

CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2015	VOLUME DEC 2014	% CHG	VOLUME NOV 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Interest Rate Futures								
30-YR BOND	4,531,860	6,742,078	-32.8%	5,625,748	-19.4%	71,901,544	93,189,109	-22.8%
10-YR NOTE	19,644,233	23,005,767	-14.6%	28,612,478	-31.3%	328,341,066	340,485,319	-3.6%
5-YR NOTE	11,849,597	12,981,957	-8.7%	20,512,671	-42.2%	190,707,727	196,429,135	-2.9%
2-YR NOTE	4,765,296	5,054,201	-5.7%	7,946,418	-40.0%	83,040,660	71,814,288	15.6%
FED FUND	2,269,407	1,128,984	101.0%	1,326,946	71.0%	20,247,761	7,894,868	156.5%
10-YR SWAP	0	0	0.0%	0	-	0	0	0.0%
5-YR SWAP	0	0	0.0%	0	-	0	0	0.0%
EUROYEN	0	0	0.0%	0	0.0%	0	1	-100.0%
EURODOLLARS	45,661,913	63,066,508	-27.6%	39,937,870	14.3%	586,913,126	664,433,493	-11.7%
5-YR SWAP RATE	100,340	126,400	-20.6%	34,647	189.6%	696,148	779,579	-10.7%
2-YR SWAP RATE	5,187	18,241	-71.6%	559	827.9%	38,436	110,791	-65.3%
10-YR SWAP RATE	96,443	160,616	-40.0%	32,408	197.6%	756,375	784,215	-3.6%
EMINI ED	0	0	0.0%	0	-	0	0	0.0%
7-YR SWAP	3,977	0	-	2,451	62.3%	7,832	0	-
30-YR SWAP	0	0	0.0%	0	-	0	0	0.0%
1-MONTH EURODOLLAR	6,458	1,317	390.4%	8,115	-20.4%	63,422	19,870	219.2%
ULTRA T-BOND	1,614,038	1,829,375	-11.8%	3,135,046	-48.5%	29,133,162	25,427,616	14.6%
30-YR SWAP RATE	2,292	8,300	-72.4%	727	215.3%	35,760	62,513	-42.8%
EURO BONDS	0	0	0.0%	0	-	0	0	0.0%
EURO 5YR BUNDLE	0	24	-100.0%	0	0.0%	38	140	-72.9%
3YR BUNDLE	0	246	-100.0%	0	0.0%	168	971	-82.7%
2YR BUNDLE	0	1,040	-100.0%	0	0.0%	595	2,153	-72.4%
Interest Rate Options								
30-YR BOND	1,455,060	1,448,810	0.4%	1,276,174	14.0%	21,046,810	16,405,485	28.3%
10-YR NOTE	6,271,606	8,713,141	-28.0%	5,721,905	9.6%	97,821,923	100,663,916	-2.8%
5-YR NOTE	2,387,750	2,270,965	5.1%	2,302,563	3.7%	22,776,553	28,561,850	-20.3%
2-YR NOTE	106,003	380,133	-72.1%	177,181	-40.2%	2,412,018	2,487,998	-3.1%
FED FUND	4,535	1,201	277.6%	26,909	-83.1%	339,751	25,533	1,230.6%
FLEX 30-YR BOND	0	0	0.0%	0	0.0%	0	3,200	-100.0%
FLEX 10-YR NOTE	0	0	0.0%	0	-	0	0	0.0%
EURODOLLARS	12,137,268	8,534,209	42.2%	8,178,370	48.4%	112,278,366	49,471,203	127.0%
EURO MIDCURVE	12,316,859	10,236,169	20.3%	12,448,117	-1.1%	131,374,348	167,167,523	-21.4%
ULTRA T-BOND	4,799	33,718	-85.8%	3,480	37.9%	105,390	156,763	-32.8%

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Equity Index Futures								
\$25 DJ	0	2	-100.0%	0	0.0%	0	97	-100.0%
DJIA	0	23,857	-100.0%	0	0.0%	37,166	126,948	-70.7%
MINI \$5 DOW	3,734,506	3,574,477	4.5%	2,566,146	45.5%	40,601,073	39,053,744	4.0%
E-MINI S&P500	43,311,815	40,690,220	6.4%	28,642,976	51.2%	429,803,221	425,020,210	1.1%
S&P 500	386,233	530,699	-27.2%	136,285	183.4%	3,043,109	3,387,740	-10.2%
S&P 600 SMALLCAP EMINI	0	0	0.0%	1	-100.0%	1	57	-98.2%
E-MINI MIDCAP	607,797	593,469	2.4%	332,728	82.7%	5,381,033	5,285,715	1.8%
S&P 400 MIDCAP	0	1,457	-100.0%	0	0.0%	6,922	21,223	-67.4%
S&P 500 GROWTH	54	170	-68.2%	15	260.0%	401	803	-50.1%
S&P 500/VALUE	3,618	407	788.9%	2,193	65.0%	6,105	1,609	279.4%
E-MINI RUSSELL 1000	2,003	0	-	754	165.6%	2,913	0	-
E-MINI NASDAQ 100	6,301,273	7,229,552	-12.8%	4,431,165	42.2%	67,310,282	75,483,720	-10.8%
NASDAQ	0	37,090	-100.0%	0	0.0%	91,150	252,932	-64.0%
NIKKEI 225 (\$) STOCK	412,710	570,562	-27.7%	210,918	95.7%	4,236,624	4,815,946	-12.0%
NIKKEI 225 (YEN) STOCK	1,242,204	1,302,712	-4.6%	882,079	40.8%	13,352,541	12,184,838	9.6%
DJ US REAL ESTATE	28,756	20,968	37.1%	11,153	157.8%	177,627	121,166	46.6%
NASDAQ BIOTECH	63	200	-68.5%	63	0.0%	1,724	600	187.3%
E-MICRO NIFTY	0	0	0.0%	0	0.0%	1,018	0	0.0%
S&P ENERGY SECTOR	8,942	7,152	25.0%	9,886	-9.5%	94,819	93,174	1.8%
S&P TECHNOLOGY SECTOR	9,833	8,239	19.3%	3,330	195.3%	60,448	41,290	46.4%
S&P MATERIALS SECTOR	4,264	6,099	-30.1%	3,018	41.3%	41,622	29,985	38.8%
S&P HEALTH CARE SECTOR	12,022	14,619	-17.8%	9,882	21.7%	144,470	56,750	154.6%
S&P UTILITIES SECTOR	17,684	16,427	7.7%	9,623	83.8%	138,316	88,427	56.4%
S&P FINANCIAL SECTOR	13,208	7,907	67.0%	4,103	221.9%	63,667	40,078	58.9%
S&P INDUSTRIAL SECTOR	5,156	6,172	-16.5%	3,839	34.3%	43,235	37,218	16.2%
IBOVESPA INDEX	635	394	61.2%	282	125.2%	5,090	4,431	14.9%
S&P CONSUMER DSCRTNRY SE	24,247	5,438	345.9%	6,587	268.1%	134,064	36,813	264.2%
S&P CONSUMER STAPLES SECT	35,099	11,591	202.8%	2,627	1,236.1%	154,403	67,346	129.3%
FT-SE 100	1,970	0	-	1,374	43.4%	4,525	0	-
E-MINI RUSSELL 1000 VALUE	1,204	0	-	437	175.5%	1,729	0	-
E-MINI RUSSELL 1000 GROWTH	1,327	0	-	369	259.6%	1,782	0	-
Equity Index Options								
DJIA	0	22	-100.0%	0	0.0%	32	524	-93.9%
MINI \$5 DOW	10,285	18,625	-44.8%	11,906	-13.6%	138,575	150,742	-8.1%
E-MINI S&P500	6,630,687	7,149,684	-7.3%	5,743,324	15.5%	77,768,004	74,080,842	5.0%
S&P 500	865,366	795,799	8.7%	612,742	41.2%	9,099,788	8,647,971	5.2%
E-MINI MIDCAP	0	14	-100.0%	7	-100.0%	37	926	-96.0%
E-MINI NASDAQ 100	214,548	200,309	7.1%	160,865	33.4%	1,535,576	3,154,154	-51.3%
NASDAQ	0	8	-100.0%	0	0.0%	30	249	-88.0%
EOM S&P 500	101,845	145,797	-30.1%	100,567	1.3%	1,280,558	1,023,767	25.1%
EOM EMINI S&P	1,284,031	1,043,524	23.0%	656,907	95.5%	13,277,837	11,522,506	15.2%
EOW1 S&P 500	6,886	41,098	-83.2%	45,466	-84.9%	381,560	530,588	-28.1%
EOW1 EMINI S&P 500	595,307	1,138,561	-47.7%	1,016,657	-41.4%	11,552,239	10,419,487	10.9%
EOW2 S&P 500	102,774	123,067	-16.5%	87,264	17.8%	952,275	933,010	2.1%
EOW2 EMINI S&P 500	1,294,999	1,340,321	-3.4%	954,863	35.6%	12,558,487	10,554,604	19.0%
EOW4 EMINI S&P 500	965,759	1,019,455	-5.3%	632,307	52.7%	11,744,931	9,137,555	28.5%

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Metals Futures								
COMEX GOLD	2,735,237	3,307,660	-17.3%	4,033,977	-32.2%	41,847,338	40,518,804	3.3%
E-MINI SILVER	0	0	0.0%	0	0.0%	0	11	-100.0%
COMEX MINY GOLD	4,236	7,154	-40.8%	6,330	-33.1%	66,758	51,504	29.6%
COMEX MINY COPPER	383	527	-27.3%	770	-50.3%	9,171	11,304	-18.9%
COMEX MINY SILVER	523	698	-25.1%	787	-33.5%	9,823	12,160	-19.2%
COMEX SILVER	864,875	964,739	-10.4%	1,291,748	-33.0%	13,454,406	13,696,961	-1.8%
COMEX COPPER	1,049,210	927,747	13.1%	1,843,645	-43.1%	16,986,055	14,591,200	16.4%
NYMEX HOT ROLLED STEEL	3,196	3,556	-10.1%	5,405	-40.9%	58,817	48,230	22.0%
NYMEX PLATINUM	408,711	360,542	13.4%	261,514	56.3%	3,641,144	3,235,941	12.5%
URANIUM	1,198	368	225.5%	0	0.0%	4,548	3,453	31.7%
PALLADIUM	66,956	72,376	-7.5%	162,382	-58.8%	1,344,426	1,573,972	-14.6%
E-MICRO GOLD	51,804	30,171	71.7%	42,679	21.4%	407,643	276,815	47.3%
COPPER	98	919	-89.3%	246	-60.2%	6,538	12,819	-49.0%
SILVER	4,569	12,382	-63.1%	6,053	-24.5%	89,934	143,368	-37.3%
FERROUS PRODUCTS	0	70	-100.0%	0	0.0%	558	129	332.6%
GOLD	7,596	0	-	5,519	37.6%	51,336	0	-
ALUMINUM	1,802	362	397.8%	2,542	-29.1%	8,695	5,991	45.1%
Aluminium MW Trans Prem Platts	2,991	947	215.8%	2,978	0.4%	37,447	5,431	589.5%
LNDN ZINC	0	0	-	48	-100.0%	386	0	-
IRON ORE 62 CHINA PLATTS FU	0	0	0.0%	0	0.0%	2,613	120	2,077.5%
IRON ORE 62 CHINA TSI FUTURE	15,276	970	1,474.8%	17,571	-13.1%	136,158	24,988	444.9%
IRON ORE 58 CHINA TSI FUTURE	0	20	-100.0%	0	0.0%	0	20	-100.0%
Metals Options								
COMEX GOLD	511,785	626,783	-18.3%	601,123	-14.9%	7,534,527	8,415,139	-10.5%
COMEX SILVER	64,371	124,625	-48.3%	84,249	-23.6%	1,224,664	1,853,652	-33.9%
COMEX COPPER	1,344	715	88.0%	4,479	-70.0%	27,111	21,022	29.0%
NYMEX PLATINUM	2,747	3,537	-22.3%	4,136	-33.6%	58,275	144,370	-59.6%
PALLADIUM	641	2,738	-76.6%	3,300	-80.6%	42,981	137,511	-68.7%
SHORT TERM GOLD	0	0	0.0%	0	0.0%	0	100	-100.0%
COPPER	0	0	-	0	0.0%	10	0	-
SILVER	0	1,610	-100.0%	4	-100.0%	1,156	5,899	-80.4%
SHORT TERM	0	0	0.0%	0	0.0%	0	40	-100.0%
GOLD	1,608	1,731	-7.1%	2,473	-35.0%	23,802	22,776	4.5%
IRON ORE 62 CHINA TSI PUT OP	5,196	0	0.0%	1,250	315.7%	49,196	4,082	1,105.2%
IRON ORE 62 CHINA TSI CALL O	4,860	540	800.0%	1,440	237.5%	24,360	9,400	159.1%
HOT ROLLED COIL STEEL CALL	0	0	0.0%	0	0.0%	0	0	0.0%
HOT ROLLED COIL STEEL PUT O	0	0	0.0%	0	0.0%	0	0	0.0%
Energy Futures								
ETHANOL FWD	670	946	-29.2%	558	20.1%	9,329	16,245	-42.6%
CHICAGO BASIS SWAP	0	0	0.0%	0	-	0	0	0.0%
HOUSTON SHIP CHANNEL BASI	4,267	4,060	5.1%	6,273	-32.0%	48,495	43,479	11.5%
NORTHWEST ROCKIES BASIS S	26,081	4,373	496.4%	17,330	50.5%	135,936	18,072	652.2%
HEATING OIL VS ICE GASOIL	0	0	0.0%	0	0.0%	0	31,300	-100.0%
FUEL OIL CRACK VS ICE	2,616	3,528	-25.9%	5,770	-54.7%	44,483	49,990	-11.0%

