



## CMEG Exchange Volume Report - Monthly

	VOLUME OCT 2016	VOLUME OCT 2015	% CHG	VOLUME SEP 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Interest Rate Futures</b>								
30-YR BOND	5,042,946	4,927,921	2.3%	5,245,856	-3.9%	56,875,701	61,743,936	-7.9%
10-YR NOTE	22,878,319	23,505,875	-2.7%	24,140,757	-5.2%	281,261,280	280,084,355	0.4%
5-YR NOTE	11,484,326	12,321,353	-6.8%	12,453,220	-7.8%	158,113,254	158,345,459	-0.1%
2-YR NOTE	5,733,424	4,681,906	22.5%	5,775,029	-0.7%	65,575,781	70,328,946	-6.8%
FED FUND	2,304,292	1,786,752	29.0%	3,751,439	-38.6%	27,859,519	16,651,408	67.3%
EUROYEN	0	0	0.0%	0	-	0	0	0.0%
EURODOLLARS	42,365,854	44,983,182	-5.8%	49,586,179	-14.6%	508,345,588	501,313,343	1.4%
5-YR SWAP RATE	37,472	41,253	-9.2%	85,099	-56.0%	607,652	561,161	8.3%
2-YR SWAP RATE	0	1,262	-100.0%	1	-100.0%	4,414	32,690	-86.5%
10-YR SWAP RATE	33,041	24,760	33.4%	87,019	-62.0%	490,161	627,524	-21.9%
7-YR SWAP	0	1,214	-100.0%	0	0.0%	3,052	1,404	117.4%
1-MONTH EURODOLLAR	391	1,727	-77.4%	587	-33.4%	10,712	48,849	-78.1%
ULTRA T-BOND	1,665,727	1,883,649	-11.6%	1,785,330	-6.7%	22,478,013	24,384,078	-7.8%
30-YR SWAP RATE	876	667	31.3%	2,370	-63.0%	16,960	32,741	-48.2%
Ultra 10-Year Note	1,308,179	0	-	1,502,148	-12.9%	12,027,762	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%
EURO 5YR BUNDLE	0	0	0.0%	0	0.0%	0	38	-100.0%
<b>Interest Rate Options</b>								
30-YR BOND	1,701,318	1,507,643	12.8%	2,163,621	-21.4%	17,476,525	18,315,576	-4.6%
10-YR NOTE	6,646,009	6,498,574	2.3%	7,184,938	-7.5%	74,899,883	85,828,412	-12.7%
5-YR NOTE	1,304,248	1,718,927	-24.1%	1,759,815	-25.9%	19,419,085	18,086,240	7.4%
2-YR NOTE	117,858	110,170	7.0%	178,468	-34.0%	1,466,836	2,128,834	-31.1%
FED FUND	2,360	45,878	-94.9%	17,945	-86.8%	83,670	308,307	-72.9%
FLEX 30-YR BOND	0	0	0.0%	0	-	0	0	0.0%
EURODOLLARS	9,529,644	10,172,648	-6.3%	13,613,908	-30.0%	142,343,925	91,962,728	54.8%
EURO MIDCURVE	7,922,916	13,469,497	-41.2%	7,303,011	8.5%	101,908,555	106,609,372	-4.4%
ULTRA T-BOND	14,134	3,405	315.1%	14,797	-4.5%	75,547	97,111	-22.2%
Ultra 10-Year Note	6,220	0	-	12,955	-52.0%	37,291	0	-

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<b>Equity Index Futures</b>								
\$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	3,274,015	3,226,230	1.5%	4,047,427	-19.1%	35,740,766	34,300,421	4.2%
E-MINI S&P500	32,532,206	36,264,127	-10.3%	49,728,892	-34.6%	398,280,790	357,848,430	11.3%
S&P 500	101,081	145,559	-30.6%	311,370	-67.5%	1,839,456	2,508,037	-26.7%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	0	0.0%
E-MINI MIDCAP	336,632	402,087	-16.3%	626,528	-46.3%	4,514,734	4,440,508	1.7%
S&P 400 MIDCAP	0	0	0.0%	0	0.0%	0	6,922	-100.0%
S&P 500 GROWTH	12	8	50.0%	41	-70.7%	220	332	-33.7%
S&P 500/VALUE	8,700	8	108,650.0%	3,553	144.9%	105,072	294	35,638.8%
E-MINI RUSSELL 1000	131	153	-14.4%	243	-46.1%	4,154	156	2,562.8%
E-MINI NASDAQ 100	4,715,978	5,782,123	-18.4%	6,567,398	-28.2%	55,877,581	56,577,844	-1.2%
NASDAQ	0	0	0.0%	0	0.0%	0	91,150	-100.0%
NIKKEI 225 (\$) STOCK	193,521	266,719	-27.4%	324,798	-40.4%	3,688,266	3,612,996	2.1%
NIKKEI 225 (YEN) STOCK	851,820	1,104,625	-22.9%	1,147,668	-25.8%	12,427,496	11,228,258	10.7%
DJ US REAL ESTATE	14,442	15,086	-4.3%	34,577	-58.2%	182,427	137,718	32.5%
NASDAQ BIOTECH	18	0	0.0%	248	-92.7%	390	1,598	-75.6%
E-MICRO NIFTY	0	0	0.0%	0	0.0%	0	1,018	-100.0%
S&P ENERGY SECTOR	10,026	11,228	-10.7%	19,291	-48.0%	105,954	75,991	39.4%
S&P TECHNOLOGY SECTOR	2,166	5,739	-62.3%	14,523	-85.1%	64,153	47,285	35.7%
S&P MATERIALS SECTOR	4,513	2,446	84.5%	12,271	-63.2%	59,845	34,340	74.3%
S&P HEALTH CARE SECTOR	5,676	17,979	-68.4%	13,305	-57.3%	110,395	122,566	-9.9%
S&P UTILITIES SECTOR	15,453	8,611	79.5%	26,463	-41.6%	244,066	111,009	119.9%
S&P FINANCIAL SECTOR	11,020	3,151	249.7%	21,262	-48.2%	122,840	46,356	165.0%
S&P INDUSTRIAL SECTOR	3,599	1,368	163.1%	25,356	-85.8%	85,702	34,240	150.3%
IBOVESPA INDEX	1,204	580	107.6%	519	132.0%	7,202	4,173	72.6%
S&P CONSUMER DSCRNTNRY SE	6,715	3,777	77.8%	27,887	-75.9%	118,517	103,230	14.8%
S&P CONSUMER STAPLES SECT	10,688	1,884	467.3%	39,297	-72.8%	275,083	116,677	135.8%
FT-SE 100	1,420	1,181	20.2%	1,434	-1.0%	16,815	1,181	1,323.8%
NIFTY 50	13,294	1,773	649.8%	22,979	-42.1%	104,071	12,554	729.0%
E-MINI RUSSELL 1000 VALUE	49	85	-42.4%	1,806	-97.3%	8,104	88	9,109.1%
E-MINI RUSSELL 1000 GROWTH	16	83	-80.7%	255	-93.7%	2,626	86	2,953.5%

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<b>Equity Index Options</b>								
DJIA	0	0	0.0%	0	0.0%	0	32	-100.0%
MINI \$5 DOW	5,324	11,920	-55.3%	5,410	-1.6%	107,773	116,384	-7.4%
E-MINI S&P500	2,354,131	6,885,688	-65.8%	4,566,839	-48.5%	48,650,710	65,393,993	-25.6%
S&P 500	140,050	709,936	-80.3%	208,661	-32.9%	5,030,191	7,621,680	-34.0%
E-MINI MIDCAP	0	2	-100.0%	1	-100.0%	17	30	-43.3%
E-MINI NASDAQ 100	190,796	146,912	29.9%	226,932	-15.9%	2,204,915	1,160,163	90.1%
NASDAQ	0	0	0.0%	0	0.0%	0	30	-100.0%
EOM S&P 500	134,824	116,981	15.3%	232,428	-42.0%	1,736,724	1,078,146	61.1%
EOM EMINI S&P	1,355,515	1,260,498	7.5%	2,454,627	-44.8%	16,398,398	11,336,899	44.6%
EOW1 S&P 500	93,078	37,542	147.9%	67,367	38.2%	625,217	329,208	89.9%
EOW1 EMINI S&P 500	1,184,812	1,059,894	11.8%	1,081,353	9.6%	9,957,828	9,940,275	0.2%
EOW2 S&P 500	111,845	67,752	65.1%	154,814	-27.8%	1,290,611	762,237	69.3%
EOW2 EMINI S&P 500	1,115,305	1,029,723	8.3%	1,216,922	-8.4%	10,198,371	10,308,625	-1.1%
EOW4 EMINI S&P 500	928,897	1,170,204	-20.6%	1,605,212	-42.1%	11,196,423	10,146,865	10.3%
EOW3 EMINI S&P 500	4,397,999	0	-	3,617,473	21.6%	20,093,091	0	-
EOW3 S&P 500	434,322	0	-	319,152	36.1%	2,472,843	0	-
<b>Metals Futures</b>								
COMEX GOLD	3,815,035	3,070,120	24.3%	4,022,560	-5.2%	46,934,581	35,078,124	33.8%
E-MINI SILVER	0	0	0.0%	0	-	0	0	0.0%
COMEX MINY COPPER	239	366	-34.7%	271	-11.8%	5,043	8,018	-37.1%
COMEX SILVER	1,327,617	1,107,547	19.9%	1,290,090	2.9%	14,868,847	11,297,783	31.6%
COMEX COPPER	1,498,598	1,227,365	22.1%	1,294,011	15.8%	16,559,495	14,093,200	17.5%
NYMEX HOT ROLLED STEEL	5,836	6,559	-11.0%	4,506	29.5%	48,544	50,216	-3.3%
NYMEX PLATINUM	302,621	281,094	7.7%	456,092	-33.6%	3,210,443	2,970,919	8.1%
URANIUM	600	402	49.3%	200	200.0%	7,293	3,350	117.7%
PALLADIUM	113,977	92,284	23.5%	88,440	28.9%	1,146,102	1,115,088	2.8%
E-MICRO GOLD	52,304	41,762	25.2%	45,233	15.6%	821,509	313,160	162.3%
COPPER	40	979	-95.9%	75	-46.7%	3,416	6,194	-44.8%
SILVER	5,630	5,532	1.8%	7,214	-22.0%	83,606	79,312	5.4%
FERROUS PRODUCTS	30	0	0.0%	232	-87.1%	812	558	45.5%
ALUMINUM	5,696	1,805	215.6%	1,566	263.7%	30,957	4,351	611.5%
COMEX E-Mini SILVER	1,033	652	58.4%	1,068	-3.3%	12,279	8,513	44.2%
COMEX E-Mini GOLD	6,890	4,122	67.2%	9,810	-29.8%	105,332	56,192	87.5%
Gold Kilo	3,711	5,290	-29.8%	3,914	-5.2%	47,646	38,221	24.7%
LNDN ZINC	27	14	92.9%	0	0.0%	227	338	-32.8%
Aluminium MW Trans Prem Platts	3,079	2,970	3.7%	5,122	-39.9%	56,563	31,478	79.7%
METALS	0	0	-	10	-100.0%	25	0	-
IRON ORE 62 CHINA TSI FUTURE	9,777	14,149	-30.9%	12,704	-23.0%	158,928	103,311	53.8%
IRON ORE 62 CHINA PLATTS FU	540	105	414.3%	0	0.0%	3,010	2,613	15.2%
IRON ORE 58 CHINA TSI FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%

