

CMEG Exchange Volume Report - Monthly

	VOLUME MAY 2016	VOLUME MAY 2015	% CHG	VOLUME APR 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	6,276,808	6,832,673	-8.1%	4,428,370	41.7%	29,460,271	33,330,979	-11.6%
10-YR NOTE	32,571,139	38,005,686	-14.3%	22,290,155	46.1%	147,979,996	146,324,599	1.1%
5-YR NOTE	22,079,685	20,929,892	5.5%	11,144,405	98.1%	84,366,757	82,235,204	2.6%
2-YR NOTE	8,907,069	10,776,504	-17.3%	4,421,183	101.5%	34,002,229	37,617,812	-9.6%
FED FUND	2,886,809	1,092,029	164.4%	2,155,599	33.9%	12,451,049	5,970,824	108.5%
EUROYEN	0	0	0.0%	0	-	0	0	0.0%
EURODOLLARS	46,085,804	46,358,926	-0.6%	41,209,563	11.8%	260,581,813	256,764,630	1.5%
5-YR SWAP RATE	46,481	39,958	16.3%	33,993	36.7%	302,819	250,644	20.8%
2-YR SWAP RATE	15	1,057	-98.6%	385	-96.1%	4,396	13,876	-68.3%
10-YR SWAP RATE	33,060	30,631	7.9%	24,470	35.1%	213,933	276,387	-22.6%
7-YR SWAP	0	0	-	0	0.0%	3,052	0	-
1-MONTH EURODOLLAR	3,620	9,469	-61.8%	115	3,047.8%	6,280	24,205	-74.1%
ULTRA T-BOND	2,992,792	3,580,264	-16.4%	1,456,418	105.5%	11,887,027	12,788,966	-7.1%
30-YR SWAP RATE	1,364	2,659	-48.7%	1,354	0.7%	8,647	21,690	-60.1%
Ultra 10-Year Note	1,489,776	0	-	954,593	56.1%	4,622,211	0	-
2YR BUNDLE	0	25	-100.0%	0	0.0%	0	570	-100.0%
EURO 5YR BUNDLE	0	10	-100.0%	0	0.0%	0	38	-100.0%
3YR BUNDLE	0	25	-100.0%	0	0.0%	0	143	-100.0%
Interest Rate Options								
30-YR BOND	1,255,215	2,175,835	-42.3%	1,283,953	-2.2%	8,279,158	8,206,904	0.9%
10-YR NOTE	6,987,463	10,447,347	-33.1%	5,988,540	16.7%	36,053,088	43,593,967	-17.3%
5-YR NOTE	1,800,479	1,501,372	19.9%	1,464,548	22.9%	10,008,433	8,589,166	16.5%
2-YR NOTE	193,409	102,085	89.5%	190,945	1.3%	682,785	980,549	-30.4%
FED FUND	8,494	18,622	-54.4%	1,858	357.2%	41,690	176,616	-76.4%
FLEX 30-YR BOND	0	0	0.0%	0	-	0	0	0.0%
EURODOLLARS	13,511,487	5,524,726	144.6%	11,550,614	17.0%	75,096,901	42,213,836	77.9%
EURO MIDCURVE	9,414,069	9,233,633	2.0%	7,415,560	27.0%	59,514,709	51,390,408	15.8%
ULTRA T-BOND	5,250	21,183	-75.2%	5,685	-7.7%	24,040	65,598	-63.4%
Ultra 10-Year Note	1,123	0	-	47	2,289.4%	1,686	0	-

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Equity Index Futures								
\$25 DJ	0	0	0.0%	0	-	0	0	0.0%
DJIA	0	2,574	-100.0%	0	0.0%	0	34,471	-100.0%
MINI \$5 DOW	3,083,383	2,558,340	20.5%	3,164,880	-2.6%	19,025,691	15,162,919	25.5%
E-MINI S&P500	33,049,264	24,516,387	34.8%	34,638,608	-4.6%	202,835,678	154,271,100	31.5%
S&P 500	107,365	134,537	-20.2%	123,846	-13.3%	935,092	1,098,833	-14.9%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	0	0.0%
E-MINI MIDCAP	347,829	293,658	18.4%	325,445	6.9%	2,278,853	1,966,099	15.9%
S&P 400 MIDCAP	0	1,641	-100.0%	0	0.0%	0	6,213	-100.0%
S&P 500 GROWTH	10	5	100.0%	13	-23.1%	106	136	-22.1%
S&P 500/VALUE	13,069	3	435,533.3%	4,757	174.7%	68,185	132	51,555.3%
E-MINI RUSSELL 1000	293	0	-	193	51.8%	3,245	0	-
E-MINI NASDAQ 100	4,813,787	3,880,696	24.0%	5,007,943	-3.9%	30,632,248	25,410,407	20.6%
NASDAQ	0	12,608	-100.0%	0	0.0%	0	78,803	-100.0%
NIKKEI 225 (\$) STOCK	272,051	227,252	19.7%	418,672	-35.0%	2,107,462	1,580,848	33.3%
NIKKEI 225 (YEN) STOCK	952,396	797,186	19.5%	1,397,965	-31.9%	7,006,276	4,830,053	45.1%
DJ US REAL ESTATE	9,207	9,908	-7.1%	9,364	-1.7%	77,247	57,819	33.6%
NASDAQ BIOTECH	0	62	-100.0%	0	0.0%	0	462	-100.0%
E-MICRO NIFTY	0	0	-	0	0.0%	0	0	-
S&P ENERGY SECTOR	5,560	7,727	-28.0%	6,758	-17.7%	41,570	27,823	49.4%
S&P TECHNOLOGY SECTOR	4,493	1,947	130.8%	2,098	114.2%	23,487	16,196	45.0%
S&P MATERIALS SECTOR	3,822	2,459	55.4%	2,982	28.2%	23,012	19,224	19.7%
S&P HEALTH CARE SECTOR	7,762	10,213	-24.0%	6,912	12.3%	46,375	57,330	-19.1%
S&P UTILITIES SECTOR	17,359	9,080	91.2%	8,152	112.9%	96,828	57,438	68.6%
S&P FINANCIAL SECTOR	4,663	1,613	189.1%	8,438	-44.7%	63,162	14,105	347.8%
S&P INDUSTRIAL SECTOR	2,694	2,152	25.2%	2,475	8.8%	29,174	12,436	134.6%
IBOVESPA INDEX	938	610	53.8%	782	19.9%	3,256	1,616	101.5%
S&P CONSUMER DSCRTNRY SE	6,329	13,436	-52.9%	3,720	70.1%	48,089	32,118	49.7%
S&P CONSUMER STAPLES SECT	13,190	13,147	0.3%	7,104	85.7%	115,074	33,566	242.8%
FT-SE 100	986	0	-	1,353	-27.1%	8,085	0	-
E-MINI RUSSELL 1000 VALUE	98	0	-	1,025	-90.4%	3,794	0	-
E-MINI RUSSELL 1000 GROWTH	98	0	-	158	-38.0%	1,998	0	-

Equity Index Options

DJIA	0	0	0.0%	0	0.0%	0	22	-100.0%
MINI \$5 DOW	12,676	7,278	74.2%	9,372	35.3%	76,895	58,210	32.1%
E-MINI S&P500	5,258,888	5,195,461	1.2%	5,610,433	-6.3%	32,929,542	29,447,573	11.8%
S&P 500	604,598	611,171	-1.1%	536,091	12.8%	3,976,459	3,254,632	22.2%
E-MINI MIDCAP	4	1	300.0%	0	0.0%	9	20	-55.0%
E-MINI NASDAQ 100	221,648	91,221	143.0%	246,375	-10.0%	1,214,591	573,634	111.7%
NASDAQ	0	0	0.0%	0	0.0%	0	30	-100.0%
EOM S&P 500	131,636	129,138	1.9%	191,868	-31.4%	760,274	486,341	56.3%
EOM EMINI S&P	1,316,704	1,170,525	12.5%	1,942,625	-32.2%	6,773,377	5,167,147	31.1%
EOW1 S&P 500	67,506	29,429	129.4%	52,872	27.7%	253,813	158,604	60.0%
EOW1 EMINI S&P 500	905,918	716,776	26.4%	667,466	35.7%	4,358,272	4,254,957	2.4%
EOW2 S&P 500	148,687	77,208	92.6%	103,978	43.0%	544,061	390,135	39.5%
EOW2 EMINI S&P 500	978,756	747,376	31.0%	778,646	25.7%	4,853,488	4,482,958	8.3%
EOW4 EMINI S&P 500	906,855	850,973	6.6%	856,391	5.9%	4,783,634	3,885,043	23.1%
EOW5 S&P 500	124,932	0	-	56,831	119.8%	242,969	0	-
EOW3 EMINI S&P 500	1,202,601	0	-	373,366	222.1%	1,620,298	0	-

