

CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2016	VOLUME AUG 2015	% CHG	VOLUME JUL 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	6,655,213	7,438,730	-10.5%	4,734,864	40.6%	46,586,899	51,931,924	-10.3%
10-YR NOTE	34,699,658	34,287,121	1.2%	23,198,014	49.6%	234,242,204	233,991,770	0.1%
5-YR NOTE	23,442,546	22,856,635	2.6%	11,120,887	110.8%	134,175,708	133,049,572	0.8%
2-YR NOTE	8,969,911	10,933,246	-18.0%	5,000,155	79.4%	54,067,328	60,090,465	-10.0%
FED FUND	3,079,471	2,516,994	22.3%	2,218,809	38.8%	21,803,788	11,847,211	84.0%
EUROYEN	0	0	0.0%	0	-	0	0	0.0%
EURODOLLARS	49,707,148	51,075,157	-2.7%	49,539,882	0.3%	416,393,555	408,579,280	1.9%
5-YR SWAP RATE	42,709	35,664	19.8%	48,044	-11.1%	485,081	411,744	17.8%
2-YR SWAP RATE	2	2,214	-99.9%	2	0.0%	4,413	22,307	-80.2%
10-YR SWAP RATE	33,338	28,274	17.9%	30,619	8.9%	370,101	465,785	-20.5%
7-YR SWAP	0	0	-	0	0.0%	3,052	0	-
1-MONTH EURODOLLAR	504	3,839	-86.9%	849	-40.6%	9,734	43,570	-77.7%
ULTRA T-BOND	3,302,796	3,695,325	-10.6%	1,693,359	95.0%	19,026,956	20,575,989	-7.5%
30-YR SWAP RATE	935	2,202	-57.5%	1,296	-27.9%	13,714	29,130	-52.9%
Ultra 10-Year Note	1,870,150	0	-	1,238,847	51.0%	9,217,435	0	-
3YR BUNDLE	0	0	0.0%	0	0.0%	0	168	-100.0%
EURO 5YR BUNDLE	0	0	0.0%	0	0.0%	0	38	-100.0%
2YR BUNDLE	0	0	0.0%	0	0.0%	0	595	-100.0%
Interest Rate Options								
30-YR BOND	1,464,218	1,998,485	-26.7%	1,631,855	-10.3%	13,611,586	14,973,471	-9.1%
10-YR NOTE	7,234,035	7,696,030	-6.0%	6,846,723	5.7%	61,068,936	72,575,656	-15.9%
5-YR NOTE	1,926,113	2,013,619	-4.3%	1,484,907	29.7%	16,355,022	14,484,705	12.9%
2-YR NOTE	198,173	203,231	-2.5%	90,260	119.6%	1,170,510	1,659,924	-29.5%
FED FUND	4,827	22,550	-78.6%	6,713	-28.1%	63,365	227,094	-72.1%
FLEX 30-YR BOND	0	0	0.0%	0	-	0	0	0.0%
EURODOLLARS	13,091,899	10,428,287	25.5%	16,734,090	-21.8%	119,200,373	70,593,721	68.9%
EURO MIDCURVE	6,417,400	10,245,046	-37.4%	10,140,305	-36.7%	86,682,628	84,040,528	3.1%
ULTRA T-BOND	8,626	13,464	-35.9%	7,109	21.3%	46,616	90,668	-48.6%
Ultra 10-Year Note	13,346	0	-	2,840	369.9%	18,116	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	2,641,582	4,651,240	-43.2%	2,600,003	1.6%	28,419,324	26,424,476	7.5%
E-MINI S&P500	33,428,699	46,324,580	-27.8%	31,172,356	7.2%	316,019,692	272,622,422	15.9%
S&P 500	108,956	218,785	-50.2%	106,235	2.6%	1,494,803	1,904,151	-21.5%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	0	0.0%
E-MINI MIDCAP	313,218	498,662	-37.2%	305,479	2.5%	3,551,574	3,388,956	4.8%
S&P 400 MIDCAP	0	0	0.0%	0	0.0%	0	6,922	-100.0%
S&P 500 GROWTH	4	3	33.3%	8	-50.0%	167	229	-27.1%
S&P 500/VALUE	3,686	2	184,200.0%	5,982	-38.4%	92,819	238	38,899.6%
E-MINI RUSSELL 1000	63	0	-	107	-41.1%	3,780	0	-
E-MINI NASDAQ 100	4,059,230	7,432,114	-45.4%	3,857,755	5.2%	44,594,205	43,485,662	2.5%
NASDAQ	0	0	0.0%	0	0.0%	0	91,150	-100.0%
NIKKEI 225 (\$) STOCK	231,894	448,037	-48.2%	349,588	-33.7%	3,169,947	2,823,612	12.3%
NIKKEI 225 (YEN) STOCK	884,434	1,547,929	-42.9%	1,111,355	-20.4%	10,428,008	8,581,725	21.5%
DJ US REAL ESTATE	10,037	10,442	-3.9%	15,276	-34.3%	133,408	98,722	35.1%
NASDAQ BIOTECH	0	150	-100.0%	124	-100.0%	124	1,258	-90.1%
E-MICRO NIFTY	0	690	-100.0%	0	0.0%	0	690	-100.0%
S&P ENERGY SECTOR	12,840	10,787	19.0%	7,084	81.3%	76,637	54,449	40.8%
S&P TECHNOLOGY SECTOR	2,531	2,837	-10.8%	3,754	-32.6%	47,464	32,307	46.9%
S&P MATERIALS SECTOR	4,530	1,777	154.9%	6,743	-32.8%	43,061	26,301	63.7%
S&P HEALTH CARE SECTOR	6,752	7,792	-13.3%	6,295	7.3%	91,414	87,355	4.6%
S&P UTILITIES SECTOR	29,716	11,624	155.6%	15,122	96.5%	202,150	85,933	135.2%
S&P FINANCIAL SECTOR	4,766	3,798	25.5%	5,053	-5.7%	90,558	30,124	200.6%
S&P INDUSTRIAL SECTOR	1,560	2,078	-24.9%	4,048	-61.5%	56,747	22,682	150.2%
IBOVESPA INDEX	816	501	62.9%	382	113.6%	5,479	3,166	73.1%
S&P CONSUMER DSCRTNRY SE	3,560	8,911	-60.0%	7,790	-54.3%	83,915	74,909	12.0%
S&P CONSUMER STAPLES SECT	19,971	5,027	297.3%	8,987	122.2%	225,098	79,345	183.7%
FT-SE 100	1,268	0	-	1,945	-34.8%	13,961	0	-
E-MINI RUSSELL 1000 VALUE	224	0	-	139	61.2%	6,249	0	-
E-MINI RUSSELL 1000 GROWTH	79	0	-	114	-30.7%	2,355	0	-

Equity Index Options

DJIA	0	0	0.0%	0	0.0%	0	32	-100.0%
MINI \$5 DOW	3,874	19,920	-80.6%	6,917	-44.0%	97,039	91,655	5.9%
E-MINI S&P500	2,913,647	9,063,177	-67.9%	2,046,984	42.3%	41,729,740	51,889,327	-19.6%
S&P 500	248,482	1,118,805	-77.8%	144,025	72.5%	4,681,480	6,219,152	-24.7%
E-MINI MIDCAP	6	0	0.0%	1	500.0%	16	28	-42.9%
E-MINI NASDAQ 100	216,473	151,570	42.8%	147,233	47.0%	1,787,187	935,690	91.0%
NASDAQ	0	0	0.0%	0	0.0%	0	30	-100.0%
EOM S&P 500	118,220	128,338	-7.9%	278,989	-57.6%	1,369,472	844,278	62.2%
EOM EMINI S&P	1,613,558	1,292,619	24.8%	1,984,780	-18.7%	12,588,256	9,002,153	39.8%
EOW1 S&P 500	79,921	33,299	140.0%	55,592	43.8%	464,772	254,099	82.9%
EOW1 EMINI S&P 500	1,192,254	1,250,127	-4.6%	814,044	46.5%	7,691,663	7,465,917	3.0%
EOW2 S&P 500	137,476	97,426	41.1%	110,629	24.3%	1,023,952	632,619	61.9%
EOW2 EMINI S&P 500	1,031,963	1,223,878	-15.7%	752,439	37.1%	7,866,144	8,051,240	-2.3%
EOW4 EMINI S&P 500	1,053,465	1,889,101	-44.2%	1,108,737	-5.0%	8,662,314	7,834,070	10.6%
EOW3 EMINI S&P 500	2,986,537	0	-	3,826,861	-22.0%	12,077,619	0	-
EOW3 S&P 500	297,480	0	-	461,051	-35.5%	1,719,369	0	-