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<b>Metals Options</b>								
COMEX GOLD	826,432	708,498	16.6%	642,991	28.5%	7,857,308	6,421,619	22.4%
COMEX SILVER	105,337	90,876	15.9%	135,144	-22.1%	1,166,452	1,076,044	8.4%
COMEX COPPER	5,079	1,934	162.6%	3,987	27.4%	31,731	21,288	49.1%
NYMEX PLATINUM	3,700	4,656	-20.5%	5,775	-35.9%	43,963	51,392	-14.5%
PALLADIUM	4,105	4,095	0.2%	2,756	48.9%	33,259	39,040	-14.8%
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	773	5	15,360.0%	547	41.3%	1,569	1,152	36.2%
SHORT TERM	0	0	0.0%	0	-	0	0	0.0%
GOLD	6,032	2,033	196.7%	3,735	61.5%	42,087	19,721	113.4%
IRON ORE 62 CHINA TSI CALL O	760	3,750	-79.7%	480	58.3%	36,749	18,060	103.5%
IRON ORE 62 CHINA TSI PUT OP	120	1,200	-90.0%	5,060	-97.6%	29,366	42,750	-31.3%
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%
<b>Energy Futures</b>								
ETHANOL FWD	608	844	-28.0%	444	36.9%	6,926	8,101	-14.5%
HOUSTON SHIP CHANNEL BASI	2,036	4,001	-49.1%	2,100	-3.0%	30,400	37,955	-19.9%
NORTHWEST ROCKIES BASIS S	11,706	12,968	-9.7%	10,093	16.0%	157,413	92,525	70.1%
HEATING OIL VS ICE GASOIL	0	0	0.0%	0	0.0%	0	0	0.0%
FUEL OIL CRACK VS ICE	2,662	2,401	10.9%	7,605	-65.0%	43,822	36,097	21.4%
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	32	306	-89.5%
NGPL MIDCONTINENT INDEX	180	0	0.0%	434	-58.5%	7,841	300	2,513.7%
NGPL TEXOK INDEX	0	480	-100.0%	0	0.0%	360	1,146	-68.6%
CENTERPOINT BASIS SWAP	214	0	0.0%	2,316	-90.8%	13,180	19,224	-31.4%
NATURAL GAS	148,012	142,830	3.6%	133,465	10.9%	1,289,001	805,389	60.0%
HTG OIL	24	12	100.0%	0	0.0%	5,426	216	2,412.0%
LTD NAT GAS	247,472	310,727	-20.4%	232,741	6.3%	2,320,124	2,311,000	0.4%
GASOIL MINI CALENDAR SWAP	240	462	-48.1%	115	108.7%	2,409	3,008	-19.9%
GASOIL 0.1 ROTTERDAM BARG	5	0	0.0%	25	-80.0%	30	10	200.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	991	-100.0%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	0.0%	0	4,073	-100.0%
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
SOCAL PIPE SWAP	0	0	0.0%	264	-100.0%	5,864	488	1,101.6%
PANHANDLE PIPE SWAP	0	0	0.0%	0	0.0%	0	314	-100.0%
BRENT OIL LAST DAY	1,548,271	2,094,053	-26.1%	1,572,702	-1.6%	19,080,771	22,248,994	-14.2%
BRENT CALENDAR SWAP	1,000	1,023	-2.2%	242	313.2%	19,002	54,570	-65.2%
GASOIL 0.1 CARGOES CIF NE	0	0	0.0%	0	0.0%	0	10	-100.0%
GASOIL 0.1 RDAM BRGS VS I	60	15	300.0%	0	0.0%	120	95	26.3%
GASOIL 0.1 CIF NWE VS ISE	25	0	0.0%	10	150.0%	35	266	-86.8%
NY H OIL PLATTS VS NYMEX	0	0	0.0%	0	0.0%	0	976	-100.0%
MARS (ARGUS) VS WTI SWAP	3,904	7,565	-48.4%	2,700	44.6%	40,822	60,885	-33.0%
MARS (ARGUS) VS WTI TRD M	19,076	1,805	956.8%	12,104	57.6%	118,047	15,425	665.3%
WTS (ARGUS) VS WTI TRD MT	1,002	1,270	-21.1%	2,125	-52.8%	11,708	18,841	-37.9%
SINGAPORE 180CST BALMO	42	22	90.9%	52	-19.2%	531	384	38.3%
SINGAPORE 380CST BALMO	25	22	13.6%	203	-87.7%	1,357	1,125	20.6%
SINGAPORE JET KERO BALMO	0	225	-100.0%	100	-100.0%	156	550	-71.6%
SINGAPORE NAPHTHA BALMO	0	0	0.0%	0	0.0%	20	0	0.0%

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<b>Energy Futures</b>								
DUBAI CRUDE OIL BALMO	0	0	0.0%	0	0.0%	275	100	175.0%
EURO 3.5% FUEL OIL RDAM B	294	337	-12.8%	526	-44.1%	3,300	5,825	-43.3%
EURO 1% FUEL OIL NEW BALM	5	70	-92.9%	10	-50.0%	225	116	94.0%
NY HARBOR 1% FUEL OIL BAL	0	175	-100.0%	0	0.0%	101	497	-79.7%
GULF COAST 3% FUEL OIL BA	633	1,135	-44.2%	600	5.5%	6,887	11,103	-38.0%
PREMIUM UNLD 10P FOB MED	46	38	21.1%	168	-72.6%	2,627	2,982	-11.9%
GASOIL 10P CRG CIF NW VS	0	0	0.0%	5	-100.0%	15	50	-70.0%
GASOIL 0.1 CRG CIF NW VS	0	0	0.0%	0	0.0%	5	10	-50.0%
BRENT CFD SWAP	0	0	0.0%	0	0.0%	0	950	-100.0%
JET FUEL CRG CIF NEW VS I	0	0	0.0%	0	0.0%	30	47	-36.2%
3.5% FUEL OIL CID MED SWA	359	90	298.9%	150	139.3%	2,650	526	403.8%
ARGUS PROPAN FAR EST INDE	1,783	848	110.3%	1,642	8.6%	15,564	4,188	271.6%
ULSD 10PPM CIF VS ICE GAS	0	0	0.0%	0	0.0%	35	25	40.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	0.0%	0	0.0%	5	0	0.0%
JET FUEL BRG FOB RDM VS I	0	0	0.0%	0	0.0%	2	40	-95.0%
PJM NILL DA OFF-PEAK	8,965	20,927	-57.2%	50,278	-82.2%	884,177	423,302	108.9%
PJM AECO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	0	110	-100.0%	315	-100.0%	21,943	9,340	134.9%
PJM BGE DA PEAK	0	0	0.0%	0	0.0%	1,275	0	0.0%
PJM BGE DA OFF-PEAK	0	0	0.0%	0	0.0%	23,400	0	0.0%
PJM DPL DA PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM DPL DA OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM EASTERNH DA PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM JCPL DA PEAK	0	0	0.0%	0	0.0%	0	650	-100.0%
PJM JCPL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	15,360	-100.0%
PJM PEPKO DA PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM PEPKO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	7,440	-100.0%
PJM PPL DA PEAK	0	2,040	-100.0%	0	0.0%	0	3,315	-100.0%
PJM PPL DA OFF-PEAK	0	37,632	-100.0%	0	0.0%	0	61,152	-100.0%
PJM PSEG DA PEAK	0	110	-100.0%	0	0.0%	5,100	110	4,536.4%
PJM PSEG DA OFF-PEAK	0	1,960	-100.0%	0	0.0%	163,800	1,960	8,257.1%
PJM WESTHDA PEAK	0	27,960	-100.0%	525	-100.0%	45,673	36,775	24.2%
PJM WESTH DA OFF-PEAK	0	540,772	-100.0%	0	0.0%	825,010	689,892	19.6%
PJM WESTH RT PEAK	35,729	62,485	-42.8%	20,420	75.0%	580,716	186,244	211.8%
PJM WESTH RT OFF-PEAK	257,880	1,173,714	-78.0%	260,884	-1.2%	6,091,940	2,839,860	114.5%
ALGONQUIN CITYGATES BASIS	527	154	242.2%	1,674	-68.5%	8,105	1,365	493.8%
TCO NG INDEX SWAP	240	0	0.0%	0	0.0%	240	3,904	-93.9%
TENNESSEE 500 LEG NG INDE	0	0	0.0%	0	-	0	0	0.0%
MICHCON NG INDEX SWAP	360	0	-	0	0.0%	2,200	0	-
CIG ROCKIES NG INDEX SWA	0	0	-	0	0.0%	1,054	0	-
TENNESSEE 500 LEG NG SWIN	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 CIF MED SWAP	0	20	-100.0%	0	0.0%	75	20	275.0%
GASOIL 0.1CIF MED VS ICE	0	10	-100.0%	60	-100.0%	190	131	45.0%
ULSD 10PPM CIF MED SWAP	0	0	0.0%	0	0.0%	45	0	0.0%
ULSD 10PPM CIF MED VS ICE	0	100	-100.0%	1	-100.0%	165	781	-78.9%
BRENT BALMO SWAP	682	320	113.1%	200	241.0%	1,967	4,754	-58.6%
ICE GASOIL BALMO SWAP	0	0	0.0%	0	-	0	0	0.0%
JET FUEL CARGOES CIF NEW	0	0	0.0%	0	-	0	0	0.0%
ULSD 10PPM CIF NW BALMO S	0	0	0.0%	0	-	0	0	0.0%
ULSD 10PPM CIF MED BALMO	0	0	-	0	0.0%	38	0	-

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**CMEG Exchange Volume Report - Monthly**

