

CME Group Exchange ADV Report - Monthly

June 2017

Page 1 of 18

	ADV JUN 2017	ADV JUN 2016	% CHG	ADV MAY 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	7.95	-100.0%	0	-	9	12	-25.4%
CDD WEATHER	14	25	-45.5%	4.55	200.0%	203	8	2440.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	3	5	-33.3%
HDD WEATHER	0	0	-	0	-	8	3	122.0%
HOUSING INDEX	1	0.14	333.2%	0.55	8.3%	1	0	40.7%
USD CRUDE PALM OIL	0	0	-	9.09	-100.0%	12	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	2	-100.0%
MILK	1,162	2,020.77	-42.5%	1,380.5	-15.8%	1,323	1,242	6.5%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
CASH-SETTLED CHEESE	367	702.77	-47.7%	346.77	5.9%	492	566	-13.1%
LIVE CATTLE	54,598	38,748.59	40.9%	98,396.5	-44.5%	67,502	50,954	32.5%
BUTTER CS	122	115.09	5.9%	149.18	-18.3%	143	149	-4.1%
LUMBER	698	763.91	-8.7%	759.36	-8.1%	802	723	10.9%
DRY WHEY	61	58.86	3.5%	63.82	-4.6%	103	56	83.3%
CLASS IV MILK	33	83.14	-60.6%	40.82	-19.8%	56	47	18.9%
NFD MILK	251	197.09	27.1%	180.77	38.6%	248	258	-3.9%
GSCI EXCESS RETURN FUT	4,724	3,652.32	29.3%	47.82	9778.9%	1,666	1,308	27.4%
LEAN HOGS	50,912	42,627.09	19.4%	46,005.27	10.7%	43,005	34,890	23.3%
FEEDER CATTLE	11,702	6,999.45	67.2%	15,334.55	-23.7%	13,499	9,644	40.0%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,578	1,201.55	31.3%	1,540.73	2.4%	1,654	1,316	25.7%
COCOA TAS	0	11.45	-97.2%	0.95	-66.7%	1	11	-93.9%
SUGAR 11	0	1.91	-83.3%	0.32	0.0%	0	3	-90.1%
COFFEE	0	2.36	-100.0%	0.91	-100.0%	0	1	-69.5%
COTTON	0	1.73	-97.4%	0.45	-90.0%	0	3	-95.7%
MINI WHEAT	413	440.36	-6.3%	261.23	58.0%	292	299	-2.2%
CORN	536,577	514,636.55	4.3%	280,353.18	91.4%	376,126	396,315	-5.1%
SOYBEAN MEAL	117,790	135,072	-12.8%	82,368.59	43.0%	101,221	112,996	-10.4%
SOYBEAN OIL	134,203	128,303.91	4.6%	85,566	56.8%	117,083	116,774	0.3%
ROUGH RICE	1,409	1,560.23	-9.7%	897.23	57.0%	1,186	1,294	-8.3%
DOW-UBS COMMOD INDEX	4,980	2,785.27	78.8%	5,386.73	-7.5%	3,666	1,673	119.1%
MINI SOYBEAN	697	1,618.73	-57.0%	509.73	36.7%	760	1,258	-39.6%
OATS	1,108	1,565.77	-29.2%	492.95	124.8%	779	1,050	-25.8%
SOYBEAN	238,710	324,316.5	-26.4%	171,865.18	38.9%	211,519	281,855	-25.0%
MINI CORN	774	1,239.95	-37.6%	395.14	95.8%	490	622	-21.2%
FERTILIZER PRODUCS	77	90	-14.4%	78.18	-1.5%	74	110	-32.1%
S&P GSCI ENHANCED ER SWAP	1,548	1,188.36	30.3%	0	-	545	418	30.3%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	77,235	56,086.82	37.7%	44,889.36	72.1%	52,773	39,166	34.7%
MALAYSIAN PALM SWAP	512	621.82	-17.7%	629.09	-18.7%	511	481	6.1%
DJ_UBS ROLL SELECT INDEX FUTU	97	41.36	135.2%	0	-	38	14	174.3%
PALM OIL	0	0	-	0	-	0	0	-
CHI WHEAT	187,843	167,874.45	11.9%	114,333.23	64.3%	142,483	134,319	6.1%

*** 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

June 2017

Page 2 of 18

	ADV JUN 2017	ADV JUN 2016	% CHG	ADV MAY 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Commodities and Alternative Investments Options								
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	34.09	-100.0%	0	-	22	234	-90.4%
CDD WEATHER	0	0	-	0	-	376	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-	12	44	-72.7%
HDD WEATHER	0	0	-	0	-	10	0	-
HOUSING INDEX	0	0	-	0	-	0	0	38.9%
LV CATL CSO	5	0.27	1566.9%	4.64	-2.0%	10	2	404.8%
MILK	1,352	1,962.86	-31.1%	1,856.59	-27.2%	1,735	1,286	34.9%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	154	469.18	-67.3%	435.5	-64.7%	347	344	0.8%
LIVE CATTLE	10,307	12,835.91	-19.7%	13,748.77	-25.0%	12,693	18,811	-32.5%
BUTTER CS	63	42.55	47.3%	62.73	-0.1%	60	63	-4.9%
LUMBER	43	31.77	35.1%	53.41	-19.7%	57	44	30.1%
DRY WHEY	8	0.14	6098.3%	18	-53.0%	20	5	293.2%
CLASS IV MILK	124	97.27	27.0%	114.23	8.1%	91	30	201.5%
NFD MILK	194	101.82	90.6%	177.95	9.1%	220	184	19.5%
LEAN HOGS	10,016	8,161.64	22.7%	9,511.36	5.3%	9,065	7,394	22.6%
FEEDER CATTLE	1,301	1,356.55	-4.1%	1,840.23	-29.3%	1,690	1,637	3.3%
MLK MID	1	3.91	-65.1%	5.73	-76.2%	4	2	121.5%
JULY-DEC WHEAT CAL SPRD	17	211.14	-92.2%	4.55	264.0%	13	267	-95.2%
CORN	150,494	186,399.36	-19.3%	88,907.82	69.3%	98,964	103,384	-4.3%
SOYBEAN MEAL	9,145	10,388	-12.0%	8,746.77	4.6%	8,756	10,821	-19.1%
SOYBEAN OIL	8,711	9,598.32	-9.2%	11,465.09	-24.0%	9,149	9,752	-6.2%
AUG-NOV SOYBEAN CAL SPRD	0	0.91	-85.0%	2.27	-94.0%	0	0	165.0%
DEC-JULY CORN CAL SPRD	528	9.09	5710.0%	104.55	405.2%	143	2	8810.0%
DEC-DEC CORN CAL SPRD	79	283.41	-72.1%	112.41	-29.6%	45	90	-49.5%
NOV-JULY SOYBEAN CAL SPRD	27	0	-	0	-	5	0	-
JULY-JULY WHEAT CAL SPRD	0	1.5	-100.0%	0	-	0	4	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	8.73	-98.4%	0	-	1	4	-85.9%
ROUGH RICE	131	64.14	103.8%	221.45	-41.0%	107	98	9.9%
WHEAT	11	0	-	23	-53.8%	11	0	-
WHEAT-CORN ICSO	136	24.32	460.7%	0	-	50	49	2.0%
CORN NEARBY+2 CAL SPRD	170	466.86	-63.6%	28.09	505.2%	55	218	-74.7%
SOYBN NEARBY+2 CAL SPRD	0	0	-	4.55	-100.0%	8	3	202.9%
WHEAT NEARBY+2 CAL SPRD	61	159.05	-61.9%	22.32	171.3%	56	209	-73.3%
SOYMEAL NEARBY+2 CAL SPRD	0	18.64	-100.0%	0	-	0	30	-100.0%
JULY-DEC CORN CAL SPRD	94	179.73	-47.6%	355.45	-73.5%	139	281	-50.4%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-NOV SOYBEAN CAL SPRD	224	949.09	-76.4%	624.41	-64.2%	567	487	16.4%
OATS	73	49.91	46.8%	45.82	59.9%	59	56	5.5%
SOYBEAN	75,172	107,582.64	-30.1%	62,418.5	20.4%	64,208	94,340	-31.9%
JULY-DEC SOY OIL CAL SPRD	0	0	-	9.55	-100.0%	5	0	-
SOYBEAN CRUSH	1	30.73	-95.6%	5.91	-76.9%	4	35	-89.7%
AUG-DEC SOYBEAN MEAL CSO	0	0.23	-100.0%	0	-	0	0	-100.0%
Intercommodity Spread	9	63.41	-85.7%	13.64	-33.3%	6	27	-79.4%
KC WHEAT	3,965	2,960.64	33.9%	3,811.86	4.0%	2,504	1,789	39.9%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	11	13	-17.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	19	-100.0%
CHI WHEAT	44,478	33,794.27	31.6%	33,654.77	32.2%	33,289	32,512	2.4%

*** 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

June 2017

Page 3 of 18

ADV JUN 2017	ADV JUN 2016	% CHG	ADV MAY 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
-----------------	-----------------	-------	-----------------	-------	-------------------	-------------------	-------