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Energy Futures								
FUEL OIL NWE CRACK VS ICE	0	0	0.0%	0	0.0%	306	1,945	-84.3%
NGPL MIDCONTINENT INDEX	0	0	0.0%	0	0.0%	300	0	0.0%
NGPL TEXOK INDEX	0	0	0.0%	0	0.0%	1,146	0	0.0%
CENTERPOINT BASIS SWAP	1,588	3,768	-57.9%	1,935	-17.9%	22,747	11,549	97.0%
NATURAL GAS	152,245	72,959	108.7%	110,285	38.0%	1,067,919	678,511	57.4%
HTG OIL	1,930	0	0.0%	0	0.0%	2,146	670	220.3%
LTD NAT GAS	319,532	258,445	23.6%	267,034	19.7%	2,897,566	2,330,546	24.3%
GASOIL MINI CALENDAR SWAP	105	234	-55.1%	208	-49.5%	3,321	6,113	-45.7%
GASOIL 0.1 ROTTERDAM BARG	0	0	0.0%	0	0.0%	10	90	-88.9%
N ROCKIES PIPE SWAP	0	138	-100.0%	0	0.0%	991	3,608	-72.5%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	0.0%	4,073	0	-
SAN JUAN PIPE SWAP	0	0	0.0%	0	0.0%	0	336	-100.0%
SOCAL PIPE SWAP	0	0	0.0%	0	0.0%	488	66	639.4%
PANHANDLE PIPE SWAP	0	0	0.0%	0	0.0%	314	0	0.0%
BRENT OIL LAST DAY	2,106,816	1,959,582	7.5%	1,895,268	11.2%	26,251,078	18,493,384	41.9%
BRENT CALENDAR SWAP	2,055	13,630	-84.9%	2,617	-21.5%	59,242	89,889	-34.1%
GASOIL 0.1 CARGOES CIF NE	0	0	0.0%	0	0.0%	10	90	-88.9%
GASOIL 0.1 RDAM BRGS VS I	12	105	-88.6%	73	-83.6%	180	893	-79.8%
GASOIL 0.1 CIF NWE VS ISE	0	0	0.0%	0	0.0%	266	47	466.0%
NY H OIL PLATTS VS NYMEX	0	0	0.0%	0	0.0%	976	5,540	-82.4%
MARS (ARGUS) VS WTI SWAP	5,217	6,383	-18.3%	7,958	-34.4%	74,060	49,005	51.1%
MARS (ARGUS) VS WTI TRD M	410	30	1,266.7%	1,173	-65.0%	17,008	670	2,438.5%
WTS (ARGUS) VS WTI TRD MT	462	900	-48.7%	150	208.0%	19,453	12,470	56.0%
SINGAPORE 180CST BALMO	23	62	-62.9%	51	-54.9%	458	854	-46.4%
SINGAPORE 380CST BALMO	25	106	-76.4%	121	-79.3%	1,271	909	39.8%
SINGAPORE JET KERO BALMO	0	0	0.0%	0	0.0%	550	270	103.7%
SINGAPORE NAPHTHA BALMO	0	0	0.0%	0	0.0%	0	200	-100.0%
DUBAI CRUDE OIL BALMO	0	0	0.0%	0	0.0%	100	252	-60.3%
EURO 3.5% FUEL OIL RDAM B	222	937	-76.3%	318	-30.2%	6,365	4,604	38.2%
EURO 1% FUEL OIL NEW BALM	0	0	0.0%	15	-100.0%	131	287	-54.4%
NY HARBOR 1% FUEL OIL BAL	0	100	-100.0%	34	-100.0%	531	1,001	-47.0%
GULF COAST 3% FUEL OIL BA	493	1,580	-68.8%	833	-40.8%	12,429	15,735	-21.0%
PREMIUM UNLND 10P FOB MED	267	213	25.4%	142	88.0%	3,391	4,876	-30.5%
GASOIL 10P CRG CIF NW VS	0	20	-100.0%	0	0.0%	50	94	-46.8%
GASOIL 0.1 CRG CIF NW VS	0	0	0.0%	0	0.0%	10	0	0.0%
BRENT CFD SWAP	0	0	0.0%	0	0.0%	950	6,075	-84.4%
JET FUEL CRG CIF NEW VS I	0	22	-100.0%	0	0.0%	47	77	-39.0%
3.5% FUEL OIL CID MED SWA	309	74	317.6%	61	406.6%	896	1,168	-23.3%
ARGUS PROPAN FAR EST INDE	887	549	61.6%	716	23.9%	5,791	3,031	91.1%
ULSD 10PPM CIF VS ICE GAS	0	0	0.0%	0	0.0%	25	37	-32.4%
NEW YORK 0.3% FUEL OIL HI	0	0	0.0%	0	-	0	0	0.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	0.0%	0	0.0%	0	5	-100.0%
JET FUEL BRG FOB RDM VS I	0	10	-100.0%	0	0.0%	40	15	166.7%
PJM NILL DA OFF-PEAK	24,063	8,878	171.0%	59,478	-59.5%	506,843	236,798	114.0%
PJM AECO DA OFF-PEAK	0	0	0.0%	0	0.0%	0	126,432	-100.0%
PJM DAYTON DA PEAK	3,845	0	0.0%	3,310	16.2%	16,495	32,284	-48.9%
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 DPL DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM DPL DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2015	VOLUME DEC 2014	% CHG	VOLUME NOV 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Energy Futures								
PJM EASTERNH DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM JCPL DA PEAK	0	0	0.0%	0	0.0%	650	7,660	-91.5%
PJM JCPL DA OFF-PEAK	0	0	0.0%	0	0.0%	15,360	140,480	-89.1%
PJM PEPCO DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PEPCO DA OFF-PEAK	0	0	0.0%	0	0.0%	7,440	0	0.0%
PJM PPL DA PEAK	0	0	0.0%	0	0.0%	3,315	0	0.0%
PJM PPL DA OFF-PEAK	0	0	0.0%	0	0.0%	61,152	0	0.0%
PJM PSEG DA PEAK	0	0	0.0%	0	0.0%	110	0	0.0%
PJM PSEG DA OFF-PEAK	0	0	0.0%	0	0.0%	1,960	0	0.0%
PJM WESTHDA PEAK	2,540	0	0.0%	2,824	-10.1%	42,139	70,693	-40.4%
PJM WESTH DA OFF-PEAK	58,720	0	0.0%	59,104	-0.6%	807,716	1,241,519	-34.9%
PJM WESTH RT PEAK	33,852	2,560	1,222.3%	30,967	9.3%	251,063	220,143	14.0%
PJM WESTH RT OFF-PEAK	458,697	3,800	11,971.0%	332,200	38.1%	3,630,757	3,609,397	0.6%
ALGONQUIN CITYGATES BASIS	54	124	-56.5%	0	0.0%	1,419	7,934	-82.1%
TCO NG INDEX SWAP	0	0	0.0%	0	0.0%	3,904	3,656	6.8%
TENNESSEE 500 LEG NG INDE	0	0	0.0%	0	0.0%	0	0	0.0%
MICHCON NG INDEX SWAP	0	0	0.0%	0	-	0	0	0.0%
TENNESSEE 500 LEG NG SWIN	0	0	0.0%	0	0.0%	0	279	-100.0%
GASOIL 0.1 CIF MED SWAP	0	0	-	30	-100.0%	50	0	-
GASOIL 0.1CIF MED VS ICE	75	0	0.0%	40	87.5%	246	341	-27.9%
ULSD 10PPM CIF MED SWAP	0	3	-100.0%	0	0.0%	0	3	-100.0%
ULSD 10PPM CIF MED VS ICE	210	90	133.3%	128	64.1%	1,119	627	78.5%
BRENT BALMO SWAP	100	225	-55.6%	0	0.0%	4,854	3,378	43.7%
ICE GASOIL BALMO SWAP	0	0	0.0%	0	0.0%	0	38	-100.0%
JET FUEL CARGOES CIF NEW	0	0	0.0%	0	0.0%	0	4	-100.0%
ULSD 10PPM CIF NW BALMO S	0	0	0.0%	0	0.0%	0	0	0.0%
ULSD 10PPM CIF MED BALMO	0	0	0.0%	0	-	0	0	0.0%
POLYETHYLENE FUTURES	0	0	0.0%	0	-	0	0	0.0%
PERMIAN BASIS SWAP	14,844	1,986	647.4%	3,908	279.8%	36,870	13,143	180.5%
Tetco ELA Basis	0	0	-	0	0.0%	1,360	0	-
PANHANDLE INDEX SWAP FUTU	124	0	0.0%	496	-75.0%	2,638	0	0.0%
GULF COAST JET FUEL CLNDR	0	489	-100.0%	90	-100.0%	3,668	3,689	-0.6%
EUROPE 1% FUEL OIL NWE CA	145	151	-4.0%	141	2.8%	1,920	1,970	-2.5%
SINGAPORE FUEL 180CST CAL	993	3,487	-71.5%	1,022	-2.8%	22,208	51,466	-56.8%
NYISO G	0	321	-100.0%	0	0.0%	471	1,586	-70.3%
GULF COAST NO.6 FUEL OIL	63,352	52,640	20.3%	49,124	29.0%	829,061	646,046	28.3%
NEW YORK HUB ZONE G PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
NORTHERN ILLINOIS OFF-PEA	0	0	0.0%	0	0.0%	102	140	-27.1%
AEP-DAYTON HUB DAILY	0	0	0.0%	0	0.0%	0	180	-100.0%
SINGAPORE FUEL OIL SPREAD	286	353	-19.0%	343	-16.6%	5,708	5,046	13.1%
SINGAPORE JET KERO GASOIL	20	1,450	-98.6%	100	-80.0%	3,640	18,226	-80.0%
TETCO M-3 INDEX	4,280	0	0.0%	0	0.0%	11,064	7,698	43.7%
DOMINION TRAN INC - APP I	0	0	0.0%	401	-100.0%	2,561	0	0.0%
CINERGY HUB PEAK MONTH	0	0	0.0%	0	0.0%	40	552	-92.8%
HEATING OIL PHY	3,470,111	3,183,594	9.0%	2,765,883	25.5%	36,947,020	33,946,420	8.8%
GASOIL 10PPM CARGOES CIF	3	0	0.0%	0	0.0%	33	12	175.0%
GASOIL 10PPM VS ICE SWAP	35	159	-78.0%	7	400.0%	1,460	1,170	24.8%
NY1% VS GC SPREAD SWAP	2,230	3,185	-30.0%	2,050	8.8%	27,649	52,582	-47.4%
SINGAPORE GASOIL BALMO	172	100	72.0%	0	0.0%	1,316	8,976	-85.3%
EUROPEAN NAPHTHA BALMO	53	128	-58.6%	46	15.2%	986	2,792	-64.7%

