

CME Group Exchange ADV Report - Monthly

September 2018

Page 1 of 17

	ADV SEP 2018	ADV SEP 2017	% CHG	ADV AUG 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
FX Futures								
AD/CD CROSS RATES	0	11	-99.5%	0.39	-86.6%	0	4	-92.5%
AD/JY CROSS RATES	331	284	16.6%	195.65	69.2%	213	136	57.0%
AD/NE CROSS RATES	2	1.95	-8.2%	5.22	-65.7%	4	5	-23.4%
AUSTRALIAN DOLLAR	125,021	130,230.7	-4.0%	106,134.61	17.8%	114,130	94,984	20.2%
BDI	0	0	-	0	-	0	33	-100.0%
BP/JY CROSS RATES	171	253.1	-32.4%	137.96	24.0%	158	151	5.0%
BP/SF CROSS RATES	23	4.25	449.8%	19.83	17.9%	18	4	381.2%
BRAZIL REAL	8,234	5,411.6	52.1%	7,770.09	6.0%	6,994	4,345	61.0%
BRITISH POUND	156,546	170,334.15	-8.1%	100,807.04	55.3%	130,869	120,056	9.0%
CANADIAN DOLLAR	88,880	107,163.25	-17.1%	71,274.3	24.7%	84,152	77,137	9.1%
CD/JY CROSS RATES	0	25.1	-100.0%	13.35	-100.0%	7	8	-13.5%
CHINESE RENMINBI (CNH)	1,119	134.4	732.6%	892.61	25.4%	316	74	329.8%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-
CZECK KORUNA (US)	0	0	-	1.83	-100.0%	0	0	-
EC/AD CROSS RATES	334	201.9	65.6%	97.87	241.6%	119	164	-27.6%
EC/CD CROSS RATES	356	454.05	-21.6%	51.96	585.1%	185	223	-16.8%
EC/NOK CROSS RATES	41	26.05	56.0%	21.65	87.7%	20	7	167.2%
EC/SEK CROSS RATES	87	117.15	-25.6%	14.48	502.0%	42	36	16.1%
EFX/BP CROSS RATES	8,131	8,635.1	-5.8%	2,369.17	243.2%	4,286	3,904	9.8%
EFX/JY CROSS RATES	6,854	5,811.9	17.9%	2,809.87	143.9%	4,317	3,426	26.0%
EFX/SF CROSS RATES	2,832	2,836.75	-0.2%	1,085.22	161.0%	1,498	1,920	-22.0%
E-MICRO AUD/USD	6,399	4,941.6	29.5%	6,498.22	-1.5%	5,148	4,155	23.9%
E-MICRO CAD/USD	722	1,752.5	-58.8%	816.96	-11.7%	848	990	-14.3%
E-MICRO CHF/USD	105	51.9	102.3%	74.43	41.1%	71	46	55.0%
E-MICRO EUR/USD	17,498	13,988	25.1%	14,035.22	24.7%	17,898	12,294	45.6%
E-MICRO GBP/USD	2,439	3,086.85	-21.0%	1,568.22	55.5%	2,278	2,774	-17.9%
E-MICRO INR/USD	309	143.15	115.5%	268.26	15.0%	217	124	75.6%
E-MICRO JPY/USD	1,221	1,588.15	-23.1%	1,210.17	0.9%	1,466	1,912	-23.3%
E-MINI EURO FX	5,961	6,724.15	-11.4%	3,730.43	59.8%	5,009	4,601	8.9%
E-MINI JAPANESE YEN	464	895.45	-48.2%	538.3	-13.8%	625	1,533	-59.3%
EURO FX	327,163	296,484.05	10.3%	261,288.87	25.2%	283,967	221,784	28.0%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-
HUNGARIAN FORINT (US)	3	0	-	17.65	-80.3%	3	0	-
INDIAN RUPEE	4,718	2,870.55	64.4%	3,199.61	47.5%	4,177	1,620	157.8%
JAPANESE YEN	136,101	230,512.2	-41.0%	109,664.65	24.1%	145,438	167,921	-13.4%
KOREAN WON	52	2.4	2053.5%	16.83	207.2%	22	1	1361.8%
MEXICAN PESO	80,570	77,344.15	4.2%	58,447.96	37.8%	68,567	50,585	35.5%
NEW ZEALND DOLLAR	32,521	34,945.7	-6.9%	25,206.57	29.0%	30,920	24,940	24.0%
NKR/USD CROSS RATE	577	170.6	238.5%	243.7	136.9%	255	104	145.0%
POLISH ZLOTY (EC)	1	0.5	173.7%	2.78	-50.8%	1	2	-54.3%
POLISH ZLOTY (US)	4	8.35	-50.2%	4.57	-8.9%	5	17	-73.9%
RMB USD	0	2.3	-100.0%	0.22	-100.0%	0	2	-92.7%
RUSSIAN RUBLE	4,839	3,891.45	24.3%	1,989.39	143.2%	2,975	2,553	16.5%
S.AFRICAN RAND	3,163	4,337.55	-27.1%	2,828.78	11.8%	2,361	2,745	-14.0%
SF/JY CROSS RATES	0	0	-	0	-	1	0	521.9%
SHEKEL	1	1.05	-34.8%	1.04	-34.4%	14	1	942.9%
SKR/USD CROSS RATES	522	296.4	76.1%	185.3	181.7%	240	134	79.6%
SWISS FRANC	37,321	38,644.2	-3.4%	27,538.91	35.5%	29,581	27,574	7.3%
TURKISH LIRA	27	239.7	-88.6%	42.65	-36.0%	187	98	91.8%

*** 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

September 2018

Page 2 of 17

	ADV SEP 2018	ADV SEP 2017	% CHG	ADV AUG 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	7,204	7,527.1	-4.3%	5,819.57	23.8%	6,298	5,370	17.3%
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	0	0	-	0	-	0	1,131	-100.0%
BRITISH POUND	0	0	-	0	-	0	2,533	-100.0%
BRITISH POUND (EU)	0	44.05	-99.6%	0.78	-79.8%	1	14	-89.6%
CAD/USD PQO 2pm Fix	8,312	12,684.5	-34.5%	5,706.96	45.6%	7,852	6,624	18.6%
CANADIAN DOLLAR	0	0	-	0	-	0	1,016	-100.0%
CANADIAN DOLLAR (EU)	0	0	-	0	-	0	1	-43.2%
CHF/USD PQO 2pm Fix	78	141.45	-44.6%	101.65	-23.0%	139	120	15.4%
EFX/JY CROSS RATES	0	0	-	0	-	15	0	-
EURO FX	0	0	-	0	-	0	7,018	-100.0%
EURO FX (EU)	0	0.35	-54.9%	0.87	-81.8%	0	2	-86.7%
EUR/USD PQO 2pm Fix	29,677	44,218.45	-32.9%	33,739.3	-12.0%	36,632	29,280	25.1%
GBP/USD PQO 2pm Fix	15,661	17,897.45	-12.5%	13,318.96	17.6%	12,354	9,397	31.5%
JAPANESE YEN	0	0	-	0	-	0	3,066	-100.0%
JAPANESE YEN (EU)	0	0	-	0	-	0	1	-100.0%
JPY/USD PQO 2pm Fix	9,461	18,583	-49.1%	11,114.65	-14.9%	12,386	12,745	-2.8%
MEXICAN PESO	102	6	1593.0%	33.22	205.8%	99	113	-12.5%
SWISS FRANC	0	0	-	0	-	0	30	-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