	VOLUME OCT 2016	VOLUME OCT 2015	% CHG	VOLUME SEP 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Energy Futures</b>								
PERMIAN BASIS SWAP	6,391	4,294	48.8%	9,546	-33.1%	44,798	18,118	147.3%
Tetco ELA Basis	0	0	0.0%	0	0.0%	0	1,360	-100.0%
PANHANDLE INDEX SWAP FUTU	0	0	0.0%	992	-100.0%	3,472	2,018	72.1%
GULF COAST JET FUEL CLNDR	342	285	20.0%	162	111.1%	1,677	3,578	-53.1%
EUROPE 1% FUEL OIL NWE CA	102	168	-39.3%	10	920.0%	1,457	1,634	-10.8%
SINGAPORE FUEL 180CST CAL	1,294	1,396	-7.3%	569	127.4%	11,384	20,193	-43.6%
NYISO G	0	0	0.0%	0	0.0%	0	471	-100.0%
GULF COAST NO.6 FUEL OIL	59,816	49,755	20.2%	56,071	6.7%	581,881	716,585	-18.8%
NEW YORK HUB ZONE G PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NORTHERN ILLINOIS OFF-PEA	0	0	0.0%	0	0.0%	0	102	-100.0%
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE FUEL OIL SPREAD	881	455	93.6%	645	36.6%	6,024	5,079	18.6%
SINGAPORE JET KERO GASOIL	925	500	85.0%	1,175	-21.3%	8,375	3,520	137.9%
TETCO M-3 INDEX	240	0	0.0%	62	287.1%	8,365	6,784	23.3%
DOMINION TRAN INC - APP I	2,640	2,160	22.2%	248	964.5%	19,995	2,160	825.7%
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	0	40	-100.0%
HEATING OIL PHY	3,183,140	3,473,021	-8.3%	3,288,425	-3.2%	32,552,985	30,711,026	6.0%
GASOIL 10PPM CARGOES CIF	0	0	0.0%	0	0.0%	3	30	-90.0%
GASOIL 10PPM VS ICE SWAP	5	120	-95.8%	190	-97.4%	895	1,418	-36.9%
NY1% VS GC SPREAD SWAP	2,630	4,509	-41.7%	2,756	-4.6%	23,658	23,369	1.2%
EUROPEAN NAPHTHA BALMO	258	101	155.4%	263	-1.9%	1,697	887	91.3%
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	10	-40.0%
DIESEL 10P BRG FOB RDM VS	0	0	0.0%	0	0.0%	125	10	1,150.0%
ARGUS PROPAN(SAUDI ARAMC	851	698	21.9%	702	21.2%	8,870	5,368	65.2%
PJM AECO DA PEAK	0	0	0.0%	0	0.0%	0	132	-100.0%
N ILLINOIS HUB MTHLY	0	0	0.0%	0	0.0%	0	70	-100.0%
MINY HTG OIL	7	5	40.0%	5	40.0%	95	81	17.3%
WAHA BASIS	1,730	7,155	-75.8%	1,574	9.9%	42,824	30,985	38.2%
MINY NATURAL GAS	33,276	25,601	30.0%	21,907	51.9%	253,764	268,527	-5.5%
SINGAPORE GASOIL SWAP	15,248	2,881	429.3%	6,877	121.7%	58,865	24,147	143.8%
UP DOWN GC ULSD VS NMX HO	52,340	50,964	2.7%	43,081	21.5%	529,791	401,283	32.0%
PJM NILL DA PEAK	191	5,183	-96.3%	3,414	-94.4%	43,655	19,727	121.3%
PJM DAYTON DA OFF-PEAK	0	15,860	-100.0%	6,005	-100.0%	27,310	113,308	-75.9%
LA JET (OPIS) SWAP	1,925	1,140	68.9%	1,775	8.5%	20,312	9,760	108.1%
ULSD UP-DOWN BALMO SWP	4,845	3,650	32.7%	8,845	-45.2%	57,450	30,358	89.2%
JET FUEL UP-DOWN BALMO CL	7,916	4,980	59.0%	5,377	47.2%	42,405	27,587	53.7%
EIA FLAT TAX ONHWAY DIESE	554	579	-4.3%	756	-26.7%	10,538	8,160	29.1%
ARGUS LLS VS. WTI (ARG) T	9,147	5,186	76.4%	5,350	71.0%	124,772	74,972	66.4%
JAPAN NAPHTHA BALMO SWAP	5	44	-88.6%	0	0.0%	375	481	-22.0%
NY 3.0% FUEL OIL (PLATTS	625	600	4.2%	25	2,400.0%	2,125	3,745	-43.3%
NY 2.2% FUEL OIL (PLATTS	0	230	-100.0%	0	0.0%	489	640	-23.6%
CAISO SP15 EZGNHUB5 MW P	17,930	0	-	0	-	17,930	0	-
BRENT CFD(PLATTS) VS FRNT	0	0	0.0%	0	-	0	0	0.0%
RBOB GASOLINE BALMO CLNDR	245	82	198.8%	693	-64.6%	6,996	10,057	-30.4%
GASOLINE UP-DOWN BALMO SW	0	275	-100.0%	0	0.0%	810	5,660	-85.7%
TRANSCO ZONE 4 NAT GAS IN	0	0	0.0%	0	0.0%	1,457	930	56.7%
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%	612	4,280	-85.7%
FL GAS ZONE 3 NAT GAS IND	0	0	-	0	0.0%	8,310	0	-

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**CMEG Exchange Volume Report - Monthly**

	VOLUME OCT 2016	VOLUME OCT 2015	% CHG	VOLUME SEP 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Energy Futures</b>								
COLUMB GULF MAINLINE NG B	214	638	-66.5%	1,903	-88.8%	21,920	22,834	-4.0%
TENNESSEE 800 LEG NG BASI	0	0	0.0%	0	0.0%	1,526	3,908	-61.0%
TRANSCO ZONE 1 NG BASIS	0	0	0.0%	0	0.0%	0	368	-100.0%
ONEOK OKLAHOMA NG BASIS	0	0	0.0%	0	0.0%	1,065	2,261	-52.9%
SOUTH STAR TEX OKLHM KNS	400	1,216	-67.1%	434	-7.8%	2,202	6,523	-66.2%
TEXAS GAS ZONE1 NG BASIS	0	0	0.0%	248	-100.0%	248	16,156	-98.5%
NYISO ZONE C 5MW D AH O P	0	0	0.0%	0	0.0%	54,290	0	0.0%
PJM NI HUB 5MW REAL TIME	128,150	264,995	-51.6%	180,355	-28.9%	1,720,731	1,689,483	1.8%
NYISO ZONE G 5MW D AH O P	21,175	112,232	-81.1%	0	0.0%	405,881	240,288	68.9%
NYISO ZONE J 5MW D AH PK	3,180	2,804	13.4%	1,784	78.3%	13,571	9,071	49.6%
NYISO ZONE J 5MW D AH O P	44,575	0	0.0%	9,344	377.0%	156,871	56,034	180.0%
PJM COMED 5MW D AH PK	0	2,580	-100.0%	3,180	-100.0%	14,650	7,150	104.9%
PJM COMED 5MW D AH O PK	0	0	0.0%	46,800	-100.0%	257,480	84,325	205.3%
NEPOOL INTR HUB 5MW D AH	40,385	62,995	-35.9%	0	0.0%	527,344	268,692	96.3%
CIN HUB 5MW REAL TIME PK	640	9,429	-93.2%	1,485	-56.9%	65,561	16,649	293.8%
CIN HUB 5MW D AH PK	222	498	-55.4%	1,866	-88.1%	20,760	9,291	123.4%
NYISO ZONE A 5MW D AH PK	0	0	0.0%	0	0.0%	3,600	16,846	-78.6%
NYISO ZONE A 5MW D AH O P	0	0	0.0%	0	0.0%	239,365	365,080	-34.4%
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%
NEPOOL SE MASS 5MW D AH P	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL SE MASS 5MW D AH O	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL NE MASS 5MW D AH P	0	0	0.0%	0	0.0%	640	1,385	-53.8%
NEPOOL NE MASS 5MW D AH O	0	0	0.0%	0	0.0%	0	3,920	-100.0%
NEPOOL MAINE 5MW D AH PK	0	0	0.0%	0	-	0	0	0.0%
NYISO ZONE C 5MW D AH PK	0	0	0.0%	0	0.0%	1,512	0	0.0%
NEPOOL W CNTR M 5MW D AH	0	0	0.0%	0	0.0%	1,685	840	100.6%
NYISO ZONE G 5MW D AH PK	1,695	3,414	-50.4%	1,270	33.5%	33,388	31,489	6.0%
PJM AD HUB 5MW REAL TIME	55,985	244,582	-77.1%	169,510	-67.0%	1,347,572	1,442,030	-6.6%
NEPOOL MAINE 5MW D AH O E	0	0	0.0%	0	-	0	0	0.0%
CIN HUB 5MW D AH O PK	0	0	0.0%	23,400	-100.0%	298,960	178,560	67.4%
CIN HUB 5MW REAL TIME O P	4,000	282,080	-98.6%	23,400	-82.9%	993,984	642,952	54.6%
RBOB PHY	3,413,097	3,157,979	8.1%	4,677,239	-27.0%	38,362,454	33,764,591	13.6%
SING FUEL	0	0	0.0%	15	-100.0%	30	10	200.0%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
RBOB VS HEATING OIL SWAP	915	150	510.0%	3,030	-69.8%	15,772	9,325	69.1%
NORTHEN NATURAL GAS DEMA	1,762	124	1,321.0%	0	0.0%	3,935	5,469	-28.0%
HOUSTON SHIP CHANNEL INDE	0	0	0.0%	0	0.0%	186	180	3.3%
EUROPE JET KERO NWE CALSW	0	0	0.0%	0	0.0%	38	494	-92.3%
MINY WTI CRUDE OIL	227,921	210,853	8.1%	306,798	-25.7%	2,848,927	2,744,725	3.8%
NEW ENGLAND HUB PEAK DAIL	0	0	0.0%	0	0.0%	0	0	0.0%
ROCKIES KERN OPAL - NW IN	0	1,880	-100.0%	0	0.0%	1,046	1,880	-44.4%
NATURAL GAS PHY	10,240,061	7,578,267	35.1%	7,646,666	33.9%	78,604,388	67,552,263	16.4%
APPALACHIAN COAL (PHY)	0	94	-100.0%	0	0.0%	130	2,556	-94.9%
WTI CALENDAR	37,016	35,958	2.9%	28,291	30.8%	301,316	362,485	-16.9%
HENRY HUB BASIS SWAP	7,270	12,032	-39.6%	6,843	6.2%	188,737	133,559	41.3%
DEMARC INDEX FUTURE	0	0	0.0%	0	0.0%	800	0	0.0%
WTS (ARGUS) VS WTI SWAP	15,354	1,230	1,148.3%	8,934	71.9%	38,390	55,520	-30.9%
PREMIUM UNLEAD 10PPM FOB	61	0	0.0%	5	1,120.0%	354	698	-49.3%