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CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2015	VOLUME DEC 2014	% CHG	VOLUME NOV 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Energy Futures								
PREMIUM UNLND 10PPM CARGOE	0	0	0.0%	0	0.0%	0	6	-100.0%
GASOIL 0.1 BRGS FOB VS IC	0	0	0.0%	0	0.0%	10	10	0.0%
DIESEL 10P BRG FOB RDM VS	0	0	0.0%	0	0.0%	10	28	-64.3%
ARGUS PROPAN(SAUDI ARAMC	889	848	4.8%	871	2.1%	7,128	10,193	-30.1%
PJM AECO DA PEAK	0	0	0.0%	0	0.0%	132	6,894	-98.1%
N ILLINOIS HUB MTHLY	0	0	0.0%	0	0.0%	70	1,106	-93.7%
MINY HTG OIL	10	14	-28.6%	7	42.9%	98	119	-17.6%
WAHA BASIS	7,633	7,224	5.7%	2,258	238.0%	40,876	27,932	46.3%
MINY NATURAL GAS	32,852	33,966	-3.3%	28,820	14.0%	330,199	397,582	-16.9%
SINGAPORE GASOIL SWAP	1,990	3,198	-37.8%	1,918	3.8%	28,055	89,154	-68.5%
UP DOWN GC ULSD VS NMX HO	51,071	29,298	74.3%	47,287	8.0%	499,641	371,429	34.5%
PJM NILL DA PEAK	1,211	320	278.4%	2,777	-56.4%	23,715	14,777	60.5%
PJM DAYTON DA OFF-PEAK	70,120	0	0.0%	54,880	27.8%	238,308	565,222	-57.8%
LA JET (OPIS) SWAP	585	0	0.0%	475	23.2%	10,820	6,950	55.7%
ULSD UP-DOWN BALMO SWP	8,073	2,900	178.4%	6,935	16.4%	45,366	19,937	127.5%
JET FUEL UP-DOWN BALMO CL	3,773	1,360	177.4%	7,100	-46.9%	38,460	30,742	25.1%
EIA FLAT TAX ONHWAY DIESE	1,193	510	133.9%	87	1,271.3%	9,440	8,943	5.6%
ARGUS LLS VS. WTI (ARG) T	14,578	770	1,793.2%	8,568	70.1%	98,118	64,272	52.7%
JAPAN NAPHTHA BALMO SWAP	24	65	-63.1%	0	0.0%	505	845	-40.2%
NY 3.0% FUEL OIL (PLATTS	1,050	50	2,000.0%	450	133.3%	5,245	2,385	119.9%
NY 2.2% FUEL OIL (PLATTS	340	458	-25.8%	0	0.0%	980	1,358	-27.8%
ARGUS BIODIESEL RME FOB R	0	0	0.0%	0	-	0	0	0.0%
BRENT CFD(PLATTS) VS FRNT	0	0	0.0%	0	0.0%	0	152	-100.0%
RBOB GASOLINE BALMO CLNDR	1,367	1,153	18.6%	1,697	-19.4%	13,121	9,281	41.4%
GASOLINE UP-DOWN BALMO SW	250	340	-26.5%	235	6.4%	6,145	3,700	66.1%
TRANSCO ZONE 4 NAT GAS IN	310	0	0.0%	0	0.0%	1,240	372	233.3%
COLUMBIA GULF MAIN NAT G	930	0	0.0%	1,829	-49.2%	3,379	2,176	55.3%
SOUTHERN NAT LA NAT GAS	0	0	-	0	0.0%	4,280	0	-
NGPL STX NAT GAS INDEX SW	0	0	0.0%	0	-	0	0	0.0%
COLUMB GULF MAINLINE NG B	1,138	1,588	-28.3%	1,743	-34.7%	25,715	48,877	-47.4%
TENNESSEE 800 LEG NG BASI	0	0	0.0%	0	0.0%	3,908	2,568	52.2%
TEXAS EAST W LOUISIANA NG	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE 1 NG BASIS	0	0	0.0%	0	0.0%	368	122	201.6%
ONEOK OKLAHOMA NG BASIS	730	84	769.0%	0	0.0%	2,991	2,476	20.8%
SOUTH STAR TEX OKLHM KNS	0	0	0.0%	732	-100.0%	7,255	765	848.4%
TEXAS GAS ZONE1 NG BASIS	0	5,840	-100.0%	0	0.0%	16,156	6,632	143.6%
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	109,642	0	0.0%	149,549	-26.7%	1,948,674	644,662	202.3%
NYISO ZONE G 5MW D AH O P	12,080	9,328	29.5%	3,920	208.2%	256,288	123,931	106.8%
NYISO ZONE J 5MW D AH PK	410	0	0.0%	0	0.0%	9,481	7,551	25.6%
NYISO ZONE J 5MW D AH O P	7,840	0	0.0%	0	0.0%	63,874	104,528	-38.9%
PJM COMED 5MW D AH PK	0	0	0.0%	0	0.0%	7,150	1,362	425.0%
PJM COMED 5MW D AH O PK	2,120	0	0.0%	0	0.0%	86,445	24,648	250.7%
NEPOOL INTR HUB 5MW D AH	830	25,120	-96.7%	70,006	-98.8%	339,528	383,372	-11.4%
CIN HUB 5MW REAL TIME PK	1,519	0	0.0%	2,550	-40.4%	20,718	20,915	-0.9%
CIN HUB 5MW D AH PK	982	0	0.0%	306	220.9%	10,579	22,269	-52.5%
NYISO ZONE A 5MW D AH PK	2,035	0	0.0%	440	362.5%	19,321	15,610	23.8%
NYISO ZONE A 5MW D AH O P	14,040	0	0.0%	54,016	-74.0%	433,136	269,628	60.6%
NEPOOL W CNT MASS 5MW D A	0	0	0.0%	15,520	-100.0%	44,368	9,392	372.4%
NEPOOL CONECTIC 5MW D AH	0	512	-100.0%	0	0.0%	0	766	-100.0%

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Energy Futures								
NEPOOL CNCTCT 5MW D AH O	0	9,328	-100.0%	0	0.0%	0	14,024	-100.0%
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	630	-100.0%	0	0.0%	1,385	630	119.8%
NEPOOL NE MASS 5MW D AH O	0	0	0.0%	0	0.0%	3,920	0	0.0%
NEPOOL MAINE 5MW D AH PK	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	430	-100.0%
NEPOOL W CNTR M 5MW D AH	0	0	0.0%	860	-100.0%	1,700	508	234.6%
NYISO ZONE G 5MW D AH PK	2,705	0	0.0%	1,275	112.2%	35,469	12,130	192.4%
PJM AD HUB 5MW REAL TIME	135,180	1,280	10,460.9%	196,517	-31.2%	1,773,727	2,105,093	-15.7%
NEPOOL MAINE 5MW D AH O E	0	0	0.0%	0	0.0%	0	3,680	-100.0%
CIN HUB 5MW D AH O PK	0	0	0.0%	0	0.0%	178,560	448,064	-60.1%
CIN HUB 5MW REAL TIME O P	27,560	0	0.0%	117,240	-76.5%	787,752	410,704	91.8%
RBOB PHY	3,365,617	2,781,365	21.0%	3,171,891	6.1%	40,302,099	34,421,866	17.1%
SING FUEL	0	0	0.0%	0	0.0%	10	20	-50.0%
ULSD UP-DOWN(ARGUS) SWAP	0	0	0.0%	0	-	0	0	0.0%
LLS (ARGUS) CALENDAR SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
RBOB VS HEATING OIL SWAP	2,190	1,350	62.2%	750	192.0%	12,265	6,025	103.6%
NORTHERN NATURAL GAS DEMA	320	2,803	-88.6%	124	158.1%	5,913	8,908	-33.6%
HOUSTON SHIP CHANNEL INDE	0	372	-100.0%	0	0.0%	180	372	-51.6%
EUROPE JET KERO NWE CALSW	5	0	0.0%	0	0.0%	499	119	319.3%
MINY WTI CRUDE OIL	229,374	317,516	-27.8%	175,396	30.8%	3,149,495	1,898,735	65.9%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	0.0%	0	0	-
ROCKIES KERN OPAL - NW IN	0	0	-	0	0.0%	1,880	0	-
NATURAL GAS PHY	7,983,984	6,568,376	21.6%	6,236,245	28.0%	81,772,492	74,206,602	10.2%
APPALACHIAN COAL (PHY)	70	60	16.7%	25	180.0%	2,651	18,957	-86.0%
WTI CALENDAR	21,585	29,006	-25.6%	20,736	4.1%	404,806	400,686	1.0%
HENRY HUB BASIS SWAP	7,580	6,763	12.1%	6,730	12.6%	147,869	146,260	1.1%
DEMARC INDEX FUTURE	0	0	0.0%	0	0.0%	0	682	-100.0%
WTS (ARGUS) VS WTI SWAP	1,816	8,000	-77.3%	3,600	-49.6%	60,936	63,435	-3.9%
PREMIUM UNLEAD 10PPM FOB	0	118	-100.0%	0	0.0%	698	1,277	-45.3%
CHICAGO UNL GAS PL VS RBO	0	0	0.0%	0	0.0%	345	238	45.0%
CRUDE OIL PHY	18,063,524	14,118,549	27.9%	16,144,876	11.9%	202,202,392	145,147,334	39.3%
RBOB CALENDAR SWAP	11,085	7,558	46.7%	9,679	14.5%	85,040	100,107	-15.1%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	0.0%	20	1,246	-98.4%
LA CARB DIESEL (OPIS)	0	39	-100.0%	0	0.0%	234	141	66.0%
CHICAGO ETHANOL SWAP	64,394	51,147	25.9%	52,356	23.0%	1,001,090	1,151,356	-13.1%
NEW YORK ETHANOL SWAP	855	830	3.0%	1,075	-20.5%	12,070	15,517	-22.2%
GASOIL BULLET SWAP	0	0	0.0%	0	0.0%	0	10	-100.0%
EURO PROPANE CIF ARA SWA	709	530	33.8%	382	85.6%	4,938	4,437	11.3%
JAPAN C&F NAPHTHA SWAP	714	1,133	-37.0%	837	-14.7%	11,776	14,376	-18.1%
NYMEX ULSD VS NYMEX HO	0	0	0.0%	75	-100.0%	1,188	839	41.6%
GASOLINE UP-DOWN (ARGUS)	0	0	0.0%	0	0.0%	0	100	-100.0%
JET UP-DOWN(ARGUS) SWAP	0	0	0.0%	0	-	0	0	0.0%
LA CARBOB GASOLINE(OPIS)S	525	350	50.0%	200	162.5%	5,950	7,200	-17.4%
LA CARB DIESEL (OPIS) SWA	625	0	0.0%	25	2,400.0%	7,666	11,206	-31.6%
JAPAN C&F NAPHTHA CRACK S	97	264	-63.3%	367	-73.6%	3,237	1,488	117.5%
LLS (ARGUS) VS WTI SWAP	3,916	6,380	-38.6%	5,404	-27.5%	110,156	115,106	-4.3%
MINY RBOB GAS	6	4	50.0%	4	50.0%	57	51	11.8%
RBOB GAS	5,416	1,030	425.8%	1,220	343.9%	18,062	9,369	92.8%