September 2018

Page 3 of 17

	ADV SEP 2018	ADV SEP 2017	% CHG	ADV AUG 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Equity Index Futures								
BITCOIN FUTURES	3,264	0	-	5,517.74	-40.8%	3,512	0	-
DJ US REAL ESTATE	4,384	3,240.25	35.3%	1,189.74	268.5%	2,284	1,375	66.1%
E-mini (\$5) Dow	185,332	133,605.8	38.7%	129,975	42.6%	220,320	133,858	64.6%
E-mini FTSE 100 (USD)	48	13.3	263.3%	29.65	62.9%	66	2	3113.7%
E-mini FTSE China 50	35	72.45	-52.3%	40.17	-13.9%	52	69	-25.1%
E-MINI MIDCAP	25,347	21,583.7	17.4%	9,881.57	156.5%	18,307	17,889	2.3%
E-MINI NASDAQ 100	495,597	339,267.6	46.1%	330,116.3	50.1%	424,258	271,555	56.2%
E-MINI RUSSELL 1000	1,258	918.25	37.0%	272.65	361.4%	701	166	322.4%
E-MINI RUSSELL 1000 GROWTH	697	482.95	44.2%	280.74	148.1%	530	143	271.8%
E-MINI RUSSELL 1000 VALUE	1,178	1,654.6	-28.8%	435.74	170.5%	735	286	156.9%
E-MINI RUSSELL 2000	185,122	157,327.05	17.7%	96,246.22	92.3%	135,627	19,877	582.3%
E-MINI S&P500	1,753,962	1,673,645.7	4.8%	1,090,688.96	60.8%	1,605,424	1,504,740	6.7%
E-MINI S&P REAL ESTATE SELECT S	543	741.05	-26.7%	274.65	97.7%	371	301	23.1%
FT-SE 100	33	45.35	-26.4%	64.35	-48.1%	60	25	137.9%
FTSE Emerging	25	2.05	1137.5%	74.26	-65.8%	23	1	1473.9%
IBOVESPA INDEX	45	9.6	373.1%	67.83	-33.0%	55	29	89.9%
NASDAQ BIOTECH	69	48.85	41.4%	0	-	36	17	114.7%
NIFTY 50	0	911.4	-100.0%	0	-	290	548	-47.1%
NIKKEI 225 (\$) STOCK	14,379	13,779.2	4.4%	7,533.17	90.9%	14,705	12,533	17.3%
NIKKEI 225 (YEN) STOCK	39,149	42,881.9	-8.7%	27,385.13	43.0%	40,876	42,950	-4.8%
S&P 500	11,423	9,541.4	19.7%	2,716.17	320.6%	6,833	6,228	9.7%
S&P 500/GI	1	4.25	-75.2%	0.04	2319.8%	0	1	-68.5%
S&P 500/VALUE	473	746.9	-36.7%	319.83	47.8%	559	942	-40.6%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
S&P CONSUMER DSCRTNRY SECTC	979	510.75	91.7%	430	127.7%	819	360	127.7%
S&P CONSUMER STAPLES SECTOR	2,355	3,068.85	-23.3%	537.22	338.4%	1,203	806	49.3%
S&P ENERGY SECTOR	2,073	1,765.85	17.4%	1,412.22	46.8%	1,605	829	93.6%
S&P FINANCIAL SECTOR	3,985	3,379.85	17.9%	1,274.22	212.7%	2,388	1,490	60.3%
S&P HEALTH CARE SECTOR	2,011	1,406.4	43.0%	592	239.7%	845	813	3.9%
S&P INDUSTRIAL SECTOR	1,556	702.2	121.6%	831.74	87.1%	789	432	82.7%
S&P MATERIALS SECTOR	1,373	933.2	47.1%	355.52	286.1%	563	414	36.0%
S&P TECHNOLOGY SECTOR	2,680	1,129.05	137.4%	615.48	335.5%	1,298	496	161.8%
S&P UTILITIES SECTOR	3,366	3,803.2	-11.5%	1,452.74	131.7%	1,931	1,374	40.5%
YEN DENOMINATED TOPIX	24	0	-	34.7	-31.9%	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

September 2018

Page 4 of 17

	ADV SEP 2018	ADV SEP 2017	% CHG	ADV AUG 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Equity Index Options								
E-mini (\$5) Dow	336	208.7	61.1%	347.35	-3.2%	462	250	84.9%
E-MINI NASDAQ 100	9,745	11,537.3	-15.5%	8,966.09	8.7%	11,240	10,891	3.2%
E-MINI RUSSELL 2000	659	153.15	330.0%	636.39	3.5%	614	52	1074.9%
E-MINI S&P500	258,435	229,253.6	12.7%	252,750.83	2.2%	271,947	200,548	35.6%
EOM E-MINI RUSSELL 2000 END OF	536	384.9	39.2%	281.74	90.2%	302	52	476.8%
EOM EMINI S&P	110,066	103,689.5	6.1%	112,445.3	-2.1%	120,725	95,511	26.4%
EOM S&P 500	8,060	10,939.9	-26.3%	6,778.57	18.9%	8,896	8,590	3.6%
EOW1 E-MINI RUSSELL 2000 WEEKL	49	91.5	-46.4%	32.7	49.9%	93	13	605.8%
EOW1 E-MINI RUSSELL 2000 WEEKL	41	61.1	-32.8%	48.65	-15.6%	122	12	938.8%
EOW1 EMINI S&P 500	52,413	37,079.2	41.4%	41,837.87	25.3%	51,372	50,405	1.9%
EOW1 S&P 500	4,544	3,691.65	23.1%	3,550.52	28.0%	3,944	4,094	-3.7%
EOW2 E-MINI RUSSELL 2000 WEEKL	171	85.2	100.1%	119.91	42.2%	234	13	1730.6%
EOW2 EMINI S&P 500	49,152	30,640.8	60.4%	38,856.87	26.5%	58,430	51,146	14.2%
EOW2 S&P 500	3,656	6,828.2	-46.5%	8,071.48	-54.7%	7,163	7,772	-7.8%
EOW3 E-MINI RUSSELL 2000 WEEKL	228	925.4	-75.4%	578.61	-60.6%	927	123	652.4%
EOW3 EMINI S&P 500	96,948	126,206.65	-23.2%	117,931.7	-17.8%	164,393	162,627	1.1%
EOW3 S&P 500	5,402	18,007.5	-70.0%	10,293.26	-47.5%	13,571	16,886	-19.6%
EOW4 E-MINI RUSSELL 2000 WEEKL	11	106.95	-90.1%	134.26	-92.1%	245	16	1388.3%
EOW4 EMINI S&P 500	3,534	49,349.15	-92.8%	43,124.35	-91.8%	50,871	45,533	11.7%
S&P 500	16,356	16,029.3	2.0%	12,455.7	31.3%	14,515	15,229	-4.7%
Interest Rate Futures								
10-YR NOTE	1,459,000	1,387,833.3	5.1%	1,923,208.26	-24.1%	1,746,262	1,498,069	16.6%
10-YR SWAP RATE	3,909	4,515	-13.4%	662.48	490.0%	2,180	2,474	-11.9%
1-MONTH EURODOLLAR	6	144.65	-95.8%	2.65	128.2%	169	255	-33.7%
2-YR NOTE	352,888	318,965.85	10.6%	626,416.3	-43.7%	510,295	370,062	37.9%
30-YR BOND	313,786	272,113.4	15.3%	377,283.48	-16.8%	346,154	289,049	19.8%
30-YR SWAP RATE	0	35.1	-100.0%	0	-	5	54	-90.2%
5-YR NOTE	824,444	749,533.05	10.0%	1,319,735.96	-37.5%	1,084,643	900,151	20.5%
5-YR SWAP RATE	2,169	3,316.2	-34.6%	497.04	336.4%	1,237	2,412	-48.7%
EURODOLLARS	2,899,158	2,736,548	5.9%	1,902,537.39	52.4%	2,986,420	2,612,775	14.3%
FED FUND	216,158	204,634.5	5.6%	159,070.78	35.9%	240,962	209,159	15.2%
SOFR	4,616	0	-	6,091.96	-24.2%	1,946	0	-
Ultra 10-Year Note	147,634	116,104.6	27.2%	209,482.61	-29.5%	181,438	108,700	66.9%
ULTRA T-BOND	136,136	112,136.2	21.4%	248,021.57	-45.1%	176,073	128,908	36.6%

