

CMEG Exchange Volume Report - Monthly

	VOLUME FEB 2017	VOLUME FEB 2016	% CHG	VOLUME JAN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	7,149,635	8,184,815	-12.6%	5,165,847	38.4%	12,315,482	13,754,601	-10.5%
10-YR NOTE	38,619,153	41,327,813	-6.6%	28,552,463	35.3%	67,171,616	68,637,897	-2.1%
5-YR NOTE	26,990,821	24,294,791	11.1%	15,623,658	72.8%	42,614,479	37,913,447	12.4%
2-YR NOTE	10,850,428	9,923,022	9.3%	5,753,022	88.6%	16,603,450	15,152,636	9.6%
FED FUND	6,346,197	2,538,658	150.0%	3,270,825	94.0%	9,617,022	4,852,949	98.2%
EURODOLLARS	57,145,774	58,698,760	-2.6%	62,542,865	-8.6%	119,688,639	119,428,938	0.2%
5-YR SWAP RATE	46,933	60,813	-22.8%	61,281	-23.4%	108,214	116,333	-7.0%
2-YR SWAP RATE	0	764	-100.0%	0	0.0%	0	1,176	-100.0%
10-YR SWAP RATE	37,874	40,913	-7.4%	34,125	11.0%	71,999	73,076	-1.5%
7-YR SWAP	0	1,616	-100.0%	0	0.0%	0	2,343	-100.0%
1-MONTH EURODOLLAR	2,539	790	221.4%	3,334	-23.8%	5,873	1,756	234.5%
ULTRA T-BOND	3,811,534	3,758,777	1.4%	1,977,259	92.8%	5,788,793	5,637,578	2.7%
30-YR SWAP RATE	933	1,774	-47.4%	1,458	-36.0%	2,391	3,298	-27.5%
Ultra 10-Year Note	2,603,747	852,632	205.4%	1,981,134	31.4%	4,584,881	1,174,818	290.3%
2YR BUNDLE	0	0	0.0%	0	-	0	0	0.0%
3YR BUNDLE	0	0	0.0%	0	-	0	0	0.0%
EURO 5YR BUNDLE	0	0	0.0%	0	-	0	0	0.0%
Interest Rate Options								
30-YR BOND	1,945,052	2,048,012	-5.0%	1,844,442	5.5%	3,789,494	4,059,014	-6.6%
10-YR NOTE	9,670,880	8,731,952	10.8%	10,733,780	-9.9%	20,404,660	15,945,700	28.0%
5-YR NOTE	2,720,814	2,335,966	16.5%	2,495,497	9.0%	5,216,311	4,852,103	7.5%
2-YR NOTE	115,713	105,011	10.2%	54,630	111.8%	170,343	179,094	-4.9%
FED FUND	2,376	11,875	-80.0%	4,500	-47.2%	6,876	18,280	-62.4%
EURODOLLARS	15,996,783	15,458,814	3.5%	12,014,784	33.1%	28,011,567	38,068,854	-26.4%
EURO MIDCURVE	16,453,488	14,394,367	14.3%	15,709,169	4.7%	32,162,657	32,665,078	-1.5%
ULTRA T-BOND	1,095	4,107	-73.3%	2,026	-46.0%	3,121	8,067	-61.3%
Ultra 10-Year Note	1,078	10	10,680.0%	425	153.6%	1,503	116	1,195.7%

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Equity Index Futures								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	2,343,574	4,307,086	-45.6%	2,515,626	-6.8%	4,859,200	9,476,841	-48.7%
E-MINI S&P500	26,870,682	42,532,116	-36.8%	28,662,822	-6.3%	55,533,504	90,519,458	-38.7%
S&P 500	99,344	168,307	-41.0%	110,481	-10.1%	209,825	346,163	-39.4%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	-	0	0	0.0%
E-MINI MIDCAP	255,217	442,219	-42.3%	356,153	-28.3%	611,370	971,738	-37.1%
S&P 400 MIDCAP	0	0	0.0%	0	-	0	0	0.0%
S&P 500 GROWTH	7	14	-50.0%	8	-12.5%	15	26	-42.3%
S&P 500/VALUE	13,646	18,672	-26.9%	12,669	7.7%	26,315	42,479	-38.1%
E-MINI RUSSELL 1000	705	650	8.5%	583	20.9%	1,288	2,191	-41.2%
E-MINI NASDAQ 100	3,403,005	6,818,356	-50.1%	3,626,555	-6.2%	7,029,560	15,041,921	-53.3%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	256,616	520,736	-50.7%	284,575	-9.8%	541,191	1,023,158	-47.1%
NIKKEI 225 (YEN) STOCK	821,587	1,654,088	-50.3%	1,102,316	-25.5%	1,923,903	3,354,841	-42.7%
DJ US REAL ESTATE	15,197	11,842	28.3%	18,573	-18.2%	33,770	27,778	21.6%
NASDAQ BIOTECH	0	0	0.0%	192	-100.0%	192	0	0.0%
E-MICRO NIFTY	0	0	0.0%	0	-	0	0	0.0%
S&P ENERGY SECTOR	14,176	8,015	76.9%	9,338	51.8%	23,514	18,066	30.2%
S&P TECHNOLOGY SECTOR	5,767	2,694	114.1%	3,696	56.0%	9,463	7,522	25.8%
S&P MATERIALS SECTOR	4,522	5,342	-15.4%	4,493	0.6%	9,015	8,546	5.5%
S&P HEALTH CARE SECTOR	11,388	8,835	28.9%	9,398	21.2%	20,786	17,111	21.5%
S&P UTILITIES SECTOR	15,653	17,445	-10.3%	12,544	24.8%	28,197	26,625	5.9%
S&P FINANCIAL SECTOR	12,003	9,476	26.7%	13,502	-11.1%	25,505	18,087	41.0%
S&P INDUSTRIAL SECTOR	6,559	6,339	3.5%	4,789	37.0%	11,348	8,748	29.7%
IBOVESPA INDEX	1,127	521	116.3%	333	238.4%	1,460	879	66.1%
S&P CONSUMER DSCRTNRY SE	5,309	8,029	-33.9%	9,370	-43.3%	14,679	22,953	-36.0%
S&P CONSUMER STAPLES SECT	5,480	16,343	-66.5%	5,034	8.9%	10,514	35,232	-70.2%
FT-SE 100	1,612	1,316	22.5%	2,623	-38.5%	4,235	3,690	14.8%
E-MINI RUSSELL 1000 GROWTH	370	400	-7.5%	296	25.0%	666	1,160	-42.6%
E-MINI RUSSELL 1000 VALUE	1,403	918	52.8%	1,189	18.0%	2,592	2,028	27.8%
NIFTY 50	4,478	9,004	-50.3%	3,256	37.5%	7,734	17,282	-55.2%
Equity Index Options								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	5,550	20,148	-72.5%	6,294	-11.8%	11,844	43,413	-72.7%
E-MINI S&P500	4,516,097	7,255,438	-37.8%	2,977,563	51.7%	7,493,660	15,546,708	-51.8%
S&P 500	379,711	947,480	-59.9%	162,605	133.5%	542,316	1,916,295	-71.7%
E-MINI MIDCAP	0	0	0.0%	0	0.0%	0	1	-100.0%
E-MINI NASDAQ 100	157,594	220,145	-28.4%	171,708	-8.2%	329,302	564,958	-41.7%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
EOM S&P 500	165,306	133,844	23.5%	188,806	-12.4%	354,112	259,978	36.2%
EOM EMINI S&P	1,573,906	917,740	71.5%	1,757,626	-10.5%	3,331,532	2,432,418	37.0%
EOW1 S&P 500	72,641	55,301	31.4%	59,544	22.0%	132,185	86,538	52.7%
EOW1 EMINI S&P 500	1,125,344	1,173,805	-4.1%	1,033,745	8.9%	2,159,089	1,780,489	21.3%
EOW2 S&P 500	185,743	95,289	94.9%	137,504	35.1%	323,247	151,451	113.4%
EOW2 EMINI S&P 500	1,117,505	1,183,920	-5.6%	1,174,548	-4.9%	2,292,053	2,033,442	12.7%
EOW4 EMINI S&P 500	894,234	983,336	-9.1%	1,053,374	-15.1%	1,947,608	2,325,072	-16.2%
EOW3 EMINI S&P 500	3,469,333	4,518	76,689.1%	3,981,913	-12.9%	7,451,246	4,518	164,823.6%
EOW3 S&P 500	329,649	19,645	1,578.0%	372,183	-11.4%	701,832	19,645	3,472.6%

