

CMEG Exchange Volume Report - Monthly

	VOLUME MAR 2017	VOLUME MAR 2016	% CHG	VOLUME FEB 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	5,818,225	5,000,492	16.4%	7,149,635	-18.6%	18,133,707	18,755,093	-3.3%
10-YR NOTE	29,608,864	24,480,805	20.9%	38,619,153	-23.3%	96,780,480	93,118,702	3.9%
5-YR NOTE	17,509,851	13,229,220	32.4%	26,990,821	-35.1%	60,124,330	51,142,667	17.6%
2-YR NOTE	6,893,569	5,521,341	24.9%	10,850,428	-36.5%	23,497,019	20,673,977	13.7%
FED FUND	5,992,682	2,555,692	134.5%	6,346,197	-5.6%	15,609,704	7,408,641	110.7%
EURODOLLARS	72,934,792	53,857,508	35.4%	57,145,774	27.6%	192,623,431	173,286,446	11.2%
5-YR SWAP RATE	83,934	106,012	-20.8%	46,933	78.8%	192,148	222,345	-13.6%
2-YR SWAP RATE	0	2,820	-100.0%	0	0.0%	0	3,996	-100.0%
10-YR SWAP RATE	96,566	83,327	15.9%	37,874	155.0%	168,565	156,403	7.8%
7-YR SWAP	0	709	-100.0%	0	0.0%	0	3,052	-100.0%
1-MONTH EURODOLLAR	2,108	789	167.2%	2,539	-17.0%	7,981	2,545	213.6%
ULTRA T-BOND	2,308,141	1,800,239	28.2%	3,811,534	-39.4%	8,096,934	7,437,817	8.9%
30-YR SWAP RATE	2,688	2,631	2.2%	933	188.1%	5,079	5,929	-14.3%
Ultra 10-Year Note	1,836,642	1,003,024	83.1%	2,603,747	-29.5%	6,421,523	2,177,842	194.9%
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	2,180,704	1,680,976	29.7%	1,945,052	12.1%	5,970,198	5,739,990	4.0%
10-YR NOTE	11,207,380	7,131,385	57.2%	9,670,880	15.9%	31,612,040	23,077,085	37.0%
5-YR NOTE	3,852,675	1,891,303	103.7%	2,720,814	41.6%	9,068,986	6,743,406	34.5%
2-YR NOTE	118,388	119,337	-0.8%	115,713	2.3%	288,731	298,431	-3.3%
FED FUND	1,628	13,058	-87.5%	2,376	-31.5%	8,504	31,338	-72.9%
EURODOLLARS	19,843,915	11,965,946	65.8%	15,996,783	24.0%	47,855,482	50,034,800	-4.4%
EURO MIDCURVE	19,843,723	10,020,002	98.0%	16,453,488	20.6%	52,006,380	42,685,080	21.8%
ULTRA T-BOND	1,890	5,038	-62.5%	1,095	72.6%	5,011	13,105	-61.8%
Ultra 10-Year Note	5,348	400	1,237.0%	1,078	396.1%	6,851	516	1,227.7%

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Equity Index Futures								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	3,891,921	3,300,587	17.9%	2,343,574	66.1%	8,751,121	12,777,428	-31.5%
E-MINI S&P500	43,248,384	44,628,348	-3.1%	26,870,682	61.0%	98,781,888	135,147,806	-26.9%
S&P 500	255,028	332,830	-23.4%	99,344	156.7%	464,853	678,993	-31.5%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	-	0	0	0.0%
E-MINI MIDCAP	592,956	633,841	-6.5%	255,217	132.3%	1,204,326	1,605,579	-25.0%
S&P 400 MIDCAP	0	0	0.0%	0	-	0	0	0.0%
S&P 500 GROWTH	37	57	-35.1%	7	428.6%	52	83	-37.3%
S&P 500/VALUE	18,032	7,880	128.8%	13,646	32.1%	44,347	50,359	-11.9%
E-MINI RUSSELL 1000	2,074	568	265.1%	705	194.2%	3,362	2,759	21.9%
E-MINI NASDAQ 100	5,698,734	5,768,597	-1.2%	3,403,005	67.5%	12,728,294	20,810,518	-38.8%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	360,183	393,581	-8.5%	256,616	40.4%	901,374	1,416,739	-36.4%
NIKKEI 225 (YEN) STOCK	1,041,938	1,301,074	-19.9%	821,587	26.8%	2,965,841	4,655,915	-36.3%
DJ US REAL ESTATE	50,156	30,898	62.3%	11,058	353.6%	79,099	58,676	34.8%
NASDAQ BIOTECH	648	0	0.0%	0	0.0%	840	0	0.0%
E-MICRO NIFTY	0	0	0.0%	0	-	0	0	0.0%
S&P ENERGY SECTOR	30,149	11,186	169.5%	14,176	112.7%	53,663	29,252	83.5%
S&P TECHNOLOGY SECTOR	16,147	9,374	72.3%	5,767	180.0%	25,610	16,896	51.6%
S&P MATERIALS SECTOR	15,914	7,662	107.7%	4,522	251.9%	24,929	16,208	53.8%
S&P HEALTH CARE SECTOR	28,458	14,590	95.1%	11,388	149.9%	49,244	31,701	55.3%
S&P UTILITIES SECTOR	44,510	44,692	-0.4%	15,653	184.4%	72,707	71,317	1.9%
S&P FINANCIAL SECTOR	47,036	31,974	47.1%	12,003	291.9%	72,541	50,061	44.9%
S&P INDUSTRIAL SECTOR	11,453	15,257	-24.9%	6,559	74.6%	22,801	24,005	-5.0%
IBOVESPA INDEX	660	657	0.5%	1,127	-41.4%	2,120	1,536	38.0%
S&P CONSUMER DSCRTNRY SE	17,509	15,087	16.1%	5,309	229.8%	32,188	38,040	-15.4%
S&P CONSUMER STAPLES SECT	25,631	59,548	-57.0%	5,480	367.7%	36,145	94,780	-61.9%
NIFTY 50	6,082	7,606	-20.0%	4,478	35.8%	13,816	24,888	-44.5%
FT-SE 100	1,108	2,056	-46.1%	1,612	-31.3%	5,343	5,746	-7.0%
E-MINI RUSSELL 1000 VALUE	4,534	643	605.1%	1,403	223.2%	7,126	2,671	166.8%
E-MINI S&P REAL ESTATE SELE	8,066	0	-	4,139	94.9%	12,893	0	-
E-MINI RUSSELL 1000 GROWTH	663	582	13.9%	370	79.2%	1,329	1,742	-23.7%

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Equity Index Options								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	6,821	11,434	-40.3%	5,550	22.9%	18,665	54,847	-66.0%
E-MINI S&P500	5,332,859	6,513,513	-18.1%	4,516,097	18.1%	12,826,519	22,060,221	-41.9%
S&P 500	433,583	919,475	-52.8%	379,711	14.2%	975,899	2,835,770	-65.6%
E-MINI MIDCAP	0	4	-100.0%	0	0.0%	0	5	-100.0%
E-MINI NASDAQ 100	220,336	181,610	21.3%	157,594	39.8%	549,638	746,568	-26.4%
NASDAQ	0	0	0.0%	0	-	0	0	0.0%
EOM S&P 500	217,888	176,792	23.2%	165,306	31.8%	572,000	436,770	31.0%
EOM EMINI S&P	2,868,113	1,081,630	165.2%	1,573,906	82.2%	6,199,645	3,514,048	76.4%
EOW1 S&P 500	77,828	46,897	66.0%	72,641	7.1%	210,013	133,435	57.4%
EOW1 EMINI S&P 500	1,335,206	1,004,399	32.9%	1,125,344	18.6%	3,494,295	2,784,888	25.5%
EOW2 S&P 500	224,213	139,945	60.2%	185,743	20.7%	547,460	291,396	87.9%
EOW2 EMINI S&P 500	1,152,445	1,062,644	8.5%	1,117,505	3.1%	3,444,498	3,096,086	11.3%
EOW4 EMINI S&P 500	1,507,468	695,316	116.8%	894,234	68.6%	3,455,076	3,020,388	14.4%
EOW3 S&P 500	409,001	41,561	884.1%	329,649	24.1%	1,110,833	61,206	1,714.9%
EOW3 EMINI S&P 500	3,830,967	39,813	9,522.4%	3,469,333	10.4%	11,282,213	44,331	25,349.9%
Metals Futures								
COMEX GOLD	6,119,367	5,720,240	7.0%	4,392,355	39.3%	16,490,614	14,191,752	16.2%
COMEX MINY COPPER	1,030	1,281	-19.6%	1,191	-13.5%	2,824	2,302	22.7%
COMEX SILVER	1,495,885	1,212,488	23.4%	1,809,310	-17.3%	4,719,243	3,867,112	22.0%
COMEX COPPER	1,823,106	1,611,411	13.1%	2,348,091	-22.4%	5,868,456	4,690,236	25.1%
NYMEX HOT ROLLED STEEL	2,897	4,165	-30.4%	2,870	0.9%	11,268	14,448	-22.0%
NYMEX PLATINUM	515,593	413,082	24.8%	286,893	79.7%	1,148,105	960,158	19.6%
URANIUM	744	3,119	-76.1%	1,180	-36.9%	2,294	3,919	-41.5%
PALLADIUM	98,308	96,917	1.4%	141,648	-30.6%	351,915	338,205	4.1%
E-MICRO GOLD	99,109	107,614	-7.9%	84,400	17.4%	260,257	263,232	-1.1%
COPPER	141	1,116	-87.4%	415	-66.0%	616	1,613	-61.8%
SILVER	4,468	6,727	-33.6%	4,777	-6.5%	15,047	20,662	-27.2%
FERROUS PRODUCTS	15	0	0.0%	170	-91.2%	185	0	0.0%
COMEX E-Mini SILVER	860	846	1.7%	936	-8.1%	2,686	2,190	22.6%
GOLD	0	0	-	0	0.0%	0	0	-
Aluminium MW Trans Prem Platts	5,293	7,910	-33.1%	7,665	-30.9%	29,787	19,622	51.8%
ALUMINUM	5,040	3,048	65.4%	7,655	-34.2%	23,755	7,134	233.0%
COMEX E-Mini GOLD	10,981	13,553	-19.0%	7,854	39.8%	31,007	29,669	4.5%
METALS	0	0	-	0	0.0%	0	0	-
LNDN ZINC	0	0	0.0%	15	-100.0%	20	79	-74.7%
IRON ORE 62 CHINA PLATTS FU	300	780	-61.5%	952	-68.5%	1,292	1,190	8.6%
Gold Kilo	323	5,405	-94.0%	292	10.6%	1,401	20,455	-93.2%
IRON ORE 62 CHINA TSI FUTURE	13,115	24,842	-47.2%	8,925	46.9%	32,677	70,025	-53.3%
IRON ORE 58 CHINA TSI FUTURE	0	0	0.0%	0	-	0	0	0.0%