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Energy Futures								
RBOB CRACK SPREAD	1,616	140	1,054.3%	1,140	41.8%	12,795	17,019	-24.8%
RBOB UP-DOWN CALENDAR SW	9,252	5,335	73.4%	11,493	-19.5%	122,100	103,538	17.9%
NY HARBOR RESIDUAL FUEL 1	6,908	3,431	101.3%	5,469	26.3%	62,080	73,140	-15.1%
NY HARBOR HEAT OIL SWP	4,064	18,117	-77.6%	2,166	87.6%	53,763	77,983	-31.1%
LA JET FUEL VS NYM NO 2 H	50	75	-33.3%	0	0.0%	540	1,705	-68.3%
ANR OKLAHOMA	972	620	56.8%	2,872	-66.2%	11,514	10,956	5.1%
MICHIGAN BASIS	0	0	0.0%	1,095	-100.0%	6,554	3,021	116.9%
Sumas Basis Swap	366	426	-14.1%	552	-33.7%	14,347	2,767	418.5%
NGPL MID-CONTINENT	6,824	3,677	85.6%	310	2,101.3%	50,587	7,234	599.3%
TEXAS EASTERN ZONE M-3 BA	4,308	1,284	235.5%	1,870	130.4%	25,107	42,981	-41.6%
PGE&E CITYGATE	0	0	0.0%	0	0.0%	0	0	0.0%
PJM MONTHLY	444	1,258	-64.7%	120	270.0%	7,366	25,174	-70.7%
NORTHERN NATURAL GAS VENTL	760	590	28.8%	0	0.0%	5,722	7,759	-26.3%
DOMINION TRANSMISSION INC	15,703	8,622	82.1%	8,425	86.4%	88,076	63,229	39.3%
TCO BASIS SWAP	3,575	56	6,283.9%	1,377	159.6%	39,379	166,413	-76.3%
CIG BASIS	20,728	2,039	916.6%	6,765	206.4%	47,921	11,071	332.9%
PJM DAILY	0	0	0.0%	0	0.0%	0	343	-100.0%
COLUMBIA GULF ONSHORE	930	0	0.0%	248	275.0%	4,622	17,183	-73.1%
Tetco STX Basis	0	0	0.0%	365	-100.0%	4,669	62	7,430.6%
Transco Zone 3 Basis	0	62	-100.0%	0	0.0%	6,975	4,646	50.1%
HENRY HUB SWING FUTURE	0	0	0.0%	0	0.0%	1,200	1,046	14.7%
HENRY HUB INDEX SWAP FUTU	7,580	5,303	42.9%	6,823	11.1%	111,082	137,728	-19.3%
WAHA INDEX SWAP FUTURE	0	0	0.0%	1,712	-100.0%	1,712	210	715.2%
GULF COAST GASOLINE CLNDR	1,200	28	4,185.7%	300	300.0%	7,265	1,451	400.7%
EUROPE NAPHTHA CALSWAP	957	1,433	-33.2%	543	76.2%	14,968	21,344	-29.9%
EUROPE 1% FUEL OIL RDAM C	0	0	0.0%	6	-100.0%	166	260	-36.2%
EUROPE 3.5% FUEL OIL RDAM	4,544	10,079	-54.9%	6,126	-25.8%	98,474	97,311	1.2%
EUROPE 3.5% FUEL OIL MED	309	75	312.0%	85	263.5%	1,410	1,758	-19.8%
PANHANDLE BASIS SWAP FUTU	7,646	7,211	6.0%	3,473	120.2%	131,807	43,650	202.0%
SAN JUAN BASIS SWAP	5,148	364	1,314.3%	4,787	7.5%	29,833	2,632	1,033.5%
SOCAL BASIS SWAP	0	0	0.0%	0	0.0%	96	0	0.0%
TRANSCO ZONE 6 BASIS SWAP	428	732	-41.5%	213	100.9%	10,666	3,742	185.0%
NYISO A	0	253	-100.0%	0	0.0%	982	7,490	-86.9%
NYISO J	22	88	-75.0%	509	-95.7%	3,242	5,172	-37.3%
GULF COAST JET VS NYM 2 H	35,021	13,955	151.0%	11,554	203.1%	269,633	266,693	1.1%
LOS ANGELES CARB GASOLINE	0	0	0.0%	0	-	0	0	0.0%
NY HARBOR RESIDUAL FUEL C	0	0	0.0%	0	0.0%	100	450	-77.8%
MICHIGAN HUB PEAK MONTH S	0	0	0.0%	0	0.0%	0	24	-100.0%
MICHIGAN HUB OFF-PEAK MON	0	0	0.0%	0	0.0%	0	24	-100.0%
EURO 3.5% FUEL OIL SPREAD	885	598	48.0%	790	12.0%	10,806	7,869	37.3%
GASOIL CALENDAR SWAP	29	18	61.1%	18	61.1%	263	472	-44.3%
EURO GASOIL 10 CAL SWAP	3	0	0.0%	5	-40.0%	14	7	100.0%
NGPL TEXOK SWING SWAP	0	0	0.0%	0	0.0%	0	240	-100.0%
CENTERPOINT EAST INDEX	0	0	0.0%	0	0.0%	677	248	173.0%
CRUDE OIL	10,250	12,321	-16.8%	36,127	-71.6%	231,616	117,285	97.5%
BRENT FINANCIAL FUTURES	4,667	7,750	-39.8%	2,006	132.7%	75,299	73,495	2.5%
WTI-BRENT BULLET SWAP	0	0	0.0%	0	0.0%	0	7,650	-100.0%
WTI-BRENT CALENDAR SWAP	25,758	27,453	-6.2%	16,685	54.4%	277,619	267,854	3.6%
DATED TO FRONTLINE BRENT	1,780	500	256.0%	4,555	-60.9%	34,625	15,270	126.8%
ICE BRENT DUBAI SWAP	2,830	600	371.7%	150	1,786.7%	12,540	4,467	180.7%

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CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2015	VOLUME DEC 2014	% CHG	VOLUME NOV 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Energy Futures								
GASOIL CRACK SPREAD CALEN	1,073	0	0.0%	2,811	-61.8%	38,850	28,118	38.2%
EUROPEAN NAPHTHA CRACK SP	3,124	4,859	-35.7%	2,254	38.6%	77,928	108,341	-28.1%
EURO GASOIL 10PPM VS ICE	104	155	-32.9%	52	100.0%	1,064	1,556	-31.6%
JET CIF NWE VS ICE	161	59	172.9%	25	544.0%	1,275	1,533	-16.8%
JET BARGES VS ICE GASOIL	0	0	0.0%	0	0.0%	15	15	0.0%
SINGAPORE GASOIL VS ICE	0	750	-100.0%	150	-100.0%	6,000	41,284	-85.5%
NATURAL GAS PEN SWP	205,840	339,318	-39.3%	148,063	39.0%	2,200,047	4,476,844	-50.9%
WESTERN RAIL DELIVERY PRB	570	2,390	-76.2%	2,385	-76.1%	26,220	35,735	-26.6%
EASTERN RAIL DELIVERY CSX	910	2,710	-66.4%	720	26.4%	40,406	55,289	-26.9%
EUROPE DATED BRENT SWAP	0	0	0.0%	1,600	-100.0%	39,030	29,055	34.3%
TC5 RAS TANURA TO YOKOHAM	0	0	0.0%	0	0.0%	30	25	20.0%
TD5 WEST AFRICA TO USAC 1	0	0	0.0%	0	-	0	0	0.0%
TD3 MEG TO JAPAN 250K MT	0	0	0.0%	0	0.0%	0	5	-100.0%
TC2 ROTTERDAM TO USAC 37K	0	0	0.0%	0	0.0%	13	250	-94.8%
PJM OFF-PEAK LMP SWAP FUT	0	0	0.0%	120	-100.0%	1,864	4,734	-60.6%
NYISO A OFF-PEAK	0	60	-100.0%	0	0.0%	440	2,550	-82.7%
NYISO G OFF-PEAK	0	60	-100.0%	0	0.0%	190	610	-68.9%
NYISO J OFF-PEAK	10	40	-75.0%	0	0.0%	590	520	13.5%
ISO NEW ENGLAND OFF-PEAK	0	0	0.0%	0	0.0%	0	1,062	-100.0%
AEP-DAYTON HUB OFF-PEAK M	0	0	0.0%	0	0.0%	942	1,082	-12.9%
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%	662	1,506	-56.0%
FUELOIL SWAP:CARGOES VS.B	198	712	-72.2%	148	33.8%	4,656	7,151	-34.9%
EAST/WEST FUEL OIL SPREAD	5	585	-99.1%	8	-37.5%	2,349	6,521	-64.0%
SINGAPORE 380CST FUEL OIL	5,683	2,421	134.7%	5,648	0.6%	63,496	37,549	69.1%
SINGAPORE JET KEROSENE SW	880	1,428	-38.4%	832	5.8%	16,364	51,766	-68.4%
SINGAPORE NAPHTHA SWAP	0	0	0.0%	0	0.0%	1,175	1,675	-29.9%
SONAT BASIS SWAP FUTURE	0	360	-100.0%	0	0.0%	14,718	6,188	137.8%
FLORIDA GAS ZONE3 BASIS S	0	1,712	-100.0%	0	0.0%	14,510	3,652	297.3%
TRANSCO ZONE4 BASIS SWAP	5,866	2,103	178.9%	1,760	233.3%	75,885	13,138	477.6%
ANR LOUISIANA BASIS SWAP	0	0	0.0%	0	0.0%	2,996	0	0.0%
TENNESSEE 500 LEG BASIS S	0	279	-100.0%	0	0.0%	5,526	2,541	117.5%
TENNESSEE ZONE 0 BASIS SW	428	0	0.0%	0	0.0%	1,032	224	360.7%
TEXAS GAS ZONE SL BASIS S	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE 6 INDEX	0	40	-100.0%	0	0.0%	76	875	-91.3%
CINERGY HUB OFF-PEAK MONT	0	0	0.0%	0	0.0%	630	356	77.0%
GULF COAST ULSD CALENDAR	1,029	1,044	-1.4%	151	581.5%	8,713	13,066	-33.3%
GULF COAST ULSD CRACK SPR	585	765	-23.5%	0	0.0%	3,960	17,023	-76.7%
HENRY HUB SWAP	436,032	643,424	-32.2%	371,757	17.3%	5,330,807	6,332,365	-15.8%
DUBAI CRUDE OIL CALENDAR	3,202	150	2,034.7%	5,139	-37.7%	47,226	22,191	112.8%
USGC UNL 87 CRACK SPREAD	200	0	0.0%	675	-70.4%	3,550	4,800	-26.0%
NYH NO 2 CRACK SPREAD CAL	6,058	3,759	61.2%	66	9,078.8%	31,218	45,901	-32.0%
NO 2 UP-DOWN SPREAD CALEN	150	100	50.0%	675	-77.8%	4,034	2,175	85.5%
SINGAPORE MOGAS 92 UNLEAD	210	625	-66.4%	175	20.0%	3,618	7,124	-49.2%
ETHANOL T2 FOB ROTT INCL DU	690	1,573	-56.1%	2,307	-70.1%	29,375	21,891	34.2%
SINGAPORE MOGAS 92 UNLEAD	8,253	13,685	-39.7%	8,042	2.6%	80,419	179,698	-55.2%
FAME 0 BIODIESEL FOB RTDM S	0	0	0.0%	0	-	0	0	0.0%
PROPANE NON-LDH MT. BEL (OF	4,660	3,781	23.2%	12,692	-63.3%	90,810	21,925	314.2%
PROPANE NON-LDH MB (OPIS) B	0	100	-100.0%	936	-100.0%	2,513	480	423.5%
NY JET FUEL (PLATTS) HEAT OIL	0	1,275	-100.0%	0	0.0%	1,745	32,083	-94.6%

