

CME Group Exchange ADV Report - Monthly

July 2018

Page 1 of 17

	ADV JUL 2018	ADV JUL 2017	% CHG	ADV JUN 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
FX Futures								
AD/CD CROSS RATES	0	7.85	-99.4%	0.33	-85.7%	0	4	-91.4%
AD/JY CROSS RATES	253	114.25	121.9%	236.05	7.4%	200	118	69.3%
AD/NE CROSS RATES	4	13.15	-66.3%	3.14	40.9%	4	5	-30.0%
AUSTRALIAN DOLLAR	94,031	96,734.65	-2.8%	117,874.38	-20.2%	113,972	91,061	25.2%
BDI	0	0	-	0	-	0	43	-100.0%
BP/JY CROSS RATES	118	107.9	9.6%	128.9	-8.3%	160	136	17.5%
BP/SF CROSS RATES	23	2.65	771.5%	13.29	73.8%	17	4	308.2%
BRAZIL REAL	5,659	4,328.25	30.7%	8,825.05	-35.9%	6,710	4,196	59.9%
BRITISH POUND	119,113	99,595.9	19.6%	143,984	-17.3%	132,263	117,511	12.6%
CANADIAN DOLLAR	67,157	82,096.4	-18.2%	101,594	-33.9%	85,565	74,762	14.4%
CD/JY CROSS RATES	0	3.3	-94.2%	0.67	-71.4%	7	5	41.8%
CHINESE RENMINBI (CNH)	141	34.25	312.7%	134.1	5.4%	121	67	79.9%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-
CZECK KORUNA (US)	1	0	-	0	-	0	0	-
EC/AD CROSS RATES	53	60.85	-13.0%	239.33	-77.9%	94	177	-47.1%
EC/CD CROSS RATES	50	175.6	-71.8%	360.86	-86.3%	184	203	-9.4%
EC/NOK CROSS RATES	15	8	83.3%	30.57	-52.0%	17	4	337.9%
EC/SEK CROSS RATES	15	37.75	-61.3%	110.33	-86.8%	40	27	46.7%
EFX/BP CROSS RATES	2,753	2,601.2	5.8%	7,228.52	-61.9%	4,088	3,477	17.6%
EFX/JY CROSS RATES	1,911	2,914.75	-34.5%	7,192.95	-73.4%	4,224	3,126	35.2%
EFX/SF CROSS RATES	773	2,330.9	-66.8%	1,997.86	-61.3%	1,389	1,840	-24.5%
E-MICRO AUD/USD	4,726	4,990.15	-5.3%	4,301.14	9.9%	4,773	3,979	20.0%
E-MICRO CAD/USD	679	1,271.45	-46.6%	1,040.33	-34.7%	869	871	-0.2%
E-MICRO CHF/USD	63	41.8	51.1%	78.29	-19.3%	66	45	46.2%
E-MICRO EUR/USD	11,697	8,836.2	32.4%	19,987.33	-41.5%	18,559	12,066	53.8%
E-MICRO GBP/USD	1,608	1,588.9	1.2%	1,999.57	-19.6%	2,369	2,918	-18.8%
E-MICRO INR/USD	203	141.65	43.5%	279.86	-27.3%	197	126	57.2%
E-MICRO JPY/USD	1,201	1,318.35	-8.9%	1,355.81	-11.4%	1,538	2,047	-24.9%
E-MINI EURO FX	3,313	4,188.7	-20.9%	7,357.05	-55.0%	5,086	4,368	16.4%
E-MINI JAPANESE YEN	727	1,574.7	-53.8%	844.48	-13.9%	659	1,704	-61.3%
EURO FX	215,581	222,489.3	-3.1%	355,212.95	-39.3%	281,918	214,377	31.5%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-
HUNGARIAN FORINT (US)	1	0	-	0	-	0	0	-
INDIAN RUPEE	3,105	1,180.75	163.0%	4,857.9	-36.1%	4,260	1,459	191.9%
JAPANESE YEN	132,186	140,990.45	-6.2%	147,511.05	-10.4%	152,289	162,486	-6.3%
KOREAN WON	42	0.3	13804.8%	24.67	69.1%	18	2	1105.6%
MEXICAN PESO	60,118	35,589.55	68.9%	87,392.29	-31.2%	68,599	49,312	39.1%
NEW ZEALND DOLLAR	25,252	22,086.3	14.3%	31,113.43	-18.8%	31,612	23,976	31.8%
NKR/USD CROSS RATE	165	103.05	60.2%	338.52	-51.2%	214	101	111.9%
POLISH ZLOTY (EC)	0	1.5	-71.4%	0.52	-18.2%	1	2	-76.4%
POLISH ZLOTY (US)	1	5.7	-74.9%	3.57	-60.0%	5	21	-78.0%
RMB USD	0	0.9	-94.7%	0.05	0.0%	0	2	-92.6%
RUSSIAN RUBLE	1,108	1,452.45	-23.7%	3,023.29	-63.4%	2,887	2,395	20.6%
S.AFRICAN RAND	1,797	3,000.45	-40.1%	2,821.43	-36.3%	2,182	2,599	-16.0%
SF/JY CROSS RATES	0	0	-	0	-	1	0	495.9%
SHEKEL	1	0	-	36.86	-96.9%	18	0	-
SKR/USD CROSS RATES	142	60.15	135.6%	367.81	-61.5%	212	122	73.8%
SWISS FRANC	23,937	30,168.2	-20.7%	33,306.62	-28.1%	28,895	25,677	12.5%
TURKISH LIRA	42	23.2	80.2%	580.33	-92.8%	231	79	191.9%

*** 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

July 2018

Page 2 of 17

	ADV JUL 2018	ADV JUL 2017	% CHG	ADV JUN 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
FX Futures								
USDZAR	0	0	-	0	-	0	0	-
FX Options								
AUD/USD PQO 2pm Fix	4,907	10,113.5	-51.5%	6,130.71	-20.0%	6,255	4,916	27.2%
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	0	0	-	0	-	0	1,467	-100.0%
BRITISH POUND	0	0	-	0	-	0	3,285	-100.0%
BRITISH POUND (EU)	1	13.9	-95.5%	0.62	0.0%	2	9	-80.9%
CAD/USD PQO 2pm Fix	5,886	11,817.05	-50.2%	8,853.71	-33.5%	8,131	5,677	43.2%
CANADIAN DOLLAR	0	0	-	0	-	0	1,317	-100.0%
CANADIAN DOLLAR (EU)	0	0.6	-100.0%	0	-	0	1	-36.2%
CHF/USD PQO 2pm Fix	169	171.15	-1.2%	258	-34.5%	152	110	38.5%
EFX/JY CROSS RATES	0	0	-	0	-	20	0	-
EURO FX	0	0	-	0	-	0	9,099	-100.0%
EURO FX (EU)	0	0.65	-63.4%	0.14	66.7%	0	2	-89.7%
EUR/USD PQO 2pm Fix	25,037	43,290.35	-42.2%	35,746.05	-30.0%	37,992	24,460	55.3%
GBP/USD PQO 2pm Fix	10,758	10,049.35	7.1%	11,045.24	-2.6%	11,771	8,091	45.5%
JAPANESE YEN	0	0	-	0	-	0	3,975	-100.0%
JAPANESE YEN (EU)	0	2	-100.0%	0	-	0	1	-100.0%
JPY/USD PQO 2pm Fix	13,416	15,213.75	-11.8%	10,556.19	27.1%	12,967	11,605	11.7%
MEXICAN PESO	110	22.4	391.5%	142.05	-22.5%	109	144	-24.5%
SWISS FRANC	0	0	-	0	-	0	39	-100.0%
SWISS FRANC (EU)	0	0	-	0	-	0	0	-100.0%