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Metals Futures								
COMEX GOLD	5,880,117	3,721,479	58.0%	3,902,456	50.7%	23,974,325	18,248,584	31.4%
E-MINI SILVER	0	0	0.0%	0	-	0	0	0.0%
COMEX MINY COPPER	392	430	-8.8%	528	-25.8%	3,222	4,930	-34.6%
COMEX SILVER	1,183,591	886,343	33.5%	1,974,067	-40.0%	7,024,770	5,369,000	30.8%
COMEX COPPER	1,522,941	1,078,647	41.2%	2,018,844	-24.6%	8,232,021	6,866,112	19.9%
NYMEX HOT ROLLED STEEL	2,303	4,084	-43.6%	8,576	-73.1%	25,327	20,718	22.2%
NYMEX PLATINUM	249,861	211,710	18.0%	248,758	0.4%	1,458,777	1,281,203	13.9%
URANIUM	1,054	1	105,300.0%	1,120	-5.9%	6,093	1,193	410.7%
PALLADIUM	142,585	131,105	8.8%	93,887	51.9%	574,677	556,800	3.2%
E-MICRO GOLD	103,808	25,333	309.8%	87,153	19.1%	454,193	139,215	226.3%
COPPER	40	113	-64.6%	504	-92.1%	2,157	2,018	6.9%
SILVER	6,961	5,120	36.0%	9,938	-30.0%	37,561	45,425	-17.3%
FERROUS PRODUCTS	30	0	0.0%	390	-92.3%	420	550	-23.6%
ALUMINUM	2,457	420	485.0%	2,757	-10.9%	12,348	1,635	655.2%
LNDN ZINC	36	0	-	0	0.0%	115	0	-
IRON ORE 58 CHINA TSI FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
COMEX E-Mini GOLD	11,527	5,500	109.6%	11,692	-1.4%	52,888	29,757	77.7%
COMEX E-Mini SILVER	1,229	642	91.4%	1,389	-11.5%	4,808	4,430	8.5%
IRON ORE 62 CHINA TSI FUTURE	11,900	11,798	0.9%	19,873	-40.1%	101,798	42,943	137.1%
IRON ORE 62 CHINA PLATTS FU	1,280	0	0.0%	0	0.0%	2,470	1,098	125.0%
Aluminium MW Trans Prem Platts	4,132	4,195	-1.5%	5,853	-29.4%	29,607	10,347	186.1%
Gold Kilo	3,712	5,635	-34.1%	3,861	-3.9%	28,028	18,156	54.4%
Metals Options								
COMEX GOLD	817,698	534,537	53.0%	672,038	21.7%	4,305,186	3,046,878	41.3%
COMEX SILVER	101,348	103,569	-2.1%	154,422	-34.4%	567,120	559,295	1.4%
COMEX COPPER	3,255	1,147	183.8%	2,122	53.4%	11,080	11,528	-3.9%
NYMEX PLATINUM	5,638	3,581	57.4%	4,210	33.9%	23,976	33,406	-28.2%
PALLADIUM	1,700	3,121	-45.5%	2,004	-15.2%	14,259	20,541	-30.6%
SHORT TERM GOLD	0	0	0.0%	0	-	0	0	0.0%
COPPER	0	0	-	0	0.0%	0	0	-
SILVER	0	0	0.0%	2	-100.0%	33	1,039	-96.8%
SHORT TERM	0	0	0.0%	0	-	0	0	0.0%
IRON ORE 62 CHINA TSI PUT OP	2,894	2,400	20.6%	2,940	-1.6%	16,124	29,520	-45.4%
GOLD	4,004	1,865	114.7%	3,438	16.5%	19,559	9,462	106.7%
IRON ORE 62 CHINA TSI CALL O	550	60	816.7%	4,636	-88.1%	31,581	6,960	353.8%
HOT ROLLED COIL STEEL CALL	0	0	0.0%	0	-	0	0	0.0%
HOT ROLLED COIL STEEL PUT O	0	0	0.0%	0	-	0	0	0.0%
Energy Futures								
ETHANOL FWD	872	742	17.5%	594	46.8%	3,268	4,418	-26.0%
HOUSTON SHIP CHANNEL BASI	7,249	4,352	66.6%	124	5,746.0%	20,097	22,570	-11.0%
NORTHWEST ROCKIES BASIS S	28,473	4,117	591.6%	23,616	20.6%	109,544	31,982	242.5%
HEATING OIL VS ICE GASOIL	0	0	0.0%	0	0.0%	0	0	0.0%

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Energy Futures								
FUEL OIL CRACK VS ICE	3,442	2,951	16.6%	4,810	-28.4%	20,304	19,039	6.6%
FUEL OIL NWE CRACK VS ICE	32	0	0.0%	0	0.0%	32	306	-89.5%
NGPL MIDCONTINENT INDEX	870	0	0.0%	0	0.0%	5,150	180	2,761.1%
NGPL TEXOK INDEX	60	0	0.0%	0	0.0%	60	186	-67.7%
CENTERPOINT BASIS SWAP	1,702	12,245	-86.1%	6,636	-74.4%	8,972	14,873	-39.7%
NATURAL GAS	105,946	77,539	36.6%	95,006	11.5%	536,135	373,059	43.7%
HTG OIL	36	0	0.0%	4,345	-99.2%	5,202	72	7,125.0%
LTD NAT GAS	178,247	233,130	-23.5%	226,953	-21.5%	1,195,800	1,062,505	12.5%
GASOIL MINI CALENDAR SWAP	367	209	75.6%	173	112.1%	1,364	1,493	-8.6%
GASOIL 0.1 ROTTERDAM BARG	0	10	-100.0%	0	0.0%	0	10	-100.0%
N ROCKIES PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	0.0%	0	0	-
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
SOCAL PIPE SWAP	0	0	0.0%	0	0.0%	5,600	0	0.0%
PANHANDLE PIPE SWAP	0	0	-	0	0.0%	0	0	-
BRENT OIL LAST DAY	1,778,297	1,553,897	14.4%	2,243,628	-20.7%	10,866,441	11,418,631	-4.8%
BRENT CALENDAR SWAP	1,649	4,353	-62.1%	2,670	-38.2%	11,930	33,630	-64.5%
GASOIL 0.1 CARGOES CIF NE	0	10	-100.0%	0	0.0%	0	10	-100.0%
GASOIL 0.1 RDAM BRGS VS I	6	0	0.0%	10	-40.0%	55	50	10.0%
GASOIL 0.1 CIF NWE VS ISE	0	15	-100.0%	0	0.0%	0	170	-100.0%
NY H OIL PLATTS VS NYMEX	0	100	-100.0%	0	0.0%	0	935	-100.0%
MARS (ARGUS) VS WTI SWAP	4,820	2,020	138.6%	4,700	2.6%	30,413	25,020	21.6%
MARS (ARGUS) VS WTI TRD M	8,840	890	893.3%	6,865	28.8%	44,812	8,071	455.2%
WTS (ARGUS) VS WTI TRD MT	2,920	1,210	141.3%	1,740	67.8%	6,225	12,033	-48.3%
SINGAPORE 180CST BALMO	25	15	66.7%	181	-86.2%	329	136	141.9%
SINGAPORE 380CST BALMO	164	147	11.6%	103	59.2%	718	625	14.9%
SINGAPORE JET KERO BALMO	0	0	0.0%	0	0.0%	56	300	-81.3%
SINGAPORE NAPHTHA BALMO	0	0	0.0%	0	0.0%	20	0	0.0%
DUBAI CRUDE OIL BALMO	0	0	0.0%	0	0.0%	0	100	-100.0%
EURO 3.5% FUEL OIL RDAM B	239	310	-22.9%	567	-57.8%	1,677	3,834	-56.3%
EURO 1% FUEL OIL NEW BALM	0	10	-100.0%	0	0.0%	210	31	577.4%
NY HARBOR 1% FUEL OIL BAL	0	159	-100.0%	0	0.0%	30	209	-85.6%
GULF COAST 3% FUEL OIL BA	864	737	17.2%	1,015	-14.9%	4,915	6,922	-29.0%
PREMIUM UNLND 10P FOB MED	80	195	-59.0%	480	-83.3%	1,600	2,039	-21.5%
GASOIL 10P CRG CIF NW VS	0	0	0.0%	0	0.0%	10	40	-75.0%
GASOIL 0.1 CRG CIF NW VS	0	0	0.0%	0	0.0%	5	10	-50.0%
BRENT CFD SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
JET FUEL CRG CIF NEW VS I	0	17	-100.0%	0	0.0%	30	17	76.5%
3.5% FUEL OIL CID MED SWA	209	10	1,990.0%	393	-46.8%	1,499	215	597.2%
ARGUS PROPAN FAR EST INDE	2,039	454	349.1%	2,451	-16.8%	7,609	1,340	467.8%
ULSD 10PPM CIF VS ICE GAS	0	0	0.0%	0	0.0%	35	10	250.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	0.0%	5	-100.0%	5	0	0.0%
JET FUEL BRG FOB RDM VS I	0	10	-100.0%	0	0.0%	2	10	-80.0%
PJM NILL DA OFF-PEAK	7,387	1,969	275.2%	121,120	-93.9%	306,222	21,349	1,334.4%
PJM AECO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	0	0	0.0%	0	0.0%	765	0	0.0%
PJM BGE DA PEAK	0	0	0.0%	1,275	-100.0%	1,275	0	0.0%
PJM BGE DA OFF-PEAK	0	0	0.0%	23,400	-100.0%	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%