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

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

CME Group Exchange ADV Report - Monthly

September 2018

Page 5 of 17

	ADV SEP 2018	ADV SEP 2017	% CHG	ADV AUG 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Interest Rate Options								
10-YR NOTE	587,348	614,553.4	-4.4%	551,594	6.5%	611,218	521,376	17.2%
2-YR NOTE	28,875	19,368.2	49.1%	27,991.96	3.2%	25,947	7,991	224.7%
30-YR BOND	153,154	135,278.7	13.2%	130,490.96	17.4%	126,908	110,744	14.6%
5-YR NOTE	133,516	122,278.75	9.2%	137,871.13	-3.2%	154,680	121,390	27.4%
EURODOLLARS	586,147	572,439.75	2.4%	528,761.35	10.9%	702,512	641,727	9.5%
EURO MIDCURVE	748,024	820,299.05	-8.8%	491,534.39	52.2%	722,375	737,325	-2.0%
FED FUND	11	135	-92.2%	21.52	-51.1%	94	84	12.1%
Ultra 10-Year Note	0	0	-	0	-	0	41	-99.6%
ULTRA T-BOND	378	205.9	83.8%	170.91	121.4%	295	141	108.5%
Energy Futures								
3.5% FUEL OIL CID MED SWA	3	1.5	110.5%	2.61	21.1%	3	5	-37.6%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-	1	1	-45.7%
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	649	1,124.05	-42.3%	652.61	-0.6%	1,061	434	144.2%
ARGUS PROPAN FAR EST INDE	332	163.75	102.7%	238.52	39.2%	277	113	144.2%
ARGUS PROPAN(SAUDI ARAMCO	245	63.6	285.8%	147.96	65.8%	134	49	174.2%
AUSTRIALIAN COKE COAL	0	0	-	0	-	0	5	-98.0%
BRENT BALMO SWAP	5	5	5.3%	0	-	2	3	-50.7%
BRENT CALENDAR SWAP	148	106.35	39.1%	130.3	13.5%	164	138	18.7%
BRENT CFD SWAP	0	0	-	0	-	2	0	-
BRENT FINANCIAL FUTURES	105	3.9	2599.1%	43.48	142.1%	88	220	-59.8%
BRENT OIL LAST DAY	82,293	80,768.4	1.9%	52,652.35	56.3%	83,111	93,266	-10.9%
CAISO SP15 EZGNHUB5 MW P	0	0	-	0	-	0	42	-100.0%
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	-	0	0	-
CANADIAN LIGHT SWEET OIL	0	2.25	-100.0%	0	-	0	39	-100.0%
CENTERPOINT BASIS SWAP	0	0	-	0	-	0	3	-93.3%
CEU ENERGY	632	0	-	116	444.9%	337	0	-
CHICAGO ETHANOL SWAP	4,512	4,607.3	-2.1%	4,853.52	-7.0%	4,732	5,350	-11.6%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-
CHICAGO ULSD PL VS HO SPR	33	10.35	220.4%	25.48	30.1%	20	8	160.8%
CHICAGO UNL GAS PL VS RBO	0	0	-	8.7	-100.0%	5	0	-
CIG BASIS	0	0	-	0	-	1	4	-73.0%
CIG ROCKIES NG INDEX SWA	0	0	-	0	-	0	4	-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	2,370	-100.0%	0	-	0	1,734	-100.0%
CIN HUB 5MW D AH PK	52	148.15	-65.1%	52.78	-2.1%	58	91	-36.0%
CIN HUB 5MW REAL TIME O P	0	0	-	0	-	0	2,112	-100.0%
CIN HUB 5MW REAL TIME PK	67	22	205.0%	0	-	8	135	-94.1%

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

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

CME Group Exchange ADV Report - Monthly

September 2018

Page 6 of 17

	ADV SEP 2018	ADV SEP 2017	% CHG	ADV AUG 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Energy Futures								
COAL SWAP	2	13.75	-82.8%	0.65	263.1%	3	8	-65.9%
COLUMB GULF MAINLINE NG B	0	0	-	0	-	0	5	-100.0%
COLUMBIA GULF ONSHORE	0	0	-	0	-	0	7	-100.0%
CONWAY NATURAL GASOLINE (OPI	7	3.65	83.1%	7.96	-16.0%	9	14	-36.7%
CONWAY NORMAL BUTANE (OPIS) S	7	33.1	-78.5%	4.78	48.6%	14	39	-63.7%
CONWAY PROPANE 5 DECIMALS S	730	526.95	38.4%	852.78	-14.5%	768	432	78.0%
CRUDE OIL	215	549.75	-60.9%	191.3	12.2%	306	464	-34.0%
CRUDE OIL OUTRIGHTS	1,852	2,028.4	-8.7%	1,704.26	8.7%	2,757	1,105	149.6%
CRUDE OIL PHY	1,111,216	1,378,540.6	-19.4%	854,828.52	30.0%	1,232,058	1,261,605	-2.3%
CRUDE OIL SPRDS	1,578	537.5	193.5%	983.83	60.4%	2,118	333	535.7%
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	7	-100.0%
DATED TO FRONTLINE BRENT	4	100	-96.1%	0	-	17	72	-76.3%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	0	-	0	0	-100.0%
DOMINION TRAN INC - APP I	0	0	-	0	-	0	0	-
DOMINION TRANSMISSION INC	0	0	-	0	-	1	258	-99.7%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	1	0	-
DUBAI CRUDE OIL CALENDAR	1,170	0	-	38.04	2975.4%	198	387	-49.0%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-	0	8	-100.0%
EASTERN RAIL DELIVERY CSX	0	5	-100.0%	0	-	1	25	-94.8%
EAST/WEST FUEL OIL SPREAD	0	0	-	0	-	1	7	-85.1%
EIA FLAT TAX ONHWAY DIESE	45	47.65	-4.7%	8.96	407.1%	14	38	-64.4%
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	-	104	0	-
ELEC FINSETTLED	0	0	-	0	-	0	0	-
ELEC MISO PEAK	0	0	-	0	-	0	20	-100.0%
ELEC NYISO OFF-PEAK	0	0	-	0	-	0	373	-100.0%
ELECTRICITY ERCOT PEAK	0	0	-	0	-	0	4	-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	8	-100.0%
ERCOT DAILY 5MW PEAK	0	0	-	0	-	0	0	-
ERCOT HOUSTON Z MCPE 5MW PEA	0	0	-	0	-	10	21	-49.7%
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	104	191	-45.4%
ERCOT NORTH ZMCPE 5MW PEAK	0	0	-	0	-	27	25	7.2%
ETHANOL	434	300.6	44.3%	361.7	19.9%	424	632	-32.9%
ETHANOL SWAP	3	0	-	0.87	263.1%	2	0	-
ETHANOL T2 FOB ROTT INCL DUTY	153	169.6	-9.6%	123.17	24.4%	140	179	-21.8%
EURO 1% FUEL OIL NEW BALM	0	0	-	0.09	384.0%	0	0	83.4%
EURO 3.5% FUEL OIL RDAM B	6	13.95	-58.5%	19.87	-70.9%	28	21	35.5%
EURO 3.5% FUEL OIL SPREAD	0	4.5	-100.0%	5.43	-100.0%	4	23	-80.5%
EURO-DENOMINATED PETRO PROD	0	7.5	-100.0%	27.83	-100.0%	3	8	-57.7%
EURO GASOIL 10PPM VS ICE	0	4.05	-100.0%	0	-	2	2	-12.9%
EUROPE 1% FUEL OIL NWE CA	0	0.3	-100.0%	0	-	2	4	-46.9%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-	0	0	-92.3%

