOL SWAP	750	1,480	-49.3%	1,125	-33.3%	11,300	7,500	50.7%
GASOIL BULLET SWAP	0	0	0.0%	0	-	0	0	0.0%
EURO PROPANE CIF ARA SWA	1,239	353	251.0%	1,726	-28.2%	8,405	2,463	241.3%
JAPAN C&F NAPHTHA SWAP	1,055	856	23.2%	1,309	-19.4%	8,226	7,451	10.4%
NYMEX ULSD VS NYMEX HO	0	15	-100.0%	0	0.0%	0	1,113	-100.0%
GASOLINE UP-DOWN (ARGUS)	0	0	0.0%	0	-	0	0	0.0%
LA CARBOB GASOLINE(OPIS)S	325	300	8.3%	900	-63.9%	5,575	4,125	35.2%
LA CARB DIESEL (OPIS) SWA	190	912	-79.2%	730	-74.0%	5,082	5,389	-5.7%
JAPAN C&F NAPHTHA CRACK S	513	127	303.9%	112	358.0%	2,766	1,159	138.7%
LLS (ARGUS) VS WTI SWAP	5,808	5,357	8.4%	1,380	320.9%	47,963	61,654	-22.2%
MINY RBOB GAS	3	4	-25.0%	4	-25.0%	27	35	-22.9%
RBOB GAS	1,526	902	69.2%	984	55.1%	8,901	8,098	9.9%
RBOB CRACK SPREAD	50	1,272	-96.1%	344	-85.5%	10,295	7,087	45.3%
RBOB UP-DOWN CALENDAR SW	0	11,965	-100.0%	0	0.0%	9,203	68,520	-86.6%
NY HARBOR RESIDUAL FUEL 1	1,834	4,043	-54.6%	1,848	-0.8%	24,478	31,795	-23.0%

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Energy Futures								
NY HARBOR HEAT OIL SWP	1,947	5,514	-64.7%	3,028	-35.7%	18,449	34,465	-46.5%
LA JET FUEL VS NYM NO 2 H	15	55	-72.7%	10	50.0%	775	170	355.9%
ANR OKLAHOMA	248	2,630	-90.6%	123	101.6%	3,539	6,555	-46.0%
MICHIGAN BASIS	1,845	604	205.5%	885	108.5%	15,309	1,638	834.6%
Sumas Basis Swap	787	850	-7.4%	827	-4.8%	13,775	8,431	63.4%
NGPL MID-CONTINENT	3,393	1,805	88.0%	1,166	191.0%	25,369	35,765	-29.1%
TEXAS EASTERN ZONE M-3 BA	8,531	3,957	115.6%	5,585	52.7%	55,776	10,253	444.0%
PGE&E CITYGATE	0	0	0.0%	0	-	0	0	0.0%
PJM MONTHLY	40	1,826	-97.8%	180	-77.8%	2,898	2,642	9.7%
NORTHERN NATURAL GAS VENTL	1,235	276	347.5%	564	119.0%	7,027	4,292	63.7%
DOMINION TRANSMISSION INC	8,824	7,205	22.5%	23,709	-62.8%	132,633	31,853	316.4%
TCO BASIS SWAP	1,345	1,678	-19.8%	2,438	-44.8%	17,414	20,302	-14.2%
CIG BASIS	5,386	0	0.0%	5,980	-9.9%	53,823	14,509	271.0%
PJM DAILY	0	0	0.0%	0	0.0%	1,300	0	0.0%
COLUMBIA GULF ONSHORE	0	2,288	-100.0%	0	0.0%	3,108	2,716	14.4%
Tetco STX Basis	730	0	0.0%	0	0.0%	1,611	3,574	-54.9%
Transco Zone 3 Basis	0	304	-100.0%	0	0.0%	610	5,034	-87.9%
HENRY HUB SWING FUTURE	0	0	0.0%	0	0.0%	290	0	0.0%
EL PASO PERMIAN INDEX SWA	620	0	-	620	0.0%	1,612	0	-
HENRY HUB INDEX SWAP FUTU	15,594	11,508	35.5%	5,332	192.5%	146,955	59,469	147.1%
WAHA INDEX SWAP FUTURE	620	0	0.0%	1,828	-66.1%	7,940	0	0.0%
GULF COAST GASOLINE CLNDR	0	800	-100.0%	0	0.0%	1,300	4,365	-70.2%
EUROPE NAPHTHA CALSWAP	2,004	720	178.3%	1,655	21.1%	9,368	11,206	-16.4%
EUROPE 1% FUEL OIL RDAM C	10	0	0.0%	0	0.0%	124	160	-22.5%
EUROPE 3.5% FUEL OIL RDAM	5,762	4,830	19.3%	7,782	-26.0%	46,001	68,921	-33.3%
EUROPE 3.5% FUEL OIL MED	247	13	1,800.0%	188	31.4%	2,519	607	315.0%
PANHANDLE BASIS SWAP FUTU	8,243	31,225	-73.6%	4,234	94.7%	59,604	86,995	-31.5%
SAN JUAN BASIS SWAP	4,722	6,555	-28.0%	4,401	7.3%	45,301	14,852	205.0%
SOCAL BASIS SWAP	0	96	-100.0%	0	0.0%	0	96	-100.0%
TRANSCO ZONE 6 BASIS SWAP	1,219	604	101.8%	669	82.2%	6,389	6,003	6.4%
NYISO A	0	0	0.0%	0	0.0%	0	982	-100.0%
NYISO J	0	0	0.0%	0	0.0%	172	1,795	-90.4%
GULF COAST JET VS NYM 2 H	29,266	24,861	17.7%	37,220	-21.4%	227,475	148,720	53.0%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	0.0%	0	100	-100.0%
MICHIGAN HUB PEAK MONTH S	0	0	0.0%	0	-	0	0	0.0%
MICHIGAN HUB OFF-PEAK MON	0	0	0.0%	0	-	0	0	0.0%
EURO 3.5% FUEL OIL SPREAD	330	727	-54.6%	628	-47.5%	3,966	7,840	-49.4%
GASOIL CALENDAR SWAP	46	0	0.0%	12	283.3%	290	179	62.0%
EURO GASOIL 10 CAL SWAP	0	0	0.0%	0	0.0%	3	6	-50.0%
NGPL MIDCONTINENT SWING S	0	0	-	620	-100.0%	620	0	-
NGPL TEXOK SWING SWAP	0	0	0.0%	0	-	0	0	0.0%
CENTERPOINT EAST INDEX	740	341	117.0%	0	0.0%	740	677	9.3%
CRUDE OIL	4,980	6,767	-26.4%	8,445	-41.0%	112,375	154,499	-27.3%
BRENT FINANCIAL FUTURES	365	1,896	-80.7%	102	257.8%	3,924	61,799	-93.7%
WTI-BRENT BULLET SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT CALENDAR SWAP	17,120	27,601	-38.0%	13,165	30.0%	86,187	161,916	-46.8%
DATED TO FRONTLINE BRENT	1,550	3,155	-50.9%	1,600	-3.1%	11,260	23,396	-51.9%
ICE BRENT DUBAI SWAP	0	0	0.0%	0	0.0%	10	8,000	-99.9%
GASOIL CRACK SPREAD CALEN	7,971	2,400	232.1%	8,270	-3.6%	36,632	31,501	16.3%
EUROPEAN NAPHTHA CRACK SP	4,627	4,156	11.3%	6,969	-33.6%	31,825	61,294	-48.1%