*** 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

July 2018

Page 3 of 17

	ADV JUL 2018	ADV JUL 2017	% CHG	ADV JUN 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Equity Index Futures								
BITCOIN FUTURES	6,163	0	-	3,037	102.9%	3,229	0	-
DJ US REAL ESTATE	1,158	669.5	73.0%	4,808.57	-75.9%	2,183	1,244	75.5%
E-mini (\$5) Dow	157,656	106,612.8	47.9%	217,071.62	-27.4%	239,106	135,414	76.6%
E-mini FTSE 100 (USD)	42	0.95	4336.1%	44.52	-5.3%	74	1	12524.8%
E-mini FTSE China 50	34	83.1	-59.0%	41.24	-17.4%	56	68	-17.4%
E-MINI MIDCAP	12,800	12,323.5	3.9%	23,742.43	-46.1%	18,718	18,093	3.5%
E-MINI NASDAQ 100	346,847	276,433.5	25.5%	400,001.1	-13.3%	429,805	253,624	69.5%
E-MINI RUSSELL 1000	393	105	274.3%	1,451.9	-72.9%	696	62	1019.9%
E-MINI RUSSELL 1000 GROWTH	358	81.45	338.9%	841.76	-57.5%	548	47	1059.5%
E-MINI RUSSELL 1000 VALUE	513	117.35	336.8%	1,118.43	-54.2%	724	100	624.6%
E-MINI RUSSELL 2000	107,236	6,814.3	1473.7%	187,859.1	-42.9%	135,389	940	14304.6%
E-MINI S&P500	1,109,285	1,110,671.75	-0.1%	1,712,156.48	-35.2%	1,667,182	1,495,261	11.5%
E-MINI S&P REAL ESTATE SELECT S	200	195.25	2.5%	627.76	-68.1%	363	260	39.9%
FT-SE 100	48	42.4	13.4%	44.76	7.4%	63	18	238.9%
FTSE Emerging	65	0	-	3.1	1987.7%	14	1	997.3%
IBOVESPA INDEX	42	7.6	448.2%	46.29	-10.0%	54	29	87.0%
NASDAQ BIOTECH	0	2.5	-100.0%	105.9	-100.0%	37	14	161.1%
NIFTY 50	0	750.3	-100.0%	0	-	373	474	-21.4%
NIKKEI 225 (\$) STOCK	8,707	8,545.3	1.9%	12,887.14	-32.4%	15,877	12,844	23.6%
NIKKEI 225 (YEN) STOCK	28,438	33,197.65	-14.3%	36,501.38	-22.1%	43,226	44,056	-1.9%
S&P 500	4,705	2,613.3	80.1%	7,523.14	-37.5%	6,884	6,206	10.9%
S&P 500/GI	0	0.3	-100.0%	1.24	-100.0%	0	1	-64.1%
S&P 500/VALUE	291	1,276.7	-77.2%	656.67	-55.7%	608	968	-37.1%
S&P CONSUMER DSCRTNRY SECTOR	412	222.35	85.4%	1,290.76	-68.1%	859	371	131.5%
S&P CONSUMER STAPLES SECTOR	954	257.8	270.2%	1,346.19	-29.1%	1,158	586	97.5%
S&P ENERGY SECTOR	660	545.4	21.0%	3,564.38	-81.5%	1,575	740	112.8%
S&P FINANCIAL SECTOR	1,700	1,043.1	63.0%	4,150.9	-59.0%	2,355	1,300	81.1%
S&P HEALTH CARE SECTOR	515	306.15	68.1%	1,089.33	-52.8%	733	772	-5.0%
S&P INDUSTRIAL SECTOR	661	238.9	176.9%	782	-15.4%	683	356	91.9%
S&P MATERIALS SECTOR	283	221.85	27.6%	782.9	-63.9%	490	380	29.0%
S&P TECHNOLOGY SECTOR	886	442.25	100.3%	1,784.29	-50.4%	1,226	447	174.4%
S&P UTILITIES SECTOR	1,098	473.55	131.9%	3,632.86	-69.8%	1,819	1,176	54.7%
YEN DENOMINATED TOPIX	37	0	-	40.14	-8.4%	21	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

July 2018

Page 4 of 17

	ADV JUL 2018	ADV JUL 2017	% CHG	ADV JUN 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Equity Index Options								
E-mini (\$5) Dow	298	296.65	0.6%	441.38	-32.4%	496	248	99.6%
E-MINI NASDAQ 100	11,396	13,848.3	-17.7%	8,682.57	31.2%	11,793	10,042	17.4%
E-MINI RUSSELL 2000	240	92.85	158.8%	392.81	-38.8%	605	13	4622.0%
E-MINI S&P500	147,353	116,852.1	26.1%	219,292.95	-32.8%	276,730	189,050	46.4%
EOM E-MINI RUSSELL 2000 END OF	104	16.55	530.7%	281.05	-62.9%	275	2	11942.4%
EOM EMINI S&P	81,196	67,557.9	20.2%	110,668.43	-26.6%	123,417	95,184	29.7%
EOM S&P 500	4,422	8,195.2	-46.0%	9,528.95	-53.6%	9,338	8,303	12.5%
EOW1 E-MINI RUSSELL 2000 WEEKL	54	14.15	279.9%	101.38	-47.0%	108	2	5450.1%
EOW1 E-MINI RUSSELL 2000 WEEKL	60	33.6	77.9%	87.86	-32.0%	144	5	3013.8%
EOW1 EMINI S&P 500	46,702	45,589.55	2.4%	31,900.19	46.4%	52,739	53,754	-1.9%
EOW1 S&P 500	7,627	6,303.45	21.0%	2,025.14	276.6%	3,927	4,171	-5.8%
EOW2 E-MINI RUSSELL 2000 WEEKL	139	11.9	1064.5%	262.76	-47.3%	260	2	15730.5%
EOW2 EMINI S&P 500	44,901	41,794.1	7.4%	31,810.9	41.2%	62,721	52,545	19.4%
EOW2 S&P 500	9,103	7,979.9	14.1%	6,396.86	42.3%	7,477	7,775	-3.8%
EOW3 E-MINI RUSSELL 2000 WEEKL	551	53.35	931.9%	848.1	-35.1%	1,072	7	14473.0%
EOW3 EMINI S&P 500	145,142	147,922.8	-1.9%	96,287.57	50.7%	180,490	168,790	6.9%
EOW3 S&P 500	10,135	19,326.75	-47.6%	4,446.67	127.9%	15,150	16,822	-9.9%
EOW4 E-MINI RUSSELL 2000 WEEKL	111	25.05	341.6%	181.29	-39.0%	293	3	8370.3%
EOW4 EMINI S&P 500	46,652	40,098.3	16.3%	40,410.71	15.4%	58,251	43,435	34.1%
S&P 500	8,174	7,396.35	10.5%	16,201.19	-49.5%	14,600	14,199	2.8%
Interest Rate Futures								
10-YR NOTE	1,214,489	1,223,822.35	-0.8%	1,522,882.48	-20.3%	1,755,771	1,481,393	18.5%
10-YR SWAP RATE	596	1,223.5	-51.3%	3,914.29	-84.8%	2,194	2,395	-8.4%
1-MONTH EURODOLLAR	54	105.25	-49.1%	376.52	-85.8%	216	295	-26.6%
2-YR NOTE	257,070	239,715.55	7.2%	324,565.29	-20.8%	512,486	358,746	42.9%
30-YR BOND	249,731	233,611.8	6.9%	288,028.71	-13.3%	345,463	284,678	21.4%
30-YR SWAP RATE	0	6.15	-100.0%	2.57	-100.0%	7	64	-89.4%
5-YR NOTE	675,573	639,212.1	5.7%	827,589.76	-18.4%	1,081,470	894,446	20.9%
5-YR SWAP RATE	359	1,090.75	-67.1%	2,178.9	-83.5%	1,232	2,508	-50.9%
EURODOLLARS	1,846,766	2,026,367.55	-8.9%	2,534,638.43	-27.1%	3,168,525	2,703,981	17.2%
FED FUND	122,369	140,377.85	-12.8%	277,113.71	-55.8%	257,090	221,502	16.1%
SOFR	3,423	0	-	1,548.14	121.1%	945	0	-
Ultra 10-Year Note	120,795	94,936.05	27.2%	146,313.81	-17.4%	181,419	101,786	78.2%
ULTRA T-BOND	106,889	88,958.45	20.2%	131,914.71	-19.0%	169,936	121,573	39.8%