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

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

CME Group Exchange ADV Report - Monthly

September 2018

Page 7 of 17

	ADV SEP 2018	ADV SEP 2017	% CHG	ADV AUG 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Energy Futures								
EUROPE 3.5% FUEL OIL MED	3	1.95	61.9%	4.13	-23.5%	4	6	-31.7%
EUROPE 3.5% FUEL OIL RDAM	115	201.45	-43.1%	175.96	-34.9%	375	342	9.7%
EUROPEAN GASOIL (ICE)	35	45.05	-21.7%	14.52	142.8%	23	151	-84.8%
EUROPEAN NAPHTHA BALMO	6	13.2	-52.6%	12.04	-48.0%	13	18	-27.8%
EUROPEAN NAPHTHA CRACK SPR	338	306.8	10.1%	387	-12.7%	420	339	23.8%
EUROPE DATED BRENT SWAP	57	30	91.2%	0	-	6	14	-57.1%
EUROPE JET KERO NWE CALSW	0	0.15	-100.0%	0.78	-100.0%	0	1	-62.9%
EUROPE NAPHTHA CALSWAP	157	108.55	44.4%	164.35	-4.6%	161	135	18.9%
EURO PROPANE CIF ARA SWA	73	78.1	-6.1%	62.74	16.9%	82	58	39.9%
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-	0	0	-
FREIGHT MARKETS	31	7.7	304.0%	22.91	35.8%	25	8	223.4%
FUEL OIL CRACK VS ICE	61	86.45	-28.9%	70.87	-13.3%	177	184	-4.1%
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	0	0	-	0	-	1	0	-
FUELOIL SWAP:CARGOES VS.B	7	5.5	34.0%	7.17	2.7%	11	14	-24.3%
GAS EURO-BOB OXY NWE BARGES	366	203.9	79.7%	281.74	30.0%	368	327	12.5%
GAS EURO-BOB OXY NWE BARGES	610	1,057.25	-42.3%	571.96	6.6%	874	937	-6.7%
GASOIL 0.1 CIF MED SWAP	0	0	-	0	-	0	0	-
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	0	-80.0%
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	-	0.22	-100.0%	0	1	-93.3%
GASOIL 0.1 ROTTERDAM BARG	10	0.75	1268.4%	0.22	4620.9%	8	1	1355.0%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-	0	0	-100.0%
GASOIL 10PPM VS ICE SWAP	0	6	-100.0%	0	-	0	4	-98.3%
GASOIL BULLET SWAP	0	5	-100.0%	0	-	0	1	-100.0%
GASOIL CALENDAR SWAP	0	0.15	-100.0%	0.26	-100.0%	0	1	-77.9%
GASOIL CRACK SPREAD CALEN	97	248.35	-60.8%	123.13	-20.9%	199	348	-42.8%
GASOIL MINI CALENDAR SWAP	14	5.45	160.7%	7.48	90.0%	9	7	31.7%
GROUP THREE ULSD (PLATTS)	0	0	-	0.87	-100.0%	1	1	64.0%
GROUP THREE UNLEAD GAS (P	0	0	-	0	-	2	0	-
GRP THREE ULSD(PLT)VS HEA	221	312.9	-29.4%	125.22	76.5%	170	195	-12.8%
GRP THREE UNL GS (PLT) VS	123	121.25	1.8%	86.3	43.0%	96	41	134.6%
GULF COAST 3% FUEL OIL BA	14	83.85	-83.0%	42.65	-66.6%	62	59	6.0%
GULF COAST JET FUEL CLNDR	2	0	-	10.48	-80.4%	6	5	26.7%
GULF COAST JET VS NYM 2 H	2,152	2,046.5	5.2%	1,301.74	65.3%	1,822	2,133	-14.6%
GULF COAST NO.6 FUEL OIL	1,751	2,725.75	-35.8%	2,039.39	-14.2%	2,769	2,565	7.9%
GULF COAST ULSD CALENDAR	45	47.45	-4.3%	9.35	385.9%	15	27	-42.6%
GULF COAST ULSD CRACK SPR	0	0	-	0	-	7	21	-66.5%
HEATING OIL BALMO CLNDR S	1	0	-	0	-	1	4	-70.7%
HEATING OIL PHY	181,059	178,894.6	1.2%	155,045.57	16.8%	183,808	173,898	5.7%
HENRY HUB BASIS SWAP	418	0	-	2.7	15394.5%	82	271	-69.8%
HENRY HUB FINANCIAL LAST	203	40.75	398.7%	195.52	3.9%	145	8	1657.0%
HENRY HUB INDEX SWAP FUTU	418	0	-	2.7	15394.5%	82	260	-68.4%
HENRY HUB SWAP	5,804	12,823.15	-54.7%	8,477.43	-31.5%	8,071	9,132	-11.6%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-	0	20	-100.0%
HTG OIL	0	2.5	-100.0%	0	-	0	1	-68.7%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	4	-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

September 2018

Page 8 of 17

	ADV SEP 2018	ADV SEP 2017	% CHG	ADV AUG 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Energy Futures								
ICE BRENT DUBAI SWAP	401	436.5	-8.0%	497.96	-19.4%	482	424	13.8%
ICE GASOIL BALMO SWAP	0	0	-	0	-	0	0	-100.0%
IN DELIVERY MONTH EUA	0	0	-	0	-	0	15	-100.0%
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL	0	0	-	0	-	0	0	-100.0%
INDONESIAN COAL ICI4	14	0	-	9.13	52.8%	7	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	31	-100.0%	0	-	9	28	-67.8%
JAPAN C&F NAPHTHA SWAP	93	75.6	22.4%	65.04	42.3%	97	75	29.4%
JAPAN NAPHTHA BALMO SWAP	1	4.3	-65.7%	4.22	-65.1%	3	7	-62.4%
JET AV FUEL (P) CAR FM ICE GAS S	0	0	-	0	-	0	0	-58.3%
JET CIF NWE VS ICE	1	4.1	-84.6%	0	-	3	5	-29.9%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-100.0%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-	0	0	-100.0%
JET FUEL UP-DOWN BALMO CL	280	364.95	-23.3%	239.13	17.1%	282	343	-17.7%
LA CARB DIESEL (OPIS)	0	0	-	0	-	0	0	-
LA CARB DIESEL (OPIS) SWA	5	15	-64.9%	4.57	15.3%	15	10	38.6%
LA CARBOB GASOLINE(OPIS)S	5	28.75	-81.7%	3.26	61.4%	23	13	73.5%
LA JET FUEL VS NYM NO 2 H	0	0	-	0	-	0	0	-100.0%
LA JET (OPIS) SWAP	50	69	-27.5%	60.35	-17.1%	99	89	10.8%
LLS (ARGUS) CALENDAR SWAP	0	0	-	26.39	-100.0%	3	0	-
LLS (ARGUS) VS WTI SWAP	250	535.3	-53.3%	99.65	150.9%	274	234	17.1%
LTD NAT GAS	20,299	14,643.15	38.6%	13,596.7	49.3%	16,422	14,066	16.7%
MARS (ARGUS) VS WTI SWAP	41	213.4	-80.6%	21.74	90.1%	106	157	-32.3%
MARS (ARGUS) VS WTI TRD M	523	1,369.25	-61.8%	430.91	21.5%	1,019	922	10.4%
MARS BLEND CRUDE OIL	0	25	-100.0%	0	-	12	66	-81.4%
MCCLOSKEY ARA ARGS COAL	1,295	2,054.2	-36.9%	827.83	56.5%	1,158	2,239	-48.3%
MCCLOSKEY RCH BAY COAL	118	190	-37.9%	113.3	4.2%	153	250	-39.0%
MGF FUT	0	0	-	3.83	-100.0%	1	2	-23.8%
MGN1 SWAP FUT	3	1.25	152.6%	1.74	81.6%	3	5	-35.3%
MICHIGAN BASIS	0	0	-	0	-	0	14	-100.0%
MICHIGAN MISO	0	2,496.75	-100.0%	0	-	0	597	-100.0%
MINI GAS EUROBOB OXY NWE ARG	13	5.15	143.2%	11.52	8.7%	17	22	-23.2%
MINI RBOB V. EBOBARG NWE BRGS	18	50	-63.4%	16.3	12.3%	18	27	-33.4%
MINI RBOB V. EBOB(ARGUS) NWE B	104	49.6	110.3%	91.65	13.8%	83	117	-29.4%
MINY HTG OIL	0	0.2	84.2%	0.3	21.1%	0	0	44.0%
MINY NATURAL GAS	1,287	870.3	47.8%	744.91	72.7%	1,211	1,164	4.0%
MINY RBOB GAS	0	0.2	31.6%	0.22	21.1%	0	0	-15.4%
MINY WTI CRUDE OIL	15,732	12,282.35	28.1%	13,492.3	16.6%	15,900	12,581	26.4%
MJC FUT	0	16	-100.0%	3.48	-100.0%	7	6	26.8%
MNC FUT	221	165.2	33.6%	204.87	7.7%	187	204	-8.5%
MONT BELVIEU ETHANE 5 DECIMAL	1,208	896.9	34.6%	850.87	41.9%	787	1,109	-29.0%
MONT BELVIEU ETHANE OPIS BALM	10	7.5	36.8%	5.65	81.6%	8	14	-42.8%
MONT BELVIEU LDH PROPANE 5 DE	5,945	4,763.25	24.8%	4,861.61	22.3%	5,729	4,322	32.5%
MONT BELVIEU LDH PROPANE OPIS	102	74.35	37.2%	42.91	137.7%	125	85	47.3%
MONT BELVIEU NATURAL GASOLIN	471	305.5	54.3%	223.04	111.3%	388	204	89.9%
MONT BELVIEU NATURAL GASOLIN	7	29.95	-78.0%	16.61	-60.4%	18	13	34.1%
MONT BELVIEU NORMAL BUTANE 5	1,931	1,277.4	51.2%	2,028.35	-4.8%	1,644	1,331	23.5%