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Metals Futures								
COMEX GOLD	4,392,355	4,369,529	0.5%	5,978,892	-26.5%	10,371,247	8,471,512	22.4%
COMEX MINY COPPER	1,191	588	102.6%	603	97.5%	1,794	1,021	75.7%
COMEX SILVER	1,809,310	1,694,167	6.8%	1,414,048	28.0%	3,223,358	2,654,624	21.4%
COMEX COPPER	2,348,091	1,754,840	33.8%	1,697,259	38.3%	4,045,350	3,078,825	31.4%
NYMEX HOT ROLLED STEEL	2,870	7,225	-60.3%	5,501	-47.8%	8,371	10,283	-18.6%
NYMEX PLATINUM	286,893	262,873	9.1%	345,619	-17.0%	632,512	547,076	15.6%
URANIUM	1,180	400	195.0%	370	218.9%	1,550	800	93.8%
PALLADIUM	141,648	151,159	-6.3%	111,959	26.5%	253,607	241,288	5.1%
E-MICRO GOLD	84,400	101,465	-16.8%	76,748	10.0%	161,148	155,618	3.6%
COPPER	415	70	492.9%	60	591.7%	475	497	-4.4%
SILVER	4,777	7,958	-40.0%	5,802	-17.7%	10,579	13,935	-24.1%
FERROUS PRODUCTS	170	0	0.0%	0	0.0%	170	0	0.0%
GOLD	0	0	-	0	0.0%	0	0	-
METALS	0	0	-	0	0.0%	0	0	-
ALUMINUM	7,655	1,650	363.9%	11,060	-30.8%	18,715	4,086	358.0%
Gold Kilo	292	8,644	-96.6%	786	-62.8%	1,078	15,050	-92.8%
COMEX E-Mini GOLD	7,854	9,008	-12.8%	12,172	-35.5%	20,026	16,116	24.3%
LNDN ZINC	15	35	-57.1%	5	200.0%	20	79	-74.7%
Aluminium MW Trans Prem Platts	7,665	4,436	72.8%	16,829	-54.5%	24,494	11,712	109.1%
COMEX E-Mini SILVER	936	805	16.3%	890	5.2%	1,826	1,344	35.9%
IRON ORE 62 CHINA TSI FUTURE	8,925	15,736	-43.3%	10,637	-16.1%	19,562	45,183	-56.7%
IRON ORE 62 CHINA PLATTS FU	952	410	132.2%	40	2,280.0%	992	410	142.0%
IRON ORE 58 CHINA TSI FUTURE	0	0	0.0%	0	-	0	0	0.0%
Metals Options								
COMEX GOLD	726,090	1,197,718	-39.4%	697,763	4.1%	1,423,853	1,919,693	-25.8%
COMEX SILVER	80,783	130,102	-37.9%	94,442	-14.5%	175,225	203,193	-13.8%
COMEX COPPER	3,662	2,157	69.8%	4,153	-11.8%	7,815	3,834	103.8%
NYMEX PLATINUM	2,118	4,781	-55.7%	4,428	-52.2%	6,546	10,824	-39.5%
PALLADIUM	2,112	4,315	-51.1%	4,688	-54.9%	6,800	6,365	6.8%
COPPER	0	0	0.0%	0	-	0	0	0.0%
SILVER	284	20	1,320.0%	45	531.1%	329	25	1,216.0%
GOLD	9,854	4,761	107.0%	5,568	77.0%	15,422	7,864	96.1%
IRON ORE 62 CHINA TSI PUT OP	3,420	450	660.0%	1,965	74.0%	5,385	4,920	9.5%
IRON ORE 62 CHINA TSI CALL O	2,210	3,160	-30.1%	872	153.4%	3,082	7,040	-56.2%
Energy Futures								
ETHANOL FWD	502	758	-33.8%	782	-35.8%	1,284	1,256	2.2%
HOUSTON SHIP CHANNEL BASI	0	2,692	-100.0%	0	0.0%	0	11,682	-100.0%
NORTHWEST ROCKIES BASIS S	184	21,272	-99.1%	0	0.0%	184	41,889	-99.6%
HEATING OIL VS ICE GASOIL	0	0	0.0%	0	-	0	0	0.0%
FUEL OIL CRACK VS ICE	3,176	3,751	-15.3%	3,451	-8.0%	6,627	7,513	-11.8%
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	0	0	0.0%
NGPL MIDCONTINENT INDEX	0	4,280	-100.0%	0	0.0%	0	4,280	-100.0%

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Energy Futures								
NGPL TEXOK INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
CENTERPOINT BASIS SWAP	534	0	0.0%	0	0.0%	534	634	-15.8%
NATURAL GAS	166,822	118,688	40.6%	136,603	22.1%	303,425	218,922	38.6%
HTG OIL	0	0	0.0%	0	0.0%	0	0	0.0%
LTD NAT GAS	348,044	264,998	31.3%	293,443	18.6%	641,487	499,655	28.4%
GASOIL MINI CALENDAR SWAP	170	377	-54.9%	136	25.0%	306	585	-47.7%
GASOIL 0.1 ROTTERDAM BARG	10	0	0.0%	25	-60.0%	35	0	0.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	0.0%	0	0	0.0%
SAN JUAN PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
SOCAL PIPE SWAP	0	5,600	-100.0%	0	0.0%	0	5,600	-100.0%
PANHANDLE PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
BRENT OIL LAST DAY	1,858,892	2,173,453	-14.5%	1,940,992	-4.2%	3,799,884	4,893,759	-22.4%
BRENT CALENDAR SWAP	4,465	2,867	55.7%	3,380	32.1%	7,845	3,141	149.8%
GASOIL 0.1 CARGOES CIF NE	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 RDAM BRGS VS I	0	30	-100.0%	0	0.0%	0	30	-100.0%
GASOIL 0.1 CIF NWE VS ISE	0	0	0.0%	0	0.0%	0	0	0.0%
NY H OIL PLATTS VS NYMEX	0	0	0.0%	0	0.0%	0	0	0.0%
MARS (ARGUS) VS WTI SWAP	4,810	8,450	-43.1%	4,846	-0.7%	9,656	17,198	-43.9%
MARS (ARGUS) VS WTI TRD M	33,524	11,762	185.0%	21,536	55.7%	55,060	20,732	165.6%
WTS (ARGUS) VS WTI TRD MT	270	380	-28.9%	1,550	-82.6%	1,820	1,505	20.9%
SINGAPORE 180CST BALMO	72	10	620.0%	0	0.0%	72	123	-41.5%
SINGAPORE 380CST BALMO	313	36	769.4%	69	353.6%	382	76	402.6%
SINGAPORE JET KERO BALMO	257	56	358.9%	0	0.0%	257	56	358.9%
SINGAPORE NAPHTHA BALMO	0	0	-	0	0.0%	0	0	-
DUBAI CRUDE OIL BALMO	0	0	0.0%	0	0.0%	0	0	0.0%
EURO 3.5% FUEL OIL RDAM B	510	335	52.2%	859	-40.6%	1,369	632	116.6%
EURO 1% FUEL OIL NEW BALM	5	37	-86.5%	0	0.0%	5	210	-97.6%
NY HARBOR 1% FUEL OIL BAL	0	0	0.0%	0	0.0%	0	0	0.0%
GULF COAST 3% FUEL OIL BA	2,635	320	723.4%	311	747.3%	2,946	1,973	49.3%
PREMIUM UNLND 10P FOB MED	50	323	-84.5%	109	-54.1%	159	739	-78.5%
GASOIL 10P CRG CIF NW VS	0	0	0.0%	0	0.0%	0	10	-100.0%
GASOIL 0.1 CRG CIF NW VS	0	0	0.0%	0	0.0%	0	5	-100.0%
BRENT CFD SWAP	0	0	0.0%	0	-	0	0	0.0%
JET FUEL CRG CIF NEW VS I	0	30	-100.0%	10	-100.0%	10	30	-66.7%
3.5% FUEL OIL CID MED SWA	0	387	-100.0%	734	-100.0%	734	677	8.4%
ARGUS PROPAN FAR EST INDE	1,590	1,011	57.3%	1,285	23.7%	2,875	2,115	35.9%
ULSD 10PPM CIF VS ICE GAS	0	0	0.0%	0	0.0%	0	35	-100.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	20	-100.0%	20	0	-
JET FUEL BRG FOB RDM VS I	0	0	0.0%	0	0.0%	0	2	-100.0%
PJM NILL DA OFF-PEAK	0	17,529	-100.0%	144,222	-100.0%	144,222	77,561	85.9%
PJM AECO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	3,520	230	1,430.4%	1,530	130.1%	5,050	230	2,095.7%
PJM BGE DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM BGE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM JCPL DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM JCPL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PEPKO DA OFF-PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM PPL DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PPL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%