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Metals Options								
COMEX GOLD	926,386	895,757	3.4%	726,090	27.6%	2,350,239	2,815,450	-16.5%
COMEX SILVER	129,651	108,157	19.9%	80,783	60.5%	304,876	311,350	-2.1%
COMEX COPPER	4,128	1,869	120.9%	3,662	12.7%	11,943	5,703	109.4%
NYMEX PLATINUM	1,212	3,304	-63.3%	2,118	-42.8%	7,758	14,128	-45.1%
PALLADIUM	2,095	4,190	-50.0%	2,112	-0.8%	8,895	10,555	-15.7%
COPPER	0	0	0.0%	0	-	0	0	0.0%
SILVER	139	6	2,216.7%	284	-51.1%	468	31	1,409.7%
IRON ORE 62 CHINA TSI CALL O	1,500	19,355	-92.3%	2,210	-32.1%	4,582	26,395	-82.6%
IRON ORE 62 CHINA TSI PUT OP	6,840	5,370	27.4%	3,420	100.0%	12,225	10,290	18.8%
GOLD	13,792	4,253	224.3%	9,854	40.0%	29,214	12,117	141.1%
Energy Futures								
ETHANOL FWD	278	546	-49.1%	502	-44.6%	1,562	1,802	-13.3%
HOUSTON SHIP CHANNEL BASI	0	1,042	-100.0%	0	0.0%	0	12,724	-100.0%
NORTHWEST ROCKIES BASIS S	62	15,566	-99.6%	184	-66.3%	246	57,455	-99.6%
HEATING OIL VS ICE GASOIL	0	0	0.0%	0	-	0	0	0.0%
FUEL OIL CRACK VS ICE	5,741	4,539	26.5%	3,176	80.8%	12,368	12,052	2.6%
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	0	0	0.0%
NGPL MIDCONTINENT INDEX	0	0	0.0%	0	0.0%	0	4,280	-100.0%
NGPL TEXOK INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
CENTERPOINT BASIS SWAP	0	0	0.0%	534	-100.0%	534	634	-15.8%
NATURAL GAS	169,729	116,261	46.0%	166,822	1.7%	473,154	335,183	41.2%
HTG OIL	0	821	-100.0%	0	0.0%	0	821	-100.0%
LTD NAT GAS	285,562	290,945	-1.9%	348,044	-18.0%	927,049	790,600	17.3%
GASOIL MINI CALENDAR SWAP	271	239	13.4%	170	59.4%	577	824	-30.0%
GASOIL 0.1 ROTTERDAM BARG	5	0	0.0%	10	-50.0%	40	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	0	0.0%	0	0.0%	0	5,600	-100.0%
PANHANDLE PIPE SWAP	864	0	0.0%	0	-	864	0	0.0%
BRENT OIL LAST DAY	2,154,916	1,950,757	10.5%	1,858,892	15.9%	5,954,800	6,844,516	-13.0%
BRENT CALENDAR SWAP	2,704	4,470	-39.5%	4,465	-39.4%	10,549	7,611	38.6%
GASOIL 0.1 CARGOES CIF NE	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 RDAM BRGS VS I	0	9	-100.0%	0	0.0%	0	39	-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	1,475	3,695	-60.1%	4,810	-69.3%	11,131	20,893	-46.7%
MARS (ARGUS) VS WTI TRD M	25,217	8,375	201.1%	33,524	-24.8%	80,277	29,107	175.8%
WTS (ARGUS) VS WTI TRD MT	590	60	883.3%	270	118.5%	2,410	1,565	54.0%
SINGAPORE 180CST BALMO	60	0	0.0%	72	-16.7%	132	123	7.3%
SINGAPORE 380CST BALMO	158	375	-57.9%	313	-49.5%	540	451	19.7%
SINGAPORE JET KERO BALMO	0	0	0.0%	257	-100.0%	257	56	358.9%
SINGAPORE NAPHTHA BALMO	0	20	-100.0%	0	0.0%	0	20	-100.0%
DUBAI CRUDE OIL BALMO	0	0	0.0%	0	0.0%	0	0	0.0%
EURO 3.5% FUEL OIL RDAM B	557	239	133.1%	510	9.2%	1,926	871	121.1%
EURO 1% FUEL OIL NEW BALM	0	0	0.0%	5	-100.0%	5	210	-97.6%
NY HARBOR 1% FUEL OIL BAL	0	30	-100.0%	0	0.0%	0	30	-100.0%

