

CME Group Exchange ADV Report - Monthly

June 2019

Page 1 of 16

	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
FX Futures								
AD/CD CROSS RATES	0	0.33	-70.0%	1.41	-92.9%	1	0	127.9%
AD/JY CROSS RATES	184	236.05	-21.9%	196.73	-6.3%	160	192	-16.7%
AD/NE CROSS RATES	7	3.14	106.8%	6.23	4.4%	4	4	13.3%
AUSTRALIAN DOLLAR	127,136	117,874.38	7.9%	99,673.23	27.6%	106,359	117,322	-9.3%
BP/JY CROSS RATES	210	128.9	62.5%	143.73	45.8%	125	167	-24.9%
BP/SF CROSS RATES	22	13.29	61.8%	26.73	-19.6%	20	16	25.6%
BRAZIL REAL	7,425	8,825.05	-15.9%	8,511.45	-12.8%	6,851	6,887	-0.5%
BRITISH POUND	119,932	143,984	-16.7%	106,397.64	12.7%	117,417	134,472	-12.7%
CANADIAN DOLLAR	96,966	101,594	-4.6%	78,866.95	22.9%	79,530	88,658	-10.3%
CD/JY CROSS RATES	0	0.67	-100.0%	2.45	-100.0%	1	8	-87.7%
CHINESE RENMINBI (CNH)	1,439	134.1	972.9%	1,439.5	-0.1%	1,255	117	969.6%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	618	239.33	158.1%	153.5	302.4%	273	101	171.1%
EC/CD CROSS RATES	376	360.86	4.1%	101.45	270.2%	163	207	-20.9%
EC/NOK CROSS RATES	70	30.57	129.6%	33.18	111.6%	31	17	76.1%
EC/SEK CROSS RATES	100	110.33	-9.5%	16.91	490.8%	42	44	-5.6%
EFX/BP CROSS RATES	6,562	7,228.52	-9.2%	3,450.64	90.2%	4,624	4,312	7.2%
EFX/JY CROSS RATES	5,768	7,192.95	-19.8%	2,114.5	172.8%	3,377	4,613	-26.8%
EFX/SF CROSS RATES	2,954	1,997.86	47.8%	1,409.45	109.6%	1,725	1,493	15.6%
E-MICRO AUD/USD	4,227	4,301.14	-1.7%	4,958.32	-14.8%	5,608	4,781	17.3%
E-MICRO CAD/USD	962	1,040.33	-7.6%	883.82	8.8%	815	901	-9.5%
E-MICRO CHF/USD	136	78.29	73.7%	81.23	67.4%	94	66	42.7%
E-MICRO EUR/USD	12,985	19,987.33	-35.0%	10,366.82	25.3%	12,222	19,712	-38.0%
E-MICRO GBP/USD	1,550	1,999.57	-22.5%	1,381.5	12.2%	2,064	2,497	-17.3%
E-MICRO INR/USD	178	279.86	-36.5%	172.41	3.1%	223	196	13.8%
E-MICRO JPY/USD	1,390	1,355.81	2.5%	1,460.5	-4.8%	1,355	1,594	-15.0%
E-MINI EURO FX	7,231	7,357.05	-1.7%	4,124.41	75.3%	4,861	5,384	-9.7%
E-MINI JAPANESE YEN	495	844.48	-41.4%	390.14	26.9%	509	648	-21.4%
EURO FX	281,296	355,212.95	-20.8%	176,339.09	59.5%	212,961	293,062	-27.3%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	0	-	0.09	-100.0%	0	0	-
INDIAN RUPEE	3,094	4,857.9	-36.3%	2,308.09	34.0%	3,345	4,454	-24.9%
JAPANESE YEN	158,122	147,511.05	7.2%	146,500.45	7.9%	129,828	155,666	-16.6%
KOREAN WON	78	24.67	217.0%	37.95	106.0%	37	15	153.7%
MEXICAN PESO	82,214	87,392.29	-5.9%	62,797.5	30.9%	65,493	70,023	-6.5%
NEW ZEALND DOLLAR	36,436	31,113.43	17.1%	25,073.73	45.3%	28,980	32,680	-11.3%
NKR/USD CROSS RATE	513	338.52	51.6%	200.23	156.2%	244	223	9.4%
POLISH ZLOTY (EC)	0	0.52	-61.8%	0.36	-45.0%	4	1	496.8%
POLISH ZLOTY (US)	9	3.57	153.4%	2.73	231.8%	6	5	16.5%
RMB USD	0	0.05	-100.0%	0.14	-100.0%	0	0	-70.4%
RUSSIAN RUBLE	9,063	3,023.29	199.8%	2,036.32	345.1%	4,053	3,186	27.2%
S.AFRICAN RAND	3,286	2,821.43	16.5%	1,736.77	89.2%	2,146	2,247	-4.5%
SF/JY CROSS RATES	0	0	-	0	-	0	2	-96.3%
SHEKEL	0	36.86	-100.0%	0	-	0	20	-100.0%
SKR/USD CROSS RATES	315	367.81	-14.5%	102.91	205.7%	169	224	-24.7%
SWISS FRANC	40,482	33,306.62	21.5%	23,921.14	69.2%	27,015	29,728	-9.1%
TURKISH LIRA	186	580.33	-67.9%	5.45	3313.7%	64	262	-75.6%
USDZAR	0	0	-	0	-	0	0	303.3%