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CMEG Exchange Volume Report - Monthly

	VOLUME JUL 2016	VOLUME JUL 2015	% CHG	VOLUME JUN 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
EURO GASOIL 10PPM VS ICE	75	60	25.0%	75	0.0%	450	239	88.3%
JET CIF NWE VS ICE	82	155	-47.1%	180	-54.4%	698	998	-30.1%
JET BARGES VS ICE GASOIL	0	0	0.0%	0	0.0%	22	15	46.7%
SINGAPORE GASOIL VS ICE	2,508	320	683.8%	1,300	92.9%	13,008	4,780	172.1%
NATURAL GAS PEN SWP	123,511	127,917	-3.4%	127,221	-2.9%	784,479	1,463,351	-46.4%
WESTERN RAIL DELIVERY PRB	355	1,285	-72.4%	1,586	-77.6%	7,367	17,090	-56.9%
EASTERN RAIL DELIVERY CSX	1,310	2,390	-45.2%	2,340	-44.0%	8,877	33,850	-73.8%
EUROPE DATED BRENT SWAP	3,100	2,155	43.9%	8,600	-64.0%	25,958	23,875	8.7%
TC5 RAS TANURA TO YOKOHAM	0	0	0.0%	0	0.0%	15	30	-50.0%
TD3 MEG TO JAPAN 250K MT	0	0	0.0%	0	-	0	0	0.0%
TC2 ROTTERDAM TO USAC 37K	0	0	0.0%	0	0.0%	0	13	-100.0%
PJM OFF-PEAK LMP SWAP FUT	0	540	-100.0%	0	0.0%	140	1,412	-90.1%
NYISO A OFF-PEAK	0	0	0.0%	0	0.0%	0	440	-100.0%
NYISO G OFF-PEAK	0	0	0.0%	0	0.0%	0	150	-100.0%
NYISO J OFF-PEAK	0	0	0.0%	0	0.0%	80	540	-85.2%
ISO NEW ENGLAND OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB OFF-PEAK M	0	620	-100.0%	0	0.0%	0	942	-100.0%
N ILLINOIS HUB DAILY	0	0	-	0	0.0%	0	0	-
AEP-DAYTON HUB MTHLY	240	500	-52.0%	0	0.0%	240	522	-54.0%
FUELOIL SWAP:CARGOES VS.B	187	275	-32.0%	19	884.2%	2,729	3,498	-22.0%
EAST/WEST FUEL OIL SPREAD	75	45	66.7%	55	36.4%	186	2,148	-91.3%
SINGAPORE 380CST FUEL OIL	9,308	4,812	93.4%	7,991	16.5%	45,503	38,278	18.9%
SINGAPORE JET KEROSENE SW	1,130	1,158	-2.4%	150	653.3%	3,720	11,378	-67.3%
SINGAPORE NAPHTHA SWAP	0	0	0.0%	0	0.0%	0	1,125	-100.0%
SONAT BASIS SWAP FUTURE	0	4,324	-100.0%	0	0.0%	368	11,842	-96.9%
FLORIDA GAS ZONE3 BASIS S	789	0	0.0%	482	63.7%	2,097	12,046	-82.6%
TRANSCO ZONE4 BASIS SWAP	1,567	10,253	-84.7%	2,148	-27.0%	16,209	64,733	-75.0%
ANR LOUISIANA BASIS SWAP	0	0	0.0%	0	0.0%	0	2,140	-100.0%
TENNESSEE 500 LEG BASIS S	331	856	-61.3%	0	0.0%	724	5,406	-86.6%
TENNESSEE ZONE 0 BASIS SW	604	0	0.0%	1,208	-50.0%	2,600	0	0.0%
TRANSCO ZONE 6 INDEX	604	0	0.0%	0	0.0%	6,014	76	7,813.2%
CINERGY HUB OFF-PEAK MONT	0	120	-100.0%	0	0.0%	60	240	-75.0%
GULF COAST ULSD CALENDAR	1,232	575	114.3%	457	169.6%	6,202	5,983	3.7%
GULF COAST ULSD CRACK SPR	75	0	0.0%	1,731	-95.7%	6,006	2,450	145.1%
HENRY HUB SWAP	257,428	451,585	-43.0%	357,460	-28.0%	3,072,854	3,170,478	-3.1%
DUBAI CRUDE OIL CALENDAR	2,875	2,956	-2.7%	1,555	84.9%	9,480	24,655	-61.5%
USGC UNL 87 CRACK SPREAD	0	300	-100.0%	0	0.0%	175	2,075	-91.6%
NYH NO 2 CRACK SPREAD CAL	742	1,805	-58.9%	703	5.5%	11,685	15,549	-24.9%
NO 2 UP-DOWN SPREAD CALEN	187	584	-68.0%	0	0.0%	2,562	2,809	-8.8%
SINGAPORE MOGAS 92 UNLEAD	0	100	-100.0%	15	-100.0%	2,818	2,758	2.2%
ETHANOL T2 FOB ROTT INCL DU	1,401	2,658	-47.3%	1,986	-29.5%	14,973	21,494	-30.3%
SINGAPORE MOGAS 92 UNLEAD	5,805	3,720	56.0%	9,360	-38.0%	46,422	53,961	-14.0%
PROPANE NON-LDH MT. BEL (OF	11,648	9,511	22.5%	8,440	38.0%	70,868	46,361	52.9%
PROPANE NON-LDH MB (OPIS) B	225	25	800.0%	798	-71.8%	2,502	1,126	122.2%
NY JET FUEL (PLATTS) HEAT OIL	0	0	0.0%	0	0.0%	0	1,735	-100.0%
JET AV FUEL (P) CAR FM ICE GA	32	25	28.0%	0	0.0%	112	208	-46.2%
FUEL OIL (PLATS) CAR CM	930	36	2,483.3%	0	0.0%	1,091	171	538.0%
FUEL OIL (PLATS) CAR CN	0	0	0.0%	0	0.0%	54	140	-61.4%
NY JET FUEL (ARGUS) VS HEATI	0	0	0.0%	0	-	0	0	0.0%
NY ULSD (ARGUS) VS HEATING	236	506	-53.4%	30	686.7%	2,944	19,804	-85.1%