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Metals Futures								
COMEX GOLD	4,387,859	3,431,565	27.9%	5,798,480	-24.3%	39,096,986	29,090,941	34.4%
E-MINI SILVER	0	0	0.0%	0	-	0	0	0.0%
COMEX MINY COPPER	417	1,081	-61.4%	334	24.9%	4,533	7,151	-36.6%
COMEX SILVER	1,939,332	1,510,998	28.3%	1,458,746	32.9%	12,251,140	9,367,948	30.8%
COMEX COPPER	1,875,956	1,753,097	7.0%	1,510,169	24.2%	13,766,886	11,668,116	18.0%
NYMEX HOT ROLLED STEEL	5,006	6,156	-18.7%	3,415	46.6%	38,202	36,435	4.8%
NYMEX PLATINUM	278,246	268,391	3.7%	279,689	-0.5%	2,451,730	2,245,975	9.2%
URANIUM	0	1	-100.0%	0	0.0%	6,493	2,348	176.5%
PALLADIUM	169,852	185,094	-8.2%	104,219	63.0%	943,685	935,603	0.9%
E-MICRO GOLD	56,462	43,364	30.2%	97,398	-42.0%	723,972	240,709	200.8%
COPPER	463	995	-53.5%	30	1,443.3%	3,301	3,580	-7.8%
SILVER	11,552	8,169	41.4%	12,077	-4.3%	70,762	68,853	2.8%
FERROUS PRODUCTS	40	0	0.0%	0	0.0%	550	550	0.0%
LNDN ZINC	14	119	-88.2%	35	-60.0%	200	187	7.0%
COMEX E-Mini SILVER	1,618	1,021	58.5%	2,179	-25.7%	10,178	7,399	37.6%
ALUMINUM	4,569	63	7,152.4%	2,826	61.7%	23,695	2,452	866.4%
Gold Kilo	4,083	3,385	20.6%	3,717	9.8%	40,021	28,317	41.3%
Aluminium MW Trans Prem Platts	4,963	4,555	9.0%	6,192	-19.8%	48,362	25,787	87.5%
COMEX E-Mini GOLD	7,956	4,947	60.8%	15,804	-49.7%	88,632	45,668	94.1%
METALS	10	0	-	0	0.0%	15	0	-
IRON ORE 62 CHINA PLATTS FU	0	0	0.0%	0	0.0%	2,470	2,508	-1.5%
IRON ORE 62 CHINA TSI FUTURE	13,113	9,251	41.7%	12,551	4.5%	136,447	76,595	78.1%
IRON ORE 58 CHINA TSI FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
Metals Options								
COMEX GOLD	603,984	656,096	-7.9%	585,536	3.2%	6,387,885	5,149,053	24.1%
COMEX SILVER	125,379	102,749	22.0%	134,625	-6.9%	925,971	907,213	2.1%
COMEX COPPER	3,351	2,106	59.1%	5,791	-42.1%	22,665	17,294	31.1%
NYMEX PLATINUM	6,803	926	634.7%	2,657	156.0%	34,488	42,400	-18.7%
PALLADIUM	4,910	3,979	23.4%	5,392	-8.9%	26,398	31,707	-16.7%
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	20	1	1,900.0%	196	-89.8%	249	1,143	-78.2%
SHORT TERM	0	0	0.0%	0	-	0	0	0.0%
GOLD	3,404	1,913	77.9%	5,311	-35.9%	32,320	15,734	105.4%
IRON ORE 62 CHINA TSI PUT OP	800	1,680	-52.4%	5,162	-84.5%	24,186	40,350	-40.1%
IRON ORE 62 CHINA TSI CALL O	2,308	0	0.0%	1,230	87.6%	35,509	14,310	148.1%
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	976	687	42.1%	952	2.5%	5,874	6,569	-10.6%
HOUSTON SHIP CHANNEL BASI	1,596	5,640	-71.7%	1,860	-14.2%	26,264	32,789	-19.9%
NORTHWEST ROCKIES BASIS S	7,813	15,809	-50.6%	6,806	14.8%	135,614	65,417	107.3%

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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	4,793	3,904	22.8%	5,217	-8.1%	33,555	28,607	17.3%
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	32	306	-89.5%
NGPL MIDCONTINENT INDEX	0	120	-100.0%	620	-100.0%	7,227	300	2,309.0%
NGPL TEXOK INDEX	300	480	-37.5%	0	0.0%	360	666	-45.9%
CENTERPOINT BASIS SWAP	700	212	230.2%	906	-22.7%	10,650	18,370	-42.0%
NATURAL GAS	138,633	62,956	120.2%	148,041	-6.4%	1,007,524	593,571	69.7%
HTG OIL	0	108	-100.0%	116	-100.0%	5,402	204	2,548.0%
LTD NAT GAS	231,365	253,036	-8.6%	176,514	31.1%	1,839,911	1,762,773	4.4%
GASOIL MINI CALENDAR SWAP	216	228	-5.3%	141	53.2%	2,054	2,245	-8.5%
GASOIL 0.1 ROTTERDAM BARG	0	0	0.0%	0	0.0%	0	10	-100.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	991	-100.0%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	0.0%	0	4,073	-100.0%
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
SOCAL PIPE SWAP	0	0	0.0%	0	0.0%	5,600	488	1,047.5%
PANHANDLE PIPE SWAP	0	0	0.0%	0	0.0%	0	314	-100.0%
BRENT OIL LAST DAY	1,740,374	2,336,987	-25.5%	1,634,124	6.5%	15,959,798	18,250,648	-12.6%
BRENT CALENDAR SWAP	843	3,302	-74.5%	2,919	-71.1%	17,760	51,218	-65.3%
GASOIL 0.1 CARGOES CIF NE	0	0	0.0%	0	0.0%	0	10	-100.0%
GASOIL 0.1 RDAM BRGS VS I	0	12	-100.0%	5	-100.0%	60	62	-3.2%
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	0	0.0%	0	0.0%	0	976	-100.0%
MARS (ARGUS) VS WTI SWAP	1,090	7,436	-85.3%	805	35.4%	34,218	45,418	-24.7%
MARS (ARGUS) VS WTI TRD M	20,163	3,299	511.2%	11,045	82.6%	86,867	12,900	573.4%
WTS (ARGUS) VS WTI TRD MT	855	3,080	-72.2%	1,010	-15.3%	8,581	17,141	-49.9%
SINGAPORE 180CST BALMO	55	45	22.2%	15	266.7%	437	342	27.8%
SINGAPORE 380CST BALMO	121	82	47.6%	135	-10.4%	1,129	1,078	4.7%
SINGAPORE JET KERO BALMO	0	0	0.0%	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	0	0	0.0%	275	-100.0%	275	100	175.0%
EURO 3.5% FUEL OIL RDAM B	359	791	-54.6%	182	97.3%	2,480	5,158	-51.9%
EURO 1% FUEL OIL NEW BALM	0	3	-100.0%	0	0.0%	210	38	452.6%
NY HARBOR 1% FUEL OIL BAL	71	0	0.0%	0	0.0%	101	259	-61.0%
GULF COAST 3% FUEL OIL BA	285	1,007	-71.7%	262	8.8%	5,654	9,323	-39.4%
PREMIUM UNLD 10P FOB MED	258	294	-12.2%	294	-12.2%	2,413	2,829	-14.7%
GASOIL 10P CRG CIF NW VS	0	0	0.0%	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	390	0	0.0%	121	222.3%	2,141	255	739.6%
ARGUS PROPAN FAR EST INDE	1,146	406	182.3%	1,671	-31.4%	12,139	2,568	372.7%
ULSD 10PPM CIF VS ICE GAS	0	5	-100.0%	0	0.0%	35	25	40.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	0.0%	0	0.0%	5	0	0.0%
JET FUEL BRG FOB RDM VS I	0	0	0.0%	0	0.0%	2	10	-80.0%
PJM NILL DA OFF-PEAK	297,879	71,367	317.4%	28,617	940.9%	824,934	156,558	426.9%
PJM AECO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	6,873	210	3,172.9%	6,350	8.2%	21,628	6,680	223.8%
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 AUG 2016	VOLUME AUG 2015	% CHG	VOLUME JUL 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	1,275	-100.0%	0	0.0%	0	1,275	-100.0%
PJM PPL DA OFF-PEAK	0	23,520	-100.0%	0	0.0%	0	23,520	-100.0%
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	2,550	1,915	33.2%	20,320	-87.5%	45,148	7,540	498.8%
PJM WESTH DA OFF-PEAK	0	31,520	-100.0%	375,680	-100.0%	825,010	125,600	556.9%
PJM WESTH RT PEAK	75,239	35,149	114.1%	59,808	25.8%	524,567	55,624	843.1%
PJM WESTH RT OFF-PEAK	144,580	299,099	-51.7%	962,311	-85.0%	5,573,176	809,915	588.1%
ALGONQUIN CITYGATES BASIS	487	240	102.9%	1,588	-69.3%	5,904	965	511.8%
TCO NG INDEX SWAP	0	0	0.0%	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	0	0	-	1,840	-100.0%	1,840	0	-
CIG ROCKIES NG INDEX SWA	0	0	-	124	-100.0%	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	10	0	0.0%	40	-75.0%	130	71	83.1%
ULSD 10PPM CIF MED SWAP	0	0	0.0%	0	0.0%	45	0	0.0%
ULSD 10PPM CIF MED VS ICE	10	80	-87.5%	46	-78.3%	164	681	-75.9%
BRENT BALMO SWAP	275	344	-20.1%	40	587.5%	1,085	4,424	-75.5%
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	2,639	2,226	18.6%	3,720	-29.1%	28,861	10,310	179.9%
Tetco ELA Basis	0	0	0.0%	0	0.0%	0	368	-100.0%
PANHANDLE INDEX SWAP FUTU	0	1,770	-100.0%	0	0.0%	2,480	1,770	40.1%
GULF COAST JET FUEL CLNDR	40	0	0.0%	192	-79.2%	1,173	2,837	-58.7%
EUROPE 1% FUEL OIL NWE CA	3	185	-98.4%	565	-99.5%	1,345	1,372	-2.0%
SINGAPORE FUEL 180CST CAL	886	1,938	-54.3%	1,079	-17.9%	9,521	17,924	-46.9%
NYISO G	0	0	0.0%	0	0.0%	0	321	-100.0%
GULF COAST NO.6 FUEL OIL	56,831	62,474	-9.0%	59,772	-4.9%	465,994	605,556	-23.0%
NEW YORK HUB ZONE G PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NORTHERN ILLINOIS OFF-PEA	0	40	-100.0%	0	0.0%	0	102	-100.0%
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE FUEL OIL SPREAD	649	315	106.0%	576	12.7%	4,498	4,456	0.9%
SINGAPORE JET KERO GASOIL	1,225	0	0.0%	1,745	-29.8%	6,275	2,945	113.1%
TETCO M-3 INDEX	600	0	0.0%	279	115.1%	8,063	4,464	80.6%
DOMINION TRAN INC - APP I	0	0	-	0	0.0%	17,107	0	-
CINERGY HUB PEAK MONTH	0	40	-100.0%	0	0.0%	0	40	-100.0%
HEATING OIL PHY	3,454,972	3,254,177	6.2%	3,052,514	13.2%	26,081,420	24,331,266	7.2%
GASOIL 10PPM CARGOES CIF	0	0	0.0%	0	0.0%	3	0	0.0%
GASOIL 10PPM VS ICE SWAP	212	40	430.0%	60	253.3%	700	1,292	-45.8%
NY1% VS GC SPREAD SWAP	2,275	950	139.5%	2,814	-19.2%	18,272	17,131	6.7%
SINGAPORE GASOIL BALMO	320	150	113.3%	780	-59.0%	2,279	744	206.3%