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Energy Futures								
PJM PSEG DA PEAK	0	2,550	-100.0%	0	0.0%	0	2,550	-100.0%
PJM PSEG DA OFF-PEAK	0	117,000	-100.0%	0	0.0%	0	117,000	-100.0%
PJM WESTHDA PEAK	460	6,475	-92.9%	0	0.0%	460	6,935	-93.4%
PJM WESTH DA OFF-PEAK	7,500	160,090	-95.3%	0	0.0%	7,500	160,090	-95.3%
PJM WESTH RT PEAK	19,712	121,146	-83.7%	21,965	-10.3%	41,677	167,647	-75.1%
PJM WESTH RT OFF-PEAK	78,290	1,469,756	-94.7%	293,040	-73.3%	371,330	1,784,020	-79.2%
ALGONQUIN CITYGATES BASIS	0	573	-100.0%	0	0.0%	0	1,215	-100.0%
TCO NG INDEX SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
MICHCON NG INDEX SWAP	0	0	-	0	0.0%	0	0	-
CIG ROCKIES NG INDEX SWA	0	930	-100.0%	0	0.0%	0	930	-100.0%
GASOIL 0.1 CIF MED SWAP	0	0	0.0%	0	0.0%	0	60	-100.0%
GASOIL 0.1CIF MED VS ICE	50	0	0.0%	0	0.0%	50	80	-37.5%
ULSD 10PPM CIF MED SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
ULSD 10PPM CIF MED VS ICE	6	5	20.0%	0	0.0%	6	27	-77.8%
BRENT BALMO SWAP	0	473	-100.0%	25	-100.0%	25	493	-94.9%
ULSD 10PPM CIF MED BALMO	0	0	-	0	0.0%	0	0	-
PERMIAN BASIS SWAP	0	3,002	-100.0%	0	0.0%	0	9,379	-100.0%
Tetco ELA Basis	0	0	0.0%	0	-	0	0	0.0%
PANHANDLE INDEX SWAP FUTU	0	558	-100.0%	0	0.0%	0	558	-100.0%
GULF COAST JET FUEL CLNDR	0	0	0.0%	110	-100.0%	110	123	-10.6%
EUROPE 1% FUEL OIL NWE CA	106	92	15.2%	204	-48.0%	310	377	-17.8%
SINGAPORE FUEL 180CST CAL	1,859	1,180	57.5%	1,428	30.2%	3,287	2,371	38.6%
NYISO G	0	0	0.0%	0	0.0%	0	0	0.0%
GULF COAST NO.6 FUEL OIL	62,069	67,745	-8.4%	73,467	-15.5%	135,536	132,508	2.3%
NEW YORK HUB ZONE G PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NORTHERN ILLINOIS OFF-PEA	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE FUEL OIL SPREAD	1,003	230	336.1%	1,206	-16.8%	2,209	448	393.1%
SINGAPORE JET KERO GASOIL	1,500	500	200.0%	3,690	-59.3%	5,190	1,200	332.5%
TETCO M-3 INDEX	0	248	-100.0%	0	0.0%	0	248	-100.0%
DOMINION TRAN INC - APP I	0	558	-100.0%	0	0.0%	0	1,218	-100.0%
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL PHY	3,332,695	3,201,766	4.1%	3,322,537	0.3%	6,655,232	6,542,834	1.7%
GASOIL 10PPM CARGOES CIF	0	0	0.0%	0	0.0%	0	3	-100.0%
GASOIL 10PPM VS ICE SWAP	140	17	723.5%	195	-28.2%	335	24	1,295.8%
NY1% VS GC SPREAD SWAP	2,500	1,100	127.3%	4,628	-46.0%	7,128	3,400	109.6%
EUROPEAN NAPHTHA BALMO	299	185	61.6%	426	-29.8%	725	299	142.5%
GASOIL 0.1 BRGS FOB VS IC	0	0	0.0%	0	0.0%	0	0	0.0%
DIESEL 10P BRG FOB RDM VS	0	0	0.0%	0	0.0%	0	0	0.0%
ARGUS PROPAN(SAUDI ARAMC	1,099	978	12.4%	1,282	-14.3%	2,381	2,043	16.5%
PJM AECO DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
N ILLINOIS HUB MTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
MINY HTG OIL	4	8	-50.0%	4	0.0%	8	16	-50.0%
WAHA BASIS	0	6,615	-100.0%	731	-100.0%	731	9,803	-92.5%
MINY NATURAL GAS	31,867	23,134	37.7%	45,057	-29.3%	76,924	49,271	56.1%
SINGAPORE GASOIL SWAP	9,897	1,208	719.3%	10,887	-9.1%	20,784	3,553	485.0%
UP DOWN GC ULSD VS NMX HO	43,435	55,273	-21.4%	56,172	-22.7%	99,607	111,300	-10.5%
PJM NILL DA PEAK	8,693	461	1,785.7%	7,675	13.3%	16,368	2,327	603.4%
PJM DAYTON DA OFF-PEAK	63,660	3,750	1,597.6%	148,335	-57.1%	211,995	3,750	5,553.2%
LA JET (OPIS) SWAP	2,215	2,025	9.4%	2,745	-19.3%	4,960	3,100	60.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME FEB 2017	VOLUME FEB 2016	% CHG	VOLUME JAN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Energy Futures								
ULSD UP-DOWN BALMO SWP	2,950	2,300	28.3%	7,605	-61.2%	10,555	3,835	175.2%
JET FUEL UP-DOWN BALMO CL	3,330	3,830	-13.1%	5,378	-38.1%	8,708	7,540	15.5%
EIA FLAT TAX ONHWAY DIESE	459	284	61.6%	1,486	-69.1%	1,945	3,880	-49.9%
ARGUS LLS VS. WTI (ARG) T	10,056	11,944	-15.8%	8,974	12.1%	19,030	24,533	-22.4%
JAPAN NAPHTHA BALMO SWAP	47	0	0.0%	50	-6.0%	97	92	5.4%
NY 3.0% FUEL OIL (PLATTS)	300	250	20.0%	875	-65.7%	1,175	325	261.5%
NY 2.2% FUEL OIL (PLATTS)	0	25	-100.0%	0	0.0%	0	145	-100.0%
CAISO SP15 EZGNHUB5 MW P	0	0	-	7,940	-100.0%	7,940	0	-
RBOB GASOLINE BALMO CLNDR	184	2,016	-90.9%	1,415	-87.0%	1,599	2,016	-20.7%
GASOLINE UP-DOWN BALMO SW	0	210	-100.0%	0	0.0%	0	560	-100.0%
TRANSCO ZONE 4 NAT GAS IN	0	0	0.0%	0	0.0%	0	0	0.0%
COLUMBIA GULF MAIN NAT G	0	0	0.0%	0	0.0%	0	0	0.0%
SOUTHERN NAT LA NAT GAS	0	0	0.0%	0	0.0%	0	522	-100.0%
FL GAS ZONE 3 NAT GAS IND	0	0	-	0	0.0%	0	0	-
COLUMB GULF MAINLINE NG B	0	0	0.0%	0	0.0%	0	3,966	-100.0%
TENNESSEE 800 LEG NG BASI	0	0	0.0%	0	0.0%	0	428	-100.0%
TRANSCO ZONE 1 NG BASIS	0	0	0.0%	0	-	0	0	0.0%
ONEOK OKLAHOMA NG BASIS	0	0	0.0%	0	0.0%	0	453	-100.0%
SOUTH STAR TEX OKLHM KNS	0	0	0.0%	0	0.0%	0	0	0.0%
TEXAS GAS ZONE1 NG BASIS	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE C 5MW D AH O P	0	0	0.0%	0	0.0%	0	0	0.0%
PJM NI HUB 5MW REAL TIME	114,820	71,770	60.0%	703,385	-83.7%	818,205	229,835	256.0%
NYISO ZONE G 5MW D AH O P	109,600	97,350	12.6%	71,960	52.3%	181,560	97,350	86.5%
NYISO ZONE J 5MW D AH PK	5,100	5,530	-7.8%	200	2,450.0%	5,300	6,180	-14.2%
NYISO ZONE J 5MW D AH O P	109,600	93,600	17.1%	0	0.0%	109,600	93,600	17.1%
PJM COMED 5MW D AH PK	0	0	0.0%	2,125	-100.0%	2,125	0	0.0%
PJM COMED 5MW D AH O PK	0	0	0.0%	38,590	-100.0%	38,590	0	0.0%
NEPOOL INTR HUB 5MW D AH	155,760	15,200	924.7%	100	155,660.0%	155,860	25,070	521.7%
CIN HUB 5MW REAL TIME PK	630	14,025	-95.5%	10,525	-94.0%	11,155	29,415	-62.1%
CIN HUB 5MW D AH PK	4,597	5,950	-22.7%	1,068	330.4%	5,665	11,000	-48.5%
NYISO ZONE A 5MW D AH PK	665	0	0.0%	6,040	-89.0%	6,705	0	0.0%
NYISO ZONE A 5MW D AH O P	0	25,080	-100.0%	9,360	-100.0%	9,360	25,080	-62.7%
NEPOOL W CNT MASS 5MW D A	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL CONECTIC 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL CNCTCT 5MW D AH O	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL SE MASS 5MW D AH P	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL SE MASS 5MW D AH O	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL NE MASS 5MW D AH P	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL NE MASS 5MW D AH O	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE C 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL W CNTR M 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO ZONE G 5MW D AH PK	5,850	6,624	-11.7%	7,435	-21.3%	13,285	8,476	56.7%
PJM AD HUB 5MW REAL TIME	18,750	171,919	-89.1%	256,015	-92.7%	274,765	285,574	-3.8%
CIN HUB 5MW D AH O PK	67,040	64,440	4.0%	0	0.0%	67,040	138,920	-51.7%
CIN HUB 5MW REAL TIME O P	46,800	56,760	-17.5%	18,040	159.4%	64,840	350,520	-81.5%
RBOB PHY	4,433,651	3,841,678	15.4%	3,748,501	18.3%	8,182,152	7,204,055	13.6%
SING FUEL	0	0	0.0%	10	-100.0%	10	0	0.0%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	-	0	0	0.0%
RBOB VS HEATING OIL SWAP	4,735	1,725	174.5%	2,750	72.2%	7,485	2,475	202.4%
NORTHEN NATURAL GAS DEMA	0	0	0.0%	0	0.0%	0	87	-100.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME FEB 2017	VOLUME FEB 2016	% CHG	VOLUME JAN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Energy Futures								
HOUSTON SHIP CHANNEL INDE	0	0	0.0%	0	0.0%	0	0	0.0%
EUROPE JET KERO NWE CALSW	0	18	-100.0%	0	0.0%	0	18	-100.0%
MINY WTI CRUDE OIL	194,569	384,052	-49.3%	224,865	-13.5%	419,434	696,748	-39.8%
NEW ENGLAND HUB PEAK DAIL	0	0	0.0%	0	0.0%	0	0	0.0%
ROCKIES KERN OPAL - NW IN	0	736	-100.0%	0	0.0%	0	736	-100.0%
NATURAL GAS PHY	8,635,144	7,003,885	23.3%	8,858,573	-2.5%	17,493,717	13,476,790	29.8%
APPALACHIAN COAL (PHY)	0	0	0.0%	0	0.0%	0	0	0.0%
WTI CALENDAR	39,636	30,856	28.5%	40,457	-2.0%	80,093	62,912	27.3%
HENRY HUB BASIS SWAP	7,595	16,722	-54.6%	5,740	32.3%	13,335	56,229	-76.3%
DEMARC INDEX FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
WTS (ARGUS) VS WTI SWAP	1,530	2,180	-29.8%	5,154	-70.3%	6,684	3,795	76.1%
PREMIUM UNLEAD 10PPM FOB	10	59	-83.1%	6	66.7%	16	93	-82.8%
CHICAGO UNL GAS PL VS RBO	0	0	0.0%	0	0.0%	0	1,125	-100.0%
CRUDE OIL PHY	20,527,728	25,606,703	-19.8%	22,429,643	-8.5%	42,957,371	47,317,014	-9.2%
RBOB CALENDAR SWAP	5,344	4,850	10.2%	11,260	-52.5%	16,604	10,848	53.1%
ISO NEW ENGLAND PK LMP	0	0	0.0%	10	-100.0%	10	0	0.0%
LA CARB DIESEL (OPIS)	0	0	0.0%	0	0.0%	0	0	0.0%
CHICAGO ETHANOL SWAP	85,241	74,708	14.1%	141,031	-39.6%	226,272	170,387	32.8%
NEW YORK ETHANOL SWAP	250	1,610	-84.5%	915	-72.7%	1,165	5,650	-79.4%
GASOIL BULLET SWAP	0	0	-	0	0.0%	0	0	-
EURO PROPANE CIF ARA SWA	1,185	858	38.1%	1,458	-18.7%	2,643	1,673	58.0%
JAPAN C&F NAPHTHA SWAP	1,302	1,116	16.7%	1,182	10.2%	2,484	2,568	-3.3%
NYMEX ULSD VS NYMEX HO	0	0	0.0%	0	0.0%	0	0	0.0%
LA CARBOB GASOLINE(OPIS)S	150	675	-77.8%	250	-40.0%	400	2,725	-85.3%
LA CARB DIESEL (OPIS) SWA	125	180	-30.6%	275	-54.5%	400	317	26.2%
JAPAN C&F NAPHTHA CRACK S	138	120	15.0%	747	-81.5%	885	1,659	-46.7%
LLS (ARGUS) VS WTI SWAP	6,845	4,376	56.4%	6,435	6.4%	13,280	12,241	8.5%
MINY RBOB GAS	4	4	0.0%	9	-55.6%	13	7	85.7%
RBOB GAS	1,730	1,000	73.0%	1,810	-4.4%	3,540	2,350	50.6%
RBOB CRACK SPREAD	430	3,996	-89.2%	854	-49.6%	1,284	6,490	-80.2%
RBOB UP-DOWN CALENDAR SW	0	1,765	-100.0%	0	0.0%	0	9,203	-100.0%
NY HARBOR RESIDUAL FUEL 1	2,336	6,565	-64.4%	3,350	-30.3%	5,686	12,813	-55.6%
NY HARBOR HEAT OIL SWP	3,031	3,278	-7.5%	1,727	75.5%	4,758	6,298	-24.5%
LA JET FUEL VS NYM NO 2 H	25	323	-92.3%	0	0.0%	25	558	-95.5%
ANR OKLAHOMA	0	1,284	-100.0%	0	0.0%	0	2,928	-100.0%
MICHIGAN BASIS	0	1,801	-100.0%	2,592	-100.0%	2,592	3,625	-28.5%
Sumas Basis Swap	970	1,242	-21.9%	488	98.8%	1,458	1,717	-15.1%
NGPL MID-CONTINENT	744	5,366	-86.1%	0	0.0%	744	12,696	-94.1%
TEXAS EASTERN ZONE M-3 BA	0	8,919	-100.0%	6,691	-100.0%	6,691	18,749	-64.3%
PJM MONTHLY	0	494	-100.0%	0	0.0%	0	614	-100.0%
NORTHEN NATURAL GAS VENTL	0	658	-100.0%	0	0.0%	0	658	-100.0%
DOMINION TRANSMISSION INC	7,921	22,036	-64.1%	19,777	-59.9%	27,698	38,116	-27.3%
TCO BASIS SWAP	730	736	-0.8%	151	383.4%	881	9,306	-90.5%
CIG BASIS	0	11,637	-100.0%	0	0.0%	0	20,916	-100.0%
PJM DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
COLUMBIA GULF ONSHORE	0	0	0.0%	0	0.0%	0	3,108	-100.0%
Tetco STX Basis	0	881	-100.0%	0	0.0%	0	881	-100.0%
Transco Zone 3 Basis	0	62	-100.0%	0	0.0%	0	490	-100.0%
HENRY HUB SWING FUTURE	0	0	0.0%	0	0.0%	0	290	-100.0%
EL PASO PERMIAN INDEX SWA	0	372	-100.0%	0	0.0%	0	372	-100.0%