*** 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

September 2018

Page 9 of 17

	ADV SEP 2018	ADV SEP 2017	% CHG	ADV AUG 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Energy Futures								
MONT BELVIEU NORMAL BUTANE B	48	13.8	251.3%	48.04	0.9%	51	34	49.3%
NAT GAS BASIS SWAP	0	0	-	0	-	0	12	-100.0%
NATURAL GAS	6,837	5,582.4	22.5%	3,103.35	120.3%	5,425	6,795	-20.2%
NATURAL GAS FIXED PRICE SWAP F	0	0	-	0	-	0	2	-100.0%
NATURAL GAS INDEX	0	0	-	0	-	0	3	-100.0%
NATURAL GAS PEN SWP	1,309	4,510.9	-71.0%	1,314.61	-0.4%	1,621	4,193	-61.3%
NATURAL GAS PHY	514,557	424,939.6	21.1%	367,912.78	39.9%	425,115	411,178	3.4%
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	1,684	740.25	127.5%	0	-	616	1,343	-54.1%
NEPOOL NE MASS 5MW D AH O	0	702	-100.0%	0	-	0	75	-100.0%
NEPOOL NE MASS 5MW D AH P	0	38.25	-100.0%	0	-	0	4	-100.0%
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	45	74.25	-39.7%	44.78	-0.1%	61	39	59.0%
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	78	18.4	323.3%	0	-	10	22	-53.5%
NGPL TEX/OK	120	18.4	552.2%	0	-	134	43	208.8%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-
NO 2 UP-DOWN SPREAD CALEN	22	0	-	17.39	28.6%	16	19	-18.5%
NORTHEN NATURAL GAS DEMAR	0	0	-	0	-	0	0	-
NORTHEN NATURAL GAS VENTU	0	0	-	0	-	1	0	19.0%
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-	0	0	-
NORTHWEST ROCKIES BASIS S	0	0	-	0	-	0	16	-100.0%
N ROCKIES PIPE SWAP	0	0	-	2.57	-100.0%	0	2	-82.3%
NY1% VS GC SPREAD SWAP	16	91.5	-82.7%	16.3	-3.2%	70	106	-33.3%
NY 2.2% FUEL OIL (PLATTS	0	0	-	0	-	0	0	-
NY 3.0% FUEL OIL (PLATTS	8	3.75	103.5%	19.57	-61.0%	10	17	-44.9%
NY HARBOR 1% FUEL OIL BAL	0	0	-	2.17	-100.0%	0	0	100.0%
NY HARBOR HEAT OIL SWP	56	39.15	42.8%	244.09	-77.1%	91	115	-20.7%
NY HARBOR LOW SULPUR GAS 100C	0	0	-	6.52	-100.0%	15	23	-33.4%
NY HARBOR RESIDUAL FUEL 1	51	109.8	-53.6%	43	18.6%	54	120	-55.2%
NYH NO 2 CRACK SPREAD CAL	17	57.15	-71.0%	3.91	323.7%	41	67	-38.3%
NYISO A	0	0	-	0	-	0	0	-
NYISO A OFF-PEAK	0	0	-	0	-	0	0	-
NYISO CAPACITY	6	23	-72.5%	9.13	-30.8%	7	21	-67.7%
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	0	-	0	-	0	174	-100.0%
NYISO ZONE A 5MW D AH PK	0	0	-	0	-	0	36	-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%

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

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

CME Group Exchange ADV Report - Monthly

September 2018

Page 10 of 17

	ADV SEP 2018	ADV SEP 2017	% CHG	ADV AUG 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Energy Futures								
NYISO ZONE G 5MW D AH O P	0	2,393.25	-100.0%	970.43	-100.0%	3,196	4,152	-23.0%
NYISO ZONE G 5MW D AH PK	79	111.75	-28.9%	0	-	105	293	-64.0%
NYISO ZONE J 5MW D AH O P	0	0	-	0	-	0	1,205	-100.0%
NYISO ZONE J 5MW D AH PK	0	90.5	-100.0%	0	-	0	133	-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	0	0.6	-100.0%	0	-	1	44	-97.4%
ONEOK OKLAHOMA NG BASIS	65	49.6	31.6%	63.65	2.5%	14	6	127.6%
ONTARIO POWER SWAPS	0	0.5	-100.0%	0	-	0	6	-99.1%
PANHANDLE BASIS SWAP FUTU	0	0	-	0	-	1	16	-91.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	5	-100.0%
PERMIAN BASIS SWAP	0	18.6	-100.0%	0	-	0	7	-100.0%
PETROCHEMICALS	277	249.6	10.9%	239.65	15.5%	280	199	40.6%
PETRO CRCKS & SPRDS ASIA	0	9.5	-100.0%	0	-	3	10	-68.0%
PETRO CRCKS & SPRDS NA	1,716	1,248.85	37.4%	1,693.26	1.3%	2,081	1,845	12.8%
PETRO CRK&SPRD EURO	300	320	-6.2%	336.04	-10.7%	422	373	13.0%
PETROLEUM PRODUCTS	346	100.75	243.3%	201.52	71.6%	232	133	75.0%
PETROLEUM PRODUCTS ASIA	93	62.3	49.5%	70.22	32.7%	95	94	1.4%
PETRO OUTRIGHT EURO	210	224.7	-6.4%	144.91	45.2%	225	325	-30.9%
PETRO OUTRIGHT NA	516	757.8	-31.9%	438.48	17.6%	371	729	-49.1%
PJM AD HUB 5MW REAL TIME	726	21	3354.9%	0	-	290	1,574	-81.6%
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	263	-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	454	-100.0%
PJM COMED 5MW D AH PK	0	0	-	0	-	0	25	-100.0%
PJM DAILY	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	0	0	-	0	-	0	1,128	-100.0%
PJM DAYTON DA PEAK	0	0	-	0	-	0	28	-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	312	0	-	0	-	59	9,466	-99.4%
PJM NILL DA OFF-PEAK	0	0	-	0	-	0	3,646	-100.0%
PJM NILL DA PEAK	0	0	-	0	-	0	208	-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	-	1,017.39	-100.0%	124	0	-
PJM PSEG DA PEAK	0	0	-	55.43	-100.0%	7	0	-
PJM WESTH DA OFF-PEAK	0	0	-	1,017.39	-100.0%	542	289	87.5%
PJM WESTHDA PEAK	0	0	-	55.43	-100.0%	29	46	-35.9%
PJM WESTH RT OFF-PEAK	838	1,170	-28.4%	0	-	1,649	11,480	-85.6%
PJM WESTH RT PEAK	561	354.75	58.2%	121.35	362.6%	301	1,080	-72.1%
PLASTICS	7	60.2	-87.8%	20.48	-64.0%	17	30	-43.6%