*** 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

July 2018

Page 5 of 17

	ADV JUL 2018	ADV JUL 2017	% CHG	ADV JUN 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Interest Rate Options								
10-YR NOTE	420,251	517,467.05	-18.8%	627,581.52	-33.0%	623,717	505,072	23.5%
2-YR NOTE	20,799	3,200.05	550.0%	27,878.1	-25.4%	25,244	4,276	490.3%
30-YR BOND	100,981	133,012.85	-24.1%	93,481.9	8.0%	122,928	106,734	15.2%
5-YR NOTE	93,085	96,033.45	-3.1%	179,444.76	-48.1%	160,082	123,271	29.9%
EURODOLLARS	531,298	343,569.6	54.6%	581,469.67	-8.6%	745,027	701,638	6.2%
EURO MIDCURVE	386,444	495,869.85	-22.1%	645,336.52	-40.1%	755,402	739,069	2.2%
FED FUND	0	0	-	0	-	117	68	72.4%
Ultra 10-Year Note	0	1.9	-100.0%	0	-	0	54	-99.6%
ULTRA T-BOND	113	84.15	34.7%	142.52	-20.5%	303	143	112.7%
Energy Futures								
3.5% FUEL OIL CID MED SWA	0	0.25	-100.0%	0	-	3	6	-48.8%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-	1	1	-44.5%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
AEP-DAYTON HUB MTHLY	0	0	-	0	-	0	0	-
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-	0	0	-
ALGON CITY GATES NAT GAS	0	0	-	0	-	0	0	-
ALGONQUIN CITYGATES BASIS	0	0	-	0	-	0	0	-
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	0	0	-
ANR OKLAHOMA	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	570	307.75	85.2%	1,188.52	-52.0%	1,179	295	299.7%
ARGUS PROPAN FAR EST INDE	187	177.05	5.4%	165.33	12.8%	276	90	205.7%
ARGUS PROPAN(SAUDI ARAMCO	96	41.85	130.3%	63.57	51.6%	117	45	158.3%
AUSTRIALIAN COKE COAL	0	0	-	0	-	0	7	-98.0%
BRENT BALMO SWAP	6	9.5	-32.3%	0	-	1	3	-61.6%
BRENT CALENDAR SWAP	79	197.95	-59.9%	129.86	-38.8%	171	117	46.7%
BRENT CFD SWAP	0	0	-	0	-	2	0	-
BRENT FINANCIAL FUTURES	6	45.75	-86.8%	108.95	-94.4%	93	284	-67.2%
BRENT OIL LAST DAY	78,620	71,749.8	9.6%	104,385.86	-24.7%	88,015	95,031	-7.4%
CAISO SP15 EZGNHUB5 MW P	0	0	-	0	-	0	55	-100.0%
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	-	0	0	-
CANADIAN LIGHT SWEET OIL	0	0.75	-100.0%	0	-	0	48	-100.0%
CENTERPOINT BASIS SWAP	0	0	-	0	-	0	4	-93.3%
CEU ENERGY	325	0	-	492.43	-34.0%	333	0	-
CHICAGO ETHANOL SWAP	3,188	3,629.7	-12.2%	3,938.19	-19.0%	4,741	5,485	-13.6%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-
CHICAGO ULSD PL VS HO SPR	26	4.95	429.1%	31.52	-16.9%	17	7	156.5%
CHICAGO UNL GAS PL VS RBO	6	0	-	4.76	25.0%	5	0	-
CIG BASIS	0	27	-100.0%	0	-	1	5	-73.2%
CIG ROCKIES NG INDEX SWA	0	0	-	0	-	0	5	-100.0%
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-	0	0	-
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	0	-
CIN HUB 5MW D AH O PK	0	4,000	-100.0%	0	-	0	1,812	-100.0%
CIN HUB 5MW D AH PK	58	42.75	35.4%	76.38	-24.2%	60	94	-36.1%
CIN HUB 5MW REAL TIME O P	0	5,212	-100.0%	0	-	0	2,628	-100.0%
CIN HUB 5MW REAL TIME PK	11	110.25	-90.1%	0	-	2	172	-99.1%

*** 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

July 2018

Page 6 of 17

	ADV JUL 2018	ADV JUL 2017	% CHG	ADV JUN 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Energy Futures								
COAL SWAP	1	1.25	14.3%	5.71	-75.0%	3	8	-62.1%
COLUMB GULF MAINLINE NG B	0	49.95	-100.0%	0	-	0	7	-100.0%
COLUMBIA GULF ONSHORE	0	66.6	-100.0%	0	-	0	9	-100.0%
CONWAY NATURAL GASOLINE (OPI	4	12.1	-65.0%	4.86	-12.7%	9	12	-27.1%
CONWAY NORMAL BUTANE (OPIS) S	10	16.95	-41.3%	77.71	-87.2%	17	36	-54.2%
CONWAY PROPANE 5 DECIMALS S	636	543.25	17.1%	800.38	-20.5%	760	423	79.8%
CRUDE OIL	474	578.7	-18.1%	309.52	53.1%	336	458	-26.6%
CRUDE OIL OUTRIGHTS	2,058	912.3	125.6%	2,773.86	-25.8%	3,041	872	248.8%
CRUDE OIL PHY	1,097,916	1,380,905.05	-20.5%	1,360,838.24	-19.3%	1,307,210	1,206,106	8.4%
CRUDE OIL SPRDS	1,416	65	2077.7%	1,812.05	-21.9%	2,367	235	905.3%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
DAILY PJM	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	0	10	-100.0%
DATED TO FRONTLINE BRENT	4	129	-96.9%	18.57	-78.2%	21	66	-67.6%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	0	-
DIESEL 10PPM BARGES FOB B	0	0.15	-100.0%	0	-	0	0	-100.0%
DOMINION TRAN INC - APP I	0	0	-	0	-	0	0	-
DOMINION TRANSMISSION INC	0	304.05	-100.0%	0	-	1	335	-99.7%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	1	0	-
DUBAI CRUDE OIL CALENDAR	99	273	-63.8%	12.9	665.7%	96	461	-79.1%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-	0	10	-100.0%
EASTERN RAIL DELIVERY CSX	1	0	-	2.14	-66.7%	2	29	-94.2%
EAST/WEST FUEL OIL SPREAD	1	0.5	185.7%	0	-	1	9	-85.2%
EIA FLAT TAX ONHWAY DIESE	1	33.7	-95.6%	27.24	-94.6%	10	42	-76.0%
ELEC ERCOT DLY OFF PK	0	0	-	0	-	0	0	-
ELEC ERCOT DLY PEAK	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-	134	0	-
ELEC FINSETTLED	0	0	-	0	-	0	0	-
ELEC MISO PEAK	0	0	-	0	-	0	26	-100.0%
ELEC NYISO OFF-PEAK	0	0	-	0	-	0	484	-100.0%
ELECTRICITY ERCOT PEAK	0	34.5	-100.0%	0	-	0	5	-100.0%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC WEST POWER OFF-PEAK	0	0	-	0	-	0	0	-
ELEC WEST POWER PEAK	0	0	-	0	-	0	11	-100.0%
ERCOT DAILY 5MW PEAK	0	0	-	0	-	0	0	-
ERCOT HOUSTON Z MCPE 5MW PEA	0	0	-	20.95	-100.0%	13	12	15.3%
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	134	102	32.2%
ERCOT NORTH ZMCPE 5MW PEAK	0	0	-	20.95	-100.0%	35	17	99.8%
ETHANOL	318	326.2	-2.5%	445.05	-28.5%	432	715	-39.5%
ETHANOL SWAP	6	0	-	4.29	33.3%	2	0	-
ETHANOL T2 FOB ROTT INCL DUTY	111	168.6	-33.9%	123.19	-9.6%	141	190	-25.6%
EURO 1% FUEL OIL NEW BALM	0	0	-	0.14	-100.0%	0	0	26.9%
EURO 3.5% FUEL OIL RDAM B	33	7.05	373.5%	33.05	1.0%	32	23	37.9%
EURO 3.5% FUEL OIL SPREAD	1	34	-97.6%	6.19	-86.9%	5	27	-82.2%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	9	-100.0%
EURO GASOIL 10PPM VS ICE	0	0	-	0.24	-100.0%	3	2	32.2%
EUROPE 1% FUEL OIL NWE CA	2	0	-	0	-	3	5	-45.2%
EUROPE 1% FUEL OIL RDAM C	0	0.5	-100.0%	0	-	0	0	-91.7%