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PJM EASTERNH DA PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM JCPL DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM JCPL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	3,680	-100.0%
PJM PEPCO DA PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM PEPCO DA OFF-PEAK	0	3,680	-100.0%	0	0.0%	0	3,680	-100.0%
PJM PPL DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PPL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PSEG DA PEAK	0	0	0.0%	2,550	-100.0%	5,100	0	0.0%
PJM PSEG DA OFF-PEAK	0	0	0.0%	46,800	-100.0%	163,800	0	0.0%
PJM WESTHDA PEAK	0	0	0.0%	14,025	-100.0%	20,960	0	0.0%
PJM WESTH DA OFF-PEAK	0	0	0.0%	257,400	-100.0%	417,490	0	0.0%
PJM WESTH RT PEAK	42,005	0	0.0%	58,419	-28.1%	331,734	0	0.0%
PJM WESTH RT OFF-PEAK	557,530	0	0.0%	779,925	-28.5%	4,000,491	65,856	5,974.6%
ALGONQUIN CITYGATES BASIS	302	0	0.0%	610	-50.5%	3,293	152	2,066.4%
TCO NG INDEX SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TENNESSEE 500 LEG NG INDE	0	0	0.0%	0	-	0	0	0.0%
CIG ROCKIES NG INDEX SWA	0	0	-	0	0.0%	930	0	-
TENNESSEE 500 LEG NG SWIN	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 CIF MED SWAP	15	0	-	0	0.0%	75	0	-
GASOIL 0.1CIF MED VS ICE	0	0	0.0%	0	0.0%	80	71	12.7%
ULSD 10PPM CIF MED SWAP	3	0	0.0%	35	-91.4%	45	0	0.0%
ULSD 10PPM CIF MED VS ICE	33	20	65.0%	0	0.0%	108	541	-80.0%
BRENT BALMO SWAP	40	358	-88.8%	0	0.0%	770	1,271	-39.4%
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	3	0	-	35	-91.4%	38	0	-
PERMIAN BASIS SWAP	4,409	733	501.5%	3,298	33.7%	18,484	5,650	227.2%
Tetco ELA Basis	0	0	0.0%	0	0.0%	0	368	-100.0%
PANHANDLE INDEX SWAP FUTU	0	0	-	0	0.0%	558	0	-
GULF COAST JET FUEL CLNDR	56	236	-76.3%	410	-86.3%	589	2,572	-77.1%
EUROPE 1% FUEL OIL NWE CA	73	110	-33.6%	148	-50.7%	757	754	0.4%
SINGAPORE FUEL 180CST CAL	1,538	1,815	-15.3%	1,280	20.2%	6,605	12,691	-48.0%
NYISO G	0	0	0.0%	0	0.0%	0	321	-100.0%
GULF COAST NO.6 FUEL OIL	53,945	66,625	-19.0%	56,372	-4.3%	305,778	400,083	-23.6%
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	42	-100.0%
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE FUEL OIL SPREAD	917	431	112.8%	284	222.9%	2,369	3,460	-31.5%
SINGAPORE JET KERO GASOIL	50	475	-89.5%	805	-93.8%	3,080	2,070	48.8%
TETCO M-3 INDEX	2,936	0	0.0%	1,352	117.2%	6,998	0	0.0%
DOMINION TRAN INC - APP I	2,920	0	-	2,635	10.8%	13,965	0	-
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL PHY	3,452,190	2,616,530	31.9%	3,286,054	5.1%	16,142,877	15,070,768	7.1%
GASOIL 10PPM CARGOES CIF	0	0	0.0%	0	0.0%	3	0	0.0%
GASOIL 10PPM VS ICE SWAP	80	115	-30.4%	0	0.0%	134	817	-83.6%
NY1% VS GC SPREAD SWAP	3,480	1,463	137.9%	2,188	59.0%	11,483	11,569	-0.7%
SINGAPORE GASOIL BALMO	0	0	0.0%	12	-100.0%	884	369	139.6%
EUROPEAN NAPHTHA BALMO	91	116	-21.6%	152	-40.1%	729	491	48.5%
PREMIUM UNLD 10PPM CARGOE	0	0	0.0%	0	-	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAY 2016	VOLUME MAY 2015	% CHG	VOLUME APR 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
GASOIL 0.1 BRGS FOB VS IC	0	0	0.0%	5	-100.0%	6	1	500.0%
DIESEL 10P BRG FOB RDM VS	10	0	0.0%	0	0.0%	10	10	0.0%
ARGUS PROPAN(SAUDI ARAMC	1,234	430	187.0%	884	39.6%	4,913	2,678	83.5%
PJM AEEO 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	30	-100.0%
MINY HTG OIL	7	12	-41.7%	8	-12.5%	40	42	-4.8%
WAHA BASIS	6,109	2,321	163.2%	2,879	112.2%	20,719	10,023	106.7%
MINY NATURAL GAS	22,730	19,125	18.8%	23,014	-1.2%	123,863	161,497	-23.3%
SINGAPORE GASOIL SWAP	4,527	3,116	45.3%	9,414	-51.9%	18,817	16,992	10.7%
UP DOWN GC ULSD VS NMX HO	46,969	29,131	61.2%	52,226	-10.1%	258,832	173,838	48.9%
PJM NILL DA PEAK	547	244	124.2%	5,100	-89.3%	13,495	1,348	901.1%
PJM DAYTON DA OFF-PEAK	0	0	0.0%	8,000	-100.0%	21,305	7,808	172.9%
LA JET (OPIS) SWAP	1,585	1,750	-9.4%	1,750	-9.4%	8,747	4,575	91.2%
ULSD UP-DOWN BALMO SWP	4,113	1,272	223.3%	5,600	-26.6%	17,223	10,408	65.5%
JET FUEL UP-DOWN BALMO CL	3,259	3,045	7.0%	4,773	-31.7%	19,072	11,358	67.9%
EIA FLAT TAX ONHWAY DIESE	659	792	-16.8%	861	-23.5%	6,421	5,964	7.7%
ARGUS LLS VS. WTI (ARG) T	19,013	9,931	91.5%	8,499	123.7%	69,306	43,254	60.2%
JAPAN NAPHTHA BALMO SWAP	3	76	-96.1%	20	-85.0%	290	351	-17.4%
NY 3.0% FUEL OIL (PLATTS	75	400	-81.3%	125	-40.0%	800	1,445	-44.6%
NY 2.2% FUEL OIL (PLATTS	0	75	-100.0%	0	0.0%	189	75	152.0%
BRENT CFD(PLATTS) VS FRNT	0	0	0.0%	0	-	0	0	0.0%
RBOB GASOLINE BALMO CLNDR	1,126	1,015	10.9%	24	4,591.7%	3,326	5,015	-33.7%
GASOLINE UP-DOWN BALMO SW	0	520	-100.0%	0	0.0%	810	4,395	-81.6%
TRANSCO ZONE 4 NAT GAS IN	0	0	0.0%	496	-100.0%	496	0	0.0%
COLUMBIA GULF MAIN NAT G	0	0	0.0%	2,208	-100.0%	2,208	620	256.1%
SOUTHERN NAT LA NAT GAS	0	0	0.0%	0	0.0%	522	4,280	-87.8%
COLUMB GULF MAINLINE NG B	0	3,356	-100.0%	1,902	-100.0%	13,508	16,834	-19.8%
TENNESSEE 800 LEG NG BASI	306	0	0.0%	0	0.0%	734	1,344	-45.4%
TRANSCO ZONE 1 NG BASIS	0	0	0.0%	0	0.0%	0	368	-100.0%
ONEOK OKLAHOMA NG BASIS	0	0	0.0%	186	-100.0%	945	852	10.9%
SOUTH STAR TEX OKLHM KNS	0	0	0.0%	264	-100.0%	264	3,160	-91.6%
TEXAS GAS ZONE1 NG BASIS	0	0	0.0%	0	0.0%	0	16,096	-100.0%
NYISO ZONE C 5MW D AH O P	0	0	0.0%	0	0.0%	0	0	0.0%
PJM NI HUB 5MW REAL TIME	151,460	110	137,590.9%	209,240	-27.6%	725,340	1,598	45,290.5%
NYISO ZONE G 5MW D AH O P	0	0	0.0%	100,840	-100.0%	280,750	11,600	2,320.3%
NYISO ZONE J 5MW D AH PK	0	0	0.0%	512	-100.0%	7,767	650	1,094.9%
NYISO ZONE J 5MW D AH O P	0	0	0.0%	9,352	-100.0%	102,952	11,680	781.4%
PJM COMED 5MW D AH PK	0	0	0.0%	5,100	-100.0%	10,200	0	0.0%
PJM COMED 5MW D AH O PK	0	0	0.0%	93,600	-100.0%	187,200	0	0.0%
NEPOOL INTR HUB 5MW D AH	50,640	15,220	232.7%	12,560	303.2%	111,107	30,170	268.3%
CIN HUB 5MW REAL TIME PK	3,180	0	0.0%	1,710	86.0%	50,416	0	0.0%
CIN HUB 5MW D AH PK	380	432	-12.0%	0	0.0%	11,380	6,797	67.4%
NYISO ZONE A 5MW D AH PK	0	0	0.0%	210	-100.0%	640	4,685	-86.3%
NYISO ZONE A 5MW D AH O P	22,080	0	0.0%	70,440	-68.7%	215,520	237,696	-9.3%
NEPOOL W CNT MASS 5MW D A	0	7,360	-100.0%	0	0.0%	4,000	15,840	-74.7%
NEPOOL CONECTIC 5MW D AH	0	0	0.0%	635	-100.0%	635	0	0.0%
NEPOOL CNCTCT 5MW D AH O	0	0	0.0%	11,925	-100.0%	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	220	-100.0%	0	0.0%	640	820	-22.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAY 2016	VOLUME MAY 2015	% CHG	VOLUME APR 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
NEPOOL NE MASS 5MW D AH O	0	0	0.0%	0	0.0%	0	0	0.0%
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%	0	0	0.0%
NEPOOL W CNTR M 5MW D AH	0	0	0.0%	0	0.0%	1,685	0	0.0%
NYISO ZONE G 5MW D AH PK	3,420	1,100	210.9%	945	261.9%	15,249	7,660	99.1%
PJM AD HUB 5MW REAL TIME	198,463	0	0.0%	44,470	346.3%	930,123	7,808	11,812.4%
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%	24,000	-100.0%	162,920	117,520	38.6%
CIN HUB 5MW REAL TIME O P	93,760	0	0.0%	32,000	193.0%	684,464	224,192	205.3%
RBOB PHY	3,874,129	3,113,936	24.4%	3,546,645	9.2%	18,348,421	16,418,176	11.8%
SING FUEL	0	0	0.0%	5	-100.0%	5	0	0.0%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
RBOB VS HEATING OIL SWAP	1,705	150	1,036.7%	1,675	1.8%	6,711	5,050	32.9%
NORTHERN NATURAL GAS DEMA	548	334	64.1%	684	-19.9%	1,595	1,372	16.3%
HOUSTON SHIP CHANNEL INDE	0	180	-100.0%	0	0.0%	0	180	-100.0%
EUROPE JET KERO NWE CALSW	0	21	-100.0%	0	0.0%	38	365	-89.6%
MINY WTI CRUDE OIL	313,784	203,797	54.0%	293,961	6.7%	1,572,379	1,648,160	-4.6%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	0.0%	0	0	-
ROCKIES KERN OPAL - NW IN	0	0	-	0	0.0%	736	0	-
NATURAL GAS PHY	7,090,055	6,663,217	6.4%	8,350,104	-15.1%	36,566,446	33,691,388	8.5%
APPALACHIAN COAL (PHY)	25	356	-93.0%	35	-28.6%	130	2,051	-93.7%
WTI CALENDAR	31,587	36,204	-12.8%	32,631	-3.2%	163,084	207,573	-21.4%
HENRY HUB BASIS SWAP	15,097	9,698	55.7%	43,226	-65.1%	133,206	42,698	212.0%
DEMARC INDEX FUTURE	180	0	0.0%	0	0.0%	180	0	0.0%
WTS (ARGUS) VS WTI SWAP	2,340	4,176	-44.0%	0	0.0%	6,560	36,270	-81.9%
PREMIUM UNLEAD 10PPM FOB	3	87	-96.6%	53	-94.3%	164	367	-55.3%
CHICAGO UNL GAS PL VS RBO	175	25	600.0%	0	0.0%	1,600	320	400.0%
CRUDE OIL PHY	21,494,017	13,552,930	58.6%	23,614,058	-9.0%	115,379,109	85,851,426	34.4%
RBOB CALENDAR SWAP	5,614	4,672	20.2%	6,658	-15.7%	27,043	29,051	-6.9%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	0.0%	20	0	0.0%
LA CARB DIESEL (OPIS)	0	0	0.0%	0	0.0%	0	0	0.0%
CHICAGO ETHANOL SWAP	88,886	117,115	-24.1%	94,168	-5.6%	452,350	462,263	-2.1%
NEW YORK ETHANOL SWAP	585	2,620	-77.7%	1,090	-46.3%	9,425	5,320	77.2%
GASOIL BULLET SWAP	0	0	0.0%	0	-	0	0	0.0%
EURO PROPANE CIF ARA SWA	1,278	304	320.4%	1,562	-18.2%	5,440	1,562	248.3%
JAPAN C&F NAPHTHA SWAP	1,184	1,083	9.3%	886	33.6%	5,862	5,254	11.6%
NYMEX ULSD VS NYMEX HO	0	420	-100.0%	0	0.0%	0	915	-100.0%
GASOLINE UP-DOWN (ARGUS)	0	0	0.0%	0	-	0	0	0.0%
LA CARBOB GASOLINE(OPIS)S	350	550	-36.4%	225	55.6%	4,350	2,925	48.7%
LA CARB DIESEL (OPIS) SWA	1,010	1,620	-37.7%	935	8.0%	4,162	3,411	22.0%
JAPAN C&F NAPHTHA CRACK S	0	122	-100.0%	229	-100.0%	2,141	1,032	107.5%
LLS (ARGUS) VS WTI SWAP	15,481	1,845	739.1%	4,910	215.3%	40,775	47,651	-14.4%
MINY RBOB GAS	3	5	-40.0%	4	-25.0%	20	27	-25.9%
RBOB GAS	1,000	1,170	-14.5%	1,346	-25.7%	6,391	6,236	2.5%
RBOB CRACK SPREAD	1,999	660	202.9%	619	222.9%	9,901	3,955	150.3%
RBOB UP-DOWN CALENDAR SW	0	8,135	-100.0%	0	0.0%	9,203	44,455	-79.3%
NY HARBOR RESIDUAL FUEL 1	2,228	3,167	-29.6%	3,036	-26.6%	20,796	23,546	-11.7%
NY HARBOR HEAT OIL SWP	1,614	3,379	-52.2%	927	74.1%	13,474	24,280	-44.5%
LA JET FUEL VS NYM NO 2 H	65	0	0.0%	25	160.0%	750	115	552.2%
ANR OKLAHOMA	240	246	-2.4%	0	0.0%	3,168	3,466	-8.6%