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Energy Futures								
HENRY HUB INDEX SWAP FUTU	7,595	16,787	-54.8%	6,300	20.6%	13,895	50,152	-72.3%
WAHA INDEX SWAP FUTURE	0	620	-100.0%	0	0.0%	0	620	-100.0%
GULF COAST GASOLINE CLNDR	0	0	0.0%	0	0.0%	0	1,300	-100.0%
EUROPE NAPHTHA CALSWAP	2,581	922	179.9%	2,763	-6.6%	5,344	1,730	208.9%
EUROPE 1% FUEL OIL RDAM C	0	91	-100.0%	0	0.0%	0	101	-100.0%
EUROPE 3.5% FUEL OIL RDAM	9,066	6,743	34.5%	12,392	-26.8%	21,458	14,097	52.2%
EUROPE 3.5% FUEL OIL MED	60	505	-88.1%	782	-92.3%	842	839	0.4%
PANHANDLE BASIS SWAP FUTU	0	9,703	-100.0%	48	-100.0%	48	16,709	-99.7%
SAN JUAN BASIS SWAP	0	4,516	-100.0%	0	0.0%	0	8,616	-100.0%
SOCAL BASIS SWAP	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE 6 BASIS SWAP	428	214	100.0%	2,140	-80.0%	2,568	1,271	102.0%
NYISO A	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO J	0	0	0.0%	0	0.0%	0	0	0.0%
GULF COAST JET VS NYM 2 H	48,121	31,520	52.7%	43,149	11.5%	91,270	59,942	52.3%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	-	0	0	0.0%
EURO 3.5% FUEL OIL SPREAD	276	385	-28.3%	797	-65.4%	1,073	1,305	-17.8%
GASOIL CALENDAR SWAP	6	14	-57.1%	12	-50.0%	18	20	-10.0%
EURO GASOIL 10 CAL SWAP	0	0	0.0%	0	0.0%	0	3	-100.0%
NGPL MIDCONTINENT SWING S	0	0	-	0	0.0%	0	0	-
DEMARC SWING SWAP	0	0	-	0	0.0%	0	0	-
CENTERPOINT EAST INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
CRUDE OIL	7,583	49,391	-84.6%	16,930	-55.2%	24,513	73,075	-66.5%
BRENT FINANCIAL FUTURES	212	330	-35.8%	8,850	-97.6%	9,062	2,255	301.9%
WTI-BRENT BULLET SWAP	0	0	0.0%	204	-100.0%	204	0	0.0%
WTI-BRENT CALENDAR SWAP	8,241	18,276	-54.9%	15,339	-46.3%	23,580	30,585	-22.9%
DATED TO FRONTLINE BRENT	300	3,040	-90.1%	3,510	-91.5%	3,810	3,040	25.3%
ICE BRENT DUBAI SWAP	4,991	0	0.0%	11,792	-57.7%	16,783	0	0.0%
GASOIL CRACK SPREAD CALEN	9,315	1,195	679.5%	8,988	3.6%	18,303	1,948	839.6%
EUROPEAN NAPHTHA CRACK SP	6,528	2,621	149.1%	9,061	-28.0%	15,589	7,315	113.1%
EURO GASOIL 10PPM VS ICE	15	15	0.0%	168	-91.1%	183	85	115.3%
JET CIF NWE VS ICE	0	79	-100.0%	70	-100.0%	70	99	-29.3%
JET BARGES VS ICE GASOIL	0	0	0.0%	0	0.0%	0	22	-100.0%
SINGAPORE GASOIL VS ICE	12,296	1,305	842.2%	9,695	26.8%	21,991	2,355	833.8%
NATURAL GAS PEN SWP	117,629	127,549	-7.8%	121,429	-3.1%	239,058	220,886	8.2%
WESTERN RAIL DELIVERY PRB	225	600	-62.5%	195	15.4%	420	1,700	-75.3%
EASTERN RAIL DELIVERY CSX	690	465	48.4%	1,575	-56.2%	2,265	2,100	7.9%
EUROPE DATED BRENT SWAP	0	11,328	-100.0%	42	-100.0%	42	11,628	-99.6%
TC5 RAS TANURA TO YOKOHAM	0	15	-100.0%	0	0.0%	0	15	-100.0%
TC2 ROTTERDAM TO USAC 37K	0	0	0.0%	0	-	0	0	0.0%
PJM OFF-PEAK LMP SWAP FUT	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO A OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO G OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO J OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ISO NEW ENGLAND OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB OFF-PEAK M	0	0	0.0%	0	0.0%	0	0	0.0%
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%	0	0	0.0%
FUELOIL SWAP:CARGOES VS.B	277	833	-66.7%	415	-33.3%	692	1,392	-50.3%
EAST/WEST FUEL OIL SPREAD	55	31	77.4%	841	-93.5%	896	36	2,388.9%
SINGAPORE 380CST FUEL OIL	11,287	3,165	256.6%	17,472	-35.4%	28,759	9,275	210.1%

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CMEG Exchange Volume Report - Monthly