*** 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

July 2018

Page 7 of 17

	ADV JUL 2018	ADV JUL 2017	% CHG	ADV JUN 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Energy Futures								
EUROPE 3.5% FUEL OIL MED	0	0.25	-61.9%	0	-	5	8	-42.6%
EUROPE 3.5% FUEL OIL RDAM	367	168.95	116.9%	449.33	-18.4%	441	397	11.1%
EUROPEAN GASOIL (ICE)	15	170.05	-91.1%	26.24	-42.3%	23	163	-86.1%
EUROPEAN NAPHTHA BALMO	20	13	50.2%	13.76	41.9%	14	19	-27.0%
EUROPEAN NAPHTHA CRACK SPR	377	350.65	7.6%	447.48	-15.7%	436	351	24.2%
EUROPE DATED BRENT SWAP	0	70	-100.0%	0	-	0	13	-100.0%
EUROPE JET KERO NWE CALSW	0	0	-	0	-	0	0	-65.2%
EUROPE NAPHTHA CALSWAP	194	169	15.0%	155.57	24.9%	161	138	17.1%
EURO PROPANE CIF ARA SWA	57	40.5	39.8%	66	-14.2%	86	55	56.1%
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-	0	0	-
FREIGHT MARKETS	26	9	184.1%	15.57	64.2%	24	6	298.3%
FUEL OIL CRACK VS ICE	110	76.35	44.2%	210.05	-47.6%	209	218	-4.3%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	1	0	-
FUEL OIL (PLATS) CAR CM	0	0	-	0	-	1	0	-
FUEL OIL (PLATS) CAR CN	2	0	-	0	-	1	0	-
FUELOIL SWAP:CARGOES VS.B	10	14.75	-34.5%	4.24	128.1%	12	16	-28.7%
GAS EURO-BOB OXY NWE BARGES	343	272.3	26.1%	414.67	-17.2%	381	346	10.3%
GAS EURO-BOB OXY NWE BARGES	626	707.95	-11.5%	769.24	-18.6%	956	913	4.7%
GASOIL 0.1 CIF MED SWAP	0	0	-	0	-	0	0	-
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	0	-80.1%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-	0	0	-
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-	0	1	-96.7%
GASOIL 0.1 ROTTERDAM BARG	5	0	-	8.81	-48.6%	9	1	1458.1%
GASOIL 10P CRG CIF NW VS	0	1.25	-100.0%	0	-	0	0	-100.0%
GASOIL 10PPM VS ICE SWAP	0	3.6	-100.0%	0	-	0	4	-97.8%
GASOIL BULLET SWAP	0	0	-	0	-	0	0	-100.0%
GASOIL CALENDAR SWAP	0	0	-	0.57	-100.0%	0	2	-80.2%
GASOIL CRACK SPREAD CALEN	73	265.4	-72.7%	144.67	-49.8%	224	385	-41.9%
GASOIL MINI CALENDAR SWAP	18	1.15	1490.1%	10.43	75.3%	9	7	25.8%
GROUP THREE ULSD (PLATTS)	0	6.25	-100.0%	1.43	-100.0%	1	1	47.0%
GROUP THREE UNLEAD GAS (P	0	0	-	0	-	3	0	-
GRP THREE ULSD(PLT)VS HEA	98	273.05	-64.1%	173.29	-43.4%	170	146	16.3%
GRP THREE UNL GS (PLT) VS	103	21.25	384.0%	46.19	122.7%	94	25	274.9%
GULF COAST 3% FUEL OIL BA	88	45.75	92.1%	46.14	90.5%	72	63	14.3%
GULF COAST JET FUEL CLNDR	3	17.75	-83.9%	8.29	-65.5%	6	6	0.9%
GULF COAST JET VS NYM 2 H	1,316	1,736.05	-24.2%	1,312.76	0.2%	1,861	2,088	-10.9%
GULF COAST NO.6 FUEL OIL	2,310	2,044	13.0%	3,104.19	-25.6%	3,016	2,655	13.6%
GULF COAST ULSD CALENDAR	5	26.6	-82.5%	34.24	-86.4%	12	28	-55.1%
GULF COAST ULSD CRACK SPR	0	85	-100.0%	0	-	9	27	-66.8%
HEATING OIL BALMO CLNDR S	0	5	-100.0%	7.95	-100.0%	2	6	-73.3%
HEATING OIL PHY	158,391	180,054.35	-12.0%	178,002.1	-11.0%	188,697	167,966	12.3%
HENRY HUB BASIS SWAP	0	136	-100.0%	59.05	-100.0%	51	352	-85.5%
HENRY HUB FINANCIAL LAST	193	7.55	2450.6%	210.57	-8.5%	129	1	12279.9%
HENRY HUB INDEX SWAP FUTU	0	105.4	-100.0%	59.05	-100.0%	51	337	-84.9%
HENRY HUB SWAP	9,641	12,305.75	-21.7%	7,152.52	34.8%	8,302	8,276	0.3%
HOUSTON SHIP CHANNEL BASI	0	85.65	-100.0%	0	-	0	26	-100.0%
HTG OIL	2	1.8	-4.8%	0	-	1	1	-50.3%
HUSTN SHIP CHNL PIPE SWP	0	35.95	-100.0%	0	-	0	5	-100.0%

*** 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

July 2018

Page 8 of 17

	ADV JUL 2018	ADV JUL 2017	% CHG	ADV JUN 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Energy Futures								
ICE BRENT DUBAI SWAP	374	20	1769.0%	252.86	47.8%	490	479	2.2%
ICE GASOIL BALMO SWAP	0	0.45	-100.0%	0	-	0	0	-100.0%
IN DELIVERY MONTH EUA	0	0	-	0	-	0	20	-100.0%
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL	0	0	-	0	-	0	0	-100.0%
INDONESIAN COAL ICI4	11	0	-	5.95	92.0%	5	0	-
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	0	0	-
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	0	-100.0%
JAPAN C&F NAPHTHA CRACK S	0	3.6	-100.0%	0	-	12	27	-56.8%
JAPAN C&F NAPHTHA SWAP	97	44.7	117.0%	110.86	-12.5%	103	79	29.4%
JAPAN NAPHTHA BALMO SWAP	9	4.5	95.8%	1.1	704.4%	3	9	-69.7%
JET AV FUEL (P) CAR FM ICE GAS S	0	0	-	0	-	0	0	-58.7%
JET CIF NWE VS ICE	7	6.45	1.9%	0	-	4	6	-24.1%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-100.0%
JET FUEL CRG CIF NEW VS I	0	2.1	-100.0%	0	-	0	0	-100.0%
JET FUEL UP-DOWN BALMO CL	163	252.8	-35.6%	226.81	-28.2%	289	353	-18.0%
LA CARB DIESEL (OPIS)	0	0	-	0	-	0	0	-
LA CARB DIESEL (OPIS) SWA	37	7.5	392.1%	14.29	158.3%	17	8	105.5%
LA CARBOB GASOLINE(OPIS)S	7	0	-	0	-	28	11	161.1%
LA JET FUEL VS NYM NO 2 H	0	0	-	0	-	0	0	-100.0%
LA JET (OPIS) SWAP	53	51.75	2.6%	155.24	-65.8%	111	84	33.2%
LLS (ARGUS) VS WTI SWAP	120	121.9	-1.2%	256.9	-53.1%	304	172	76.4%
LTD NAT GAS	12,573	12,742	-1.3%	14,038.14	-10.4%	16,363	14,303	14.4%
MARS (ARGUS) VS WTI SWAP	7	291.5	-97.5%	71.67	-90.0%	128	151	-15.0%
MARS (ARGUS) VS WTI TRD M	294	627.25	-53.2%	1,107.57	-73.5%	1,176	925	27.1%
MARS BLEND CRUDE OIL	10	0	-	0	-	16	77	-79.5%
MCCLOSKEY ARA ARGS COAL	1,015	1,817.2	-44.1%	1,157.9	-12.3%	1,192	2,437	-51.1%
MCCLOSKEY RCH BAY COAL	143	157.55	-8.9%	163.33	-12.2%	164	275	-40.4%
MGF FUT	0	0	-	0	-	1	1	-34.5%
MGN1 SWAP FUT	1	9	-84.1%	1.9	-25.0%	4	6	-43.3%
MICHIGAN BASIS	0	0	-	0	-	0	18	-100.0%
MICHIGAN MISO	0	0	-	0	-	0	429	-100.0%
MINI GAS EUROBOB OXY NWE ARG	26	31.2	-15.8%	20.52	28.1%	18	26	-29.7%
MINI RBOB V. EBOBARG NWE BRGS	41	20.1	101.6%	21.24	90.8%	18	20	-10.4%
MINI RBOB V. EBOB(ARGUS) NWE B	77	168.6	-54.4%	96.67	-20.5%	78	125	-37.3%
MINY HTG OIL	0	0.2	-4.8%	0.14	33.3%	0	0	21.4%
MINY NATURAL GAS	879	828.3	6.1%	887.43	-0.9%	1,274	1,273	0.1%
MINY RBOB GAS	0	0.15	27.0%	0.19	0.0%	0	0	-26.3%
MINY WTI CRUDE OIL	19,198	12,711.15	51.0%	18,134.81	5.9%	16,301	12,519	30.2%
MJC FUT	2	1.75	36.1%	5	-52.4%	9	5	75.4%
MNC FUT	181	192.85	-6.4%	171.52	5.3%	180	215	-16.3%
MONT BELVIEU ETHANE 5 DECIMAL	548	614.65	-10.8%	730.57	-25.0%	723	1,201	-39.8%
MONT BELVIEU ETHANE OPIS BALM	14	0	-	3.81	275.0%	8	16	-49.3%
MONT BELVIEU LDH PROPANE 5 DE	4,476	3,609.4	24.0%	4,443.86	0.7%	5,837	4,244	37.5%
MONT BELVIEU LDH PROPANE OPIS	118	74.75	57.5%	97.76	20.4%	141	88	60.0%
MONT BELVIEU NATURAL GASOLIN	216	170.4	26.5%	344.38	-37.4%	403	207	94.9%
MONT BELVIEU NATURAL GASOLIN	10	7.25	41.2%	23.81	-57.0%	19	12	58.4%
MONT BELVIEU NORMAL BUTANE 5	1,882	1,177.6	59.8%	1,544.05	21.9%	1,547	1,349	14.6%
MONT BELVIEU NORMAL BUTANE B	109	14.7	639.9%	33.9	220.8%	51	36	41.0%