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

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

CME Group Exchange ADV Report - Monthly

June 2019

Page 2 of 16

	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
FX Options								
AUD/USD PQO 2pm Fix	4,192	6,130.71	-31.6%	6,141.27	-31.7%	4,972	6,481	-23.3%
BRAZIL REAL	0	0	-	2.45	-95.9%	0	0	-
BRITISH POUND (EU)	0	0.62	-100.0%	0	-	0	2	-100.0%
CAD/USD PQO 2pm Fix	5,026	8,853.71	-43.2%	4,928.77	2.0%	5,149	8,508	-39.5%
CANADIAN DOLLAR (EU)	0	0	-	0	-	0	1	-100.0%
CHF/USD PQO 2pm Fix	228	258	-11.7%	99.23	129.6%	144	149	-3.3%
EFX/BP CROSS RATES	0	0	-	0	-	1	0	-
EFX/JY CROSS RATES	0	0	-	0	-	0	23	-100.0%
EURO FX (EU)	0	0.14	-100.0%	0	-	0	0	-100.0%
EUR/USD PQO 2pm Fix	27,291	35,746.05	-23.7%	24,127.73	13.1%	26,197	40,169	-34.8%
GBP/USD PQO 2pm Fix	4,319	11,045.24	-60.9%	6,999.77	-38.3%	8,540	11,941	-28.5%
JAPANESE YEN (EU)	0	0	-	0	-	0	0	-
JPY/USD PQO 2pm Fix	10,269	10,556.19	-2.7%	12,532.41	-18.1%	10,281	12,891	-20.2%
MEXICAN PESO	124	142.05	-12.4%	69.36	79.3%	82	109	-24.7%
NEW ZEALND DOLLAR	7	0	-	5.45	24.7%	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

