

## CME Group Exchange ADV Report - Monthly

September 2014

Page 1 of 18

	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Commodities and Alternative Investments Futures</b>								
HDD SEASONAL STRIP	0	15	-100.0%	0	-	2	2	-10.6%
CDD SEASONAL STRIP	0	0	-	0	-	1	14	-96.2%
CDD WEATHER	10	93.65	-89.3%	40.95	-75.6%	39	63	-37.7%
HDD WEATHER EUROPEAN	0	0	-	0	-	7	15	-55.9%
WKLY AVG TEMP	0	57.5	-100.0%	0	-	4	40	-90.0%
HDD WEATHER	12	95	-87.5%	0	-	28	94	-70.0%
HOUSING INDEX	0	1.45	-96.7%	0.9	-94.7%	1	1	-40.6%
USD CRUDE PALM OIL	0	0	-	0	-	0	4	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
MILK	1,841	975.95	88.6%	1,358.67	35.5%	1,367	1,166	17.2%
HDD EURO SEASONAL STRIP	0	0	-	47.62	-100.0%	5	4	34.0%
CASH-SETTLED CHEESE	316	108.75	190.7%	287.9	9.8%	231	142	62.7%
CAT WEATHER EUROPEAN	0	0	-	0	-	3	14	-81.1%
LIVE CATTLE	62,068	48,624.9	27.6%	48,738.43	27.3%	56,200	49,457	13.6%
BUTTER CS	141	91.05	54.5%	118.1	19.1%	136	111	22.3%
LUMBER	560	963.55	-41.9%	713.19	-21.4%	647	967	-33.0%
DRY WHEY	74	51.05	44.3%	55.48	32.8%	53	45	15.7%
CLASS IV MILK	46	106.15	-56.8%	53.71	-14.7%	116	80	45.8%
NFD MILK	126	50.1	150.5%	134	-6.3%	115	48	140.5%
GSCI EXCESS RETURN FUT	2,206	222.7	890.4%	64.76	3305.9%	784	48	1538.5%
LEAN HOGS	47,637	57,781.05	-17.6%	38,992.43	22.2%	46,167	44,750	3.2%
FEEDER CATTLE	9,656	6,250.15	54.5%	10,653.33	-9.4%	8,221	6,624	24.1%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,045	1,198.65	-12.8%	963.24	8.5%	1,089	1,211	-10.1%
WHEAT HRW	0	17,689.4	-100.0%	0	-	0	22,120	-100.0%
COCOA TAS	1	0.15	534.9%	0.1	900.4%	1	1	46.3%
SUGAR 11	2	1.3	61.2%	2.24	-6.4%	2	3	-29.5%
COFFEE	4	1	276.2%	0.95	295.0%	1	1	5.0%
COTTON	4	2.3	59.4%	0.48	670.0%	3	2	27.0%
MINI WHEAT	346	977.15	-64.6%	514.19	-32.7%	409	500	-18.2%
CORN	180,210	171,813.7	4.9%	275,302.14	-34.5%	276,431	255,248	8.3%
SOYBEAN MEAL	76,851	71,659	7.2%	79,260.29	-3.0%	77,074	80,306	-4.0%
SOYBEAN OIL	84,234	78,027.1	8.0%	84,542.76	-0.4%	90,766	94,468	-3.9%
ROUGH RICE	581	517.2	12.3%	1,204.67	-51.8%	796	1,111	-28.3%
DOW-UBS COMMOD INDEX	2,326	1,039.95	123.7%	834.62	178.7%	1,017	765	33.0%
MINI SOYBEAN	1,032	1,233.55	-16.4%	833.95	23.7%	1,085	1,188	-8.6%
WHEAT	85,933	66,173.35	29.9%	145,935.24	-41.1%	128,300	99,179	29.4%
OATS	538	869.4	-38.1%	645.52	-16.6%	821	1,012	-18.8%
SOYBEAN	174,861	172,111.95	1.6%	141,307.52	23.7%	179,991	185,401	-2.9%
MINI CORN	476	835.15	-43.0%	618.1	-23.0%	643	819	-21.6%
ETHANOL	959	801.35	19.6%	828.52	15.7%	982	1,185	-17.2%
DOW-UBS COMMOD INDEX SWAP	0	0	-	0	-	0	7	-100.0%
GRAIN BASIS SWAPS	0	377	-100.0%	0	-	1	164	-99.7%
FERTILIZER PRODUCTS	82	50.25	63.9%	66.19	24.5%	60	41	44.4%
S&P GSCI ENHANCED ER SWAP	828	0	-	0	-	290	74	293.4%
OTC SP GSCI ER SWAP	0	0	-	0	-	11	18	-38.8%
DJ_UBS ROLL SELECT INDEX FUTU	52	17.05	205.8%	0	-	15	7	117.2%
MALAYSIAN PALM SWAP	295	114	159.0%	284.76	3.7%	165	59	177.9%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange ADV Report - Monthly

September 2014

Page 2 of 18

	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Commodities and Alternative Investments Options</b>								
HDD SEASONAL STRIP	619	400	54.8%	0	-	75	152	-50.3%
CDD SEASONAL STRIP	0	0	-	119.05	-100.0%	173	155	11.5%
CDD WEATHER	10	10	-4.8%	0	-	12	28	-55.6%
HDD WEATHER EUROPEAN	0	0	-	0	-	4	6	-28.5%
SBIN M HURR EVENT2	0	0	-	0	-	0	0	-
HDD WEATHER	0	50	-100.0%	0	-	25	21	19.3%
HOUSING INDEX	0	0	-	0	-	0	0	-
LV CATL CSO	3	0	-	0	-	2	3	-32.4%
LN HOGS CSO	0	0	-	0	-	0	0	-100.0%
SBIN HURR	0	0	-	0	-	0	3	-100.0%
SNOWFALL	0	0	-	0	-	1	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	6	-100.0%
MILK	2,251	753.65	198.7%	1,341.1	67.9%	1,397	1,032	35.4%
HDD EURO SEASONAL STRIP	167	125	33.3%	214.29	-22.2%	43	44	-2.5%
CASH-SETTLED CHEESE	259	26.25	886.5%	77.48	234.2%	111	105	5.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	40	0	-
LIVE CATTLE	19,413	10,314.55	88.2%	18,021.43	7.7%	16,438	10,861	51.3%
BUTTER CS	53	22.15	140.1%	35.1	51.6%	39	60	-35.9%
LUMBER	45	88.35	-48.6%	49.33	-7.9%	58	62	-7.1%
DRY WHEY	73	1.4	5110.9%	11.05	560.3%	21	14	47.5%
CLASS IV MILK	69	100.65	-31.9%	73.62	-6.9%	96	99	-3.1%
NFD MILK	39	21	86.6%	76.1	-48.5%	59	25	131.5%
LEAN HOGS	14,748	7,842.05	88.1%	12,107.71	21.8%	13,632	6,335	115.2%
FEEDER CATTLE	1,905	698.95	172.6%	1,675.95	13.7%	1,311	853	53.6%
MLK MID	9	9.6	-7.2%	2.76	222.4%	4	4	0.4%
WHEAT HRW	0	694.55	-100.0%	0	-	0	805	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	33	29	11.5%
CORN	103,904	91,923.4	13.0%	76,321.81	36.1%	84,707	93,390	-9.3%
SOYBEAN MEAL	15,243	10,320.8	47.7%	9,432.48	61.6%	9,154	8,111	12.9%
SOYBEAN OIL	6,063	5,608.7	8.1%	8,021.71	-24.4%	6,998	5,667	23.5%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	21	1	1376.0%
DEC-JULY CORN CAL SPRD	0	0.5	-100.0%	2.38	-100.0%	4	2	92.0%
DEC-DEC CORN CAL SPRD	24	11.1	117.9%	28.57	-15.3%	9	9	-0.2%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	26	-100.0%	5	0	2556.9%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	19.05	-100.0%	2	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	4	3	36.0%
NOV-NOV SOYBEAN CAL SPRD	0	24.75	-100.0%	0	-	0	2	-100.0%
ROUGH RICE	65	26.95	141.2%	85.1	-23.6%	66	68	-3.1%
WHEAT	24,549	15,356.95	59.9%	23,012.62	6.7%	26,182	18,268	43.3%
WHEAT-CORN IC50	165	6.5	2434.8%	0	-	39	7	447.3%
CORN NEARBY+2 CAL SPRD	44	100	-55.7%	525.43	-91.6%	433	623	-30.6%
SOYBN NEARBY+2 CAL SPRD	12	1.25	852.4%	72.86	-83.7%	43	41	3.9%
WHEAT NEARBY+2 CAL SPRD	239	91.95	160.4%	368.1	-35.0%	287	137	109.5%
SOY OIL NEARBY+2 CAL SPRD	4	3.25	9.9%	2.38	50.0%	12	8	41.1%
SOYMEAL NEARBY+2 CAL SPRD	2	0	-	0	-	0	0	-30.1%
JULY-DEC CORN CAL SPRD	1	21	-94.3%	21.67	-94.5%	466	369	26.1%
DEC-JULY WHEAT CAL SPRD	9	0	-	0	-	1	0	-
JULY-NOV SOYBEAN CAL SPRD	42	0	-	2.24	1793.6%	295	238	24.0%
OATS	117	163	-28.3%	97.67	19.6%	102	125	-18.1%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange ADV Report - Monthly