	VOLUME FEB 2017	VOLUME FEB 2016	% CHG	VOLUME JAN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Energy Futures								
SINGAPORE JET KEROSENE SW	2,472	450	449.3%	1,232	100.6%	3,704	875	323.3%
SINGAPORE NAPHTHA SWAP	0	0	0.0%	0	-	0	0	0.0%
SONAT BASIS SWAP FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
FLORIDA GAS ZONE3 BASIS S	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE4 BASIS SWAP	856	3,357	-74.5%	3,990	-78.5%	4,846	6,072	-20.2%
ANR LOUISIANA BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TENNESSEE 500 LEG BASIS S	0	0	0.0%	0	0.0%	0	0	0.0%
TENNESSEE ZONE 0 BASIS SW	0	360	-100.0%	0	0.0%	0	360	-100.0%
TRANSCO ZONE 6 INDEX	856	0	0.0%	0	0.0%	856	604	41.7%
CINERGY HUB OFF-PEAK MONT	0	60	-100.0%	0	0.0%	0	60	-100.0%
GULF COAST ULSD CALENDAR	411	241	70.5%	405	1.5%	816	2,148	-62.0%
GULF COAST ULSD CRACK SPR	0	300	-100.0%	0	0.0%	0	1,725	-100.0%
HENRY HUB SWAP	137,978	561,559	-75.4%	146,099	-5.6%	284,077	1,158,086	-75.5%
DUBAI CRUDE OIL CALENDAR	3,215	740	334.5%	16,499	-80.5%	19,714	2,582	663.5%
USGC UNL 87 CRACK SPREAD	0	150	-100.0%	0	0.0%	0	150	-100.0%
NYH NO 2 CRACK SPREAD CAL	200	630	-68.3%	3,541	-94.4%	3,741	2,846	31.4%
NO 2 UP-DOWN SPREAD CALEN	675	950	-28.9%	1,235	-45.3%	1,910	2,275	-16.0%
SINGAPORE MOGAS 92 UNLEAD	82	25	228.0%	25	228.0%	107	25	328.0%
ETHANOL T2 FOB ROTT INCL DU	3,954	1,961	101.6%	4,434	-10.8%	8,388	3,771	122.4%
SINGAPORE MOGAS 92 UNLEAD	4,892	5,695	-14.1%	16,502	-70.4%	21,394	13,324	60.6%
PROPANE NON-LDH MT. BEL (OF	8,009	5,758	39.1%	13,407	-40.3%	21,416	14,958	43.2%
PROPANE NON-LDH MB (OPIS) B	1,005	175	474.3%	1,804	-44.3%	2,809	949	196.0%
NY JET FUEL (PLATTS) HEAT OIL	0	0	0.0%	0	0.0%	0	0	0.0%
JET AV FUEL (P) CAR FM ICE GA	0	25	-100.0%	0	0.0%	0	25	-100.0%
FUEL OIL (PLATS) CAR CM	0	5	-100.0%	0	0.0%	0	128	-100.0%
FUEL OIL (PLATS) CAR CN	0	18	-100.0%	0	0.0%	0	18	-100.0%
NY ULSD (ARGUS) VS HEATING	257	1,166	-78.0%	5,455	-95.3%	5,712	2,041	179.9%
PJM PECO ZONE5MW PEAK CAL	0	0	0.0%	0	0.0%	0	0	0.0%
IN DELIVERY MONTH EUA	0	5,700	-100.0%	0	0.0%	0	10,500	-100.0%
DATED BRENT (PLATTS) DAILY S	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO OUTRIGHT EURO	6,778	8,769	-22.7%	8,898	-23.8%	15,676	16,612	-5.6%
GAS EURO-BOB OXY NWE BARG	20,191	19,477	3.7%	21,163	-4.6%	41,354	36,724	12.6%
GAS EURO-BOB OXY NWE BARG	7,388	7,431	-0.6%	8,025	-7.9%	15,413	17,631	-12.6%
PREM UNL GAS 10PPM RDAM F	0	2	-100.0%	0	0.0%	0	2	-100.0%
PREM UNL GAS 10PPM RDAM F	21	29	-27.6%	0	0.0%	21	32	-34.4%
MONT BELVIEU NORMAL BUTAN	28,112	27,250	3.2%	28,750	-2.2%	56,862	47,354	20.1%
MONT BELVIEU ETHANE 5 DECI	44,559	33,977	31.1%	47,665	-6.5%	92,224	55,382	66.5%
MONT BELVIEU LDH PROPANE 5	96,086	103,251	-6.9%	106,181	-9.5%	202,267	182,743	10.7%
EUROPEAN GASOIL (ICE)	2,740	451,646	-99.4%	2,485	10.3%	5,225	826,657	-99.4%
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%	0	4,280	-100.0%
ERCOT NORTH ZMCPE 5MW PE	0	0	0.0%	430	-100.0%	430	235	83.0%
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	0.0%	0	0	0.0%
MONT BELVIEU NORMAL BUTAN	823	1,204	-31.6%	1,224	-32.8%	2,047	1,723	18.8%
MONT BELVIEU ETHANE OPIS B	660	150	340.0%	990	-33.3%	1,650	265	522.6%
MONT BELVIEU NATURAL GASO	160	185	-13.5%	846	-81.1%	1,006	353	185.0%
MONT BELVIEU LDH PROPANE C	3,569	601	493.8%	3,367	6.0%	6,936	771	799.6%
CONWAY NORMAL BUTANE (OPI	695	0	0.0%	102	581.4%	797	75	962.7%
CONWAY NATURAL GASOLINE (154	697	-77.9%	85	81.2%	239	823	-71.0%
CONWAY PROPANE 5 DECIMALS	7,741	7,737	0.1%	10,415	-25.7%	18,156	12,087	50.2%

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CMEG Exchange Volume Report - Monthly

	VOLUME FEB 2017	VOLUME FEB 2016	% CHG	VOLUME JAN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Energy Futures								
PETROCHEMICALS	2,682	3,498	-23.3%	3,594	-25.4%	6,276	6,684	-6.1%
MONT BELVIEU NATURAL GASO	3,878	15,397	-74.8%	8,053	-51.8%	11,931	22,198	-46.3%
ELEC NYISO OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
MARS BLEND CRUDE OIL	1,298	1,676	-22.6%	3,517	-63.1%	4,815	1,791	168.8%
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	0.0%
RBOB CRACK SPREAD BALMO S	0	0	0.0%	0	0.0%	0	0	0.0%
RBOB (PLATTS) CAL SWAP	0	0	-	0	0.0%	0	0	-
PJM DUQUESNE 5MW D AH PK	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%
GRP THREE ULSD(PLT)VS HEA	1,741	3,344	-47.9%	2,779	-37.4%	4,520	5,705	-20.8%
HEATING OIL CRCK SPRD BAL	0	0	-	0	0.0%	0	0	-
CHICAGO ULSD PL VS HO SPR	311	525	-40.8%	265	17.4%	576	800	-28.0%
PETRO CRK&SPRD EURO	8,017	6,497	23.4%	11,116	-27.9%	19,133	15,394	24.3%
GRP THREE UNL GS (PLT) VS	370	1,405	-73.7%	444	-16.7%	814	3,280	-75.2%
CRUDE OIL OUTRIGHTS	9,137	5,598	63.2%	24,891	-63.3%	34,028	15,482	119.8%
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	23,480	-100.0%	0	0.0%	0	23,480	-100.0%
HEATING OIL BALMO CLNDR S	0	100	-100.0%	0	0.0%	0	175	-100.0%
FREIGHT MARKETS	54	364	-85.2%	125	-56.8%	179	607	-70.5%
PLASTICS	570	330	72.7%	460	23.9%	1,030	910	13.2%
ELEC FINSETTLED	0	1,270	-100.0%	0	0.0%	0	1,270	-100.0%
NEPOOL RHD ISLD 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE GASOIL CALENDAR	250	47	431.9%	184	35.9%	434	47	823.4%
TRANSCO ZONE 6 PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
PJM APS ZONE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO OUTRIGHT NA	17,939	14,268	25.7%	17,165	4.5%	35,104	25,670	36.8%
PJM APS ZONE DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC ERCOT DLY PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
CRUDE OIL SPRDS	2,180	393	454.7%	9,185	-76.3%	11,365	1,839	518.0%
ELEC ERCOT OFF PEAK	0	0	0.0%	0	-	0	0	0.0%
GC ULSD VS GC JET SPREAD	0	0	0.0%	0	-	0	0	0.0%
ALGON CITY GATES NAT GAS	0	0	-	0	0.0%	0	0	-
MJC FUT	30	60	-50.0%	80	-62.5%	110	198	-44.4%
PETRO CRCKS & SPRDS NA	36,445	32,871	10.9%	50,165	-27.3%	86,610	65,759	31.7%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NAT GAS BASIS SWAP	856	3,596	-76.2%	428	100.0%	1,284	3,898	-67.1%
MCCLOSKEY RCH BAY COAL	4,038	23,673	-82.9%	10,670	-62.2%	14,708	58,969	-75.1%
NGPL TEX/OK	0	3,933	-100.0%	0	0.0%	0	16,989	-100.0%
MNC FUT	4,089	3,948	3.6%	3,787	8.0%	7,876	7,889	-0.2%
MCCLOSKEY ARA ARGS COAL	47,343	193,501	-75.5%	77,180	-38.7%	124,523	439,569	-71.7%
DLY GAS EURO-BOB OXY	0	0	-	0	0.0%	0	0	-
DAILY PJM	0	0	0.0%	0	0.0%	0	0	0.0%
ONTARIO POWER SWAPS	155	4,005	-96.1%	185	-16.2%	340	4,190	-91.9%
INDIANA MISO	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE GASOIL	6,525	3,184	104.9%	4,937	32.2%	11,462	6,598	73.7%
PETRO CRCKS & SPRDS ASIA	0	0	0.0%	305	-100.0%	305	1,050	-71.0%
EMMISSIONS	0	0	0.0%	0	-	0	0	0.0%