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

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

CME Group Exchange ADV Report - Monthly

September 2018

Page 11 of 17

	ADV SEP 2018	ADV SEP 2017	% CHG	ADV AUG 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Energy Futures								
PREMIUM UNLND 10P FOB MED	15	1.9	675.6%	7.57	94.8%	12	3	335.6%
PREMIUM UNLEAD 10PPM FOB	2	0	-	2.09	-11.7%	2	1	188.2%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	0	1043.8%
PREM UNL GAS 10PPM RDAM FOB S	7	0	-	5.04	46.1%	2	0	781.1%
PROPANE NON-LDH MB (OPIS) BAL	33	30	8.9%	30.74	6.3%	27	26	3.2%
PROPANE NON-LDH MT. BEL (OPIS)	804	264.4	204.0%	548.57	46.5%	580	319	81.7%
RBOB CALENDAR SWAP	278	370.45	-25.1%	264.87	4.8%	273	356	-23.2%
RBOB CRACK SPREAD	13	111	-87.9%	2.61	414.5%	50	39	27.5%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-
RBOB GAS	0	167.05	-100.0%	0	-	76	120	-36.1%
RBOB GASOLINE BALMO CLNDR	66	61.75	6.7%	36.22	81.9%	55	39	39.0%
RBOB PHY	205,315	206,955.4	-0.8%	211,257.43	-2.8%	200,155	207,928	-3.7%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-
RBOB VS HEATING OIL SWAP	0	30	-100.0%	0	-	11	89	-88.2%
SAN JUAN BASIS SWAP	0	0	-	0	-	0	12	-97.4%
SAN JUAN PIPE SWAP	0	0	-	0	-	2	0	-
SINGAPORE 180CST BALMO	0	0.5	-47.4%	2.09	-87.4%	2	3	-17.0%
SINGAPORE 380CST BALMO	7	17.3	-59.8%	12.26	-43.3%	10	11	-4.3%
SINGAPORE 380CST FUEL OIL	307	363.35	-15.4%	459.04	-33.0%	416	476	-12.7%
SINGAPORE FUEL 180CST CAL	19	36	-47.8%	23.61	-20.4%	40	52	-22.9%
SINGAPORE FUEL OIL SPREAD	9	21.35	-58.1%	11.87	-24.6%	31	35	-9.7%
SINGAPORE GASOIL	248	272.9	-9.2%	182.61	35.7%	253	251	0.7%
SINGAPORE GASOIL CALENDAR	6	4.35	48.8%	2.17	197.8%	28	12	125.9%
SINGAPORE GASOIL SWAP	487	126.75	284.1%	286.52	69.9%	239	432	-44.6%
SINGAPORE GASOIL VS ICE	570	89.5	536.5%	251.09	126.9%	628	373	68.5%
SINGAPORE JET KERO BALMO	0	0	-	0	-	1	3	-59.9%
SINGAPORE JET KERO GASOIL	141	33.25	323.4%	101.09	39.3%	180	96	88.4%
SINGAPORE JET KEROSENE SW	159	25.5	522.3%	86.74	82.9%	64	66	-1.9%
SINGAPORE JET KERO VS. GASOIL	0	2.5	-100.0%	16.3	-100.0%	2	0	699.9%
SINGAPORE MOGAS 92 UNLEADED	19	0	-	77.96	-75.0%	28	7	322.6%
SINGAPORE MOGAS 92 UNLEADED	629	205.75	205.9%	419.09	50.2%	655	356	84.2%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-	1	0	-
SING FUEL	0	1.5	-100.0%	0	-	1	0	35.7%
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	0	-	0	-	0	33	-98.5%
SUMAS NAT GAS PLATTS FIXED PRI	0	0	-	0	-	0	2	-100.0%
TC2 ROTTERDAM TO USAC 37K	9	0	-	0	-	4	0	-
TC5 RAS TANURA TO YOKOHAM	6	0	-	0	-	2	0	-
TCO BASIS SWAP	0	0	-	0	-	0	44	-100.0%
TCO NG INDEX SWAP	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	39	0	-	88.48	-55.7%	50	0	-
TENNESSEE 500 LEG BASIS S	0	0	-	0	-	0	2	-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	0	-	0	-	0	46	-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

September 2018

Page 12 of 17

	ADV SEP 2018	ADV SEP 2017	% CHG	ADV AUG 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Energy Futures								
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	0	0	-
Transco Zone 3 Basis	0	0	-	0	-	0	2	-100.0%
TRANSCO ZONE 3 NG INDEX S	0	0	-	0	-	0	33	-100.0%
TRANSCO ZONE4 BASIS SWAP	0	31	-100.0%	0	-	0	70	-100.0%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-	0	2	-100.0%
TRANSCO ZONE 6 BASIS SWAP	0	0	-	0	-	0	15	-100.0%
TRANSCO ZONE 6 INDEX	0	0	-	0	-	0	5	-100.0%
UCM FUT	0	0	-	0	-	0	1	-77.4%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-	0	0	-100.0%
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-	0	0	-78.8%
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-	0	0	-100.0%
ULSD UP-DOWN BALMO SWP	476	401.1	18.6%	210.3	126.3%	263	196	33.8%
UP DOWN GC ULSD VS NMX HO	1,863	2,770.15	-32.7%	1,447.48	28.7%	1,539	2,254	-31.7%
WAHA BASIS	0	0	-	0	-	17	32	-47.2%
WAHA INDEX SWAP FUTURE	0	0	-	0	-	0	0	-
WESTERN RAIL DELIVERY PRB	0	0	-	0	-	0	12	-98.9%
WTI-BRENT BULLET SWAP	0	25	-100.0%	0	-	35	5	635.6%
WTI-BRENT CALENDAR SWAP	2,450	2,176.75	12.6%	621.35	294.3%	1,582	743	112.9%
WTI CALENDAR	1,676	2,868.8	-41.6%	1,540.17	8.8%	1,574	1,778	-11.5%
WTS (ARGUS) VS WTI SWAP	579	88.5	554.2%	590.57	-2.0%	423	205	106.4%
WTS (ARGUS) VS WTI TRD MT	0	25.8	-100.0%	78.91	-100.0%	29	32	-11.4%

Energy Options

12 MO GASOIL CAL SWAP SPR	0	20	-100.0%	0	-	0	3	-100.0%
BRENT 1 MONTH CAL	0	0	-	0	-	16	0	-
BRENT CALENDAR SWAP	7	2.5	192.6%	42.17	-82.7%	31	28	9.5%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-	11	0	-
BRENT CRUDE OIL 1 M CSO	326	0	-	500	-34.7%	2,085	0	-
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-	5	0	-
BRENT OIL LAST DAY	13,330	4,943.8	169.6%	5,900.91	125.9%	8,295	1,964	322.4%
COAL API2 INDEX	39	64.05	-39.2%	26.52	46.9%	51	54	-5.5%
COAL API4 INDEX	0	0	-	0	-	0	0	-
COAL SWAP	0	5	-100.0%	0	-	0	4	-100.0%
CRUDE OIL 1MO	4,558	11,876.5	-61.6%	5,001.3	-8.9%	9,599	8,878	8.1%
CRUDE OIL APO	2,271	5,623.85	-59.6%	1,379.91	64.6%	2,206	2,325	-5.1%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	1	0	-
CRUDE OIL OUTRIGHTS	0	78	-100.0%	0	-	0	49	-100.0%
CRUDE OIL PHY	172,466	137,878.45	25.1%	130,977.78	31.7%	170,355	183,114	-7.0%
ELEC MISO PEAK	0	0	-	0	-	0	4	-100.0%
ETHANOL	0	0	-	0	-	2	2	6.3%
ETHANOL SWAP	109	413.9	-73.7%	164.39	-33.9%	333	271	22.8%
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	1,313	1,398.6	-6.1%	1,034.52	26.9%	1,411	1,522	-7.3%
HENRY HUB FINANCIAL LAST	425	232.75	82.5%	222.48	90.9%	215	176	22.4%

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

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

CME Group Exchange ADV Report - Monthly

September 2018

Page 13 of 17

	ADV SEP 2018	ADV SEP 2017	% CHG	ADV AUG 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Energy Options								
HO 1 MONTH CLNDR OPTIONS	0	5	-100.0%	0	-	0	9	-100.0%
LLS CRUDE OIL	0	150	-100.0%	0	-	1	47	-98.9%
MCCLOSKEY ARA ARGS COAL	2	0	-	0	-	2	7	-77.5%
MCCLOSKEY RCH BAY COAL	5	0	-	0	-	11	0	-
NATURAL GAS	0	0	-	0	-	0	2	-100.0%
NATURAL GAS 1 M CSO FIN	1,689	1,875	-9.9%	1,332.39	26.8%	1,694	1,776	-4.6%
NATURAL GAS 2 M CSO FIN	11	225	-95.3%	0	-	7	43	-82.6%
NATURAL GAS 3 M CSO FIN	26	658.75	-96.0%	239.13	-89.0%	234	635	-63.1%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	14	22	-37.0%
NATURAL GAS 6 M CSO FIN	403	410	-1.8%	73.91	444.7%	418	250	67.2%
NATURAL GAS OPTION ON CALEND	56	20	180.0%	43.48	28.8%	124	42	194.4%
NATURAL GAS PHY	113,554	111,628.15	1.7%	73,852.39	53.8%	92,308	115,842	-20.3%
NATURAL GAS WINTER STRIP	47	0	-	52.17	-9.2%	11	0	-
N ROCKIES PIPE SWAP	12	0	-	30.78	-59.6%	11	21	-50.0%
NY HARBOR HEAT OIL SWP	129	98.6	31.1%	86.91	48.7%	120	158	-23.7%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	0	105	-100.0%
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-	0	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-	0	15	-100.0%
PETROCHEMICALS	15	153.4	-90.0%	111.87	-86.3%	53	58	-9.0%
PETRO OUTRIGHT EURO	0	0	-	0	-	0	2	-100.0%
PETRO OUTRIGHT NA	10	0	-	0	-	1	0	-
PJM WES HUB PEAK CAL MTH	7	5	36.8%	0.43	1473.6%	7	21	-66.0%
PJM WES HUB PEAK LMP 50MW	16	2.2	605.7%	19.26	-19.4%	38	67	-43.5%
RBOB 1MO CAL SPD OPTIONS	0	42.5	-100.0%	0	-	4	26	-85.7%
RBOB CALENDAR SWAP	0	0	-	0	-	5	13	-59.1%
RBOB PHY	476	1,647	-71.1%	383.7	24.1%	540	1,345	-59.9%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	12	45	-72.4%	5.39	130.4%	11	15	-26.5%
SHORT TERM	11	288.25	-96.1%	50.26	-77.5%	41	150	-72.5%
SHORT TERM NATURAL GAS	116	495.4	-76.5%	59.3	96.1%	113	392	-71.0%
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	1,877	3,257.35	-42.4%	870.87	115.5%	4,125	1,778	131.9%
WTI CRUDE OIL 1 M CSO FI	2,089	3,287.5	-36.4%	2,067.39	1.1%	3,382	2,871	17.8%