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CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2016	VOLUME AUG 2015	% CHG	VOLUME JUL 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
EUROPEAN NAPHTHA BALMO	145	60	141.7%	133	9.0%	1,176	703	67.3%
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	115	0	0.0%	0	0.0%	125	10	1,150.0%
ARGUS PROPAN(SAUDI ARAMC	409	388	5.4%	719	-43.1%	7,317	3,828	91.1%
PJM AECO DA PEAK	0	0	0.0%	0	0.0%	0	132	-100.0%
N ILLINOIS HUB MTHLY	0	40	-100.0%	0	0.0%	0	70	-100.0%
MINY HTG OIL	11	10	10.0%	21	-47.6%	83	69	20.3%
WAHA BASIS	3,850	6,798	-43.4%	6,891	-44.1%	39,520	21,710	82.0%
MINY NATURAL GAS	24,470	16,784	45.8%	24,762	-1.2%	198,581	225,056	-11.8%
SINGAPORE GASOIL SWAP	7,388	397	1,761.0%	6,562	12.6%	36,740	19,910	84.5%
UP DOWN GC ULSD VS NMX HO	59,864	24,524	144.1%	68,604	-12.7%	434,370	288,723	50.4%
PJM NILL DA PEAK	14,833	637	2,228.6%	1,375	978.8%	40,050	5,345	649.3%
PJM DAYTON DA OFF-PEAK	0	19,200	-100.0%	0	0.0%	21,305	50,408	-57.7%
LA JET (OPIS) SWAP	3,640	975	273.3%	1,625	124.0%	16,612	7,770	113.8%
ULSD UP-DOWN BALMO SWP	11,350	1,400	710.7%	9,862	15.1%	43,760	25,403	72.3%
JET FUEL UP-DOWN BALMO CL	7,525	825	812.1%	1,365	451.3%	29,112	18,438	57.9%
EIA FLAT TAX ONHWAY DIESE	1,136	377	201.3%	1,192	-4.7%	9,228	6,976	32.3%
ARGUS LLS VS. WTI (ARG) T	12,620	7,288	73.2%	14,270	-11.6%	110,275	63,664	73.2%
JAPAN NAPHTHA BALMO SWAP	75	25	200.0%	5	1,400.0%	370	432	-14.4%
NY 3.0% FUEL OIL (PLATTS	300	300	0.0%	75	300.0%	1,475	2,395	-38.4%
NY 2.2% FUEL OIL (PLATTS	80	185	-56.8%	0	0.0%	489	310	57.7%
BRENT CFD(PLATTS) VS FRNT	0	0	0.0%	0	-	0	0	0.0%
RBOB GASOLINE BALMO CLNDR	1,495	670	123.1%	943	58.5%	6,058	9,534	-36.5%
GASOLINE UP-DOWN BALMO SW	0	0	0.0%	0	0.0%	810	4,860	-83.3%
TRANSCO ZONE 4 NAT GAS IN	0	0	0.0%	744	-100.0%	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	90	0	0.0%	0	0.0%	612	4,280	-85.7%
FL GAS ZONE 3 NAT GAS IND	0	0	-	0	0.0%	8,310	0	-
COLUMB GULF MAINLINE NG B	4,835	1,888	156.1%	790	512.0%	19,803	21,433	-7.6%
TENNESSEE 800 LEG NG BASI	730	1,464	-50.1%	0	0.0%	1,526	3,908	-61.0%
TRANSCO ZONE 1 NG BASIS	0	0	0.0%	0	0.0%	0	368	-100.0%
ONEOK OKLAHOMA NG BASIS	120	366	-67.2%	0	0.0%	1,065	2,261	-52.9%
SOUTH STAR TEX OKLHM KNS	0	330	-100.0%	1,104	-100.0%	1,368	4,470	-69.4%
TEXAS GAS ZONE1 NG BASIS	0	60	-100.0%	0	0.0%	0	16,156	-100.0%
NYISO ZONE C 5MW D AH O P	0	0	0.0%	0	0.0%	54,290	0	0.0%
PJM NI HUB 5MW REAL TIME	380,886	225,959	68.6%	49,415	670.8%	1,412,226	474,857	197.4%
NYISO ZONE G 5MW D AH O P	20,546	4,704	336.8%	79,560	-74.2%	384,706	86,824	343.1%
NYISO ZONE J 5MW D AH PK	840	1,152	-27.1%	0	0.0%	8,607	6,267	37.3%
NYISO ZONE J 5MW D AH O P	0	20,874	-100.0%	0	0.0%	102,952	56,034	83.7%
PJM COMED 5MW D AH PK	0	0	0.0%	1,270	-100.0%	11,470	3,080	272.4%
PJM COMED 5MW D AH O PK	0	0	0.0%	23,480	-100.0%	210,680	56,795	270.9%
NEPOOL INTR HUB 5MW D AH	306,614	82,600	271.2%	39,480	676.6%	486,959	179,922	170.7%
CIN HUB 5MW REAL TIME PK	2,980	2,330	27.9%	4,350	-31.5%	63,436	4,475	1,317.6%
CIN HUB 5MW D AH PK	258	906	-71.5%	1,566	-83.5%	18,672	8,399	122.3%
NYISO ZONE A 5MW D AH PK	2,960	1,280	131.3%	0	0.0%	3,600	8,725	-58.7%
NYISO ZONE A 5MW D AH O P	7,925	23,192	-65.8%	0	0.0%	239,365	307,928	-22.3%
NEPOOL W CNT MASS 5MW D A	0	0	0.0%	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%	0	0.0%	1,512	0	0.0%
NEPOOL W CNTR M 5MW D AH	0	420	-100.0%	0	0.0%	1,685	840	100.6%
NYISO ZONE G 5MW D AH PK	5,334	6,630	-19.5%	3,060	74.3%	30,423	22,450	35.5%
PJM AD HUB 5MW REAL TIME	26,716	170,245	-84.3%	74,528	-64.2%	1,122,077	327,403	242.7%
NEPOOL MAINE 5MW D AH O E	0	0	0.0%	0	-	0	0	0.0%
CIN HUB 5MW D AH O PK	0	48,960	-100.0%	112,640	-100.0%	275,560	166,480	65.5%
CIN HUB 5MW REAL TIME O P	0	97,760	-100.0%	168,360	-100.0%	966,584	321,952	200.2%
RBOB PHY	4,134,378	3,736,859	10.6%	3,426,991	20.6%	30,272,118	27,645,433	9.5%
SING FUEL	5	0	0.0%	5	0.0%	15	10	50.0%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
RBOB VS HEATING OIL SWAP	600	900	-33.3%	2,280	-73.7%	11,827	7,225	63.7%
NORTHERN NATURAL GAS DEMA	578	1,644	-64.8%	0	0.0%	2,173	4,077	-46.7%
HOUSTON SHIP CHANNEL INDE	0	0	0.0%	186	-100.0%	186	180	3.3%
EUROPE JET KERO NWE CALSW	0	10	-100.0%	0	0.0%	38	494	-92.3%
MINY WTI CRUDE OIL	268,400	228,055	17.7%	215,615	24.5%	2,314,208	2,278,548	1.6%
NEW ENGLAND HUB PEAK DAIL	0	0	0.0%	0	0.0%	0	0	0.0%
ROCKIES KERN OPAL - NW IN	0	0	-	310	-100.0%	1,046	0	-
NATURAL GAS PHY	8,506,938	6,457,975	31.7%	6,769,102	25.7%	60,717,661	54,259,133	11.9%
APPALACHIAN COAL (PHY)	0	60	-100.0%	0	0.0%	130	2,322	-94.4%
WTI CALENDAR	23,753	28,843	-17.6%	20,942	13.4%	236,009	300,879	-21.6%
HENRY HUB BASIS SWAP	19,207	9,706	97.9%	16,538	16.1%	174,624	92,235	89.3%
DEMARC INDEX FUTURE	0	0	0.0%	0	0.0%	800	0	0.0%
WTS (ARGUS) VS WTI SWAP	6,720	3,459	94.3%	450	1,393.3%	14,102	53,040	-73.4%
PREMIUM UNLEAD 10PPM FOB	10	97	-89.7%	17	-41.2%	288	658	-56.2%
CHICAGO UNL GAS PL VS RBO	275	0	0.0%	0	0.0%	1,875	320	485.9%
CRUDE OIL PHY	23,050,506	19,196,995	20.1%	18,841,451	22.3%	178,061,170	133,905,878	33.0%
RBOB CALENDAR SWAP	10,776	8,984	19.9%	7,572	42.3%	52,598	55,439	-5.1%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	0.0%	20	0	0.0%
LA CARB DIESEL (OPIS)	0	0	0.0%	0	0.0%	0	78	-100.0%
CHICAGO ETHANOL SWAP	114,091	77,810	46.6%	97,755	16.7%	788,712	725,980	8.6%
NEW YORK ETHANOL SWAP	825	790	4.4%	750	10.0%	12,125	8,290	46.3%
GASOIL BULLET SWAP	0	0	0.0%	0	-	0	0	0.0%
EURO PROPANE CIF ARA SWA	1,148	215	434.0%	1,239	-7.3%	9,553	2,678	256.7%
JAPAN C&F NAPHTHA SWAP	1,850	956	93.5%	1,055	75.4%	10,076	8,407	19.9%
NYMEX ULSD VS NYMEX HO	0	0	0.0%	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	225	44.4%	325	0.0%	5,900	4,350	35.6%
LA CARB DIESEL (OPIS) SWA	1,245	650	91.5%	190	555.3%	6,327	6,039	4.8%
JAPAN C&F NAPHTHA CRACK S	657	1,044	-37.1%	513	28.1%	3,423	2,203	55.4%
LLS (ARGUS) VS WTI SWAP	7,975	11,017	-27.6%	5,808	37.3%	55,938	72,671	-23.0%
MINY RBOB GAS	7	4	75.0%	3	133.3%	34	39	-12.8%
RBOB GAS	1,532	1,032	48.4%	1,526	0.4%	10,433	9,130	14.3%
RBOB CRACK SPREAD	1,480	610	142.6%	50	2,860.0%	11,775	7,697	53.0%
RBOB UP-DOWN CALENDAR SW	0	12,625	-100.0%	0	0.0%	9,203	81,145	-88.7%
NY HARBOR RESIDUAL FUEL 1	3,098	7,159	-56.7%	1,834	68.9%	27,576	38,954	-29.2%