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Energy Futures								
GULF COAST 3% FUEL OIL BA	543	1,063	-48.9%	2,635	-79.4%	3,489	3,036	14.9%
PREMIUM UNLD 10P FOB MED	62	301	-79.4%	50	24.0%	221	1,040	-78.8%
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	0	0.0%	0	0.0%	10	30	-66.7%
3.5% FUEL OIL CID MED SWA	113	220	-48.6%	0	0.0%	847	897	-5.6%
ARGUS PROPAN FAR EST INDE	1,487	1,004	48.1%	1,590	-6.5%	4,362	3,119	39.9%
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	-	0	0.0%	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	9,871	100,154	-90.1%	0	0.0%	154,093	177,715	-13.3%
PJM AECO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DAYTON DA PEAK	200	535	-62.6%	3,520	-94.3%	5,250	765	586.3%
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 PEPCO 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%
PJM PSEG DA PEAK	0	0	0.0%	0	0.0%	0	2,550	-100.0%
PJM PSEG DA OFF-PEAK	0	0	0.0%	0	0.0%	0	117,000	-100.0%
PJM WESTHDA PEAK	0	0	0.0%	460	-100.0%	460	6,935	-93.4%
PJM WESTH DA OFF-PEAK	0	0	0.0%	7,500	-100.0%	7,500	160,090	-95.3%
PJM WESTH RT PEAK	12,745	63,663	-80.0%	19,712	-35.3%	54,422	231,310	-76.5%
PJM WESTH RT OFF-PEAK	192,005	879,016	-78.2%	78,290	145.2%	563,335	2,663,036	-78.8%
ALGONQUIN CITYGATES BASIS	0	1,166	-100.0%	0	0.0%	0	2,381	-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	720	0	0.0%	0	0.0%	720	930	-22.6%
GASOIL 0.1 CIF MED SWAP	0	0	0.0%	0	0.0%	0	60	-100.0%
GASOIL 0.1CIF MED VS ICE	0	0	0.0%	50	-100.0%	50	80	-37.5%
ULSD 10PPM CIF MED SWAP	10	7	42.9%	0	0.0%	10	7	42.9%
ULSD 10PPM CIF MED VS ICE	0	48	-100.0%	6	-100.0%	6	75	-92.0%
BRENT BALMO SWAP	0	237	-100.0%	0	0.0%	25	730	-96.6%
ULSD 10PPM CIF MED BALMO	0	0	-	0	0.0%	0	0	-
PERMIAN BASIS SWAP	0	1,398	-100.0%	0	0.0%	0	10,777	-100.0%
Tetco ELA Basis	0	0	0.0%	0	-	0	0	0.0%
PANHANDLE INDEX SWAP FUTU	0	0	0.0%	0	0.0%	0	558	-100.0%
GULF COAST JET FUEL CLNDR	138	0	0.0%	0	0.0%	248	123	101.6%
EUROPE 1% FUEL OIL NWE CA	90	159	-43.4%	106	-15.1%	400	536	-25.4%
SINGAPORE FUEL 180CST CAL	803	1,416	-43.3%	1,859	-56.8%	4,090	3,787	8.0%
NYISO G	0	0	0.0%	0	0.0%	0	0	0.0%
GULF COAST NO.6 FUEL OIL	63,916	62,953	1.5%	62,069	3.0%	199,452	195,461	2.0%
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	706	720	-1.9%	1,003	-29.6%	2,915	1,168	149.6%
SINGAPORE JET KERO GASOIL	2,115	1,025	106.3%	1,500	41.0%	7,305	2,225	228.3%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAR 2017	VOLUME MAR 2016	% CHG	VOLUME FEB 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Energy Futures								
TETCO M-3 INDEX	0	2,462	-100.0%	0	0.0%	0	2,710	-100.0%
DOMINION TRAN INC - APP I	0	7,192	-100.0%	0	0.0%	0	8,410	-100.0%
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	0	0	0.0%
HEATING OIL PHY	3,497,419	2,861,799	22.2%	3,332,695	4.9%	10,152,651	9,404,633	8.0%
GASOIL 10PPM CARGOES CIF	0	0	0.0%	0	0.0%	0	3	-100.0%
GASOIL 10PPM VS ICE SWAP	120	30	300.0%	140	-14.3%	455	54	742.6%
NY1% VS GC SPREAD SWAP	1,760	2,415	-27.1%	2,500	-29.6%	8,888	5,815	52.8%
EUROPEAN NAPHTHA BALMO	420	187	124.6%	299	40.5%	1,145	486	135.6%
GASOIL 0.1 BRGS FOB VS IC	0	1	-100.0%	0	0.0%	0	1	-100.0%
DIESEL 10P BRG FOB RDM VS	0	0	0.0%	0	0.0%	0	0	0.0%
ARGUS PROPAN(SAUDI ARAMC	981	752	30.5%	1,099	-10.7%	3,362	2,795	20.3%
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	2	9	-77.8%	4	-50.0%	10	25	-60.0%
WAHA BASIS	0	1,928	-100.0%	0	0.0%	731	11,731	-93.8%
MINY NATURAL GAS	27,625	28,848	-4.2%	31,867	-13.3%	104,549	78,119	33.8%
SINGAPORE GASOIL SWAP	15,419	1,323	1,065.5%	9,897	55.8%	36,203	4,876	642.5%
UP DOWN GC ULSD VS NMX HO	41,161	48,337	-14.8%	43,435	-5.2%	140,768	159,637	-11.8%
PJM NILL DA PEAK	514	5,521	-90.7%	8,693	-94.1%	16,882	7,848	115.1%
PJM DAYTON DA OFF-PEAK	0	9,555	-100.0%	63,660	-100.0%	211,995	13,305	1,493.3%
LA JET (OPIS) SWAP	1,350	2,312	-41.6%	2,215	-39.1%	6,310	5,412	16.6%
ULSD UP-DOWN BALMO SWP	3,835	3,675	4.4%	2,950	30.0%	14,390	7,510	91.6%
JET FUEL UP-DOWN BALMO CL	14,881	3,500	325.2%	3,330	346.9%	23,589	11,040	113.7%
EIA FLAT TAX ONHWAY DIESE	737	1,021	-27.8%	459	60.6%	2,682	4,901	-45.3%
ARGUS LLS VS. WTI (ARG) T	3,145	17,261	-81.8%	10,056	-68.7%	22,175	41,794	-46.9%
JAPAN NAPHTHA BALMO SWAP	30	175	-82.9%	47	-36.2%	127	267	-52.4%
NY 3.0% FUEL OIL (PLATTS	285	275	3.6%	300	-5.0%	1,460	600	143.3%
NY 2.2% FUEL OIL (PLATTS	0	44	-100.0%	0	0.0%	0	189	-100.0%
CAISO SP15 EZGNHUB5 MW P	0	0	-	0	0.0%	7,940	0	-
RBOB GASOLINE BALMO CLNDR	343	160	114.4%	184	86.4%	1,942	2,176	-10.8%
GASOLINE UP-DOWN BALMO SW	0	250	-100.0%	0	0.0%	0	810	-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	7,640	-100.0%	0	0.0%	0	11,606	-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	306	-100.0%	0	0.0%	0	759	-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	126,700	134,805	-6.0%	114,820	10.3%	944,905	364,640	159.1%
NYISO ZONE G 5MW D AH O P	30,840	82,560	-62.6%	109,600	-71.9%	212,400	179,910	18.1%
NYISO ZONE J 5MW D AH PK	2,340	1,075	117.7%	5,100	-54.1%	7,640	7,255	5.3%
NYISO ZONE J 5MW D AH O P	0	0	0.0%	109,600	-100.0%	109,600	93,600	17.1%
PJM COMED 5MW D AH PK	0	5,100	-100.0%	0	0.0%	2,125	5,100	-58.3%
PJM COMED 5MW D AH O PK	0	93,600	-100.0%	0	0.0%	38,590	93,600	-58.8%
NEPOOL INTR HUB 5MW D AH	7,860	22,837	-65.6%	155,760	-95.0%	163,720	47,907	241.7%
CIN HUB 5MW REAL TIME PK	3,345	16,111	-79.2%	630	431.0%	14,500	45,526	-68.2%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAR 2017	VOLUME MAR 2016	% CHG	VOLUME FEB 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Energy Futures								
CIN HUB 5MW D AH PK	0	0	0.0%	4,597	-100.0%	5,665	11,000	-48.5%
NYISO ZONE A 5MW D AH PK	0	430	-100.0%	665	-100.0%	6,705	430	1,459.3%
NYISO ZONE A 5MW D AH O P	0	97,920	-100.0%	0	0.0%	9,360	123,000	-92.4%
NEPOOL W CNT MASS 5MW D A	0	4,000	-100.0%	0	0.0%	0	4,000	-100.0%
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	640	-100.0%	0	0.0%	0	640	-100.0%
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	1,685	-100.0%	0	0.0%	0	1,685	-100.0%
NYISO ZONE G 5MW D AH PK	8,275	2,408	243.6%	5,850	41.5%	21,560	10,884	98.1%
PJM AD HUB 5MW REAL TIME	5,520	401,616	-98.6%	18,750	-70.6%	280,285	687,190	-59.2%
CIN HUB 5MW D AH O PK	70,200	0	0.0%	67,040	4.7%	137,240	138,920	-1.2%
CIN HUB 5MW REAL TIME O P	70,200	208,184	-66.3%	46,800	50.0%	135,040	558,704	-75.8%
RBOB PHY	4,380,339	3,723,592	17.6%	4,433,651	-1.2%	12,562,491	10,927,647	15.0%
SING FUEL	15	0	0.0%	0	0.0%	25	0	0.0%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	-	0	0	0.0%
RBOB VS HEATING OIL SWAP	1,475	856	72.3%	4,735	-68.8%	8,960	3,331	169.0%
NORTHEN NATURAL GAS DEMA	0	276	-100.0%	0	0.0%	0	363	-100.0%
HOUSTON SHIP CHANNEL INDE	0	0	0.0%	0	0.0%	0	0	0.0%
EUROPE JET KERO NWE CALSW	36	20	80.0%	0	0.0%	36	38	-5.3%
MINY WTI CRUDE OIL	305,868	267,886	14.2%	194,569	57.2%	725,302	964,634	-24.8%
NEW ENGLAND HUB PEAK DAIL	0	0	0.0%	0	0.0%	0	0	0.0%
ROCKIES KERN OPAL - NW IN	0	0	0.0%	0	0.0%	0	736	-100.0%
NATURAL GAS PHY	9,138,231	7,649,497	19.5%	8,635,144	5.8%	26,631,948	21,126,287	26.1%
APPALACHIAN COAL (PHY)	0	70	-100.0%	0	0.0%	0	70	-100.0%
WTI CALENDAR	32,679	35,954	-9.1%	39,636	-17.6%	112,772	98,866	14.1%
HENRY HUB BASIS SWAP	11,768	18,654	-36.9%	7,595	54.9%	25,103	74,883	-66.5%
DEMARC INDEX FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
WTS (ARGUS) VS WTI SWAP	3,705	425	771.8%	1,530	142.2%	10,389	4,220	146.2%
PREMIUM UNLEAD 10PPM FOB	5	15	-66.7%	10	-50.0%	21	108	-80.6%
CHICAGO UNL GAS PL VS RBO	0	300	-100.0%	0	0.0%	0	1,425	-100.0%
CRUDE OIL PHY	26,417,191	22,954,020	15.1%	20,527,728	28.7%	69,374,562	70,271,034	-1.3%
RBOB CALENDAR SWAP	5,537	3,923	41.1%	5,344	3.6%	22,141	14,771	49.9%
ISO NEW ENGLAND PK LMP	0	20	-100.0%	0	0.0%	10	20	-50.0%
LA CARB DIESEL (OPIS)	0	0	0.0%	0	0.0%	0	0	0.0%
CHICAGO ETHANOL SWAP	163,565	98,909	65.4%	85,241	91.9%	389,837	269,296	44.8%
NEW YORK ETHANOL SWAP	710	2,100	-66.2%	250	184.0%	1,875	7,750	-75.8%
GASOIL BULLET SWAP	0	0	-	0	0.0%	0	0	-
EURO PROPANE CIF ARA SWA	1,286	927	38.7%	1,185	8.5%	3,929	2,600	51.1%
JAPAN C&F NAPHTHA SWAP	1,400	1,224	14.4%	1,302	7.5%	3,884	3,792	2.4%
NYMEX ULSD VS NYMEX HO	0	0	0.0%	0	0.0%	0	0	0.0%
LA CARBOB GASOLINE(OPIS)S	250	1,050	-76.2%	150	66.7%	650	3,775	-82.8%
LA CARB DIESEL (OPIS) SWA	135	1,900	-92.9%	125	8.0%	535	2,217	-75.9%
JAPAN C&F NAPHTHA CRACK S	517	253	104.3%	138	274.6%	1,402	1,912	-26.7%
LLS (ARGUS) VS WTI SWAP	2,205	8,143	-72.9%	6,845	-67.8%	15,485	20,384	-24.0%
MINY RBOB GAS	4	6	-33.3%	4	0.0%	17	13	30.8%
RBOB GAS	1,520	1,695	-10.3%	1,730	-12.1%	5,060	4,045	25.1%