*** 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

September 2018

Page 14 of 17

	ADV SEP 2018	ADV SEP 2017	% CHG	ADV AUG 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Metals Futures								
ALUMINUM	335	516.3	-35.1%	247.52	35.5%	631	629	0.4%
COMEX COPPER	123,668	115,476.8	7.1%	147,932.04	-16.4%	138,997	102,634	35.4%
COMEX E-Mini GOLD	584	452.45	29.1%	337.48	73.0%	378	399	-5.3%
COMEX E-Mini SILVER	42	20.95	99.7%	52.61	-20.5%	56	40	38.9%
COMEX GOLD	289,245	359,205.15	-19.5%	272,789.65	6.0%	336,958	278,334	21.1%
COMEX MINY COPPER	14	20.05	-31.7%	16.57	-17.4%	22	35	-36.2%
COMEX SILVER	86,754	86,520	0.3%	102,787.35	-15.6%	98,903	91,920	7.6%
COPPER	58	5	1053.7%	21.74	165.3%	65	8	706.0%
E-MICRO GOLD	8,739	6,327	38.1%	7,136.61	22.5%	6,579	4,467	47.3%
FERROUS PRODUCTS	79	2.5	3060.0%	86.09	-8.2%	78	4	1735.0%
GOLD	0	0	-	0	-	0	0	-100.0%
Gold Kilo	0	14.7	-100.0%	0	-	1	17	-95.6%
IRON ORE 62 CHINA PLATTS FUTUR	0	29	-100.0%	0	-	0	46	-100.0%
IRON ORE 62 CHINA TSI FUTURES	23	227.8	-89.9%	224	-89.7%	175	439	-60.1%
LNDN ZINC	88	0.5	17552.6%	62.39	41.5%	32	1	6156.0%
NYMEX HOT ROLLED STEEL	351	374.75	-6.4%	749.35	-53.2%	483	245	97.2%
NYMEX PLATINUM	30,560	26,447.65	15.5%	17,943.91	70.3%	22,389	18,922	18.3%
PALLADIUM	4,704	4,030.9	16.7%	7,656.87	-38.6%	5,823	5,794	0.5%
SILVER	380	280.7	35.5%	410.22	-7.3%	361	284	27.0%
URANIUM	68	0.85	7937.2%	8.26	727.0%	18	24	-22.8%
Metals Options								
COMEX COPPER	2,045	889.35	130.0%	1,250.22	63.6%	1,274	302	321.6%
COMEX GOLD	39,453	51,549.65	-23.5%	55,061.04	-28.3%	46,372	40,438	14.7%
COMEX SILVER	7,956	6,500.15	22.4%	8,589.61	-7.4%	7,537	5,924	27.2%
COPPER	1	0	-	8.74	-84.9%	2	0	-
GOLD	2,036	747.25	172.5%	2,259.39	-9.9%	1,925	613	214.2%
HOT ROLLED COIL STEEL CALL OPT	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI CALL OPTIC	0	131	-100.0%	0	-	1	84	-98.7%
IRON ORE 62 CHINA TSI PUT OPTIO	0	98	-100.0%	0	-	7	126	-94.6%
NIKKEI 225 (YEN) STOCK	0	0	-	0.43	-27.4%	0	0	-
NYMEX PLATINUM	255	126.65	101.5%	173.22	47.3%	198	132	49.8%
PALLADIUM	110	196.9	-44.2%	144.74	-24.1%	142	262	-46.0%
SILVER	184	1.15	15877.1%	167.39	9.8%	91	8	1082.7%
Foreign Exchange Futures								
CHILEAN PESO	88	317.3	-72.3%	85.22	3.2%	93	124	-25.3%
Foreign Exchange Options								
AUD/USD PGO 2pm Fix	66	0	-	77.48	-15.0%	44	0	-

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

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

CME Group Exchange ADV Report - Monthly

September 2018

Page 15 of 17

	ADV SEP 2018	ADV SEP 2017	% CHG	ADV AUG 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Ags Futures								
FERTILIZER PRODUCS	57	70	-18.4%	21.74	162.7%	48	13	269.2%
Ag Products Futures								
BUTTER CS	213	183.65	16.2%	142.48	49.8%	203	153	32.5%
CASH-SETTLED CHEESE	456	478.25	-4.7%	443	2.9%	480	474	1.3%
CATTLE	75,431	68,220	10.6%	52,412.65	43.9%	66,248	66,197	0.1%
CDD SEASONAL STRIP	0	0	-	0	-	3	6	-45.5%
CDD WEATHER	0	0	-	0	-	11	140	-91.8%
CHI WHEAT	109,613	94,574.75	15.9%	181,636.3	-39.7%	158,706	139,386	13.9%
CLASS IV MILK	27	27.1	-0.8%	26.3	2.2%	28	49	-42.1%
COCOA TAS	0	0.1	-100.0%	0	-	0	0	-94.0%
COFFEE	0	0	-	0	-	0	0	-100.0%
CORN	293,931	230,317.7	27.6%	375,520.04	-21.7%	408,419	369,325	10.6%
COTTON	0	0.05	847.4%	0.09	444.5%	0	0	-18.8%
DJ_UBS ROLL SELECT INDEX FUTU	269	107	151.5%	3.57	7449.6%	85	37	131.8%
DOW-UBS COMMOD INDEX	4,582	11,493.3	-60.1%	1,714.26	167.3%	3,855	4,229	-8.8%
DRY WHEY	80	62.7	27.3%	53.83	48.3%	62	86	-28.1%
FEEDER CATTLE	15,444	15,965.95	-3.3%	16,190.52	-4.6%	14,573	14,308	1.8%
FERTILIZER PRODUCS	91	70.75	28.0%	121.09	-25.2%	108	76	41.4%
GOLDMAN SACHS	1,552	1,624.3	-4.4%	1,321.83	17.4%	1,506	1,634	-7.8%
GSCI EXCESS RETURN FUT	5,525	5,465.25	1.1%	126.26	4275.7%	1,852	1,710	8.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	3	0	-	0	-	0	0	-
HDD WEATHER	479	10	4689.5%	0	-	51	6	735.2%
HDD WEATHER EUROPEAN	0	0	-	782.61	-100.0%	96	2	4399.9%
HOGS	65,325	56,204.25	16.2%	56,886.83	14.8%	55,268	44,984	22.9%
HOUSING INDEX	0	1.1	-90.4%	0.35	-69.7%	0	1	-45.1%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	39,436	32,220.5	22.4%	73,581.57	-46.4%	65,594	51,586	27.2%
LUMBER	759	801.5	-5.3%	868.83	-12.6%	906	778	16.4%
MALAYSIAN PALM SWAP	282	624.4	-54.8%	154.78	82.3%	228	464	-50.9%
MILK	1,158	1,121.9	3.2%	1,209.96	-4.3%	1,099	1,303	-15.6%
MINI CORN	417	266.25	56.6%	442.04	-5.7%	489	473	3.3%
MINI SOYBEAN	699	709.7	-1.6%	739.61	-5.5%	1,083	764	41.7%
MINI WHEAT	303	202.3	49.6%	503.96	-39.9%	382	299	27.7%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	218	242.4	-10.0%	208.04	4.8%	245	235	4.4%
OATS	475	418.5	13.6%	706.7	-32.8%	676	680	-0.6%
ROUGH RICE	619	720.9	-14.2%	1,188.74	-48.0%	912	1,076	-15.3%
SOYBEAN	165,891	181,447.5	-8.6%	177,778.09	-6.7%	239,376	210,046	14.0%
SOYBEAN MEAL	122,605	97,008.45	26.4%	118,486.48	3.5%	130,966	101,771	28.7%
SOYBEAN OIL	125,023	122,564.2	2.0%	95,783.87	30.5%	124,249	118,489	4.9%
S&P GSCI ENHANCED ER SWAP	396	1,703.3	-76.8%	0	-	180	544	-66.9%
SUGAR 11	0	0.1	-100.0%	0	-	0	0	38.1%
USD CRUDE PALM OIL	36	0	-	31.74	12.8%	36	8	348.1%
WHEAT	1,126	8.95	12481.6%	1,001.22	12.5%	671	635	5.6%