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NY HARBOR HEAT OIL SWP	1,788	4,730	-62.2%	1,947	-8.2%	20,237	39,195	-48.4%
LA JET FUEL VS NYM NO 2 H	25	50	-50.0%	15	66.7%	800	220	263.6%
ANR OKLAHOMA	60	720	-91.7%	248	-75.8%	3,599	7,275	-50.5%
MICHIGAN BASIS	1,455	1,284	13.3%	1,845	-21.1%	16,764	2,922	473.7%
Sumas Basis Swap	460	1,734	-73.5%	787	-41.6%	14,235	10,165	40.0%
NGPL MID-CONTINENT	1,208	1,808	-33.2%	3,393	-64.4%	26,577	37,573	-29.3%
TEXAS EASTERN ZONE M-3 BA	10,735	696	1,442.4%	8,531	25.8%	66,511	10,949	507.5%
PGE&E CITYGATE	0	0	0.0%	0	-	0	0	0.0%
PJM MONTHLY	0	1,588	-100.0%	40	-100.0%	2,898	4,230	-31.5%
NORTHERN NATURAL GAS VENTL	224	212	5.7%	1,235	-81.9%	7,251	4,504	61.0%
DOMINION TRANSMISSION INC	19,630	2,526	677.1%	8,824	122.5%	152,263	34,379	342.9%
TCO BASIS SWAP	8,295	7,453	11.3%	1,345	516.7%	25,709	27,755	-7.4%
CIG BASIS	11,326	2,223	409.5%	5,386	110.3%	65,149	16,732	289.4%
PJM DAILY	0	0	0.0%	0	0.0%	1,300	0	0.0%
COLUMBIA GULF ONSHORE	0	0	0.0%	0	0.0%	3,108	2,716	14.4%
Tetco STX Basis	0	0	0.0%	730	-100.0%	1,611	3,574	-54.9%
Transco Zone 3 Basis	120	608	-80.3%	0	0.0%	730	5,642	-87.1%
HENRY HUB SWING FUTURE	0	1,200	-100.0%	0	0.0%	290	1,200	-75.8%
EL PASO PERMIAN INDEX SWA	0	0	-	620	-100.0%	1,612	0	-
HENRY HUB INDEX SWAP FUTU	12,681	9,706	30.7%	15,594	-18.7%	159,636	69,175	130.8%
WAHA INDEX SWAP FUTURE	480	0	0.0%	620	-22.6%	8,420	0	0.0%
GULF COAST GASOLINE CLNDR	0	1,000	-100.0%	0	0.0%	1,300	5,365	-75.8%
EUROPE NAPHTHA CALSWAP	1,856	768	141.7%	2,004	-7.4%	11,224	11,974	-6.3%
EUROPE 1% FUEL OIL RDAM C	0	0	0.0%	10	-100.0%	124	160	-22.5%
EUROPE 3.5% FUEL OIL RDAM	4,841	7,433	-34.9%	5,762	-16.0%	50,842	76,354	-33.4%
EUROPE 3.5% FUEL OIL MED	460	0	0.0%	247	86.2%	2,979	607	390.8%
PANHANDLE BASIS SWAP FUTU	10,118	10,313	-1.9%	8,243	22.7%	69,722	97,308	-28.3%
SAN JUAN BASIS SWAP	6,088	2,095	190.6%	4,722	28.9%	51,389	16,947	203.2%
SOCAL BASIS SWAP	0	0	0.0%	0	0.0%	0	96	-100.0%
TRANSCO ZONE 6 BASIS SWAP	674	0	0.0%	1,219	-44.7%	7,063	6,003	17.7%
NYISO A	0	0	0.0%	0	0.0%	0	982	-100.0%
NYISO J	0	469	-100.0%	0	0.0%	172	2,264	-92.4%
GULF COAST JET VS NYM 2 H	34,659	22,767	52.2%	29,266	18.4%	262,134	171,487	52.9%
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	592	390	51.8%	330	79.4%	4,558	8,230	-44.6%
GASOIL CALENDAR SWAP	15	6	150.0%	46	-67.4%	305	185	64.9%
EURO GASOIL 10 CAL SWAP	0	0	0.0%	0	0.0%	3	6	-50.0%
NGPL MIDCONTINENT SWING S	0	0	-	0	0.0%	620	0	-
NGPL TEXOK SWING SWAP	0	0	0.0%	0	-	0	0	0.0%
CENTERPOINT EAST INDEX	0	0	0.0%	740	-100.0%	740	677	9.3%
CRUDE OIL	7,170	12,217	-41.3%	4,980	44.0%	119,545	166,716	-28.3%
BRENT FINANCIAL FUTURES	65	300	-78.3%	365	-82.2%	3,989	62,099	-93.6%
WTI-BRENT BULLET SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT CALENDAR SWAP	12,231	25,120	-51.3%	17,120	-28.6%	98,418	187,036	-47.4%
DATED TO FRONTLINE BRENT	750	175	328.6%	1,550	-51.6%	12,010	23,571	-49.0%
ICE BRENT DUBAI SWAP	100	60	66.7%	0	0.0%	110	8,060	-98.6%
GASOIL CRACK SPREAD CALEN	5,900	1,080	446.3%	7,971	-26.0%	42,532	32,581	30.5%
EUROPEAN NAPHTHA CRACK SP	4,815	3,794	26.9%	4,627	4.1%	36,640	65,088	-43.7%