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Energy Futures								
RBOB CRACK SPREAD	335	793	-57.8%	430	-22.1%	1,619	7,283	-77.8%
RBOB UP-DOWN CALENDAR SW	0	0	0.0%	0	0.0%	0	9,203	-100.0%
NY HARBOR RESIDUAL FUEL 1	5,225	2,719	92.2%	2,336	123.7%	10,911	15,532	-29.8%
NY HARBOR HEAT OIL SWP	2,041	4,635	-56.0%	3,031	-32.7%	6,799	10,933	-37.8%
LA JET FUEL VS NYM NO 2 H	0	102	-100.0%	25	-100.0%	25	660	-96.2%
ANR OKLAHOMA	0	0	0.0%	0	0.0%	0	2,928	-100.0%
MICHIGAN BASIS	0	122	-100.0%	0	0.0%	2,592	3,747	-30.8%
Sumas Basis Swap	1,496	515	190.5%	970	54.2%	2,954	2,232	32.3%
NGPL MID-CONTINENT	0	904	-100.0%	744	-100.0%	744	13,600	-94.5%
TEXAS EASTERN ZONE M-3 BA	856	6,054	-85.9%	0	0.0%	7,547	24,803	-69.6%
PJM MONTHLY	120	40	200.0%	0	0.0%	120	654	-81.7%
NORTHERN NATURAL GAS VENTL	0	951	-100.0%	0	0.0%	0	1,609	-100.0%
DOMINION TRANSMISSION INC	8,127	15,487	-47.5%	7,921	2.6%	35,825	53,603	-33.2%
TCO BASIS SWAP	1,467	4,017	-63.5%	730	101.0%	2,348	13,323	-82.4%
CIG BASIS	186	1,277	-85.4%	0	0.0%	186	22,193	-99.2%
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	0	0.0%	0	0.0%	0	881	-100.0%
Transco Zone 3 Basis	0	0	0.0%	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	0	0.0%	0	0.0%	0	372	-100.0%
HENRY HUB INDEX SWAP FUTU	9,630	18,654	-48.4%	7,595	26.8%	23,525	68,806	-65.8%
WAHA INDEX SWAP FUTURE	0	840	-100.0%	0	0.0%	0	1,460	-100.0%
GULF COAST GASOLINE CLNDR	0	0	0.0%	0	0.0%	0	1,300	-100.0%
EUROPE NAPHTHA CALSWAP	2,965	1,581	87.5%	2,581	14.9%	8,309	3,311	151.0%
EUROPE 1% FUEL OIL RDAM C	10	0	0.0%	0	0.0%	10	101	-90.1%
EUROPE 3.5% FUEL OIL RDAM	11,052	6,763	63.4%	9,066	21.9%	32,510	20,860	55.8%
EUROPE 3.5% FUEL OIL MED	192	358	-46.4%	60	220.0%	1,034	1,197	-13.6%
PANHANDLE BASIS SWAP FUTU	0	3,874	-100.0%	0	0.0%	48	20,583	-99.8%
SAN JUAN BASIS SWAP	0	1,040	-100.0%	0	0.0%	0	9,656	-100.0%
SOCAL BASIS SWAP	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE 6 BASIS SWAP	302	2,187	-86.2%	428	-29.4%	2,870	3,458	-17.0%
NYISO A	0	0	0.0%	0	0.0%	0	0	0.0%
NYISO J	0	86	-100.0%	0	0.0%	0	86	-100.0%
GULF COAST JET VS NYM 2 H	57,956	36,505	58.8%	48,121	20.4%	149,226	96,447	54.7%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	-	0	0	0.0%
EURO 3.5% FUEL OIL SPREAD	571	692	-17.5%	276	106.9%	1,644	1,997	-17.7%
GASOIL CALENDAR SWAP	0	48	-100.0%	6	-100.0%	18	68	-73.5%
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	14,330	10,721	33.7%	7,583	89.0%	38,843	83,796	-53.6%
BRENT FINANCIAL FUTURES	2,220	395	462.0%	212	947.2%	11,282	2,650	325.7%
WTI-BRENT BULLET SWAP	200	0	0.0%	0	0.0%	404	0	0.0%
WTI-BRENT CALENDAR SWAP	4,052	7,007	-42.2%	8,241	-50.8%	27,632	37,592	-26.5%
DATED TO FRONTLINE BRENT	0	0	0.0%	300	-100.0%	3,810	3,040	25.3%
ICE BRENT DUBAI SWAP	7,650	10	76,400.0%	4,991	53.3%	24,433	10	244,230.0%
GASOIL CRACK SPREAD CALEN	5,780	1,640	252.4%	9,315	-37.9%	24,083	3,588	571.2%
EUROPEAN NAPHTHA CRACK SP	8,142	3,506	132.2%	6,528	24.7%	23,731	10,821	119.3%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAR 2017	VOLUME MAR 2016	% CHG	VOLUME FEB 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Energy Futures								
EURO GASOIL 10PPM VS ICE	15	90	-83.3%	15	0.0%	198	175	13.1%
JET CIF NWE VS ICE	220	86	155.8%	0	0.0%	290	185	56.8%
JET BARGES VS ICE GASOIL	0	0	0.0%	0	0.0%	0	22	-100.0%
SINGAPORE GASOIL VS ICE	17,429	1,275	1,267.0%	12,296	41.7%	39,420	3,630	986.0%
NATURAL GAS PEN SWP	119,562	138,870	-13.9%	117,629	1.6%	358,620	359,756	-0.3%
WESTERN RAIL DELIVERY PRB	120	1,761	-93.2%	225	-46.7%	540	3,461	-84.4%
EASTERN RAIL DELIVERY CSX	749	987	-24.1%	690	8.6%	3,014	3,087	-2.4%
EUROPE DATED BRENT SWAP	374	150	149.3%	0	0.0%	416	11,778	-96.5%
TC5 RAS TANURA TO YOKOHAM	0	0	0.0%	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	40	-100.0%	0	0.0%	0	40	-100.0%
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	276	346	-20.2%	277	-0.4%	968	1,738	-44.3%
EAST/WEST FUEL OIL SPREAD	0	0	0.0%	55	-100.0%	896	36	2,388.9%
SINGAPORE 380CST FUEL OIL	11,812	7,651	54.4%	11,287	4.7%	40,571	16,926	139.7%
SINGAPORE JET KEROSENE SW	940	865	8.7%	2,472	-62.0%	4,644	1,740	166.9%
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	552	-100.0%	0	0.0%	0	552	-100.0%
TRANSCO ZONE4 BASIS SWAP	642	578	11.1%	856	-25.0%	5,488	6,650	-17.5%
ANR LOUISIANA BASIS SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
TENNESSEE 500 LEG BASIS S	428	0	0.0%	0	0.0%	428	0	0.0%
TENNESSEE ZONE 0 BASIS SW	0	428	-100.0%	0	0.0%	0	788	-100.0%
TRANSCO ZONE 6 INDEX	0	2,230	-100.0%	856	-100.0%	856	2,834	-69.8%
CINERGY HUB OFF-PEAK MONT	0	0	0.0%	0	0.0%	0	60	-100.0%
GULF COAST ULSD CALENDAR	214	906	-76.4%	411	-47.9%	1,030	3,054	-66.3%
GULF COAST ULSD CRACK SPR	1,000	225	344.4%	0	0.0%	1,000	1,950	-48.7%
HENRY HUB SWAP	175,061	505,209	-65.3%	137,978	26.9%	459,138	1,663,295	-72.4%
DUBAI CRUDE OIL CALENDAR	5,490	289	1,799.7%	3,215	70.8%	25,204	2,871	777.9%
USGC UNL 87 CRACK SPREAD	0	25	-100.0%	0	0.0%	0	175	-100.0%
NYH NO 2 CRACK SPREAD CAL	2,240	1,196	87.3%	200	1,020.0%	5,981	4,042	48.0%
NO 2 UP-DOWN SPREAD CALEN	300	0	0.0%	675	-55.6%	2,210	2,275	-2.9%
SINGAPORE MOGAS 92 UNLEAD	0	860	-100.0%	82	-100.0%	107	885	-87.9%
ETHANOL T2 FOB ROTT INCL DU	2,917	1,795	62.5%	3,954	-26.2%	11,305	5,566	103.1%
SINGAPORE MOGAS 92 UNLEAD	5,482	7,400	-25.9%	4,892	12.1%	26,876	20,724	29.7%
PROPANE NON-LDH MT. BEL (OF	10,035	8,098	23.9%	8,009	25.3%	31,451	23,056	36.4%
PROPANE NON-LDH MB (OPIS) B	520	0	0.0%	1,005	-48.3%	3,329	949	250.8%
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	0	0.0%	0	0.0%	0	25	-100.0%
FUEL OIL (PLATS) CAR CM	0	33	-100.0%	0	0.0%	0	161	-100.0%
FUEL OIL (PLATS) CAR CN	0	36	-100.0%	0	0.0%	0	54	-100.0%
NY ULSD (ARGUS) VS HEATING	1,060	489	116.8%	257	312.5%	6,772	2,530	167.7%
PJM PECO ZONE5MW PEAK CAL	0	0	0.0%	0	0.0%	0	0	0.0%
IN DELIVERY MONTH EUA	0	2,000	-100.0%	0	0.0%	0	12,500	-100.0%