*** 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

June 2017

Page 4 of 18

	ADV JUN 2017	ADV JUN 2016	% CHG	ADV MAY 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
FX Futures								
TURKISH LIRA	205	0	-	27.05	656.3%	88	0	137312.5%
JAPANESE YEN	171,251	161,254.09	6.2%	152,530.27	12.3%	165,926	152,668	8.7%
KOREAN WON	3	1.95	30.2%	0.55	366.6%	2	1	86.2%
CD/JY CROSS RATES	0	0	-	8.55	-98.9%	5	0	6811.1%
CANADIAN DOLLAR	97,111	75,694.45	28.3%	70,871.5	37.0%	73,589	77,228	-4.7%
AD/NE CROSS RATES	6	5.32	20.5%	11.77	-45.6%	4	5	-12.2%
BRITISH POUND	143,081	183,362.95	-22.0%	105,136.55	36.1%	120,377	115,781	4.0%
RUSSIAN RUBLE	4,630	2,567.59	80.3%	2,133.23	117.0%	2,545	1,649	54.4%
SWISS FRANC	29,004	29,573.23	-1.9%	29,320.14	-1.1%	24,958	23,530	6.1%
NEW ZEALND DOLLAR	29,461	27,135.95	8.6%	21,480.05	37.2%	24,278	22,039	10.2%
BP/JY CROSS RATES	232	116.59	98.8%	115.05	101.5%	141	76	85.4%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-100.0%
E-MICRO GBP/USD	3,511	5,400.68	-35.0%	2,703.36	29.9%	3,131	3,086	1.5%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-100.0%
E-MICRO EUR/USD	11,062	12,284.23	-9.9%	12,044.55	-8.2%	12,583	14,770	-14.8%
E-MICRO USD/JPY	0	0	-	0	-	0	0	-100.0%
E-MICRO AUD/USD	3,797	4,990.59	-23.9%	3,257.73	16.5%	3,817	4,343	-12.1%
AUSTRALIAN DOLLAR	95,793	115,630.73	-17.2%	90,304.64	6.1%	90,153	105,406	-14.5%
E-MINI JAPANESE YEN	2,104	1,712.86	22.8%	2,038.5	3.2%	1,724	1,724	0.0%
EFX/JY CROSS RATES	6,112	3,554.36	72.0%	2,454.82	149.0%	3,159	2,329	35.7%
RMB USD	2	22.36	-91.5%	0.95	100.0%	2	22	-91.8%
EFX/BP CROSS RATES	6,968	6,922.14	0.7%	2,313.82	201.1%	3,617	4,228	-14.4%
EFX/SF CROSS RATES	2,366	3,851.82	-38.6%	1,406.5	68.2%	1,762	1,968	-10.5%
INDIAN RUPEE	1,426	941.05	51.5%	2,081.32	-31.5%	1,504	611	146.0%
EC/SEK CROSS RATES	81	32.68	146.5%	9.5	747.8%	26	14	78.4%
S.AFRICAN RAND	3,180	1,084	193.4%	1,627.86	95.4%	2,535	725	249.8%
MEXICAN PESO	64,261	56,094.68	14.6%	47,732.23	34.6%	51,508	54,343	-5.2%
EURO FX	242,993	227,091.55	7.0%	187,690.64	29.5%	213,079	207,738	2.6%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-
EC/CD CROSS RATES	472	167.64	181.7%	151.77	211.1%	208	126	64.6%
EC/NOK CROSS RATES	8	0.09	8500.9%	4.82	62.3%	3	0	5671.4%
EC/AD CROSS RATES	406	126.41	221.2%	121.77	233.4%	196	91	114.2%
BP/SF CROSS RATES	3	3.45	-5.3%	7.45	-56.1%	4	1	328.3%
E-MINI EURO FX	5,658	4,224.59	33.9%	4,133.18	36.9%	4,396	4,115	6.8%
MICRO CHF/USD	41	100.64	-59.0%	53.45	-22.8%	45	107	-57.6%
POLISH ZLOTY (EC)	3	54.5	-95.2%	5.91	-55.4%	3	158	-98.4%
AD/JY CROSS RATES	183	246.09	-25.5%	66.91	174.2%	119	241	-50.6%
AD/CD CROSS RATES	16	0.05	35964.0%	0.09	17951.8%	3	0	937.8%
POLISH ZLOTY (US)	8	113.14	-92.6%	4.41	89.7%	23	41	-42.7%
SKR/USD CROSS RATES	236	206.14	14.4%	101.91	131.5%	132	93	41.2%
NKR/USD CROSS RATE	137	143.73	-4.7%	57	140.4%	101	81	24.0%
BRAZIL REAL	3,100	3,720.45	-16.7%	4,679	-33.7%	4,175	4,082	2.3%
FCXRX	13	10.32	28.2%	24.95	-47.0%	50	2	2106.0%
CHINESE RENMINBI (CNH)	59	82.45	-28.3%	85.82	-31.1%	72	81	-11.2%
USDZAR	0	0	-	0	-	0	0	-100.0%
E-MICRO INR/USD	127	198.41	-35.8%	142.5	-10.6%	123	70	75.0%
E-MICRO USD/CNH	0	0.05	-100.0%	0	-	0	0	-100.0%
E-MICRO JPY/USD	1,420	1,518.36	-6.5%	1,622.86	-12.5%	2,163	1,348	60.5%
E-MICRO CAD/USD	997	993.5	0.4%	844.18	18.1%	807	973	-17.0%

*** 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

June 2017

Page 5 of 18

	ADV JUN 2017	ADV JUN 2016	% CHG	ADV MAY 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
FX Options								
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	8	-99.8%
JAPANESE YEN	2,120	16,984	-87.5%	3,936.32	-46.1%	4,611	16,061	-71.3%
EURO FX (EU)	2	253.05	-99.2%	2.77	-29.5%	3	191	-98.6%
CANADIAN DOLLAR	494	5,700.5	-91.3%	2,160.27	-77.1%	1,527	7,671	-80.1%
BRITISH POUND	4,223	9,295.91	-54.6%	4,636.73	-8.9%	3,810	10,412	-63.4%
RUSSIAN RUBLE	0	0	-	0	-	0	11	-100.0%
CANADIAN DOLLAR (EU)	0	2.36	-84.6%	1.45	-75.0%	1	13	-94.8%
SWISS FRANC (EU)	0	0	-	0.27	-50.0%	0	0	-
SWISS FRANC	17	240.5	-92.8%	53.73	-67.6%	46	346	-86.8%
BRITISH POUND (EU)	4	32.09	-86.4%	5.77	-24.4%	8	61	-86.3%
AUSTRALIAN DOLLAR	621	7,363.14	-91.6%	1,998.91	-68.9%	1,701	7,121	-76.1%
MEXICAN PESO	74	146.95	-49.7%	48.05	53.7%	163	116	41.1%
EURO FX	3,081	39,194.41	-92.1%	15,284.68	-79.8%	10,555	38,613	-72.7%
JAPANESE YEN (EU)	0	55.41	-99.8%	0.18	-25.0%	1	39	-97.1%
CAD/USD PQO 2pm Fix	8,051	0	-	4,832.18	66.6%	4,695	0	-
AUD/USD PQO 2pm Fix	6,127	0	-	3,928.86	55.9%	4,084	0	-
JPY/USD PQO 2pm Fix	13,796	0	-	8,580.27	60.8%	11,028	0	-
CHF/USD PQO 2pm Fix	78	0	-	113.77	-31.0%	100	0	-
EUR/USD PQO 2pm Fix	29,258	0	-	21,623.27	35.3%	21,447	0	-
GBP/USD PQO 2pm Fix	14,536	0	-	6,394.18	127.3%	7,778	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