*** 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

July 2018

Page 9 of 17

	ADV JUL 2018	ADV JUL 2017	% CHG	ADV JUN 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Energy Futures								
NAT GAS BASIS SWAP	0	0	-	0	-	0	12	-100.0%
NATURAL GAS	3,564	5,973.3	-40.3%	2,646.67	34.7%	5,607	7,379	-24.0%
NATURAL GAS FIXED PRICE SWAP F	0	18	-100.0%	0	-	0	2	-100.0%
NATURAL GAS INDEX	0	0	-	0	-	0	5	-100.0%
NATURAL GAS PEN SWP	1,017	3,153.75	-67.7%	701.76	44.9%	1,710	4,366	-60.8%
NATURAL GAS PHY	337,696	375,764.15	-10.1%	381,448.33	-11.5%	422,486	418,229	1.0%
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	0	0	-
NEPOOL INTR HUB 5MW D AH	0	34.5	-100.0%	469.43	-100.0%	575	1,633	-64.8%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	0	0	-
NEPOOL RHD ISLD 5MW D AH	0	0	-	0	-	0	0	-
NEPOOL RHODE IL 5MW D AH	0	0	-	0	-	0	0	-
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-	0	0	-
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	0	0	-
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	21	45	-52.4%	24.05	-10.9%	66	32	107.6%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
NGPL MID-CONTINENT	0	60	-100.0%	0	-	3	16	-83.1%
NGPL TEX/OK	0	154.4	-100.0%	0	-	156	40	287.3%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-
NO 2 UP-DOWN SPREAD CALEN	5	0	-	6.9	-34.5%	15	25	-39.8%
NORTHERN NATURAL GAS DEMAR	0	0	-	0	-	0	0	-
NORTHERN NATURAL GAS VENTU	0	0	-	0	-	1	1	18.2%
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-	0	0	-
NORTHWEST ROCKIES BASIS S	0	86.9	-100.0%	0	-	0	21	-100.0%
N ROCKIES PIPE SWAP	0	16.7	-100.0%	0	-	0	2	-100.0%
NY1% VS GC SPREAD SWAP	91	137.7	-33.7%	145.9	-37.4%	86	118	-27.2%
NY 2.2% FUEL OIL (PLATTS	0	0	-	0	-	0	0	-
NY 3.0% FUEL OIL (PLATTS	10	1.25	661.9%	0	-	8	21	-61.7%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	0	-100.0%
NY HARBOR HEAT OIL SWP	95	222.8	-57.3%	40.95	132.4%	71	130	-45.0%
NY HARBOR LOW SULPUR GAS 100C	0	0	-	2.14	-100.0%	18	28	-33.9%
NY HARBOR RESIDUAL FUEL 1	42	67.05	-37.0%	50.71	-16.7%	56	123	-54.6%
NYH NO 2 CRACK SPREAD CAL	17	83.5	-79.5%	29.29	-41.5%	50	76	-34.5%
NYISO A	0	0	-	0	-	0	0	-
NYISO A OFF-PEAK	0	0	-	0	-	0	0	-
NYISO CAPACITY	7	14.2	-48.4%	0.19	3749.5%	6	22	-71.5%
NYISO G	0	0	-	0	-	0	0	-
NYISO G OFF-PEAK	0	0	-	0	-	0	0	-
NYISO J	0	0	-	0	-	0	0	-
NYISO J OFF-PEAK	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH O P	0	1,170	-100.0%	0	-	0	226	-100.0%
NYISO ZONE A 5MW D AH PK	0	0	-	0	-	0	47	-100.0%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	0	0	-
NYISO ZONE C 5MW D AH PK	0	0	-	0	-	0	1	-100.0%
NYISO ZONE G 5MW D AH O P	0	0	-	1,295.24	-100.0%	3,963	4,472	-11.4%

*** 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

July 2018

Page 10 of 17

	ADV JUL 2018	ADV JUL 2017	% CHG	ADV JUN 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Energy Futures								
NYISO ZONE G 5MW D AH PK	0	162	-100.0%	71.9	-100.0%	125	331	-62.1%
NYISO ZONE J 5MW D AH O P	0	0	-	0	-	0	1,563	-100.0%
NYISO ZONE J 5MW D AH PK	0	127.5	-100.0%	0	-	0	154	-100.0%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	-
NYMEX ULSD VS NYMEX HO	0	0	-	0	-	0	0	-
NY ULSD (ARGUS) VS HEATING OIL	4	1.45	159.4%	0	-	1	53	-97.3%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-	0	0	-
ONTARIO POWER SWAPS	0	3	-100.0%	0	-	0	8	-99.1%
PANHANDLE BASIS SWAP FUTU	0	150.6	-100.0%	0	-	2	21	-91.1%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	6	-100.0%
PERMIAN BASIS SWAP	0	39.75	-100.0%	0	-	0	7	-100.0%
PETROCHEMICALS	264	248.75	6.3%	246.1	7.4%	287	187	53.6%
PETRO CRCKS & SPRDS ASIA	0	21	-97.7%	4.29	-88.9%	4	12	-64.8%
PETRO CRCKS & SPRDS NA	1,509	1,871.4	-19.4%	2,775.9	-45.7%	2,190	1,942	12.8%
PETRO CRK&SPRD EURO	394	260.65	51.0%	404.48	-2.7%	451	392	15.1%
PETROLEUM PRODUCTS	194	58.35	232.0%	131.24	47.6%	222	135	64.8%
PETROLEUM PRODUCTS ASIA	69	127.7	-45.6%	64.52	7.6%	99	103	-3.6%
PETRO OUTRIGHT EURO	139	352.7	-60.5%	226.76	-38.6%	239	351	-31.9%
PETRO OUTRIGHT NA	308	562.85	-45.3%	338.9	-9.1%	342	731	-53.2%
PJM AD HUB 5MW REAL TIME	245	492.75	-50.3%	0	-	279	2,020	-86.2%
PJM AECO DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM AECO DA PEAK	0	0	-	0	-	0	0	-
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM APS ZONE DA PEAK	0	0	-	0	-	0	0	-
PJM ATSI ELEC	0	0	-	0	-	0	340	-100.0%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	0	0	-
PJM COMED 5MW D AH O PK	0	0	-	0	-	0	589	-100.0%
PJM COMED 5MW D AH PK	0	0	-	0	-	0	32	-100.0%
PJM DAILY	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	0	0	-	0	-	0	1,462	-100.0%
PJM DAYTON DA PEAK	0	0	-	0	-	0	36	-100.0%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	0	0	-	0	-	0	0	-
PJM MONTHLY	0	0	-	0	-	0	1	-100.0%
PJM NI HUB 5MW REAL TIME	0	1,733.25	-100.0%	0	-	35	12,016	-99.7%
PJM NILL DA OFF-PEAK	0	1,170	-100.0%	0	-	0	4,727	-100.0%
PJM NILL DA PEAK	0	63.75	-100.0%	0	-	0	269	-99.9%
PJM OFF-PEAK LMP SWAP FUT	0	0	-	0	-	0	0	-
PJM PPL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM PPL DA PEAK	0	0	-	0	-	0	0	-
PJM PSEG DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM PSEG DA PEAK	0	0	-	0	-	0	0	-
PJM WESTH DA OFF-PEAK	0	0	-	0	-	537	52	938.3%
PJM WESTHDA PEAK	0	0	-	0	-	29	42	-30.5%
PJM WESTH RT OFF-PEAK	0	2,842	-100.0%	1,104.76	-100.0%	2,014	12,733	-84.2%
PJM WESTH RT PEAK	182	797.35	-77.1%	151.43	20.4%	296	1,230	-76.0%
PLASTICS	4	21.85	-80.4%	24.86	-82.8%	17	26	-33.8%
PREMIUM UNLD 10P FOB MED	16	1.6	870.2%	4.52	243.2%	13	3	352.5%