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Energy Futures								
PJM ATSI ELEC	49,350	0	0.0%	0	0.0%	49,350	0	0.0%
PETROLEUM PRODUCTS ASIA	1,644	887	85.3%	1,637	0.4%	3,281	2,068	58.7%
NYISO CAPACITY	818	288	184.0%	352	132.4%	1,170	456	156.6%
AUSTRIALIAN COKE COAL	374	252	48.4%	309	21.0%	683	570	19.8%
PETROLEUM PRODUCTS	2,964	789	275.7%	5,109	-42.0%	8,073	1,969	310.0%
EURO-DENOMINATED PETRO P	400	0	0.0%	500	-20.0%	900	70	1,185.7%
COAL SWAP	145	336	-56.8%	110	31.8%	255	1,377	-81.5%
MGN1 SWAP FUT	135	249	-45.8%	197	-31.5%	332	442	-24.9%
NATURAL GAS INDEX	0	0	-	56	-100.0%	56	0	-
INDONESIAN COAL	5	45	-88.9%	0	0.0%	5	45	-88.9%
UCM FUT	11	60	-81.7%	20	-45.0%	31	75	-58.7%
NEW YORK HUB ZONE J PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
MICHIGAN MISO	62,235	56,370	10.4%	0	0.0%	62,235	134,880	-53.9%
CHICAGO ULSD (PLATTS) SWA	0	0	0.0%	0	0.0%	0	0	0.0%
GROUP THREE ULSD (PLATTS)	0	0	0.0%	0	0.0%	0	0	0.0%
MGF FUT	0	60	-100.0%	0	0.0%	0	60	-100.0%
TENN 800 LEG NAT GAS INDE	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL RHODE IL 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS FIXED PRICE SW	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC WEST POWER OFF-PEAK	0	0	-	0	0.0%	0	0	-
ELEC ERCOT DLY OFF PK	0	0	0.0%	0	0.0%	0	0	0.0%
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	0.0%	0	0	-
MINI GAS EUROBOB OXY NWE A	206	798	-74.2%	467	-55.9%	673	893	-24.6%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%	0	0	0.0%
MINI RBOB V. EBOB(ARGUS) NW	1,784	1,096	62.8%	2,871	-37.9%	4,655	1,831	154.2%
DY EURO 3.5% FUEL OI RDA	0	0	0.0%	1,500	-100.0%	1,500	0	0.0%
ELEC WEST POWER PEAK	0	0	-	1,540	-100.0%	1,540	0	-
MINI RBOB V. EBOBARG NWE BF	230	196	17.3%	716	-67.9%	946	696	35.9%
3.5% FUEL OIL CIF BALMO S	90	60	50.0%	25	260.0%	115	65	76.9%
SUMAS NAT GAS PLATTS FIXED	0	0	0.0%	0	0.0%	0	0	0.0%
NY HARBOR LOW SULPUR GAS	195	900	-78.3%	658	-70.4%	853	900	-5.2%
CANADIAN LIGHT SWEET OIL	615	1,860	-66.9%	1,290	-52.3%	1,905	2,925	-34.9%
CENTER POINT NAT GAS FIXED	0	0	0.0%	0	-	0	0	0.0%
COLUMBIA GULF NAT GAS FIXE	0	0	0.0%	0	-	0	0	0.0%
DIESEL10PPM BARG VS ICE LS	0	0	0.0%	0	-	0	0	0.0%
EU LOW SULPHUR GASOIL CRA	0	0	0.0%	0	-	0	0	0.0%
MJB FUT	0	0	0.0%	0	-	0	0	0.0%
VENTURA NAT GAS PLATTS FIX	0	0	0.0%	0	-	0	0	0.0%

Energy Options

ETHANOL	300	0	-	15	1,900.0%	315	0	-
NATURAL GAS	0	500	-100.0%	0	0.0%	0	500	-100.0%
PGE CITYGATE PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
N ROCKIES PIPE SWAP	606	0	0.0%	0	0.0%	606	0	0.0%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	0.0%	0	0	0.0%
SAN JUAN PIPE SWAP	360	0	0.0%	0	0.0%	360	0	0.0%
SOCAL PIPE SWAP	0	10,000	-100.0%	0	0.0%	0	10,000	-100.0%
BRENT OIL LAST DAY	23,971	12,105	98.0%	15,435	55.3%	39,406	23,386	68.5%
BRENT CALENDAR SWAP	1,962	480	308.8%	0	0.0%	1,962	510	284.7%

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Energy Options								
SINGAPORE JET FUEL CALEND	0	0	0.0%	0	0.0%	0	0	0.0%
ROTTERDAM 3.5%FUEL OIL CL	0	0	0.0%	0	0.0%	0	40	-100.0%
SINGAPORE FUEL OIL 180 CS	0	0	0.0%	0	-	0	0	0.0%
HEATING OIL PHY	27,479	48,463	-43.3%	22,913	19.9%	50,392	116,581	-56.8%
HENRY HUB FINANCIAL LAST	5,973	1,685	254.5%	3,934	51.8%	9,907	2,907	240.8%
RBOB PHY	17,310	50,165	-65.5%	16,196	6.9%	33,506	90,437	-63.0%
NATURAL GAS PHY	2,522,076	2,470,179	2.1%	2,928,691	-13.9%	5,450,767	4,735,068	15.1%
CRUDE OIL APO	41,094	31,575	30.1%	34,153	20.3%	75,247	40,644	85.1%
NATURAL GAS 3 M CSO FIN	4,275	4,231	1.0%	925	362.2%	5,200	7,801	-33.3%
NATURAL GAS 1 M CSO FIN	10,800	8,550	26.3%	27,500	-60.7%	38,300	25,730	48.9%
WTI CRUDE OIL 1 M CSO FI	48,100	148,450	-67.6%	52,300	-8.0%	100,400	376,422	-73.3%
CRUDE OIL PHY	2,751,606	4,112,961	-33.1%	3,084,886	-10.8%	5,836,492	8,684,825	-32.8%
RBOB CALENDAR SWAP	300	1,125	-73.3%	1,160	-74.1%	1,460	1,173	24.5%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	0.0%	0	0	-
NY HARBOR HEAT OIL SWP	2,284	5,267	-56.6%	4,265	-46.4%	6,549	17,748	-63.1%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT BULLET SWAP	31,920	34,000	-6.1%	88,340	-63.9%	120,260	80,815	48.8%
HO 1 MONTH CLNDR OPTIONS	0	0	0.0%	0	0.0%	0	4,000	-100.0%
NG HH 3 MONTH CAL	0	0	0.0%	0	0.0%	0	250	-100.0%
CRUDE OIL 1MO	120,800	172,835	-30.1%	203,082	-40.5%	323,882	388,187	-16.6%
WTI 12 MONTH CALENDAR OPT	0	0	0.0%	0	-	0	0	0.0%
NYMEX EUROPEAN GASOIL APO	0	0	0.0%	0	0.0%	0	0	0.0%
NYMEX EUROPEAN GASOIL OPT	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO OUTRIGHT EURO	300	0	0.0%	0	0.0%	300	0	0.0%
NYISO ZONE G 5MW PEAK OPTI	8,600	0	0.0%	11,230	-23.4%	19,830	0	0.0%
PETROCHEMICALS	1,210	2,840	-57.4%	2,100	-42.4%	3,310	5,105	-35.2%
NATURAL GAS OPTION ON CALE	120	2,098	-94.3%	400	-70.0%	520	9,238	-94.4%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
EUROPEAN JET KEROSENE NW	0	60	-100.0%	0	0.0%	0	60	-100.0%
PJM CALENDAR STRIP	0	0	0.0%	0	-	0	0	0.0%
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%	0	150	-100.0%
APPALACHIAN COAL	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 6 M CSO FIN	7,800	3,550	119.7%	5,950	31.1%	13,750	3,750	266.7%
ELECTRICITY OFF PEAK	0	0	0.0%	0	-	0	0	0.0%
ELEC FINSETTLED	0	30	-100.0%	0	0.0%	0	30	-100.0%
SINGAPORE GASOIL CALENDAR	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL CRK SPD AVG PRI	0	0	-	0	0.0%	0	0	-
NATURAL GAS 5 M CSO FIN	2,050	0	0.0%	0	0.0%	2,050	0	0.0%
ETHANOL SWAP	4,240	3,604	17.6%	7,040	-39.8%	11,280	10,194	10.7%
CRUDE OIL CALNDR STRIP	0	0	0.0%	0	-	0	0	0.0%
GASOIL CRACK SPREAD AVG PF	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 2 M CSO FIN	250	1,000	-75.0%	500	-50.0%	750	1,000	-25.0%
MCCLOSKEY RCH BAY COAL	0	0	0.0%	0	0.0%	0	0	0.0%
MCCLOSKEY ARA ARGS COAL	0	4,560	-100.0%	0	0.0%	0	4,560	-100.0%
SHORT TERM	2,615	2,870	-8.9%	2,335	12.0%	4,950	8,015	-38.2%
SHORT TERM CRUDE OIL	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 12 M CSO FIN	0	0	0.0%	0	-	0	0	0.0%
SHORT TERM NATURAL GAS	9,920	6,567	51.1%	7,275	36.4%	17,195	13,852	24.1%
COAL API4 INDEX	0	450	-100.0%	0	0.0%	0	750	-100.0%
COAL API2 INDEX	1,371	30,409	-95.5%	1,395	-1.7%	2,766	62,934	-95.6%

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CMEG Exchange Volume Report - Monthly