June 2019

Page 3 of 16

	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Equity Index Futures								
BITCOIN FUTURES	8,368	3,037	175.5%	13,604.09	-38.5%	7,591	2,736	177.4%
DJ US REAL ESTATE	4,680	4,808.57	-2.7%	874.59	435.1%	2,213	2,355	-6.0%
E-mini (\$5) Dow	211,225	217,071.62	-2.7%	267,708.45	-21.1%	217,324	252,790	-14.0%
E-MINI COM SERVICES SELECT SEC	526	0	-	207.14	154.0%	294	0	-
E-mini FTSE 100 (USD)	0	44.52	-100.0%	0	-	3	79	-96.6%
E-mini FTSE China 50	1	41.24	-98.4%	0.09	615.1%	6	60	-90.4%
E-MINI MIDCAP	21,591	23,742.43	-9.1%	13,980.36	54.4%	16,583	19,712	-15.9%
E-MINI NASDAQ 100	473,398	400,001.1	18.3%	582,404.91	-18.7%	482,190	443,742	8.7%
E-MINI RUSSELL 1000	1,081	1,451.9	-25.6%	338.18	219.6%	476	747	-36.3%
E-MINI RUSSELL 1000 GROWTH	639	841.76	-24.1%	228.64	179.4%	307	580	-47.0%
E-MINI RUSSELL 1000 VALUE	988	1,118.43	-11.7%	399.41	147.3%	803	759	5.7%
E-MINI RUSSELL 2000	183,196	187,859.1	-2.5%	146,331.5	25.2%	146,380	140,119	4.5%
E-MINI S&P500	1,822,551	1,712,156.48	6.4%	1,905,200.55	-4.3%	1,615,717	1,760,909	-8.2%
E-MINI S&P REAL ESTATE SELECT S	429	627.76	-31.6%	158.36	171.2%	225	391	-42.4%
FT-SE 100	0	44.76	-100.0%	0	-	3	65	-95.4%
FTSE Emerging	91	3.1	2833.6%	110	-17.5%	109	5	1882.2%
IBOVESPA INDEX	30	46.29	-36.0%	9.5	211.6%	31	56	-45.2%
MICRO E-MINI NASDAQ 100	151,453	0	-	136,106.68	11.3%	48,576	0	-
MICRO E-MINI RUSSELL 2000	18,782	0	-	24,693.5	-23.9%	7,410	0	-
MICRO E-MINI S&P500	226,481	0	-	219,019.18	3.4%	75,387	0	-
MICRO MINI \$5 DOW	40,012	0	-	42,866.64	-6.7%	14,059	0	-
NASDAQ BIOTECH	23	105.9	-77.9%	29.5	-20.7%	15	44	-65.7%
NIFTY 50	0	0	-	0	-	0	436	-100.0%
NIKKEI 225 (\$) STOCK	13,470	12,887.14	4.5%	11,690.59	15.2%	10,851	17,082	-36.5%
NIKKEI 225 (YEN) STOCK	44,704	36,501.38	22.5%	44,589.95	0.3%	37,185	45,710	-18.6%
S&P 500	6,206	7,523.14	-17.5%	2,972	108.8%	5,092	7,250	-29.8%
S&P 500 ANNUAL DIVIDEND INDEX F	1,406	654.38	114.8%	1,011.32	39.0%	1,182	657	79.7%
S&P 500/GI	1	1.24	-19.2%	0	-	0	0	-22.5%
S&P 500 QUARLY DIVIDEND INDEX F	0	0.95	-100.0%	0.91	-100.0%	4	4	13.7%
S&P 600 SMALLCAP EMINI	27	0	-	0	-	4	0	-
S&P CONSUMER DSCRTNRY SECTC	664	1,290.76	-48.5%	329.82	101.4%	490	934	-47.5%
S&P CONSUMER STAPLES SECTOR	2,022	1,346.19	50.2%	467.77	332.2%	1,072	1,192	-10.1%
S&P ENERGY SECTOR	1,312	3,564.38	-63.2%	495.05	165.0%	975	1,728	-43.6%
S&P FINANCIAL SECTOR	2,966	4,150.9	-28.5%	1,072.73	176.5%	1,707	2,466	-30.8%
S&P HEALTH CARE SECTOR	1,481	1,089.33	36.0%	400	270.4%	959	770	24.5%
S&P INDUSTRIAL SECTOR	672	782	-14.1%	311	116.0%	681	687	-0.7%
S&P MATERIALS SECTOR	641	782.9	-18.2%	434.64	47.4%	578	525	10.2%
S&P TECHNOLOGY SECTOR	1,208	1,784.29	-32.3%	540.18	123.7%	831	1,283	-35.2%
S&P UTILITIES SECTOR	2,516	3,632.86	-30.7%	1,141.68	120.4%	1,640	1,940	-15.5%
S&P VALUE INDEX FUTURES	1	1.33	-10.0%	0	-	0	0	-13.6%
YEN DENOMINATED TOPIX	1,023	40.14	2447.8%	1,441.18	-29.0%	833	18	4479.2%