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CMEG Exchange Volume Report - Monthly

	VOLUME JUL 2016	VOLUME JUL 2015	% CHG	VOLUME JUN 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
MISO 5MW PEAK	0	0	0.0%	0	-	0	0	0.0%
MISO 5MW OFF PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM PECO ZONE5MW PEAK CAL	0	0	0.0%	0	0.0%	0	650	-100.0%
IN DELIVERY MONTH EUA	350	15,830	-97.8%	3,100	-88.7%	26,201	91,513	-71.4%
DATED BRENT (PLATTS) DAILY S	0	0	0.0%	0	0.0%	0	23,657	-100.0%
PETRO OUTRIGHT EURO	9,449	7,972	18.5%	11,434	-17.4%	64,796	59,618	8.7%
GAS EURO-BOB OXY NWE BARG	11,803	15,486	-23.8%	14,103	-16.3%	99,916	137,886	-27.5%
GAS EURO-BOB OXY NWE BARG	4,784	7,352	-34.9%	6,405	-25.3%	50,275	57,375	-12.4%
PREM UNL GAS 10PPM RDAM F	0	0	0.0%	0	0.0%	2	74	-97.3%
PREM UNL GAS 10PPM RDAM F	55	45	22.2%	15	266.7%	243	260	-6.5%
MONT BELVIEU NORMAL BUTAN	26,064	13,131	98.5%	19,746	32.0%	162,611	106,079	53.3%
MONT BELVIEU ETHANE 5 DECI	33,599	5,855	473.9%	45,306	-25.8%	272,898	43,083	533.4%
MONT BELVIEU LDH PROPANE 5	141,588	33,333	324.8%	157,387	-10.0%	767,530	280,499	173.6%
EUROPEAN GASOIL (ICE)	11,509	8,962	28.4%	153,919	-92.5%	1,531,210	74,031	1,968.3%
ERCOT NORTH ZMCP E 5MW OF	0	0	-	0	0.0%	0	0	-
ERCOT NORTH ZMCP E 5MW OF	0	0	0.0%	0	0.0%	4,280	17,565	-75.6%
ERCOT NORTH ZMCP E 5MW PE	0	0	0.0%	0	0.0%	235	2,591	-90.9%
SINGAPORE JET KERO VS. GAS	0	50	-100.0%	0	0.0%	0	50	-100.0%
MONT BELVIEU NORMAL BUTAN	656	852	-23.0%	1,332	-50.8%	4,975	3,508	41.8%
MONT BELVIEU ETHANE OPIS B	110	430	-74.4%	60	83.3%	650	2,335	-72.2%
MONT BELVIEU NATURAL GASO	82	603	-86.4%	390	-79.0%	1,410	3,373	-58.2%
MONT BELVIEU LDH PROPANE C	875	415	110.8%	2,255	-61.2%	5,916	5,509	7.4%
CONWAY NORMAL BUTANE (OPI	30	300	-90.0%	60	-50.0%	444	1,016	-56.3%
CONWAY NATURAL GASOLINE (93	0	0.0%	155	-40.0%	1,278	430	197.2%
CONWAY PROPANE 5 DECIMALS	6,048	2,314	161.4%	4,689	29.0%	40,515	31,311	29.4%
PETROCHEMICALS	6,544	3,183	105.6%	6,106	7.2%	37,419	26,242	42.6%
MONT BELVIEU NATURAL GASO	7,291	3,285	121.9%	7,297	-0.1%	60,644	42,999	41.0%
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	9,408	-100.0%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	0	510	-100.0%
MARS BLEND CRUDE OIL	3,450	0	-	4,760	-27.5%	14,964	0	-
NYMEX ALUMINUM FUTURES	0	0	0.0%	0	0.0%	0	0	0.0%
GASOIL 0.1 CIF MED BALMO	0	0	0.0%	0	0.0%	0	5	-100.0%
RBOB CRACK SPREAD BALMO S	0	0	-	0	0.0%	25	0	-
CARBON EUA EMISSIONS EURO	0	0	0.0%	0	-	0	0	0.0%
DIESEL 10PPM BARGES FOB B	0	0	0.0%	0	-	0	0	0.0%
EURO 3.5% FUEL OIL M CRK	0	0	0.0%	0	-	0	0	0.0%
PJM DUQUESNE 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DUQUS 5MW D AH O PK	0	0	0.0%	0	0.0%	0	0	0.0%
GRP THREE ULSD(PLT)VS HEA	3,780	5,223	-27.6%	2,778	36.1%	17,343	27,069	-35.9%
HEATING OIL CRCK SPRD BAL	0	0	-	0	0.0%	20	0	-
CHICAGO ULSD PL VS HO SPR	460	588	-21.8%	85	441.2%	1,837	2,990	-38.6%
PETRO CRK&SPRD EURO	4,723	3,396	39.1%	6,471	-27.0%	43,640	43,835	-0.4%
GRP THREE UNL GS (PLT) VS	1,650	2,125	-22.4%	2,250	-26.7%	9,515	9,987	-4.7%
CRUDE OIL OUTRIGHTS	6,640	10,622	-37.5%	2,937	126.1%	43,954	68,396	-35.7%
PJM WES HUB PEAK LMP 50 M	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL NEW HAMP 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
ELECTRICITY OFF PEAK	0	0	0.0%	0	0.0%	23,480	11,680	101.0%
HEATING OIL BALMO CLNDR S	25	185	-86.5%	0	0.0%	320	365	-12.3%
FREIGHT MARKETS	24	63	-61.9%	287	-91.6%	1,468	162	806.2%