September 2014

Page 3 of 18

	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Commodities and Alternative Investments Options</b>								
SOYBEAN	113,591	72,570.15	56.5%	72,800.29	56.0%	66,935	58,574	14.3%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	1	2	-25.7%
SOYBEAN CRUSH	15	24.55	-39.1%	8.67	72.5%	11	13	-16.5%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	0	318.8%
SOYBEAN CORN RATIO	0	0	-	0	-	0	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	2	1	157.2%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	2	-84.2%
NOV-DEC SOYBEAN CSO	2	0	-	0	-	4	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	1.43	-100.0%	1	0	-
<b>FX Futures</b>								
RMB EURO	0	0	-	0	-	0	0	-100.0%
TURKISH LIRA	11	226.15	-95.2%	1	981.0%	107	180	-40.8%
TURKISH LIRA (EU)	1	96.85	-99.4%	0	-	76	110	-31.1%
JAPANESE YEN	185,933	152,254.6	22.1%	111,216.71	67.2%	133,746	169,691	-21.2%
KOREAN WON	7	29	-75.5%	0.81	776.5%	12	21	-43.6%
CD/JY CROSS RATES	0	4.55	-92.7%	1.9	-82.5%	6	5	30.6%
CANADIAN DOLLAR	76,770	62,834.75	22.2%	50,377.81	52.4%	58,202	69,158	-15.8%
AD/NE CROSS RATES	19	6.1	207.6%	8.76	114.1%	10	3	273.0%
BRITISH POUND	151,487	117,410.75	29.0%	84,820.29	78.6%	100,133	116,023	-13.7%
RUSSIAN RUBLE	2,193	1,477.7	48.4%	883.29	148.3%	1,174	972	20.7%
SWISS FRANC	53,397	34,419.65	55.1%	36,118.48	47.8%	35,228	35,959	-2.0%
NEW ZEALND DOLLAR	25,742	14,915.05	72.6%	12,723	102.3%	13,868	14,358	-3.4%
BP/JY CROSS RATES	650	186.05	249.4%	41.95	1449.4%	245	124	98.0%
SHEKEL	0	35.2	-100.0%	0.57	-100.0%	32	38	-17.3%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-86.6%
E-MICRO GBP/USD	2,703	1,299.4	108.0%	1,332	102.9%	1,458	1,540	-5.3%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-
E-MICRO EUR/USD	7,657	6,224.95	23.0%	5,599.76	36.7%	7,304	7,996	-8.7%
E-MICRO USD/JPY	1	0.4	197.6%	0.33	257.2%	0	0	-8.4%
E-MICRO AUD/USD	3,202	1,501.55	113.2%	1,754.81	82.5%	1,796	1,563	14.9%
AUSTRALIAN DOLLAR	145,617	98,689.9	47.5%	74,801.05	94.7%	85,135	104,493	-18.5%
E-MINI JAPANESE YEN	1,123	801.35	40.1%	432.14	159.8%	586	1,326	-55.8%
EFX/JY CROSS RATES	3,303	3,231.85	2.2%	1,090.43	202.9%	2,108	3,588	-41.3%
RMB USD	28	36.1	-21.9%	24.14	16.8%	44	75	-42.1%
EFX/BP CROSS RATES	5,920	3,660.3	61.7%	2,134.67	177.3%	2,967	2,933	1.2%
EFX/SF CROSS RATES	2,914	2,083.95	39.9%	781.05	273.1%	1,534	1,771	-13.4%
INDIAN RUPEE	135	912.05	-85.2%	114.95	17.5%	204	659	-69.1%
EC/SEK CROSS RATES	21	19.95	7.2%	0	-	31	14	120.1%
S.AFRICAN RAND	822	870.25	-5.6%	334.86	145.4%	416	562	-25.9%
MEXICAN PESO	64,425	55,006.15	17.1%	41,373.9	55.7%	39,647	41,169	-3.7%
EURO FX	290,774	206,043.8	41.1%	167,021.29	74.1%	192,795	243,197	-20.7%
SF/JY CROSS RATES	0	3.65	-100.0%	0.1	-100.0%	0	8	-98.9%
EC/CD CROSS RATES	360	66.85	438.6%	173.62	107.4%	161	38	325.8%
EC/NOK CROSS RATES	2	10	-76.2%	0	-	5	8	-40.4%
EC/AD CROSS RATES	208	83.15	149.6%	18.38	1029.0%	62	48	29.1%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange ADV Report - Monthly

September 2014

Page 4 of 18

	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>FX Futures</b>								
BP/SF CROSS RATES	70	34.9	99.9%	32.71	113.2%	21	13	66.0%
E-MINI EURO FX	4,350	3,083.3	41.1%	2,099.62	107.2%	3,509	4,124	-14.9%
MICRO JYP/USD	916	509.5	79.9%	394	132.6%	551	703	-21.6%
MICRO CAD/USD	1,769	210.7	739.7%	807.57	119.1%	695	237	193.2%
MICRO CHF/USD	235	212.2	10.8%	155.24	51.4%	197	244	-19.2%
POLISH ZLOTY (EC)	40	268.55	-85.0%	0	-	191	176	8.3%
AD/JY CROSS RATES	534	122.05	337.4%	154.24	246.1%	235	126	86.7%
AD/CD CROSS RATES	4	4.5	-4.8%	5.05	-15.1%	4	5	-16.5%
HUNGARIAN FORINT (US)	4	25.8	-83.4%	2.1	104.5%	3	62	-94.7%
CZECK KORUNA (EC)	0	127.35	-100.0%	0	-	0	37	-100.0%
POLISH ZLOTY (US)	42	97.6	-56.6%	2.9	1357.4%	91	78	16.7%
SKR/USD CROSS RATES	106	92.65	14.2%	37.67	180.8%	47	53	-10.9%
HUNGARIAN FORINT (EC)	0	15.25	-100.0%	0	-	4	78	-95.5%
CZECK KORUNA (US)	0	25.35	-99.4%	0.24	-40.0%	0	23	-99.2%
NKR/USD CROSS RATE	89	123.3	-28.0%	37.67	135.7%	54	55	-2.8%
BRAZIL REAL	3,436	575.15	497.3%	4,863.86	-29.4%	2,084	1,402	48.6%
USDZAR	4	0	-	1.29	214.8%	7	2	327.2%
EURO QUARTERLY VARIANCE FUTU	0	0	-	0	-	0	2	-100.0%
<b>FX Options</b>								
AUSTRALIAN DLR (EU)	9	78.35	-88.1%	5.95	56.0%	12	57	-79.6%
JAPANESE YEN	14,931	10,434.8	43.1%	11,897.95	25.5%	10,658	14,622	-27.1%
EURO FX (EU)	717	315.7	127.0%	704.67	1.7%	347	287	20.8%
CANADIAN DOLLAR	7,548	3,922.7	92.4%	5,908.86	27.7%	5,618	4,379	28.3%
BRITISH POUND	23,315	7,785.2	199.5%	12,083.48	93.0%	12,571	7,309	72.0%
RUSSIAN RUBLE	128	0	-	27.62	363.3%	37	5	680.9%
CANADIAN DOLLAR (EU)	51	103.65	-51.2%	21.81	132.1%	25	58	-57.4%
SWISS FRANC (EU)	3	29.15	-89.7%	1.52	96.9%	9	24	-60.7%
SWISS FRANC	1,651	944.05	74.9%	778.29	112.1%	1,053	697	51.0%
BRITISH POUND (EU)	50	244.15	-79.4%	8.95	462.8%	40	116	-65.1%
NEW ZEALND DOLLAR	1	0.05	2852.4%	1.48	0.0%	4	0	1474.1%
AUSTRALIAN DOLLAR	11,321	6,798.85	66.5%	4,867.19	132.6%	6,089	6,896	-11.7%
EFX/JY CROSS RATES	0	0	-	0	-	0	10	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	0	-
MEXICAN PESO	83	0	-	77.9	6.2%	20	11	79.6%
EURO FX	50,374	24,377.2	106.6%	28,972.38	73.9%	25,969	25,644	1.3%
JAPANESE YEN (EU)	43	88.65	-51.9%	35.38	20.6%	49	132	-62.9%
BRAZIL REAL	0	0	-	0	-	0	0	-