	VOLUME FEB 2017	VOLUME FEB 2016	% CHG	VOLUME JAN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Energy Options								
EURO-DENOMINATED PETRO P	0	0	0.0%	0	0.0%	0	0	0.0%
COAL SWAP	60	131	-54.2%	120	-50.0%	180	331	-45.6%
DAILY CRUDE OIL	0	0	0.0%	0	-	0	0	0.0%
1 MO GASOIL CAL SWAP SPR	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WES HUB PEAK CAL MTH	600	8,340	-92.8%	1,240	-51.6%	1,840	8,340	-77.9%
PJM WES HUB PEAK LMP 50MW	5,135	0	-	1,322	288.4%	6,457	0	-
GASOLINE	0	0	0.0%	0	0.0%	0	0	0.0%
LLS CRUDE OIL	3,300	1,500	120.0%	0	0.0%	3,300	1,500	120.0%
PJM ELECTRIC	0	0	0.0%	0	-	0	0	0.0%
FX Futures								
AUSTRALIAN DOLLAR	1,504,092	1,883,951	-20.2%	1,799,961	-16.4%	3,304,053	4,157,007	-20.5%
BRITISH POUND	1,975,111	2,024,962	-2.5%	2,491,361	-20.7%	4,466,472	3,944,038	13.2%
BRAZIL REAL	92,110	71,383	29.0%	88,476	4.1%	180,586	127,546	41.6%
CANADIAN DOLLAR	1,093,855	1,487,168	-26.4%	1,405,753	-22.2%	2,499,608	3,281,940	-23.8%
E-MINI EURO FX	70,152	88,901	-21.1%	88,215	-20.5%	158,367	199,585	-20.7%
EURO FX	3,667,043	4,559,622	-19.6%	4,328,412	-15.3%	7,995,455	8,636,762	-7.4%
E-MINI JAPANESE YEN	24,559	44,222	-44.5%	37,141	-33.9%	61,700	85,715	-28.0%
JAPANESE YEN	2,739,911	3,997,142	-31.5%	3,844,003	-28.7%	6,583,914	7,634,914	-13.8%
MEXICAN PESO	717,252	1,178,519	-39.1%	1,092,693	-34.4%	1,809,945	2,267,619	-20.2%
NEW ZEALND DOLLAR	418,640	350,036	19.6%	537,500	-22.1%	956,140	799,855	19.5%
NKR/USD CROSS RATE	810	1,124	-27.9%	774	4.7%	1,584	1,740	-9.0%
RUSSIAN RUBLE	21,293	27,544	-22.7%	24,830	-14.2%	46,123	61,264	-24.7%
S.AFRICAN RAND	39,547	9,755	305.4%	34,813	13.6%	74,360	21,335	248.5%
SWISS FRANC	372,024	559,616	-33.5%	474,327	-21.6%	846,351	966,186	-12.4%
AD/CD CROSS RATES	1	9	-88.9%	5	-80.0%	6	24	-75.0%
AD/JY CROSS RATES	1,262	4,429	-71.5%	1,686	-25.1%	2,948	12,986	-77.3%
AD/NE CROSS RATES	25	66	-62.1%	10	150.0%	35	183	-80.9%
BP/JY CROSS RATES	1,250	1,536	-18.6%	2,465	-49.3%	3,715	3,568	4.1%
BP/SF CROSS RATES	0	10	-100.0%	0	0.0%	0	26	-100.0%
CD/JY CROSS RATES	0	4	-100.0%	2	-100.0%	2	6	-66.7%
EC/AD CROSS RATES	551	953	-42.2%	341	61.6%	892	3,421	-73.9%
EC/CD CROSS RATES	1,571	2,698	-41.8%	2,340	-32.9%	3,911	5,837	-33.0%
EC/NOK CROSS RATES	41	0	0.0%	38	7.9%	79	3	2,533.3%
EC/SEK CROSS RATES	63	54	16.7%	70	-10.0%	133	98	35.7%
EFX/BP CROSS RATES	33,623	65,072	-48.3%	41,394	-18.8%	75,017	145,785	-48.5%
EFX/JY CROSS RATES	32,459	46,192	-29.7%	32,564	-0.3%	65,023	86,374	-24.7%
EFX/SF CROSS RATES	18,135	34,270	-47.1%	18,857	-3.8%	36,992	64,804	-42.9%
SF/JY CROSS RATES	0	0	-	32	-100.0%	32	0	-
SKR/USD CROSS RATES	855	1,030	-17.0%	1,101	-22.3%	1,956	1,963	-0.4%
HUNGARIAN FORINT (US)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	607	634	-4.3%	749	-19.0%	1,356	1,216	11.5%
POLISH ZLOTY (EC)	3	1,578	-99.8%	51	-94.1%	54	6,675	-99.2%
SHEKEL	0	0	0.0%	0	-	0	0	0.0%
RMB USD	36	594	-93.9%	52	-30.8%	88	1,134	-92.2%
KOREAN WON	32	15	113.3%	2	1,500.0%	34	22	54.5%
TURKISH LIRA	94	0	0.0%	1,080	-91.3%	1,174	0	0.0%
TURKISH LIRA (EU)	0	0	0.0%	0	-	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME FEB 2017	VOLUME FEB 2016	% CHG	VOLUME JAN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
FX Futures								
E-MICRO EUR/USD	238,566	331,430	-28.0%	322,706	-26.1%	561,272	764,222	-26.6%
E-MICRO GBP/USD	56,177	65,633	-14.4%	77,797	-27.8%	133,974	112,327	19.3%
E-MICRO USD/CAD	0	2	-100.0%	0	0.0%	0	2	-100.0%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	0	0	0.0%
E-MICRO USD/JPY	0	0	0.0%	0	0.0%	0	0	0.0%
E-MICRO AUD/USD	82,857	80,832	2.5%	79,185	4.6%	162,042	168,871	-4.0%
MICRO CHF/USD	714	1,994	-64.2%	886	-19.4%	1,600	4,089	-60.9%
INDIAN RUPEE	25,628	10,338	147.9%	22,293	15.0%	47,921	22,693	111.2%
E-MICRO USD/CNH	0	6	-100.0%	0	0.0%	0	38	-100.0%
CHINESE RENMINBI (CNH)	1,762	1,363	29.3%	2,080	-15.3%	3,842	4,110	-6.5%
FCXRX	601	0	-	2,002	-70.0%	2,603	0	-
E-MICRO JPY/USD	49,697	35,411	40.3%	68,180	-27.1%	117,877	59,115	99.4%
USDZAR	0	4	-100.0%	0	0.0%	0	4	-100.0%
E-MICRO CAD/USD	11,838	16,446	-28.0%	14,614	-19.0%	26,452	34,535	-23.4%
E-MICRO INR/USD	1,545	516	199.4%	2,646	-41.6%	4,191	613	583.7%
FX Options								
AUSTRALIAN DOLLAR	43,614	121,883	-64.2%	43,947	-0.8%	87,561	280,266	-68.8%
BRITISH POUND	103,532	253,896	-59.2%	86,167	20.2%	189,699	460,424	-58.8%
CANADIAN DOLLAR	37,156	192,744	-80.7%	43,729	-15.0%	80,885	429,622	-81.2%
EURO FX	238,268	1,066,644	-77.7%	215,856	10.4%	454,124	1,810,320	-74.9%
JAPANESE YEN	166,413	390,099	-57.3%	116,430	42.9%	282,843	721,726	-60.8%
MEXICAN PESO	3,873	3,705	4.5%	11,926	-67.5%	15,799	6,380	147.6%
NEW ZEALND DOLLAR	0	0	0.0%	0	-	0	0	0.0%
RUSSIAN RUBLE	0	844	-100.0%	0	0.0%	0	1,017	-100.0%
SWISS FRANC	1,806	9,184	-80.3%	1,302	38.7%	3,108	18,658	-83.3%
JAPANESE YEN (EU)	4	1,145	-99.7%	89	-95.5%	93	1,798	-94.8%
EURO FX (EU)	29	4,261	-99.3%	55	-47.3%	84	10,198	-99.2%
CANADIAN DOLLAR (EU)	14	478	-97.1%	18	-22.2%	32	1,048	-96.9%
BRITISH POUND (EU)	389	1,488	-73.9%	69	463.8%	458	3,517	-87.0%
AUSTRALIAN DLR (EU)	0	504	-100.0%	2	-100.0%	2	917	-99.8%
EUR/USD PQO 2pm Fix	226,623	0	-	331,657	-31.7%	558,280	0	-
CHF/USD PQO 2pm Fix	1,728	0	-	2,991	-42.2%	4,719	0	-
JPY/USD PQO 2pm Fix	135,643	0	-	248,799	-45.5%	384,442	0	-
AUD/USD PQO 2pm Fix	51,267	0	-	58,407	-12.2%	109,674	0	-
CAD/USD PQO 2pm Fix	52,497	0	-	80,525	-34.8%	133,022	0	-
GBP/USD PQO 2pm Fix	87,094	0	-	135,683	-35.8%	222,777	0	-

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CMEG Exchange Volume Report - Monthly

	VOLUME FEB 2017	VOLUME FEB 2016	% CHG	VOLUME JAN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Commodities and Alternative Investments								
Futures								
CORN	8,379,264	7,858,482	6.6%	5,911,222	41.8%	14,290,486	13,736,541	4.0%
SOYBEAN	5,197,111	5,203,777	-0.1%	3,760,693	38.2%	8,957,804	9,049,864	-1.0%
SOYBEAN MEAL	2,157,153	2,055,464	4.9%	1,858,499	16.1%	4,015,652	3,603,106	11.4%
SOYBEAN OIL	2,737,552	2,310,910	18.5%	2,001,629	36.8%	4,739,181	4,024,153	17.8%
OATS	16,691	25,543	-34.7%	15,129	10.3%	31,820	41,177	-22.7%
ROUGH RICE	37,781	35,556	6.3%	12,090	212.5%	49,871	50,401	-1.1%
MINI CORN	10,719	7,300	46.8%	8,229	30.3%	18,948	13,691	38.4%
MINI SOYBEAN	20,522	11,594	77.0%	21,227	-3.3%	41,749	22,070	89.2%
MINI WHEAT	6,697	4,420	51.5%	5,287	26.7%	11,984	8,634	38.8%
LIVE CATTLE	958,357	956,208	0.2%	1,300,867	-26.3%	2,259,224	2,083,846	8.4%
FEEDER CATTLE	229,093	201,016	14.0%	203,909	12.4%	433,002	389,513	11.2%
LEAN HOGS	742,428	645,429	15.0%	847,298	-12.4%	1,589,726	1,310,651	21.3%
LUMBER	20,115	14,415	39.5%	11,400	76.4%	31,515	27,755	13.5%
MILK	28,001	20,574	36.1%	27,439	2.0%	55,440	41,343	34.1%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	8,925	5,311	68.0%	4,992	78.8%	13,917	12,353	12.7%
BUTTER CS	2,622	4,358	-39.8%	2,393	9.6%	5,015	7,443	-32.6%
CLASS IV MILK	2,601	260	900.4%	634	310.3%	3,235	1,242	160.5%
DRY WHEY	3,035	1,353	124.3%	2,840	6.9%	5,875	3,037	93.4%
GSCI EXCESS RETURN FUT	2,310	627	268.4%	1,590	45.3%	3,900	3,079	26.7%
GOLDMAN SACHS	33,168	26,856	23.5%	36,731	-9.7%	69,899	55,617	25.7%
ETHANOL	15,630	11,923	31.1%	18,902	-17.3%	34,532	26,074	32.4%
HDD WEATHER	150	152	-1.3%	800	-81.3%	950	428	122.0%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER EUROPEAN	100	500	-80.0%	300	-66.7%	400	500	-20.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	0	0	-
HOUSING INDEX	8	8	0.0%	25	-68.0%	33	17	94.1%
DOW-UBS COMMOD INDEX	16,353	19,261	-15.1%	19,757	-17.2%	36,110	42,276	-14.6%
COTTON	0	255	-100.0%	1	-100.0%	1	274	-99.6%
COCOA TAS	12	278	-95.7%	6	100.0%	18	627	-97.1%
COFFEE	0	33	-100.0%	0	0.0%	0	45	-100.0%
SUGAR 11	3	48	-93.8%	14	-78.6%	17	170	-90.0%
USD CRUDE PALM OIL	40	0	-	444	-91.0%	484	0	-
CASH-SETTLED CHEESE	12,092	11,610	4.2%	9,074	33.3%	21,166	22,274	-5.0%
FERTILIZER PRODUCTS	1,395	3,300	-57.7%	1,620	-13.9%	3,015	6,555	-54.0%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,056,183	871,036	21.3%	852,093	24.0%	1,908,276	1,398,784	36.4%
CHI WHEAT	3,190,917	3,224,744	-1.0%	2,384,521	33.8%	5,575,438	5,045,422	10.5%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
DJ_UBS ROLL SELECT INDEX FU	164	83	97.6%	328	-50.0%	492	83	492.8%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	12,712	8,644	47.1%	7,492	69.7%	20,204	13,444	50.3%