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Energy Futures								
PLASTICS	20	440	-95.5%	310	-93.5%	2,131	8,076	-73.6%
ELEC FINSETTLED	0	0	0.0%	0	0.0%	1,270	0	0.0%
NEPOOL RHD ISLD 5MW D AH	0	0	0.0%	0	0.0%	0	3,981	-100.0%
SINGAPORE GASOIL CALENDAR	0	50	-100.0%	160	-100.0%	347	6,291	-94.5%
TRANSCO ZONE 6 PIPE SWAP	0	122	-100.0%	0	0.0%	0	122	-100.0%
PJM APS ZONE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO OUTRIGHT NA	15,423	12,976	18.9%	17,153	-10.1%	93,392	78,302	19.3%
PJM APS ZONE DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC ERCOT DLY PEAK	0	0	0.0%	0	0.0%	0	965	-100.0%
CRUDE OIL SPRDS	6,435	0	0.0%	4,270	50.7%	15,967	1,415	1,028.4%
ELEC ERCOT OFF PEAK	0	0	0.0%	0	0.0%	0	17,565	-100.0%
GC ULSD VS GC JET SPREAD	0	0	0.0%	0	0.0%	0	0	0.0%
ALGON CITY GATES NAT GAS	1,580	0	0.0%	0	0.0%	5,740	0	0.0%
MJC FUT	172	20	760.0%	0	0.0%	621	520	19.4%
PETRO CRCKS & SPRDS NA	33,479	31,222	7.2%	29,155	14.8%	225,315	235,398	-4.3%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	0	59	-100.0%
NAT GAS BASIS SWAP	793	344	130.5%	8,821	-91.0%	22,996	1,856	1,139.0%
MCCLOSKEY RCH BAY COAL	6,187	22,989	-73.1%	18,210	-66.0%	135,942	148,461	-8.4%
NGPL TEX/OK	1,100	3,620	-69.6%	951	15.7%	22,624	66,595	-66.0%
MNC FUT	5,934	3,363	76.4%	3,349	77.2%	28,263	31,036	-8.9%
MCCLOSKEY ARA ARGS COAL	118,648	168,045	-29.4%	202,836	-41.5%	1,306,301	1,030,883	26.7%
DLY GAS EURO-BOB OXY	60	0	-	0	-	60	0	-
DAILY PJM	0	0	0.0%	0	0.0%	2,720	0	0.0%
ONTARIO POWER SWAPS	30	30	0.0%	100	-70.0%	4,595	149,010	-96.9%
INDIANA MISO	0	0	0.0%	0	0.0%	112	2,240	-95.0%
SINGAPORE GASOIL	3,610	3,133	15.2%	4,220	-14.5%	26,139	18,322	42.7%
PETRO CRCKS & SPRDS ASIA	0	0	0.0%	0	0.0%	1,114	520	114.2%
EMMISSIONS	0	250	-100.0%	0	0.0%	0	250	-100.0%
PJM ATSI ELEC	0	24,675	-100.0%	0	0.0%	0	24,675	-100.0%
PETROLEUM PRODUCTS ASIA	1,780	1,060	67.9%	1,410	26.2%	9,542	12,598	-24.3%
NYISO CAPACITY	204	370	-44.9%	1,004	-79.7%	3,281	4,406	-25.5%
AUSTRALIAN COKE COAL	131	229	-42.8%	201	-34.8%	2,873	1,601	79.5%
PETROLEUM PRODUCTS	1,524	0	0.0%	145	951.0%	4,028	427	843.3%
EURO-DENOMINATED PETRO P	88	44	100.0%	0	0.0%	158	2,427	-93.5%
COAL SWAP	80	536	-85.1%	0	0.0%	1,887	5,011	-62.3%
MGN1 SWAP FUT	75	226	-66.8%	85	-11.8%	963	960	0.3%
NATURAL GAS INDEX	1,712	0	0.0%	0	0.0%	6,702	0	0.0%
INDONESIAN COAL	15	90	-83.3%	85	-82.4%	170	1,330	-87.2%
UCM FUT	10	20	-50.0%	56	-82.1%	231	228	1.3%
NEW YORK HUB ZONE J PEAK	0	0	-	0	0.0%	0	0	-
MICHIGAN MISO	0	0	0.0%	0	0.0%	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	16	-100.0%	0	0.0%	100	16	525.0%
TENN 800 LEG NAT GAS INDE	0	0	0.0%	248	-100.0%	1,285	0	0.0%
NEPOOL RHODE IL 5MW D AH	0	0	0.0%	0	0.0%	0	47,245	-100.0%
CANADIAN LIGHT SWEET OIL	90	375	-76.0%	2,365	-96.2%	13,185	2,763	377.2%
MJB FUT	0	0	0.0%	0	0.0%	0	10	-100.0%
EU LOW SULPHUR GASOIL CRA	0	0	0.0%	0	0.0%	0	0	0.0%
NY HARBOR LOW SULPUR GAS	295	0	0.0%	575	-48.7%	4,551	4,042	12.6%

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CMEG Exchange Volume Report - Monthly

	VOLUME JUL 2016	VOLUME JUL 2015	% CHG	VOLUME JUN 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%	0	0	0.0%
MINI RBOB V. EBOBARG NWE BF	200	60	233.3%	0	0.0%	896	3,640	-75.4%
MINI GAS EUROBOB OXY NWE A	351	296	18.6%	371	-5.4%	2,580	2,684	-3.9%
MINI RBOB V. EBOB(ARGUS) NW	1,014	692	46.5%	838	21.0%	7,748	5,075	52.7%
VENTURA NAT GAS PLATTS FIX	0	44	-100.0%	0	0.0%	0	44	-100.0%
COLUMBIA GULF NAT GAS FIXE	0	488	-100.0%	0	0.0%	0	488	-100.0%
CENTER POINT NAT GAS FIXED	0	32	-100.0%	0	0.0%	0	32	-100.0%
3.5% FUEL OIL CIF BALMO S	0	0	0.0%	0	0.0%	165	143	15.4%
SUMAS NAT GAS PLATTS FIXED	0	2,893	-100.0%	0	0.0%	0	2,893	-100.0%
NATURAL GAS FIXED PRICE SW	0	12,932	-100.0%	0	0.0%	0	12,932	-100.0%
DIESEL10PPM BARG VS ICE LS	0	0	0.0%	0	0.0%	0	0	0.0%
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	-
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	0	0	-	0	0.0%	50	0	-
NATURAL GAS	0	0	-	0	0.0%	500	0	-
PGE CITYGATE PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
N ROCKIES PIPE SWAP	720	906	-20.5%	720	0.0%	3,510	3,533	-0.7%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	0.0%	0	3,360	-100.0%
SAN JUAN PIPE SWAP	720	728	-1.1%	2,760	-73.9%	6,312	3,276	92.7%
SOCAL PIPE SWAP	0	0	0.0%	0	0.0%	10,000	0	0.0%
BRENT OIL LAST DAY	32,456	11,088	192.7%	41,445	-21.7%	137,568	91,993	49.5%
BRENT CALENDAR SWAP	0	600	-100.0%	762	-100.0%	10,628	146,831	-92.8%
SINGAPORE JET FUEL CALEND	0	0	0.0%	0	0.0%	0	0	0.0%
ROTTERDAM 3.5%FUEL OIL CL	0	60	-100.0%	120	-100.0%	400	365	9.6%
SINGAPORE FUEL OIL 180 CS	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL PHY	51,153	35,615	43.6%	61,189	-16.4%	398,787	375,502	6.2%
HENRY HUB FINANCIAL LAST	2,003	1,998	0.3%	6,795	-70.5%	15,346	17,731	-13.5%
RBOB PHY	20,360	44,606	-54.4%	40,630	-49.9%	285,869	222,975	28.2%
NATURAL GAS PHY	2,285,459	2,054,589	11.2%	2,796,865	-18.3%	15,582,158	12,345,179	26.2%
CRUDE OIL APO	19,993	32,410	-38.3%	34,695	-42.4%	173,296	585,622	-70.4%
NATURAL GAS 3 M CSO FIN	17,037	10,265	66.0%	31,180	-45.4%	156,724	32,985	375.1%
NATURAL GAS 1 M CSO FIN	3,000	5,550	-45.9%	2,350	27.7%	36,530	191,884	-81.0%
WTI CRUDE OIL 1 M CSO FI	109,000	111,700	-2.4%	201,720	-46.0%	1,177,393	1,070,520	10.0%
CRUDE OIL PHY	3,454,329	3,840,523	-10.1%	3,270,779	5.6%	26,290,191	23,614,951	11.3%
RBOB CALENDAR SWAP	0	2,775	-100.0%	1,200	-100.0%	5,799	15,023	-61.4%
RBOB 1MO CAL SPD OPTIONS	0	0	0.0%	0	0.0%	3,400	0	0.0%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	-	0	0	0.0%
NY HARBOR HEAT OIL SWP	6,819	16,508	-58.7%	6,270	8.8%	42,214	101,221	-58.3%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT BULLET SWAP	14,350	13,800	4.0%	7,700	86.4%	136,840	168,510	-18.8%
HO 1 MONTH CLNDR OPTIONS	0	0	0.0%	0	0.0%	5,700	1,700	235.3%
NG HH 3 MONTH CAL	0	0	-	0	0.0%	500	0	-
CRUDE OIL 1MO	330,021	223,425	47.7%	338,636	-2.5%	1,724,657	1,523,757	13.2%
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	500	-100.0%