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange ADV Report - Monthly

September 2014

Page 5 of 18

	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Equity Index Futures</b>								
DJ US REAL ESTATE	820	477.45	71.8%	280.62	192.3%	445	208	113.7%
E-MINI NASDAQ 100	338,271	260,546.05	29.8%	227,353	48.8%	287,951	235,687	22.2%
S&P ENERGY SECTOR	550	202.3	171.7%	394.43	39.3%	353	328	7.5%
S&P MATERIALS SECTOR	236	85.55	176.0%	89.24	164.6%	82	90	-9.7%
S&P FINANCIAL SECTOR	399	251.85	58.3%	136.48	192.2%	151	198	-23.9%
S&P HEALTH CARE SECTOR	492	148.45	231.3%	120.38	308.5%	168	182	-7.8%
S&P INDUSTRIAL SECTOR	380	125.85	202.1%	70.95	435.8%	132	94	41.1%
S&P UTILITIES SECTOR	668	335.4	99.2%	224.57	197.5%	294	201	46.5%
S&P TECHNOLOGY SECTOR	335	209.25	59.9%	74.14	351.3%	156	160	-2.6%
S&P CONSUMER DSCRTNRY SECTO	263	130.35	101.9%	112.38	134.2%	135	86	57.4%
S&P 500	24,704	29,220.05	-15.5%	5,639.76	338.0%	13,165	16,494	-20.2%
E-MICRO NIFTY	0	0	-	0	-	0	0	-100.0%
NASDAQ	1,044	958.55	8.9%	594.48	75.6%	960	929	3.4%
E-MINI MIDCAP	29,465	31,141.8	-5.4%	13,505.05	118.2%	20,216	22,228	-9.1%
NIKKEI 225 (\$) STOCK	21,634	21,074.7	2.7%	12,446.86	73.8%	17,555	18,575	-5.5%
NIKKEI 225 (YEN) STOCK	46,828	43,133.1	8.6%	33,843.14	38.4%	42,851	46,795	-8.4%
IBOVESPA INDEX	20	67.5	-69.7%	7.57	170.4%	18	115	-84.8%
S&P 600 SMALLCAP EMINI	0	1.25	-96.2%	0.05	0.0%	0	1	-78.4%
S&P CONSUMER STAPLES SECTOR	650	266.25	144.3%	104.43	522.8%	260	171	51.8%
E-MINI S&P500	1,944,913	1,987,613.15	-2.1%	1,334,275.52	45.8%	1,636,394	1,794,807	-8.8%
S&P 500/VALUE	19	4	370.2%	0.24	7799.8%	6	3	117.6%
S&P 500 GROWTH	7	5	49.5%	0.24	3039.9%	3	3	20.2%
S&P 400 MIDCAP	82	165.95	-50.5%	52.9	55.4%	62	82	-24.7%
\$25 DJ	1	0.15	788.9%	0.95	40.0%	0	0	-4.8%
MINI \$5 DOW	165,522	146,740	12.8%	127,797.43	29.5%	149,364	140,670	6.2%
DJIA	963	1,505	-36.0%	507.43	89.8%	475	662	-28.3%
NASDAQ BIOTECH	2	0	-	4.76	-50.0%	1	0	-
<b>Equity Index Options</b>								
E-MINI NASDAQ 100	8,985	1,993.65	350.7%	9,243.29	-2.8%	12,943	3,530	266.7%
S&P 500	28,842	24,035.6	20.0%	33,830.33	-14.7%	30,240	27,721	9.1%
EOW4 EMINI S&P 500	48,173	29,892.6	61.2%	52,280	-7.9%	35,740	23,165	54.3%
EOW2 S&P 500	3,963	3,609.85	9.8%	3,937.9	0.6%	3,703	2,146	72.6%
EOW1 EMINI S&P 500	45,919	29,412.25	56.1%	36,442.76	26.0%	37,334	23,534	58.6%
NASDAQ	1	0.55	90.5%	1.43	-26.7%	1	2	-40.2%
EOW1 S&P 500	2,361	2,648.9	-10.9%	1,911.19	23.5%	2,082	1,349	54.4%
E-MINI MIDCAP	2	5.45	-64.2%	4.71	-58.6%	5	6	-19.5%
EOM S&P 500	2,818	2,309.45	22.0%	4,308.48	-34.6%	3,536	3,331	6.2%
EOM EMINI S&P	49,478	28,572.05	73.2%	56,844.95	-13.0%	41,163	30,136	36.6%
EOW2 EMINI S&P 500	45,222	22,915	97.3%	41,916.9	7.9%	38,707	23,019	68.2%
E-MINI S&P500	255,254	217,998.55	17.1%	287,673.48	-11.3%	267,190	224,768	18.9%
MINI \$5 DOW	449	637.6	-29.6%	497.71	-9.8%	523	723	-27.7%
DJIA	2	0.85	168.9%	0.52	336.4%	3	18	-85.9%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange ADV Report - Monthly

September 2014

Page 6 of 18

	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Interest Rate Futures</b>								
5-YR SWAP RATE	5,840	2,853.5	104.6%	2,719.48	114.7%	3,064	2,048	49.6%
2-YR SWAP RATE	1,339	65.55	1942.6%	244.86	446.8%	430	298	44.5%
10-YR SWAP RATE	7,124	5,597.7	27.3%	1,049	579.1%	2,987	2,705	10.4%
EURO BONDS	0	0	-	0	-	0	0	-100.0%
1-MONTH EURODOLLAR	0	11.75	-100.0%	62.24	-100.0%	80	45	77.2%
EUROYEN	0	0.05	-100.0%	0.05	-100.0%	0	0	32.5%
EMINI ED	0	0	-	0	-	0	0	-
EURODOLLARS	3,230,278	2,570,653.1	25.7%	2,279,168.71	41.7%	2,553,100	2,052,580	24.4%
30-YR BOND	365,622	337,982.2	8.2%	473,734.48	-22.8%	363,031	388,743	-6.6%
5-YR SWAP	0	79.35	-100.0%	0	-	0	315	-100.0%
5-YR NOTE	790,284	673,237.85	17.4%	978,393.14	-19.2%	780,084	695,747	12.1%
10-YR NOTE	1,339,169	1,166,616.65	14.8%	1,623,203.62	-17.5%	1,330,572	1,293,366	2.9%
2-YR NOTE	293,097	206,739.55	41.8%	434,319.62	-32.5%	272,953	229,428	19.0%
30-YR SWAP RATE	394	510.5	-22.7%	224.14	76.0%	266	354	-24.9%
ULTRA T-BOND	83,801	72,179.75	16.1%	157,819	-46.9%	100,538	83,928	19.8%
30-YR SWAP	0	0	-	0	-	0	1	-100.0%
FED FUND	41,085	25,262.3	62.6%	37,332.1	10.1%	26,593	18,452	44.1%
10-YR SWAP	0	189.8	-100.0%	0	-	0	502	-100.0%
EURO 5YR BUNDLE	5	0	-	0	-	1	0	-
3YR BUNDLE	11	0	-	0	-	1	0	-
2YR BUNDLE	9	0	-	0	-	1	0	-

### Interest Rate Options

EURO MIDCURVE	978,341	833,158.5	17.4%	571,397.57	71.2%	685,583	484,761	41.4%
EURODOLLARS	260,922	130,165.15	100.5%	138,999.81	87.7%	155,101	110,403	40.5%
FLEX 30-YR BOND	0	0	-	0	-	17	0	-
FLEX 10-YR NOTE	0	0	-	0	-	0	2	-100.0%
30-YR BOND	67,642	57,282.85	18.1%	74,633.95	-9.4%	63,695	75,896	-16.1%
5-YR NOTE	150,926	108,327.3	39.3%	113,120.62	33.4%	114,887	96,574	19.0%
10-YR NOTE	445,033	355,880.2	25.1%	402,851.38	10.5%	398,948	358,735	11.2%
2-YR NOTE	11,618	6,133.9	89.4%	7,061.67	64.5%	8,545	7,653	11.6%
ULTRA T-BOND	1,132	448.95	152.1%	370.14	205.8%	587	350	68.0%
FED FUND	288	130	121.9%	87.29	230.5%	110	215	-48.6%

### Energy Futures

TENNESSEE 500 LEG NG SWIN	0	0	-	0	-	1	0	379.5%
ELEC ERCOT OFF PEAK	0	2,426	-100.0%	0	-	186	1,175	-84.2%
RBOB GAS	49	30.15	63.0%	47.05	4.5%	38	354	-89.4%
ELEC ERCOT DLY PEAK	0	133.75	-100.0%	0	-	9	45	-79.8%
ERCOT NORTH ZMCPE 5MW OFFPE	0	282	-100.0%	0	-	763	1,065	-28.4%
ERCOT NORTH ZMCPE 5MW PEAK	0	81.25	-100.0%	0	-	48	66	-27.1%
ERCOT HOUSTON Z MCPE 5MW PEAK	0	0	-	0	-	0	0	-
SINGAPORE JET KERO VS. GASOIL	0	27.5	-100.0%	0	-	0	11	-100.0%
PETRO OUTRIGHT EURO	436	408.55	6.7%	585.52	-25.6%	439	352	24.7%
MONT BELVIEU LDH PROPANE OPIS	119	6.75	1663.7%	13.57	777.2%	35	15	138.7%
MONT BELVIEU ETHANE OPIS BALM	17	0	-	14.29	20.0%	4	0	2772.1%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CME Group Exchange ADV Report - Monthly

September 2014

Page 7 of 18

	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>								
CONWAY NATURAL GASOLINE (OPI	0	0	-	0	-	1	0	71.4%
PETROCHEMICALS	263	157	67.3%	318.86	-17.6%	209	157	33.5%
CONWAY PROPANE 5 DECIMALS S	298	6.5	4481.0%	321.52	-7.4%	139	34	305.6%
CONWAY NORMAL BUTANE (OPIS) S	0	0	-	20.48	-100.0%	6	4	40.3%
MONT BELVIEU NORMAL BUTANE B	25	5.15	380.8%	15.86	56.2%	19	17	12.5%
MONT BELVIEU NATURAL GASOLIN	14	14.5	-6.4%	17.29	-21.5%	16	9	84.2%
IN DELIVERY MONTH EUA	457	1,044.2	-56.2%	152.81	199.3%	540	1,597	-66.2%
WTS (ARGUS) VS WTI SWAP	152	140.25	8.6%	349.52	-56.4%	185	58	217.3%
ISO NEW ENGLAND PK LMP	0	20.4	-100.0%	0	-	7	12	-43.5%
ELEC NYISO OFF-PEAK	0	0	-	0	-	125	357	-65.0%
ELEC MISO PEAK	0	11.5	-100.0%	0	-	7	29	-74.8%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-	0	3	-100.0%
ANR LA NAT GAS INDEX SWAP	0	0	-	0	-	0	0	-
NGPL STX NAT GAS INDEX SW	0	0	-	0	-	0	0	-
COLUMB GULF MAINLINE NG B	41	0	-	540.19	-92.5%	211	7	2903.3%
TEXAS EAST W LOUISIANA NG	0	0	-	0	-	0	0	-
ONEOK OKLAHOMA NG BASIS	14	0	-	36	-60.8%	13	6	104.2%
TEXAS GAS ZONE1 NG BASIS	3	0	-	0	-	4	10	-56.1%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	0	270	-100.0%
PJM NI HUB 5MW REAL TIME	707	4,377.15	-83.8%	0	-	3,425	5,032	-31.9%
NYISO ZONE J 5MW D AH O P	2,665	0	-	0	-	432	1,801	-76.0%
NYISO ZONE J 5MW D AH PK	85	260.25	-67.2%	0	-	40	167	-76.0%
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-	50	168	-70.2%
PJM COMED 5MW D AH PK	0	0	-	0	-	7	26	-71.9%
PJM DUQUS 5MW D AH O PK	0	0	-	0	-	0	0	-
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-	25	56	-55.6%
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	1	3	-52.7%
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	0	0	-
NYISO ZONE C 5MW D AH PK	0	23	-100.0%	0	-	2	27	-91.6%
PETRO CRCKS & SPRDS NA	1,071	1,217.9	-12.1%	1,008.67	6.1%	1,227	1,457	-15.7%
SINGAPORE GASOIL	108	109.1	-0.7%	77.81	39.2%	111	94	18.4%
PETRO OUTRIGHT NA	459	380.5	20.6%	460.9	-0.5%	543	351	54.7%
CRUDE OIL SPRDS	0	0	-	0	-	0	3	-100.0%
RBOB GASOLINE BALMO CLNDR	9	66.85	-86.5%	43.38	-79.1%	37	51	-26.9%
GASOLINE UP-DOWN BALMO SW	9	28.85	-68.6%	5.95	52.0%	15	25	-41.7%
COLUMBIA GULF MAIN NAT G	0	0	-	0	-	6	0	-
ALGON CITY GATES NAT GAS	18	0	-	0	-	2	2	-5.4%
TENN 800 LEG NAT GAS INDE	0	98.15	-100.0%	0	-	1	28	-97.6%
NATURAL GAS PHY	267,797	287,061.5	-6.7%	255,947.81	4.6%	284,949	334,454	-14.8%
CRUDE OIL OUTRIGHTS	549	214.8	155.6%	330	66.3%	295	294	0.2%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	238	201.5	18.2%	202.05	17.9%	209	278	-24.9%
FREIGHT MARKETS	0	0	-	0	-	0	0	-46.4%
PLASTICS	38	9	320.1%	32.38	16.8%	20	17	21.3%
NYH NO 2 CRACK SPREAD CAL	172	236.15	-27.0%	251.43	-31.5%	183	264	-30.7%
TRANSCO ZONE 6 BASIS SWAP	51	0	-	0	-	13	11	19.4%
NYISO A	73	64	13.9%	9.71	650.5%	32	67	-52.6%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange ADV Report - Monthly