June 2017

Page 6 of 18

	ADV JUN 2017	ADV JUN 2016	% CHG	ADV MAY 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Equity Index Futures								
E-MINI RUSSELL 1000	76	16.59	358.4%	45.41	67.5%	55	29	91.4%
DJ US REAL ESTATE	2,244	1,402.18	60.0%	913.45	145.7%	1,336	865	54.5%
E-MINI NASDAQ 100	409,659	274,771.45	49.1%	233,141.45	75.7%	249,974	293,414	-14.8%
S&P ENERGY SECTOR	958	688.32	39.1%	503.95	90.0%	771	454	69.9%
S&P MATERIALS SECTOR	739	398.91	85.2%	302.09	144.6%	405	254	59.4%
S&P FINANCIAL SECTOR	2,701	798.95	238.1%	770.91	250.4%	1,342	646	107.7%
S&P HEALTH CARE SECTOR	1,874	1,454.18	28.9%	399.32	369.3%	846	627	35.0%
S&P INDUSTRIAL SECTOR	635	998.41	-36.4%	365.41	73.8%	375	409	-8.4%
S&P UTILITIES SECTOR	2,838	2,749.27	3.2%	477.41	494.5%	1,288	1,258	2.3%
S&P TECHNOLOGY SECTOR	1,005	804.18	24.9%	236.27	325.2%	447	329	35.8%
S&P CONSUMER DISCRETIONARY SECTOR	415	1,112.55	-62.7%	257.09	61.2%	395	581	-32.0%
S&P 500	9,453	15,316.27	-38.3%	4,423.41	113.7%	6,781	9,854	-31.2%
E-MINI MIDCAP	24,412	29,728.36	-17.9%	14,013.73	74.2%	19,016	23,463	-19.0%
NIKKEI 225 (\$) STOCK	14,636	21,863.77	-33.1%	10,241.09	42.9%	13,532	20,708	-34.7%
NIKKEI 225 (YEN) STOCK	48,554	64,815.59	-25.1%	39,131.23	24.1%	45,793	67,458	-32.1%
IBOVESPA INDEX	24	46.59	-48.4%	30.23	-20.5%	32	34	-6.2%
S&P CONSUMER STAPLES SECTOR	1,433	3,684.82	-61.1%	381.77	275.5%	639	1,569	-59.3%
E-MINI S&P500	1,832,497	2,208,316.32	-17.0%	1,277,513.23	43.4%	1,556,796	2,011,349	-22.6%
S&P 500/VALUE	1,529	680.27	124.7%	691.23	121.1%	918	665	38.1%
S&P 500 GROWTH	4	2.23	61.2%	0.18	1875.2%	1	1	-11.0%
MINI \$5 DOW	157,527	188,729.45	-16.5%	116,545.55	35.2%	140,022	185,422	-24.5%
FT-SE 100	103	121.05	-14.6%	77.5	33.3%	82	86	-4.5%
NIFTY 50	460	343.73	33.9%	706.14	-34.8%	430	383	12.3%
E-MINI RUSSELL 1000 GROWTH	72	7.45	863.4%	42.27	69.9%	42	17	141.7%
E-MINI RUSSELL 1000 VALUE	68	95.09	-29.0%	80.91	-16.5%	97	47	106.2%
NASDAQ BIOTECH	54	0	-	0	-	16	0	-
E-MINI S&P REAL ESTATE SELECT S	612	0	-	94.95	544.9%	270	0	-

Equity Index Options

E-MINI NASDAQ 100	13,406	9,495	41.2%	9,478.55	41.4%	9,433	11,388	-17.2%
S&P 500	17,948	14,205.18	26.3%	16,487.14	8.9%	15,288	34,312	-55.4%
EOW4 EMINI S&P 500	40,301	78,021.73	-48.3%	49,761.82	-19.0%	43,969	52,001	-15.4%
EOW2 S&P 500	8,418	10,535.73	-20.1%	7,764.09	8.4%	7,743	6,207	24.7%
EOW1 EMINI S&P 500	43,882	60,322.41	-27.3%	50,570.32	-13.2%	55,060	45,483	21.1%
EOW1 S&P 500	3,614	3,429.36	5.4%	4,181.45	-13.6%	3,829	2,634	45.4%
E-MINI MIDCAP	0	0	-	0	-	0	0	-100.0%
EOM S&P 500	8,663	9,635.86	-10.1%	5,052.41	71.5%	8,321	7,778	7.0%
EOM EMINI S&P	110,017	100,751.86	9.2%	74,058.14	48.6%	99,604	71,919	38.5%
EOW2 EMINI S&P 500	47,852	55,829.73	-14.3%	52,108.55	-8.2%	54,265	48,654	11.5%
E-MINI S&P500	210,415	174,525.77	20.6%	208,978.59	0.7%	200,601	294,153	-31.8%
MINI \$5 DOW	234	425.14	-44.9%	162.05	44.5%	241	690	-65.1%
EOW3 EMINI S&P 500	118,203	165,632.86	-28.6%	147,674.27	-20.0%	172,129	42,114	308.7%
EOW3 S&P 500	11,757	32,630.41	-64.0%	12,848.59	-8.5%	16,422	7,687	113.6%

*** 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

June 2017

Page 7 of 18

	ADV JUN 2017	ADV JUN 2016	% CHG	ADV MAY 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
5-YR SWAP RATE	3,737	4,159.5	-10.2%	1,354.09	176.0%	2,735	3,155	-13.3%
2-YR SWAP RATE	0	0.59	-100.0%	0	-	0	35	-100.0%
10-YR SWAP RATE	4,117	4,191.41	-1.8%	1,547.36	166.1%	2,582	2,449	5.4%
1-MONTH EURODOLLAR	654	95.5	584.9%	465.77	40.4%	325	67	384.8%
EURODOLLARS	2,460,119	2,571,123.27	-4.3%	2,428,851.18	1.3%	2,812,399	2,537,172	10.8%
7-YR SWAP	0	0	-	0	-	0	24	-100.0%
30-YR BOND	279,306	260,752.32	7.1%	350,624.41	-20.3%	292,849	281,575	4.0%
5-YR NOTE	748,271	692,978.09	8.0%	1,207,415.95	-38.0%	935,284	796,898	17.4%
10-YR NOTE	1,280,781	1,289,297.09	-0.7%	1,808,976.5	-29.2%	1,522,604	1,410,756	7.9%
2-YR NOTE	312,669	277,046.95	12.9%	537,110.45	-41.8%	377,791	320,778	17.8%
30-YR SWAP RATE	116	128.91	-9.7%	26.91	332.8%	73	92	-20.6%
ULTRA T-BOND	98,530	97,444.27	1.1%	180,515.41	-45.4%	126,792	112,246	13.0%
FED FUND	204,851	184,293.59	11.2%	244,217.09	-16.1%	234,482	132,044	77.6%
Ultra 10-Year Note	99,090	67,555.77	46.7%	125,808.95	-21.2%	102,882	48,868	110.5%

Interest Rate Options

EURO MIDCURVE	558,900	482,282.45	15.9%	693,853.05	-19.4%	777,980	560,999	38.7%
EURODOLLARS	727,266	648,976.5	12.1%	665,831.91	9.2%	758,929	714,995	6.1%
30-YR BOND	131,435	101,652.5	29.3%	96,272.23	36.5%	102,529	84,124	21.9%
5-YR NOTE	90,589	133,434.95	-32.1%	112,850.27	-19.7%	127,629	103,552	23.3%
10-YR NOTE	451,972	497,049.55	-9.1%	456,112.68	-0.9%	503,089	375,905	33.8%
2-YR NOTE	4,576	9,058.73	-49.5%	3,805.64	20.2%	4,449	7,057	-37.0%
ULTRA T-BOND	414	310.95	33.2%	41.14	907.0%	152	247	-38.5%
FED FUND	18	460.68	-96.1%	40.95	-55.6%	78	415	-81.1%
Ultra 10-Year Note	14	11.09	22.1%	0	-	62	15	301.5%

Energy Futures

CAISO SP15 EZGNHUB5 MW P	0	0	-	0	-	64	0	-
ERCOT NORTH ZMCPPE 5MW OFFPE	0	0	-	0	-	0	0	-
RBOB GAS	114	44.73	155.1%	72.82	56.7%	86	59	46.0%
ELEC ERCOT DLY PEAK	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPPE 5MW OFFPE	0	0	-	669.09	-100.0%	118	34	243.9%
ERCOT NORTH ZMCPPE 5MW PEAK	57	0	-	19.09	200.0%	20	2	968.1%
ERCOT HOUSTON Z MCPE 5MW PEAK	57	0	-	19.09	200.0%	13	0	-
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	339	519.73	-34.8%	285.59	18.6%	350	443	-20.8%
MONT BELVIEU LDH PROPANE OPIS	50	102.5	-51.3%	51.59	-3.2%	90	40	124.4%
MONT BELVIEU ETHANE OPIS BALM	5	2.73	66.7%	11.23	-59.5%	18	4	320.7%
CONWAY NATURAL GASOLINE (OPI	21	7.05	196.8%	1.5	1293.9%	12	9	30.5%
PETROCHEMICALS	221	277.55	-20.2%	218.73	1.2%	177	247	-28.5%
CONWAY PROPANE 5 DECIMALS S	381	213.14	78.9%	424.68	-10.2%	403	276	46.3%
CONWAY NORMAL BUTANE (OPIS) S	8	2.73	183.3%	67.5	-88.6%	39	3	1089.4%
MONT BELVIEU NORMAL BUTANE B	18	60.55	-70.2%	17.64	2.3%	40	35	15.5%
MONT BELVIEU NATURAL GASOLIN	10	17.73	-44.4%	2.27	334.0%	13	11	23.3%
IN DELIVERY MONTH EUA	0	140.91	-100.0%	0	-	23	207	-89.0%