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<b>Energy Futures</b>								
CHICAGO UNL GAS PL VS RBO	0	0	0.0%	215	-100.0%	2,090	345	505.8%
CRUDE OIL PHY	23,019,383	17,483,575	31.7%	24,332,279	-5.4%	225,412,832	167,993,992	34.2%
RBOB CALENDAR SWAP	6,884	5,502	25.1%	7,588	-9.3%	67,070	64,276	4.3%
ISO NEW ENGLAND PK LMP	0	20	-100.0%	0	0.0%	20	20	0.0%
LA CARB DIESEL (OPIS)	52	156	-66.7%	0	0.0%	52	234	-77.8%
CHICAGO ETHANOL SWAP	100,099	77,466	29.2%	117,916	-15.1%	1,006,727	884,340	13.8%
NEW YORK ETHANOL SWAP	1,235	1,225	0.8%	1,505	-17.9%	14,865	10,140	46.6%
GASOIL BULLET SWAP	0	0	0.0%	0	-	0	0	0.0%
EURO PROPANE CIF ARA SWA	1,653	368	349.2%	1,798	-8.1%	13,004	3,847	238.0%
JAPAN C&F NAPHTHA SWAP	1,053	774	36.0%	1,204	-12.5%	12,333	10,225	20.6%
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	0	450	-100.0%	50	-100.0%	5,950	5,225	13.9%
LA CARB DIESEL (OPIS) SWA	625	402	55.5%	225	177.8%	7,177	7,016	2.3%
JAPAN C&F NAPHTHA CRACK S	407	236	72.5%	388	4.9%	4,218	2,773	52.1%
LLS (ARGUS) VS WTI SWAP	3,860	11,379	-66.1%	4,273	-9.7%	64,071	100,836	-36.5%
MINY RBOB GAS	3	4	-25.0%	8	-62.5%	45	47	-4.3%
RBOB GAS	1,396	1,243	12.3%	1,354	3.1%	13,183	11,426	15.4%
RBOB CRACK SPREAD	1,800	552	226.1%	1,200	50.0%	14,775	10,039	47.2%
RBOB UP-DOWN CALENDAR SW	0	13,930	-100.0%	0	0.0%	9,203	101,355	-90.9%
NY HARBOR RESIDUAL FUEL 1	4,207	6,944	-39.4%	3,671	14.6%	35,454	49,703	-28.7%
NY HARBOR HEAT OIL SWP	897	3,433	-73.9%	1,560	-42.5%	22,694	47,533	-52.3%
LA JET FUEL VS NYM NO 2 H	10	220	-95.5%	0	0.0%	810	490	65.3%
ANR OKLAHOMA	886	60	1,376.7%	0	0.0%	4,485	7,670	-41.5%
MICHIGAN BASIS	2,412	2,537	-4.9%	5,587	-56.8%	24,763	5,459	353.6%
Sumas Basis Swap	759	580	30.9%	642	18.2%	15,636	13,429	16.4%
NGPL MID-CONTINENT	260	2,230	-88.3%	2,793	-90.7%	29,630	43,453	-31.8%
TEXAS EASTERN ZONE M-3 BA	6,885	4,516	52.5%	6,646	3.6%	80,042	18,929	322.9%
PGE&E CITYGATE	0	0	0.0%	0	-	0	0	0.0%
PJM MONTHLY	0	1,008	-100.0%	0	0.0%	2,898	6,802	-57.4%
NORTHEN NATURAL GAS VENTL	1,344	302	345.0%	140	860.0%	8,735	4,962	76.0%
DOMINION TRANSMISSION INC	29,119	16,535	76.1%	29,898	-2.6%	211,280	63,948	230.4%
TCO BASIS SWAP	2,440	4,599	-46.9%	4,923	-50.4%	33,072	34,427	-3.9%
CIG BASIS	3,212	978	228.4%	9,798	-67.2%	78,159	20,428	282.6%
PJM DAILY	0	0	0.0%	0	0.0%	1,300	0	0.0%
COLUMBIA GULF ONSHORE	0	728	-100.0%	0	0.0%	3,108	3,444	-9.8%
Tetco STX Basis	0	0	0.0%	0	0.0%	1,611	4,304	-62.6%
Transco Zone 3 Basis	240	938	-74.4%	62	287.1%	1,032	6,975	-85.2%
HENRY HUB SWING FUTURE	0	0	0.0%	0	0.0%	290	1,200	-75.8%
EL PASO PERMIAN INDEX SWA	0	0	-	0	0.0%	1,612	0	-
HENRY HUB INDEX SWAP FUTU	6,360	12,032	-47.1%	4,638	37.1%	170,634	96,679	76.5%
WAHA INDEX SWAP FUTURE	60	0	0.0%	248	-75.8%	8,728	0	0.0%
GULF COAST GASOLINE CLNDR	0	200	-100.0%	0	0.0%	1,300	5,765	-77.5%
EUROPE NAPHTHA CALSWAP	1,847	681	171.2%	1,762	4.8%	14,833	13,468	10.1%
EUROPE 1% FUEL OIL RDAM C	0	0	0.0%	10	-100.0%	134	160	-16.3%
EUROPE 3.5% FUEL OIL RDAM	10,188	6,506	56.6%	7,599	34.1%	68,629	87,804	-21.8%
EUROPE 3.5% FUEL OIL MED	388	219	77.2%	166	133.7%	3,533	1,016	247.7%
PANHANDLE BASIS SWAP FUTU	8,156	13,251	-38.4%	8,384	-2.7%	86,262	120,688	-28.5%
SAN JUAN BASIS SWAP	8,849	1,791	394.1%	9,043	-2.1%	69,281	19,898	248.2%
SOCAL BASIS SWAP	0	0	0.0%	0	0.0%	0	96	-100.0%

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## CMEG Exchange Volume Report - Monthly

	VOLUME OCT 2016	VOLUME OCT 2015	% CHG	VOLUME SEP 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Energy Futures</b>								
TRANSCO ZONE 6 BASIS SWAP	1,618	1,068	51.5%	3,424	-52.7%	12,105	10,025	20.7%
NYISO A	0	0	0.0%	0	0.0%	0	982	-100.0%
NYISO J	0	320	-100.0%	0	0.0%	172	2,711	-93.7%
GULF COAST JET VS NYM 2 H	31,728	24,401	30.0%	33,519	-5.3%	327,381	223,058	46.8%
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	826	546	51.3%	570	44.9%	5,954	9,131	-34.8%
GASOIL CALENDAR SWAP	0	3	-100.0%	9	-100.0%	314	216	45.4%
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%
DEMARCO SWING SWAP	0	0	-	62	-100.0%	62	0	-
CENTERPOINT EAST INDEX	0	0	0.0%	0	0.0%	740	677	9.3%
CRUDE OIL	4,529	8,402	-46.1%	7,995	-43.4%	132,069	185,239	-28.7%
BRENT FINANCIAL FUTURES	605	1,750	-65.4%	2,245	-73.1%	6,839	68,626	-90.0%
WTI-BRENT BULLET SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT CALENDAR SWAP	8,007	19,235	-58.4%	9,619	-16.8%	116,044	235,176	-50.7%
DATED TO FRONTLINE BRENT	2,550	2,664	-4.3%	500	410.0%	15,060	28,290	-46.8%
ICE BRENT DUBAI SWAP	7,400	600	1,133.3%	7,998	-7.5%	15,508	9,560	62.2%
GASOIL CRACK SPREAD CALEN	3,420	1,800	90.0%	4,032	-15.2%	49,984	34,966	43.0%
EUROPEAN NAPHTHA CRACK SP	7,677	2,891	165.5%	7,962	-3.6%	52,279	72,550	-27.9%
EURO GASOIL 10PPM VS ICE	0	252	-100.0%	87	-100.0%	679	908	-25.2%
JET CIF NWE VS ICE	5	0	0.0%	25	-80.0%	790	1,089	-27.5%
JET BARGES VS ICE GASOIL	0	0	0.0%	0	0.0%	22	15	46.7%
SINGAPORE GASOIL VS ICE	4,505	1,050	329.0%	3,565	26.4%	23,153	5,850	295.8%
NATURAL GAS PEN SWP	104,281	184,499	-43.5%	77,076	35.3%	1,082,675	1,846,144	-41.4%
WESTERN RAIL DELIVERY PRB	600	3,015	-80.1%	580	3.4%	9,237	23,265	-60.3%
EASTERN RAIL DELIVERY CSX	1,080	1,695	-36.3%	1,960	-44.9%	12,742	38,776	-67.1%
EUROPE DATED BRENT SWAP	0	0	0.0%	630	-100.0%	26,588	37,430	-29.0%
TC5 RAS TANURA TO YOKOHAM	0	0	0.0%	0	0.0%	15	30	-50.0%
TD3 MEG TO JAPAN 250K MT	0	0	0.0%	0	-	0	0	0.0%
TC2 ROTTERDAM TO USAC 37K	0	0	0.0%	0	0.0%	0	13	-100.0%
PJM OFF-PEAK LMP SWAP FUT	0	0	0.0%	0	0.0%	140	1,744	-92.0%
NYISO A OFF-PEAK	0	0	0.0%	0	0.0%	0	440	-100.0%
NYISO G OFF-PEAK	0	0	0.0%	0	0.0%	0	190	-100.0%
NYISO J OFF-PEAK	0	0	0.0%	0	0.0%	80	580	-86.2%
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%	0	0	0.0%
AEP-DAYTON HUB MTHLY	0	0	0.0%	0	0.0%	240	662	-63.7%
FUELOIL SWAP:CARGOES VS.B	109	243	-55.1%	290	-62.4%	3,214	4,310	-25.4%
EAST/WEST FUEL OIL SPREAD	45	13	246.2%	40	12.5%	321	2,336	-86.3%
SINGAPORE 380CST FUEL OIL	8,769	4,001	119.2%	9,468	-7.4%	74,885	52,165	43.6%
SINGAPORE JET KEROSENE SW	868	1,135	-23.5%	1,010	-14.1%	6,498	14,652	-55.7%
SINGAPORE NAPHTHA SWAP	0	0	0.0%	0	0.0%	0	1,175	-100.0%
SONAT BASIS SWAP FUTURE	0	30	-100.0%	0	0.0%	368	14,718	-97.5%
FLORIDA GAS ZONE3 BASIS S	0	0	0.0%	0	0.0%	5,449	14,510	-62.4%
TRANSCO ZONE4 BASIS SWAP	1,474	1,675	-12.0%	943	56.3%	19,482	68,259	-71.5%
ANR LOUISIANA BASIS SWAP	0	0	0.0%	0	0.0%	0	2,996	-100.0%

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**CMEG Exchange Volume Report - Monthly**