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Energy Futures								
MICHIGAN BASIS	5,046	0	0.0%	3,786	33.3%	12,579	1,034	1,116.5%
Sumas Basis Swap	7,953	2,588	207.3%	1,976	302.5%	12,161	7,215	68.6%
NGPL MID-CONTINENT	1,988	702	183.2%	5,222	-61.9%	20,810	11,947	74.2%
TEXAS EASTERN ZONE M-3 BA	6,677	304	2,096.4%	10,180	-34.4%	41,660	5,992	595.3%
PGE&E CITYGATE	0	0	0.0%	0	-	0	0	0.0%
PJM MONTHLY	1,960	0	0.0%	64	2,962.5%	2,678	336	697.0%
NORTHERN NATURAL GAS VENTL	1,152	639	80.3%	2,467	-53.3%	5,228	2,648	97.4%
DOMINION TRANSMISSION INC	20,858	5,465	281.7%	25,639	-18.6%	100,100	22,223	350.4%
TCO BASIS SWAP	60	4,252	-98.6%	248	-75.8%	13,631	13,110	4.0%
CIG BASIS	16,515	4,020	310.8%	3,749	340.5%	42,457	13,829	207.0%
PJM DAILY	1,300	0	0.0%	0	0.0%	1,300	0	0.0%
COLUMBIA GULF ONSHORE	0	0	0.0%	0	0.0%	3,108	428	626.2%
Tetco STX Basis	0	1,220	-100.0%	0	0.0%	881	1,862	-52.7%
Transco Zone 3 Basis	120	2,568	-95.3%	0	0.0%	610	4,426	-86.2%
HENRY HUB SWING FUTURE	0	0	0.0%	0	0.0%	290	0	0.0%
EL PASO PERMIAN INDEX SWA	0	0	-	0	0.0%	372	0	-
HENRY HUB INDEX SWAP FUTU	15,097	9,818	53.8%	42,126	-64.2%	126,029	34,258	267.9%
WAHA INDEX SWAP FUTURE	972	0	0.0%	3,060	-68.2%	5,492	0	0.0%
GULF COAST GASOLINE CLNDR	0	400	-100.0%	0	0.0%	1,300	3,165	-58.9%
EUROPE NAPHTHA CALSWAP	1,086	1,344	-19.2%	1,312	-17.2%	5,709	8,681	-34.2%
EUROPE 1% FUEL OIL RDM C	0	0	0.0%	13	-100.0%	114	160	-28.8%
EUROPE 3.5% FUEL OIL RDM	6,058	6,469	-6.4%	5,539	9.4%	32,457	59,645	-45.6%
EUROPE 3.5% FUEL OIL MED	302	20	1,410.0%	585	-48.4%	2,084	564	269.5%
PANHANDLE BASIS SWAP FUTU	14,767	13,911	6.2%	11,777	25.4%	47,127	49,240	-4.3%
SAN JUAN BASIS SWAP	15,212	1,550	881.4%	11,310	34.5%	36,178	6,639	444.9%
SOCAL BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TRANSCO ZONE 6 BASIS SWAP	332	2,696	-87.7%	711	-53.3%	4,501	5,244	-14.2%
NYISO A	0	0	0.0%	0	0.0%	0	982	-100.0%
NYISO J	0	0	0.0%	86	-100.0%	172	1,497	-88.5%
GULF COAST JET VS NYM 2 H	32,426	18,510	75.2%	32,116	1.0%	160,989	106,023	51.8%
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	525	1,125	-53.3%	486	8.0%	3,008	6,531	-53.9%
GASOIL CALENDAR SWAP	32	20	60.0%	132	-75.8%	232	176	31.8%
EURO GASOIL 10 CAL SWAP	0	0	0.0%	0	0.0%	3	6	-50.0%
NGPL TEXOK SWING SWAP	0	0	0.0%	0	-	0	0	0.0%
CENTERPOINT EAST INDEX	0	0	0.0%	0	0.0%	0	336	-100.0%
CRUDE OIL	4,820	5,311	-9.2%	10,334	-53.4%	98,950	140,105	-29.4%
BRENT FINANCIAL FUTURES	162	6,968	-97.7%	645	-74.9%	3,457	58,227	-94.1%
WTI-BRENT BULLET SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT CALENDAR SWAP	12,525	14,391	-13.0%	5,785	116.5%	55,902	112,963	-50.5%
DATED TO FRONTLINE BRENT	1,250	3,590	-65.2%	3,820	-67.3%	8,110	17,501	-53.7%
ICE BRENT DUBAI SWAP	0	750	-100.0%	0	0.0%	10	8,000	-99.9%
GASOIL CRACK SPREAD CALEN	12,923	1,695	662.4%	3,880	233.1%	20,391	28,128	-27.5%
EUROPEAN NAPHTHA CRACK SP	6,039	12,582	-52.0%	3,369	79.3%	20,229	49,647	-59.3%
EURO GASOIL 10PPM VS ICE	5	16	-68.8%	120	-95.8%	300	154	94.8%
JET CIF NWE VS ICE	136	106	28.3%	115	18.3%	436	622	-29.9%
JET BARGES VS ICE GASOIL	0	0	0.0%	0	0.0%	22	0	0.0%
SINGAPORE GASOIL VS ICE	4,540	1,935	134.6%	1,030	340.8%	9,200	3,830	140.2%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAY 2016	VOLUME MAY 2015	% CHG	VOLUME APR 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
NATURAL GAS PEN SWP	93,812	186,191	-49.6%	80,179	17.0%	533,747	1,151,864	-53.7%
WESTERN RAIL DELIVERY PRB	330	840	-60.7%	1,635	-79.8%	5,426	13,040	-58.4%
EASTERN RAIL DELIVERY CSX	1,230	5,955	-79.3%	910	35.2%	5,227	23,405	-77.7%
EUROPE DATED BRENT SWAP	2,430	0	0.0%	50	4,760.0%	14,258	13,695	4.1%
TC5 RAS TANURA TO YOKOHAM	0	0	0.0%	0	0.0%	15	30	-50.0%
TD3 MEG TO JAPAN 250K MT	0	0	0.0%	0	-	0	0	0.0%
TC2 ROTTERDAM TO USAC 37K	0	0	0.0%	0	0.0%	0	13	-100.0%
PJM OFF-PEAK LMP SWAP FUT	140	0	0.0%	0	0.0%	140	872	-83.9%
NYISO A OFF-PEAK	0	0	0.0%	0	0.0%	0	440	-100.0%
NYISO G OFF-PEAK	0	0	0.0%	0	0.0%	0	150	-100.0%
NYISO J OFF-PEAK	0	0	0.0%	40	-100.0%	80	540	-85.2%
ISO NEW ENGLAND OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
AEP-DAYTON HUB OFF-PEAK M	0	0	0.0%	0	0.0%	0	322	-100.0%
N ILLINOIS HUB DAILY	0	0	-	0	0.0%	0	0	-
AEP-DAYTON HUB MTHLY	0	0	0.0%	0	0.0%	0	22	-100.0%
FUELOIL SWAP:CARGOES VS.B	321	95	237.9%	464	-30.8%	2,523	3,063	-17.6%
EAST/WEST FUEL OIL SPREAD	20	185	-89.2%	0	0.0%	56	1,925	-97.1%
SINGAPORE 380CST FUEL OIL	5,216	4,517	15.5%	6,062	-14.0%	28,204	28,927	-2.5%
SINGAPORE JET KEROSENE SW	150	1,216	-87.7%	550	-72.7%	2,440	8,971	-72.8%
SINGAPORE NAPHTHA SWAP	0	0	0.0%	0	0.0%	0	1,075	-100.0%
SONAT BASIS SWAP FUTURE	0	730	-100.0%	368	-100.0%	368	7,518	-95.1%
FLORIDA GAS ZONE3 BASIS S	90	608	-85.2%	184	-51.1%	826	11,550	-92.8%
TRANSCO ZONE4 BASIS SWAP	1,789	3,097	-42.2%	4,055	-55.9%	12,494	47,256	-73.6%
ANR LOUISIANA BASIS SWAP	0	0	0.0%	0	0.0%	0	2,140	-100.0%
TENNESSEE 500 LEG BASIS S	393	0	0.0%	0	0.0%	393	4,550	-91.4%
TENNESSEE ZONE 0 BASIS SW	0	0	0.0%	0	0.0%	788	0	0.0%
TRANSCO ZONE 6 INDEX	856	0	0.0%	1,720	-50.2%	5,410	76	7,018.4%
CINERGY HUB OFF-PEAK MONT	0	0	0.0%	0	0.0%	60	120	-50.0%
GULF COAST ULSD CALENDAR	624	660	-5.5%	835	-25.3%	4,513	5,354	-15.7%
GULF COAST ULSD CRACK SPR	753	900	-16.3%	1,497	-49.7%	4,200	1,925	118.2%
HENRY HUB SWAP	329,897	526,769	-37.4%	464,774	-29.0%	2,457,966	2,437,158	0.9%
DUBAI CRUDE OIL CALENDAR	954	3,868	-75.3%	1,225	-22.1%	5,050	18,399	-72.6%
USGC UNL 87 CRACK SPREAD	0	300	-100.0%	0	0.0%	175	1,625	-89.2%
NYH NO 2 CRACK SPREAD CAL	5,302	1,030	414.8%	896	491.7%	10,240	12,215	-16.2%
NO 2 UP-DOWN SPREAD CALEN	0	100	-100.0%	100	-100.0%	2,375	2,200	8.0%
SINGAPORE MOGAS 92 UNLEAD	568	420	35.2%	1,350	-57.9%	2,803	2,265	23.8%
ETHANOL T2 FOB ROTT INCL DU	2,987	2,940	1.6%	3,033	-1.5%	11,586	14,958	-22.5%
SINGAPORE MOGAS 92 UNLEAD	3,153	4,717	-33.2%	7,380	-57.3%	31,257	47,324	-34.0%
PROPANE NON-LDH MT. BEL (OF	15,728	9,468	66.1%	11,996	31.1%	50,780	30,617	65.9%
PROPANE NON-LDH MB (OPIS) B	530	250	112.0%	0	0.0%	1,479	665	122.4%
NY JET FUEL (PLATTS) HEAT OIL	0	0	0.0%	0	0.0%	0	1,630	-100.0%
JET AV FUEL (P) CAR FM ICE GA	36	31	16.1%	19	89.5%	80	167	-52.1%
FUEL OIL (PLATS) CAR CM	0	0	0.0%	0	0.0%	161	135	19.3%
FUEL OIL (PLATS) CAR CN	0	20	-100.0%	0	0.0%	54	140	-61.4%
NY JET FUEL (ARGUS) VS HEATI	0	0	0.0%	0	-	0	0	0.0%
NY ULSD (ARGUS) VS HEATING	136	3,760	-96.4%	12	1,033.3%	2,678	17,796	-85.0%
MISO 5MW PEAK	0	0	0.0%	0	-	0	0	0.0%
MISO 5MW OFF PEAK	0	0	0.0%	0	-	0	0	0.0%
PJM PECO ZONE5MW PEAK CAL	0	0	0.0%	0	0.0%	0	0	0.0%
IN DELIVERY MONTH EUA	8,425	11,560	-27.1%	1,826	361.4%	22,751	63,704	-64.3%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAY 2016	VOLUME MAY 2015	% CHG	VOLUME APR 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Energy Futures								
DATED BRENT (PLATTS) DAILY S	0	5,802	-100.0%	0	0.0%	0	23,657	-100.0%
PETRO OUTRIGHT EURO	7,483	6,235	20.0%	9,699	-22.8%	43,913	45,126	-2.7%
GAS EURO-BOB OXY NWE BARG	11,035	18,150	-39.2%	13,070	-15.6%	74,010	105,397	-29.8%
GAS EURO-BOB OXY NWE BARG	7,871	6,808	15.6%	7,695	2.3%	39,086	41,990	-6.9%
PREM UNL GAS 10PPM RDAM F	0	13	-100.0%	0	0.0%	2	74	-97.3%
PREM UNL GAS 10PPM RDAM F	27	10	170.0%	36	-25.0%	173	201	-13.9%
MONT BELVIEU NORMAL BUTAN	18,297	12,603	45.2%	17,438	4.9%	116,801	76,325	53.0%
MONT BELVIEU ETHANE 5 DECI	48,905	10,090	384.7%	49,524	-1.2%	193,993	34,763	458.0%
MONT BELVIEU LDH PROPANE 5	118,040	45,078	161.9%	84,996	38.9%	468,555	211,507	121.5%
EUROPEAN GASOIL (ICE)	97,722	6,394	1,428.3%	157,909	-38.1%	1,365,782	55,671	2,353.3%
ERCOT NORTH ZMCP5 5MW OF	0	0	-	0	0.0%	0	0	-
ERCOT NORTH ZMCP5 5MW OF	0	0	0.0%	0	0.0%	4,280	17,565	-75.6%
ERCOT NORTH ZMCP5 5MW PE	0	0	0.0%	0	0.0%	235	2,591	-90.9%
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	0.0%	0	0	0.0%
MONT BELVIEU NORMAL BUTAN	607	304	99.7%	165	267.9%	2,987	1,763	69.4%
MONT BELVIEU ETHANE OPIS B	0	125	-100.0%	65	-100.0%	480	1,625	-70.5%
MONT BELVIEU NATURAL GASO	100	450	-77.8%	213	-53.1%	938	2,280	-58.9%
MONT BELVIEU LDH PROPANE C	790	1,005	-21.4%	107	638.3%	2,786	4,019	-30.7%
CONWAY NORMAL BUTANE (OPI	75	25	200.0%	204	-63.2%	354	361	-1.9%
CONWAY NATURAL GASOLINE (75	20	275.0%	114	-34.2%	1,030	430	139.5%
CONWAY PROPANE 5 DECIMALS	3,888	7,510	-48.2%	8,249	-52.9%	29,778	25,012	19.1%
PETROCHEMICALS	6,778	4,081	66.1%	3,740	81.2%	24,769	20,267	22.2%
MONT BELVIEU NATURAL GASO	9,111	4,247	114.5%	6,409	42.2%	46,056	34,734	32.6%
CRUDE OIL LAST DAY	0	0	0.0%	0	-	0	0	0.0%
ELEC NYISO OFF-PEAK	0	0	0.0%	0	0.0%	0	9,408	-100.0%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	0	510	-100.0%
MARS BLEND CRUDE OIL	2,345	0	-	438	435.4%	6,754	0	-
NYMEX ALUMINUM FUTURES	0	0	0.0%	0	0.0%	0	0	0.0%
GASOIL 0.1 CIF MED BALMO	0	0	-	0	0.0%	0	0	-
RBOB CRACK SPREAD BALMO S	25	0	-	0	0.0%	25	0	-
CARBON EUA EMISSIONS EURO	0	0	0.0%	0	-	0	0	0.0%
DIESEL 10PPM BARGES FOB B	0	0	0.0%	0	-	0	0	0.0%
EURO 3.5% FUEL OIL M CRK	0	0	0.0%	0	-	0	0	0.0%
PJM DUQUESNE 5MW D AH PK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DUQUS 5MW D AH O PK	0	0	0.0%	0	0.0%	0	0	0.0%
GRP THREE ULSD(PLT)VS HEA	1,800	1,722	4.5%	1,590	13.2%	10,785	15,436	-30.1%
HEATING OIL CRCK SPRD BAL	20	0	-	0	-	20	0	-
CHICAGO ULSD PL VS HO SPR	0	280	-100.0%	242	-100.0%	1,292	2,169	-40.4%
PETRO CRK&SPRD EURO	5,144	5,394	-4.6%	6,119	-15.9%	32,446	36,090	-10.1%
GRP THREE UNL GS (PLT) VS	875	1,475	-40.7%	750	16.7%	5,615	6,187	-9.2%
CRUDE OIL OUTRIGHTS	6,880	14,258	-51.7%	7,034	-2.2%	34,377	52,446	-34.5%
PJM WES HUB PEAK LMP 50 M	0	0	0.0%	0	0.0%	0	0	0.0%
NEPOOL NEW HAMP 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
ELECTRICITY OFF PEAK	0	0	0.0%	0	0.0%	23,480	0	0.0%
HEATING OIL BALMO CLNDR S	75	30	150.0%	45	66.7%	295	150	96.7%
FREIGHT MARKETS	310	27	1,048.1%	192	61.5%	1,157	93	1,144.1%
PLASTICS	0	942	-100.0%	501	-100.0%	1,801	6,541	-72.5%
ELEC FINSETTLED	0	0	0.0%	0	0.0%	1,270	0	0.0%
NEPOOL RHD ISLD 5MW D AH	0	1,615	-100.0%	0	0.0%	0	2,477	-100.0%
SINGAPORE GASOIL CALENDAR	0	0	0.0%	90	-100.0%	187	6,241	-97.0%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	0.0%	0	0	-
PJM APS ZONE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO OUTRIGHT NA	11,679	10,003	16.8%	11,669	0.1%	60,816	53,406	13.9%
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	390	30	1,200.0%	1,518	-74.3%	5,262	1,235	326.1%
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%
ALCON CITY GATES NAT GAS	2,448	0	0.0%	1,712	43.0%	4,160	0	0.0%
MJC FUT	81	240	-66.2%	70	15.7%	449	430	4.4%
PETRO CRCKS & SPRDS NA	33,300	24,923	33.6%	31,627	5.3%	162,681	178,498	-8.9%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	0	59	-100.0%
NAT GAS BASIS SWAP	3,348	304	1,001.3%	3,786	-11.6%	13,382	304	4,302.0%
MCCLOSKEY RCH BAY COAL	9,315	16,366	-43.1%	18,847	-50.6%	111,545	99,632	12.0%
NGPL TEX/OK	513	15,700	-96.7%	1,984	-74.1%	20,573	32,875	-37.4%
MNC FUT	2,581	4,120	-37.4%	4,238	-39.1%	18,980	22,841	-16.9%
MCCLOSKEY ARA ARGS COAL	159,461	90,560	76.1%	194,340	-17.9%	984,817	733,383	34.3%
DAILY PJM	2,720	0	0.0%	0	0.0%	2,720	0	0.0%
ONTARIO POWER SWAPS	25	0	0.0%	230	-89.1%	4,465	148,970	-97.0%
INDIANA MISO	112	0	0.0%	0	0.0%	112	2,240	-95.0%
SINGAPORE GASOIL	4,239	1,920	120.8%	3,746	13.2%	18,309	13,043	40.4%
PETRO CRCKS & SPRDS ASIA	64	150	-57.3%	0	0.0%	1,114	520	114.2%
EMMISSIONS	0	0	0.0%	0	0.0%	0	0	0.0%
PJM ATSI ELEC	0	0	0.0%	0	0.0%	0	0	0.0%
PETROLEUM PRODUCTS ASIA	1,275	1,934	-34.1%	1,496	-14.8%	6,352	9,604	-33.9%
NYISO CAPACITY	748	990	-24.4%	215	247.9%	2,073	3,280	-36.8%
AUSTRIALIAN COKE COAL	1,130	198	470.7%	451	150.6%	2,541	1,125	125.9%
PETROLEUM PRODUCTS	660	143	361.5%	0	0.0%	2,359	367	542.8%
EURO-DENOMINATED PETRO P	0	220	-100.0%	0	0.0%	70	1,782	-96.1%
COAL SWAP	30	931	-96.8%	210	-85.7%	1,807	4,025	-55.1%
MGN1 SWAP FUT	147	57	157.9%	111	32.4%	803	684	17.4%
NATURAL GAS INDEX	4,380	0	0.0%	0	0.0%	4,990	0	0.0%
INDONESIAN COAL	10	70	-85.7%	0	0.0%	70	1,040	-93.3%
UCM FUT	45	40	12.5%	20	125.0%	165	118	39.8%
NEW YORK HUB ZONE J PEAK	0	0	-	0	0.0%	0	0	-
MICHIGAN MISO	0	0	0.0%	0	0.0%	134,880	123,885	8.9%
CHICAGO ULSD (PLATTS) SWA	0	0	0.0%	0	0.0%	0	0	0.0%
GROUP THREE ULSD (PLATTS)	0	0	0.0%	0	0.0%	0	200	-100.0%
MGF FUT	0	0	0.0%	40	-100.0%	100	0	0.0%
TENN 800 LEG NAT GAS INDE	0	0	0.0%	0	0.0%	1,037	0	0.0%
NEPOOL RHODE IL 5MW D AH	0	13,605	-100.0%	0	0.0%	0	27,693	-100.0%
NATURAL GAS FIXED PRICE SW	0	0	-	0	0.0%	0	0	-
MJB FUT	0	0	0.0%	0	0.0%	0	10	-100.0%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	0.0%	0	0	-
EU LOW SULPHUR GASOIL CRA	0	0	0.0%	0	0.0%	0	0	0.0%
3.5% FUEL OIL CIF BALMO S	30	0	0.0%	20	50.0%	165	143	15.4%
VENTURA NAT GAS PLATTS FIX	0	0	-	0	0.0%	0	0	-
CANADIAN LIGHT SWEET OIL	7,145	990	621.7%	375	1,805.3%	10,730	2,238	379.4%
DIESEL10PPM BARG VS ICE LS	0	0	0.0%	0	0.0%	0	0	0.0%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%	0	0	0.0%