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

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

CME Group Exchange ADV Report - Monthly

September 2018

Page 16 of 17

	ADV SEP 2018	ADV SEP 2017	% CHG	ADV AUG 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
BUTTER CS	346	170.4	103.1%	164.22	110.8%	200	79	153.2%
CASH-SETTLED CHEESE	507	832.4	-39.1%	406.91	24.6%	475	384	23.7%
CATTLE	10,210	9,951.3	2.6%	6,730.52	51.7%	11,481	11,643	-1.4%
CDD SEASONAL STRIP	0	0	-	0	-	4	15	-75.0%
CDD WEATHER	0	0	-	0	-	0	250	-100.0%
CHI WHEAT	36,946	21,745.3	69.9%	45,493.26	-18.8%	40,528	32,572	24.4%
CLASS IV MILK	58	74.05	-21.5%	97.78	-40.5%	55	83	-33.9%
CORN	90,917	83,089	9.4%	104,677.7	-13.1%	113,399	104,729	8.3%
CORN NEARBY+2 CAL SPRD	282	2.5	11163.2%	397.39	-29.1%	119	74	61.7%
DEC-DEC CORN CAL SPRD	84	132.45	-36.3%	249.3	-66.1%	92	64	43.0%
DEC-JULY CORN CAL SPRD	131	156.5	-16.6%	215.22	-39.4%	90	174	-48.3%
DEC-JULY WHEAT CAL SPRD	82	34.95	133.4%	1.48	5418.8%	9	5	83.3%
DRY WHEY	45	15.9	180.7%	40.65	9.8%	31	20	54.9%
FEEDER CATTLE	1,284	1,788.1	-28.2%	1,306.3	-1.7%	1,424	1,657	-14.1%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	316	150	110.5%	0	-	48	56	-14.3%
HDD WEATHER	0	0	-	0	-	0	7	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	8	-100.0%
HOGS	13,314	14,186.35	-6.1%	16,824.04	-20.9%	11,256	10,237	10.0%
HOUSING INDEX	0	0.35	-100.0%	0	-	0	0	-100.0%
Intercommodity Spread	29	0	-	20.87	41.2%	56	4	1407.7%
JAN-MAY SOYBEAN CAL SPRD	0	1.8	-100.0%	0	-	0	0	-100.0%
JULY-DEC CORN CAL SPRD	11	0	-	26.09	-59.6%	57	93	-38.2%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	6	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	3	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	13	9	49.9%
JULY-NOV SOYBEAN CAL SPRD	199	0	-	84.78	135.0%	297	377	-21.2%
KC WHEAT	3,863	1,089.15	254.7%	5,265	-26.6%	4,486	2,353	90.6%
LUMBER	73	59.6	22.7%	52.74	38.6%	83	54	54.0%
LV CATL CSO	9	32.6	-72.7%	0	-	2	10	-85.3%
MAR-JULY CORN CAL SPRD	0	3.5	-100.0%	0	-	0	0	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	1	7	-85.4%
MILK	1,939	1,508.3	28.5%	2,100.87	-7.7%	1,641	1,687	-2.7%
MLK MID OPTIONS	1	1.25	-49.5%	3	-78.9%	2	3	-21.3%
NFD MILK	244	179.1	36.5%	143.3	70.6%	240	194	23.8%
NOV-JULY SOYBEAN CAL SPRD	0	27.5	-100.0%	0	-	0	9	-99.9%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	1	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	4.35	-100.0%	1	1	-2.5%
OATS	34	42.65	-19.8%	34.26	-0.1%	22	60	-64.4%
ROUGH RICE	94	150.65	-37.3%	101.43	-6.9%	76	103	-26.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	6	0	-
SOYBEAN	57,088	70,173.35	-18.6%	68,642.3	-16.8%	81,561	71,071	14.8%
SOYBEAN CRUSH	0	3.75	-100.0%	0	-	1	3	-70.2%
SOYBEAN MEAL	10,374	6,336.75	63.7%	11,813.7	-12.2%	14,577	8,531	70.9%
SOYBEAN OIL	6,908	6,680.6	3.4%	4,781	44.5%	5,570	8,402	-33.7%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	0	6	-99.1%
SOYMEAL NEARBY+2 CAL SPRD	134	0	-	0	-	28	0	-
WHEAT	65	0	-	26.96	139.6%	24	8	213.9%

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

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

CME Group Exchange ADV Report - Monthly

September 2018

Page 17 of 17

	ADV SEP 2018	ADV SEP 2017	% CHG	ADV AUG 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Ag Products Options								
WHEAT-CORN IC50	1	0	-	14.78	-94.7%	27	34	-19.0%
WHEAT NEARBY+2 CAL SPRD	16	100	-84.2%	52.04	-69.7%	67	71	-5.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	6,359,905	5,905,879.85	7.7%	6,773,010.48	-6.1%	7,277,785	6,122,068	18.9%
Equity Index Futures	2,742,766	2,417,222.95	13.5%	1,710,645.74	60.3%	2,487,087	2,020,549	23.1%
Metals Futures	545,691	599,953.05	-9.0%	558,462.65	-2.3%	611,949	504,242	21.4%
Energy Futures	2,198,254	2,376,931.65	-7.5%	1,723,830.78	27.5%	2,228,035	2,282,752	-2.4%
FX Futures	1,061,664	1,154,859.3	-8.1%	813,122.78	30.6%	949,599	835,125	13.7%
Foreign Exchange Futures	88	317.3	-72.3%	85.22	3.2%	93	124	-25.3%
Ags Futures	57	70	-18.4%	21.74	162.7%	48	13	269.2%
Ag Products Futures	1,032,463	924,867.05	11.6%	1,160,067.61	-11.0%	1,278,648	1,131,954	13.0%
TOTAL FUTURES	13,940,889	13,380,101.15	4.2%	12,739,247	9.4%	14,833,243.13	12,896,827.94	15.0%
TOTAL OPTIONS GROUP								
Interest Rate Options	2,237,453	2,284,558.75	-2.1%	1,868,436.22	19.8%	2,344,028	2,140,820	9.5%
Equity Index Options	620,341	645,269.65	-3.9%	659,242.13	-5.9%	780,066	669,764	16.5%
Metals Options	52,041	60,240.1	-13.6%	67,654.78	-23.1%	57,549	47,889	20.2%
Energy Options	315,408	286,831.5	10.0%	224,529.65	40.5%	297,891	324,108	-8.1%
FX Options	70,496	101,102.35	-30.3%	69,835.96	0.9%	75,776	78,462	-3.4%
Ag Products Options	235,602	218,720.1	7.7%	269,772.26	-12.7%	288,055	255,150	12.9%
Foreign Exchange Options	66	0	-	77.48	-15.0%	44	0	-
TOTAL OPTIONS	3,531,406	3,596,722.45	-1.8%	3,159,548.48	11.8%	3,843,408.61	3,516,192.54	9.3%
TOTAL COMBINED								
FX	1,132,160	1,255,961.65	-9.9%	882,958.74	28.2%	1,025,374	913,586	12.2%
Equity Index	3,363,107	3,062,492.6	9.8%	2,369,887.87	41.9%	3,267,153	2,690,313	21.4%
Interest Rate	8,597,357	8,190,438.6	5.0%	8,641,446.7	-0.5%	9,621,813	8,262,888	16.4%
Energy	2,513,663	2,663,763.15	-5.6%	1,948,360.43	29.0%	2,525,926	2,606,860	-3.1%
Metals	597,732	660,193.15	-9.5%	626,117.44	-4.5%	669,498	552,131	21.3%
Foreign Exchange	154	317.3	-51.5%	162.7	-5.4%	136	124	9.7%
Ags	57	70	-18.4%	21.74	162.7%	48	13	269.2%
Ag Products	1,268,065	1,143,587.15	10.9%	1,429,839.87	-11.3%	1,566,703	1,387,105	12.9%
GRAND TOTAL	17,472,295	16,976,823.6	2.9%	15,898,795.48	9.9%	18,676,651.74	16,413,020.48	13.8%

*** 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.