	VOLUME OCT 2016	VOLUME OCT 2015	% CHG	VOLUME SEP 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Energy Futures</b>								
TENNESSEE 500 LEG BASIS S	0	0	0.0%	546	-100.0%	1,630	5,526	-70.5%
TENNESSEE ZONE 0 BASIS SW	0	604	-100.0%	428	-100.0%	3,028	604	401.3%
TRANSCO ZONE 6 INDEX	240	0	0.0%	368	-34.8%	6,742	76	8,771.1%
CINERGY HUB OFF-PEAK MONT	0	0	0.0%	0	0.0%	60	630	-90.5%
GULF COAST ULSD CALENDAR	816	611	33.6%	778	4.9%	8,928	7,533	18.5%
GULF COAST ULSD CRACK SPR	725	775	-6.5%	0	0.0%	6,881	3,375	103.9%
HENRY HUB SWAP	467,330	588,258	-20.6%	315,550	48.1%	4,236,443	4,523,018	-6.3%
DUBAI CRUDE OIL CALENDAR	2,003	5,034	-60.2%	4,550	-56.0%	18,519	38,885	-52.4%
USGC UNL 87 CRACK SPREAD	0	150	-100.0%	0	0.0%	175	2,675	-93.5%
NYH NO 2 CRACK SPREAD CAL	5,005	6,310	-20.7%	377	1,227.6%	20,102	25,094	-19.9%
NO 2 UP-DOWN SPREAD CALEN	0	200	-100.0%	0	0.0%	2,562	3,209	-20.2%
SINGAPORE MOGAS 92 UNLEAD	874	425	105.6%	100	774.0%	3,817	3,233	18.1%
ETHANOL T2 FOB ROTT INCL DU	2,565	1,747	46.8%	2,561	0.2%	22,244	26,378	-15.7%
SINGAPORE MOGAS 92 UNLEAD	20,123	3,210	526.9%	9,024	123.0%	82,390	64,124	28.5%
PROPANE NON-LDH MT. BEL (OF	15,764	7,242	117.7%	12,963	21.6%	108,799	73,458	48.1%
PROPANE NON-LDH MB (OPIS) B	388	151	157.0%	2,150	-82.0%	5,735	1,577	263.7%
NY JET FUEL (PLATTS) HEAT OIL	0	10	-100.0%	0	0.0%	0	1,745	-100.0%
JET AV FUEL (P) CAR FM ICE GA	0	0	0.0%	15	-100.0%	172	213	-19.2%
FUEL OIL (PLATS) CAR CM	5	0	0.0%	0	0.0%	1,121	264	324.6%
FUEL OIL (PLATS) CAR CN	0	36	-100.0%	0	0.0%	54	176	-69.3%
NY JET FUEL (ARGUS) VS HEATI	0	0	0.0%	0	-	0	0	0.0%
NY ULSD (ARGUS) VS HEATING	55	6,444	-99.1%	3,300	-98.3%	7,465	29,738	-74.9%
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	5,200	1,456	257.1%	100	5,100.0%	31,501	100,253	-68.6%
DATED BRENT (PLATTS) DAILY S	0	0	0.0%	200	-100.0%	200	23,657	-99.2%
PETRO OUTRIGHT EURO	12,306	8,773	40.3%	8,295	48.4%	94,669	86,711	9.2%
GAS EURO-BOB OXY NWE BARG	11,574	11,331	2.1%	17,412	-33.5%	140,690	166,443	-15.5%
GAS EURO-BOB OXY NWE BARG	5,906	3,826	54.4%	6,761	-12.6%	68,676	69,185	-0.7%
PREM UNL GAS 10PPM RDAM F	0	0	0.0%	5	-100.0%	7	84	-91.7%
PREM UNL GAS 10PPM RDAM F	1	0	0.0%	0	0.0%	274	260	5.4%
MONT BELVIEU NORMAL BUTAN	37,717	22,523	67.5%	42,699	-11.7%	271,765	171,003	58.9%
MONT BELVIEU ETHANE 5 DECI	79,895	9,245	764.2%	84,579	-5.5%	488,295	70,057	597.0%
MONT BELVIEU LDH PROPANE 5	132,519	68,624	93.1%	118,779	11.6%	1,158,431	462,660	150.4%
EUROPEAN GASOIL (ICE)	6,938	72,383	-90.4%	6,428	7.9%	1,551,867	199,130	679.3%
ERCOT NORTH ZMCPE 5MW OF	0	0	0.0%	0	0.0%	0	0	0.0%
ERCOT NORTH ZMCPE 5MW OF	0	0	0.0%	0	0.0%	4,280	24,093	-82.2%
ERCOT NORTH ZMCPE 5MW PE	0	0	0.0%	0	0.0%	235	2,591	-90.9%
SINGAPORE JET KERO VS. GAS	50	0	0.0%	0	0.0%	50	50	0.0%
MONT BELVIEU NORMAL BUTAN	323	665	-51.4%	254	27.2%	6,118	4,929	24.1%
MONT BELVIEU ETHANE OPIS B	425	250	70.0%	230	84.8%	1,470	2,675	-45.0%
MONT BELVIEU NATURAL GASO	25	127	-80.3%	75	-66.7%	1,761	3,940	-55.3%
MONT BELVIEU LDH PROPANE C	1,489	480	210.2%	906	64.3%	9,182	6,688	37.3%
CONWAY NORMAL BUTANE (OPI	25	15	66.7%	1,565	-98.4%	2,544	1,859	36.8%
CONWAY NATURAL GASOLINE (	0	25	-100.0%	383	-100.0%	1,661	571	190.9%
CONWAY PROPANE 5 DECIMALS	10,594	7,419	42.8%	8,480	24.9%	72,358	44,926	61.1%
PETROCHEMICALS	4,529	3,861	17.3%	7,153	-36.7%	55,813	37,813	47.6%
MONT BELVIEU NATURAL GASO	5,139	4,495	14.3%	7,312	-29.7%	80,210	55,751	43.9%
CRUDE OIL LAST DAY	0	0	0.0%	0	-	0	0	0.0%

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## CMEG Exchange Volume Report - Monthly

	VOLUME OCT 2016	VOLUME OCT 2015	% CHG	VOLUME SEP 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Energy Futures</b>								
ELEC NYISO OFF-PEAK	0	0	0.0%	0	0.0%	0	43,396	-100.0%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	0	3,566	-100.0%
MARS BLEND CRUDE OIL	50	0	-	450	-88.9%	16,024	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	30	-100.0%	300	-100.0%	350	30	1,066.7%
CARBON EUA EMISSIONS EURO	0	0	0.0%	0	-	0	0	0.0%
DIESEL 10PPM BARGES FOB B	0	0	0.0%	0	-	0	0	0.0%
EURO 3.5% FUEL OIL M CRK	0	0	0.0%	0	-	0	0	0.0%
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	4,750	3,994	18.9%	1,255	278.5%	28,043	38,451	-27.1%
HEATING OIL CRCK SPRD BAL	0	0	-	0	0.0%	20	0	-
CHICAGO ULSD PL VS HO SPR	132	320	-58.8%	0	0.0%	2,738	4,045	-32.3%
PETRO CRK&SPRD EURO	9,767	5,473	78.5%	7,647	27.7%	67,817	59,619	13.8%
GRP THREE UNL GS (PLT) VS	3,470	1,000	247.0%	865	301.2%	15,890	15,042	5.6%
CRUDE OIL OUTRIGHTS	8,590	8,045	6.8%	8,735	-1.7%	74,538	98,032	-24.0%
PJM WES HUB PEAK LMP 50 M	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL NEW HAMP 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
ELECTRICITY OFF PEAK	0	0	0.0%	0	0.0%	23,480	35,200	-33.3%
HEATING OIL BALMO CLNDR S	125	1,289	-90.3%	0	0.0%	460	1,654	-72.2%
FREIGHT MARKETS	188	157	19.7%	288	-34.7%	1,985	564	252.0%
PLASTICS	452	765	-40.9%	164	175.6%	3,359	10,415	-67.7%
ELEC FINSETTLED	0	0	0.0%	0	0.0%	1,270	1,275	-0.4%
NEPOOL RHD ISLD 5MW D AH	0	2,025	-100.0%	0	0.0%	0	9,541	-100.0%
SINGAPORE GASOIL CALENDAR	6	240	-97.5%	30	-80.0%	573	6,868	-91.7%
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	23,600	8,614	174.0%	24,996	-5.6%	160,895	107,551	49.6%
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	16,135	3,412	372.9%	785	1,955.4%	38,287	5,607	582.8%
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	120	0	0.0%	124	-3.2%	6,224	0	0.0%
MJC FUT	50	40	25.0%	60	-16.7%	875	610	43.4%
PETRO CRCKS & SPRDS NA	34,725	19,221	80.7%	36,266	-4.2%	336,373	295,001	14.0%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	0	92	-100.0%
NAT GAS BASIS SWAP	3,210	96	3,243.8%	2,481	29.4%	35,310	5,274	569.5%
MCCLOSKEY RCH BAY COAL	12,564	39,647	-68.3%	10,616	18.3%	169,932	235,058	-27.7%
NGPL TEX/OK	860	3,398	-74.7%	3,500	-75.4%	28,964	77,459	-62.6%
MNC FUT	3,149	3,218	-2.1%	3,702	-14.9%	38,823	42,926	-9.6%
MCCLOSKEY ARA ARGS COAL	114,162	234,235	-51.3%	118,650	-3.8%	1,639,839	1,801,940	-9.0%
DLY GAS EURO-BOB OXY	0	0	-	0	0.0%	60	0	-
DAILY PJM	0	8,020	-100.0%	0	0.0%	2,720	8,020	-66.1%
ONTARIO POWER SWAPS	85	170	-50.0%	30	183.3%	4,820	149,310	-96.8%
INDIANA MISO	0	0	0.0%	0	0.0%	112	2,240	-95.0%
SINGAPORE GASOIL	3,929	2,216	77.3%	4,272	-8.0%	39,983	26,183	52.7%
PETRO CRCKS & SPRDS ASIA	0	212	-100.0%	0	0.0%	1,194	1,360	-12.2%
EMMISSIONS	0	0	0.0%	0	0.0%	0	250	-100.0%

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## CMEG Exchange Volume Report - Monthly