September 2014

Page 8 of 18

	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>								
MINY NATURAL GAS	1,236	903.5	36.8%	1,005.24	22.9%	1,565	1,265	23.8%
HEATING OIL PHY	136,950	119,225.4	14.9%	129,520	5.7%	128,868	129,959	-0.8%
DOMINION TRANSMISSION INC	302	42.8	604.9%	257.62	17.1%	257	85	201.6%
TCO BASIS SWAP	143	0	-	48.76	193.8%	592	9	6853.8%
PJM MONTHLY	232	87.4	165.3%	51.24	352.6%	123	141	-12.7%
WAHA INDEX SWAP FUTURE	0	0	-	0	-	1	0	-
NY HARBOR HEAT OIL SWP	368	199.95	84.3%	325.19	13.3%	235	256	-8.0%
EASTERN RAIL DELIVERY CSX	97	555.75	-82.6%	89.14	8.3%	230	458	-49.8%
HTG OIL	9	2.35	289.1%	0	-	3	192	-98.3%
EUROPE 3.5% FUEL OIL MED	12	0	-	9.14	33.9%	7	2	345.9%
AEP-DAYTON HUB DAILY	0	0	-	0	-	1	1	69.9%
PJM OFF-PEAK LMP SWAP FUT	46	11.5	297.5%	1.14	3899.9%	23	282	-92.0%
AEP-DAYTON HUB OFF-PEAK M	12	7	70.1%	1.43	733.3%	6	15	-62.1%
DOMINION TRAN INC - APP I	0	0	-	0	-	0	1	-100.0%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-	1	6	-78.6%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-100.0%
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-	0	1	-97.9%
FUELOIL SWAP:CARGOES VS.B	3	53.45	-94.6%	26.52	-89.0%	30	62	-52.1%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-	0	0	-
MINY HTG OIL	0	0.7	-32.0%	0.48	0.0%	0	1	-29.4%
BRENT CALENDAR SWAP	147	668.2	-78.1%	216.24	-32.2%	278	452	-38.5%
EURO GASOIL 10PPM VS ICE	3	9.25	-69.1%	8.14	-64.9%	6	17	-63.9%
WTI-BRENT CALENDAR SWAP	1,170	1,153.65	1.4%	694.38	68.5%	928	1,385	-33.0%
CENTERPOINT BASIS SWAP	10	19.8	-48.5%	44	-76.8%	7	18	-58.7%
PJM NILL DA OFF-PEAK	345	1,999.65	-82.7%	347.71	-0.6%	1,057	1,620	-34.7%
PANHANDLE INDEX SWAP FUTU	0	0	-	0	-	0	2	-100.0%
PJM NILL DA PEAK	9	135.95	-93.2%	17.1	-46.0%	66	99	-33.2%
CIN HUB 5MW REAL TIME PK	17	638.45	-97.3%	0	-	106	214	-50.6%
MINY WTI CRUDE OIL	7,789	8,022.05	-2.9%	5,352.19	45.5%	6,051	7,003	-13.6%
JAPAN C&F NAPHTHA SWAP	40	64.85	-39.0%	50.9	-22.3%	60	93	-35.3%
LLS (ARGUS) VS WTI SWAP	363	942.8	-61.5%	358.62	1.3%	489	838	-41.6%
RBOB PHY	151,109	125,828.2	20.1%	137,812.05	9.6%	137,003	136,787	0.2%
NEPOOL RHD ISLD 5MW D AH	0	0	-	121.9	-100.0%	78	15	412.1%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	39	-100.0%
CIN HUB 5MW REAL TIME O P	1,075	8,331.6	-87.1%	0	-	2,160	3,670	-41.1%
ULSD UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	0	-
LTD NAT GAS	8,613	9,454.1	-8.9%	7,978.52	7.9%	8,872	9,483	-6.4%
SAN JUAN PIPE SWAP	0	0	-	0	-	2	0	-
NORTHWEST ROCKIES BASIS S	48	30.85	55.7%	91.05	-47.2%	53	21	148.1%
SINGAPORE 380CST BALMO	8	7.25	11.7%	0.48	1600.0%	4	5	-14.6%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	130	-100.0%
ULSD 10PPM CIF MED VS ICE	0	14.55	-100.0%	2.38	-100.0%	3	5	-48.4%
GULF COAST JET FUEL CLNDR	7	81	-91.2%	34.29	-79.2%	17	51	-67.3%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-100.0%
SINGAPORE GASOIL SWAP	187	740.05	-74.8%	208.67	-10.5%	401	573	-29.9%
CHICAGO ULSD PL VS HO SPR	34	4.5	659.8%	11.52	196.7%	22	19	16.0%
CIN HUB 5MW D AH PK	12	197.3	-93.8%	0	-	118	83	42.9%
PJM AD HUB 5MW REAL TIME	685	6,056.4	-88.7%	2,709.76	-74.7%	11,151	8,556	30.3%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CME Group Exchange ADV Report - Monthly

September 2014

Page 9 of 18

	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>								
TC5 RAS TANURA TO YOKOHAM	0	0	-	0.24	-100.0%	0	4	-97.0%
Sumas Basis Swap	4	30.5	-85.8%	0	-	9	14	-37.0%
RBOB CRACK SPREAD	21	94.25	-78.1%	48	-57.0%	81	75	8.9%
NGPL TEX/OK	714	0	-	372.1	91.9%	170	18	869.8%
EURO GASOIL 10 CAL SWAP	0	0.05	-100.0%	0	-	0	2	-97.6%
HENRY HUB INDEX SWAP FUTU	404	430.9	-6.2%	142.86	183.0%	482	421	14.5%
WTI-BRENT BULLET SWAP	0	6	-100.0%	0	-	37	74	-49.8%
NYISO J OFF-PEAK	6	0	-	0	-	1	4	-84.9%
EAST/WEST FUEL OIL SPREAD	8	70.7	-88.1%	13.57	-37.9%	26	61	-57.9%
TENNESSEE 500 LEG BASIS S	82	0	-	0	-	11	0	-
NORTHERN NATURAL GAS DEMAR	19	0	-	43.14	-55.8%	7	0	-
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-	0	1	-100.0%
CARBON EUA EMISSIONS EURO	0	0	-	0	-	2	2	-27.4%
APPALACHIAN COAL (PHY)	42	486.25	-91.4%	38.1	9.4%	96	336	-71.4%
WTI CALENDAR	1,762	1,335.5	31.9%	1,504.52	17.1%	1,533	1,658	-7.5%
CINERGY HUB PEAK MONTH	2	0	-	0	-	3	5	-38.4%
CHICAGO ULSD (PLATTS) SWA	1	0	-	0	-	0	0	301.9%
RBOB CALENDAR SWAP	389	461.15	-15.6%	300.38	29.5%	421	380	10.7%
AEP-DAYTON HUB MTHLY	2	0.5	395.2%	2.38	4.0%	8	24	-67.9%
CRUDE OIL PHY	610,667	556,958.05	9.6%	524,571.95	16.4%	547,261	586,074	-6.6%
N ILLINOIS HUB MTHLY	0	3	-100.0%	0	-	6	14	-58.4%
NEW YORK ETHANOL SWAP	44	44.95	-3.1%	57.86	-24.7%	62	43	44.0%
LA CARB DIESEL (OPIS)	3	0	-	0	-	0	2	-76.6%
GASOIL BULLET SWAP	0	0	-	0	-	0	0	-
RBOB SPREAD (PLATTS) SWAP	0	0	-	3	-100.0%	0	3	-87.9%
EURO PROPANE CIF ARA SWA	17	59.95	-72.4%	7.9	109.6%	17	34	-49.0%
LA CARBOB GASOLINE(OPIS)S	8	26.25	-68.3%	53.57	-84.4%	33	50	-34.9%
OPIS PHYSICAL NATURAL GASOLIN	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	7,377	5,697.2	29.5%	4,384.57	68.2%	6,066	3,927	54.5%
MCCLOSKEY RCH BAY COAL	2,379	2,283.75	4.2%	1,041.24	128.5%	1,510	1,105	36.7%
MGF FUT	1	0	-	0.95	50.0%	1	0	738.1%
MNC FUT	233	234.45	-0.6%	275.05	-15.3%	238	133	79.3%
MGN1 SWAP FUT	4	0	-	1.43	213.3%	3	3	28.3%
UCM FUT	1	0	-	0.48	100.0%	3	1	218.3%
MJC FUT	2	0	-	0.95	100.0%	2	4	-42.8%
HEATING OIL VS ICE GASOIL	9	451.8	-98.1%	107.14	-92.0%	165	328	-49.7%
UP DOWN GC ULSD VS NMX HO	1,235	2,258.75	-45.3%	1,331.48	-7.2%	1,481	2,621	-43.5%
HOUSTON SHIP CHANNEL BASI	305	0	-	222.81	37.1%	157	7	2200.5%
FUEL OIL CRACK VS ICE	74	732	-89.9%	199.33	-62.9%	197	762	-74.1%
NGPL TEXOK INDEX	0	0	-	0	-	0	0	-
NATURAL GAS	2,260	1,361.75	65.9%	2,005.67	12.7%	2,453	862	184.7%
N ROCKIES PIPE SWAP	0	0	-	21.57	-100.0%	18	1	1578.1%
SOCAL PIPE SWAP	0	0	-	0	-	0	0	-100.0%
PANHANDLE PIPE SWAP	0	6.75	-100.0%	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	968	1,182.25	-18.1%	897	7.9%	1,187	987	20.3%
MONT BELVIEU NATURAL GASOLIN	705	82.8	751.2%	288	144.7%	244	105	132.8%
ONTARIO POWER SWAPS	856	2,152.5	-60.2%	513.43	66.8%	1,393	931	49.6%
DAILY PJM	0	5.25	-100.0%	0	-	58	29	102.2%
BRENT OIL LAST DAY	85,434	44,275.3	93.0%	71,477.76	19.5%	65,411	36,567	78.9%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