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CMEG Exchange Volume Report - Monthly

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Energy Options								
NYMEX EUROPEAN GASOIL APO	0	58	-100.0%	0	0.0%	0	1,462	-100.0%
NYMEX EUROPEAN GASOIL OPT	0	20	-100.0%	0	0.0%	0	240	-100.0%
PETRO OUTRIGHT EURO	0	150	-100.0%	0	0.0%	0	180	-100.0%
NYISO ZONE G 5MW PEAK OPTI	0	0	0.0%	0	0.0%	420	110	281.8%
PETROCHEMICALS	1,527	1,737	-12.1%	1,335	14.4%	14,420	11,329	27.3%
NATURAL GAS SUMMER STRIP	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS OPTION ON CALE	900	540	66.7%	600	50.0%	13,378	8,640	54.8%
ELEC MISO PEAK	0	0	0.0%	2,580	-100.0%	2,580	0	0.0%
EUROPEAN JET KEROSENE NW	0	0	0.0%	0	0.0%	60	0	0.0%
PJM CALENDAR STRIP	0	260	-100.0%	0	0.0%	0	880	-100.0%
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%	1,150	1,500	-23.3%
APPALACHIAN COAL	0	0	0.0%	0	0.0%	0	40	-100.0%
NATURAL GAS 6 M CSO FIN	0	1,000	-100.0%	0	0.0%	4,100	44,900	-90.9%
ELECTRICITY OFF PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC FINSETTLED	50	12	316.7%	18	177.8%	213	29	634.5%
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%	1,200	2,700	-55.6%
BRENT 1 MONTH CAL	0	0	0.0%	0	-	0	0	0.0%
ETHANOL SWAP	4,822	4,490	7.4%	7,127	-32.3%	41,013	43,521	-5.8%
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	1,000	-100.0%	0	0.0%	1,000	2,950	-66.1%
MCCLOSKEY RCH BAY COAL	0	0	0.0%	0	0.0%	2,385	1,200	98.8%
MCCLOSKEY ARA ARGS COAL	300	0	0.0%	210	42.9%	8,995	3,735	140.8%
SHORT TERM	2,225	730	204.8%	2,380	-6.5%	20,061	13,305	50.8%
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%	0	500	-100.0%
SHORT TERM NATURAL GAS	3,200	2,055	55.7%	6,225	-48.6%	43,164	29,314	47.2%
COAL API4 INDEX	0	50	-100.0%	0	0.0%	1,380	1,250	10.4%
COAL API2 INDEX	4,370	19,470	-77.6%	10,307	-57.6%	145,866	83,563	74.6%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	0.0%	0	0	0.0%
COAL SWAP	0	200	-100.0%	40	-100.0%	471	2,525	-81.3%
DAILY CRUDE OIL	0	0	0.0%	0	0.0%	0	8,000	-100.0%
1 MO GASOIL CAL SWAP SPR	0	0	-	0	0.0%	0	0	-
PJM WES HUB PEAK CAL MTH	280	20	1,300.0%	0	0.0%	10,720	20	53,500.0%
PJM WES HUB PEAK LMP 50MW	215	0	-	126	70.6%	1,910	0	-
PJM ELECTRIC	0	0	0.0%	0	0.0%	0	0	0.0%
LLS CRUDE OIL	2,400	0	-	0	0.0%	11,130	0	-
GASOLINE	0	0	0.0%	0	0.0%	872	125	597.6%
WTI CRUDE OIL 12 M CSO F	0	0	0.0%	0	-	0	0	0.0%

FX Futures

AUSTRALIAN DOLLAR	1,743,259	1,897,913	-8.1%	2,543,876	-31.5%	14,918,953	14,030,689	6.3%
BRITISH POUND	2,337,080	1,744,785	33.9%	4,033,985	-42.1%	16,809,721	14,829,095	13.4%
BRAZIL REAL	63,316	52,500	20.6%	81,850	-22.6%	573,592	368,994	55.4%
CANADIAN DOLLAR	1,240,452	1,447,068	-14.3%	1,665,278	-25.5%	10,894,009	10,159,932	7.2%
E-MINI EURO FX	61,158	104,763	-41.6%	92,941	-34.2%	575,539	950,736	-39.5%
EURO FX	2,734,239	4,666,042	-41.4%	4,996,014	-45.3%	28,701,547	39,866,066	-28.0%

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CMEG Exchange Volume Report - Monthly