	VOLUME OCT 2016	VOLUME OCT 2015	% CHG	VOLUME SEP 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Energy Futures</b>								
PJM ATSI ELEC	0	0	0.0%	6,320	-100.0%	6,320	24,675	-74.4%
PETROLEUM PRODUCTS ASIA	1,854	860	115.6%	886	109.3%	13,412	16,887	-20.6%
NYISO CAPACITY	208	782	-73.4%	384	-45.8%	4,114	6,850	-39.9%
AUSTRIALIAN COKE COAL	228	83	174.7%	683	-66.6%	4,027	1,799	123.8%
PETROLEUM PRODUCTS	7,242	350	1,969.1%	1,737	316.9%	17,539	1,616	985.3%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	0.0%	158	2,427	-93.5%
COAL SWAP	170	475	-64.2%	523	-67.5%	2,810	6,247	-55.0%
MGN1 SWAP FUT	67	181	-63.0%	322	-79.2%	1,427	1,498	-4.7%
NATURAL GAS INDEX	0	0	0.0%	0	0.0%	6,702	0	0.0%
INDONESIAN COAL	0	45	-100.0%	15	-100.0%	220	1,605	-86.3%
UCM FUT	7	60	-88.3%	60	-88.3%	328	578	-43.3%
NEW YORK HUB ZONE J PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
MICHIGAN MISO	0	0	0.0%	0	0.0%	134,880	128,235	5.2%
CHICAGO ULSD (PLATTS) SWA	0	0	0.0%	0	0.0%	0	0	0.0%
GROUP THREE ULSD (PLATTS)	0	0	0.0%	0	0.0%	300	200	50.0%
MGF FUT	0	10	-100.0%	0	0.0%	100	86	16.3%
TENN 800 LEG NAT GAS INDE	0	2,094	-100.0%	0	0.0%	1,285	2,094	-38.6%
NEPOOL RHODE IL 5MW D AH	0	11,840	-100.0%	0	0.0%	0	82,605	-100.0%
MINI RBOB V. EBOB(ARGUS) NW	2,381	695	242.6%	2,224	7.1%	14,198	6,640	113.8%
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%
3.5% FUEL OIL CIF BALMO S	67	0	0.0%	0	0.0%	277	143	93.7%
ELEC WEST POWER PEAK	5,390	0	-	0	-	5,390	0	-
CANADIAN LIGHT SWEET OIL	1,125	3,600	-68.8%	2,130	-47.2%	19,830	10,419	90.3%
MINI RBOB V. EBOBARG NWE BF	220	350	-37.1%	1,220	-82.0%	2,436	4,473	-45.5%
ELEC WEST POWER OFF-PEAK	1,840	0	-	0	-	1,840	0	-
MINI GAS EUROBOB OXY NWE A	387	20	1,835.0%	410	-5.6%	4,236	3,117	35.9%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%	0	0	0.0%
NY HARBOR LOW SULPUR GAS	75	0	0.0%	100	-25.0%	5,031	4,042	24.5%
DY EURO 3.5% FUEL OI RDA	0	0	0.0%	0	0.0%	0	840	-100.0%
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%
EU LOW SULPHUR GASOIL CRA	0	0	0.0%	0	0.0%	0	0	0.0%
VENTURA NAT GAS PLATTS FIX	0	0	0.0%	0	0.0%	0	44	-100.0%
ELEC ERCOT DLY OFF PK	0	0	0.0%	0	0.0%	0	0	0.0%
MJB FUT	0	0	0.0%	0	0.0%	0	10	-100.0%
DIESEL10PPM BARG VS ICE LS	0	0	0.0%	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	630	0	0.0%	1,680	-62.5%	6,540	6,429	1.7%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	0.0%	0	3,360	-100.0%
SAN JUAN PIPE SWAP	540	0	0.0%	720	-25.0%	9,108	4,732	92.5%
SOCAL PIPE SWAP	0	0	0.0%	1,200	-100.0%	11,200	0	0.0%
BRENT OIL LAST DAY	42,081	2,193	1,818.9%	30,241	39.2%	243,918	103,505	135.7%

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## CMEG Exchange Volume Report - Monthly

	VOLUME OCT 2016	VOLUME OCT 2015	% CHG	VOLUME SEP 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Energy Options</b>								
BRENT CALENDAR SWAP	1,800	1,311	37.3%	400	350.0%	13,428	150,004	-91.0%
SINGAPORE JET FUEL CALEND	480	300	60.0%	0	0.0%	480	1,500	-68.0%
ROTTERDAM 3.5%FUEL OIL CL	0	0	0.0%	0	0.0%	520	605	-14.0%
SINGAPORE FUEL OIL 180 CS	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL PHY	37,365	45,234	-17.4%	36,393	2.7%	516,946	508,681	1.6%
HENRY HUB FINANCIAL LAST	1,961	649	202.2%	2,458	-20.2%	20,356	20,797	-2.1%
RBOB PHY	12,433	27,936	-55.5%	29,903	-58.4%	357,060	303,753	17.5%
NATURAL GAS PHY	2,339,391	2,569,016	-8.9%	2,141,419	9.2%	22,368,496	17,787,979	25.8%
CRUDE OIL APO	51,678	33,841	52.7%	34,139	51.4%	303,501	684,825	-55.7%
NATURAL GAS 3 M CSO FIN	200	500	-60.0%	53,033	-99.6%	227,432	64,295	253.7%
NATURAL GAS 1 M CSO FIN	35,465	28,900	22.7%	2,050	1,630.0%	81,094	233,734	-65.3%
WTI CRUDE OIL 1 M CSO FI	107,600	162,025	-33.6%	67,430	59.6%	1,430,323	1,622,645	-11.9%
CRUDE OIL PHY	3,197,232	3,101,500	3.1%	3,882,688	-17.7%	37,404,754	34,096,449	9.7%
RBOB CALENDAR SWAP	336	808	-58.4%	150	124.0%	6,585	18,359	-64.1%
RBOB 1MO CAL SPD OPTIONS	6,650	0	0.0%	0	0.0%	10,050	0	0.0%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	-	0	0	0.0%
NY HARBOR HEAT OIL SWP	5,746	12,536	-54.2%	4,442	29.4%	57,463	135,972	-57.7%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT BULLET SWAP	13,000	14,625	-11.1%	8,150	59.5%	173,200	219,040	-20.9%
HO 1 MONTH CLNDR OPTIONS	200	0	0.0%	0	0.0%	5,900	3,500	68.6%
NG HH 3 MONTH CAL	0	0	-	0	0.0%	500	0	-
CRUDE OIL 1MO	232,064	118,070	96.5%	310,775	-25.3%	2,523,369	2,095,507	20.4%
WTI 6 MONTH CALENDAR OPTI	0	0	0.0%	0	-	0	0	0.0%
WTI 12 MONTH CALENDAR OPT	0	0	0.0%	0	0.0%	0	2,000	-100.0%
NYMEX EUROPEAN GASOIL APO	30	0	0.0%	0	0.0%	30	1,462	-97.9%
NYMEX EUROPEAN GASOIL OPT	0	0	0.0%	0	0.0%	0	260	-100.0%
PETRO OUTRIGHT EURO	0	0	0.0%	0	0.0%	0	180	-100.0%
NYISO ZONE G 5MW PEAK OPTI	0	440	-100.0%	0	0.0%	420	550	-23.6%
PETROCHEMICALS	695	1,324	-47.5%	2,022	-65.6%	18,986	14,530	30.7%
NATURAL GAS SUMMER STRIP	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS OPTION ON CALE	2,800	1,220	129.5%	0	0.0%	18,808	11,600	62.1%
ELEC MISO PEAK	840	0	0.0%	0	0.0%	3,420	0	0.0%
EUROPEAN JET KEROSENE NW	0	0	0.0%	0	0.0%	60	0	0.0%
PJM CALENDAR STRIP	0	300	-100.0%	0	0.0%	0	1,620	-100.0%
CRUDE OIL OUTRIGHTS	0	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	1,500	1,000	50.0%	0	0.0%	5,600	45,900	-87.8%
ELECTRICITY OFF PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC FINSETTLED	10	0	0.0%	27	-63.0%	264	39	576.9%
SINGAPORE GASOIL CALENDAR	0	300	-100.0%	0	0.0%	0	300	-100.0%
HEATING OIL CRK SPD AVG PRI	0	0	-	300	-100.0%	300	0	-
NATURAL GAS 5 M CSO FIN	0	0	0.0%	0	0.0%	1,200	2,700	-55.6%
BRENT 1 MONTH CAL	0	0	0.0%	0	-	0	0	0.0%
ETHANOL SWAP	9,938	8,889	11.8%	11,135	-10.7%	67,709	66,742	1.4%
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	2,175	1,000	117.5%	200	987.5%	3,375	3,950	-14.6%
MCCLOSKEY RCH BAY COAL	100	0	0.0%	0	0.0%	2,485	1,875	32.5%
MCCLOSKEY ARA ARGV COAL	240	0	0.0%	270	-11.1%	9,505	3,795	150.5%
SHORT TERM	1,150	2,225	-48.3%	2,625	-56.2%	27,261	18,660	46.1%

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## CMEG Exchange Volume Report - Monthly