**CME Group Exchange ADV Report - Monthly**

September 2014

Page 10 of 18

	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>								
SINGAPORE GASOIL CALENDAR	18	0	-	30.33	-41.6%	38	0	12002.5%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-	0	0	-73.2%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	0	1	-100.0%
MARS (ARGUS) VS WTI TRD M	3	0	-	0	-	3	6	-53.6%
MARS (ARGUS) VS WTI SWAP	104	73.5	41.2%	163.57	-36.5%	190	99	91.3%
SINGAPORE JET KERO BALMO	0	5	-100.0%	0	-	1	4	-64.8%
WTS (ARGUS) VS WTI TRD MT	36	23.5	52.0%	36.43	-2.0%	34	44	-23.1%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	1	1	68.9%
EURO 1% FUEL OIL NEW BALM	1	2.05	-58.2%	2.38	-64.0%	1	3	-49.1%
BRENT CFD SWAP	59	0	-	0	-	32	6	483.7%
PREMIUM UNLND 10P FOB MED	29	26.6	7.8%	11.81	142.7%	20	21	-4.7%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-100.0%
3.5% FUEL OIL CID MED SWA	8	0	-	4.43	77.4%	4	1	687.0%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-	0	0	34.0%
ARGUS PROPAN FAR EST INDE	10	11.85	-16.8%	7.1	38.9%	9	13	-32.5%
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-	0	0	-71.3%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	1	0	-
NYISO ZONE G 5MW D AH PK	151	594.8	-74.6%	0	-	65	391	-83.5%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-	0	0	-82.1%
NYMEX ULSD VS NYMEX HO	15	0	-	0	-	2	0	-
RBOB VS HEATING OIL SWAP	29	0	-	30.95	-7.7%	16	1	1262.7%
GULF COAST ULSD CRACK SPR	86	210.75	-59.2%	57.14	50.5%	72	144	-50.2%
USGC UNL 87 CRACK SPREAD	7	41.25	-82.7%	0	-	23	27	-14.1%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-62.7%
TENNESSEE 800 LEG NG BASI	61	128.35	-52.4%	0	-	7	26	-73.3%
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	3	9	-70.5%
DATED TO FRONTLINE BRENT	6	182.5	-96.7%	162.86	-96.3%	70	112	-37.1%
PJM APS ZONE DA PEAK	0	114.9	-100.0%	0	-	0	9	-100.0%
PJM DPL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	0	7	-100.0%
PJM PPL DA PEAK	0	26.45	-100.0%	0	-	0	14	-100.0%
PJM EASTERNH DA PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	0	0	-	0	-	41	5	705.3%
PJM PSEG DA PEAK	0	0	-	0	-	0	1	-100.0%
PJM PSEG DA OFF-PEAK	0	0	-	0	-	0	19	-100.0%
PJM WESTH RT PEAK	661	526	25.7%	1,233.1	-46.4%	1,091	577	89.1%
ALGONQUIN CITYGATES BASIS	34	0	-	2.33	1338.8%	41	24	68.5%
MICHCON NG INDEX SWAP	0	0	-	0	-	0	8	-100.0%
JET FUEL CARGOES CIF NEW	0	0	-	0	-	0	0	-
ICE GASOIL BALMO SWAP	0	0	-	0	-	0	0	4555.0%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-	0	0	-100.0%
POLYETHYLENE FUTURES	0	0	-	0	-	0	0	-100.0%
EUROPE 1% FUEL OIL NWE CA	3	18.35	-85.7%	4.14	-36.8%	7	20	-63.3%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	1	-100.0%
GULF COAST NO.6 FUEL OIL	2,743	2,996.5	-8.5%	1,928.38	42.2%	2,510	3,149	-20.3%
SINGAPORE FUEL 180CST CAL	175	361.3	-51.4%	192.33	-8.8%	214	392	-45.3%
SINGAPORE FUEL OIL SPREAD	11	96.95	-88.5%	18.81	-40.5%	23	70	-67.0%
NORTHERN ILLINOIS OFF-PEA	1	6.1	-81.3%	0	-	1	11	-93.5%
PJM ATSI ELEC	0	0	-	0	-	0	0	-

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

**CME Group Exchange ADV Report - Monthly**

September 2014

Page 11 of 18

	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>								
SING FUEL	0	0	-	0	-	0	1	-87.2%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	1	0	126.5%
OPIS PHYSICAL NORMAL BUTANE	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWA	0	15	-100.0%	0	-	22	5	341.9%
GAS EURO-BOB OXY NWE BARGES	255	375.95	-32.1%	225.14	13.3%	340	396	-14.1%
MINY RBOB GAS	0	0.25	-42.8%	0.19	-25.0%	0	0	-0.8%
RBOB UP-DOWN CALENDAR SWA	529	310.25	70.5%	497.14	6.4%	432	427	1.3%
LA JET FUEL VS NYM NO 2 H	2	25.35	-90.6%	0	-	9	11	-21.3%
ANR OKLAHOMA	41	0	-	34.76	17.8%	24	11	115.8%
MICHIGAN BASIS	1	0	-	57.71	-97.5%	13	12	10.1%
TEXAS EASTERN ZONE M-3 BA	808	0	-	166.9	384.1%	183	92	98.2%
PGE&E CITYGATE	0	0	-	0	-	0	0	-
NORTHERN NATURAL GAS VENTU	9	0	-	7.19	19.2%	7	7	-2.3%
CIG BASIS	54	26.5	102.9%	36.48	47.4%	16	19	-15.9%
PJM DAILY	0	0	-	0	-	2	1	39.3%
COLUMBIA GULF ONSHORE	0	0	-	0	-	91	0	-
Tetco STX Basis	0	0	-	0	-	0	0	-13.4%
Transco Zone 3 Basis	0	0	-	20.38	-100.0%	22	29	-23.7%
GULF COAST GASOLINE CLNDR	0	1.5	-100.0%	59.67	-100.0%	7	5	34.7%
GULF COAST ULSD CALENDAR	113	57.7	96.2%	34.48	228.3%	54	40	34.7%
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-	1	7	-92.2%
JET UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	0	-
LA CARB DIESEL (OPIS) SWA	35	88.85	-61.1%	29.38	17.5%	56	62	-8.9%
EURO 3.5% FUEL OIL RDAM B	13	14.45	-9.0%	9.62	36.6%	15	23	-36.0%
LLS (ARGUS) CALENDAR SWAP	0	30	-100.0%	0	-	0	22	-100.0%
SINGAPORE GASOIL BALMO	24	21.6	12.7%	7.14	240.7%	44	28	58.4%
EUROPEAN NAPHTHA BALMO	9	13.4	-29.6%	9.29	1.5%	12	11	14.9%
GASOIL MINI CALENDAR SWAP	55	4.9	1024.4%	18.33	200.5%	18	7	170.8%
NY JET FUEL (ARGUS) VS HEATING	0	0	-	0	-	2	0	335.7%
MISO 5MW PEAK	0	0	-	0	-	0	0	-
NY ULSD (ARGUS) VS HEATING OIL	188	28.75	553.1%	239.38	-21.6%	83	82	1.9%
MISO 5MW OFF PEAK	0	0	-	0	-	0	0	-
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	0	-
EUROPE 1% FUEL OIL RDAM C	0	1.15	-75.2%	0.48	-40.0%	1	3	-55.8%
SAN JUAN BASIS SWAP	27	0	-	5.81	370.5%	5	5	1.2%
SOCAL BASIS SWAP	0	0	-	0	-	0	0	-
GULF COAST JET VS NYM 2 H	945	2,397.8	-60.6%	827.14	14.2%	1,189	1,976	-39.8%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	1	5	-88.4%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	43.6%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL SPREAD	22	7.65	186.3%	9.1	140.8%	27	11	138.5%
GASOIL CALENDAR SWAP	2	0.6	249.2%	3.1	-32.3%	2	7	-63.2%
BRENT FINANCIAL FUTURES	162	186.5	-13.0%	278.9	-41.8%	240	949	-74.7%
ICE BRENT DUBAI SWAP	0	26.3	-100.0%	0	-	21	66	-68.9%
GASOIL CRACK SPREAD CALEN	73	439.85	-83.5%	182.62	-60.2%	145	382	-62.2%
EUROPEAN NAPHTHA CRACK SPR	384	363.3	5.6%	428.57	-10.5%	466	405	15.1%
CRUDE OIL	379	351.65	7.9%	442.33	-14.2%	401	1,216	-67.1%
NEPOOL INTR HUB 5MW D AH	0	1,822.85	-100.0%	2,342.86	-100.0%	1,234	1,781	-30.7%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange ADV Report - Monthly