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CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2016	VOLUME AUG 2015	% CHG	VOLUME JUL 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
EURO GASOIL 10PPM VS ICE	142	57	149.1%	75	89.3%	592	296	100.0%
JET CIF NWE VS ICE	62	46	34.8%	82	-24.4%	760	1,044	-27.2%
JET BARGES VS ICE GASOIL	0	0	0.0%	0	0.0%	22	15	46.7%
SINGAPORE GASOIL VS ICE	2,075	10	20,650.0%	2,508	-17.3%	15,083	4,790	214.9%
NATURAL GAS PEN SWP	116,839	89,774	30.1%	123,511	-5.4%	901,318	1,553,125	-42.0%
WESTERN RAIL DELIVERY PRB	690	1,650	-58.2%	355	94.4%	8,057	18,740	-57.0%
EASTERN RAIL DELIVERY CSX	825	1,746	-52.7%	1,310	-37.0%	9,702	35,596	-72.7%
EUROPE DATED BRENT SWAP	0	8,230	-100.0%	3,100	-100.0%	25,958	32,105	-19.1%
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	300	-100.0%	0	0.0%	140	1,712	-91.8%
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	0	0.0%	0	0.0%	0	942	-100.0%
N ILLINOIS HUB DAILY	0	0	-	0	0.0%	0	0	-
AEP-DAYTON HUB MTHLY	0	20	-100.0%	240	-100.0%	240	542	-55.7%
FUELOIL SWAP:CARGOES VS.B	86	184	-53.3%	187	-54.0%	2,815	3,682	-23.5%
EAST/WEST FUEL OIL SPREAD	50	135	-63.0%	75	-33.3%	236	2,283	-89.7%
SINGAPORE 380CST FUEL OIL	11,145	6,226	79.0%	9,308	19.7%	56,648	44,504	27.3%
SINGAPORE JET KEROSENE SW	900	570	57.9%	1,130	-20.4%	4,620	11,948	-61.3%
SINGAPORE NAPHTHA SWAP	0	0	0.0%	0	0.0%	0	1,125	-100.0%
SONAT BASIS SWAP FUTURE	0	2,598	-100.0%	0	0.0%	368	14,440	-97.5%
FLORIDA GAS ZONE3 BASIS S	3,352	488	586.9%	789	324.8%	5,449	12,534	-56.5%
TRANSCO ZONE4 BASIS SWAP	856	428	100.0%	1,567	-45.4%	17,065	65,161	-73.8%
ANR LOUISIANA BASIS SWAP	0	0	0.0%	0	0.0%	0	2,140	-100.0%
TENNESSEE 500 LEG BASIS S	360	0	0.0%	331	8.8%	1,084	5,406	-79.9%
TENNESSEE ZONE 0 BASIS SW	0	0	0.0%	604	-100.0%	2,600	0	0.0%
TRANSCO ZONE 6 INDEX	120	0	0.0%	604	-80.1%	6,134	76	7,971.1%
CINERGY HUB OFF-PEAK MONT	0	150	-100.0%	0	0.0%	60	390	-84.6%
GULF COAST ULSD CALENDAR	1,132	418	170.8%	1,232	-8.1%	7,334	6,401	14.6%
GULF COAST ULSD CRACK SPR	150	0	0.0%	75	100.0%	6,156	2,450	151.3%
HENRY HUB SWAP	380,709	400,399	-4.9%	257,428	47.9%	3,453,563	3,570,877	-3.3%
DUBAI CRUDE OIL CALENDAR	2,486	3,998	-37.8%	2,875	-13.5%	11,966	28,653	-58.2%
USGC UNL 87 CRACK SPREAD	0	450	-100.0%	0	0.0%	175	2,525	-93.1%
NYH NO 2 CRACK SPREAD CAL	3,035	1,541	97.0%	742	309.0%	14,720	17,090	-13.9%
NO 2 UP-DOWN SPREAD CALEN	0	100	-100.0%	187	-100.0%	2,562	2,909	-11.9%
SINGAPORE MOGAS 92 UNLEAD	25	50	-50.0%	0	0.0%	2,843	2,808	1.2%
ETHANOL T2 FOB ROTT INCL DU	2,145	1,551	38.3%	1,401	53.1%	17,118	23,045	-25.7%
SINGAPORE MOGAS 92 UNLEAD	6,821	1,884	262.0%	5,805	17.5%	53,243	55,845	-4.7%
PROPANE NON-LDH MT. BEL (OF	9,204	5,291	74.0%	11,648	-21.0%	80,072	51,652	55.0%
PROPANE NON-LDH MB (OPIS) B	695	200	247.5%	225	208.9%	3,197	1,326	141.1%
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	45	5	800.0%	32	40.6%	157	213	-26.3%
FUEL OIL (PLATS) CAR CM	25	93	-73.1%	930	-97.3%	1,116	264	322.7%
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	1,166	358	225.7%	236	394.1%	4,110	20,162	-79.6%

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CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2016	VOLUME AUG 2015	% CHG	VOLUME JUL 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	0	3,100	-100.0%	350	-100.0%	26,201	94,613	-72.3%
DATED BRENT (PLATTS) DAILY S	0	0	0.0%	0	0.0%	0	23,657	-100.0%
PETRO OUTRIGHT EURO	9,272	8,213	12.9%	9,449	-1.9%	74,068	67,831	9.2%
GAS EURO-BOB OXY NWE BARG	11,788	10,166	16.0%	11,803	-0.1%	111,704	148,052	-24.6%
GAS EURO-BOB OXY NWE BARG	5,734	4,694	22.2%	4,784	19.9%	56,009	62,069	-9.8%
PREM UNL GAS 10PPM RDAM F	0	10	-100.0%	0	0.0%	2	84	-97.6%
PREM UNL GAS 10PPM RDAM F	30	0	0.0%	55	-45.5%	273	260	5.0%
MONT BELVIEU NORMAL BUTAN	28,738	14,574	97.2%	26,064	10.3%	191,349	120,653	58.6%
MONT BELVIEU ETHANE 5 DECI	50,923	7,762	556.1%	33,599	51.6%	323,821	50,845	536.9%
MONT BELVIEU LDH PROPANE 5	139,603	39,505	253.4%	141,588	-1.4%	907,133	320,004	183.5%
EUROPEAN GASOIL (ICE)	7,291	17,082	-57.3%	11,509	-36.6%	1,538,501	91,113	1,588.6%
ERCOT NORTH ZMCP E 5MW OF	0	0	-	0	0.0%	0	0	-
ERCOT NORTH ZMCP E 5MW OF	0	6,528	-100.0%	0	0.0%	4,280	24,093	-82.2%
ERCOT NORTH ZMCP E 5MW PE	0	0	0.0%	0	0.0%	235	2,591	-90.9%
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	0.0%	0	50	-100.0%
MONT BELVIEU NORMAL BUTAN	566	300	88.7%	656	-13.7%	5,541	3,808	45.5%
MONT BELVIEU ETHANE OPIS B	165	90	83.3%	110	50.0%	815	2,425	-66.4%
MONT BELVIEU NATURAL GASO	251	230	9.1%	82	206.1%	1,661	3,603	-53.9%
MONT BELVIEU LDH PROPANE C	871	124	602.4%	875	-0.5%	6,787	5,633	20.5%
CONWAY NORMAL BUTANE (OPI	510	558	-8.6%	30	1,600.0%	954	1,574	-39.4%
CONWAY NATURAL GASOLINE (0	116	-100.0%	93	-100.0%	1,278	546	134.1%
CONWAY PROPANE 5 DECIMALS	12,769	2,108	505.7%	6,048	111.1%	53,284	33,419	59.4%
PETROCHEMICALS	6,712	2,663	152.0%	6,544	2.6%	44,131	28,905	52.7%
MONT BELVIEU NATURAL GASO	7,115	3,236	119.9%	7,291	-2.4%	67,759	46,235	46.6%
CRUDE OIL LAST DAY	0	0	0.0%	0	-	0	0	0.0%
ELEC NYISO OFF-PEAK	0	5,796	-100.0%	0	0.0%	0	15,204	-100.0%
ELEC MISO PEAK	0	320	-100.0%	0	0.0%	0	830	-100.0%
MARS BLEND CRUDE OIL	560	0	-	3,450	-83.8%	15,524	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	25	0	-	0	0.0%	50	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	4,695	3,636	29.1%	3,780	24.2%	22,038	30,705	-28.2%
HEATING OIL CRCK SPRD BAL	0	0	-	0	0.0%	20	0	-
CHICAGO ULSD PL VS HO SPR	769	76	911.8%	460	67.2%	2,606	3,066	-15.0%
PETRO CRK&SPRD EURO	6,763	4,800	40.9%	4,723	43.2%	50,403	48,635	3.6%
GRP THREE UNL GS (PLT) VS	2,040	2,160	-5.6%	1,650	23.6%	11,555	12,147	-4.9%
CRUDE OIL OUTRIGHTS	13,259	15,076	-12.1%	6,640	99.7%	57,213	83,472	-31.5%
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	15	0	0.0%	25	-40.0%	335	365	-8.2%
FREIGHT MARKETS	41	171	-76.0%	24	70.8%	1,509	333	353.2%

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Energy Futures								
PLASTICS	612	802	-23.7%	20	2,960.0%	2,743	8,878	-69.1%
ELEC FINSETTLED	0	0	0.0%	0	0.0%	1,270	0	0.0%
NEPOOL RHD ISLD 5MW D AH	0	1,980	-100.0%	0	0.0%	0	5,961	-100.0%
SINGAPORE GASOIL CALENDAR	190	0	0.0%	0	0.0%	537	6,291	-91.5%
TRANSCO ZONE 6 PIPE SWAP	0	0	0.0%	0	0.0%	0	122	-100.0%
PJM APS ZONE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO OUTRIGHT NA	18,907	9,842	92.1%	15,423	22.6%	112,299	88,144	27.4%
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	5,400	300	1,700.0%	6,435	-16.1%	21,367	1,715	1,145.9%
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	240	0	0.0%	1,580	-84.8%	5,980	0	0.0%
MJC FUT	144	0	0.0%	172	-16.3%	765	520	47.1%
PETRO CRCKS & SPRDS NA	40,067	21,124	89.7%	33,479	19.7%	265,382	256,522	3.5%
RBOB SPREAD (PLATTS) SWAP	0	33	-100.0%	0	0.0%	0	92	-100.0%
NAT GAS BASIS SWAP	6,623	1,284	415.8%	793	735.2%	29,619	3,140	843.3%
MCCLOSKEY RCH BAY COAL	10,810	15,467	-30.1%	6,187	74.7%	146,752	163,928	-10.5%
NGPL TEX/OK	1,980	3,008	-34.2%	1,100	80.0%	24,604	69,603	-64.7%
MNC FUT	3,709	3,870	-4.2%	5,934	-37.5%	31,972	34,906	-8.4%
MCCLOSKEY ARA ARGS COAL	100,726	248,048	-59.4%	118,648	-15.1%	1,407,027	1,278,931	10.0%
DLY GAS EURO-BOB OXY	0	0	-	60	-100.0%	60	0	-
DAILY PJM	0	0	0.0%	0	0.0%	2,720	0	0.0%
ONTARIO POWER SWAPS	110	70	57.1%	30	266.7%	4,705	149,080	-96.8%
INDIANA MISO	0	0	0.0%	0	0.0%	112	2,240	-95.0%
SINGAPORE GASOIL	5,643	2,167	160.4%	3,610	56.3%	31,782	20,489	55.1%
PETRO CRCKS & SPRDS ASIA	80	428	-81.3%	0	0.0%	1,194	948	25.9%
EMMISSIONS	0	0	0.0%	0	0.0%	0	250	-100.0%
PJM ATSI ELEC	0	0	0.0%	0	0.0%	0	24,675	-100.0%
PETROLEUM PRODUCTS ASIA	1,130	2,263	-50.1%	1,780	-36.5%	10,672	14,861	-28.2%
NYISO CAPACITY	241	1,088	-77.8%	204	18.1%	3,522	5,494	-35.9%
AUSTRIALIAN COKE COAL	243	76	219.7%	131	85.5%	3,116	1,677	85.8%
PETROLEUM PRODUCTS	2,253	15	14,920.0%	1,524	47.8%	6,281	442	1,321.0%
EURO-DENOMINATED PETRO P	0	0	0.0%	88	-100.0%	158	2,427	-93.5%
COAL SWAP	230	286	-19.6%	80	187.5%	2,117	5,297	-60.0%
MGN1 SWAP FUT	75	206	-63.6%	75	0.0%	1,038	1,166	-11.0%
NATURAL GAS INDEX	0	0	0.0%	1,712	-100.0%	6,702	0	0.0%
INDONESIAN COAL	35	60	-41.7%	15	133.3%	205	1,390	-85.3%
UCM FUT	30	60	-50.0%	10	200.0%	261	288	-9.4%
NEW YORK HUB ZONE J PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
MICHIGAN MISO	0	4,350	-100.0%	0	0.0%	134,880	128,235	5.2%
CHICAGO ULSD (PLATTS) SWA	0	0	0.0%	0	0.0%	0	0	0.0%
GROUP THREE ULSD (PLATTS)	300	0	0.0%	0	0.0%	300	200	50.0%
MGF FUT	0	0	0.0%	0	0.0%	100	16	525.0%
TENN 800 LEG NAT GAS INDE	0	0	0.0%	0	0.0%	1,285	0	0.0%
NEPOOL RHODE IL 5MW D AH	0	0	0.0%	0	0.0%	0	47,245	-100.0%
NATURAL GAS FIXED PRICE SW	0	0	0.0%	0	0.0%	0	12,932	-100.0%
SUMAS NAT GAS PLATTS FIXED	0	0	0.0%	0	0.0%	0	2,893	-100.0%
MINI RBOB V. EBOB(ARGUS) NW	1,845	440	319.3%	1,014	82.0%	9,593	5,515	73.9%
MINI RBOB V. EBOBARG NWE BF	100	170	-41.2%	200	-50.0%	996	3,810	-73.9%