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CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2015	VOLUME DEC 2014	% CHG	VOLUME NOV 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Energy Futures								
JET AV FUEL (P) CAR FM ICE GA	41	0	0.0%	25	64.0%	279	280	-0.4%
FUEL OIL (PLATS) CAR CM	0	0	0.0%	0	0.0%	264	246	7.3%
FUEL OIL (PLATS) CAR CN	0	87	-100.0%	30	-100.0%	206	238	-13.4%
NY JET FUEL (ARGUS) VS HEATI	0	0	0.0%	0	0.0%	0	325	-100.0%
NY ULSD (ARGUS) VS HEATING	2,117	3,327	-36.4%	1,275	66.0%	33,130	28,259	17.2%
MISO 5MW PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
MISO 5MW OFF PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PJM PECO ZONE5MW PEAK CAL	0	0	0.0%	0	0.0%	650	0	0.0%
IN DELIVERY MONTH EUA	4,350	8,520	-48.9%	0	0.0%	104,603	122,156	-14.4%
OPIS PHYSICAL NORMAL BUTAN	0	0	0.0%	0	-	0	0	0.0%
OPIS PHYSICAL NATURAL GASO	0	0	0.0%	0	-	0	0	0.0%
DATED BRENT (PLATTS) DAILY S	0	0	0.0%	0	0.0%	23,657	4,160	468.7%
PETRO OUTRIGHT EURO	9,297	8,038	15.7%	8,830	5.3%	104,838	109,136	-3.9%
GAS EURO-BOB OXY NWE BARG	24,371	13,194	84.7%	14,884	63.7%	205,698	277,461	-25.9%
GAS EURO-BOB OXY NWE BARG	6,292	6,171	2.0%	5,038	24.9%	80,515	80,573	-0.1%
PREM UNL GAS 10PPM RDAM F	0	15	-100.0%	0	0.0%	84	38	121.1%
PREM UNL GAS 10PPM RDAM F	45	82	-45.1%	35	28.6%	340	358	-5.0%
MONT BELVIEU NORMAL BUTAN	18,370	20,712	-11.3%	20,209	-9.1%	209,582	175,113	19.7%
MONT BELVIEU ETHANE 5 DECI	18,278	15,745	16.1%	4,410	314.5%	92,745	55,129	68.2%
MONT BELVIEU LDH PROPANE 5	83,710	83,475	0.3%	70,222	19.2%	616,592	424,193	45.4%
EUROPEAN GASOIL (ICE)	347,546	2,862	12,043.5%	224,103	55.1%	770,779	6,040	12,661.2%
ERCOT NORTH ZMCPE 5MW OF	0	0	-	0	0.0%	0	0	-
ERCOT NORTH ZMCPE 5MW OF	4,704	0	0.0%	0	0.0%	28,797	145,365	-80.2%
ERCOT NORTH ZMCPE 5MW PE	255	0	0.0%	205	24.4%	3,051	9,719	-68.6%
ERCOT HOUSTON Z MCPE 5MW	0	0	0.0%	0	-	0	0	0.0%
SINGAPORE JET KERO VS. GAS	0	0	0.0%	0	0.0%	50	50	0.0%
MONT BELVIEU NORMAL BUTAN	293	2,070	-85.8%	202	45.0%	5,424	6,661	-18.6%
MONT BELVIEU ETHANE OPIS B	90	350	-74.3%	0	0.0%	2,765	1,605	72.3%
MONT BELVIEU NATURAL GASO	110	607	-81.9%	110	0.0%	4,160	4,107	1.3%
MONT BELVIEU LDH PROPANE C	516	1,025	-49.7%	675	-23.6%	7,879	8,767	-10.1%
CONWAY NORMAL BUTANE (OPI	0	10	-100.0%	105	-100.0%	1,964	1,135	73.0%
CONWAY NATURAL GASOLINE (307	36	752.8%	154	99.4%	1,032	589	75.2%
CONWAY PROPANE 5 DECIMALS	5,638	8,024	-29.7%	5,131	9.9%	55,695	45,438	22.6%
PETROCHEMICALS	3,888	3,292	18.1%	4,359	-10.8%	46,060	50,023	-7.9%
MONT BELVIEU NATURAL GASO	4,453	7,090	-37.2%	4,727	-5.8%	64,931	86,123	-24.6%
CRUDE OIL LAST DAY	0	0	0.0%	0	0.0%	0	83	-100.0%
ELEC NYISO OFF-PEAK	0	0	0.0%	0	0.0%	43,396	23,520	84.5%
ELEC MISO PEAK	0	0	0.0%	0	0.0%	3,566	1,375	159.3%
NYMEX ALUMINUM FUTURES	0	0	0.0%	0	0.0%	0	75	-100.0%
GASOIL 0.1 CIF MED BALMO	0	0	-	0	0.0%	5	0	-
RBOB CRACK SPREAD BALMO S	0	0	0.0%	0	0.0%	30	0	0.0%
CARBON EUA EMISSIONS EURO	0	0	0.0%	0	0.0%	0	4,325	-100.0%
DIESEL 10PPM BARGES FOB B	0	0	0.0%	0	0.0%	0	1	-100.0%
EURO 3.5% FUEL OIL M CRK	0	0	0.0%	0	0.0%	0	211	-100.0%
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	3,966	3,463	14.5%	3,590	10.5%	46,007	59,295	-22.4%
HEATING OIL CRCK SPRD BAL	0	0	0.0%	0	-	0	0	0.0%
CHICAGO ULSD PL VS HO SPR	297	635	-53.2%	60	395.0%	4,402	5,166	-14.8%
PETRO CRK&SPRD EURO	5,654	7,551	-25.1%	3,077	83.8%	68,350	61,018	12.0%