September 2014

Page 12 of 18

	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>								
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	0	0	-	2,240	-100.0%	3,007	980	206.9%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	747	93	704.7%
PJM WESTH RT OFF-PEAK	4,703	25,847.9	-81.8%	578.1	713.6%	18,681	12,297	51.9%
CHICAGO ETHANOL SWAP	4,727	2,273.3	107.9%	4,099.38	15.3%	4,983	3,134	59.0%
CHICAGO BASIS SWAP	0	0	-	0	-	0	0	-100.0%
HENRY HUB BASIS SWAP	578	430.9	34.2%	201.14	187.4%	511	460	11.3%
HENRY HUB SWAP	30,451	32,585.35	-6.5%	28,568.62	6.6%	24,944	45,476	-45.1%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	0	-73.2%
PREM UNL GAS 10PPM RDAM FOB S	3	0.6	376.2%	0.29	900.0%	1	2	-54.5%
MONT BELVIEU NORMAL BUTANE 5	989	398.1	148.4%	804.33	22.9%	583	368	58.5%
MONT BELVIEU ETHANE 5 DECIMAL	303	15	1916.8%	228.29	32.5%	130	74	75.8%
MONT BELVIEU LDH PROPANE 5 DE	2,815	596.1	372.2%	2,374.1	18.6%	1,107	457	142.5%
SINGAPORE 180CST BALMO	10	1.4	610.9%	0.71	1293.3%	4	7	-48.5%
PJM APS ZONE DA OFF-PEAK	0	2,107.2	-100.0%	0	-	0	167	-100.0%
GRP THREE UNL GS (PLT) VS	80	0	-	44.52	79.7%	79	13	504.3%
JET BARGES VS ICE GASOIL	0	0	-	0	-	0	0	-90.9%
SINGAPORE GASOIL VS ICE	101	298.55	-66.1%	211.9	-52.2%	204	210	-2.9%
NATURAL GAS PEN SWP	11,265	16,998	-33.7%	14,249.57	-20.9%	19,239	25,471	-24.5%
WESTERN RAIL DELIVERY PRB	103	275.55	-62.8%	83.33	23.1%	140	297	-52.8%
EUROPE DATED BRENT SWAP	79	64.1	22.9%	54.29	45.1%	136	53	156.7%
TD5 WEST AFRICA TO USAC 1	0	0	-	0	-	0	0	-
SINGAPORE JET KERO GASOIL	29	166.5	-82.8%	63.1	-54.7%	82	111	-26.0%
TETCO M-3 INDEX	343	0	-	0	-	41	0	-
PJM AECO DA PEAK	0	0	-	0	-	37	15	141.6%
GASOIL 10PPM CARGOES CIF	0	0	-	0	-	0	0	-55.4%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-	0	0	-
WAHA BASIS	141	15.2	828.3%	321.95	-56.2%	77	15	427.2%
LA JET (OPIS) SWAP	0	44.75	-100.0%	30.95	-100.0%	36	44	-16.7%
NY HARBOR 1% FUEL OIL BAL	0	10.5	-100.0%	0	-	5	18	-72.9%
GASOIL 10PPM VS ICE SWAP	3	9.75	-71.2%	1.43	96.7%	5	12	-59.7%
NY H OIL PLATTS VS NYMEX	0	112.5	-100.0%	6.19	-100.0%	20	37	-45.9%
PJM PEPKO DA OFF-PEAK	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH O P	2,665	6,138.8	-56.6%	365.71	628.7%	610	4,513	-86.5%
EUROPEAN GASOIL (ICE)	0	0	-	0	-	0	232	-100.0%
ULSD UP-DOWN BALMO SWP	19	41.25	-52.9%	14.29	36.0%	76	121	-37.3%
JET FUEL UP-DOWN BALMO CL	34	73.25	-53.5%	130.95	-74.0%	141	56	151.0%
EIA FLAT TAX ONHWAY DIESE	75	38.35	95.1%	26.76	179.5%	39	29	35.9%
NY 2.2% FUEL OIL (PLATTS)	0	0	-	18.81	-100.0%	5	0	-
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-	1	1	-20.1%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-100.0%
HEATING OIL BALMO CLNDR S	0	0	-	0	-	2	3	-11.3%
INDIANA MISO	14	1,174.4	-98.8%	75.86	-81.0%	631	677	-6.8%
PETROLEUM PRODUCTS ASIA	85	166.7	-48.7%	63.81	34.0%	90	99	-8.6%
PETROLEUM PRODUCTS	7	15.45	-54.4%	8.76	-19.6%	17	17	-3.3%
COAL SWAP	218	37.75	476.9%	130.48	66.9%	127	42	205.7%
TC2 ROTTERDAM TO USAC 37K	1	1	-28.6%	0	-	1	3	-54.1%
NYISO A OFF-PEAK	12	19.5	-38.9%	12.86	-7.4%	12	21	-44.8%
NYISO G OFF-PEAK	18	12.5	41.0%	0	-	2	37	-94.0%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange ADV Report - Monthly

September 2014

Page 13 of 18

	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>								
ISO NEW ENGLAND OFF-PEAK	0	7.2	-100.0%	0	-	6	26	-78.1%
SINGAPORE 380CST FUEL OIL	135	246.25	-45.2%	127.9	5.5%	153	185	-17.1%
SINGAPORE JET KEROSENE SW	51	446.9	-88.5%	56.57	-9.1%	229	295	-22.4%
SINGAPORE NAPHTHA SWAP	0	20	-100.0%	0	-	8	11	-27.1%
FLORIDA GAS ZONE3 BASIS S	42	0	-	21.57	95.8%	10	0	-
TRANSCO ZONE4 BASIS SWAP	244	0	-	17.52	1289.9%	45	15	193.7%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	0	1	-100.0%
TEXAS GAS ZONE SL BASIS S	0	0	-	0	-	0	7	-100.0%
CINERGY HUB OFF-PEAK MONT	4	0	-	0	-	2	7	-72.9%
DUBAI CRUDE OIL CALENDAR	50	168	-70.5%	51.71	-4.1%	94	90	5.1%
NGPL MIDCONTINENT INDEX	0	0	-	0	-	0	0	-100.0%
PANHANDLE BASIS SWAP FUTU	47	16.5	185.7%	372.48	-87.3%	91	89	1.5%
SONAT BASIS SWAP FUTURE	0	0	-	0	-	19	0	-
ARGUS BIODIESEL RME FOB R	0	0	-	0	-	0	0	-
DIESEL 10P BRG FOB RDM VS	0	0.35	-100.0%	0	-	0	1	-84.4%
FUEL OIL NWE CRACK VS ICE	7	58.6	-87.8%	8.57	-16.7%	10	47	-78.6%
EUROPE 3.5% FUEL OIL RDAM	200	342.7	-41.7%	376.48	-46.9%	357	413	-13.4%
GULF COAST 3% FUEL OIL BA	81	71	14.4%	29.86	172.1%	53	80	-33.9%
NY1% VS GC SPREAD SWAP	124	299.95	-58.8%	130.71	-5.5%	238	309	-22.8%
GASOIL 0.1 CIF NWE VS ISE	0	0.25	-100.0%	0.81	-100.0%	0	1	-64.2%
JET CIF NWE VS ICE	6	12.85	-56.3%	4.38	28.3%	6	10	-42.1%
EUROPE JET KERO NWE CALSW	1	3.25	-78.0%	1.14	-37.5%	1	2	-69.1%
JAPAN NAPHTHA BALMO SWAP	3	6.5	-53.1%	1.76	73.0%	4	4	-4.9%
ARGUS PROPAN(SAUDI ARAMCO	35	54.85	-36.3%	31.38	11.4%	37	45	-17.4%
NYISO G	48	0	-	0	-	5	38	-85.6%
NYISO J	49	39.4	23.8%	0	-	16	24	-33.7%
NGPL MID-CONTINENT	0	0	-	63.43	-100.0%	9	22	-59.9%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	15	21.35	-31.3%	9.52	54.0%	15	18	-16.9%
TRANSCO ZONE 1 NAT GAS IN	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED BALMO	0	0	-	0	-	0	0	-100.0%
HENRY HUB SWING FUTURE	0	0	-	0	-	4	5	-10.0%
EUROPE NAPHTHA CALSWAP	98	123.1	-20.7%	63.24	54.4%	90	119	-24.9%
NY HARBOR RESIDUAL FUEL 1	259	512.25	-49.4%	271.71	-4.7%	316	565	-44.1%
PERMIAN BASIS SWAP	80	0	-	69.52	15.6%	31	5	492.7%
JAPAN C&F NAPHTHA CRACK S	0	0	-	19.05	-100.0%	5	1	386.5%
EMMISSIONS	0	0.05	-100.0%	0	-	0	3	-100.0%
NATURAL GAS INDEX	0	0	-	0	-	3	3	7.8%
EMC FUTURE	0	156.5	-100.0%	0	-	0	37	-100.0%
PETRO CRCKS & SPRDS ASIA	12	36.8	-67.9%	6.1	93.8%	8	39	-80.1%
NYISO CAPACITY	44	21.6	103.5%	12	266.3%	11	6	86.5%
GASOIL 0.1 ROTTERDAM BARG	0	0.2	-100.0%	0	-	0	0	-73.7%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	-100.0%
GRP THREE ULSD(PLT)VS HEA	198	392	-49.5%	322.9	-38.7%	243	221	9.5%
GASOIL 0.1CIF MED VS ICE	0	6.25	-100.0%	0	-	2	3	-46.8%
PJM DPL DA PEAK	0	0	-	0	-	0	0	-
PJM AECO DA OFF-PEAK	0	0	-	0	-	673	279	141.0%
PJM PPL DA OFF-PEAK	0	0	-	0	-	0	222	-100.0%
PJM DAYTON DA PEAK	6	41.85	-85.0%	127.71	-95.1%	168	68	148.7%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange ADV Report - Monthly