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CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2016	VOLUME AUG 2015	% CHG	VOLUME JUL 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
MINI GAS EUROBOB OXY NWE A	859	216	297.7%	351	144.7%	3,439	2,900	18.6%
CANADIAN LIGHT SWEET OIL	3,390	1,182	186.8%	90	3,666.7%	16,575	3,945	320.2%
NY HARBOR LOW SULPUR GAS	305	0	0.0%	295	3.4%	4,856	4,042	20.1%
3.5% FUEL OIL CIF BALMO S	45	0	0.0%	0	0.0%	210	143	46.9%
MJB FUT	0	0	0.0%	0	0.0%	0	10	-100.0%
VENTURA NAT GAS PLATTS FIX	0	0	0.0%	0	0.0%	0	44	-100.0%
DIESEL10PPM BARG VS ICE LS	0	0	0.0%	0	0.0%	0	0	0.0%
COLUMBIA GULF NAT GAS FIXE	0	0	0.0%	0	0.0%	0	488	-100.0%
CENTER POINT NAT GAS FIXED	0	0	0.0%	0	0.0%	0	32	-100.0%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%	0	0	0.0%
EU LOW SULPHUR GASOIL CRA	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC ERCOT DLY OFF PK	0	0	-	0	0.0%	0	0	-
DY EURO 3.5% FUEL OI RDA	0	840	-100.0%	0	0.0%	0	840	-100.0%
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	996	-27.7%	720	0.0%	4,230	4,529	-6.6%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	0.0%	0	3,360	-100.0%
SAN JUAN PIPE SWAP	1,536	728	111.0%	720	113.3%	7,848	4,004	96.0%
SOCAL PIPE SWAP	0	0	0.0%	0	0.0%	10,000	0	0.0%
BRENT OIL LAST DAY	34,028	5,413	528.6%	32,456	4.8%	171,596	97,406	76.2%
BRENT CALENDAR SWAP	600	1,550	-61.3%	0	0.0%	11,228	148,381	-92.4%
SINGAPORE JET FUEL CALEND	0	1,200	-100.0%	0	0.0%	0	1,200	-100.0%
ROTTERDAM 3.5%FUEL OIL CL	120	0	0.0%	0	0.0%	520	365	42.5%
SINGAPORE FUEL OIL 180 CS	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL PHY	44,401	48,044	-7.6%	51,153	-13.2%	443,188	423,546	4.6%
HENRY HUB FINANCIAL LAST	591	1,534	-61.5%	2,003	-70.5%	15,937	19,265	-17.3%
RBOB PHY	28,855	35,923	-19.7%	20,360	41.7%	314,724	258,898	21.6%
NATURAL GAS PHY	2,305,528	1,318,994	74.8%	2,285,459	0.9%	17,887,686	13,664,173	30.9%
CRUDE OIL APO	44,388	34,345	29.2%	19,993	122.0%	217,684	619,967	-64.9%
NATURAL GAS 3 M CSO FIN	17,475	22,845	-23.5%	17,037	2.6%	174,199	55,830	212.0%
NATURAL GAS 1 M CSO FIN	7,049	6,950	1.4%	3,000	135.0%	43,579	198,834	-78.1%
WTI CRUDE OIL 1 M CSO FI	77,900	218,925	-64.4%	109,000	-28.5%	1,255,293	1,289,445	-2.6%
CRUDE OIL PHY	4,034,643	4,235,019	-4.7%	3,454,329	16.8%	30,324,834	27,849,970	8.9%
RBOB CALENDAR SWAP	300	1,908	-84.3%	0	0.0%	6,099	16,931	-64.0%
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	5,061	13,069	-61.3%	6,819	-25.8%	47,275	114,290	-58.6%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT BULLET SWAP	15,210	9,625	58.0%	14,350	6.0%	152,050	178,135	-14.6%
HO 1 MONTH CLNDR OPTIONS	0	1,300	-100.0%	0	0.0%	5,700	3,000	90.0%
NG HH 3 MONTH CAL	0	0	-	0	0.0%	500	0	-
CRUDE OIL 1MO	255,873	295,730	-13.5%	330,021	-22.5%	1,980,530	1,819,487	8.9%
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	0	0.0%	0	0.0%	0	1,462	-100.0%
NYMEX EUROPEAN GASOIL OPT	0	0	0.0%	0	0.0%	0	240	-100.0%
PETRO OUTRIGHT EURO	0	0	0.0%	0	0.0%	0	180	-100.0%
NYISO ZONE G 5MW PEAK OPTI	0	0	0.0%	0	0.0%	420	110	281.8%
PETROCHEMICALS	1,849	1,329	39.1%	1,527	21.1%	16,269	12,658	28.5%
NATURAL GAS SUMMER STRIP	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS OPTION ON CALE	2,630	540	387.0%	900	192.2%	16,008	9,180	74.4%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	2,580	0	0.0%
EUROPEAN JET KEROSENE NW	0	0	0.0%	0	0.0%	60	0	0.0%
PJM CALENDAR STRIP	0	160	-100.0%	0	0.0%	0	1,040	-100.0%
CRUDE OIL OUTRIGHTS	1,140	0	0.0%	0	0.0%	2,290	1,500	52.7%
APPALACHIAN COAL	0	0	0.0%	0	0.0%	0	40	-100.0%
NATURAL GAS 6 M CSO FIN	0	0	0.0%	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	14	6	133.3%	50	-72.0%	227	35	548.6%
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	5,623	3,114	80.6%	4,822	16.6%	46,636	46,635	0.0%
CRUDE OIL CALNDR STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
GASOIL CRACK SPREAD AVG PR	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS 2 M CSO FIN	0	0	0.0%	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	0	0	0.0%	300	-100.0%	8,995	3,735	140.8%
SHORT TERM	3,425	1,700	101.5%	2,225	53.9%	23,486	15,005	56.5%
SHORT TERM CRUDE OIL	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS 12 M CSO FIN	0	500	-100.0%	0	0.0%	0	1,000	-100.0%
SHORT TERM NATURAL GAS	6,225	3,625	71.7%	3,200	94.5%	49,389	32,939	49.9%
COAL API4 INDEX	0	275	-100.0%	0	0.0%	1,380	1,525	-9.5%
COAL API2 INDEX	3,875	15,898	-75.6%	4,370	-11.3%	149,741	99,461	50.6%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	0.0%	0	0	0.0%
COAL SWAP	200	125	60.0%	0	0.0%	671	2,650	-74.7%
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 LMP 50MW	7,301	0	-	215	3,295.8%	9,211	0	-
LLS CRUDE OIL	600	0	-	2,400	-75.0%	11,730	0	-
PJM WES HUB PEAK CAL MTH	170	180	-5.6%	280	-39.3%	10,890	200	5,345.0%
GASOLINE	0	0	0.0%	0	0.0%	872	125	597.6%
PJM ELECTRIC	0	0	0.0%	0	0.0%	0	0	0.0%
WTI CRUDE OIL 12 M CSO F	0	0	0.0%	0	-	0	0	0.0%

FX Futures

AUSTRALIAN DOLLAR	2,015,427	2,040,177	-1.2%	1,743,259	15.6%	16,934,380	16,070,866	5.4%
BRITISH POUND	1,855,126	2,048,867	-9.5%	2,337,080	-20.6%	18,664,847	16,877,962	10.6%
BRAZIL REAL	88,132	77,961	13.0%	63,316	39.2%	661,724	446,955	48.1%
CANADIAN DOLLAR	1,408,322	1,477,076	-4.7%	1,240,452	13.5%	12,302,331	11,637,008	5.7%
E-MINI EURO FX	48,572	114,590	-57.6%	61,158	-20.6%	624,111	1,065,326	-41.4%
EURO FX	2,994,631	5,245,585	-42.9%	2,734,239	9.5%	31,696,178	45,111,651	-29.7%