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FX Futures								
E-MINI JAPANESE YEN	33,583	13,706	145.0%	37,683	-10.9%	249,122	124,228	100.5%
JAPANESE YEN	2,632,892	2,236,015	17.7%	3,547,590	-25.8%	21,716,385	20,581,619	5.5%
MEXICAN PESO	842,397	856,041	-1.6%	1,234,083	-31.7%	7,635,275	6,291,191	21.4%
NEW ZEALND DOLLAR	405,823	461,934	-12.1%	596,991	-32.0%	3,160,637	2,972,495	6.3%
NKR/USD CROSS RATE	649	379	71.2%	3,162	-79.5%	10,823	7,544	43.5%
RUSSIAN RUBLE	24,535	27,398	-10.4%	56,487	-56.6%	230,606	245,440	-6.0%
S.AFRICAN RAND	11,611	10,052	15.5%	23,848	-51.3%	102,194	102,781	-0.6%
SWISS FRANC	328,087	379,791	-13.6%	650,611	-49.6%	3,269,294	3,319,955	-1.5%
AD/CD CROSS RATES	0	9	-100.0%	1	-100.0%	37	172	-78.5%
AD/JY CROSS RATES	2,324	5,090	-54.3%	5,414	-57.1%	32,446	27,685	17.2%
AD/NE CROSS RATES	55	27	103.7%	117	-53.0%	636	373	70.5%
BP/JY CROSS RATES	3,528	569	520.0%	2,565	37.5%	13,018	8,863	46.9%
BP/SF CROSS RATES	182	238	-23.5%	76	139.5%	309	1,360	-77.3%
CD/JY CROSS RATES	1	23	-95.7%	0	0.0%	10	157	-93.6%
EC/AD CROSS RATES	682	678	0.6%	2,781	-75.5%	12,111	11,385	6.4%
EC/CD CROSS RATES	1,387	878	58.0%	3,688	-62.4%	17,143	18,373	-6.7%
EC/NOK CROSS RATES	0	0	0.0%	2	-100.0%	7	737	-99.1%
EC/SEK CROSS RATES	21	486	-95.7%	719	-97.1%	1,820	2,557	-28.8%
EFX/BP CROSS RATES	35,337	42,244	-16.4%	152,287	-76.8%	563,786	424,654	32.8%
EFX/JY CROSS RATES	26,976	37,015	-27.1%	78,196	-65.5%	318,083	304,867	4.3%
EFX/SF CROSS RATES	13,405	24,192	-44.6%	84,740	-84.2%	259,413	224,715	15.4%
SF/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
SKR/USD CROSS RATES	933	594	57.1%	4,535	-79.4%	12,613	7,855	60.6%
CZECK KORUNA (US)	0	0	0.0%	0	-	0	0	0.0%
CZECK KORUNA (EC)	0	0	0.0%	0	-	0	0	0.0%
HUNGARIAN FORINT (US)	0	0	0.0%	0	0.0%	0	2	-100.0%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	1,061	136	680.1%	2,489	-57.4%	6,145	4,911	25.1%
POLISH ZLOTY (EC)	1	0	0.0%	1,199	-99.9%	19,778	60	32,863.3%
SHEKEL	0	0	0.0%	0	0.0%	0	15	-100.0%
RMB USD	37	736	-95.0%	492	-92.5%	2,774	2,512	10.4%
KOREAN WON	2	9	-77.8%	43	-95.3%	118	173	-31.8%
TURKISH LIRA	0	4	-100.0%	0	0.0%	8	112	-92.9%
TURKISH LIRA (EU)	0	0	0.0%	0	0.0%	0	6	-100.0%
E-MICRO EUR/USD	244,931	369,430	-33.7%	270,253	-9.4%	2,091,176	2,618,809	-20.1%
E-MICRO GBP/USD	118,706	44,630	166.0%	118,815	-0.1%	504,419	296,807	69.9%
E-MICRO USD/CAD	0	2	-100.0%	0	0.0%	22	12	83.3%
E-MICRO USD/CHF	0	2	-100.0%	0	0.0%	1	3	-66.7%
E-MICRO USD/JPY	0	0	0.0%	0	0.0%	4	71	-94.4%
E-MICRO AUD/USD	125,054	61,792	102.4%	109,793	13.9%	667,951	369,665	80.7%
MICRO CHF/USD	895	2,090	-57.2%	2,214	-59.6%	14,271	16,679	-14.4%
INDIAN RUPEE	9,985	8,577	16.4%	20,703	-51.8%	86,417	78,067	10.7%
CHINESE RENMINBI (CNH)	659	687	-4.1%	1,814	-63.7%	10,846	4,057	167.3%
E-MICRO JPY/USD	37,559	7,582	395.4%	33,404	12.4%	206,006	87,944	134.2%
E-MICRO USD/CNH	0	15	-100.0%	1	-100.0%	61	289	-78.9%
E-MICRO CAD/USD	21,611	10,512	105.6%	21,857	-1.1%	143,217	87,732	63.2%
E-MICRO INR/USD	2,510	78	3,117.9%	4,365	-42.5%	11,297	2,063	447.6%
USDZAR	2	69	-97.1%	0	0.0%	6	365	-98.4%
FCXRX	127	0	-	227	-44.1%	410	0	-
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	-	0	0	0.0%

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FX Options								
AUSTRALIAN DOLLAR	107,594	158,647	-32.2%	161,989	-33.6%	997,736	936,790	6.5%
BRITISH POUND	186,709	149,301	25.1%	204,510	-8.7%	1,488,201	1,727,494	-13.9%
BRAZIL REAL	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR	112,866	140,779	-19.8%	125,411	-10.0%	1,071,756	793,688	35.0%
EURO FX	484,464	843,419	-42.6%	862,277	-43.8%	5,311,132	7,988,011	-33.5%
JAPANESE YEN	333,060	223,687	48.9%	373,648	-10.9%	2,340,678	1,583,235	47.8%
MEXICAN PESO	2,759	1,746	58.0%	3,233	-14.7%	17,240	10,090	70.9%
NEW ZEALND DOLLAR	0	0	0.0%	0	0.0%	0	13	-100.0%
RUSSIAN RUBLE	0	200	-100.0%	0	0.0%	1,373	200	586.5%
SWISS FRANC	5,985	9,129	-34.4%	5,291	13.1%	49,262	111,069	-55.6%
JAPANESE YEN (EU)	909	517	75.8%	1,219	-25.4%	5,803	2,540	128.5%
EURO FX (EU)	3,891	3,726	4.4%	5,567	-30.1%	27,727	43,222	-35.8%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	110	137	-19.7%	52	111.5%	1,768	1,262	40.1%
BRITISH POUND (EU)	1,329	144	822.9%	706	88.2%	8,966	4,213	112.8%
AUSTRALIAN DLR (EU)	80	210	-61.9%	0	0.0%	1,124	894	25.7%