	VOLUME OCT 2016	VOLUME OCT 2015	% CHG	VOLUME SEP 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Energy Options</b>								
SHORT TERM CRUDE OIL	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS 12 M CSO FIN	0	700	-100.0%	0	0.0%	0	1,700	-100.0%
SHORT TERM NATURAL GAS	3,850	6,350	-39.4%	3,500	10.0%	56,739	43,579	30.2%
COAL API4 INDEX	150	50	200.0%	50	200.0%	1,580	2,000	-21.0%
COAL API2 INDEX	1,590	17,025	-90.7%	2,797	-43.2%	154,128	138,841	11.0%
EURO-DENOMINATED PETRO P	0	15	-100.0%	0	0.0%	0	15	-100.0%
COAL SWAP	0	105	-100.0%	1,000	-100.0%	1,671	3,200	-47.8%
DAILY CRUDE OIL	0	0	0.0%	0	0.0%	0	8,000	-100.0%
PJM WES HUB PEAK CAL MTH	160	0	0.0%	0	0.0%	11,050	200	5,425.0%
PJM WES HUB PEAK LMP 50MW	80	0	-	0	0.0%	9,291	0	-
LLS CRUDE OIL	0	0	-	0	0.0%	11,730	0	-
1 MO GASOIL CAL SWAP SPR	0	100	-100.0%	0	0.0%	0	100	-100.0%
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%
<b>FX Futures</b>								
AUSTRALIAN DOLLAR	1,864,681	1,752,505	6.4%	2,449,701	-23.9%	21,248,762	19,954,365	6.5%
BRITISH POUND	2,714,856	1,635,529	66.0%	2,559,879	6.1%	23,939,582	20,652,958	15.9%
BRAZIL REAL	87,198	43,619	99.9%	85,805	1.6%	834,727	556,137	50.1%
CANADIAN DOLLAR	1,507,058	1,283,713	17.4%	1,860,536	-19.0%	15,669,925	14,631,280	7.1%
E-MINI EURO FX	55,493	92,570	-40.1%	69,816	-20.5%	749,420	1,271,760	-41.1%
EURO FX	3,356,979	4,455,194	-24.7%	4,677,686	-28.2%	39,730,843	55,035,125	-27.8%
E-MINI JAPANESE YEN	18,458	12,719	45.1%	31,266	-41.0%	326,031	182,922	78.2%
JAPANESE YEN	2,343,157	2,985,000	-21.5%	3,262,282	-28.2%	29,547,656	30,903,484	-4.4%
MEXICAN PESO	1,092,613	846,773	29.0%	1,718,457	-36.4%	11,570,610	9,211,277	25.6%
NEW ZEALND DOLLAR	474,529	435,751	8.9%	726,841	-34.7%	4,813,240	4,263,590	12.9%
NKR/USD CROSS RATE	1,109	568	95.2%	4,078	-72.8%	17,731	10,999	61.2%
RUSSIAN RUBLE	22,024	16,393	34.4%	82,020	-73.1%	366,053	328,663	11.4%
S.AFRICAN RAND	21,359	12,603	69.5%	33,711	-36.6%	178,584	161,218	10.8%
SWISS FRANC	454,412	381,701	19.0%	596,928	-23.9%	4,739,006	4,568,198	3.7%
AD/CD CROSS RATES	4	3	33.3%	13	-69.2%	54	212	-74.5%
AD/JY CROSS RATES	1,966	2,387	-17.6%	3,850	-48.9%	40,126	41,069	-2.3%
AD/NE CROSS RATES	9	34	-73.5%	41	-78.0%	721	532	35.5%
BP/JY CROSS RATES	1,172	656	78.7%	2,452	-52.2%	18,588	11,540	61.1%
BP/SF CROSS RATES	65	22	195.5%	50	30.0%	431	1,485	-71.0%
CD/JY CROSS RATES	0	17	-100.0%	1	-100.0%	11	260	-95.8%
EC/AD CROSS RATES	613	1,207	-49.2%	3,900	-84.3%	17,557	19,201	-8.6%
EC/CD CROSS RATES	1,727	1,002	72.4%	5,124	-66.3%	25,375	24,906	1.9%
EC/NOK CROSS RATES	0	0	0.0%	2	-100.0%	9	757	-98.8%
EC/SEK CROSS RATES	108	88	22.7%	659	-83.6%	2,618	4,203	-37.7%
EFX/BP CROSS RATES	72,858	45,642	59.6%	125,475	-41.9%	801,525	609,571	31.5%
EFX/JY CROSS RATES	24,603	39,033	-37.0%	66,423	-63.0%	428,029	449,000	-4.7%
EFX/SF CROSS RATES	48,807	21,042	132.0%	60,762	-19.7%	388,964	316,696	22.8%
SF/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
SKR/USD CROSS RATES	1,360	680	100.0%	4,366	-68.9%	19,602	11,380	72.2%
CZECK KORUNA (US)	0	0	0.0%	0	-	0	0	0.0%
CZECK KORUNA (EC)	0	0	0.0%	0	-	0	0	0.0%

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**CMEG Exchange Volume Report - Monthly**

	VOLUME OCT 2016	VOLUME OCT 2015	% CHG	VOLUME SEP 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>FX Futures</b>								
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)	2,113	232	810.8%	3,361	-37.1%	13,956	5,603	149.1%
POLISH ZLOTY (EC)	32	2	1,500.0%	7	357.1%	19,822	78	25,312.8%
SHEKEL	0	1	-100.0%	0	0.0%	0	22	-100.0%
RMB USD	49	374	-86.9%	483	-89.9%	3,328	4,619	-27.9%
KOREAN WON	0	3	-100.0%	43	-100.0%	167	385	-56.6%
TURKISH LIRA	9	5	80.0%	0	0.0%	17	120	-85.8%
TURKISH LIRA (EU)	0	1	-100.0%	0	0.0%	0	10	-100.0%
E-MICRO EUR/USD	210,672	344,378	-38.8%	258,466	-18.5%	2,744,721	3,723,657	-26.3%
E-MICRO GBP/USD	138,409	39,838	247.4%	95,147	45.5%	841,050	427,848	96.6%
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	0	0.0%	0	0.0%	4	102	-96.1%
E-MICRO AUD/USD	100,626	61,402	63.9%	121,550	-17.2%	1,022,659	557,653	83.4%
MICRO CHF/USD	1,626	2,785	-41.6%	1,610	1.0%	18,793	24,038	-21.8%
INDIAN RUPEE	10,602	10,432	1.6%	12,914	-17.9%	120,440	114,282	5.4%
CHINESE RENMINBI (CNH)	1,533	1,445	6.1%	1,230	24.6%	14,492	9,158	58.2%
FCXRX	3,018	0	-	827	264.9%	4,313	0	-
E-MICRO JPY/USD	20,655	9,257	123.1%	32,044	-35.5%	287,372	134,437	113.8%
E-MICRO CAD/USD	22,946	16,496	39.1%	24,898	-7.8%	211,628	134,527	57.3%
E-MICRO INR/USD	1,921	157	1,123.6%	4,820	-60.1%	20,903	2,445	754.9%
USDZAR	0	29	-100.0%	0	0.0%	6	509	-98.8%
E-MICRO USD/CNH	0	15	-100.0%	0	0.0%	61	310	-80.3%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	-	0	0	0.0%

**FX Options**

AUSTRALIAN DOLLAR	91,821	117,702	-22.0%	142,743	-35.7%	1,347,800	1,321,247	2.0%
BRITISH POUND	246,712	153,683	60.5%	163,945	50.5%	2,078,911	2,250,941	-7.6%
BRAZIL REAL	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR	80,728	114,007	-29.2%	112,613	-28.3%	1,362,115	1,172,789	16.1%
EURO FX	439,816	874,782	-49.7%	426,668	3.1%	6,660,145	10,501,556	-36.6%
JAPANESE YEN	209,778	295,172	-28.9%	232,963	-10.0%	3,056,788	2,473,706	23.6%
MEXICAN PESO	8,394	2,095	300.7%	8,230	2.0%	37,835	14,540	160.2%
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	4,110	11,520	-64.3%	4,466	-8.0%	62,045	136,890	-54.7%
JAPANESE YEN (EU)	0	535	-100.0%	1	-100.0%	5,899	4,117	43.3%
EURO FX (EU)	84	3,255	-97.4%	66	27.3%	28,463	51,814	-45.1%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	15	7	114.3%	3	400.0%	1,804	1,373	31.4%
BRITISH POUND (EU)	69	762	-90.9%	16	331.3%	9,151	6,201	47.6%
AUSTRALIAN DLR (EU)	0	38	-100.0%	0	0.0%	1,146	1,195	-4.1%
EUR/USD PQO 2pm Fix	102,096	0	-	48,118	112.2%	151,653	0	-
GBP/USD PQO 2pm Fix	56,548	0	-	24,410	131.7%	81,759	0	-
AUD/USD PQO 2pm Fix	24,941	0	-	13,980	78.4%	39,417	0	-
CAD/USD PQO 2pm Fix	33,984	0	-	21,920	55.0%	56,499	0	-
CHF/USD PQO 2pm Fix	1,418	0	-	967	46.6%	2,457	0	-
JPY/USD PQO 2pm Fix	37,031	0	-	29,952	23.6%	67,516	0	-

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## CMEG Exchange Volume Report - Monthly

VOLUME OCT 2016	VOLUME OCT 2015	% CHG	VOLUME SEP 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
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**CMEG Exchange Volume Report - Monthly**

	VOLUME OCT 2016	VOLUME OCT 2015	% CHG	VOLUME SEP 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
CORN	5,321,372	5,708,649	-6.8%	4,498,049	18.3%	73,322,088	69,982,235	4.8%
SOYBEAN	5,936,734	6,251,595	-5.0%	3,373,149	76.0%	52,754,077	45,813,085	15.2%
SOYBEAN MEAL	1,967,765	2,106,645	-6.6%	1,738,463	13.2%	21,738,385	20,060,414	8.4%
SOYBEAN OIL	2,393,929	2,519,492	-5.0%	2,143,173	11.7%	23,684,721	23,305,878	1.6%
OATS	21,957	13,216	66.1%	9,399	133.6%	193,705	157,313	23.1%
ROUGH RICE	36,253	43,551	-16.8%	11,620	212.0%	256,388	258,450	-0.8%
MINI CORN	11,703	9,373	24.9%	8,422	39.0%	119,401	113,973	4.8%
MINI SOYBEAN	35,522	27,366	29.8%	17,336	104.9%	243,838	201,326	21.1%
MINI WHEAT	5,393	5,570	-3.2%	5,032	7.2%	64,196	72,104	-11.0%
LIVE CATTLE	1,028,231	1,222,463	-15.9%	1,335,771	-23.0%	10,794,625	11,053,135	-2.3%
FEEDER CATTLE	251,274	242,183	3.8%	248,507	1.1%	2,145,588	2,070,086	3.6%
LEAN HOGS	762,690	717,480	6.3%	849,779	-10.2%	7,445,773	8,171,526	-8.9%
LUMBER	16,510	21,061	-21.6%	13,373	23.5%	148,569	173,812	-14.5%
MILK	24,141	18,049	33.8%	28,089	-14.1%	256,182	227,833	12.4%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,432	5,401	0.6%	2,821	92.6%	47,952	39,281	22.1%
BUTTER CS	5,265	1,538	242.3%	3,607	46.0%	33,540	25,963	29.2%
CLASS IV MILK	1,898	823	130.6%	1,548	22.6%	11,304	9,411	20.1%
DRY WHEY	1,820	1,886	-3.5%	1,140	59.6%	12,366	16,654	-25.7%
GSCI EXCESS RETURN FUT	1,716	429	300.0%	80,912	-97.9%	253,713	189,576	33.8%
GOLDMAN SACHS	33,492	28,243	18.6%	31,993	4.7%	287,057	292,099	-1.7%
ETHANOL	11,682	10,938	6.8%	13,043	-10.4%	139,080	163,557	-15.0%
HDD WEATHER	1,025	150	583.3%	450	127.8%	1,903	6,527	-70.8%
CDD WEATHER	0	0	0.0%	50	-100.0%	3,375	5,992	-43.7%
HDD SEASONAL STRIP	350	275	27.3%	0	0.0%	350	727	-51.9%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	1,575	1,404	12.2%
HDD WEATHER EUROPEAN	50	0	0.0%	0	0.0%	650	0	0.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
HDD EURO SEASONAL STRIP	50	0	0.0%	100	-50.0%	200	100	100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	250	0	-
WKLY AVG TEMP	0	0	0.0%	0	-	0	0	0.0%
HOUSING INDEX	14	9	55.6%	11	27.3%	93	66	40.9%
DOW-UBS COMMOD INDEX	16,596	16,518	0.5%	59,797	-72.2%	322,280	284,941	13.1%
COTTON	9	43	-79.1%	19	-52.6%	575	552	4.2%
COCOA TAS	30	219	-86.3%	516	-94.2%	2,580	1,193	116.3%
COFFEE	3	36	-91.7%	22	-86.4%	168	584	-71.2%
SUGAR 11	2	47	-95.7%	12	-83.3%	415	1,175	-64.7%
GRAIN BASIS SWAPS	0	0	0.0%	0	-	0	0	0.0%
USD CRUDE PALM OIL	1,160	0	-	1,200	-3.3%	2,480	0	-
CASH-SETTLED CHEESE	8,499	7,430	14.4%	8,353	1.7%	102,500	92,919	10.3%
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	1,157	1,990	-41.9%	1,170	-1.1%	19,147	20,600	-7.1%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	30,105	-100.0%	82,393	78,432	5.1%
CHI WHEAT	2,200,657	2,321,967	-5.2%	1,457,613	51.0%	26,211,547	26,345,201	-0.5%
DJ_UBS ROLL SELECT INDEX FU	164	0	0.0%	992	-83.5%	2,896	6,937	-58.3%
KC WHEAT	711,699	505,149	40.9%	486,677	46.2%	7,944,222	6,066,028	31.0%
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	13,436	4,844	177.4%	8,300	61.9%	96,992	43,632	122.3%