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CMEG Exchange Volume Report - Monthly

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FX Futures								
E-MINI JAPANESE YEN	27,185	21,579	26.0%	33,583	-19.1%	276,307	145,807	89.5%
JAPANESE YEN	2,225,832	3,410,211	-34.7%	2,632,892	-15.5%	23,942,217	23,991,830	-0.2%
MEXICAN PESO	1,124,265	932,351	20.6%	842,397	33.5%	8,759,540	7,223,542	21.3%
NEW ZEALND DOLLAR	451,233	412,969	9.3%	405,823	11.2%	3,611,870	3,385,464	6.7%
NKR/USD CROSS RATE	1,721	589	192.2%	649	165.2%	12,544	8,133	54.2%
RUSSIAN RUBLE	31,403	37,473	-16.2%	24,535	28.0%	262,009	282,913	-7.4%
S.AFRICAN RAND	21,320	11,634	83.3%	11,611	83.6%	123,514	114,415	8.0%
SWISS FRANC	418,372	432,959	-3.4%	328,087	27.5%	3,687,666	3,752,914	-1.7%
AD/CD CROSS RATES	0	22	-100.0%	0	0.0%	37	194	-80.9%
AD/JY CROSS RATES	1,864	5,230	-64.4%	2,324	-19.8%	34,310	32,915	4.2%
AD/NE CROSS RATES	35	98	-64.3%	55	-36.4%	671	471	42.5%
BP/JY CROSS RATES	1,946	776	150.8%	3,528	-44.8%	14,964	9,639	55.2%
BP/SF CROSS RATES	7	48	-85.4%	182	-96.2%	316	1,408	-77.6%
CD/JY CROSS RATES	0	8	-100.0%	1	-100.0%	10	165	-93.9%
EC/AD CROSS RATES	933	709	31.6%	682	36.8%	13,044	12,094	7.9%
EC/CD CROSS RATES	1,381	1,970	-29.9%	1,387	-0.4%	18,524	20,343	-8.9%
EC/NOK CROSS RATES	0	0	0.0%	0	0.0%	7	737	-99.1%
EC/SEK CROSS RATES	31	272	-88.6%	21	47.6%	1,851	2,829	-34.6%
EFX/BP CROSS RATES	39,406	50,906	-22.6%	35,337	11.5%	603,192	475,560	26.8%
EFX/JY CROSS RATES	18,920	40,454	-53.2%	26,976	-29.9%	337,003	345,321	-2.4%
EFX/SF CROSS RATES	19,982	27,417	-27.1%	13,405	49.1%	279,395	252,132	10.8%
SF/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
SKR/USD CROSS RATES	1,263	813	55.4%	933	35.4%	13,876	8,668	60.1%
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)	2,337	135	1,631.1%	1,061	120.3%	8,482	5,046	68.1%
POLISH ZLOTY (EC)	5	4	25.0%	1	400.0%	19,783	64	30,810.9%
SHEKEL	0	0	0.0%	0	0.0%	0	15	-100.0%
RMB USD	22	1,095	-98.0%	37	-40.5%	2,796	3,607	-22.5%
KOREAN WON	6	129	-95.3%	2	200.0%	124	302	-58.9%
TURKISH LIRA	0	3	-100.0%	0	0.0%	8	115	-93.0%
TURKISH LIRA (EU)	0	1	-100.0%	0	0.0%	0	7	-100.0%
E-MICRO EUR/USD	184,407	377,280	-51.1%	244,931	-24.7%	2,275,583	2,996,089	-24.0%
E-MICRO GBP/USD	103,075	47,988	114.8%	118,706	-13.2%	607,494	344,795	76.2%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	22	12	83.3%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	1	3	-66.7%
E-MICRO USD/JPY	0	5	-100.0%	0	0.0%	4	76	-94.7%
E-MICRO AUD/USD	132,532	58,986	124.7%	125,054	6.0%	800,483	428,651	86.7%
MICRO CHF/USD	1,286	2,037	-36.9%	895	43.7%	15,557	18,716	-16.9%
INDIAN RUPEE	10,507	13,000	-19.2%	9,985	5.2%	96,924	91,067	6.4%
E-MICRO INR/USD	2,865	113	2,435.4%	2,510	14.1%	14,162	2,176	550.8%
E-MICRO CAD/USD	20,567	14,761	39.3%	21,611	-4.8%	163,784	102,493	59.8%
FCXRX	58	0	-	127	-54.3%	468	0	-
E-MICRO JPY/USD	28,667	17,920	60.0%	37,559	-23.7%	234,673	105,864	121.7%
CHINESE RENMINBI (CNH)	883	1,564	-43.5%	659	34.0%	11,729	5,621	108.7%
USDZAR	0	103	-100.0%	2	-100.0%	6	468	-98.7%
E-MICRO USD/CNH	0	2	-100.0%	0	0.0%	61	291	-79.0%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	-	0	0	0.0%

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FX Options								
AUSTRALIAN DOLLAR	115,500	119,649	-3.5%	107,594	7.3%	1,113,236	1,056,439	5.4%
BRITISH POUND	180,053	192,129	-6.3%	186,709	-3.6%	1,668,254	1,919,623	-13.1%
BRAZIL REAL	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR	97,018	155,255	-37.5%	112,866	-14.0%	1,168,774	948,943	23.2%
EURO FX	482,529	948,768	-49.1%	484,464	-0.4%	5,793,661	8,936,779	-35.2%
JAPANESE YEN	273,369	303,905	-10.0%	333,060	-17.9%	2,614,047	1,887,140	38.5%
MEXICAN PESO	3,971	1,586	150.4%	2,759	43.9%	21,211	11,676	81.7%
NEW ZEALND DOLLAR	0	0	0.0%	0	0.0%	0	13	-100.0%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	1,373	200	586.5%
SWISS FRANC	4,207	6,756	-37.7%	5,985	-29.7%	53,469	117,825	-54.6%
JAPANESE YEN (EU)	95	323	-70.6%	909	-89.5%	5,898	2,863	106.0%
EURO FX (EU)	586	3,155	-81.4%	3,891	-84.9%	28,313	46,377	-39.0%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	18	94	-80.9%	110	-83.6%	1,786	1,356	31.7%
BRITISH POUND (EU)	100	1,025	-90.2%	1,329	-92.5%	9,066	5,238	73.1%
AUSTRALIAN DLR (EU)	22	67	-67.2%	80	-72.5%	1,146	961	19.3%
OTC GBPUSD SUB	801	0	-	0	-	801	0	-
OTC EURUSD SUB	1,439	0	-	0	-	1,439	0	-
OTC USDCAD SUB	595	0	-	0	-	595	0	-
OTC AUDUSD SUB	496	0	-	0	-	496	0	-
OTC USDJPY SUB	533	0	-	0	-	533	0	-
OTC USDCHF SUB	72	0	-	0	-	72	0	-

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Commodities and Alternative Investments								
Futures								
CORN	7,704,522	7,835,884	-1.7%	6,258,799	23.1%	63,502,667	59,393,256	6.9%
SOYBEAN	3,432,493	4,256,832	-19.4%	4,779,771	-28.2%	43,444,194	35,867,939	21.1%
SOYBEAN MEAL	1,879,983	2,145,359	-12.4%	2,027,720	-7.3%	18,032,157	16,011,688	12.6%
SOYBEAN OIL	2,385,567	2,412,650	-1.1%	2,165,275	10.2%	19,147,619	18,595,694	3.0%
OATS	19,094	13,953	36.8%	11,971	59.5%	162,349	134,483	20.7%
ROUGH RICE	36,185	38,342	-5.6%	10,630	240.4%	208,515	197,737	5.5%
MINI CORN	10,659	10,462	1.9%	10,890	-2.1%	99,276	95,810	3.6%
MINI SOYBEAN	15,249	16,509	-7.6%	18,438	-17.3%	190,980	158,072	20.8%
MINI WHEAT	8,479	7,695	10.2%	7,914	7.1%	53,771	60,749	-11.5%
LIVE CATTLE	990,866	901,567	9.9%	1,070,497	-7.4%	8,430,623	8,486,497	-0.7%
FEEDER CATTLE	248,780	216,119	15.1%	191,531	29.9%	1,645,807	1,606,081	2.5%
LEAN HOGS	645,478	640,789	0.7%	826,532	-21.9%	5,833,304	6,708,736	-13.0%
LUMBER	17,397	20,509	-15.2%	10,911	59.4%	118,686	137,159	-13.5%
MILK	30,654	16,422	86.7%	18,030	70.0%	203,952	189,826	7.4%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,435	4,197	5.7%	2,980	48.8%	39,699	29,087	36.5%
BUTTER CS	4,072	2,581	57.8%	1,995	104.1%	24,668	22,398	10.1%
CLASS IV MILK	937	557	68.2%	1,025	-8.6%	7,858	6,897	13.9%
DRY WHEY	1,617	2,136	-24.3%	755	114.2%	9,406	13,347	-29.5%
GSCI EXCESS RETURN FUT	4,125	1,056	290.6%	3,498	17.9%	171,085	129,345	32.3%
GOLDMAN SACHS	29,797	33,813	-11.9%	27,325	9.0%	221,572	231,129	-4.1%
ETHANOL	12,121	11,506	5.3%	14,181	-14.5%	114,355	141,672	-19.3%
HDD WEATHER	0	0	0.0%	0	0.0%	428	2,152	-80.1%
CDD WEATHER	475	910	-47.8%	1,850	-74.3%	3,325	5,792	-42.6%
HDD SEASONAL STRIP	0	50	-100.0%	0	0.0%	0	302	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	100	-100.0%	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	5	5	0.0%	9	-44.4%	68	54	25.9%
DOW-UBS COMMOD INDEX	20,724	21,359	-3.0%	15,988	29.6%	245,887	203,059	21.1%
COTTON	77	125	-38.4%	124	-37.9%	547	492	11.2%
COCOA TAS	517	216	139.4%	182	184.1%	2,034	877	131.9%
COFFEE	6	88	-93.2%	6	0.0%	143	512	-72.1%
SUGAR 11	23	49	-53.1%	54	-57.4%	401	1,090	-63.2%
GRAIN BASIS SWAPS	0	0	0.0%	0	-	0	0	0.0%
USD CRUDE PALM OIL	120	0	-	0	-	120	0	-
CASH-SETTLED CHEESE	9,038	7,235	24.9%	5,849	54.5%	85,648	75,557	13.4%
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	1,815	1,760	3.1%	1,295	40.2%	16,820	16,090	4.5%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	52,288	52,288	0.0%
KC WHEAT	1,165,519	800,119	45.7%	684,549	70.3%	6,745,846	5,185,542	30.1%
CHI WHEAT	3,410,277	2,961,567	15.2%	2,353,172	44.9%	22,553,277	22,103,813	2.0%
DJ_UBS ROLL SELECT INDEX FU	0	6	-100.0%	0	0.0%	1,740	5,937	-70.7%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	7,476	4,780	56.4%	7,596	-1.6%	75,256	32,692	130.2%