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Commodities and Alternative Investments								
Futures								
CORN	6,258,799	8,553,191	-26.8%	11,322,004	-44.7%	55,798,145	51,557,372	8.2%
SOYBEAN	4,779,771	4,425,780	8.0%	7,134,963	-33.0%	40,011,701	31,611,107	26.6%
SOYBEAN MEAL	2,027,720	2,181,343	-7.0%	2,971,584	-31.8%	16,152,174	13,866,329	16.5%
SOYBEAN OIL	2,165,275	2,358,938	-8.2%	2,822,686	-23.3%	16,762,052	16,183,044	3.6%
OATS	11,971	11,399	5.0%	34,447	-65.2%	143,255	120,530	18.9%
ROUGH RICE	10,630	19,610	-45.8%	34,325	-69.0%	172,330	159,395	8.1%
MINI CORN	10,890	17,509	-37.8%	27,279	-60.1%	88,617	85,348	3.8%
MINI SOYBEAN	18,438	21,770	-15.3%	35,612	-48.2%	175,731	141,563	24.1%
MINI WHEAT	7,914	8,733	-9.4%	9,688	-18.3%	45,292	53,054	-14.6%
LIVE CATTLE	1,070,497	1,166,506	-8.2%	852,469	25.6%	7,439,757	7,584,930	-1.9%
FEEDER CATTLE	191,531	213,709	-10.4%	153,988	24.4%	1,397,027	1,389,962	0.5%
LEAN HOGS	826,532	971,169	-14.9%	937,796	-11.9%	5,187,826	6,067,947	-14.5%
LUMBER	10,911	14,253	-23.4%	16,806	-35.1%	101,289	116,650	-13.2%
MILK	18,030	23,920	-24.6%	44,457	-59.4%	173,298	173,404	-0.1%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	2,980	5,804	-48.7%	4,336	-31.3%	35,264	24,890	41.7%
BUTTER CS	1,995	3,711	-46.2%	2,532	-21.2%	20,596	19,817	3.9%
CLASS IV MILK	1,025	1,850	-44.6%	1,829	-44.0%	6,921	6,340	9.2%
DRY WHEY	755	1,751	-56.9%	1,295	-41.7%	7,789	11,211	-30.5%
GSCI EXCESS RETURN FUT	3,498	462	657.1%	80,351	-95.6%	166,960	128,289	30.1%
GOLDMAN SACHS	27,325	28,286	-3.4%	26,434	3.4%	191,775	197,316	-2.8%
ETHANOL	14,181	17,981	-21.1%	20,010	-29.1%	102,234	130,166	-21.5%
HDD WEATHER	0	0	0.0%	0	0.0%	428	2,152	-80.1%
CDD WEATHER	1,850	582	217.9%	550	236.4%	2,850	4,882	-41.6%
HDD SEASONAL STRIP	0	50	-100.0%	0	0.0%	0	252	-100.0%
CDD SEASONAL STRIP	100	150	-33.3%	175	-42.9%	1,575	1,404	12.2%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	600	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%	50	100	-50.0%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	250	0	-
WKLY AVG TEMP	0	0	0.0%	0	-	0	0	0.0%
HOUSING INDEX	9	5	80.0%	3	200.0%	63	49	28.6%
DOW-UBS COMMOD INDEX	15,988	25,434	-37.1%	61,276	-73.9%	225,163	181,700	23.9%
COTTON	124	67	85.1%	38	226.3%	470	367	28.1%
COCOA TAS	182	158	15.2%	252	-27.8%	1,517	661	129.5%
COFFEE	6	61	-90.2%	52	-88.5%	137	424	-67.7%
SUGAR 11	54	166	-67.5%	42	28.6%	378	1,041	-63.7%
GRAIN BASIS SWAPS	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	5,849	12,008	-51.3%	15,461	-62.2%	76,610	68,322	12.1%
DOW-UBS COMMOD INDEX SWA	0	0	0.0%	0	-	0	0	0.0%
OTC SP GSCI ER SWAP	0	0	0.0%	0	-	0	0	0.0%
FERTILIZER PRODUCTS	1,295	1,620	-20.1%	1,980	-34.6%	15,005	14,330	4.7%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	26,144	-100.0%	52,288	52,288	0.0%
KC WHEAT	684,549	560,497	22.1%	1,233,910	-44.5%	5,580,327	4,385,423	27.2%
CHI WHEAT	2,353,172	2,753,471	-14.5%	3,693,238	-36.3%	19,143,000	19,142,246	0.0%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
DJ_UBS ROLL SELECT INDEX FU	0	664	-100.0%	910	-100.0%	1,740	5,931	-70.7%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	7,596	2,732	178.0%	13,680	-44.5%	67,780	27,912	142.8%

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CMEG Exchange Volume Report - Monthly