*** 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

July 2018

Page 11 of 17

	ADV JUL 2018	ADV JUL 2017	% CHG	ADV JUN 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Energy Futures								
PREMIUM UNLEAD 10PPM FOB	1	1.6	-7.7%	3.57	-58.7%	2	1	131.9%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	1	0	1034.4%
PREM UNL GAS 10PPM RDAM FOB S	0	0	-	0	-	0	0	87.9%
PROPANE NON-LDH MB (OPIS) BAL	24	5	385.7%	25	-2.9%	25	27	-6.2%
PROPANE NON-LDH MT. BEL (OPIS)	410	118.15	246.6%	551.86	-25.8%	556	344	61.8%
RBOB CALENDAR SWAP	482	366.25	31.7%	362.43	33.1%	274	336	-18.5%
RBOB CRACK SPREAD	46	24.25	88.5%	48.33	-5.4%	63	18	254.5%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-
RBOB GAS	2	259.1	-99.3%	0	-	98	110	-10.5%
RBOB GASOLINE BALMO CLNDR	18	39.25	-54.6%	47.86	-62.8%	56	38	46.9%
RBOB PHY	188,543	203,288.4	-7.3%	198,808.24	-5.2%	197,735	201,019	-1.6%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-
RBOB VS HEATING OIL SWAP	0	119	-100.0%	39.29	-100.0%	14	102	-86.8%
SAN JUAN BASIS SWAP	1	102	-98.7%	0	-	0	16	-97.4%
SAN JUAN PIPE SWAP	0	0	-	0	-	2	0	-
SINGAPORE 180CST BALMO	3	2.5	4.8%	1.9	37.5%	3	3	-8.2%
SINGAPORE 380CST BALMO	15	7.3	110.7%	10.24	50.2%	10	10	9.0%
SINGAPORE 380CST FUEL OIL	381	315.85	20.6%	640.62	-40.6%	423	524	-19.3%
SINGAPORE FUEL 180CST CAL	39	48.15	-19.7%	32.38	19.4%	46	55	-16.9%
SINGAPORE FUEL OIL SPREAD	7	38.15	-82.5%	19.67	-66.1%	37	39	-3.5%
SINGAPORE GASOIL	226	228.2	-1.0%	215.62	4.7%	265	241	10.1%
SINGAPORE GASOIL CALENDAR	0	8.15	-100.0%	4.76	-100.0%	34	15	136.4%
SINGAPORE GASOIL SWAP	114	483.45	-76.4%	200.95	-43.1%	199	494	-59.6%
SINGAPORE GASOIL VS ICE	399	172.75	131.0%	301.19	32.5%	695	423	64.2%
SINGAPORE JET KERO BALMO	0	5	-100.0%	2.38	-100.0%	1	4	-60.2%
SINGAPORE JET KERO GASOIL	190	78.25	143.4%	110.71	72.0%	198	104	89.8%
SINGAPORE JET KEROSENE SW	4	164.75	-97.8%	75.95	-95.3%	48	71	-31.5%
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	0	-
SINGAPORE MOGAS 92 UNLEADED	30	2.85	935.9%	11.9	148.0%	22	9	154.9%
SINGAPORE MOGAS 92 UNLEADED	538	318.9	68.7%	855.05	-37.1%	695	385	80.7%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-	1	0	-
SING FUEL	1	0	-	0.71	0.0%	1	0	135.8%
SOCAL PIPE SWAP	0	0	-	0	-	0	0	-
SONAT BASIS SWAP FUTURE	0	0	-	0	-	0	0	-
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-	0	0	-
Sumas Basis Swap	0	27.5	-100.0%	0	-	1	43	-98.6%
SUMAS NAT GAS PLATTS FIXED PRI	0	15.3	-100.0%	0	-	0	2	-100.0%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-	4	0	-
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	2	0	-
TCO BASIS SWAP	0	41.2	-100.0%	0	-	0	57	-100.0%
TCO NG INDEX SWAP	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	79	0	-	98.1	-19.9%	45	0	-
TENNESSEE 500 LEG BASIS S	0	0	-	0	-	0	3	-100.0%
TENNESSEE 800 LEG NG BASI	0	0	-	0	-	0	0	-
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-	0	0	-
TETCO M-3 INDEX	0	0	-	0	-	0	0	-
Tetco STX Basis	0	0	-	0	-	0	0	-
TEXAS EASTERN ZONE M-3 BA	0	22.65	-100.0%	0	-	0	55	-100.0%
TEXAS GAS ZONE1 NG BASIS	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

July 2018

Page 12 of 17

	ADV JUL 2018	ADV JUL 2017	% CHG	ADV JUN 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Energy Futures								
Transco Zone 3 Basis	0	0	-	0	-	0	2	-100.0%
TRANSCO ZONE 3 NG INDEX S	0	0	-	0	-	0	43	-100.0%
TRANSCO ZONE4 BASIS SWAP	0	276	-100.0%	0	-	0	87	-100.0%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-	0	3	-100.0%
TRANSCO ZONE 6 BASIS SWAP	0	0	-	0	-	0	20	-100.0%
TRANSCO ZONE 6 INDEX	0	0	-	0	-	0	6	-100.0%
UCM FUT	0	2.35	-79.7%	0	-	0	2	-75.7%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-	0	0	-100.0%
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-	0	0	-78.9%
ULSD 10PPM CIF NW BALMO S	0	0.3	-100.0%	0	-	0	0	-100.0%
ULSD UP-DOWN BALMO SWP	194	128.75	50.9%	209.76	-7.4%	243	172	41.4%
UP DOWN GC ULSD VS NMX HO	1,187	2,030.9	-41.6%	1,171.14	1.3%	1,511	2,102	-28.1%
WAHA BASIS	0	61	-100.0%	0	-	22	21	4.2%
WAHA INDEX SWAP FUTURE	0	0	-	0	-	0	0	-
WESTERN RAIL DELIVERY PRB	0	0	-	0	-	0	15	-98.9%
WTI-BRENT BULLET SWAP	0	0	-	16.67	-100.0%	46	3	1534.8%
WTI-BRENT CALENDAR SWAP	1,176	907	29.6%	982.38	19.7%	1,620	444	265.0%
WTI CALENDAR	1,124	1,548.95	-27.4%	1,070.48	5.0%	1,566	1,629	-3.9%
WTS (ARGUS) VS WTI SWAP	317	174	82.3%	380.81	-16.7%	376	175	115.0%
WTS (ARGUS) VS WTI TRD MT	77	51.2	50.7%	28	175.5%	24	27	-10.1%
Energy Options								
12 MO GASOIL CAL SWAP SPR	0	0	-	0	-	0	2	-100.0%
BRENT 1 MONTH CAL	0	0	-	0	-	21	0	-
BRENT CALENDAR SWAP	21	93.75	-77.7%	131.67	-84.1%	33	37	-11.0%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-	14	0	-
BRENT CRUDE OIL 1 M CSO	133	0	-	2,626.86	-94.9%	2,564	0	-
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-	7	0	-
BRENT OIL LAST DAY	11,908	2,282.5	421.7%	8,793.57	35.4%	8,017	1,426	462.3%
COAL API2 INDEX	53	47.75	10.2%	59.29	-11.2%	56	60	-6.1%
COAL API4 INDEX	0	0	-	0	-	1	0	-
COAL SWAP	0	0	-	0	-	0	2	-100.0%
CRUDE OIL 1MO	11,471	9,113.75	25.9%	14,876.19	-22.9%	10,980	8,537	28.6%
CRUDE OIL APO	654	2,825.85	-76.8%	1,457.71	-55.1%	2,327	1,776	31.0%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	1	0	-
CRUDE OIL OUTRIGHTS	0	0	-	0	-	0	0	-
CRUDE OIL PHY	147,667	175,005.15	-15.6%	161,910.14	-8.8%	176,283	194,799	-9.5%
ELEC MISO PEAK	0	0	-	0	-	0	6	-100.0%
ETHANOL	0	0	-	0	-	3	3	12.6%
ETHANOL SWAP	171	241.5	-29.2%	437.29	-60.9%	388	256	51.4%
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	0	-
GASOLINE	0	0	-	0	-	0	0	-
HEATING OIL CRACK OPTIONS	0	0	-	0	-	0	1	-100.0%
HEATING OIL CRK SPD AVG PRICE	0	0	-	0	-	0	0	-
HEATING OIL PHY	1,343	1,175.95	14.2%	1,296	3.6%	1,483	1,556	-4.7%
HENRY HUB FINANCIAL LAST	308	156.8	96.7%	138.67	122.4%	187	175	6.7%
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-	0	9	-100.0%