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Energy Futures								
SUMAS NAT GAS PLATTS FIXED	0	0	-	0	0.0%	0	0	-
ELEC ERCOT DLY OFF PK	0	0	-	0	0.0%	0	0	-
MINI RBOB V. EBOBARG NWE BF	0	135	-100.0%	0	0.0%	696	2,465	-71.8%
COLUMBIA GULF NAT GAS FIXE	0	0	-	0	0.0%	0	0	-
NY HARBOR LOW SULPUR GAS	831	225	269.3%	1,725	-51.8%	3,681	2,992	23.0%
CENTER POINT NAT GAS FIXED	0	0	-	0	0.0%	0	0	-
MINI RBOB V. EBOB(ARGUS) NW	1,476	420	251.4%	1,109	33.1%	5,896	3,518	67.6%
MINI GAS EUROBOB OXY NWE A	295	553	-46.7%	426	-30.8%	1,858	2,106	-11.8%
ELECTRICITY ERCOT PEAK	0	0	0.0%	0	-	0	0	0.0%
NY HARBOR LOW SULPUR GAS	0	0	0.0%	0	-	0	0	0.0%
Energy Options								
ETHANOL	0	0	-	0	0.0%	50	0	-
NATURAL GAS	0	0	-	0	0.0%	500	0	-
PGE CITYGATE PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
N ROCKIES PIPE SWAP	720	905	-20.4%	630	14.3%	2,070	1,631	26.9%
HUSTN SHIP CHNL PIPE SWP	0	1,200	-100.0%	0	0.0%	0	3,360	-100.0%
SAN JUAN PIPE SWAP	1,710	728	134.9%	1,122	52.4%	2,832	1,456	94.5%
SOCAL PIPE SWAP	0	0	0.0%	0	0.0%	10,000	0	0.0%
BRENT OIL LAST DAY	24,183	18,027	34.1%	8,965	169.7%	63,667	70,417	-9.6%
BRENT CALENDAR SWAP	3,805	6,610	-42.4%	4,000	-4.9%	9,866	134,091	-92.6%
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%	280	305	-8.2%
SINGAPORE FUEL OIL 180 CS	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL PHY	58,151	66,180	-12.1%	53,501	8.7%	286,445	309,021	-7.3%
HENRY HUB FINANCIAL LAST	1,479	2,744	-46.1%	978	51.2%	6,548	12,479	-47.5%
RBOB PHY	38,918	32,667	19.1%	48,482	-19.7%	224,879	142,881	57.4%
NATURAL GAS PHY	1,728,042	1,894,202	-8.8%	1,875,756	-7.9%	10,499,834	8,099,991	29.6%
CRUDE OIL APO	30,991	55,334	-44.0%	21,590	43.5%	118,608	512,330	-76.8%
NATURAL GAS 3 M CSO FIN	50,325	1,710	2,843.0%	22,125	127.5%	108,507	13,820	685.1%
NATURAL GAS 1 M CSO FIN	325	2,800	-88.4%	2,625	-87.6%	31,180	183,834	-83.0%
WTI CRUDE OIL 1 M CSO FI	117,092	91,900	27.4%	140,109	-16.4%	866,673	898,720	-3.6%
CRUDE OIL PHY	3,445,956	2,711,098	27.1%	3,768,616	-8.6%	19,565,083	17,314,426	13.0%
RBOB CALENDAR SWAP	2,426	2,280	6.4%	1,000	142.6%	4,599	10,613	-56.7%
RBOB 1MO CAL SPD OPTIONS	1,700	0	0.0%	1,700	0.0%	3,400	0	0.0%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	-	0	0	0.0%
NY HARBOR HEAT OIL SWP	4,787	13,791	-65.3%	2,746	74.3%	29,125	64,787	-55.0%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT BULLET SWAP	9,300	14,300	-35.0%	5,400	72.2%	114,790	131,060	-12.4%
HO 1 MONTH CLNDR OPTIONS	0	0	0.0%	1,000	-100.0%	5,700	1,500	280.0%
NG HH 3 MONTH CAL	250	0	-	0	0.0%	500	0	-
CRUDE OIL 1MO	215,866	221,471	-2.5%	190,896	13.1%	1,056,000	1,122,167	-5.9%
WTI 6 MONTH CALENDAR OPTI	0	0	0.0%	0	-	0	0	0.0%
WTI 12 MONTH CALENDAR OPT	0	500	-100.0%	0	0.0%	0	500	-100.0%
NYMEX EUROPEAN GASOIL APO	0	0	0.0%	0	0.0%	0	1,404	-100.0%
NYMEX EUROPEAN GASOIL OPT	0	0	0.0%	0	0.0%	0	220	-100.0%
PETRO OUTRIGHT EURO	0	0	0.0%	0	0.0%	0	30	-100.0%
NYISO ZONE G 5MW PEAK OPTI	420	0	0.0%	0	0.0%	420	110	281.8%
PETROCHEMICALS	1,683	3,878	-56.6%	2,640	-36.3%	11,558	8,524	35.6%