	VOLUME JUL 2016	VOLUME JUL 2015	% CHG	VOLUME JUN 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Options								
CORN	2,713,304	3,975,537	-31.8%	4,100,786	-33.8%	15,636,348	16,089,617	-2.8%
SOYBEAN	2,243,590	1,902,023	18.0%	2,366,818	-5.2%	14,036,090	11,639,598	20.6%
SOYBEAN MEAL	185,127	209,722	-11.7%	228,536	-19.0%	1,537,692	1,782,713	-13.7%
SOYBEAN OIL	163,776	181,462	-9.7%	211,163	-22.4%	1,382,758	1,104,307	25.2%
SOYBEAN CRUSH	57	68	-16.2%	676	-91.6%	4,463	486	818.3%
OATS	1,494	1,448	3.2%	1,098	36.1%	8,466	13,372	-36.7%
ROUGH RICE	1,489	3,393	-56.1%	1,411	5.5%	13,679	12,586	8.7%
WHEAT	0	0	0.0%	0	0.0%	0	485	-100.0%
LIVE CATTLE	256,743	268,167	-4.3%	282,390	-9.1%	2,608,077	1,931,420	35.0%
FEEDER CATTLE	31,784	39,376	-19.3%	29,844	6.5%	236,356	243,083	-2.8%
LEAN HOGS	214,296	255,319	-16.1%	179,556	19.3%	1,138,572	1,670,005	-31.8%
LUMBER	890	1,500	-40.7%	699	27.3%	6,402	8,259	-22.5%
MILK	23,759	24,613	-3.5%	43,183	-45.0%	184,500	168,668	9.4%
MLK MID	60	51	17.6%	86	-30.2%	279	228	22.4%
NFD MILK	1,557	6,883	-77.4%	2,240	-30.5%	24,573	24,036	2.2%
BUTTER CS	1,025	1,591	-35.6%	936	9.5%	8,923	8,685	2.7%
CLASS IV MILK	2,704	379	613.5%	2,140	26.4%	6,483	4,542	42.7%
DRY WHEY	38	95	-60.0%	3	1,166.7%	667	2,627	-74.6%
HDD WEATHER	0	0	0.0%	0	0.0%	0	2,800	-100.0%
CDD WEATHER	500	0	0.0%	0	0.0%	500	150	233.3%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	2,000	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	750	-100.0%	29,250	66,000	-55.7%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	5,500	1,000	450.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	3,000	-100.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	4,000	-100.0%
HOUSING INDEX	0	0	0.0%	0	0.0%	18	0	0.0%
CORN NEARBY+2 CAL SPRD	2,770	3,034	-8.7%	10,271	-73.0%	30,028	28,878	4.0%
SOYBN NEARBY+2 CAL SPRD	1	0	0.0%	0	0.0%	351	280	25.4%
WHEAT NEARBY+2 CAL SPRD	5,419	24,566	-77.9%	3,499	54.9%	31,573	85,152	-62.9%
JULY-DEC CORN CAL SPRD	0	0	0.0%	3,954	-100.0%	35,109	23,258	51.0%
DEC-JULY WHEAT CAL SPRD	0	35	-100.0%	0	0.0%	0	35	-100.0%
JULY-NOV SOYBEAN CAL SPRD	30	0	0.0%	20,880	-99.9%	60,897	33,622	81.1%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	4,645	-100.0%	33,319	12,696	162.4%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	33	-100.0%	493	0	0.0%
NOV-NOV SOYBEAN CAL SPRD	165	239	-31.0%	192	-14.1%	726	272	166.9%
LV CATL CSO	0	12	-100.0%	6	-100.0%	249	79	215.2%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	410	-100.0%	3,785	300	1,161.7%
SBIN HURR	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	6,116	8,993	-32.0%	10,322	-40.7%	49,131	40,734	20.6%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	75	-100.0%
DEC-DEC CORN CAL SPRD	4,682	419	1,017.4%	6,235	-24.9%	15,884	1,269	1,151.7%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	0	45	-100.0%
SNOWFALL	0	0	0.0%	0	-	0	0	0.0%
WHEAT-CORN ICSSO	140	450	-68.9%	535	-73.8%	6,232	8,920	-30.1%
DEC-JULY CORN CAL SPRD	3,400	2,800	21.4%	200	1,600.0%	3,600	7,320	-50.8%
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%	20	-100.0%	20	0	0.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME JUL 2016	VOLUME JUL 2015	% CHG	VOLUME JUN 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Options								
KC WHEAT	25,153	23,409	7.5%	65,134	-61.4%	248,827	353,153	-29.5%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	2,420	0	0.0%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	0	5,430	-100.0%
CHI WHEAT	467,234	836,968	-44.2%	743,474	-37.2%	4,531,217	5,159,929	-12.2%
Intercommodity Spread	0	40	-100.0%	1,395	-100.0%	3,395	634	435.5%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	1,650	316	422.2%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	1,000	-100.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	5	-100.0%	5	0	-
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	0	0	0.0%	0	0.0%	10	64	-84.4%
TOTAL FUTURES GROUP								
Interest Rate Futures	98,825,627	96,109,432	2.8%	119,879,480	-17.6%	804,595,587	788,164,147	2.1%
Equity Index Futures	39,591,724	42,983,032	-7.9%	62,016,812	-36.2%	367,082,523	298,776,184	22.9%
Metals Futures	9,307,861	7,398,849	25.8%	9,613,283	-3.2%	60,946,749	46,624,870	30.7%
Energy Futures	37,737,830	33,907,148	11.3%	43,037,335	-12.3%	300,620,637	241,962,658	24.2%
FX Futures	13,107,052	14,516,781	-9.7%	20,487,189	-36.0%	113,844,056	118,454,872	-3.9%
Commodities and Alternative Invest	20,531,442	23,405,340	-12.3%	31,582,602	-35.0%	169,350,264	153,518,148	10.3%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	10	64	-84.4%
TOTAL FUTURES	219,101,536	218,320,582	0.4%	286,616,701	-23.6%	1,816,439,826	1,647,500,943	10.3%
TOTAL OPTIONS GROUP								
Equity Index Options	11,738,282	12,879,217	-8.9%	15,739,703	-25.4%	89,865,667	76,952,030	16.8%
Interest Rate Options	36,944,802	34,358,555	7.5%	41,211,223	-10.4%	267,858,515	226,025,055	18.5%
Metals Options	745,900	992,236	-24.8%	1,003,894	-25.7%	6,738,712	5,449,764	23.7%
Energy Options	6,367,709	6,438,938	-1.1%	6,876,764	-7.4%	46,530,860	40,779,436	14.1%
FX Options	1,239,756	1,531,642	-19.1%	1,743,903	-28.9%	11,322,766	13,202,721	-14.2%
Commodities and Alternative Invest	6,357,303	7,772,592	-18.2%	8,323,525	-23.6%	41,928,507	40,547,064	3.4%
TOTAL OPTIONS	63,393,752	63,973,180	-0.9%	74,899,012	-15.4%	464,245,027	402,956,070	15.2%

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CMEG Exchange Volume Report - Monthly

	VOLUME JUL 2016	VOLUME JUL 2015	% CHG	VOLUME JUN 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
TOTAL COMBINED								
Interest Rate	135,770,429	130,467,987	4.1%	161,090,703	-15.7%	1,072,454,102	1,014,189,202	5.7%
Equity Index	51,330,006	55,862,249	-8.1%	77,756,515	-34.0%	456,948,190	375,728,214	21.6%
Metals	10,053,761	8,391,085	19.8%	10,617,177	-5.3%	67,685,461	52,074,634	30.0%
Energy	44,105,539	40,346,086	9.3%	49,914,099	-11.6%	347,151,497	282,742,094	22.8%
FX	14,346,808	16,048,423	-10.6%	22,231,092	-35.5%	125,166,822	131,657,593	-4.9%
Commodities and Alternative Invest	26,888,745	31,177,932	-13.8%	39,906,127	-32.6%	211,278,771	194,065,212	8.9%
Foreign Exchange	0	0	0.0%	0	0.0%	10	64	-84.4%
GRAND TOTAL	282,495,288	282,293,762	0.1%	361,515,713	-21.9%	2,280,684,853	2,050,457,013	11.2%

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