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## CMEG Exchange Volume Report - Monthly

	VOLUME OCT 2016	VOLUME OCT 2015	% CHG	VOLUME SEP 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
CORN	1,578,884	1,452,128	8.7%	1,350,892	16.9%	20,407,177	21,689,625	-5.9%
SOYBEAN	1,228,168	1,545,236	-20.5%	1,158,636	6.0%	17,792,825	16,216,729	9.7%
SOYBEAN MEAL	149,404	248,018	-39.8%	130,672	14.3%	1,983,333	2,458,997	-19.3%
SOYBEAN OIL	160,521	206,635	-22.3%	156,718	2.4%	1,932,967	1,643,038	17.6%
SOYBEAN CRUSH	89	374	-76.2%	66	34.8%	4,773	1,639	191.2%
OATS	3,232	1,655	95.3%	799	304.5%	14,192	18,095	-21.6%
ROUGH RICE	1,245	2,831	-56.0%	858	45.1%	17,669	19,133	-7.7%
WHEAT	0	0	0.0%	0	0.0%	0	485	-100.0%
LIVE CATTLE	289,247	407,901	-29.1%	331,114	-12.6%	3,531,025	3,072,701	14.9%
FEEDER CATTLE	37,956	36,668	3.5%	38,232	-0.7%	351,835	359,470	-2.1%
LEAN HOGS	222,946	211,877	5.2%	313,390	-28.9%	1,855,650	2,307,733	-19.6%
LUMBER	1,680	981	71.3%	1,346	24.8%	10,378	11,568	-10.3%
MILK	33,918	17,525	93.5%	43,070	-21.2%	297,421	224,166	32.7%
MLK MID	43	61	-29.5%	67	-35.8%	582	423	37.6%
NFD MILK	3,403	7,606	-55.3%	1,959	73.7%	32,246	37,654	-14.4%
BUTTER CS	1,295	300	331.7%	1,061	22.1%	12,387	11,434	8.3%
CLASS IV MILK	1,091	1,453	-24.9%	2,039	-46.5%	10,922	7,459	46.4%
DRY WHEY	121	27	348.1%	30	303.3%	957	2,848	-66.4%
HDD WEATHER	1,000	0	0.0%	0	0.0%	1,000	2,800	-64.3%
CDD WEATHER	0	0	0.0%	0	0.0%	1,000	150	566.7%
HDD SEASONAL STRIP	13,500	8,500	58.8%	5,000	170.0%	18,500	17,000	8.8%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	29,250	67,000	-56.3%
HDD WEATHER EUROPEAN	0	2,000	-100.0%	0	0.0%	5,500	3,000	83.3%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	3,000	-100.0%
HDD EURO SEASONAL STRIP	0	1,000	-100.0%	2,500	-100.0%	2,500	7,500	-66.7%
HOUSING INDEX	0	0	0.0%	0	0.0%	18	0	0.0%
CORN NEARBY+2 CAL SPRD	2,158	5,635	-61.7%	211	922.7%	32,815	40,909	-19.8%
SOYBN NEARBY+2 CAL SPRD	1,000	0	0.0%	50	1,900.0%	1,401	280	400.4%
WHEAT NEARBY+2 CAL SPRD	2,962	7,725	-61.7%	1,996	48.4%	46,277	124,404	-62.8%
JULY-DEC CORN CAL SPRD	0	7,935	-100.0%	75	-100.0%	36,784	31,378	17.2%
DEC-JULY WHEAT CAL SPRD	415	0	0.0%	0	0.0%	515	35	1,371.4%
JULY-NOV SOYBEAN CAL SPRD	1,557	1,033	50.7%	30	5,090.0%	62,514	34,943	78.9%
JULY-DEC WHEAT CAL SPRD	200	0	0.0%	0	0.0%	33,519	12,696	164.0%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	493	0	0.0%
NOV-NOV SOYBEAN CAL SPRD	11	0	0.0%	124	-91.1%	2,982	272	996.3%
LV CATL CSO	5	0	0.0%	6	-16.7%	265	81	227.2%
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	10,448	6,566	59.1%	7,337	42.4%	75,669	56,835	33.1%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	75	-100.0%
DEC-DEC CORN CAL SPRD	34	1,346	-97.5%	5	580.0%	17,866	3,505	409.7%
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 IC50	3,210	700	358.6%	3,610	-11.1%	15,652	16,250	-3.7%
DEC-JULY CORN CAL SPRD	3,925	2,165	81.3%	1,737	126.0%	20,213	10,035	101.4%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	68	-100.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	20	0	0.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%

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## CMEG Exchange Volume Report - Monthly

	VOLUME OCT 2016	VOLUME OCT 2015	% CHG	VOLUME SEP 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
CHI WHEAT	461,643	562,849	-18.0%	388,504	18.8%	5,965,987	6,580,598	-9.3%
KC WHEAT	11,150	20,766	-46.3%	17,229	-35.3%	307,882	411,290	-25.1%
MAR-JULY WHEAT CAL SPRD	0	5,297	-100.0%	0	0.0%	1,650	5,613	-70.6%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	5	0	-
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	0	5,430	-100.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	1,060	-100.0%
Intercommodity Spread	0	325	-100.0%	0	0.0%	3,395	959	254.0%
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%
<b>Ags Futures</b>								
WHEAT	44,388	0	-	20,710	114.3%	65,098	0	-
<b>Ags Options</b>								
WHEAT	105	0	-	252	-58.3%	357	0	-
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	7	-100.0%	0	0.0%	10	71	-85.9%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	92,854,847	94,161,521	-1.4%	104,415,034	-11.1%	1,133,669,849	1,114,156,695	1.8%
Equity Index Futures	42,114,395	47,266,610	-10.9%	63,019,391	-33.2%	513,986,725	471,502,624	9.0%
Metals Futures	7,153,280	5,863,117	22.0%	7,243,118	-1.2%	84,104,658	65,260,939	28.9%
Energy Futures	44,452,637	39,242,484	13.3%	44,575,336	-0.3%	434,136,874	355,050,798	22.3%
FX Futures	14,681,429	14,553,303	0.9%	18,989,524	-22.7%	160,799,535	168,362,608	-4.5%
Commodities and Alternative Invest	20,829,680	21,814,628	-4.5%	16,470,613	26.5%	228,749,139	215,354,721	6.2%
Ags Futures	44,388	0	-	20,710	114.3%	65,098	0	-
Foreign Exchange Futures	0	7	-100.0%	0	0.0%	10	71	-85.9%
<b>TOTAL FUTURES</b>	<b>222,130,656</b>	<b>222,901,670</b>	<b>-0.3%</b>	<b>254,733,726</b>	<b>-12.8%</b>	<b>2,555,511,888</b>	<b>2,389,688,456</b>	<b>6.9%</b>
<b>TOTAL OPTIONS GROUP</b>								
Equity Index Options	12,446,898	12,497,052	-0.4%	15,757,191	-21.0%	129,963,112	118,194,567	10.0%
Interest Rate Options	27,244,707	33,526,742	-18.7%	32,249,458	-15.5%	357,711,317	323,336,580	10.6%
Metals Options	952,338	817,047	16.6%	800,475	19.0%	9,242,484	7,691,076	20.2%
Energy Options	6,112,160	6,160,487	-0.8%	6,631,197	-7.8%	66,181,547	58,441,134	13.2%
FX Options	1,337,545	1,573,558	-15.0%	1,231,061	8.6%	15,052,776	17,936,582	-16.1%
Commodities and Alternative Invest	4,226,461	4,775,118	-11.5%	3,959,363	6.7%	54,946,216	55,520,708	-1.0%
Ags Options	105	0	-	252	-58.3%	357	0	-
<b>TOTAL OPTIONS</b>	<b>52,320,214</b>	<b>59,350,004</b>	<b>-11.8%</b>	<b>60,628,997</b>	<b>-13.7%</b>	<b>633,097,809</b>	<b>581,120,647</b>	<b>8.9%</b>

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## CMEG Exchange Volume Report - Monthly

	VOLUME OCT 2016	VOLUME OCT 2015	% CHG	VOLUME SEP 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
<b>TOTAL COMBINED</b>								
Interest Rate	120,099,554	127,688,263	-5.9%	136,664,492	-12.1%	1,491,381,166	1,437,493,275	3.7%
Equity Index	54,561,293	59,763,662	-8.7%	78,776,582	-30.7%	643,949,837	589,697,191	9.2%
Metals	8,105,618	6,680,164	21.3%	8,043,593	0.8%	93,347,142	72,952,015	28.0%
Energy	50,564,797	45,402,971	11.4%	51,206,533	-1.3%	500,318,421	413,491,932	21.0%
FX	16,018,974	16,126,861	-0.7%	20,220,585	-20.8%	175,852,311	186,299,190	-5.6%
Commodities and Alternative Invest	25,056,141	26,589,746	-5.8%	20,429,976	22.6%	283,695,355	270,875,429	4.7%
Ags	44,493	0	-	20,962	112.3%	65,455		-
Foreign Exchange	0	7	-100.0%	0	0.0%	10	71	-85.9%
<b>GRAND TOTAL</b>	<b>274,450,870</b>	<b>282,251,674</b>	<b>-2.8%</b>	<b>315,362,723</b>	<b>-13.0%</b>	<b>3,188,609,697</b>	<b>2,970,809,103</b>	<b>7.3%</b>

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