*** 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

June 2017

Page 8 of 18

	ADV JUN 2017	ADV JUN 2016	% CHG	ADV MAY 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Energy Futures								
WTS (ARGUS) VS WTI SWAP	216	16.91	1178.2%	21.82	890.6%	175	55	215.8%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	0	-50.0%
ELEC NYISO OFF-PEAK	3,191	0	-	0	-	562	0	-
ELEC MISO PEAK	174	0	-	0	-	31	0	-
TRANSCO ZONE 4 NAT GAS IN	0	9.86	-100.0%	0	-	4	6	-34.8%
COLUMB GULF MAINLINE NG B	0	30.45	-100.0%	0	-	0	113	-100.0%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-	0	8	-100.0%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	0	0	-
NYISO ZONE C 5MW D AH O P	0	2,467.73	-100.0%	0	-	0	434	-100.0%
PJM NI HUB 5MW REAL TIME	1,901	11,662.95	-83.7%	1,084.77	75.2%	13,661	7,855	73.9%
NYISO ZONE J 5MW D AH O P	2,127	0	-	2,127.27	0.0%	1,813	824	120.1%
NYISO ZONE J 5MW D AH PK	125	0	-	347.73	-64.1%	158	62	154.2%
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-	0	32	-100.0%
PJM COMED 5MW D AH PK	0	0	-	0	-	37	82	-54.2%
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-	0	95	-100.0%
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	0	5	-100.0%
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	0	5	-100.0%
NYISO ZONE C 5MW D AH PK	0	68.73	-100.0%	5	-100.0%	1	12	-92.7%
PETRO CRCKS & SPRDS NA	1,780	1,325.23	34.3%	1,631.68	9.1%	1,953	1,535	27.3%
SINGAPORE GASOIL	167	191.82	-12.7%	225	-25.6%	243	180	34.7%
PETRO OUTRIGHT NA	505	779.68	-35.3%	616.73	-18.2%	757	624	21.4%
CRUDE OIL SPRDS	267	194.09	37.5%	87.05	206.5%	263	76	244.5%
RBOB GASOLINE BALMO CLNDR	28	13.36	110.5%	77.45	-63.7%	38	29	30.8%
GASOLINE UP-DOWN BALMO SW	0	0	-	0	-	0	6	-100.0%
COLUMBIA GULF MAIN NAT G	0	0	-	0	-	0	18	-100.0%
ALGON CITY GATES NAT GAS	0	0	-	0	-	0	33	-100.0%
SOUTHERN NAT LA NAT GAS	0	0	-	0	-	0	4	-100.0%
TENN 800 LEG NAT GAS INDE	0	11.27	-100.0%	0	-	0	10	-100.0%
NATURAL GAS PHY	417,956	403,417.05	3.6%	426,810.32	-2.1%	425,024	363,533	16.9%
CRUDE OIL OUTRIGHTS	1,089	133.5	716.1%	664.73	63.9%	865	299	189.9%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	188	-100.0%
ELEC FINSETTLED	0	0	-	0	-	0	10	-100.0%
PETRO CRK&SPRD EURO	341	294.14	15.9%	338.5	0.7%	413	311	32.6%
FREIGHT MARKETS	14	13.05	9.8%	1.86	668.3%	6	12	-51.5%
PLASTICS	36	14.09	153.2%	21.59	65.3%	27	17	60.0%
NYH NO 2 CRACK SPREAD CAL	47	31.95	47.2%	46.36	1.5%	75	88	-14.0%
TRANSCO ZONE 6 BASIS SWAP	0	30.41	-100.0%	0	-	23	41	-44.5%
NYISO A	0	0	-	0	-	0	0	-
MINY NATURAL GAS	944	1,158.45	-18.5%	1,001.05	-5.7%	1,344	1,195	12.5%
HEATING OIL PHY	165,559	155,957.14	6.2%	175,789.27	-5.8%	166,032	156,591	6.0%
DOMINION TRANSMISSION INC	30	1,077.68	-97.2%	125.86	-75.8%	339	990	-65.7%
TCO BASIS SWAP	0	110.82	-100.0%	8.45	-100.0%	59	129	-53.9%
PJM MONTHLY	0	8.18	-100.0%	0	-	1	23	-95.8%
EL PASO PERMIAN INDEX SWA	0	28.18	-100.0%	0	-	0	8	-100.0%
WAHA INDEX SWAP FUTURE	0	83.09	-100.0%	0	-	0	59	-100.0%
NY HARBOR HEAT OIL SWP	98	137.64	-28.8%	96.59	1.5%	115	132	-13.1%
EASTERN RAIL DELIVERY CSX	19	106.36	-82.4%	26.82	-30.3%	34	61	-44.3%
HTG OIL	2	3.82	-42.9%	1.64	33.3%	1	42	-97.5%

*** 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

June 2017

Page 9 of 18

	ADV JUN 2017	ADV JUN 2016	% CHG	ADV MAY 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Energy Futures								
EUROPE 3.5% FUEL OIL MED	0	8.55	-100.0%	2.95	-100.0%	9	18	-49.0%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
PJM OFF-PEAK LMP SWAP FUT	0	0	-	0	-	0	1	-100.0%
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-	0	0	-
DOMINION TRAN INC - APP I	0	142.82	-100.0%	0	-	0	137	-100.0%
TENNESSEE ZONE 0 BASIS SW	0	54.91	-100.0%	0	-	0	16	-100.0%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	28	0.86	3131.7%	15.55	79.5%	17	20	-17.7%
MINY HTG OIL	0	0.5	-90.9%	0.09	-49.9%	0	0	-72.5%
BRENT CALENDAR SWAP	29	94	-68.9%	34.09	-14.1%	104	112	-7.4%
EURO GASOIL 10PPM VS ICE	4	3.41	6.7%	0	-	2	3	-25.9%
WTI-BRENT CALENDAR SWAP	464	598.41	-22.5%	145.27	219.1%	370	553	-33.1%
CENTERPOINT BASIS SWAP	0	3.27	-100.0%	0	-	4	72	-94.1%
PJM NILL DA OFF-PEAK	0	8,737.09	-100.0%	167.27	-100.0%	5,296	3,988	32.8%
PANHANDLE INDEX SWAP FUTU	0	87.36	-100.0%	0	-	0	20	-100.0%
PJM NILL DA PEAK	0	470.32	-100.0%	57.95	-100.0%	302	191	58.3%
CIN HUB 5MW REAL TIME PK	77	258.64	-70.1%	48.64	58.9%	182	449	-59.4%
MINY WTI CRUDE OIL	13,999	11,718.82	19.5%	15,347.5	-8.8%	12,488	14,642	-14.7%
JAPAN C&F NAPHTHA SWAP	87	59.5	45.6%	80.36	7.8%	85	57	48.0%
LLS (ARGUS) VS WTI SWAP	21	62.73	-66.3%	42.05	-49.7%	181	337	-46.5%
RBOB PHY	202,471	198,287.64	2.1%	197,431.77	2.6%	200,656	181,686	10.4%
NEPOOL RHD ISLD 5MW D AH	0	0	-	0	-	0	0	-
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME O P	169	5,170.91	-96.7%	2,129.09	-92.1%	2,214	6,386	-65.3%
LTD NAT GAS	16,332	10,737.82	52.1%	13,762.86	18.7%	14,552	11,456	27.0%
NORTHWEST ROCKIES BASIS S	17	520.5	-96.8%	16.73	0.0%	11	968	-98.9%
SINGAPORE 380CST BALMO	6	7.05	-12.3%	11.86	-47.9%	10	7	42.5%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	187	-100.0%
ULSD 10PPM CIF MED VS ICE	2	0	-	0	-	1	1	-38.9%
GULF COAST JET FUEL CLNDR	0	16	-100.0%	4.09	-100.0%	4	8	-42.0%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-100.0%
SINGAPORE GASOIL SWAP	368	180.59	103.5%	404.45	-9.1%	495	182	171.8%
CHICAGO ULSD PL VS HO SPR	2	3.86	-41.2%	2.27	0.0%	7	11	-35.9%
CIN HUB 5MW D AH PK	87	248.55	-65.0%	36.18	140.2%	103	135	-23.9%
PJM AD HUB 5MW REAL TIME	0	4,123.18	-100.0%	10	-100.0%	2,264	8,167	-72.3%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	0	0	-100.0%
Sumas Basis Swap	46	37.59	21.3%	46.77	-2.5%	46	104	-56.2%
RBOB CRACK SPREAD	0	15.64	-100.0%	4.55	-100.0%	17	82	-79.7%
NGPL TEX/OK	55	43.23	27.0%	34.55	58.9%	22	172	-87.1%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-	0	0	-100.0%
HENRY HUB INDEX SWAP FUTU	93	242.36	-61.6%	496.36	-81.3%	374	1,051	-64.4%
WTI-BRENT BULLET SWAP	0	0	-	0	-	3	0	-
NYISO J OFF-PEAK	0	0	-	0	-	0	1	-100.0%
EAST/WEST FUEL OIL SPREAD	3	2.5	9.1%	2.05	33.3%	10	1	1021.6%
TENNESSEE 500 LEG BASIS S	0	0	-	0	-	3	3	8.9%
NORTHERN NATURAL GAS DEMAR	0	0	-	0	-	0	13	-100.0%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
HOUSTON SHIP CHANNEL INDE	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