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CMEG Exchange Volume Report - Monthly

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Energy Options								
NATURAL GAS SUMMER STRIP	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS OPTION ON CALE	500	360	38.9%	40	1,150.0%	11,878	7,340	61.8%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
EUROPEAN JET KEROSENE NW	0	0	0.0%	0	0.0%	60	0	0.0%
PJM CALENDAR STRIP	0	0	0.0%	0	0.0%	0	620	-100.0%
CRUDE OIL OUTRIGHTS	1,000	0	0.0%	0	0.0%	1,150	1,500	-23.3%
APPALACHIAN COAL	0	0	0.0%	0	0.0%	0	40	-100.0%
NATURAL GAS 6 M CSO FIN	0	0	0.0%	0	0.0%	4,100	43,900	-90.7%
ELECTRICITY OFF PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC FINSETTLED	34	0	0.0%	37	-8.1%	145	17	752.9%
SINGAPORE GASOIL CALENDAR	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS 5 M CSO FIN	0	500	-100.0%	650	-100.0%	1,200	2,200	-45.5%
BRENT 1 MONTH CAL	0	0	0.0%	0	-	0	0	0.0%
ETHANOL SWAP	5,111	5,893	-13.3%	9,681	-47.2%	29,064	33,377	-12.9%
CRUDE OIL CALNDR STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
GASOIL CRACK SPREAD AVG PR	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS 2 M CSO FIN	0	0	0.0%	0	0.0%	1,000	0	0.0%
MCCLOSKEY RCH BAY COAL	1,035	0	0.0%	450	130.0%	2,385	1,200	98.8%
MCCLOSKEY ARA ARGS COAL	1,495	0	0.0%	1,200	24.6%	8,485	3,675	130.9%
SHORT TERM	1,680	3,005	-44.1%	3,086	-45.6%	15,456	8,660	78.5%
SHORT TERM CRUDE OIL	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS 12 M CSO FIN	0	500	-100.0%	0	0.0%	0	500	-100.0%
SHORT TERM NATURAL GAS	5,550	4,100	35.4%	6,397	-13.2%	33,739	23,009	46.6%
COAL API4 INDEX	0	0	0.0%	130	-100.0%	1,380	1,050	31.4%
COAL API2 INDEX	15,775	7,040	124.1%	24,980	-36.8%	131,189	57,468	128.3%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	0.0%	0	0	0.0%
COAL SWAP	0	110	-100.0%	60	-100.0%	431	2,325	-81.5%
DAILY CRUDE OIL	0	0	0.0%	0	0.0%	0	8,000	-100.0%
PJM WES HUB PEAK CAL MTH	0	0	-	0	0.0%	10,440	0	-
1 MO GASOIL CAL SWAP SPR	0	0	-	0	0.0%	0	0	-
LLS CRUDE OIL	4,200	0	-	1,830	129.5%	8,730	0	-
GASOLINE	0	125	-100.0%	0	0.0%	872	125	597.6%
PJM ELECTRIC	0	0	0.0%	0	0.0%	0	0	0.0%
PJM WES HUB PEAK LMP 50MW	205	0	-	164	25.0%	1,569	0	-
WTI CRUDE OIL 12 M CSO F	0	0	0.0%	0	-	0	0	0.0%