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

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

CME Group Exchange ADV Report - Monthly

June 2019

Page 4 of 16

	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Equity Index Options								
E-mini (\$5) Dow	149	441.38	-66.2%	164.45	-9.3%	214	529	-59.6%
E-MINI NASDAQ 100	10,328	8,682.57	19.0%	11,291.23	-8.5%	9,990	11,860	-15.8%
E-MINI RUSSELL 2000	906	392.81	130.7%	844.68	7.3%	631	666	-5.3%
E-MINI S&P500	280,131	219,292.95	27.7%	328,398.68	-14.7%	238,832	298,465	-20.0%
EOM E-MINI RUSSELL 2000 END OF	533	281.05	89.8%	642.64	-17.0%	415	304	36.8%
EOM EMINI S&P	91,172	110,668.43	-17.6%	129,965.59	-29.8%	90,185	130,510	-30.9%
EOM S&P 500	7,357	9,528.95	-22.8%	6,375.59	15.4%	6,362	10,165	-37.4%
EOW1 E-MINI RUSSELL 2000 WEEKL	70	101.38	-30.7%	95.09	-26.1%	71	117	-39.2%
EOW1 E-MINI RUSSELL 2000 WEEKL	160	87.86	82.6%	88.45	81.4%	84	159	-46.8%
EOW1 EMINI S&P 500	65,102	31,900.19	104.1%	56,496.36	15.2%	45,751	53,753	-14.9%
EOW1 S&P 500	5,040	2,025.14	148.9%	1,039.14	385.1%	3,098	3,306	-6.3%
EOW2 E-MINI RUSSELL 2000 WEEKL	234	262.76	-11.1%	336.55	-30.6%	180	280	-35.8%
EOW2 EMINI S&P 500	49,023	31,810.9	54.1%	74,900.14	-34.5%	48,638	65,714	-26.0%
EOW2 S&P 500	3,129	6,396.86	-51.1%	6,445.91	-51.5%	5,958	7,204	-17.3%
EOW3 E-MINI RUSSELL 2000 WEEKL	425	848.1	-49.9%	694.64	-38.8%	502	1,160	-56.8%
EOW3 EMINI S&P 500	76,301	96,287.57	-20.8%	125,472.23	-39.2%	109,320	186,428	-41.4%
EOW3 S&P 500	4,572	4,446.67	2.8%	5,362.14	-14.7%	6,260	15,993	-60.9%
EOW4 E-MINI RUSSELL 2000 WEEKL	13	181.29	-92.8%	241.73	-94.6%	141	323	-56.2%
EOW4 EMINI S&P 500	2,329	40,410.71	-94.2%	50,432.18	-95.4%	39,102	60,200	-35.0%
S&P 500	14,966	16,201.19	-7.6%	9,025.95	65.8%	11,527	15,680	-26.5%
Interest Rate Futures								
10-YR NOTE	1,671,315	1,522,882.48	9.7%	2,587,245.95	-35.4%	1,818,448	1,846,706	-1.5%
10-YR SWAP RATE	7,133	3,914.29	82.2%	1,260.05	466.1%	3,197	2,462	29.9%
15-YR SWAP RATE	0	0	-	0	-	44	0	-
1-MONTH EURODOLLAR	2	376.52	-99.5%	1.41	24.2%	2	244	-99.4%
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	615,538	324,565.29	89.6%	1,169,082.45	-47.3%	713,149	555,396	28.4%
2-YR SWAP RATE	4,561	0	-	1,837.95	148.1%	2,345	0	-
30-YR BOND	300,283	288,028.71	4.3%	442,179.27	-32.1%	339,701	361,546	-6.0%
30-YR SWAP RATE	60	2.57	2231.4%	28.91	107.4%	38	8	384.8%
3-YR SWAP RATE	986	0	-	408.45	141.3%	544	0	-
4-YR SWAP RATE	747	0	-	1,289.5	-42.1%	609	0	-
5-YR NOTE	1,065,949	827,589.76	28.8%	1,780,552.09	-40.1%	1,207,608	1,149,660	5.0%
5-YR SWAP RATE	7,347	2,178.9	237.2%	3,326.59	120.9%	4,006	1,379	190.5%
7-YR SWAP RATE	463	0	-	335.95	37.7%	253	0	-
EURODOLLARS	3,919,641	2,534,638.43	54.6%	3,348,421.64	17.1%	3,056,655	3,390,580	-9.8%
FED FUND	587,943	277,113.71	112.2%	430,593.73	36.5%	354,859	279,723	26.9%
SOFR	27,947	1,548.14	1705.2%	32,038.95	-12.8%	28,451	529	5276.9%
SONIA	6,926	0	-	8,614.64	-19.6%	7,896	0	-
Ultra 10-Year Note	219,251	146,313.81	49.9%	327,207.05	-33.0%	219,753	191,604	14.7%
ULTRA T-BOND	146,225	131,914.71	10.8%	313,040.14	-53.3%	192,953	180,528	6.9%