June 2017

Page 10 of 18

	ADV JUN 2017	ADV JUN 2016	% CHG	ADV MAY 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Energy Futures								
ROCKIES KERN OPAL - NW IN	0	0	-	0	-	0	6	-100.0%
APPALACHIAN COAL (PHY)	0	0	-	0	-	0	1	-100.0%
WTI CALENDAR	1,059	1,283.18	-17.5%	1,474.86	-28.2%	1,641	1,531	7.2%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	0	-
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	284	327.59	-13.3%	261.05	8.8%	331	274	20.8%
AEP-DAYTON HUB MTHLY	0	0	-	0	-	0	0	-
CRUDE OIL PHY	1,324,572	945,004.73	40.2%	1,251,215.68	5.9%	1,178,138	1,089,354	8.2%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-
RBOB (PLATTS) CAL SWAP	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	24	51.14	-53.3%	35.45	-32.7%	30	84	-64.8%
LA CARB DIESEL (OPIS)	0	0	-	0	-	0	0	-
GASOIL BULLET SWAP	1	0	-	0	-	0	0	-
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-
EURO PROPANE CIF ARA SWA	58	78.45	-26.0%	47.32	22.7%	57	57	-0.2%
LA CARBOB GASOLINE(OPIS)S	19	40.91	-52.8%	19.32	0.0%	12	42	-70.5%
MCCLOSKEY ARA ARG S COAL	1,988	9,219.82	-78.4%	2,753.77	-27.8%	2,536	9,501	-73.3%
MCCLOSKEY RCH BAY COAL	226	827.73	-72.7%	273.5	-17.4%	293	1,038	-71.7%
MGF FUT	0	0	-	0	-	2	1	97.0%
MNC FUT	216	152.23	41.8%	198.77	8.6%	218	179	22.1%
DLY GAS EURO-BOB OXY	0	0	-	0	-	0	0	-
MG1 SWAP FUT	6	3.86	55.3%	3.64	65.0%	6	7	-15.1%
UCM FUT	1	2.55	-50.0%	4.05	-68.5%	2	2	-10.4%
MJC FUT	18	0	-	0.45	3900.4%	5	4	49.2%
UP DOWN GC ULSD VS NMX HO	2,300	2,139.55	7.5%	1,819	26.5%	2,113	2,447	-13.7%
HOUSTON SHIP CHANNEL BASI	0	123.23	-100.0%	49.77	-100.0%	17	182	-91.0%
FUEL OIL CRACK VS ICE	411	147.32	178.9%	266.82	54.0%	240	188	27.7%
NGPL TEXOK INDEX	0	0	-	0	-	0	0	-100.0%
NATURAL GAS	8,002	8,396.14	-4.7%	7,886.64	1.5%	7,604	5,767	31.9%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
SOCAL PIPE SWAP	0	0	-	0	-	0	45	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	7	0	-
GAS EURO-BOB OXY NWE BARGES	742	641.05	15.8%	879.95	-15.6%	946	705	34.2%
MONT BELVIEU NATURAL GASOLIN	171	331.68	-48.4%	180.05	-5.0%	212	427	-50.2%
ONTARIO POWER SWAPS	10	4.55	130.0%	7.5	39.4%	9	37	-76.5%
DAILY PJM	0	0	-	0	-	0	22	-100.0%
BRENT OIL LAST DAY	98,390	78,129.95	25.9%	108,427.05	-9.3%	98,756	100,682	-1.9%
SINGAPORE GASOIL CALENDAR	10	7.27	43.1%	6.59	57.9%	16	3	461.4%
MARS (ARGUS) VS WTI TRD M	628	493.05	27.5%	534.41	17.6%	973	445	118.4%
MARS (ARGUS) VS WTI SWAP	14	86.82	-84.3%	70.91	-80.8%	128	259	-50.4%
SINGAPORE JET KERO BALMO	1	0	-	7.05	-84.5%	3	0	678.6%
WTS (ARGUS) VS WTI TRD MT	23	22.32	3.9%	0	-	23	54	-56.5%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	0	0	-
EURO 1% FUEL OIL NEW BALM	0	0	-	0.36	-100.0%	0	2	-91.4%
PREMIUM UNLD 10P FOB MED	2	11.86	-80.8%	4.32	-47.4%	3	15	-79.8%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-100.0%
3.5% FUEL OIL CID MED SWA	0	5.95	-100.0%	1.14	-100.0%	7	13	-46.5%
JET FUEL CRG CIF NEW VS I	0	0	-	0.45	-100.0%	0	0	-33.3%

*** 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

June 2017

Page 11 of 18

	ADV JUN 2017	ADV JUN 2016	% CHG	ADV MAY 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Energy Futures								
ARGUS PROPAN FAR EST INDE	125	77.86	60.9%	60.32	107.8%	76	75	2.5%
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-	0	0	-100.0%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	0	-100.0%
NYISO ZONE G 5MW D AH PK	415	308.18	34.6%	501.82	-17.3%	358	176	103.0%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-	0	0	-100.0%
NYMEX ULSD VS NYMEX HO	0	0	-	0	-	0	0	-
RBOB VS HEATING OIL SWAP	76	101.64	-25.5%	55.45	36.5%	100	72	39.4%
GULF COAST ULSD CRACK SPR	29	78.68	-63.6%	24.55	16.7%	17	47	-63.4%
USGC UNL 87 CRACK SPREAD	0	0	-	0	-	0	1	-100.0%
JET FUEL BRG FOB RDM VS I	0	0	-	0.23	-100.0%	0	0	150.0%
TENNESSEE 800 LEG NG BASI	0	2.82	-100.0%	0	-	0	6	-100.0%
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	0	13	-100.0%
DATED TO FRONTLINE BRENT	72	72.73	-1.6%	59.09	21.2%	56	78	-27.7%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	0	10	-100.0%
PJM PPL DA PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	0	0	-	0	-	0	0	-
PJM PSEG DA PEAK	0	0	-	0	-	0	41	-100.0%
PJM PSEG DA OFF-PEAK	0	0	-	0	-	0	1,310	-100.0%
PJM WESTH RT PEAK	1,637	2,626.64	-37.7%	1,826.14	-10.4%	1,299	3,116	-58.3%
ALGONQUIN CITYGATES BASIS	0	24.36	-100.0%	0	-	0	31	-100.0%
MICHCON NG INDEX SWAP	0	0	-	0	-	0	0	-
GASOIL 0.1 CIF MED SWAP	0	0	-	0	-	0	1	-100.0%
ULSD 10PPM CIF MED SWAP	0	0	-	0.23	-100.0%	0	0	-33.3%
EUROPE 1% FUEL OIL NWE CA	0	0.91	-50.0%	4.91	-90.7%	5	6	-14.7%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
GULF COAST NO.6 FUEL OIL	1,976	1,982.41	-0.3%	2,116.23	-6.6%	2,753	2,795	-1.5%
SINGAPORE FUEL 180CST CAL	38	43.23	-12.2%	34.55	9.9%	56	60	-7.5%
SINGAPORE FUEL OIL SPREAD	18	41.09	-56.4%	39.05	-54.1%	39	26	48.1%
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-	0	0	-
PJM ATSI ELEC	0	0	-	0	-	395	0	-
SING FUEL	0	0	-	0.23	-100.0%	0	0	700.0%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	11	1	1814.3%
DATED BRENT (PLATTS) DAILY SWA	64	0	-	0	-	11	0	-
GAS EURO-BOB OXY NWE BARGES	291	291.14	0.0%	313.86	-7.3%	358	364	-1.8%
MINY RBOB GAS	0	0.18	0.0%	0.18	0.0%	0	0	16.7%
RBOB UP-DOWN CALENDAR SWA	0	0	-	0	-	0	74	-100.0%
LA JET FUEL VS NYM NO 2 H	0	0.45	-100.0%	0	-	0	6	-96.7%
ANR OKLAHOMA	0	5.59	-100.0%	0	-	0	26	-100.0%
MICHIGAN BASIS	0	40.23	-100.0%	0	-	21	108	-80.7%
TEXAS EASTERN ZONE M-3 BA	0	253.86	-100.0%	0	-	60	378	-84.0%
NORTHERN NATURAL GAS VENTU	0	25.64	-100.0%	3.82	-100.0%	1	46	-98.5%
CIG BASIS	0	271.82	-100.0%	0	-	1	387	-99.6%
PJM DAILY	0	0	-	0	-	0	10	-100.0%
COLUMBIA GULF ONSHORE	0	0	-	0	-	0	25	-100.0%
Tetco STX Basis	0	0	-	0	-	0	7	-100.0%
Transco Zone 3 Basis	0	0	-	0	-	2	5	-50.5%
GULF COAST GASOLINE CLNDR	0	0	-	0	-	0	10	-100.0%
CENTERPOINT EAST INDEX	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