FX Futures

AUSTRALIAN DOLLAR	2,164,442	1,698,651	27.4%	2,021,545	7.1%	10,631,818	10,111,045	5.2%
BRITISH POUND	1,953,261	2,234,406	-12.6%	1,966,988	-0.7%	10,438,656	10,710,041	-2.5%
BRAZIL REAL	84,753	37,829	124.0%	84,785	0.0%	428,426	279,759	53.1%
CANADIAN DOLLAR	1,476,442	1,170,095	26.2%	1,481,803	-0.4%	7,988,279	7,117,167	12.2%
E-MINI EURO FX	53,755	147,499	-63.6%	71,191	-24.5%	421,440	682,370	-38.2%
EURO FX	3,192,592	5,549,428	-42.5%	3,688,068	-13.4%	20,971,294	28,219,194	-25.7%
E-MINI JAPANESE YEN	24,704	12,869	92.0%	38,559	-35.9%	177,856	88,081	101.9%
JAPANESE YEN	2,141,878	2,548,118	-15.9%	2,736,788	-21.7%	15,535,903	14,806,614	4.9%
MEXICAN PESO	1,078,254	687,295	56.9%	1,147,113	-6.0%	5,558,795	4,365,074	27.3%
NEW ZEALND DOLLAR	468,145	404,633	15.7%	395,463	18.4%	2,157,823	1,985,194	8.7%
NKR/USD CROSS RATE	1,356	674	101.2%	957	41.7%	7,012	5,158	35.9%

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CMEG Exchange Volume Report - Monthly

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FX Futures								
RUSSIAN RUBLE	19,188	10,993	74.5%	22,413	-14.4%	149,584	175,484	-14.8%
S.AFRICAN RAND	13,986	6,428	117.6%	10,970	27.5%	66,735	61,173	9.1%
SWISS FRANC	393,904	420,966	-6.4%	399,276	-1.3%	2,290,596	2,427,007	-5.6%
AD/CD CROSS RATES	0	22	-100.0%	6	-100.0%	36	150	-76.0%
AD/JY CROSS RATES	4,055	2,859	41.8%	3,408	19.0%	24,708	17,049	44.9%
AD/NE CROSS RATES	138	90	53.3%	29	375.9%	464	314	47.8%
BP/JY CROSS RATES	745	534	39.5%	1,278	-41.7%	6,925	6,540	5.9%
BP/SF CROSS RATES	4	343	-98.8%	12	-66.7%	51	997	-94.9%
CD/JY CROSS RATES	0	18	-100.0%	0	0.0%	9	104	-91.3%
EC/AD CROSS RATES	1,370	1,050	30.5%	1,769	-22.6%	8,648	6,839	26.5%
EC/CD CROSS RATES	1,373	436	214.9%	1,606	-14.5%	12,068	14,035	-14.0%
EC/NOK CROSS RATES	0	1	-100.0%	0	0.0%	5	720	-99.3%
EC/SEK CROSS RATES	178	6	2,866.7%	91	95.6%	1,080	1,098	-1.6%
EFX/BP CROSS RATES	42,221	45,250	-6.7%	53,250	-20.7%	376,162	284,864	32.0%
EFX/JY CROSS RATES	18,610	26,946	-30.9%	36,019	-48.3%	212,911	196,848	8.2%
EFX/SF CROSS RATES	15,898	17,729	-10.3%	29,640	-46.4%	161,268	149,342	8.0%
SF/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
SKR/USD CROSS RATES	959	682	40.6%	1,274	-24.7%	7,145	4,735	50.9%
CZECK KORUNA (US)	0	0	0.0%	0	-	0	0	0.0%
CZECK KORUNA (EC)	0	0	0.0%	0	-	0	0	0.0%
HUNGARIAN FORINT (US)	0	0	0.0%	0	0.0%	0	2	-100.0%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	138	3	4,500.0%	765	-82.0%	2,595	4,750	-45.4%
POLISH ZLOTY (EC)	2,224	4	55,500.0%	4,745	-53.1%	18,578	60	30,863.3%
SHEKEL	0	0	0.0%	0	0.0%	0	12	-100.0%
RMB USD	74	144	-48.6%	33	124.2%	2,245	1,673	34.2%
KOREAN WON	1	11	-90.9%	1	0.0%	73	84	-13.1%
TURKISH LIRA	3	8	-62.5%	3	0.0%	8	98	-91.8%
TURKISH LIRA (EU)	0	0	0.0%	0	0.0%	0	6	-100.0%
E-MICRO EUR/USD	188,608	440,285	-57.2%	275,179	-31.5%	1,575,992	1,786,571	-11.8%
E-MICRO GBP/USD	49,240	50,838	-3.1%	49,721	-1.0%	266,898	203,996	30.8%
E-MICRO USD/CAD	0	6	-100.0%	7	-100.0%	22	10	120.0%
E-MICRO USD/CHF	0	0	0.0%	0	0.0%	1	1	0.0%
E-MICRO USD/JPY	0	4	-100.0%	2	-100.0%	4	31	-87.1%
E-MICRO AUD/USD	84,955	47,840	77.6%	87,468	-2.9%	433,104	256,341	69.0%
MICRO CHF/USD	1,404	1,238	13.4%	1,337	5.0%	11,162	12,658	-11.8%
INDIAN RUPEE	13,568	13,005	4.3%	9,714	39.7%	55,729	59,230	-5.9%
E-MICRO INR/USD	1,825	77	2,270.1%	1,096	66.5%	4,422	1,860	137.7%
E-MICRO JPY/USD	20,938	11,088	88.8%	30,433	-31.2%	135,043	67,808	99.2%
E-MICRO USD/CNH	0	2	-100.0%	12	-100.0%	60	261	-77.0%
CHINESE RENMINBI (CNH)	826	437	89.0%	1,712	-51.8%	8,373	3,165	164.5%
USDZAR	0	77	-100.0%	0	0.0%	4	294	-98.6%
FCXRX	52	0	-	4	1,200.0%	56	0	-
E-MICRO CAD/USD	23,911	8,882	169.2%	21,582	10.8%	99,749	67,361	48.1%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	-	0	0	0.0%

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FX Options								
AUSTRALIAN DOLLAR	172,875	134,233	28.8%	130,847	32.1%	728,153	673,285	8.1%
BRITISH POUND	214,497	274,632	-21.9%	220,632	-2.8%	1,096,982	1,381,036	-20.6%
BRAZIL REAL	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR	135,368	93,789	44.3%	126,738	6.8%	833,479	562,083	48.3%
EURO FX	640,083	1,149,649	-44.3%	635,975	0.6%	3,964,391	5,895,458	-32.8%
JAPANESE YEN	294,996	276,041	6.9%	334,610	-11.8%	1,633,970	1,093,924	49.4%
MEXICAN PESO	1,527	1,160	31.6%	1,959	-22.1%	11,248	7,368	52.7%
NEW ZEALND DOLLAR	0	0	0.0%	0	0.0%	0	13	-100.0%
RUSSIAN RUBLE	0	0	0.0%	356	-100.0%	1,373	0	0.0%
SWISS FRANC	7,237	6,738	7.4%	6,367	13.7%	37,986	94,327	-59.7%
JAPANESE YEN (EU)	969	429	125.9%	577	67.9%	3,675	1,551	136.9%
EURO FX (EU)	2,637	5,952	-55.7%	2,742	-3.8%	18,269	33,300	-45.1%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	78	0	0.0%	22	254.5%	1,606	1,125	42.8%
BRITISH POUND (EU)	651	504	29.2%	1,093	-40.4%	6,931	3,767	84.0%
AUSTRALIAN DLR (EU)	74	162	-54.3%	53	39.6%	1,044	520	100.8%

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CMEG Exchange Volume Report - Monthly