*** 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

July 2018

Page 13 of 17

	ADV JUL 2018	ADV JUL 2017	% CHG	ADV JUN 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Energy Options								
LLS CRUDE OIL	0	0	-	0	-	1	35	-98.1%
MCCLOSKEY ARA ARGS COAL	0	0	-	1.43	-100.0%	2	9	-80.4%
MCCLOSKEY RCH BAY COAL	1	0	-	0	-	13	0	-
NATURAL GAS	0	0	-	0	-	0	3	-100.0%
NATURAL GAS 1 M CSO FIN	859	484.75	77.2%	700.14	22.7%	1,751	1,957	-10.5%
NATURAL GAS 2 M CSO FIN	10	0	-	47.62	-80.0%	8	24	-66.4%
NATURAL GAS 3 M CSO FIN	150	381.25	-60.7%	259.52	-42.2%	261	555	-53.0%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	17	28	-37.5%
NATURAL GAS 6 M CSO FIN	76	112.5	-32.3%	95.24	-20.0%	474	254	86.8%
NATURAL GAS OPTION ON CALEND	86	72	19.0%	9.52	800.0%	146	48	205.0%
NATURAL GAS PHY	63,229	99,538.55	-36.5%	61,438.71	2.9%	92,451	120,740	-23.4%
N ROCKIES PIPE SWAP	5	18	-70.4%	10.67	-50.0%	7	20	-62.7%
NY HARBOR HEAT OIL SWP	48	215.4	-77.9%	73.76	-35.4%	125	173	-28.2%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	0	137	-100.0%
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-	0	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-	0	20	-100.0%
PETROCHEMICALS	113	37.75	199.6%	25	352.4%	49	42	16.6%
PETRO OUTRIGHT EURO	0	0	-	0	-	0	2	-100.0%
PETRO OUTRIGHT NA	0	0	-	0	-	0	0	-
PJM WES HUB PEAK CAL MTH	0	26.5	-100.0%	2.86	-100.0%	8	24	-66.7%
PJM WES HUB PEAK LMP 50MW	4	24.6	-82.2%	46.81	-90.6%	44	83	-47.3%
RBOB 1MO CAL SPD OPTIONS	0	72.9	-100.0%	9.52	-100.0%	5	14	-65.4%
RBOB CALENDAR SWAP	0	0	-	0	-	7	15	-55.1%
RBOB PHY	421	1,220.2	-65.5%	685.62	-38.5%	573	1,234	-53.6%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	16	9	77.8%	8.86	80.6%	12	14	-11.8%
SHORT TERM	23	110.75	-79.6%	44.38	-49.0%	44	135	-67.5%
SHORT TERM NATURAL GAS	105	283.2	-62.9%	169.57	-38.0%	122	390	-68.8%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	0	-
SOCAL PIPE SWAP	0	0	-	0	-	0	0	-
WTI-BRENT BULLET SWAP	1,670	367.6	354.2%	2,963	-43.6%	4,930	1,638	201.0%
WTI CRUDE OIL 1 M CSO FI	2,550	1,437.5	77.4%	4,347.62	-41.3%	3,758	2,641	42.3%

*** 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

July 2018

Page 14 of 17

	ADV JUL 2018	ADV JUL 2017	% CHG	ADV JUN 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Metals Futures								
ALUMINUM	428	458.4	-6.7%	428.33	-0.1%	730	609	19.9%
COMEX COPPER	134,914	87,025.05	55.0%	172,371.81	-21.7%	139,584	96,833	44.1%
COMEX E-Mini GOLD	548	360.75	52.0%	246.43	122.5%	358	408	-12.3%
COMEX E-Mini SILVER	53	45.75	16.9%	75.52	-29.2%	59	44	32.9%
COMEX GOLD	344,341	297,851.9	15.6%	273,283.33	26.0%	353,276	264,371	33.6%
COMEX MINY COPPER	17	18.5	-7.3%	19.9	-13.9%	24	38	-35.8%
COMEX SILVER	75,353	91,485.9	-17.6%	118,397.19	-36.4%	99,872	89,282	11.9%
COPPER	0	1.1	-100.0%	24.57	-100.0%	73	7	972.7%
E-MICRO GOLD	6,031	4,072.8	48.1%	5,341.67	12.9%	6,210	4,180	48.6%
FERROUS PRODUCTS	35	1.5	2261.9%	7.38	380.0%	77	4	1998.5%
GOLD	0	0.05	-100.0%	0	-	0	0	-100.0%
Gold Kilo	0	12.9	-100.0%	0	-	1	17	-94.7%
IRON ORE 62 CHINA PLATTS FUTUR	0	203.5	-100.0%	0	-	0	43	-100.0%
IRON ORE 62 CHINA TSI FUTURES	231	224.15	2.9%	131.71	75.1%	187	489	-61.7%
LNDN ZINC	73	0	-	53.14	37.8%	19	1	3207.8%
NYMEX HOT ROLLED STEEL	517	331.95	55.8%	248.86	107.8%	458	215	112.8%
NYMEX PLATINUM	18,739	16,053.1	16.7%	31,088.71	-39.7%	22,025	18,163	21.3%
PALLADIUM	4,696	4,136.25	13.5%	4,460.05	5.3%	5,680	5,825	-2.5%
SILVER	316	271.55	16.5%	463.24	-31.7%	351	254	38.1%
URANIUM	25	14.3	73.5%	20.52	20.9%	13	29	-53.8%
Metals Options								
COMEX COPPER	1,673	299.45	458.8%	1,581.95	5.8%	1,177	197	497.1%
COMEX GOLD	44,139	39,470.6	11.8%	45,701.57	-3.4%	45,904	38,424	19.5%
COMEX SILVER	6,856	6,569.35	4.4%	9,134.86	-24.9%	7,316	5,597	30.7%
COPPER	6	0	-	1.76	248.6%	1	0	-
GOLD	2,365	511.3	362.5%	2,017.81	17.2%	1,858	561	231.1%
HOT ROLLED COIL STEEL CALL OPT	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI CALL OPTIC	0	15	-100.0%	0	-	1	58	-97.6%
IRON ORE 62 CHINA TSI PUT OPTIO	0	129	-100.0%	9.52	-100.0%	9	119	-92.6%
NIKKEI 225 (YEN) STOCK	1	0	-	0	-	0	0	-
NYMEX PLATINUM	322	161.95	98.7%	278.05	15.7%	194	124	56.9%
PALLADIUM	98	336.55	-70.9%	123.48	-20.7%	145	220	-34.0%
SILVER	167	2.75	5962.3%	160.14	4.1%	67	10	600.7%
Foreign Exchange Futures								
CHILEAN PESO	28	249.7	-88.7%	24.14	17.0%	95	80	18.9%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	11	0	-	49.57	-77.0%	35	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

July 2018

Page 15 of 17

	ADV JUL 2018	ADV JUL 2017	% CHG	ADV JUN 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Ags Futures								
FERTILIZER PRODUCS	35	10	245.2%	55.71	-38.0%	51	2	2863.6%
Ag Products Futures								
BUTTER CS	167	160.15	4.0%	235.29	-29.2%	211	145	45.5%
CASH-SETTLED CHEESE	505	387.2	30.3%	713.57	-29.3%	489	477	2.4%
CATTLE	70,327	74,353.15	-5.4%	55,729.76	26.2%	67,233	68,447	-1.8%
CDD SEASONAL STRIP	0	0	-	26.19	-100.0%	4	8	-45.8%
CDD WEATHER	0	42.5	-100.0%	0	-	15	181	-91.9%
CHI WHEAT	142,406	156,059.35	-8.7%	200,936.57	-29.1%	161,483	144,356	11.9%
CLASS IV MILK	27	26.25	4.7%	32.14	-14.5%	29	52	-44.5%
COCOA TAS	0	0	-	0	-	0	1	-93.9%
COFFEE	0	0	-	0	-	0	0	-100.0%
CORN	314,917	425,805.75	-26.0%	546,942.19	-42.4%	428,501	382,979	11.9%
COTTON	0	0	-	0	-	0	0	-86.8%
DJ_UBS ROLL SELECT INDEX FUTU	16	0	-	281.05	-94.4%	74	33	125.4%
DOW-UBS COMMOD INDEX	2,770	2,335.85	18.6%	9,000.24	-69.2%	4,097	3,483	17.7%
DRY WHEY	50	44.35	13.3%	86.1	-41.6%	61	95	-35.7%
FEEDER CATTLE	16,098	15,006.05	7.3%	11,623.48	38.5%	14,204	13,707	3.6%
FERTILIZER PRODUCS	77	75	2.9%	142.14	-45.7%	108	75	45.0%
GOLDMAN SACHS	1,503	1,796.65	-16.3%	1,584.57	-5.2%	1,529	1,674	-8.6%
GSCI EXCESS RETURN FUT	39	153.45	-74.4%	5,290.52	-99.3%	1,646	1,457	13.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	3	7	-47.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	3	-100.0%
HOGS	59,566	49,062.05	21.4%	62,501.81	-4.7%	53,705	43,840	22.5%
HOUSING INDEX	0	0.3	-20.6%	0.71	-66.7%	0	1	-31.0%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	50,987	50,871.6	0.2%	77,154.67	-33.9%	67,739	52,511	29.0%
LUMBER	749	716.65	4.5%	1,101.33	-32.0%	931	790	17.8%
MALAYSIAN PALM SWAP	254	283	-10.1%	539.52	-52.8%	232	479	-51.6%
MILK	1,121	1,278.2	-12.3%	1,576.95	-28.9%	1,074	1,317	-18.5%
MINI CORN	399	632.65	-36.9%	575.05	-30.5%	505	510	-0.9%
MINI SOYBEAN	824	1,186.6	-30.6%	952.81	-13.5%	1,187	819	44.9%
MINI WHEAT	523	426.6	22.6%	601.67	-13.0%	374	311	20.2%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	288	136.65	110.8%	201.52	42.9%	255	233	9.4%
OATS	336	514.6	-34.7%	791.24	-57.5%	698	742	-6.0%
ROUGH RICE	511	482.9	5.9%	1,505.62	-66.0%	906	1,089	-16.8%
SOYBEAN	180,679	264,372.8	-31.7%	314,440.29	-42.5%	258,644	218,810	18.2%
SOYBEAN MEAL	115,117	117,804.3	-2.3%	155,628.95	-26.0%	134,020	103,509	29.5%
SOYBEAN OIL	103,597	123,380.2	-16.0%	165,797.43	-37.5%	128,632	117,952	9.1%
S&P GSCI ENHANCED ER SWAP	0	0	-	358.29	-100.0%	180	470	-61.6%
SUGAR 11	0	0.25	-100.0%	0	-	0	0	55.7%
USD CRUDE PALM OIL	113	3	3661.9%	28.57	295.0%	37	10	252.0%
WHEAT	1,206	1,189.45	1.4%	789.52	52.7%	560	765	-26.8%