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

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

CME Group Exchange ADV Report - Monthly

June 2019

Page 5 of 16

	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Interest Rate Options								
10-YR NOTE	652,964	627,581.52	4.0%	756,564.55	-13.7%	645,128	657,899	-1.9%
2-YR NOTE	30,453	27,878.1	9.2%	34,113.82	-10.7%	25,485	25,991	-1.9%
30-YR BOND	130,062	93,481.9	39.1%	164,052.23	-20.7%	133,662	126,615	5.6%
5-YR NOTE	275,870	179,444.76	53.7%	289,599.41	-4.7%	228,924	171,337	33.6%
EURODOLLARS	2,268,109	581,469.67	290.1%	1,192,476.36	90.2%	1,213,866	780,933	55.4%
EURO MIDCURVE	910,819	645,336.52	41.1%	941,024.36	-3.2%	765,067	817,387	-6.4%
FED FUND	50	0	-	0	-	12	136	-91.4%
Ultra 10-Year Note	67	0	-	196.86	-66.2%	137	0	60909.5%
ULTRA T-BOND	1,006	142.52	605.5%	1,209.77	-16.9%	765	335	128.2%

Energy Futures

3.5% FUEL OIL CID MED SWA	0	0	-	2.86	-91.3%	1	4	-82.6%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-	0	1	-78.8%
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	-
ALGONQUIN CITYGATES BASIS	0	0	-	0	-	0	0	-
ANR OKLAHOMA	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	295	1,188.52	-75.2%	207.5	42.2%	566	1,281	-55.8%
ARGUS PROPAN FAR EST INDE	284	165.33	71.7%	257.23	10.4%	303	291	4.0%
ARGUS PROPAN(SAUDI ARAMCO	100	63.57	56.9%	130.41	-23.5%	140	121	15.8%
AUSTRIALIAN COKE COAL	0	0	-	0	-	0	0	-100.0%
BRENT BALMO SWAP	10	0	-	0	-	7	0	1740.7%
BRENT CALENDAR SWAP	612	129.86	370.9%	519.55	17.7%	291	187	55.9%
BRENT CFD SWAP	0	0	-	0	-	0	2	-100.0%
BRENT FINANCIAL FUTURES	0	108.95	-100.0%	1	-100.0%	57	108	-47.1%
BRENT OIL LAST DAY	125,194	104,385.86	19.9%	143,536.09	-12.8%	105,753	89,594	18.0%
CANADIAN LIGHT SWEET OIL	0	0	-	0	-	0	0	-
CENTERPOINT BASIS SWAP	0	0	-	0	-	0	0	-100.0%
CHICAGO ETHANOL SWAP	4,842	3,938.19	23.0%	5,525.77	-12.4%	5,268	5,002	5.3%
CHICAGO ULSD PL VS HO SPR	34	31.52	6.6%	49.82	-32.6%	31	16	95.6%
CHICAGO UNL GAS PL VS RBO	10	4.76	110.0%	0	-	7	5	41.1%
CIG BASIS	0	0	-	0	-	0	2	-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	0	-	0	-	0	0	-
CIN HUB 5MW D AH PK	22	76.38	-71.1%	23.82	-7.2%	26	61	-57.7%
CIN HUB 5MW REAL TIME O P	0	0	-	0	-	32	0	-
CIN HUB 5MW REAL TIME PK	0	0	-	0	-	3	0	-
COAL SWAP	0	5.71	-100.0%	0	-	0	3	-100.0%
COLUMB GULF MAINLINE NG B	0	0	-	0	-	3	0	-
CONWAY NATURAL GASOLINE (OPI	4	4.86	-22.8%	5.64	-33.5%	10	10	-2.6%
CONWAY NORMAL BUTANE (OPIS) S	50	77.71	-35.5%	28.86	73.7%	20	18	11.9%
CONWAY PROPANE 5 DECIMALS S	1,056	800.38	32.0%	776.23	36.1%	766	781	-1.8%
CRUDE OIL	120	309.52	-61.2%	136.36	-12.0%	278	313	-11.4%
CRUDE OIL OUTRIGHTS	2,697	2,773.86	-2.8%	3,346.41	-19.4%	3,216	3,206	0.3%