September 2014

Page 14 of 18

	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>								
PREMIUM UNLEAD 10PPM FOB	11	6.3	67.8%	8.05	31.4%	5	8	-35.6%
PJM WESTH DA OFF-PEAK	0	2,107.2	-100.0%	0	-	6,604	3,008	119.5%
NEW YORK 0.3% FUEL OIL HI	0	0	-	0	-	0	2	-100.0%
PJM PEPCO DA PEAK	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BRGS VS I	0	18.1	-100.0%	0	-	4	14	-72.8%
GASOIL 10P CRG CIF NW VS	0	0.65	-100.0%	0.24	-100.0%	0	0	-36.0%
PJM WESTHDA PEAK	195	114.9	69.7%	0	-	376	135	179.1%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-	0	1	-100.0%
NEPOOL RHODE IL 5MW D AH	0	0	-	2,220.95	-100.0%	1,301	277	369.6%
CHICAGO UNL GAS PL VS RBO	0	0	-	0	-	1	5	-73.8%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-	20	11	79.3%
NYISO ZONE A 5MW D AH O P	0	12,443.6	-100.0%	2,240	-100.0%	1,372	5,340	-74.3%
CIN HUB 5MW D AH O PK	0	3,474	-100.0%	0	-	2,383	1,316	81.0%
PJM COMED 5MW D AH O PK	0	0	-	0	-	131	490	-73.3%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-	1	0	-
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	146	565.8	-74.2%	120.95	20.5%	69	470	-85.2%
SOUTH STAR TEX OKLHM KNS	0	1.55	-100.0%	17.38	-100.0%	4	9	-57.1%
NY 3.0% FUEL OIL (PLATTS	2	41	-94.2%	9.05	-73.7%	11	14	-22.1%
ARGUS LLS VS. WTI (ARG) T	235	231.5	1.6%	525.05	-55.2%	313	370	-15.3%
NO 2 UP-DOWN SPREAD CALEN	14	43.25	-67.0%	0	-	7	51	-86.3%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	1	-100.0%
PROPANE NON-LDH MT. BEL (OPIS)	127	43.45	192.2%	62.81	102.1%	58	27	114.7%
PROPANE NON-LDH MB (OPIS) BAL	7	0	-	0	-	1	3	-70.5%
JET AV FUEL (P) CAR FM ICE GAS S	2	0	-	0.71	200.0%	1	1	47.4%
SINGAPORE MOGAS 92 UNLEADED	913	564.55	61.8%	890.52	2.6%	660	544	21.4%
NY JET FUEL (PLATTS) HEAT OIL SV	16	95	-83.2%	172.62	-90.8%	148	46	223.7%
SINGAPORE MOGAS 92 UNLEADED	11	60.75	-82.4%	17.95	-40.3%	27	29	-8.1%
ETHANOL T2 FOB ROTT INCL DUTY	91	64.75	40.8%	108.33	-15.8%	97	78	25.0%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	1	0	-
FAME 0 BIODIESEL FOB RTDM SWP	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	0	3	-100.0%	0	-	0	1	-65.6%
FUEL OIL (PLATS) CAR CN	0	0.35	-100.0%	0.81	-100.0%	1	1	-24.1%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	2	1	208.3%
MICHIGAN MISO	0	503.5	-100.0%	0	-	1,719	436	294.5%
INDONESIAN COAL	74	7.75	858.5%	54.05	37.4%	63	29	122.3%
DAILY EUA	0	0	-	0	-	0	10	-100.0%
ETHANOL FWD	52	106.85	-50.9%	87.05	-39.7%	72	176	-59.4%
EURO 3.5% FUEL OIL M CRK	0	0	-	0.48	-100.0%	1	0	-
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
TRANSCO ZONE 6 INDEX	0	0	-	0	-	4	0	851.6%
DIESEL 10PPM BARGES FOB B	0	0	-	0	-	0	0	-73.2%
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-	0	0	-100.0%
NY HARBOR LOW SULPUR GASOIL 1	0	0	-	0	-	1	0	-
NY HARBOR LOW SULPUR GAS 100C	64	0	-	85.71	-25.0%	30	0	-
DIESEL 10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-
EU LOW SULPHUR GASOIL CRACK	70	0	-	42.86	62.7%	17	0	-
NAT GAS BASIS SWAP	29	0	-	0	-	27	36	-24.5%
3.5% FUEL OIL CIF BALMO S	1	0	-	1.9	-62.5%	0	0	5892.4%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CME Group Exchange ADV Report - Monthly

September 2014

Page 15 of 18

	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Futures</b>								
TCO NG INDEX SWAP	174	0	-	0	-	19	0	-
CANADIAN LIGHT SWEET OIL	16	0	-	12.86	27.8%	11	0	6288.4%
MINI RBOB V. EBOBARG NWE BRGS	8	0	-	95.71	-91.3%	30	0	7897.5%
MINI GAS EUROBOB OXY NWE ARG	11	0	-	26.48	-58.3%	30	1	2128.6%
ELECTRICITY ERCOT PEAK	0	0	-	0	-	1	0	-
CRUDE OIL LAST DAY	0	0	-	0	-	0	0	-7.3%
MINI RBOB V. EBOB(ARGUS) NWE B	26	0	-	12.62	107.2%	22	1	4115.9%
<b>Energy Options</b>								
PETRO OUTRIGHT EURO	0	0	-	1.43	-100.0%	2	11	-81.2%
PETROCHEMICALS	72	336.75	-78.6%	104.71	-31.2%	144	184	-21.5%
IN DELIVERY MONTH EUA OPTIONS	0	0	-	0	-	0	12	-100.0%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	9	-100.0%
NATURAL GAS OPTION ON CALEND	0	53	-100.0%	91.9	-100.0%	56	74	-24.2%
ELEC MISO PEAK	0	0	-	0	-	0	0	-
HENRY HUB FINANCIAL LAST	307	282	9.0%	200.24	53.5%	239	256	-6.8%
PETRO OUTRIGHT NA	0	0	-	0	-	0	0	-
NATURAL GAS PHY	65,755	79,867.8	-17.7%	77,065.43	-14.7%	99,380	98,404	1.0%
CRUDE OIL OUTRIGHTS	0	0	-	0	-	18	60	-69.6%
ELECTRICITY OFF PEAK	0	0	-	0	-	24	0	-
ELEC FINSETTLED	4	14.95	-71.0%	6.71	-35.5%	7	12	-41.5%
APPALACHIAN COAL	0	3.5	-100.0%	3.81	-100.0%	4	4	9.9%
EUROPEAN JET KEROSENE NWE (P	0	4.65	-100.0%	0	-	0	1	-100.0%
NATURAL GAS 1MO	0	0	-	0	-	0	2	-100.0%
HEATING OIL PHY	3,825	3,275.7	16.8%	3,495.48	9.4%	3,184	2,277	39.8%
PJM MONTHLY	0	4	-100.0%	0	-	0	10	-97.9%
NY HARBOR HEAT OIL SWP	1,168	980.1	19.1%	1,082.71	7.8%	1,066	875	21.9%
BRENT CALENDAR SWAP	445	1,267.35	-64.9%	1,941.19	-77.1%	1,785	1,390	28.4%
NATURAL GAS 3 M CSO FIN	439	1,806.25	-75.7%	367.76	19.4%	351	1,042	-66.3%
RBOB PHY	918	1,950.85	-53.0%	1,394.48	-34.2%	1,607	2,092	-23.2%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	17	36	-52.4%	17.14	0.0%	16	14	10.6%
NATURAL GAS 2 M CSO FIN	0	0	-	0	-	1	13	-92.1%
SINGAPORE JET FUEL CALEND	0	7.5	-100.0%	14.29	-100.0%	14	70	-80.4%
WTI-BRENT BULLET SWAP	3,362	1,583.25	112.3%	1,801.14	86.6%	2,485	2,779	-10.5%
BRENT 1 MONTH CAL	0	0	-	0	-	1	2	-52.6%
WTI 12 MONTH CALENDAR OPT	1,352	105	1188.0%	285.71	373.3%	244	60	305.8%
CRUDE OIL APO	2,231	3,509.3	-36.4%	3,407.81	-34.5%	3,209	2,948	8.9%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	8	-100.0%
WTI CRUDE OIL 1 M CSO FI	3,423	3,992.5	-14.3%	4,854.29	-29.5%	4,366	3,280	33.1%
NATURAL GAS 6 M CSO FIN	24	413.75	-94.2%	33.33	-28.6%	194	377	-48.5%
RBOB CALENDAR SWAP	245	181.45	35.0%	66.67	267.5%	504	347	45.3%
RBOB 6 MONTH CALENDAR SPR	0	0	-	0	-	0	1	-100.0%
CRUDE OIL PHY	122,628	109,297.05	12.2%	105,405.86	16.3%	107,387	125,760	-14.6%
RBOB 1MO CAL SPD OPTIONS	2	28.75	-91.7%	0	-	14	24	-41.7%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	235	75	213.3%	64.29	265.6%	113	43	164.3%
MCCLOSKEY RCH BAY COAL	57	0	-	0	-	9	11	-14.6%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