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CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2016	VOLUME AUG 2015	% CHG	VOLUME JUL 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Options								
CORN	1,841,053	2,313,350	-20.4%	2,713,304	-32.1%	17,477,401	18,402,967	-5.0%
SOYBEAN	1,369,931	1,606,018	-14.7%	2,243,590	-38.9%	15,406,021	13,245,616	16.3%
SOYBEAN MEAL	165,565	203,440	-18.6%	185,127	-10.6%	1,703,257	1,986,153	-14.2%
SOYBEAN OIL	232,970	193,110	20.6%	163,776	42.2%	1,615,728	1,297,417	24.5%
SOYBEAN CRUSH	155	429	-63.9%	57	171.9%	4,618	915	404.7%
OATS	1,695	1,535	10.4%	1,494	13.5%	10,161	14,907	-31.8%
ROUGH RICE	1,887	1,749	7.9%	1,489	26.7%	15,566	14,335	8.6%
WHEAT	0	0	0.0%	0	0.0%	0	485	-100.0%
LIVE CATTLE	302,587	286,521	5.6%	256,743	17.9%	2,910,664	2,217,941	31.2%
FEEDER CATTLE	39,291	37,422	5.0%	31,784	23.6%	275,647	280,505	-1.7%
LEAN HOGS	180,742	215,660	-16.2%	214,296	-15.7%	1,319,314	1,885,665	-30.0%
LUMBER	950	1,370	-30.7%	890	6.7%	7,352	9,629	-23.6%
MILK	35,933	20,156	78.3%	23,759	51.2%	220,433	188,824	16.7%
MLK MID	193	51	278.4%	60	221.7%	472	279	69.2%
NFD MILK	2,311	3,004	-23.1%	1,557	48.4%	26,884	27,040	-0.6%
BUTTER CS	1,108	1,579	-29.8%	1,025	8.1%	10,031	10,264	-2.3%
CLASS IV MILK	1,309	33	3,866.7%	2,704	-51.6%	7,792	4,575	70.3%
DRY WHEY	139	62	124.2%	38	265.8%	806	2,689	-70.0%
HDD WEATHER	0	0	0.0%	0	0.0%	0	2,800	-100.0%
CDD WEATHER	500	0	0.0%	500	0.0%	1,000	150	566.7%
HDD SEASONAL STRIP	0	1,000	-100.0%	0	0.0%	0	3,000	-100.0%
CDD SEASONAL STRIP	0	1,000	-100.0%	0	0.0%	29,250	67,000	-56.3%
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	2,500	-100.0%	0	0.0%	0	6,500	-100.0%
HOUSING INDEX	0	0	0.0%	0	0.0%	18	0	0.0%
CORN NEARBY+2 CAL SPRD	418	5,294	-92.1%	2,770	-84.9%	30,446	34,172	-10.9%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	1	-100.0%	351	280	25.4%
WHEAT NEARBY+2 CAL SPRD	9,746	18,976	-48.6%	5,419	79.8%	41,319	104,128	-60.3%
JULY-DEC CORN CAL SPRD	1,600	185	764.9%	0	0.0%	36,709	23,443	56.6%
DEC-JULY WHEAT CAL SPRD	100	0	0.0%	0	0.0%	100	35	185.7%
JULY-NOV SOYBEAN CAL SPRD	30	0	0.0%	30	0.0%	60,927	33,622	81.2%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	33,319	12,696	162.4%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	493	0	0.0%
NOV-NOV SOYBEAN CAL SPRD	2,121	0	0.0%	165	1,185.5%	2,847	272	946.7%
LV CATL CSO	5	2	150.0%	0	0.0%	254	81	213.6%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	3,785	300	1,161.7%
SBIN HURR	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	8,753	3,145	178.3%	6,116	43.1%	57,884	43,879	31.9%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	75	-100.0%
DEC-DEC CORN CAL SPRD	1,943	520	273.7%	4,682	-58.5%	17,827	1,789	896.5%
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 ICSD	2,600	4,490	-42.1%	140	1,757.1%	8,832	13,410	-34.1%
DEC-JULY CORN CAL SPRD	10,951	150	7,200.7%	3,400	222.1%	14,551	7,470	94.8%
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%	0	0.0%	20	0	0.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2016	VOLUME AUG 2015	% CHG	VOLUME JUL 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Options								
KC WHEAT	30,676	23,091	32.8%	25,153	22.0%	279,503	376,244	-25.7%
CHI WHEAT	584,623	430,306	35.9%	467,234	25.1%	5,115,840	5,590,235	-8.5%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	0	5,430	-100.0%
SEP-DEC SOYBEAN MEAL CSO	0	60	-100.0%	0	0.0%	0	1,060	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	1,650	316	422.2%
Intercommodity Spread	0	0	0.0%	0	0.0%	3,395	634	435.5%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	5	0	-
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	2,420	0	0.0%
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	131,804,381	132,875,401	-0.8%	98,825,627	33.4%	936,399,968	921,039,548	1.7%
Equity Index Futures	41,770,416	61,187,766	-31.7%	39,591,724	5.5%	408,852,939	359,963,950	13.6%
Metals Futures	8,761,511	7,232,252	21.1%	9,307,861	-5.9%	69,708,260	53,857,122	29.4%
Energy Futures	44,488,264	38,174,924	16.5%	37,737,830	17.9%	345,108,901	280,137,582	23.2%
FX Futures	13,284,526	16,927,870	-21.5%	13,107,052	1.4%	127,128,582	135,382,742	-6.1%
Commodities and Alternative Invest	22,098,582	22,387,207	-1.3%	20,531,442	7.6%	191,448,846	175,905,355	8.8%
Foreign Exchange Futures	0	0	0.0%	0	0.0%	10	64	-84.4%
TOTAL FUTURES	262,207,680	278,785,420	-5.9%	219,101,536	19.7%	2,078,647,506	1,926,286,363	7.9%
TOTAL OPTIONS GROUP								
Equity Index Options	11,893,356	16,268,260	-26.9%	11,738,282	1.3%	101,759,023	93,220,290	9.2%
Interest Rate Options	30,358,637	32,620,712	-6.9%	36,944,802	-17.8%	298,217,152	258,645,767	15.3%
Metals Options	750,959	769,450	-2.4%	745,900	0.7%	7,489,671	6,219,214	20.4%
Energy Options	6,907,330	6,281,550	10.0%	6,367,709	8.5%	53,438,190	47,060,986	13.6%
FX Options	1,161,404	1,732,712	-33.0%	1,239,756	-6.3%	12,484,170	14,935,433	-16.4%
Commodities and Alternative Invest	4,831,885	5,376,208	-10.1%	6,357,303	-24.0%	46,760,392	45,923,272	1.8%
TOTAL OPTIONS	55,903,571	63,048,892	-11.3%	63,393,752	-11.8%	520,148,598	466,004,962	11.6%

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CMEG Exchange Volume Report - Monthly

	VOLUME AUG 2016	VOLUME AUG 2015	% CHG	VOLUME JUL 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
TOTAL COMBINED								
Interest Rate	162,163,018	165,496,113	-2.0%	135,770,429	19.4%	1,234,617,120	1,179,685,315	4.7%
Equity Index	53,663,772	77,456,026	-30.7%	51,330,006	4.5%	510,611,962	453,184,240	12.7%
Metals	9,512,470	8,001,702	18.9%	10,053,761	-5.4%	77,197,931	60,076,336	28.5%
Energy	51,395,594	44,456,474	15.6%	44,105,539	16.5%	398,547,091	327,198,568	21.8%
FX	14,445,930	18,660,582	-22.6%	14,346,808	0.7%	139,612,752	150,318,175	-7.1%
Commodities and Alternative Invest	26,930,467	27,763,415	-3.0%	26,888,745	0.2%	238,209,238	221,828,627	7.4%
Foreign Exchange	0	0	0.0%	0	0.0%	10	64	-84.4%
GRAND TOTAL	318,111,251	341,834,312	-6.9%	282,495,288	12.6%	2,598,796,104	2,392,291,325	8.6%

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