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

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

CME Group Exchange ADV Report - Monthly

June 2019

Page 6 of 16

	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Energy Futures								
CRUDE OIL PHY	1,172,413	1,360,838.24	-13.8%	1,297,728.73	-9.7%	1,227,473	1,342,372	-8.6%
CRUDE OIL SPRDS	1,141	1,812.05	-37.1%	1,379.41	-17.3%	1,105	2,527	-56.3%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
DAILY PJM	0	0	-	0	-	0	0	-
DATED TO FRONTLINE BRENT	0	18.57	-100.0%	4.55	-100.0%	8	24	-66.9%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	0	-100.0%
DOMINION TRAN INC - APP I	0	0	-	0	-	0	0	-
DOMINION TRANSMISSION INC	0	0	-	0	-	0	1	-100.0%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	0	1	-100.0%
DUBAI CRUDE OIL CALENDAR	59	12.9	355.3%	4.77	1131.0%	137	96	43.8%
DUTCH TTF NATURAL GAS CAL MO	211	52.48	301.8%	292.91	-28.0%	338	54	530.3%
EASTERN RAIL DELIVERY CSX	0	2.14	-100.0%	0	-	0	2	-100.0%
EAST/WEST FUEL OIL SPREAD	1	0	-	0	-	0	1	-93.6%
EIA FLAT TAX ONHWAY DIESE	34	27.24	25.9%	22.73	50.9%	18	12	56.7%
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	-	0	157	-100.0%
ELEC FINSETTLED	0	0	-	0	-	0	0	-
ELEC MISO PEAK	0	0	-	0	-	0	0	-
ELEC NYISO OFF-PEAK	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ERCOT HOUSTON Z MCPE 5MW PEA	0	20.95	-100.0%	0	-	0	16	-100.0%
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	157	-100.0%
ERCOT NORTH ZMCPE 5MW PEAK	0	20.95	-100.0%	0	-	0	40	-100.0%
ETHANOL	348	445.05	-21.7%	433	-19.6%	454	452	0.5%
ETHANOL SWAP	0	4.29	-100.0%	7.05	-100.0%	4	1	303.2%
ETHANOL T2 FOB ROTT INCL DUTY	110	123.19	-10.4%	128.59	-14.2%	174	146	19.2%
EURO 1% FUEL OIL NEW BALM	0	0.14	-100.0%	0.14	-100.0%	0	0	-86.8%
EURO 3.5% FUEL OIL RDAM B	0	33.05	-99.1%	1.82	-83.5%	2	32	-94.5%
EURO 3.5% FUEL OIL SPREAD	1	6.19	-87.9%	1.59	-52.9%	1	6	-80.3%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	0	-
EURO GASOIL 10PPM VS ICE	0	0.24	-100.0%	0	-	0	3	-100.0%
EUROPE 1% FUEL OIL NWE CA	0	0	-	15.5	-98.1%	4	3	42.6%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-	0	0	-100.0%
EUROPE 3.5% FUEL OIL MED	0	0	-	2.82	-91.1%	3	5	-47.0%
EUROPE 3.5% FUEL OIL RDAM	30	449.33	-93.3%	34.5	-12.5%	56	453	-87.7%
EUROPEAN GASOIL (ICE)	8	26.24	-70.3%	2.18	257.5%	5	24	-78.8%
EUROPEAN NAPHTHA BALMO	8	13.76	-42.2%	5	59.0%	9	13	-27.4%
EUROPEAN NAPHTHA CRACK SPR	215	447.48	-52.0%	176.64	21.7%	243	445	-45.5%
EUROPE DATED BRENT SWAP	29	0	-	11.82	143.3%	13	0	-
EUROPE JET KERO NWE CALSW	0	0	-	0	-	0	0	-66.4%
EUROPE NAPHTHA CALSWAP	62	155.57	-60.0%	97.05	-35.8%	106	156	-31.6%
EURO PROPANE CIF ARA SWA	96	66	45.5%	76.68	25.3%	98	91	8.0%
FREIGHT MARKETS	62	15.57	296.6%	41.68	48.1%	44	24	82.6%
FUEL OIL CRACK VS ICE	55	210.05	-73.8%	135.18	-59.3%	80	225	-64.3%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	1	-91.2%
FUEL OIL (PLATS) CAR CM	0	0	-	0	-	0	1	-96.1%
FUEL OIL (PLATS) CAR CN	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