**CME Group Exchange ADV Report - Monthly**

September 2014

Page 16 of 18

	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Energy Options</b>								
NATURAL GAS WINTER STRIP	0	0	-	0	-	0	1	-100.0%
N ROCKIES PIPE SWAP	60	18	235.5%	120.76	-50.0%	73	19	287.1%
SOCAL PIPE SWAP	0	0	-	0	-	0	1	-100.0%
PANHANDLE PIPE SWAP	0	25	-100.0%	0	-	0	2	-100.0%
ETHANOL SWAP	671	403.25	66.5%	662.43	1.4%	501	289	73.6%
SHORT TERM NATURAL GAS	158	317.5	-50.1%	71.67	120.9%	70	213	-66.9%
BRENT OIL LAST DAY	897	1,250.65	-28.3%	2,410.71	-62.8%	1,364	1,584	-13.9%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	1	1	0.5%
SINGAPORE FUEL OIL 180 CS	0	9	-100.0%	0	-	0	3	-100.0%
DAILY CRUDE OIL	271	190	42.9%	223.81	21.3%	124	58	113.9%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	4	3	41.4%
HEATING OIL CRK SPD AVG PRICE	0	0	-	0	-	0	0	-
GASOIL CRACK SPREAD AVG PRICE	0	30	-100.0%	0	-	4	7	-38.8%
RBOB CRACK SPREAD AVG PRICE	0	0	-	0	-	0	0	-
HO 1 MONTH CLNDR OPTIONS	68	55	24.2%	63.1	8.3%	100	51	96.1%
CRUDE OIL 1MO	10,081	8,906.75	13.2%	8,359.9	20.6%	8,280	9,053	-8.5%
ROTTERDAM 3.5%FUEL OIL CL	24	86.95	-72.1%	7.14	240.0%	20	55	-64.4%
NATURAL GAS SUMMER STRIP	0	0	-	0	-	0	2	-100.0%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-100.0%
PJM CALENDAR STRIP	43	30	44.4%	40.95	5.8%	38	63	-39.2%
SHORT TERM	123	106.25	15.4%	78.57	56.1%	57	108	-47.9%
COAL SWAP	8	0	-	5.71	41.7%	10	18	-45.8%
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-	48	8	490.6%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	1	20	-96.0%
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-	1	4	-85.4%
COAL API2 INDEX	125	1.25	9900.0%	30.95	303.8%	26	3	876.9%
COAL API4 INDEX	2	0	-	2.38	0.0%	2	0	731.1%
NATURAL GAS 1 M CSO FIN	1,533	2,736.8	-44.0%	1,804.43	-15.0%	3,608	3,320	8.7%
ETHANOL FWD	0	0	-	0	-	0	0	-
WTI CRUDE OIL 12 M CSO F	0	0	-	47.62	-100.0%	5	0	-
PJM ELECTRIC	0	0	-	0	-	0	0	-
GASOLINE	0	0	-	0	-	4	0	-

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

**CME Group Exchange ADV Report - Monthly**

September 2014

Page 17 of 18

	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Metals Futures</b>								
PALLADIUM	6,006	4,123.5	45.7%	9,927.33	-39.5%	6,510	5,897	10.4%
NYMEX IRON ORE FUTURES	101	39.75	154.2%	20	405.2%	111	89	25.8%
NYMEX PLATINUM	19,013	17,067	11.4%	8,568.48	121.9%	12,725	12,948	-1.7%
NYMEX HOT ROLLED STEEL	232	86.4	168.0%	43.1	437.3%	166	213	-22.2%
URANIUM	11	1.7	527.5%	0	-	11	26	-57.2%
AUSTRIALIAN COKE COAL	24	0.3	7931.7%	25.29	-4.7%	13	1	1872.2%
COMEX SILVER	47,181	47,907.45	-1.5%	57,937.62	-18.6%	54,699	57,443	-4.8%
COMEX GOLD	152,655	166,597.25	-8.4%	113,418	34.6%	153,355	187,677	-18.3%
COMEX MINY GOLD	199	415.6	-52.1%	140.14	42.2%	183	386	-52.6%
COMEX COPPER	52,321	45,681.7	14.5%	60,800.1	-13.9%	58,165	67,966	-14.4%
COMEX MINY COPPER	30	38.3	-22.8%	53.81	-45.0%	47	72	-34.3%
E-MINI SILVER	0	0	-	0	-	0	0	63.9%
COMEX MINY SILVER	50	62.35	-20.3%	41.9	18.5%	49	76	-36.0%
COPPER	8	4.15	92.8%	7.05	13.5%	57	7	710.0%
E-MICRO GOLD	978	1,149.3	-14.9%	606.52	61.3%	1,010	1,477	-31.6%
SILVER	398	582.1	-31.6%	502.33	-20.7%	577	226	155.6%
FERROUS PRODUCTS	0	0	-	0	-	0	7	-95.6%
IRON ORE	3	0	-	0	-	0	0	34.0%
Aluminium MW Trans Prem Platts	32	0	-	28.71	12.3%	20	1	3559.6%
ALUMINUM	40	0	-	18.33	116.4%	24	0	-
<b>Metals Options</b>								
IRON ORE CHINA	0	24	-100.0%	77.52	-100.0%	54	23	131.5%
PALLADIUM	627	338	85.4%	739.71	-15.3%	636	532	19.5%
NYMEX PLATINUM	540	192.55	180.4%	450.57	19.8%	667	729	-8.5%
NYMEX HOT ROLLED STEEL	0	0	-	0	-	0	33	-100.0%
COMEX SILVER	8,983	8,079.1	11.2%	5,466.9	64.3%	7,176	8,111	-11.5%
SHORT TERM GOLD	0	0	-	0	-	1	1	-57.2%
COMEX GOLD	35,314	34,710.95	1.7%	21,582.95	63.6%	31,870	42,013	-24.1%
COMEX COPPER	95	68.5	38.2%	113.57	-16.6%	91	144	-36.6%
SHORT TERM	0	0	-	0	-	0	0	-
SILVER	24	0	-	39.19	-39.7%	16	0	-
GOLD	213	0	-	69.19	207.5%	85	0	-
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	6,158,057	5,061,979.6	21.7%	5,988,270.43	2.8%	5,433,701	4,768,511	13.9%
Equity Index Futures	2,578,270	2,524,408.95	2.1%	1,757,637	46.7%	2,171,195	2,278,770	-4.7%
Metals Futures	279,281	283,756.85	-1.6%	252,138.71	10.8%	287,722	334,510	-14.0%
Energy Futures	1,375,441	1,331,000.25	3.3%	1,232,011.14	11.6%	1,331,227	1,417,151	-6.1%
FX Futures	1,037,025	769,970.15	34.7%	601,776.19	72.3%	686,786	825,054	-16.8%
Commodities and Alternative Invest	735,353	700,997.95	4.9%	834,404.95	-11.9%	874,079	848,581	3.0%
<b>TOTAL FUTURES</b>	<b>12,163,428</b>	<b>10,672,113.75</b>	<b>14.0%</b>	<b>10,666,238.43</b>	<b>14.0%</b>	<b>10,784,709.61</b>	<b>10,472,577.56</b>	<b>3.0%</b>

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

**CME Group Exchange ADV Report - Monthly**

September 2014

Page 18 of 18

	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	1,915,902	1,491,526.85	28.5%	1,308,522.43	46.4%	1,427,475	1,134,587	25.8%
Equity Index Options	491,469	364,032.35	35.0%	528,893.67	-7.1%	473,169	363,445	30.2%
Metals Options	45,795	43,413.1	5.5%	28,539.62	60.5%	40,596	51,587	-21.3%
Energy Options	220,577	223,242.85	-1.2%	215,636.52	2.3%	240,765	257,337	-6.4%
FX Options	110,226	55,122.5	100.0%	65,393.43	68.6%	62,502	60,248	3.7%
Commodities and Alternative Invest	303,755	217,412.95	39.7%	224,655.38	35.2%	229,358	206,368	11.1%
<b>TOTAL OPTIONS</b>	<b>3,087,724</b>	<b>2,394,750.6</b>	<b>28.9%</b>	<b>2,371,641.05</b>	<b>30.2%</b>	<b>2,473,864.28</b>	<b>2,073,571.74</b>	<b>19.3%</b>
<b>TOTAL COMBINED</b>								
Commodities and Alternative Invest	1,039,108	918,410.9	13.1%	1,059,060.33	-1.9%	1,103,438	1,054,949	4.6%
FX	1,147,251	825,092.65	39.0%	667,169.62	72.0%	749,287	885,302	-15.4%
Equity Index	3,069,740	2,888,441.3	6.3%	2,286,530.67	34.3%	2,644,364	2,642,216	0.1%
Interest Rate	8,073,960	6,553,506.45	23.2%	7,296,792.86	10.7%	6,861,175	5,903,098	16.2%
Energy	1,596,018	1,554,243.1	2.7%	1,447,647.67	10.2%	1,571,992	1,674,488	-6.1%
Metals	325,076	327,169.95	-0.6%	280,678.33	15.8%	328,318	386,096	-15.0%
<b>GRAND TOTAL</b>	<b>15,251,152</b>	<b>13,066,864.35</b>	<b>16.7%</b>	<b>13,037,879.48</b>	<b>17.0%</b>	<b>13,258,573.89</b>	<b>12,546,149.29</b>	<b>5.7%</b>

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.