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Energy Futures								
GRP THREE UNL GS (PLT) VS	1,920	1,245	54.2%	1,825	5.2%	18,787	17,903	4.9%
CRUDE OIL OUTRIGHTS	4,525	6,261	-27.7%	5,844	-22.6%	108,401	72,692	49.1%
PJM WES HUB PEAK LMP 50 M	0	0	0.0%	0	0.0%	0	151	-100.0%
NEPOOL NEW HAMP 5MW D AH	0	0	0.0%	0	0.0%	0	0	0.0%
ELECTRICITY OFF PEAK	0	0	0.0%	28,064	-100.0%	63,264	0	0.0%
HEATING OIL BALMO CLNDR S	60	0	0.0%	100	-40.0%	1,814	525	245.5%
FREIGHT MARKETS	28	0	0.0%	172	-83.7%	764	40	1,810.0%
PLASTICS	40	802	-95.0%	120	-66.7%	10,575	6,493	62.9%
ELEC FINSETTLED	0	0	0.0%	1,534	-100.0%	2,809	0	0.0%
NEPOOL RHD ISLD 5MW D AH	120	762	-84.3%	1,408	-91.5%	11,069	21,494	-48.5%
SINGAPORE GASOIL CALENDAR	0	120	-100.0%	0	0.0%	6,868	7,896	-13.0%
ANR LA NAT GAS INDEX SWAP	0	0	0.0%	0	-	0	0	0.0%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	0.0%	122	0	-
PJM APS ZONE DA OFF-PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
PETRO OUTRIGHT NA	13,731	9,030	52.1%	11,277	21.8%	132,559	130,122	1.9%
DAILY EUA	0	0	0.0%	0	-	0	0	0.0%
PJM APS ZONE DA PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
ELEC ERCOT DLY PEAK	0	0	0.0%	205	-100.0%	1,170	1,828	-36.0%
CRUDE OIL SPRDS	1,151	150	667.3%	1,085	6.1%	7,843	510	1,437.8%
ELEC ERCOT OFF PEAK	0	0	0.0%	0	0.0%	17,565	36,888	-52.4%
GC ULSD VS GC JET SPREAD	0	0	0.0%	0	0.0%	0	0	0.0%
ALGON CITY GATES NAT GAS	0	0	0.0%	0	0.0%	0	372	-100.0%
MJC FUT	120	120	0.0%	50	140.0%	780	600	30.0%
PETRO CRCKS & SPRDS NA	30,560	22,716	34.5%	20,224	51.1%	345,785	300,452	15.1%
RBOB SPREAD (PLATTS) SWAP	0	0	0.0%	0	0.0%	92	63	46.0%
NAT GAS BASIS SWAP	0	0	0.0%	0	0.0%	5,274	7,676	-31.3%
MCCLOSKEY RCH BAY COAL	20,270	22,812	-11.1%	28,598	-29.1%	283,926	393,262	-27.8%
NGPL TEX/OK	3,786	10,248	-63.1%	3,031	24.9%	84,276	54,615	54.3%
MNC FUT	3,950	4,230	-6.6%	4,028	-1.9%	50,904	60,494	-15.9%
MCCLOSKEY ARA ARGS COAL	134,817	106,297	26.8%	194,985	-30.9%	2,131,742	1,559,529	36.7%
DAILY PJM	0	1,760	-100.0%	0	0.0%	8,020	12,623	-36.5%
ONTARIO POWER SWAPS	40	570	-93.0%	19,851	-99.8%	169,201	277,357	-39.0%
INDIANA MISO	0	10,451	-100.0%	0	0.0%	2,240	176,662	-98.7%
SINGAPORE GASOIL	2,713	1,658	63.6%	3,266	-16.9%	32,162	28,018	14.8%
PETRO CRCKS & SPRDS ASIA	450	212	112.3%	330	36.4%	2,140	2,163	-1.1%
EMMISSIONS	0	451	-100.0%	250	-100.0%	500	451	10.9%
PJM ATSI ELEC	0	0	0.0%	0	0.0%	24,675	0	0.0%
PETROLEUM PRODUCTS ASIA	1,790	2,162	-17.2%	1,310	36.6%	19,987	22,097	-9.5%
NYISO CAPACITY	700	180	288.9%	1,343	-47.9%	8,893	3,051	191.5%
AUSTRALIAN COKE COAL	12	220	-94.5%	79	-84.8%	1,890	3,812	-50.4%
PETROLEUM PRODUCTS	0	206	-100.0%	12	-100.0%	484	3,851	-87.4%
EURO-DENOMINATED PETRO P	10	0	0.0%	250	-96.0%	2,687	479	461.0%
COAL SWAP	840	666	26.1%	195	330.8%	7,282	28,520	-74.5%
MGN1 SWAP FUT	215	86	150.0%	190	13.2%	1,903	1,052	80.9%
NATURAL GAS INDEX	0	0	0.0%	0	0.0%	0	648	-100.0%
INDONESIAN COAL	60	640	-90.6%	140	-57.1%	1,805	14,715	-87.7%
UCM FUT	0	0	0.0%	0	0.0%	578	618	-6.5%
NEW YORK HUB ZONE J PEAK	0	0	0.0%	0	0.0%	0	0	0.0%
MICHIGAN MISO	0	0	0.0%	0	0.0%	128,235	323,080	-60.3%
TRANSCO ZONE 1 NAT GAS IN	0	0	0.0%	0	-	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2015	VOLUME DEC 2014	% CHG	VOLUME NOV 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Energy Futures								
CHICAGO ULSD (PLATTS) SWA	0	0	0.0%	0	0.0%	0	99	-100.0%
GROUP THREE ULSD (PLATTS)	0	10	-100.0%	0	0.0%	200	474	-57.8%
MGF FUT	0	0	0.0%	0	0.0%	86	150	-42.7%
TENN 800 LEG NAT GAS INDE	819	0	0.0%	279	193.5%	3,192	124	2,474.2%
NEPOOL RHODE IL 5MW D AH	0	14,088	-100.0%	26,898	-100.0%	109,503	365,366	-70.0%
EMC FUTURE	0	0	0.0%	0	-	0	0	0.0%
NY HARBOR LOW SULPUR GAS	0	75	-100.0%	0	0.0%	4,042	6,810	-40.6%
3.5% FUEL OIL CIF BALMO S	0	0	0.0%	10	-100.0%	153	100	53.0%
NATURAL GAS FIXED PRICE SW	0	0	-	0	0.0%	12,932	0	-
MINI RBOB V. EBOB(ARGUS) NW	954	368	159.2%	1,172	-18.6%	8,766	5,468	60.3%
MINI RBOB V. EBOBARG NWE BF	50	407	-87.7%	280	-82.1%	4,803	6,555	-26.7%
VENTURA NAT GAS PLATTS FIX	0	0	-	0	0.0%	44	0	-
MINI GAS EUROBOB OXY NWE A	245	448	-45.3%	128	91.4%	3,490	7,144	-51.1%
CENTER POINT NAT GAS FIXED	0	0	-	0	0.0%	32	0	-
SUMAS NAT GAS PLATTS FIXED	0	0	-	0	0.0%	2,893	0	-
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%	0	0	0.0%
EU LOW SULPHUR GASOIL CRA	0	3,871	-100.0%	0	0.0%	0	10,924	-100.0%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	0.0%	840	0	-
MJB FUT	0	0	-	0	0.0%	10	0	-
NY HARBOR LOW SULPUR GAS	0	0	0.0%	0	0.0%	0	150	-100.0%
CANADIAN LIGHT SWEET OIL	3,423	150	2,182.0%	795	330.6%	14,637	2,400	509.9%
ELECTRICITY ERCOT PEAK	0	0	0.0%	0	0.0%	0	105	-100.0%
COLUMBIA GULF NAT GAS FIXE	0	0	-	0	0.0%	488	0	-
ELEC ERCOT DLY OFF PK	0	0	-	0	0.0%	0	0	-
DIESEL10PPM BARG VS ICE LS	0	0	0.0%	0	0.0%	0	6	-100.0%
Energy Options								
ETHANOL FWD	0	0	0.0%	0	-	0	0	0.0%
PGE CITYGATE PIPE SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
N ROCKIES PIPE SWAP	0	600	-100.0%	0	0.0%	6,429	15,444	-58.4%
HUSTN SHIP CHNL PIPE SWP	0	0	-	364	-100.0%	3,724	0	-
SAN JUAN PIPE SWAP	360	0	0.0%	0	0.0%	5,092	3,330	52.9%
SOCAL PIPE SWAP	0	0	0.0%	0	0.0%	0	3,120	-100.0%
PANHANDLE PIPE SWAP	0	0	0.0%	0	-	0	0	0.0%
BRENT OIL LAST DAY	1,880	34,565	-94.6%	3,148	-40.3%	108,533	346,197	-68.6%
BRENT CALENDAR SWAP	2,034	38,107	-94.7%	1,113	82.7%	153,151	413,914	-63.0%
SINGAPORE JET FUEL CALEND	0	0	0.0%	0	0.0%	1,500	2,875	-47.8%
ROTTERDAM 3.5%FUEL OIL CL	0	900	-100.0%	10	-100.0%	615	5,401	-88.6%
SINGAPORE FUEL OIL 180 CS	0	0	0.0%	0	0.0%	0	0	0.0%
CINERGY HUB PEAK MONTH	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 1MO	0	0	0.0%	0	-	0	0	0.0%
HEATING OIL PHY	64,576	61,642	4.8%	39,607	63.0%	612,864	794,106	-22.8%
N ILLINOIS HUB MTHLY	0	0	0.0%	0	-	0	0	0.0%
HENRY HUB FINANCIAL LAST	1,657	6,070	-72.7%	1,206	37.4%	23,660	65,737	-64.0%
RBOB PHY	26,768	43,289	-38.2%	22,708	17.9%	353,229	414,060	-14.7%
NATURAL GAS PHY	2,744,781	1,936,390	41.7%	2,362,779	16.2%	22,895,539	24,559,920	-6.8%
CRUDE OIL APO	13,936	83,819	-83.4%	23,940	-41.8%	722,701	889,225	-18.7%
NATURAL GAS 3 M CSO FIN	0	800	-100.0%	1,150	-100.0%	65,445	67,783	-3.4%
NATURAL GAS 1 M CSO FIN	16,780	80,897	-79.3%	21,200	-20.8%	271,714	883,039	-69.2%

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CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2015	VOLUME DEC 2014	% CHG	VOLUME NOV 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Energy Options								
WTI CRUDE OIL 1 M CSO FI	72,736	128,550	-43.4%	150,175	-51.6%	1,845,556	1,451,107	27.2%
CRUDE OIL PHY	3,349,930	3,988,299	-16.0%	2,847,126	17.7%	40,293,505	31,516,481	27.8%
RBOB CALENDAR SWAP	2,690	390	589.7%	600	348.3%	21,649	98,941	-78.1%
RBOB 1MO CAL SPD OPTIONS	0	0	0.0%	0	0.0%	0	2,575	-100.0%
ISO NEW ENGLAND PK LMP	0	0	0.0%	0	0.0%	0	0	0.0%
NY HARBOR HEAT OIL SWP	19,305	37,635	-48.7%	10,633	81.6%	165,910	287,936	-42.4%
PJM MONTHLY	0	0	0.0%	0	0.0%	0	40	-100.0%
WTI-BRENT BULLET SWAP	23,370	5,250	345.1%	25,950	-9.9%	268,360	554,571	-51.6%
HO 1 MONTH CLNDR OPTIONS	0	1,300	-100.0%	0	0.0%	3,500	21,960	-84.1%
CRUDE OIL 1MO	123,175	104,225	18.2%	140,525	-12.3%	2,359,207	2,061,821	14.4%
WTI 6 MONTH CALENDAR OPTI	0	0	0.0%	0	0.0%	0	9,032	-100.0%
WTI 12 MONTH CALENDAR OPT	0	0	0.0%	0	0.0%	2,000	88,141	-97.7%
NYMEX EUROPEAN GASOIL APO	0	134	-100.0%	0	0.0%	1,462	268	445.5%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	0.0%	260	0	-
IN DELIVERY MONTH EUA OPTIC	0	0	0.0%	0	-	0	0	0.0%
PETRO OUTRIGHT EURO	0	10	-100.0%	0	0.0%	180	1,214	-85.2%
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	0.0%	550	0	-
PETROCHEMICALS	120	2,991	-96.0%	545	-78.0%	15,195	34,409	-55.8%
NATURAL GAS SUMMER STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
NATURAL GAS OPTION ON CALE	880	388	126.8%	540	63.0%	13,020	14,066	-7.4%
ELEC MISO PEAK	0	0	0.0%	2,540	-100.0%	2,540	0	0.0%
EUROPEAN JET KEROSENE NW	0	0	0.0%	0	0.0%	0	0	0.0%
PJM CALENDAR STRIP	0	1,280	-100.0%	20	-100.0%	1,640	9,870	-83.4%
CRUDE OIL OUTRIGHTS	5,000	0	0.0%	16,000	-68.8%	22,500	6,120	267.6%
APPALACHIAN COAL	0	0	0.0%	0	0.0%	40	845	-95.3%
NATURAL GAS 6 M CSO FIN	0	700	-100.0%	1,000	-100.0%	46,900	41,678	12.5%
ELECTRICITY OFF PEAK	0	0	0.0%	0	0.0%	0	4,564	-100.0%
ELEC FINSETTLED	0	24	-100.0%	0	0.0%	39	1,425	-97.3%
SINGAPORE GASOIL CALENDAR	0	0	0.0%	0	0.0%	300	150	100.0%
HEATING OIL CRK SPD AVG PRI	0	0	0.0%	0	-	0	0	0.0%
PETRO OUTRIGHT NA	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 5 M CSO FIN	0	50	-100.0%	0	0.0%	2,700	650	315.4%
BRENT 1 MONTH CAL	0	0	0.0%	0	0.0%	0	200	-100.0%
ETHANOL SWAP	5,799	6,891	-15.8%	4,387	32.2%	76,928	119,235	-35.5%
CRUDE OIL CALNDR STRIP	0	0	0.0%	0	0.0%	0	60	-100.0%
GASOIL CRACK SPREAD AVG PF	0	0	0.0%	0	0.0%	0	822	-100.0%
NATURAL GAS WINTER STRIP	0	0	0.0%	0	-	0	0	0.0%
NATURAL GAS 2 M CSO FIN	0	500	-100.0%	1,000	-100.0%	4,950	2,100	135.7%
MCCLOSKEY RCH BAY COAL	0	2,400	-100.0%	0	0.0%	1,875	6,540	-71.3%
MCCLOSKEY ARA ARGS COAL	0	600	-100.0%	5,200	-100.0%	8,995	26,945	-66.6%
SHORT TERM	825	880	-6.3%	1,255	-34.3%	20,740	14,155	46.5%
SHORT TERM CRUDE OIL	0	800	-100.0%	0	0.0%	0	800	-100.0%
NATURAL GAS 12 M CSO FIN	400	0	-	500	-20.0%	2,600	0	-
SHORT TERM NATURAL GAS	5,935	2,575	130.5%	3,475	70.8%	52,989	22,280	137.8%
COAL API4 INDEX	0	500	-100.0%	0	0.0%	2,000	1,670	19.8%
RBOB CRACK SPREAD AVG PRI	0	0	0.0%	0	-	0	0	0.0%
COAL API2 INDEX	11,235	335	3,253.7%	16,950	-33.7%	167,026	8,220	1,931.9%
EURO-DENOMINATED PETRO P	0	0	0.0%	0	0.0%	15	715	-97.9%
COAL SWAP	0	840	-100.0%	1,360	-100.0%	4,560	3,835	18.9%
DAILY CRUDE OIL	0	2,000	-100.0%	0	0.0%	8,000	37,900	-78.9%

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CMEG Exchange Volume Report - Monthly