*** 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

July 2018

Page 16 of 17

	ADV JUL 2018	ADV JUL 2017	% CHG	ADV JUN 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	2.5	-100.0%	0	-	0	1	-100.0%
BUTTER CS	132	89.3	48.1%	289.43	-54.3%	187	64	191.8%
CASH-SETTLED CHEESE	447	278.05	60.9%	693.05	-35.5%	481	337	42.7%
CATTLE	9,771	8,950.85	9.2%	8,711.9	12.2%	12,394	12,177	1.8%
CDD SEASONAL STRIP	0	0	-	4.76	-100.0%	5	19	-75.2%
CDD WEATHER	0	0	-	0	-	0	324	-100.0%
CHI WHEAT	43,266	41,972.25	3.1%	40,287.67	7.4%	40,212	34,486	16.6%
CLASS IV MILK	69	47.1	47.0%	38.48	80.0%	48	85	-44.1%
CORN	127,032	164,489.4	-22.8%	189,212.76	-32.9%	117,699	108,002	9.0%
CORN NEARBY+2 CAL SPRD	43	52	-17.6%	2.38	1700.0%	54	55	-1.4%
DEC-DEC CORN CAL SPRD	106	29.35	262.3%	91.48	16.2%	68	43	57.4%
DEC-JULY CORN CAL SPRD	302	335.2	-10.0%	79.05	281.6%	65	169	-61.6%
DEC-JULY WHEAT CAL SPRD	5	0	-	0	-	1	0	-
DRY WHEY	23	47.85	-50.9%	59.38	-60.5%	28	24	19.7%
FEEDER CATTLE	1,270	1,163.1	9.2%	776.52	63.6%	1,460	1,618	-9.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	143	0	-	0	-	21	0	-
HDD WEATHER	0	0	-	0	-	0	9	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	10	-100.0%
HOGS	14,794	9,453.55	56.5%	11,511.67	28.5%	10,111	9,119	10.9%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
Intercommodity Spread	0	0	-	71.9	-100.0%	65	5	1250.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	0	0	-	20.33	-100.0%	68	120	-43.2%
JULY-DEC SOYMEAL CAL SPRD	57	0	-	0	-	8	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	4	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	50	-100.0%	17	11	48.9%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	10	-100.0%	343	489	-29.8%
KC WHEAT	4,345	2,680.5	62.1%	3,543.62	22.6%	4,445	2,528	75.8%
LUMBER	44	37.2	18.2%	95.76	-54.1%	89	55	63.0%
LV CATL CSO	0	0.5	-52.4%	0.24	0.0%	1	9	-91.1%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	1	9	-85.5%
MILK	1,720	1,655.75	3.9%	2,155.62	-20.2%	1,530	1,724	-11.3%
MLK MID OPTIONS	2	0.8	150.0%	0.62	223.1%	2	3	-34.0%
NFD MILK	200	116.7	71.4%	258.33	-22.6%	255	206	23.8%
NOV-JULY SOYBEAN CAL SPRD	0	0.05	-100.0%	0	-	0	4	-99.8%
NOV-MAR SOYBEAN CSO	2	0	-	0.48	400.0%	1	0	-
NOV-NOV SOYBEAN CAL SPRD	0	2.1	-100.0%	0	-	0	1	-85.2%
OATS	6	67.35	-91.3%	13.29	-55.9%	18	60	-70.3%
ROUGH RICE	70	89.6	-21.7%	95	-26.2%	70	105	-33.6%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	17.43	-98.9%	8	0	-
SOYBEAN	70,501	108,290.35	-34.9%	111,770.24	-36.9%	86,781	70,289	23.5%
SOYBEAN CRUSH	3	2.75	-6.5%	0.48	440.0%	1	4	-64.0%
SOYBEAN MEAL	9,084	11,776.95	-22.9%	17,676	-48.6%	15,560	9,173	69.6%
SOYBEAN OIL	3,881	5,649.4	-31.3%	5,323.33	-27.1%	5,520	8,666	-36.3%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0.48	-100.0%	0	7	-99.1%
SOYMEAL NEARBY+2 CAL SPRD	12	0	-	95.24	-87.5%	18	0	-
WHEAT	86	0	-	2.81	2950.9%	18	10	82.9%

*** 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

July 2018

Page 17 of 17

	ADV JUL 2018	ADV JUL 2017	% CHG	ADV JUN 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Ag Products Options								
WHEAT-CORN IC50	68	3	2177.8%	19.05	258.8%	33	43	-24.3%
WHEAT NEARBY+2 CAL SPRD	58	30	94.4%	125.71	-53.6%	76	52	46.4%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,598,113	4,689,427.35	-1.9%	6,061,067.33	-24.1%	7,476,754	6,173,367	21.1%
Equity Index Futures	1,792,186	1,564,295.85	14.6%	2,629,035.29	-31.8%	2,576,129	1,975,853	30.4%
Metals Futures	586,318	502,569.4	16.7%	606,662.38	-3.4%	628,997	480,810	30.8%
Energy Futures	1,944,883	2,314,728.1	-16.0%	2,313,740.38	-15.9%	2,311,340	2,231,104	3.6%
FX Futures	779,768	772,271.75	1.0%	1,093,789.48	-28.7%	956,514	807,500	18.5%
Foreign Exchange Futures	28	249.7	-88.7%	24.14	17.0%	95	80	18.9%
Ags Futures	35	10	245.2%	55.71	-38.0%	51	2	2863.6%
Ag Products Futures	1,065,172	1,288,587.5	-17.3%	1,617,169.76	-34.1%	1,329,366	1,161,335	14.5%
TOTAL FUTURES	10,766,503	11,132,139.65	-3.3%	14,321,544.48	-24.8%	15,279,247.53	12,830,049.37	19.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,552,971	1,589,238.9	-2.3%	2,155,335	-27.9%	2,432,820	2,180,323	11.6%
Equity Index Options	564,360	523,408.8	7.8%	580,248.76	-2.7%	819,887	664,353	23.4%
Metals Options	55,626	47,495.95	17.1%	59,009.14	-5.7%	56,674	45,309	25.1%
Energy Options	243,096	295,355.45	-17.7%	262,667.24	-7.5%	307,168	338,877	-9.4%
FX Options	60,285	90,694.7	-33.5%	72,732.71	-17.1%	77,399	74,198	4.3%
Ag Products Options	287,545	357,313.5	-19.5%	393,104.48	-26.9%	297,762	260,120	14.5%
Foreign Exchange Options	11	0	-	49.57	-77.0%	35	0	-
TOTAL OPTIONS	2,763,895	2,903,507.3	-4.8%	3,523,146.9	-21.6%	3,991,743.03	3,563,180.8	12.0%
TOTAL COMBINED								
FX	840,053	862,966.45	-2.7%	1,166,522.19	-28.0%	1,033,913	881,698	17.3%
Equity Index	2,356,546	2,087,704.65	12.9%	3,209,284.05	-26.6%	3,396,016	2,640,206	28.6%
Interest Rate	6,151,085	6,278,666.25	-2.0%	8,216,402.33	-25.1%	9,909,574	8,353,690	18.6%
Energy	2,187,978	2,610,083.55	-16.2%	2,576,407.62	-15.1%	2,618,508	2,569,981	1.9%
Metals	641,944	550,065.35	16.7%	665,671.52	-3.6%	685,671	526,119	30.3%
Foreign Exchange	40	249.7	-84.1%	73.71	-46.3%	130	80	63.1%
Ags	35	10	245.2%	55.71	-38.0%	51	2	2863.6%
Ag Products	1,352,718	1,645,901	-17.8%	2,010,274.24	-32.7%	1,627,128	1,421,454	14.5%
GRAND TOTAL	13,530,398	14,035,646.95	-3.6%	17,844,691.38	-24.2%	19,270,990.56	16,393,230.16	17.6%

*** 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.