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CMEG Exchange Volume Report - Monthly

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Energy Futures								
DATED BRENT (PLATTS) DAILY S	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO OUTRIGHT EURO	8,251	10,119	-18.5%	6,778	21.7%	23,927	26,731	-10.5%
GAS EURO-BOB OXY NWE BARG	24,787	13,181	88.1%	20,191	22.8%	66,141	49,905	32.5%
GAS EURO-BOB OXY NWE BARG	8,205	5,889	39.3%	7,388	11.1%	23,618	23,520	0.4%
PREM UNL GAS 10PPM RDAM F	7	0	0.0%	0	0.0%	7	2	250.0%
PREM UNL GAS 10PPM RDAM F	11	78	-85.9%	21	-47.6%	32	110	-70.9%
MONT BELVIEU NORMAL BUTAN	37,483	33,712	11.2%	28,112	33.3%	94,345	81,066	16.4%
MONT BELVIEU ETHANE 5 DECI	22,464	40,182	-44.1%	44,559	-49.6%	114,688	95,564	20.0%
MONT BELVIEU LDH PROPANE 5	112,047	82,776	35.4%	96,086	16.6%	314,314	265,519	18.4%
EUROPEAN GASOIL (ICE)	3,779	283,494	-98.7%	2,740	37.9%	9,004	1,110,151	-99.2%
ERCOT NORTH ZMCP5 5MW OF	0	0	0.0%	0	0.0%	0	0	0.0%
ERCOT NORTH ZMCP5 5MW OF	0	0	0.0%	0	0.0%	0	4,280	-100.0%
ERCOT NORTH ZMCP5 5MW PE	400	0	0.0%	0	0.0%	830	235	253.2%
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	0.0%	0	0	0.0%
MONT BELVIEU NORMAL BUTAN	1,750	492	255.7%	823	112.6%	3,797	2,215	71.4%
MONT BELVIEU ETHANE OPIS B	75	150	-50.0%	660	-88.6%	1,725	415	315.7%
MONT BELVIEU NATURAL GASO	210	272	-22.8%	160	31.2%	1,216	625	94.6%
MONT BELVIEU LDH PROPANE C	774	1,118	-30.8%	3,569	-78.3%	7,710	1,889	308.2%
CONWAY NORMAL BUTANE (OPI	1,632	0	0.0%	695	134.8%	2,429	75	3,138.7%
CONWAY NATURAL GASOLINE (612	18	3,300.0%	154	297.4%	851	841	1.2%
CONWAY PROPANE 5 DECIMALS	8,221	5,554	48.0%	7,741	6.2%	26,377	17,641	49.5%
PETROCHEMICALS	4,090	7,567	-45.9%	2,682	52.5%	10,366	14,251	-27.3%
MONT BELVIEU NATURAL GASO	4,348	8,338	-47.9%	3,878	12.1%	16,279	30,536	-46.7%
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	369	2,180	-83.1%	1,298	-71.6%	5,184	3,971	30.5%
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	1,875	1,690	10.9%	1,741	7.7%	6,395	7,395	-13.5%
HEATING OIL CRCK SPRD BAL	0	0	-	0	0.0%	0	0	-
CHICAGO ULSD PL VS HO SPR	105	250	-58.0%	311	-66.2%	681	1,050	-35.1%
PETRO CRK&SPRD EURO	10,404	5,789	79.7%	8,017	29.8%	29,537	21,183	39.4%
GRP THREE UNL GS (PLT) VS	925	710	30.3%	370	150.0%	1,739	3,990	-56.4%
CRUDE OIL OUTRIGHTS	13,820	4,981	177.5%	9,137	51.3%	47,848	20,463	133.8%
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	0	0.0%	0	0.0%	0	23,480	-100.0%
HEATING OIL BALMO CLNDR S	175	0	0.0%	0	0.0%	175	175	0.0%
FREIGHT MARKETS	106	48	120.8%	54	96.3%	285	655	-56.5%
PLASTICS	365	390	-6.4%	570	-36.0%	1,395	1,300	7.3%
ELEC FINSETTLED	0	0	0.0%	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	740	50	1,380.0%	250	196.0%	1,174	97	1,110.3%
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	21,603	11,798	83.1%	17,939	20.4%	56,707	37,468	51.3%

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Energy Futures								
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	4,905	1,515	223.8%	2,180	125.0%	16,270	3,354	385.1%
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	150	100	50.0%	30	400.0%	260	298	-12.8%
PETRO CRCKS & SPRDS NA	40,297	31,995	25.9%	36,445	10.6%	126,907	97,754	29.8%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
NAT GAS BASIS SWAP	0	2,350	-100.0%	856	-100.0%	1,284	6,248	-79.4%
MCCLOSKEY RCH BAY COAL	5,650	24,414	-76.9%	4,038	39.9%	20,358	83,383	-75.6%
NGPL TEX/OK	800	1,087	-26.4%	0	0.0%	800	18,076	-95.6%
MNC FUT	5,725	4,272	34.0%	4,089	40.0%	13,601	12,161	11.8%
MCCLOSKEY ARA ARGS COAL	49,804	191,447	-74.0%	47,343	5.2%	174,327	631,016	-72.4%
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	10	20	-50.0%	155	-93.5%	350	4,210	-91.7%
INDIANA MISO	0	0	0.0%	0	0.0%	0	0	0.0%
SINGAPORE GASOIL	5,926	3,726	59.0%	6,525	-9.2%	17,388	10,324	68.4%
PETRO CRCKS & SPRDS ASIA	64	0	0.0%	0	0.0%	369	1,050	-64.9%
EMMISSIONS	0	0	0.0%	0	-	0	0	0.0%
PJM ATSI ELEC	0	0	0.0%	49,350	-100.0%	49,350	0	0.0%
PETROLEUM PRODUCTS ASIA	2,151	1,513	42.2%	1,644	30.8%	5,432	3,581	51.7%
NYISO CAPACITY	1,006	654	53.8%	818	23.0%	2,176	1,110	96.0%
AUSTRALIAN COKE COAL	136	390	-65.1%	374	-63.6%	819	960	-14.7%
PETROLEUM PRODUCTS	2,550	602	323.6%	2,964	-14.0%	10,623	2,571	313.2%
EURO-DENOMINATED PETRO P	0	0	0.0%	400	-100.0%	900	70	1,185.7%
COAL SWAP	410	190	115.8%	145	182.8%	665	1,567	-57.6%
MGN1 SWAP FUT	120	103	16.5%	135	-11.1%	452	545	-17.1%
NATURAL GAS INDEX	600	610	-1.6%	0	0.0%	656	610	7.5%
INDONESIAN COAL	0	15	-100.0%	5	-100.0%	5	60	-91.7%
UCM FUT	30	25	20.0%	11	172.7%	61	100	-39.0%
NEW YORK HUB ZONE J PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
MICHIGAN MISO	0	0	0.0%	62,235	-100.0%	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	162	0	0.0%	0	0.0%	162	60	170.0%
TENN 800 LEG NAT GAS INDE	0	1,037	-100.0%	0	0.0%	0	1,037	-100.0%
NEPOOL RHODE IL 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
DY EURO 3.5% FUEL OI RDA	0	0	0.0%	0	0.0%	1,500	0	0.0%
NATURAL GAS FIXED PRICE SW	0	0	0.0%	0	0.0%	0	0	0.0%
MINI GAS EUROBOB OXY NWE A	463	244	89.8%	206	124.8%	1,136	1,137	-0.1%
NY HARBOR LOW SULPUR GAS	975	225	333.3%	195	400.0%	1,828	1,125	62.5%
MINI RBOB V. EBOB(ARGUS) NW	1,854	1,480	25.3%	1,784	3.9%	6,509	3,311	96.6%
MINI RBOB V. EBOBARG NWE BF	0	0	0.0%	230	-100.0%	946	696	35.9%
CANADIAN LIGHT SWEET OIL	360	285	26.3%	615	-41.5%	2,265	3,210	-29.4%
ELEC WEST POWER PEAK	0	0	-	0	0.0%	1,540	0	-
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC ERCOT DLY OFF PK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC WEST POWER OFF-PEAK	0	0	-	0	0.0%	0	0	-