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Energy Options								
RBOB 6 MONTH CALENDAR SPR	0	0	0.0%	0	-	0	0	0.0%
GASOLINE	0	0	0.0%	0	0.0%	125	699	-82.1%
LLS CRUDE OIL	0	0	-	4,080	-100.0%	4,080	0	-
1 MO GASOIL CAL SWAP SPR	0	0	-	0	0.0%	100	0	-
PJM WES HUB PEAK CAL MTH	0	0	-	0	0.0%	200	0	-
PJM ELECTRIC	0	0	0.0%	0	0.0%	0	6	-100.0%
WTI CRUDE OIL 12 M CSO F	0	0	0.0%	0	0.0%	0	4,000	-100.0%
FX Futures								
AUSTRALIAN DOLLAR	1,827,571	1,992,922	-8.3%	1,600,472	14.2%	23,382,408	22,728,891	2.9%
BRITISH POUND	1,985,348	1,988,223	-0.1%	1,506,353	31.8%	24,144,659	24,837,008	-2.8%
BRAZIL REAL	65,632	49,107	33.7%	81,907	-19.9%	703,676	648,815	8.5%
CANADIAN DOLLAR	1,630,182	1,393,146	17.0%	1,040,414	56.7%	17,301,876	15,096,546	14.6%
E-MINI EURO FX	129,115	88,958	45.1%	80,516	60.4%	1,481,391	915,094	61.9%
EURO FX	6,077,947	5,497,694	10.6%	4,242,990	43.2%	65,356,062	52,208,275	25.2%
E-MINI JAPANESE YEN	20,921	27,766	-24.7%	8,967	133.3%	212,810	176,328	20.7%
JAPANESE YEN	3,075,768	4,655,863	-33.9%	2,201,214	39.7%	36,180,466	38,319,796	-5.6%
MEXICAN PESO	1,061,399	1,194,827	-11.2%	678,892	56.3%	10,951,568	10,484,059	4.5%
NEW ZEALND DOLLAR	432,284	443,422	-2.5%	344,128	25.6%	5,040,002	4,108,009	22.7%
NKR/USD CROSS RATE	2,749	2,820	-2.5%	633	334.3%	14,381	14,647	-1.8%
RUSSIAN RUBLE	36,371	62,310	-41.6%	34,536	5.3%	399,570	372,359	7.3%
S.AFRICAN RAND	38,994	23,159	68.4%	16,138	141.6%	216,350	122,259	77.0%
SWISS FRANC	607,833	1,154,948	-47.4%	458,382	32.6%	5,634,413	9,638,920	-41.5%
AD/CD CROSS RATES	16	55	-70.9%	6	166.7%	234	1,022	-77.1%
AD/JY CROSS RATES	5,204	8,831	-41.1%	2,969	75.3%	49,242	70,201	-29.9%
AD/NE CROSS RATES	64	67	-4.5%	9	611.1%	605	2,200	-72.5%
BP/JY CROSS RATES	3,046	2,093	45.5%	882	245.4%	15,468	51,224	-69.8%
BP/SF CROSS RATES	141	245	-42.4%	3	4,600.0%	1,629	4,891	-66.7%
CD/JY CROSS RATES	1	20	-95.0%	0	0.0%	261	1,214	-78.5%
EC/AD CROSS RATES	4,810	3,043	58.1%	796	504.3%	24,807	16,076	54.3%
EC/CD CROSS RATES	5,765	4,686	23.0%	1,233	367.6%	31,904	40,530	-21.3%
EC/NOK CROSS RATES	8	257	-96.9%	4	100.0%	769	1,198	-35.8%
EC/SEK CROSS RATES	802	1,425	-43.7%	54	1,385.2%	5,059	8,972	-43.6%
EFX/BP CROSS RATES	121,138	84,500	43.4%	42,259	186.7%	772,968	742,968	4.0%
EFX/JY CROSS RATES	72,879	61,385	18.7%	33,406	118.2%	555,285	559,039	-0.7%
EFX/SF CROSS RATES	73,751	97,393	-24.3%	20,751	255.4%	411,198	459,297	-10.5%
SF/JY CROSS RATES	0	0	0.0%	0	0.0%	0	16	-100.0%
SKR/USD CROSS RATES	3,126	1,826	71.2%	892	250.4%	15,398	12,163	26.6%
CZECK KORUNA (US)	0	0	0.0%	0	0.0%	0	41	-100.0%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	0	2	-100.0%
HUNGARIAN FORINT (US)	0	0	0.0%	0	0.0%	2	624	-99.7%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	0	670	-100.0%
POLISH ZLOTY (US)	2,614	5,058	-48.3%	217	1,104.6%	8,434	24,500	-65.6%
POLISH ZLOTY (EC)	6,405	102	6,179.4%	0	0.0%	6,483	36,075	-82.0%
SHEKEL	0	8	-100.0%	0	0.0%	22	5,983	-99.6%
RMB USD	428	828	-48.3%	192	122.9%	5,239	4,056	29.2%
RMB EURO	0	0	0.0%	0	-	0	0	0.0%
KOREAN WON	395	77	413.0%	35	1,028.6%	815	2,301	-64.6%

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FX Futures								
TURKISH LIRA	4	156	-97.4%	2	100.0%	126	20,215	-99.4%
TURKISH LIRA (EU)	0	13	-100.0%	0	0.0%	10	14,267	-99.9%
E-MICRO EUR/USD	351,169	216,909	61.9%	250,981	39.9%	4,325,807	1,969,393	119.7%
E-MICRO GBP/USD	31,755	32,335	-1.8%	28,447	11.6%	488,050	362,251	34.7%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	12	2	500.0%
E-MICRO USD/CHF	4	0	0.0%	2	100.0%	9	6	50.0%
E-MICRO USD/JPY	10	21	-52.4%	1	900.0%	113	119	-5.0%
E-MICRO AUD/USD	51,043	52,141	-2.1%	43,773	16.6%	652,469	519,173	25.7%
MICRO CHF/USD	2,385	4,719	-49.5%	1,687	41.4%	28,110	48,379	-41.9%
INDIAN RUPEE	7,061	455	1,451.9%	9,053	-22.0%	130,396	11,005	1,084.9%
E-MICRO JPY/USD	8,918	27,511	-67.6%	7,000	27.4%	150,355	164,072	-8.4%
E-MICRO CAD/USD	14,083	13,366	5.4%	9,498	48.3%	158,108	177,522	-10.9%
USDZAR	31	0	0.0%	40	-22.5%	580	1,476	-60.7%
E-MICRO USD/CNH	43	14	207.1%	14	207.1%	367	297	23.6%
CHINESE RENMINBI (CNH)	1,902	454	318.9%	2,207	-13.8%	13,267	6,446	105.8%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	0.0%	0	0	0.0%
E-MICRO INR/USD	72	2,258	-96.8%	59	22.0%	2,576	39,944	-93.6%
FX Options								
AUSTRALIAN DOLLAR	101,700	128,283	-20.7%	111,725	-9.0%	1,534,672	1,563,533	-1.8%
BRITISH POUND	154,479	200,754	-23.1%	164,675	-6.2%	2,570,095	3,033,414	-15.3%
BRAZIL REAL	0	0	0.0%	0	0.0%	0	10	-100.0%
CANADIAN DOLLAR	148,155	100,550	47.3%	86,595	71.1%	1,407,539	1,400,169	0.5%
EURO FX	997,041	1,010,618	-1.3%	867,664	14.9%	12,366,261	7,630,825	62.1%
JAPANESE YEN	230,823	337,436	-31.6%	192,565	19.9%	2,897,094	3,009,287	-3.7%
MEXICAN PESO	1,867	3,216	-41.9%	1,217	53.4%	17,624	9,809	79.7%
NEW ZEALND DOLLAR	0	5	-100.0%	0	0.0%	13	753	-98.3%
RUSSIAN RUBLE	343	440	-22.0%	0	0.0%	543	7,349	-92.6%
SWISS FRANC	9,241	43,348	-78.7%	24,907	-62.9%	171,038	296,944	-42.4%
EFX/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
EFX/SF CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
JAPANESE YEN (EU)	180	781	-77.0%	218	-17.4%	4,515	11,667	-61.3%
EURO FX (EU)	3,588	4,168	-13.9%	4,477	-19.9%	59,879	90,707	-34.0%
SWISS FRANC (EU)	0	6	-100.0%	0	0.0%	0	1,798	-100.0%
CANADIAN DOLLAR (EU)	149	163	-8.6%	66	125.8%	1,588	6,303	-74.8%
BRITISH POUND (EU)	1,148	510	125.1%	335	242.7%	7,684	9,717	-20.9%
AUSTRALIAN DLR (EU)	24	380	-93.7%	72	-66.7%	1,291	3,292	-60.8%
Commodities and Alternative Investments								
Futures								
CORN	4,375,509	4,153,120	5.4%	8,736,527	-49.9%	83,094,271	69,437,304	19.7%
SOYBEAN	4,967,381	4,408,219	12.7%	3,314,585	49.9%	54,095,051	49,169,361	10.0%
SOYBEAN MEAL	2,107,420	1,619,888	30.1%	2,147,442	-1.9%	24,315,276	20,637,382	17.8%
SOYBEAN OIL	2,924,027	2,119,243	38.0%	2,667,370	9.6%	28,897,275	23,769,391	21.6%
OATS	12,283	7,482	64.2%	24,979	-50.8%	194,575	200,531	-3.0%
ROUGH RICE	38,758	27,157	42.7%	19,107	102.8%	316,315	225,694	40.2%
WHEAT	0	0	0.0%	0	-	0	0	0.0%