June 2017

Page 12 of 18

	ADV JUN 2017	ADV JUN 2016	% CHG	ADV MAY 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Energy Futures								
GULF COAST ULSD CALENDAR	38	20.77	83.4%	48.05	-20.7%	28	40	-30.2%
LA CARB DIESEL (OPIS) SWA	1	33.18	-96.6%	16.36	-93.1%	9	39	-78.1%
EURO 3.5% FUEL OIL RDAM B	15	11.91	28.2%	28.77	-46.9%	26	16	67.6%
EUROPEAN NAPHTHA BALMO	29	7.68	281.1%	13.68	114.0%	20	7	176.1%
GASOIL MINI CALENDAR SWAP	3	15.14	-78.1%	11.45	-71.0%	8	14	-42.3%
NY ULSD (ARGUS) VS HEATING OIL	15	1.36	990.0%	14.41	3.2%	62	22	184.0%
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	0	-
EUROPE 1% FUEL OIL RDAM C	0	0	-	0.45	-100.0%	0	1	-77.2%
SAN JUAN BASIS SWAP	0	200.05	-100.0%	0	-	2	325	-99.5%
GULF COAST JET VS NYM 2 H	1,892	1,691.82	11.8%	2,307.36	-18.0%	2,145	1,586	35.3%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL SPREAD	46	28.55	60.3%	18.73	144.4%	26	29	-9.7%
GASOIL CALENDAR SWAP	0	0.55	-100.0%	9.45	-100.0%	2	2	-1.2%
BRENT FINANCIAL FUTURES	738	4.64	15821.8%	577.27	27.9%	322	28	1032.2%
ICE BRENT DUBAI SWAP	178	0	-	1,047.73	-83.0%	553	0	690530.0%
GASOIL CRACK SPREAD CALEN	569	375.91	51.3%	245.32	131.8%	405	229	76.5%
EUROPEAN NAPHTHA CRACK SPR	254	316.77	-19.9%	421.86	-39.9%	351	218	61.1%
CRUDE OIL	111	383.86	-71.2%	462.86	-76.1%	438	859	-49.0%
NEPOOL INTR HUB 5MW D AH	73	1,352.64	-94.6%	135.45	-46.3%	1,889	1,127	67.6%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	0	0	-	0	-	1,696	170	895.0%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM WESTH RT OFF-PEAK	15,054	21,172.45	-28.9%	10,971.82	37.2%	14,315	35,730	-59.9%
CHICAGO ETHANOL SWAP	4,004	5,659.82	-29.3%	6,221.09	-35.6%	5,782	4,615	25.3%
HENRY HUB BASIS SWAP	93	257.86	-63.9%	496.36	-81.3%	386	1,111	-65.2%
HENRY HUB SWAP	5,782	16,248.18	-64.4%	9,020.82	-35.9%	7,631	22,523	-66.1%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	0	250.0%
PREM UNL GAS 10PPM RDAM FOB S	0	0.68	-100.0%	0.23	-100.0%	0	2	-80.3%
MONT BELVIEU NORMAL BUTANE 5	1,101	897.55	22.7%	1,085.32	1.4%	1,377	1,092	26.0%
MONT BELVIEU ETHANE 5 DECIMAL	573	2,059.36	-72.2%	738.23	-22.4%	1,294	1,914	-32.4%
MONT BELVIEU LDH PROPANE 5 DE	3,119	7,153.95	-56.4%	4,370	-28.6%	4,346	5,008	-13.2%
SINGAPORE 180CST BALMO	3	1.73	57.9%	3.18	-14.3%	3	3	1.4%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	3	102.27	-96.7%	27.27	-87.5%	26	63	-58.9%
JET BARGES VS ICE GASOIL	0	0	-	0	-	0	0	-100.0%
SINGAPORE GASOIL VS ICE	486	59.09	721.9%	134.27	261.7%	463	84	451.6%
NATURAL GAS PEN SWP	3,984	5,782.77	-31.1%	2,841.05	40.2%	4,560	5,288	-13.8%
WESTERN RAIL DELIVERY PRB	3	72.09	-96.2%	64.77	-95.8%	18	56	-68.3%
EUROPE DATED BRENT SWAP	0	390.91	-100.0%	0	-	3	183	-98.2%
SINGAPORE JET KERO GASOIL	90	10.23	777.8%	89.77	0.0%	108	26	309.4%
TETCO M-3 INDEX	0	8.45	-100.0%	0	-	0	57	-100.0%
PJM AECO DA PEAK	0	0	-	0	-	0	0	-
GASOIL 10PPM CARGOES CIF	0	0	-	0	-	0	0	-100.0%
WAHA BASIS	43	366.36	-88.2%	0	-	15	230	-93.6%
LA JET (OPIS) SWAP	108	118.18	-8.7%	79.55	35.7%	89	91	-2.3%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	0	-16.7%
GASOIL 10PPM VS ICE SWAP	0	13.36	-100.0%	0	-	4	3	7.5%
NY H OIL PLATTS VS NYMEX	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH O P	14,891	175	8409.1%	2,803.64	431.1%	5,188	2,277	127.9%

*** 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

June 2017

Page 13 of 18

	ADV JUN 2017	ADV JUN 2016	% CHG	ADV MAY 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Energy Futures								
EUROPEAN GASOIL (ICE)	224	6,996.32	-96.8%	190.68	17.4%	162	12,158	-98.7%
ULSD UP-DOWN BALMO SWP	86	242.05	-64.5%	153.64	-44.1%	179	180	-0.8%
JET FUEL UP-DOWN BALMO CL	347	52.27	563.4%	382.73	-9.4%	369	162	128.0%
EIA FLAT TAX ONHWAY DIESE	39	21.77	78.3%	63.95	-39.3%	44	55	-21.1%
NY 2.2% FUEL OIL (PLATTS	0	10	-100.0%	0	-	0	3	-100.0%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-100.0%
HEATING OIL BALMO CLNDR S	7	0	-	9.55	-28.6%	6	2	147.5%
INDIANA MISO	0	0	-	0	-	0	1	-100.0%
PETROLEUM PRODUCTS ASIA	118	64.09	84.5%	100.23	18.0%	99	62	58.9%
AUSTRIALIAN COKE COAL	0	9.14	-100.0%	3.5	-100.0%	8	22	-63.8%
PETROLEUM PRODUCTS	83	20	314.5%	120.45	-31.2%	147	29	398.4%
COAL SWAP	4	0	-	6.82	-36.7%	9	14	-36.1%
NYISO A OFF-PEAK	0	0	-	0	-	0	0	-
NYISO G OFF-PEAK	0	0	-	0	-	0	0	-
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	0	0	-
SINGAPORE 380CST FUEL OIL	448	363.23	23.4%	433.45	3.4%	557	290	92.4%
SINGAPORE JET KEROSENE SW	3	6.82	-56.7%	50.68	-94.2%	56	21	168.3%
FLORIDA GAS ZONE3 BASIS S	0	21.91	-100.0%	0	-	0	10	-100.0%
TRANSCO ZONE4 BASIS SWAP	55	97.64	-43.8%	0	-	57	117	-51.5%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	0	0	-
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-	0	0	-100.0%
DUBAI CRUDE OIL CALENDAR	430	70.68	507.7%	1,031.14	-58.3%	491	53	828.7%
NGPL MIDCONTINENT INDEX	0	66.23	-100.0%	0	-	0	53	-100.0%
PANHANDLE BASIS SWAP FUTU	0	192.45	-100.0%	0	-	0	411	-99.9%
SONAT BASIS SWAP FUTURE	0	0	-	0	-	0	3	-100.0%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	0	-100.0%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	0	-100.0%
EUROPE 3.5% FUEL OIL RDAM	322	353.73	-9.0%	376.27	-14.5%	433	322	34.5%
GULF COAST 3% FUEL OIL BA	102	8.73	1073.4%	54.91	86.5%	66	41	60.5%
NY1% VS GC SPREAD SWAP	119	77.27	53.6%	38.41	209.1%	115	105	9.1%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-	0	0	-
JET CIF NWE VS ICE	8	8.18	-3.9%	6.45	21.8%	6	5	12.8%
EUROPE JET KERO NWE CALSW	0	0	-	0.55	-100.0%	0	0	57.9%
JAPAN NAPHTHA BALMO SWAP	3	0	-	17.36	-83.5%	10	2	322.1%
ARGUS PROPAN(SAUDI ARAMCO	37	58	-35.9%	32.82	13.3%	46	50	-7.0%
NYISO G	0	0	-	0	-	0	0	-
NYISO J	0	0	-	0	-	0	1	-100.0%
NGPL MID-CONTINENT	0	53	-100.0%	18.18	-100.0%	9	176	-94.8%
BRENT BALMO SWAP	7	0	-	0	-	2	6	-62.6%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-	0	0	-100.0%
HENRY HUB SWING FUTURE	0	0	-	0	-	0	2	-100.0%
EUROPE NAPHTHA CALSWAP	132	75.23	74.9%	125.41	4.9%	133	59	125.1%
NY HARBOR RESIDUAL FUEL 1	31	84	-63.0%	99.18	-68.7%	132	181	-26.9%
PERMIAN BASIS SWAP	0	182.64	-100.0%	0	-	2	180	-99.0%
JAPAN C&F NAPHTHA CRACK S	67	5.09	1215.2%	24.32	175.3%	31	18	69.2%
NATURAL GAS INDEX	0	0	-	0	-	5	40	-86.9%
PETRO CRCKS & SPRDS ASIA	35	0	-	6.82	418.0%	10	9	16.3%
NYISO CAPACITY	11	45.64	-75.7%	15.91	-30.3%	24	25	-4.4%
GASOIL 0.1 ROTTERDAM BARG	1	0	-	0.23	499.9%	1	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