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Energy Futures								
3.5% FUEL OIL CIF BALMO S	5	50	-90.0%	90	-94.4%	120	115	4.3%
SUMAS NAT GAS PLATTS FIXED	0	0	0.0%	0	0.0%	0	0	0.0%
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	0.0%	0	0	-
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	35	50	-30.0%	300	-88.3%	350	50	600.0%
NATURAL GAS	0	0	0.0%	0	0.0%	0	500	-100.0%
PGE CITYGATE PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
N ROCKIES PIPE SWAP	450	720	-37.5%	606	-25.7%	1,056	720	46.7%
HUSTN SHIP CHNL PIPE SWP	0	0	0.0%	0	0.0%	0	0	0.0%
SAN JUAN PIPE SWAP	270	0	0.0%	360	-25.0%	630	0	0.0%
SOCAL PIPE SWAP	0	0	0.0%	0	0.0%	0	10,000	-100.0%
PANHANDLE PIPE SWAP	2,880	0	-	0	-	2,880	0	-
BRENT OIL LAST DAY	25,572	7,133	258.5%	23,971	6.7%	64,978	30,519	112.9%
BRENT CALENDAR SWAP	0	1,551	-100.0%	1,962	-100.0%	1,962	2,061	-4.8%
SINGAPORE JET FUEL CALEND	0	0	0.0%	0	0.0%	0	0	0.0%
ROTTERDAM 3.5%FUEL OIL CL	0	240	-100.0%	0	0.0%	0	280	-100.0%
SINGAPORE FUEL OIL 180 CS	0	0	0.0%	0	-	0	0	0.0%
HEATING OIL PHY	29,666	58,212	-49.0%	27,479	8.0%	80,058	174,793	-54.2%
HENRY HUB FINANCIAL LAST	2,754	1,184	132.6%	5,973	-53.9%	12,661	4,091	209.5%
RBOB PHY	24,272	47,042	-48.4%	17,310	40.2%	57,778	137,479	-58.0%
NATURAL GAS PHY	2,577,956	2,160,968	19.3%	2,522,076	2.2%	8,028,723	6,896,036	16.4%
CRUDE OIL APO	22,443	25,383	-11.6%	41,094	-45.4%	97,690	66,027	48.0%
NATURAL GAS 3 M CSO FIN	8,700	28,256	-69.2%	4,275	103.5%	13,900	36,057	-61.4%
NATURAL GAS 1 M CSO FIN	17,700	2,500	608.0%	10,800	63.9%	56,000	28,230	98.4%
WTI CRUDE OIL 1 M CSO FI	71,700	233,050	-69.2%	48,100	49.1%	172,100	609,472	-71.8%
CRUDE OIL PHY	5,243,846	3,665,686	43.1%	2,751,606	90.6%	11,080,338	12,350,511	-10.3%
RBOB CALENDAR SWAP	105	0	0.0%	300	-65.0%	1,565	1,173	33.4%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	0.0%	0	0	-
NY HARBOR HEAT OIL SWP	2,504	3,844	-34.9%	2,284	9.6%	9,053	21,592	-58.1%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	0	0.0%
WTI-BRENT BULLET SWAP	39,600	19,275	105.4%	31,920	24.1%	159,860	100,090	59.7%
HO 1 MONTH CLNDR OPTIONS	0	700	-100.0%	0	0.0%	0	4,700	-100.0%
NG HH 3 MONTH CAL	0	0	0.0%	0	0.0%	0	250	-100.0%
CRUDE OIL 1MO	216,101	261,051	-17.2%	120,800	78.9%	539,983	649,238	-16.8%
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	0	0	0.0%	300	-100.0%	300	0	0.0%
NYISO ZONE G 5MW PEAK OPTI	0	0	0.0%	8,600	-100.0%	19,830	0	0.0%
PETROCHEMICALS	397	2,130	-81.4%	1,210	-67.2%	3,707	7,235	-48.8%
NATURAL GAS OPTION ON CALE	3,160	2,100	50.5%	120	2,533.3%	3,680	11,338	-67.5%
ELEC MISO PEAK	820	0	0.0%	0	0.0%	820	0	0.0%

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CMEG Exchange Volume Report - Monthly

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Energy Options								
EUROPEAN JET KEROSENE NW	0	0	0.0%	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	20,120	350	5,648.6%	7,800	157.9%	33,870	4,100	726.1%
ELECTRICITY OFF PEAK	0	0	0.0%	0	-	0	0	0.0%
ELEC FINSETTLED	0	44	-100.0%	0	0.0%	0	74	-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	1,175	550	113.6%	2,050	-42.7%	3,225	550	486.4%
ETHANOL SWAP	5,287	4,078	29.6%	4,240	24.7%	16,567	14,272	16.1%
CRUDE OIL CALNDR STRIP	0	0	0.0%	0	-	0	0	0.0%
GASOIL CRACK SPREAD AVG PR	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 2 M CSO FIN	2,000	0	0.0%	250	700.0%	2,750	1,000	175.0%
MCCLOSKEY RCH BAY COAL	0	900	-100.0%	0	0.0%	0	900	-100.0%
MCCLOSKEY ARA ARGS COAL	540	1,230	-56.1%	0	0.0%	540	5,790	-90.7%
SHORT TERM	1,425	2,675	-46.7%	2,615	-45.5%	6,375	10,690	-40.4%
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	7,350	7,940	-7.4%	9,920	-25.9%	24,545	21,792	12.6%
COAL API4 INDEX	0	500	-100.0%	0	0.0%	0	1,250	-100.0%
COAL API2 INDEX	1,750	27,500	-93.6%	1,371	27.6%	4,516	90,434	-95.0%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	0.0%	0	0	0.0%
COAL SWAP	45	40	12.5%	60	-25.0%	225	371	-39.4%
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%
GASOLINE	0	872	-100.0%	0	0.0%	0	872	-100.0%
PJM WES HUB PEAK CAL MTH	220	2,100	-89.5%	600	-63.3%	2,060	10,440	-80.3%
PJM WES HUB PEAK LMP 50MW	1,710	1,200	42.5%	5,135	-66.7%	8,167	1,200	580.6%
LLS CRUDE OIL	1,800	1,200	50.0%	3,300	-45.5%	5,100	2,700	88.9%
PJM ELECTRIC	0	0	0.0%	0	-	0	0	0.0%
FX Futures								
AUSTRALIAN DOLLAR	2,317,469	2,288,824	1.3%	1,504,092	54.1%	5,621,522	6,445,831	-12.8%
BRITISH POUND	3,110,339	2,574,369	20.8%	1,975,111	57.5%	7,576,811	6,518,407	16.2%
BRAZIL REAL	85,078	131,342	-35.2%	92,110	-7.6%	265,664	258,888	2.6%
CANADIAN DOLLAR	1,726,087	1,748,094	-1.3%	1,093,855	57.8%	4,225,695	5,030,034	-16.0%
E-MINI EURO FX	102,324	96,909	5.6%	70,152	45.9%	260,691	296,494	-12.1%
EURO FX	5,810,912	5,453,872	6.5%	3,667,043	58.5%	13,806,367	14,090,634	-2.0%
E-MINI JAPANESE YEN	36,620	28,878	26.8%	24,559	49.1%	98,320	114,593	-14.2%
JAPANESE YEN	4,044,250	3,022,323	33.8%	2,739,911	47.6%	10,628,164	10,657,237	-0.3%
MEXICAN PESO	1,323,286	1,065,809	24.2%	717,252	84.5%	3,133,231	3,333,428	-6.0%
NEW ZEALND DOLLAR	637,988	494,360	29.1%	418,640	52.4%	1,594,128	1,294,215	23.2%
NKR/USD CROSS RATE	5,961	2,959	101.5%	810	635.9%	7,545	4,699	60.6%
RUSSIAN RUBLE	89,092	46,719	90.7%	21,293	318.4%	135,215	107,983	25.2%
S.AFRICAN RAND	90,618	20,444	343.2%	39,547	129.1%	164,978	41,779	294.9%
SWISS FRANC	598,450	531,230	12.7%	372,024	60.9%	1,444,801	1,497,416	-3.5%
AD/CD CROSS RATES	9	6	50.0%	1	800.0%	15	30	-50.0%

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CMEG Exchange Volume Report - Monthly