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CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2015	VOLUME DEC 2014	% CHG	VOLUME NOV 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Commodities and Alternative Investments								
Futures								
MINI CORN	7,290	14,475	-49.6%	11,333	-35.7%	132,596	172,411	-23.1%
MINI SOYBEAN	15,611	30,401	-48.6%	12,271	27.2%	229,208	316,771	-27.6%
MINI WHEAT	4,457	9,651	-53.8%	6,426	-30.6%	82,987	101,124	-17.9%
LIVE CATTLE	1,173,886	1,009,598	16.3%	1,213,913	-3.3%	13,440,934	13,599,292	-1.2%
FEEDER CATTLE	230,741	216,672	6.5%	192,224	20.0%	2,493,051	2,116,262	17.8%
LEAN HOGS	567,677	595,495	-4.7%	836,679	-32.2%	9,575,882	10,656,944	-10.1%
LUMBER	16,065	13,333	20.5%	11,475	40.0%	201,352	160,497	25.5%
MILK	25,218	42,936	-41.3%	22,488	12.1%	275,539	358,659	-23.2%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	6,174	1,994	209.6%	5,259	17.4%	50,714	28,461	78.2%
BUTTER CS	2,848	3,663	-22.2%	2,085	36.6%	30,896	34,961	-11.6%
CLASS IV MILK	1,987	812	144.7%	673	195.2%	12,071	24,447	-50.6%
DRY WHEY	2,858	3,120	-8.4%	1,970	45.1%	21,482	17,790	20.8%
GSCI EXCESS RETURN FUT	63,648	53,643	18.7%	891	7,043.4%	254,115	201,879	25.9%
GOLDMAN SACHS	33,549	25,981	29.1%	28,918	16.0%	354,566	274,161	29.3%
ETHANOL	12,893	16,773	-23.1%	11,211	15.0%	187,661	243,072	-22.8%
HDD WEATHER	425	572	-25.7%	1,475	-71.2%	8,427	7,039	19.7%
CDD WEATHER	0	0	0.0%	0	0.0%	5,992	7,407	-19.1%
HDD SEASONAL STRIP	0	300	-100.0%	225	-100.0%	952	800	19.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	1,404	100	1,304.0%
HDD WEATHER EUROPEAN	0	0	0.0%	50	-100.0%	50	1,750	-97.1%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	500	-100.0%
HDD EURO SEASONAL STRIP	0	250	-100.0%	0	0.0%	100	6,250	-98.4%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
WKLY AVG TEMP	0	0	0.0%	0	0.0%	0	750	-100.0%
HOUSING INDEX	10	5	100.0%	17	-41.2%	93	133	-30.1%
DOW-UBS COMMOD INDEX	60,615	36,185	67.5%	23,912	153.5%	369,468	255,563	44.6%
COTTON	15	9	66.7%	18	-16.7%	585	737	-20.6%
COCOA TAS	125	27	363.0%	498	-74.9%	1,816	317	472.9%
COFFEE	14	90	-84.4%	37	-62.2%	635	427	48.7%
SUGAR 11	218	68	220.6%	177	23.2%	1,570	760	106.6%
GRAIN BASIS SWAPS	0	0	0.0%	0	0.0%	0	104	-100.0%
USD CRUDE PALM OIL	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	18,269	17,896	2.1%	11,812	54.7%	123,000	80,507	52.8%
DOW-UBS COMMOD INDEX SWA	0	0	0.0%	0	0.0%	0	0	0.0%
OTC SP GSCI ER SWAP	0	0	0.0%	0	0.0%	0	2,058	-100.0%
FERTILIZER PRODUCS	3,600	2,350	53.2%	2,975	21.0%	27,175	16,925	60.6%
S&P GSCI ENHANCED ER SWAP	26,144	26,144	0.0%	0	0.0%	104,576	80,586	29.8%
WHEAT HRW	0	0	0.0%	0	-	0	0	0.0%
CHI WHEAT	1,611,037	1,962,505	-17.9%	3,144,360	-48.8%	31,100,598	25,853,004	20.3%
KC WHEAT	383,780	432,610	-11.3%	910,138	-57.8%	7,359,946	5,869,020	25.4%
DJ_UBS ROLL SELECT INDEX FU	1,081	1,176	-8.1%	0	0.0%	8,018	4,072	96.9%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
MALAYSIAN PALM SWAP	6,440	1,900	238.9%	4,340	48.4%	54,412	43,020	26.5%
Commodities and Alternative Investments								
Options								
CORN	1,037,159	1,211,933	-14.4%	1,423,398	-27.1%	24,150,182	21,246,732	13.7%
SOYBEAN	1,406,162	1,202,309	17.0%	1,040,498	35.1%	18,663,389	17,916,675	4.2%
SOYBEAN MEAL	204,473	181,676	12.5%	246,290	-17.0%	2,909,760	2,588,548	12.4%

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CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2015	VOLUME DEC 2014	% CHG	VOLUME NOV 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Commodities and Alternative Investments								
Options								
SOYBEAN OIL	323,979	122,299	164.9%	192,085	68.7%	2,159,102	1,739,640	24.1%
SOYBEAN CRUSH	610	80	662.5%	463	31.7%	2,712	2,984	-9.1%
OATS	1,245	652	91.0%	1,595	-21.9%	20,935	25,010	-16.3%
ROUGH RICE	2,604	1,936	34.5%	1,463	78.0%	23,200	16,261	42.7%
WHEAT	100	375	-73.3%	75	33.3%	660	375	76.0%
LIVE CATTLE	474,515	341,504	38.9%	427,108	11.1%	3,974,324	4,041,314	-1.7%
FEEDER CATTLE	45,575	50,007	-8.9%	32,157	41.7%	437,202	375,384	16.5%
LEAN HOGS	228,719	178,127	28.4%	301,187	-24.1%	2,837,639	3,107,748	-8.7%
LUMBER	965	996	-3.1%	772	25.0%	13,305	13,891	-4.2%
MILK	22,587	33,578	-32.7%	18,661	21.0%	265,414	361,945	-26.7%
MLK MID	62	164	-62.2%	48	29.2%	533	1,349	-60.5%
NFD MILK	4,338	1,226	253.8%	4,120	5.3%	46,112	16,339	182.2%
BUTTER CS	585	1,477	-60.4%	201	191.0%	12,220	12,020	1.7%
CLASS IV MILK	597	1,279	-53.3%	390	53.1%	8,446	20,734	-59.3%
DRY WHEY	105	273	-61.5%	20	425.0%	2,973	4,523	-34.3%
HDD WEATHER	0	500	-100.0%	0	0.0%	2,800	6,125	-54.3%
CDD WEATHER	0	0	0.0%	0	0.0%	150	2,300	-93.5%
HDD SEASONAL STRIP	0	1,820	-100.0%	100	-100.0%	17,100	23,960	-28.6%
CDD SEASONAL STRIP	0	2,000	-100.0%	0	0.0%	67,000	34,480	94.3%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	3,000	1,800	66.7%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	3,000	7,500	-60.0%
HDD EURO SEASONAL STRIP	0	4,300	-100.0%	0	0.0%	7,500	34,800	-78.4%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	35	-100.0%
CORN NEARBY+2 CAL SPRD	1,796	4,224	-57.5%	9,915	-81.9%	52,620	89,104	-40.9%
SOYBN NEARBY+2 CAL SPRD	0	300	-100.0%	0	0.0%	280	8,463	-96.7%
WHEAT NEARBY+2 CAL SPRD	4,415	4,387	0.6%	6,472	-31.8%	135,291	63,961	111.5%
JULY-DEC CORN CAL SPRD	3,687	1,080	241.4%	1,096	236.4%	36,161	89,967	-59.8%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	35	1,230	-97.2%
JULY-NOV SOYBEAN CAL SPRD	69	966	-92.9%	2,223	-96.9%	37,235	57,566	-35.3%
JULY-DEC WHEAT CAL SPRD	2,975	0	0.0%	0	0.0%	15,671	6,116	156.2%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	685	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	272	0	0.0%
SBIN M HURR EVENT2	0	0	0.0%	0	-	0	0	0.0%
LV CATL CSO	0	100	-100.0%	0	0.0%	81	572	-85.8%
SOYMEAL NEARBY+2 CAL SPRD	0	100	-100.0%	0	0.0%	300	210	42.9%
SBIN HURR	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	5	-100.0%
CASH-SETTLED CHEESE	12,066	6,500	85.6%	11,123	8.5%	80,024	39,074	104.8%
SOY OIL NEARBY+2 CAL SPRD	0	55	-100.0%	0	0.0%	75	2,496	-97.0%
DEC-DEC CORN CAL SPRD	0	209	-100.0%	735	-100.0%	4,240	2,787	52.1%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	45	255	-82.4%
SNOWFALL	0	0	0.0%	0	0.0%	0	200	-100.0%
WHEAT-CORN ICSD	3,790	6,600	-42.6%	360	952.8%	20,400	15,310	33.2%
DEC-JULY CORN CAL SPRD	0	0	0.0%	35	-100.0%	10,070	1,010	897.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	68	991	-93.1%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	3,997	-100.0%
SOYBEAN CORN RATIO	0	0	0.0%	0	-	0	0	0.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	250	-100.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	400	-100.0%

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CMEG Exchange Volume Report - Monthly

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Commodities and Alternative Investments								
Options								
LN HOGS CSO	0	0	0.0%	0	-	0	0	0.0%
WHEAT HRW	0	0	0.0%	0	-	0	0	0.0%
MAR-JULY CORN CAL SPRD	2,469	300	723.0%	300	723.0%	2,769	500	453.8%
CHI WHEAT	402,688	698,956	-42.4%	452,134	-10.9%	7,435,420	6,146,999	21.0%
KC WHEAT	14,914	47,956	-68.9%	39,097	-61.9%	465,301	442,469	5.2%
MAR-JULY WHEAT CAL SPRD	4,755	0	0.0%	1,708	178.4%	12,076	435	2,676.1%
MAR-DEC CORN CAL SPRD	0	4,075	-100.0%	0	0.0%	5,430	4,135	31.3%
Intercommodity Spread	0	0	0.0%	0	0.0%	959	20	4,695.0%
NOV-DEC SOYBEAN CSO	0	0	0.0%	0	0.0%	0	690	-100.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	1,060	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	0.0%	0	0.0%	0	235	-100.0%
 Foreign Exchange Futures								
CHILEAN PESO	2	30	-93.3%	0	0.0%	73	40	82.5%
 Ags Futures								
PALM OIL	0	120	-100.0%	200	-100.0%	200	240	-16.7%
 TOTAL FUTURES GROUP								
Interest Rate Futures	90,551,041	114,125,054	-20.7%	107,176,084	-15.5%	1,311,883,820	1,401,434,061	-6.4%
Equity Index Futures	56,166,623	54,659,880	2.8%	37,271,833	50.7%	564,941,080	566,252,860	-0.2%
Metals Futures	5,218,661	5,691,208	-8.3%	7,684,194	-32.1%	78,163,794	74,213,221	5.3%
Energy Futures	38,689,968	31,220,872	23.9%	33,684,189	14.9%	427,424,955	345,543,896	23.7%
FX Futures	17,761,187	19,197,416	-7.5%	12,752,014	39.3%	198,875,809	185,050,836	7.5%
Commodities and Alternative Invest	18,702,053	16,855,743	11.0%	23,367,860	-20.0%	257,424,634	223,978,223	14.9%
Foreign Exchange Futures	2	30	-93.3%	0	0.0%	73	40	82.5%
Ags Futures	0	120	-100.0%	200	-100.0%	200	240	-16.7%
TOTAL FUTURES	227,089,535	241,750,323	-6.1%	221,936,374	2.3%	2,838,714,365	2,796,473,377	1.5%
 TOTAL OPTIONS GROUP								
Equity Index Options	12,072,487	13,016,284	-7.3%	10,022,875	20.4%	140,289,929	130,156,925	7.8%
Interest Rate Options	34,683,880	31,618,346	9.7%	30,134,699	15.1%	388,155,159	364,943,471	6.4%
Metals Options	592,552	762,279	-22.3%	702,454	-15.6%	8,986,082	10,613,991	-15.3%
Energy Options	6,494,172	6,576,626	-1.3%	5,711,086	13.7%	70,646,392	64,922,197	8.8%
FX Options	1,648,738	1,830,658	-9.9%	1,454,516	13.4%	21,039,836	17,075,577	23.2%
Commodities and Alternative Invest	4,208,004	4,114,319	2.3%	4,215,829	-0.2%	63,944,541	58,582,604	9.2%
TOTAL OPTIONS	59,699,833	57,918,512	3.1%	52,241,459	14.3%	693,061,939	646,294,765	7.2%

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CMEG Exchange Volume Report - Monthly

	VOLUME DEC 2015	VOLUME DEC 2014	% CHG	VOLUME NOV 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
TOTAL COMBINED								
Interest Rate	125,234,921	145,743,400	-14.1%	137,310,783	-8.8%	1,700,038,979	1,766,377,532	-3.8%
Equity Index	68,239,110	67,676,164	0.8%	47,294,708	44.3%	705,231,009	696,409,785	1.3%
Metals	5,811,213	6,453,487	-10.0%	8,386,648	-30.7%	87,149,876	84,827,212	2.7%
Energy	45,184,140	37,797,498	19.5%	39,395,275	14.7%	498,071,347	410,466,093	21.3%
FX	19,409,925	21,028,074	-7.7%	14,206,530	36.6%	219,915,645	202,126,413	8.8%
Commodities and Alternative Invest	22,910,057	20,970,062	9.3%	27,583,689	-16.9%	321,369,175	282,560,827	13.7%
Foreign Exchange	2	30	-93.3%	0	0.0%	73	40	82.5%
Ags	0	120	-100.0%	200	-100.0%	200	240	-16.7%
GRAND TOTAL	286,789,368	299,668,835	-4.3%	274,177,833	4.6%	3,531,776,304	3,442,768,142	2.6%

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