June 2017

Page 14 of 18

	ADV JUN 2017	ADV JUN 2016	% CHG	ADV MAY 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Energy Futures								
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	300.0%
GRP THREE ULSD(PLT)VS HEA	110	126.27	-12.6%	82.5	33.8%	126	109	16.1%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	1	-37.5%
PJM AECO DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM PPL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM DAYTON DA PEAK	0	347.27	-100.0%	0	-	42	67	-37.5%
PREMIUM UNLEAD 10PPM FOB	1	4.41	-79.4%	2.95	-69.2%	1	2	-54.0%
PJM WESTH DA OFF-PEAK	0	1,447.27	-100.0%	0	-	60	3,595	-98.3%
GASOIL 0.1 RDAM BRGS VS I	1	0	-	0	-	1	0	172.7%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-	0	0	-100.0%
PJM WESTHDA PEAK	215	59.91	258.9%	0	-	49	178	-72.8%
NEPOOL RHODE IL 5MW D AH	0	0	-	0	-	0	0	-
CHICAGO UNL GAS PL VS RBO	0	0	-	0	-	0	13	-100.0%
ETHANOL	446	909.55	-50.9%	813.45	-45.1%	777	704	10.3%
NYISO ZONE A 5MW D AH O P	0	723.64	-100.0%	0	-	75	1,852	-96.0%
CIN HUB 5MW D AH O PK	0	0	-	0	-	1,461	1,303	12.1%
PJM COMED 5MW D AH O PK	0	0	-	0	-	683	1,498	-54.4%
NYISO ZONE A 5MW D AH PK	0	0	-	5	-100.0%	55	5	964.8%
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-	0	2	-100.0%
NY 3.0% FUEL OIL (PLATTS	5	13.64	-66.7%	32.95	-86.2%	25	9	180.5%
ARGUS LLS VS. WTI (ARG) T	139	639.95	-78.2%	186.14	-25.2%	293	667	-56.1%
NO 2 UP-DOWN SPREAD CALEN	5	0	-	37.5	-87.9%	28	19	49.9%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
PROPANE NON-LDH MT. BEL (OPIS)	287	383.64	-25.3%	203.5	40.8%	380	474	-19.9%
PROPANE NON-LDH MB (OPIS) BAL	14	36.27	-61.0%	2.05	591.1%	30	18	67.2%
JET AV FUEL (P) CAR FM ICE GAS S	1	0	-	0	-	0	1	-85.0%
SINGAPORE MOGAS 92 UNLEADED	545	425.45	28.0%	131.64	313.7%	395	325	21.7%
NY JET FUEL (PLATTS) HEAT OIL SV	0	0	-	0	-	0	0	-
SINGAPORE MOGAS 92 UNLEADED	0	0.68	-100.0%	34.59	-100.0%	9	23	-58.0%
ETHANOL T2 FOB ROTT INCL DUTY	301	90.27	232.9%	121.91	146.5%	193	109	78.0%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	0	0	-	0	-	0	1	-100.0%
FUEL OIL (PLATS) CAR CN	0	0	-	0	-	0	0	-100.0%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	0	0	-
MICHIGAN MISO	0	0	-	0	-	498	1,079	-53.9%
INDONESIAN COAL	0	3.86	-100.0%	0	-	0	1	-96.8%
ETHANOL FWD	12	30.82	-61.9%	31.82	-63.1%	27	32	-15.8%
NATURAL GAS FIXED PRICE SWAP F	0	0	-	0	-	0	0	-
NAT GAS BASIS SWAP	0	400.95	-100.0%	0	-	14	178	-92.2%
SUMAS NAT GAS PLATTS FIXED PRI	0	0	-	0	-	0	0	-
ELEC WEST POWER PEAK	0	0	-	0	-	12	0	-
ELEC WEST POWER OFF-PEAK	0	0	-	0	-	0	0	-
NY HARBOR LOW SULPUR GAS 100C	50	26.14	91.3%	35.23	41.9%	32	34	-4.9%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
MINI RBOB V. EBOB(ARGUS) NWE B	111	38.09	191.6%	115.32	-3.7%	118	54	119.5%
CANADIAN LIGHT SWEET OIL	8	107.5	-93.0%	193.64	-96.1%	56	105	-46.7%
MINI RBOB V. EBOBARG NWE BRGS	19	0	-	42.86	-55.5%	20	6	265.7%
MINI GAS EUROBOB OXY NWE ARG	41	16.86	142.9%	28.45	43.9%	25	18	42.3%
MARS BLEND CRUDE OIL	28	216.36	-87.1%	38.64	-27.9%	90	92	-2.5%

*** 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

June 2017

Page 15 of 18

	ADV JUN 2017	ADV JUN 2016	% CHG	ADV MAY 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Energy Futures								
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-	12	0	-
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-	1	1	3.0%
FL GAS ZONE 3 NAT GAS IND	0	377.73	-100.0%	0	-	0	66	-100.0%
CIG ROCKIES NG INDEX SWA	0	0	-	0	-	6	7	-22.6%
TRANSCO ZONE 6 INDEX	0	0	-	0	-	7	43	-84.2%
DEMARC SWING SWAP	0	0	-	0	-	0	0	-
NGPL MIDCONTINENT SWING S	0	28.18	-100.0%	0	-	0	5	-100.0%
DEMARC INDEX FUTURE	0	28.18	-100.0%	0	-	0	6	-100.0%
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	-	0	0	-
TCO NG INDEX SWAP	0	0	-	0	-	0	0	-
ELEC ERCOT DLY OFF PK	0	0	-	0	-	0	0	-
TRANSCO ZONE 3 NG INDEX S	0	0	-	0	-	50	0	-
Energy Options								
PETRO OUTRIGHT EURO	0	0	-	0	-	2	0	-
PETROCHEMICALS	17	60.68	-71.5%	18.73	-7.8%	42	103	-59.0%
NATURAL GAS OPTION ON CALEND	68	27.27	150.0%	9	657.6%	44	100	-55.9%
ELEC MISO PEAK	0	117.27	-100.0%	0	-	7	21	-68.2%
HENRY HUB FINANCIAL LAST	125	308.86	-59.7%	151.91	-18.0%	178	107	66.6%
NATURAL GAS PHY	127,569	127,130.23	0.3%	119,121.32	7.1%	124,133	106,374	16.7%
CRUDE OIL OUTRIGHTS	0	0	-	0	-	0	9	-100.0%
ELEC FINSETTLED	0	0.82	-100.0%	0	-	0	1	-100.0%
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	0	-100.0%
HEATING OIL PHY	1,935	2,781.32	-30.4%	2,403.95	-19.5%	1,617	2,781	-41.9%
PJM MONTHLY	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	240	285	-15.8%	150.77	59.2%	167	283	-41.1%
BRENT CALENDAR SWAP	48	34.64	37.8%	17.73	169.2%	27	85	-67.8%
NATURAL GAS 3 M CSO FIN	1,311	1,417.27	-7.5%	1,104.55	18.7%	582	1,117	-47.9%
RBOB PHY	1,100	1,846.82	-40.5%	1,667.86	-34.1%	1,236	2,124	-41.8%
SAN JUAN PIPE SWAP	25	125.45	-80.4%	16.36	50.0%	14	45	-67.8%
NATURAL GAS 2 M CSO FIN	11	0	-	25	-54.5%	28	8	255.0%
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	0	-
WTI-BRENT BULLET SWAP	471	350	34.6%	1,301	-63.8%	1,841	980	87.9%
CRUDE OIL APO	1,671	1,577.05	5.9%	1,197.73	39.5%	1,608	1,226	31.1%
WTI CRUDE OIL 1 M CSO FI	2,091	9,169.09	-77.2%	4,950	-57.8%	2,834	8,547	-66.8%
NATURAL GAS 6 M CSO FIN	32	0	-	0	-	277	33	743.2%
RBOB CALENDAR SWAP	0	54.55	-100.0%	5	-100.0%	17	46	-63.2%
CRUDE OIL PHY	189,009	148,671.77	27.1%	247,266.09	-23.6%	197,966	182,687	8.4%
RBOB 1MO CAL SPD OPTIONS	25	0	-	0	-	4	27	-83.8%
MCCLOSKEY ARA ARGS COAL	25	9.55	157.1%	9.55	157.1%	10	70	-85.2%
MCCLOSKEY RCH BAY COAL	0	0	-	0	-	0	19	-100.0%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	159	3	4621.4%
NATURAL GAS	0	0	-	9.09	-100.0%	4	4	-10.0%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	0	-
N ROCKIES PIPE SWAP	25	32.73	-25.0%	20.45	20.0%	20	22	-10.5%
SOCAL PIPE SWAP	0	0	-	0	-	0	80	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	23	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