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FX Futures								
AD/JY CROSS RATES	4,907	4,259	15.2%	1,262	288.8%	7,855	17,245	-54.5%
AD/NE CROSS RATES	39	114	-65.8%	25	56.0%	74	297	-75.1%
BP/JY CROSS RATES	3,069	1,334	130.1%	1,250	145.5%	6,784	4,902	38.4%
BP/SF CROSS RATES	20	9	122.2%	0	0.0%	20	35	-42.9%
CD/JY CROSS RATES	276	3	9,100.0%	0	0.0%	278	9	2,988.9%
EC/AD CROSS RATES	10,163	2,088	386.7%	551	1,744.5%	11,055	5,509	100.7%
EC/CD CROSS RATES	6,297	3,252	93.6%	1,571	300.8%	10,208	9,089	12.3%
EC/NOK CROSS RATES	36	2	1,700.0%	41	-12.2%	115	5	2,200.0%
EC/SEK CROSS RATES	969	713	35.9%	63	1,438.1%	1,102	811	35.9%
EFX/BP CROSS RATES	122,463	134,906	-9.2%	33,623	264.2%	197,480	280,691	-29.6%
EFX/JY CROSS RATES	86,551	71,908	20.4%	32,459	166.6%	151,574	158,282	-4.2%
EFX/SF CROSS RATES	73,667	50,926	44.7%	18,135	306.2%	110,659	115,730	-4.4%
SF/JY CROSS RATES	0	0	-	0	0.0%	32	0	-
SKR/USD CROSS RATES	5,628	2,949	90.8%	855	558.2%	7,584	4,912	54.4%
HUNGARIAN FORINT (US)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	1,236	476	159.7%	607	103.6%	2,592	1,692	53.2%
POLISH ZLOTY (EC)	10	4,934	-99.8%	3	233.3%	64	11,609	-99.4%
SHEKEL	0	0	0.0%	0	-	0	0	0.0%
RMB USD	71	1,004	-92.9%	36	97.2%	159	2,138	-92.6%
KOREAN WON	103	49	110.2%	32	221.9%	137	71	93.0%
TURKISH LIRA	2,737	2	136,750.0%	94	2,811.7%	3,911	2	195,450.0%
TURKISH LIRA (EU)	0	0	0.0%	0	-	0	0	0.0%
E-MICRO EUR/USD	268,627	347,983	-22.8%	238,566	12.6%	829,899	1,112,205	-25.4%
E-MICRO GBP/USD	61,656	55,610	10.9%	56,177	9.8%	195,630	167,937	16.5%
E-MICRO USD/CAD	0	13	-100.0%	0	0.0%	0	15	-100.0%
E-MICRO USD/CHF	0	1	-100.0%	0	0.0%	0	1	-100.0%
E-MICRO USD/JPY	0	2	-100.0%	0	0.0%	0	2	-100.0%
E-MICRO AUD/USD	99,871	91,810	8.8%	82,857	20.5%	261,913	260,681	0.5%
MICRO CHF/USD	1,153	4,332	-73.4%	714	61.5%	2,753	8,421	-67.3%
INDIAN RUPEE	36,814	9,754	277.4%	25,628	43.6%	84,735	32,447	161.1%
USDZAR	0	0	0.0%	0	0.0%	0	4	-100.0%
E-MICRO JPY/USD	43,836	24,557	78.5%	49,697	-11.8%	161,713	83,672	93.3%
FCXRX	1,599	0	-	601	166.1%	4,202	0	-
CHINESE RENMINBI (CNH)	1,490	1,725	-13.6%	1,762	-15.4%	5,332	5,835	-8.6%
E-MICRO USD/CNH	0	10	-100.0%	0	0.0%	0	48	-100.0%
E-MICRO INR/USD	2,564	888	188.7%	1,545	66.0%	6,755	1,501	350.0%
E-MICRO CAD/USD	16,895	19,721	-14.3%	11,838	42.7%	43,347	54,256	-20.1%

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CMEG Exchange Volume Report - Monthly

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FX Options								
AUSTRALIAN DOLLAR	46,144	144,165	-68.0%	43,614	5.8%	133,705	424,431	-68.5%
BRITISH POUND	38,286	201,429	-81.0%	103,532	-63.0%	227,985	661,853	-65.6%
CANADIAN DOLLAR	27,977	141,751	-80.3%	37,156	-24.7%	108,862	571,373	-80.9%
EURO FX	193,300	878,013	-78.0%	238,268	-18.9%	647,424	2,688,333	-75.9%
JAPANESE YEN	93,526	282,638	-66.9%	166,413	-43.8%	376,369	1,004,364	-62.5%
MEXICAN PESO	1,202	1,382	-13.0%	3,873	-69.0%	17,001	7,762	119.0%
NEW ZEALND DOLLAR	0	0	0.0%	0	-	0	0	0.0%
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	0	1,017	-100.0%
SWISS FRANC	569	5,724	-90.1%	1,806	-68.5%	3,677	24,382	-84.9%
JAPANESE YEN (EU)	12	331	-96.4%	4	200.0%	105	2,129	-95.1%
EURO FX (EU)	122	2,692	-95.5%	29	320.7%	206	12,890	-98.4%
SWISS FRANC (EU)	1	0	-	0	-	1	0	-
CANADIAN DOLLAR (EU)	9	458	-98.0%	14	-35.7%	41	1,506	-97.3%
BRITISH POUND (EU)	167	1,670	-90.0%	389	-57.1%	625	5,187	-88.0%
AUSTRALIAN DLR (EU)	0	0	0.0%	0	0.0%	2	917	-99.8%
GBP/USD PQO 2pm Fix	178,057	0	-	87,094	104.4%	400,834	0	-
CAD/USD PQO 2pm Fix	94,842	0	-	52,497	80.7%	227,864	0	-
EUR/USD PQO 2pm Fix	509,421	0	-	226,623	124.8%	1,067,701	0	-
JPY/USD PQO 2pm Fix	300,496	0	-	135,643	121.5%	684,938	0	-
CHF/USD PQO 2pm Fix	2,142	0	-	1,728	24.0%	6,861	0	-
AUD/USD PQO 2pm Fix	114,450	0	-	51,267	123.2%	224,124	0	-

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CMEG Exchange Volume Report - Monthly

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Commodities and Alternative Investments								
Futures								
CORN	6,001,755	6,061,119	-1.0%	8,379,264	-28.4%	20,292,241	19,797,660	2.5%
SOYBEAN	3,836,984	4,455,318	-13.9%	5,197,111	-26.2%	12,794,788	13,505,182	-5.3%
SOYBEAN MEAL	1,854,395	1,696,459	9.3%	2,157,153	-14.0%	5,870,047	5,299,565	10.8%
SOYBEAN OIL	2,421,635	1,866,019	29.8%	2,737,552	-11.5%	7,160,816	5,890,172	21.6%
OATS	13,180	14,663	-10.1%	16,691	-21.0%	45,000	55,840	-19.4%
ROUGH RICE	12,224	16,050	-23.8%	37,781	-67.6%	62,095	66,451	-6.6%
MINI CORN	7,294	8,523	-14.4%	10,719	-32.0%	26,242	22,214	18.1%
MINI SOYBEAN	14,214	19,640	-27.6%	20,522	-30.7%	55,963	41,710	34.2%
MINI WHEAT	4,179	5,300	-21.2%	6,697	-37.6%	16,163	13,934	16.0%
LIVE CATTLE	1,552,181	1,187,388	30.7%	958,357	62.0%	3,811,405	3,271,234	16.5%
FEEDER CATTLE	303,851	245,203	23.9%	229,093	32.6%	736,853	634,716	16.1%
LEAN HOGS	963,173	797,006	20.8%	742,428	29.7%	2,552,899	2,107,657	21.1%
LUMBER	14,942	16,933	-11.8%	20,115	-25.7%	46,457	44,688	4.0%
MILK	33,774	19,533	72.9%	28,001	20.6%	89,214	60,876	46.6%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,344	6,950	-23.1%	8,925	-40.1%	19,261	19,303	-0.2%
BUTTER CS	4,175	3,299	26.6%	2,622	59.2%	9,190	10,742	-14.4%
CLASS IV MILK	1,727	208	730.3%	2,601	-33.6%	4,962	1,450	242.2%
DRY WHEY	2,708	702	285.8%	3,035	-10.8%	8,583	3,739	129.6%
GSCI EXCESS RETURN FUT	97,730	76,259	28.2%	2,310	4,130.7%	101,630	79,338	28.1%
GOLDMAN SACHS	35,829	27,365	30.9%	33,168	8.0%	105,728	82,982	27.4%
ETHANOL	18,607	15,335	21.3%	15,630	19.0%	53,139	41,409	28.3%
HDD WEATHER	0	0	0.0%	150	-100.0%	950	428	122.0%
CDD WEATHER	25,000	0	0.0%	0	0.0%	25,000	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	250	750	-66.7%	0	0.0%	250	750	-66.7%
HDD WEATHER EUROPEAN	0	100	-100.0%	100	-100.0%	400	600	-33.3%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HDD EURO SEASONAL STRIP	0	50	-100.0%	0	0.0%	0	50	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	0	0	-
HOUSING INDEX	14	2	600.0%	8	75.0%	47	19	147.4%
DOW-UBS COMMOD INDEX	136,505	62,205	119.4%	16,353	734.7%	172,615	104,481	65.2%
COTTON	2	6	-66.7%	0	0.0%	3	280	-98.9%
COCOA TAS	32	61	-47.5%	12	166.7%	50	688	-92.7%
COFFEE	0	21	-100.0%	0	0.0%	0	66	-100.0%
SUGAR 11	1	12	-91.7%	3	-66.7%	18	182	-90.1%
USD CRUDE PALM OIL	520	0	-	40	1,200.0%	1,004	0	-
CASH-SETTLED CHEESE	15,848	12,012	31.9%	12,092	31.1%	37,014	34,286	8.0%
FERTILIZER PRODUCS	1,665	1,905	-12.6%	1,395	19.4%	4,680	8,460	-44.7%
S&P GSCI ENHANCED ER SWAP	34,066	26,144	30.3%	0	0.0%	34,066	26,144	30.3%
CHI WHEAT	2,293,929	2,084,520	10.0%	3,190,917	-28.1%	7,869,367	7,129,942	10.4%
KC WHEAT	832,417	621,435	34.0%	1,056,183	-21.2%	2,740,693	2,020,219	35.7%
DJ_UBS ROLL SELECT INDEX FU	2,140	664	222.3%	164	1,204.9%	2,632	747	252.3%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
PALM OIL	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	8,720	14,920	-41.6%	12,712	-31.4%	28,924	28,364	2.0%