Commodities and Alternative Investments Options

CORN	1,834,259	1,243,907	47.5%	1,394,924	31.5%	3,229,183	2,565,034	25.9%
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Commodities and Alternative Investments								
Options								
SOYBEAN	1,160,850	1,271,202	-8.7%	1,207,835	-3.9%	2,368,685	2,408,843	-1.7%
SOYBEAN MEAL	144,191	143,467	0.5%	193,615	-25.5%	337,806	294,880	14.6%
SOYBEAN OIL	155,196	157,486	-1.5%	142,804	8.7%	298,000	308,376	-3.4%
SOYBEAN CRUSH	5	670	-99.3%	100	-95.0%	105	1,342	-92.2%
OATS	955	681	40.2%	1,606	-40.5%	2,561	1,769	44.8%
ROUGH RICE	1,181	2,537	-53.4%	1,543	-23.5%	2,724	4,776	-43.0%
WHEAT	0	0	0.0%	0	0.0%	0	0	0.0%
LIVE CATTLE	212,180	362,955	-41.5%	259,707	-18.3%	471,887	752,745	-37.3%
FEEDER CATTLE	19,848	27,918	-28.9%	28,890	-31.3%	48,738	61,989	-21.4%
LEAN HOGS	194,704	130,164	49.6%	137,668	41.4%	332,372	296,132	12.2%
LUMBER	1,329	1,020	30.3%	1,096	21.3%	2,425	2,072	17.0%
MILK	34,389	22,998	49.5%	35,456	-3.0%	69,845	44,264	57.8%
MLK MID	45	18	150.0%	196	-77.0%	241	84	186.9%
NFD MILK	7,885	3,345	135.7%	4,939	59.6%	12,824	10,716	19.7%
BUTTER CS	825	1,978	-58.3%	2,112	-60.9%	2,937	4,099	-28.3%
CLASS IV MILK	2,186	213	926.3%	962	127.2%	3,148	622	406.1%
DRY WHEY	196	123	59.3%	661	-70.3%	857	143	499.3%
HDD WEATHER	1,000	0	0.0%	250	300.0%	1,250	0	0.0%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER EUROPEAN	1,500	5,500	-72.7%	0	0.0%	1,500	5,500	-72.7%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HOUSING INDEX	18	0	-	0	0.0%	18	0	-
CORN NEARBY+2 CAL SPRD	980	1,032	-5.0%	1,440	-31.9%	2,420	3,363	-28.0%
SOYBN NEARBY+2 CAL SPRD	210	50	320.0%	450	-53.3%	660	50	1,220.0%
WHEAT NEARBY+2 CAL SPRD	1,648	10,302	-84.0%	1,166	41.3%	2,814	11,581	-75.7%
JULY-DEC CORN CAL SPRD	600	2,450	-75.5%	300	100.0%	900	6,046	-85.1%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	10,118	2,532	299.6%	13,307	-24.0%	23,425	3,934	495.4%
JULY-DEC WHEAT CAL SPRD	0	6,675	-100.0%	350	-100.0%	350	9,197	-96.2%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	0.0%	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	64	-100.0%	64	0	0.0%
LV CATL CSO	427	25	1,608.0%	369	15.7%	796	25	3,084.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
CASH-SETTLED CHEESE	8,667	6,682	29.7%	8,279	4.7%	16,946	12,144	39.5%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
DEC-DEC CORN CAL SPRD	10	700	-98.6%	1,143	-99.1%	1,153	700	64.7%
JULY-DEC SOY OIL CAL SPRD	95	0	0.0%	235	-59.6%	330	0	0.0%
WHEAT-CORN ICSD	1,754	141	1,144.0%	697	151.6%	2,451	5,236	-53.2%
DEC-JULY CORN CAL SPRD	0	0	0.0%	600	-100.0%	600	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	0.0%	0	0	-
MAR-JULY CORN CAL SPRD	0	41	-100.0%	0	0.0%	0	2,420	-100.0%
KC WHEAT	31,165	32,952	-5.4%	31,293	-0.4%	62,458	51,623	21.0%
CHI WHEAT	623,553	503,205	23.9%	574,973	8.4%	1,198,526	1,151,908	4.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	0	0	-
Intercommodity Spread	100	1,600	-93.8%	101	-1.0%	201	1,850	-89.1%
MAR-JULY WHEAT CAL SPRD	572	1,600	-64.3%	797	-28.2%	1,369	1,650	-17.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME FEB 2017	VOLUME FEB 2016	% CHG	VOLUME JAN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Commodities and Alternative Investments								
Options								
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
Ags Futures								
WHEAT	7,065	0	-	13,649	-48.2%	20,714	0	-
Ags Options								
WHEAT	0	0	-	0	0.0%	0	0	-
Foreign Exchange Futures								
CHILEAN PESO	395	0	0.0%	101	291.1%	496	6	8,166.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	153,605,568	149,685,938	2.6%	124,967,271	22.9%	278,572,839	266,750,846	4.4%
Equity Index Futures	34,169,427	56,568,763	-39.6%	36,770,414	-7.1%	70,939,841	120,994,523	-41.4%
Metals Futures	9,107,594	8,390,998	8.5%	9,689,280	-6.0%	18,796,874	15,269,459	23.1%
Energy Futures	41,620,476	47,543,124	-12.5%	44,224,064	-5.9%	85,844,540	89,297,250	-3.9%
FX Futures	13,296,392	16,987,064	-21.7%	16,943,487	-21.5%	30,239,879	33,690,250	-10.2%
Commodities and Alternative Invest	24,899,904	23,541,328	5.8%	19,329,475	28.8%	44,229,379	41,042,489	7.8%
Ags Futures	7,065	0	-	13,649	-48.2%	20,714	0	-
Foreign Exchange Futures	395	0	0.0%	101	291.1%	496	6	8,166.7%
TOTAL FUTURES	276,706,821	302,717,215	-8.6%	251,937,741	9.8%	528,644,562	567,044,823	-6.8%
TOTAL OPTIONS GROUP								
Equity Index Options	13,992,613	13,010,609	7.5%	13,077,413	7.0%	27,070,026	27,164,926	-0.3%
Interest Rate Options	46,907,279	43,090,114	8.9%	42,859,253	9.4%	89,766,532	95,796,306	-6.3%
Metals Options	830,533	1,347,464	-38.4%	813,924	2.0%	1,644,457	2,163,758	-24.0%
Energy Options	5,658,787	7,180,580	-21.2%	6,524,702	-13.3%	12,183,489	14,736,833	-17.3%
FX Options	1,149,950	2,046,875	-43.8%	1,377,652	-16.5%	2,527,602	3,745,891	-32.5%
Commodities and Alternative Invest	4,452,641	3,946,169	12.8%	4,049,928	9.9%	8,502,569	8,025,113	5.9%
Ags Options	0	0	-	0	0.0%	0	0	-
TOTAL OPTIONS	72,991,803	70,621,811	3.4%	68,702,872	6.2%	141,694,675	151,632,827	-6.6%

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CMEG Exchange Volume Report - Monthly

	VOLUME FEB 2017	VOLUME FEB 2016	% CHG	VOLUME JAN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
TOTAL COMBINED								
Interest Rate	200,512,847	192,776,052	4.0%	167,826,524	19.5%	368,339,371	362,547,152	1.6%
Equity Index	48,162,040	69,579,372	-30.8%	49,847,827	-3.4%	98,009,867	148,159,449	-33.8%
Metals	9,938,127	9,738,462	2.1%	10,503,204	-5.4%	20,441,331	17,433,217	17.3%
Energy	47,279,263	54,723,704	-13.6%	50,748,766	-6.8%	98,028,029	104,034,083	-5.8%
FX	14,446,342	19,033,939	-24.1%	18,321,139	-21.1%	32,767,481	37,436,141	-12.5%
Commodities and Alternative Invest	29,352,545	27,487,497	6.8%	23,379,403	25.5%	52,731,948	49,067,602	7.5%
Ags	7,065	0	-	13,649	-48.2%	20,714		-
Foreign Exchange	395	0	0.0%	101	291.1%	496	6	8,166.7%
GRAND TOTAL	349,698,624	373,339,026	-6.3%	320,640,613	9.1%	670,339,237	718,677,650	-6.7%

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