June 2017

Page 16 of 18

	ADV JUN 2017	ADV JUN 2016	% CHG	ADV MAY 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Energy Options								
ETHANOL SWAP	245	323.95	-24.3%	203.82	20.3%	259	290	-10.6%
SHORT TERM NATURAL GAS	693	282.96	144.9%	371.27	86.6%	407	320	27.4%
BRENT OIL LAST DAY	1,255	1,883.86	-33.4%	1,994.14	-37.1%	1,289	841	53.2%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	0	-
HEATING OIL CRACK OPTIONS	5	0	-	0	-	1	0	-
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	0	-
HEATING OIL CRK SPD AVG PRICE	0	0	-	0	-	0	0	-
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-	10	46	-77.2%
CRUDE OIL 1MO	8,677	15,392.55	-43.6%	9,132.68	-5.0%	8,445	11,157	-24.3%
ROTTERDAM 3.5%FUEL OIL CL	0	5.45	-100.0%	0	-	0	3	-100.0%
SHORT TERM	245	108.18	126.1%	182.23	34.2%	138	143	-3.1%
COAL SWAP	0	1.82	-100.0%	0	-	2	4	-52.2%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-	0	0	-
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	32	10	237.5%
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-	0	0	-
COAL API2 INDEX	54	468.5	-88.5%	26.36	104.3%	62	1,132	-94.5%
COAL API4 INDEX	0	0	-	0	-	0	11	-100.0%
NATURAL GAS 1 M CSO FIN	1,645	106.82	1440.4%	3,282.95	-49.9%	2,193	268	717.6%
ETHANOL	0	0	-	0.45	-100.0%	3	0	650.0%
PJM WES HUB PEAK CAL MTH	18	0	-	3.64	400.0%	24	84	-71.1%
PJM WES HUB PEAK LMP 50MW	17	5.73	201.6%	58.82	-70.6%	93	14	584.0%
GASOLINE	0	0	-	0	-	0	7	-100.0%
LLS CRUDE OIL	0	0	-	0	-	41	70	-41.6%
1 MO GASOIL CAL SWAP SPR	0	0	-	0	-	0	0	-
NG HH 3 MONTH CAL	0	0	-	0	-	0	4	-100.0%
12 MO GASOIL CAL SWAP SPR	10	0	-	0	-	2	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

June 2017

Page 17 of 18

	ADV JUN 2017	ADV JUN 2016	% CHG	ADV MAY 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Metals Futures								
PALLADIUM	5,477	4,315.32	26.9%	8,709.23	-37.1%	6,095	5,357	13.8%
NYMEX PLATINUM	24,071	19,773.55	21.7%	16,102.86	49.5%	18,500	15,150	22.1%
NYMEX HOT ROLLED STEEL	223	202.45	10.1%	326.73	-31.8%	196	238	-17.6%
URANIUM	24	18.18	32.5%	41.59	-42.1%	32	52	-39.3%
COMEX SILVER	107,796	83,104.18	29.7%	86,569.32	24.5%	88,929	70,824	25.6%
COMEX GOLD	223,029	224,378.27	-0.6%	289,425.91	-22.9%	259,014	231,285	12.0%
COMEX COPPER	104,437	97,670	6.9%	84,881.09	23.0%	98,402	83,046	18.5%
COMEX MINY COPPER	45	25.45	77.9%	22.68	99.6%	41	30	35.1%
COPPER	2	29.59	-93.9%	0	-	8	22	-65.7%
E-MICRO GOLD	3,965	5,269.05	-24.7%	4,189.32	-5.4%	4,197	4,561	-8.0%
SILVER	269	435.09	-38.2%	262.73	2.4%	251	377	-33.4%
FERROUS PRODUCTS	9	4.09	116.7%	4.09	116.7%	4	4	-2.0%
METALS	0	0.23	-100.0%	0	-	0	0	-100.0%
ALUMINUM	182	179.64	1.2%	111.36	63.3%	258	130	97.6%
GOLD	0	0	-	0	-	0	0	-
Gold Kilo	16	190.59	-91.5%	13.18	22.8%	18	258	-92.9%
LNDN ZINC	2	1.64	-2.8%	0.68	133.3%	1	1	-43.7%
Aluminium MW Trans Prem Platts	269	345.45	-22.1%	285.41	-5.7%	376	298	26.2%
IRON ORE 62 CHINA PLATTS FUTUR	29	0	-	10	186.4%	17	20	-13.3%
IRON ORE 62 CHINA TSI FUTURES	282	408.41	-30.9%	736.14	-61.7%	531	886	-40.0%
COMEX E-Mini GOLD	266	544.73	-51.1%	347.18	-23.3%	415	519	-20.0%
COMEX E-Mini SILVER	45	71.5	-37.3%	49.64	-9.7%	44	51	-14.1%
Metals Options								
PALLADIUM	262	83.5	213.3%	265.45	-1.5%	202	129	56.5%
NYMEX PLATINUM	60	47.82	26.0%	137.95	-56.3%	118	200	-41.2%
COMEX SILVER	4,931	4,493.05	9.7%	6,953.64	-29.1%	5,441	5,328	2.1%
COMEX GOLD	35,468	40,599.05	-12.6%	39,431.59	-10.1%	38,256	41,587	-8.0%
COMEX COPPER	106	111.05	-4.7%	197.27	-46.4%	181	108	67.1%
SILVER	4	0	-	30.64	-88.1%	11	0	3960.6%
GOLD	716	183.91	289.1%	691.59	3.5%	569	189	201.3%
IRON ORE 62 CHINA TSI PUT OPTIO	20	95.45	-79.5%	68.18	-71.3%	117	146	-19.8%
IRON ORE 62 CHINA TSI CALL OPTIC	8	17.73	-53.8%	6.36	28.6%	65	256	-74.5%
Foreign Exchange Futures								
CHILEAN PESO	217	0	-	12.68	1612.2%	53	0	65550.0%
Ags Futures								
WHEAT	1,005	0	-	1,006	-0.1%	697	0	-
FERTILIZER PRODUCS	2	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

June 2017

Page 18 of 18

	ADV JUN 2017	ADV JUN 2016	% CHG	ADV MAY 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Ags Options								
WHEAT	0	0	-	0	-	0	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	5,492,242	5,449,067.27	0.8%	6,886,914.09	-20.3%	6,410,797	5,646,160	13.5%
Equity Index Futures	2,514,580	2,818,946	-10.8%	1,701,386.18	47.8%	2,041,702	2,619,922	-22.1%
Metals Futures	470,436	436,967.41	7.7%	492,089.14	-4.4%	477,328	413,111	15.5%
Energy Futures	2,334,527	1,957,152.05	19.3%	2,274,634.54	2.6%	2,217,751	2,103,767	5.4%
FX Futures	931,525	931,235.86	0.0%	749,409.09	24.3%	813,137	805,896	0.9%
Commodities and Alternative Invest	1,430,194	1,434,663.27	-0.3%	952,288.73	50.2%	1,140,277	1,189,846	-4.2%
Foreign Exchange Futures	217	0	-	12.68	1612.2%	53	0	65550.0%
Ags Futures	1,007	0	-	1,006	0.1%	697	0	-
TOTAL FUTURES	13,174,727	13,028,031.86	1.1%	13,057,740.45	0.9%	13,101,741.51	12,778,702.32	2.5%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,965,183	1,873,237.41	4.9%	2,028,807.86	-3.1%	2,274,897	1,847,310	23.1%
Equity Index Options	634,710	715,441.05	-11.3%	639,125.95	-0.7%	686,904	625,019	9.9%
Metals Options	41,574	45,631.55	-8.9%	47,782.68	-13.0%	44,959	47,942	-6.2%
Energy Options	338,662	312,580.18	8.3%	394,702.45	-14.2%	345,841	321,305	7.6%
FX Options	82,484	79,268.32	4.1%	73,601.68	12.1%	71,558	80,664	-11.3%
Commodities and Alternative Invest	317,094	378,342.05	-16.2%	238,411.91	33.0%	244,569	284,570	-14.1%
Ags Options	0	0	-	0	-	0	0	-
TOTAL OPTIONS	3,379,706	3,404,500.55	-0.7%	3,422,432.55	-1.2%	3,668,728.55	3,206,810.2	14.4%
TOTAL COMBINED								
Commodities and Alternative Invest	1,747,288	1,813,005.32	-3.6%	1,190,700.64	46.7%	1,384,846	1,474,416	-6.1%
FX	1,014,009	1,010,504.18	0.3%	823,010.77	23.2%	884,695	886,560	-0.2%
Equity Index	3,149,290	3,534,387.05	-10.9%	2,340,512.14	34.6%	2,728,606	3,244,941	-15.9%
Interest Rate	7,457,425	7,322,304.68	1.8%	8,915,721.95	-16.4%	8,685,694	7,493,469	15.9%
Energy	2,673,188	2,269,732.23	17.8%	2,669,337	0.1%	2,563,591	2,425,072	5.7%
Metals	512,010	482,598.96	6.1%	539,871.82	-5.2%	522,287	461,054	13.3%
Foreign Exchange	217	0	-	12.68	1612.2%	53	0	65550.0%
Ags	1,007	0	-	1,006	0.1%	697	0	-
GRAND TOTAL	16,554,434	16,432,532.41	0.7%	16,480,173	0.5%	16,770,470.06	15,985,512.52	4.9%

*** 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.