**Commodities and
Alternative Investments**
Options

CORN	2,053,664	1,771,842	15.9%	1,834,259	12.0%	5,282,847	4,336,876	21.8%
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CMEG Exchange Volume Report - Monthly

	VOLUME MAR 2017	VOLUME MAR 2016	% CHG	VOLUME FEB 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Commodities and Alternative Investments								
Options								
SOYBEAN	1,582,653	1,840,324	-14.0%	1,160,850	36.3%	3,951,338	4,249,167	-7.0%
SOYBEAN MEAL	210,998	167,545	25.9%	144,191	46.3%	548,804	462,425	18.7%
SOYBEAN OIL	233,751	269,964	-13.4%	155,196	50.6%	531,751	578,340	-8.1%
SOYBEAN CRUSH	85	546	-84.4%	5	1,600.0%	190	1,888	-89.9%
OATS	1,133	1,351	-16.1%	955	18.6%	3,694	3,120	18.4%
ROUGH RICE	838	1,971	-57.5%	1,181	-29.0%	3,562	6,747	-47.2%
WHEAT	63	0	0.0%	0	0.0%	63	0	0.0%
LIVE CATTLE	309,699	434,680	-28.8%	212,180	46.0%	781,586	1,187,425	-34.2%
FEEDER CATTLE	45,340	37,587	20.6%	19,848	128.4%	94,078	99,576	-5.5%
LEAN HOGS	199,306	128,286	55.4%	194,704	2.4%	531,678	424,418	25.3%
LUMBER	996	958	4.0%	1,329	-25.1%	3,421	3,030	12.9%
MILK	46,341	22,085	109.8%	34,389	34.8%	116,186	66,349	75.1%
MLK MID	69	39	76.9%	45	53.3%	310	123	152.0%
NFD MILK	4,368	2,418	80.6%	7,885	-44.6%	17,192	13,134	30.9%
BUTTER CS	810	832	-2.6%	825	-1.8%	3,747	4,931	-24.0%
CLASS IV MILK	1,326	329	303.0%	2,186	-39.3%	4,474	951	370.5%
DRY WHEY	428	65	558.5%	196	118.4%	1,285	208	517.8%
HDD WEATHER	0	0	0.0%	1,000	-100.0%	1,250	0	0.0%
CDD WEATHER	47,000	0	0.0%	0	0.0%	47,000	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CDD SEASONAL STRIP	1,000	13,500	-92.6%	0	0.0%	1,000	13,500	-92.6%
HDD WEATHER EUROPEAN	0	0	0.0%	1,500	-100.0%	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	6	0	-	18	-66.7%	24	0	-
CORN NEARBY+2 CAL SPRD	10	950	-98.9%	980	-99.0%	2,430	4,313	-43.7%
SOYBN NEARBY+2 CAL SPRD	100	300	-66.7%	210	-52.4%	760	350	117.1%
WHEAT NEARBY+2 CAL SPRD	938	6,626	-85.8%	1,648	-43.1%	3,752	18,207	-79.4%
JULY-DEC CORN CAL SPRD	2,400	6,050	-60.3%	600	300.0%	3,300	12,096	-72.7%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	19,454	3,158	516.0%	10,118	92.3%	42,879	7,092	504.6%
JULY-DEC WHEAT CAL SPRD	800	1,298	-38.4%	0	0.0%	1,150	10,495	-89.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	0.0%	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	129	-100.0%	0	0.0%	64	129	-50.4%
LV CATL CSO	59	0	0.0%	427	-86.2%	855	25	3,320.0%
SOYMEAL NEARBY+2 CAL SPRD	0	2,475	-100.0%	0	0.0%	0	2,475	-100.0%
CASH-SETTLED CHEESE	6,469	6,430	0.6%	8,667	-25.4%	23,415	18,574	26.1%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
DEC-DEC CORN CAL SPRD	37	1,078	-96.6%	10	270.0%	1,190	1,778	-33.1%
JULY-DEC SOY OIL CAL SPRD	100	0	0.0%	95	5.3%	430	0	0.0%
WHEAT-CORN ICSD	0	0	0.0%	1,754	-100.0%	2,451	5,236	-53.2%
DEC-JULY CORN CAL SPRD	3,300	0	0.0%	0	0.0%	3,900	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	25	0	0.0%	0	-	25	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	0.0%	0	0	-
CHI WHEAT	629,251	713,263	-11.8%	623,553	0.9%	1,827,777	1,865,171	-2.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	572	-100.0%	1,369	1,650	-17.0%
KC WHEAT	38,362	36,209	5.9%	31,165	23.1%	100,820	87,832	14.8%
Intercommodity Spread	0	0	0.0%	100	-100.0%	201	1,850	-89.1%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	0	2,420	-100.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	0	0	-

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CMEG Exchange Volume Report - Monthly

	VOLUME MAR 2017	VOLUME MAR 2016	% CHG	VOLUME FEB 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	10,199	0	-	7,065	44.4%	30,913	0	-
 Ags Options								
WHEAT	10	0	-	0	0.0%	10	0	-
 Foreign Exchange Futures								
CHILEAN PESO	307	4	7,575.0%	395	-22.3%	803	10	7,930.0%
 TOTAL FUTURES GROUP								
Interest Rate Futures	143,088,062	107,644,609	32.9%	153,605,568	-6.8%	421,660,901	374,395,455	12.6%
Equity Index Futures	55,418,011	56,619,175	-2.1%	34,169,427	62.2%	126,357,852	177,613,698	-28.9%
Metals Futures	10,196,575	9,234,544	10.4%	9,107,594	12.0%	28,993,449	24,504,003	18.3%
Energy Futures	48,253,038	43,971,906	9.7%	41,620,476	15.9%	134,097,578	133,269,156	0.6%
FX Futures	20,831,230	18,341,472	13.6%	13,296,392	56.7%	51,071,109	52,031,722	-1.8%
Commodities and Alternative Invest	20,551,010	19,364,079	6.1%	24,899,904	-17.5%	64,780,389	60,406,568	7.2%
Ags Futures	10,199	0	-	7,065	44.4%	30,913	0	-
Foreign Exchange Futures	307	4	7,575.0%	395	-22.3%	803	10	7,930.0%
TOTAL FUTURES	298,348,432	255,175,789	16.9%	276,706,821	7.8%	826,992,994	822,220,612	0.6%
 TOTAL OPTIONS GROUP								
Equity Index Options	17,616,728	11,915,033	47.9%	13,992,613	25.9%	44,686,754	39,079,959	14.3%
Interest Rate Options	57,055,651	32,827,445	73.8%	46,907,279	21.6%	146,822,183	128,623,751	14.1%
Metals Options	1,085,743	1,042,261	4.2%	830,533	30.7%	2,730,200	3,206,019	-14.8%
Energy Options	8,334,353	6,572,254	26.8%	5,658,787	47.3%	20,517,842	21,309,087	-3.7%
FX Options	1,600,723	1,660,253	-3.6%	1,149,950	39.2%	4,128,325	5,406,144	-23.6%
Commodities and Alternative Invest	5,441,179	5,472,288	-0.6%	4,452,641	22.2%	13,943,748	13,497,401	3.3%
Ags Options	10	0	-	0	0.0%	10	0	-
TOTAL OPTIONS	91,134,387	59,489,534	53.2%	72,991,803	24.9%	232,829,062	211,122,361	10.3%

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CMEG Exchange Volume Report - Monthly

	VOLUME MAR 2017	VOLUME MAR 2016	% CHG	VOLUME FEB 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
TOTAL COMBINED								
Interest Rate	200,143,713	140,472,054	42.5%	200,512,847	-0.2%	568,483,084	503,019,206	13.0%
Equity Index	73,034,739	68,534,208	6.6%	48,162,040	51.6%	171,044,606	216,693,657	-21.1%
Metals	11,282,318	10,276,805	9.8%	9,938,127	13.5%	31,723,649	27,710,022	14.5%
Energy	56,587,391	50,544,160	12.0%	47,279,263	19.7%	154,615,420	154,578,243	0.0%
FX	22,431,953	20,001,725	12.2%	14,446,342	55.3%	55,199,434	57,437,866	-3.9%
Commodities and Alternative Invest	25,992,189	24,836,367	4.7%	29,352,545	-11.4%	78,724,137	73,903,969	6.5%
Ags	10,209	0	-	7,065	44.5%	30,923		-
Foreign Exchange	307	4	7,575.0%	395	-22.3%	803	10	7,930.0%
GRAND TOTAL	389,482,819	314,665,323	23.8%	349,698,624	11.4%	1,059,822,056	1,033,342,973	2.6%

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