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Commodities and Alternative Investments								
Futures								
CORN	6,909,246	5,957,493	16.0%	11,510,436	-40.0%	38,217,342	32,208,745	18.7%
SOYBEAN	6,211,829	3,422,530	81.5%	8,379,956	-25.9%	28,096,967	20,901,179	34.4%
SOYBEAN MEAL	2,564,082	1,655,710	54.9%	3,289,223	-22.0%	11,152,870	8,823,131	26.4%
SOYBEAN OIL	2,476,628	2,042,607	21.2%	3,407,291	-27.3%	11,774,091	10,587,557	11.2%
OATS	14,762	15,152	-2.6%	26,235	-43.7%	96,837	87,397	10.8%
ROUGH RICE	19,247	14,385	33.8%	41,677	-53.8%	127,375	109,410	16.4%
MINI CORN	12,389	7,682	61.3%	15,845	-21.8%	50,448	52,217	-3.4%
MINI SOYBEAN	32,732	11,201	192.2%	47,239	-30.7%	121,681	93,769	29.8%
MINI WHEAT	5,477	7,167	-23.6%	8,279	-33.8%	27,690	32,269	-14.2%
LIVE CATTLE	1,234,841	1,139,071	8.4%	1,010,716	22.2%	5,516,791	5,463,110	1.0%
FEEDER CATTLE	182,499	163,686	11.5%	234,293	-22.1%	1,051,508	1,019,209	3.2%
LEAN HOGS	726,478	830,092	-12.5%	589,363	23.3%	3,423,498	4,134,678	-17.2%
LUMBER	12,953	16,757	-22.7%	15,931	-18.7%	73,572	83,023	-11.4%
MILK	27,322	21,087	29.6%	22,613	20.8%	110,811	127,835	-13.3%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,553	3,045	49.5%	4,092	11.3%	27,948	15,387	81.6%
BUTTER CS	2,139	2,895	-26.1%	3,188	-32.9%	16,069	13,522	18.8%
CLASS IV MILK	1,153	464	148.5%	1,464	-21.2%	4,067	3,546	14.7%
DRY WHEY	1,269	960	32.2%	731	73.6%	5,739	7,998	-28.2%
GSCI EXCESS RETURN FUT	2,354	3,836	-38.6%	1,419	65.9%	83,111	72,423	14.8%
GOLDMAN SACHS	27,436	26,753	2.6%	27,598	-0.6%	138,016	142,213	-3.0%
ETHANOL	13,549	20,013	-32.3%	13,085	3.5%	68,043	94,719	-28.2%
HDD WEATHER	0	0	0.0%	0	0.0%	428	2,102	-79.6%
CDD WEATHER	350	1,650	-78.8%	100	250.0%	450	3,450	-87.0%
HDD SEASONAL STRIP	0	52	-100.0%	0	0.0%	0	102	-100.0%
CDD SEASONAL STRIP	200	754	-73.5%	350	-42.9%	1,300	1,154	12.7%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	600	0	0.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	50	0	0.0%
CAT EURO SEASONAL STRIP	0	0	-	250	-100.0%	250	0	-
WKLY AVG TEMP	0	0	0.0%	0	-	0	0	0.0%
HOUSING INDEX	16	6	166.7%	16	0.0%	51	42	21.4%
DOW-UBS COMMOD INDEX	17,889	14,177	26.2%	25,529	-29.9%	147,899	95,473	54.9%
COTTON	14	102	-86.3%	14	0.0%	308	274	12.4%
COCOA TAS	213	42	407.1%	182	17.0%	1,083	268	304.1%
COFFEE	7	30	-76.7%	6	16.7%	79	311	-74.6%
SUGAR 11	40	85	-52.9%	60	-33.3%	282	827	-65.9%
GRAIN BASIS SWAPS	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	12,282	5,644	117.6%	8,732	40.7%	55,300	44,418	24.5%
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	1,935	2,220	-12.8%	1,335	44.9%	11,730	11,225	4.5%
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	26,144	26,144	0.0%
CHI WHEAT	2,355,109	2,433,289	-3.2%	3,611,539	-34.8%	13,096,590	12,301,003	6.5%
KC WHEAT	647,881	485,576	33.4%	993,768	-34.8%	3,661,868	2,942,408	24.5%
Intercommodity Spread	0	0	-	0	0.0%	0	0	-
DJ_UBS ROLL SELECT INDEX FU	83	0	0.0%	0	0.0%	830	3,016	-72.5%
MALAYSIAN PALM SWAP	7,940	4,140	91.8%	10,200	-22.2%	46,504	22,220	109.3%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAY 2016	VOLUME MAY 2015	% CHG	VOLUME APR 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Options								
CORN	2,030,859	1,872,513	8.5%	2,454,523	-17.3%	8,822,258	8,973,118	-1.7%
SOYBEAN	2,296,370	1,337,531	71.7%	2,880,145	-20.3%	9,425,682	7,468,115	26.2%
SOYBEAN MEAL	320,623	243,766	31.5%	340,981	-6.0%	1,124,029	1,201,963	-6.5%
SOYBEAN OIL	213,464	169,542	25.9%	216,015	-1.2%	1,007,819	741,939	35.8%
SOYBEAN CRUSH	708	158	348.1%	1,134	-37.6%	3,730	402	827.9%
OATS	998	1,248	-20.0%	1,756	-43.2%	5,874	9,953	-41.0%
ROUGH RICE	2,326	1,380	68.6%	1,706	36.3%	10,779	7,049	52.9%
WHEAT	0	0	0.0%	0	0.0%	0	485	-100.0%
LIVE CATTLE	461,241	222,627	107.2%	420,278	9.7%	2,068,944	1,414,826	46.2%
FEEDER CATTLE	33,370	28,395	17.5%	41,782	-20.1%	174,728	173,847	0.5%
LEAN HOGS	180,665	182,875	-1.2%	139,637	29.4%	744,720	1,162,809	-36.0%
LUMBER	884	832	6.2%	899	-1.7%	4,813	5,706	-15.7%
MILK	30,675	20,498	49.6%	20,534	49.4%	117,558	123,632	-4.9%
MLK MID	4	23	-82.6%	6	-33.3%	133	161	-17.4%
NFD MILK	4,672	2,036	129.5%	2,970	57.3%	20,776	13,764	50.9%
BUTTER CS	902	2,210	-59.2%	1,129	-20.1%	6,962	5,876	18.5%
CLASS IV MILK	290	758	-61.7%	398	-27.1%	1,639	2,731	-40.0%
DRY WHEY	192	219	-12.3%	226	-15.0%	626	2,254	-72.2%
HDD WEATHER	0	0	0.0%	0	0.0%	0	2,800	-100.0%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	2,000	-100.0%
CDD SEASONAL STRIP	1,000	12,500	-92.0%	14,000	-92.9%	28,500	64,000	-55.5%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	5,500	1,000	450.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	3,000	-100.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	4,000	-100.0%
HOUSING INDEX	0	0	0.0%	18	-100.0%	18	0	0.0%
CORN NEARBY+2 CAL SPRD	9,372	6,210	50.9%	3,302	183.8%	16,987	12,615	34.7%
SOYBN NEARBY+2 CAL SPRD	0	100	-100.0%	0	0.0%	350	100	250.0%
WHEAT NEARBY+2 CAL SPRD	1,953	10,259	-81.0%	2,495	-21.7%	22,655	52,217	-56.6%
JULY-DEC CORN CAL SPRD	7,237	2,796	158.8%	11,822	-38.8%	31,155	11,490	171.1%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	10,056	9,189	9.4%	22,839	-56.0%	39,987	28,393	40.8%
JULY-DEC WHEAT CAL SPRD	9,544	3,332	186.4%	8,635	10.5%	28,674	8,308	245.1%
JULY-JULY WHEAT CAL SPRD	230	0	0.0%	230	0.0%	460	0	0.0%
NOV-NOV SOYBEAN CAL SPRD	161	0	0.0%	79	103.8%	369	33	1,018.2%
LV CATL CSO	218	3	7,166.7%	0	0.0%	243	57	326.3%
SOYMEAL NEARBY+2 CAL SPRD	800	0	0.0%	100	700.0%	3,375	300	1,025.0%
SBIN HURR	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	9,216	1,996	361.7%	4,903	88.0%	32,693	25,136	30.1%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
DEC-DEC CORN CAL SPRD	2,156	40	5,290.0%	1,033	108.7%	4,967	404	1,129.5%
JULY-DEC SOY OIL CAL SPRD	0	20	-100.0%	0	0.0%	0	45	-100.0%
SNOWFALL	0	0	0.0%	0	-	0	0	0.0%
WHEAT-CORN IC50	200	2,400	-91.7%	121	65.3%	5,557	7,300	-23.9%
DEC-JULY CORN CAL SPRD	0	700	-100.0%	0	0.0%	0	800	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAY 2016	VOLUME MAY 2015	% CHG	VOLUME APR 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Options								
CHI WHEAT	593,436	832,018	-28.7%	861,902	-31.1%	3,320,509	3,107,178	6.9%
KC WHEAT	27,420	38,159	-28.1%	43,288	-36.7%	158,540	265,966	-40.4%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	0	0	-
Intercommodity Spread	150	42	257.1%	0	0.0%	2,000	569	251.5%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	0	5,430	-100.0%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	2,420	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	1,650	316	422.2%
DEC-JUL SOYBEAN OIL CSO	0	0	0.0%	0	-	0	0	0.0%
NOV-DEC SOYBEAN CSO	0	0	0.0%	0	-	0	0	0.0%
Foreign Exchange Futures								
CHILEAN PESO	0	54	-100.0%	0	0.0%	10	64	-84.4%
Ags Futures								
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	123,374,422	127,659,808	-3.4%	88,120,603	40.0%	585,890,480	575,620,567	1.8%
Equity Index Futures	42,716,646	32,497,241	31.4%	45,143,643	-5.4%	265,473,987	204,770,147	29.6%
Metals Futures	9,129,956	6,092,555	49.9%	8,391,646	8.8%	42,025,605	32,644,114	28.7%
Energy Futures	41,103,752	29,662,519	38.6%	45,472,564	-9.6%	219,845,472	175,511,605	25.3%
FX Futures	13,539,978	15,599,799	-13.2%	14,678,115	-7.8%	80,249,815	84,183,268	-4.7%
Commodities and Alternative Invest	23,526,897	18,310,353	28.5%	33,302,755	-29.4%	117,236,220	99,527,774	17.8%
Foreign Exchange Futures	0	54	-100.0%	0	0.0%	10	64	-84.4%
Ags Futures	0	0	0.0%	0	0.0%	0	0	0.0%
TOTAL FUTURES	253,391,651	229,822,329	10.3%	235,109,326	7.8%	1,310,721,589	1,172,257,539	11.8%
TOTAL OPTIONS GROUP								
Equity Index Options	11,881,409	9,626,557	23.4%	11,426,314	4.0%	62,387,682	52,159,306	19.6%
Interest Rate Options	33,176,989	29,024,803	14.3%	27,901,750	18.9%	189,702,490	155,217,044	22.2%
Metals Options	937,087	650,280	44.1%	845,812	10.8%	4,988,918	3,718,629	34.2%
Energy Options	5,774,714	5,163,958	11.8%	6,202,586	-6.9%	33,286,387	29,234,683	13.9%
FX Options	1,470,992	1,943,289	-24.3%	1,461,971	0.6%	8,339,107	9,747,757	-14.5%
Commodities and Alternative Invest	6,251,392	5,006,375	24.9%	7,498,886	-16.6%	27,247,679	24,912,087	9.4%
TOTAL OPTIONS	59,492,583	51,415,262	15.7%	55,337,319	7.5%	325,952,263	274,989,506	18.5%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAY 2016	VOLUME MAY 2015	% CHG	VOLUME APR 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
TOTAL COMBINED								
Interest Rate	156,551,411	156,684,611	-0.1%	116,022,353	34.9%	775,592,970	730,837,611	6.1%
Equity Index	54,598,055	42,123,798	29.6%	56,569,957	-3.5%	327,861,669	256,929,453	27.6%
Metals	10,067,043	6,742,835	49.3%	9,237,458	9.0%	47,014,523	36,362,743	29.3%
Energy	46,878,466	34,826,477	34.6%	51,675,150	-9.3%	253,131,859	204,746,288	23.6%
FX	15,010,970	17,543,088	-14.4%	16,140,086	-7.0%	88,588,922	93,931,025	-5.7%
Commodities and Alternative Invest	29,778,289	23,316,728	27.7%	40,801,641	-27.0%	144,483,899	124,439,861	16.1%
Foreign Exchange	0	54	-100.0%	0	0.0%	10	64	-84.4%
Ags	0	0	0.0%	0	0.0%	0	0	0.0%
GRAND TOTAL	312,884,234	281,237,591	11.3%	290,446,645	7.7%	1,636,673,852	1,447,247,045	13.1%

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