June 2019

Page 7 of 16

	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Energy Futures								
FUELOIL SWAP:CARGOES VS.B	9	4.24	117.1%	17.36	-47.0%	11	12	-7.9%
GAS EURO-BOB OXY NWE BARGES	221	414.67	-46.6%	214.55	3.2%	322	388	-16.9%
GAS EURO-BOB OXY NWE BARGES	368	769.24	-52.2%	398.14	-7.6%	466	1,011	-53.9%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0.23	-100.0%	0	0	-
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-	0	0	323.5%
GASOIL 0.1 ROTTERDAM BARG	0	8.81	-100.0%	1.36	-100.0%	1	9	-91.0%
GASOIL 10PPM VS ICE SWAP	0	0	-	0.68	-100.0%	0	0	227.6%
GASOIL CALENDAR SWAP	1	0.57	5.0%	0.55	10.0%	1	0	63.8%
GASOIL CRACK SPREAD CALEN	164	144.67	13.1%	13.64	1099.7%	33	250	-87.0%
GASOIL MINI CALENDAR SWAP	13	10.43	27.5%	7.5	77.3%	10	7	44.6%
GERMAN POWER BASELOAD CAL M	43	0	-	135.73	-68.1%	99	17	496.9%
GROUP THREE ULSD (PLATTS)	0	1.43	-100.0%	0	-	0	1	-100.0%
GROUP THREE UNLEAD GAS (P	0	0	-	0	-	0	3	-100.0%
GRP THREE ULSD(PLT)VS HEA	145	173.29	-16.3%	322.32	-55.0%	164	182	-10.0%
GRP THREE UNL GS (PLT) VS	55	46.19	19.1%	112.23	-51.0%	145	93	56.1%
GULF COAST 3% FUEL OIL BA	19	46.14	-57.8%	17.5	11.1%	33	69	-51.8%
GULF COAST JET FUEL CLNDR	0	8.29	-100.0%	0	-	2	7	-68.5%
GULF COAST JET VS NYM 2 H	1,201	1,312.76	-8.5%	1,465.59	-18.1%	1,065	1,952	-45.5%
GULF COAST NO.6 FUEL OIL	962	3,104.19	-69.0%	1,086.5	-11.5%	1,197	3,135	-61.8%
GULF COAST ULSD CALENDAR	38	34.24	9.8%	24.36	54.3%	21	14	51.0%
GULF COAST ULSD CRACK SPR	0	0	-	0	-	0	10	-100.0%
HEATING OIL BALMO CLNDR S	24	7.95	201.8%	0	-	4	2	137.3%
HEATING OIL CRCK SPRD BAL	0	0	-	0.82	-100.0%	0	0	-
HEATING OIL PHY	168,542	178,002.1	-5.3%	182,355.91	-7.6%	163,188	193,789	-15.8%
HENRY HUB BASIS SWAP	93	59.05	57.5%	218.18	-57.4%	91	59	52.6%
HENRY HUB FINANCIAL LAST	0	210.57	-100.0%	0	-	0	118	-100.0%
HENRY HUB INDEX SWAP FUTU	93	59.05	57.5%	218.18	-57.4%	91	59	52.6%
HENRY HUB SWAP	4,868	7,152.52	-31.9%	5,036.09	-3.3%	5,681	8,077	-29.7%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-	6	0	-
HTG OIL	0	0	-	0	-	0	0	0.8%
ICE BRENT DUBAI SWAP	444	252.86	75.6%	295.82	50.1%	281	509	-44.8%
IN DELIVERY MONTH EUA	0	0	-	0	-	0	0	-
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	12	5.95	97.4%	16.82	-30.1%	18	4	316.4%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	0	0	-
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	0	-
JAPAN C&F NAPHTHA CRACK S	0	0	-	0	-	1	14	-89.9%
JAPAN C&F NAPHTHA SWAP	38	110.86	-65.8%	51.23	-25.9%	63	104	-38.9%
JAPAN NAPHTHA BALMO SWAP	0	1.1	-86.3%	0	-	2	2	30.2%
JET AV FUEL (P) CAR FM ICE GAS S	0	0	-	0	-	0	0	-100.0%
JET CIF NWE VS ICE	0	0	-	0	-	1	4	-85.7%
JET FUEL UP-DOWN BALMO CL	253	226.81	11.6%	311.59	-18.7%	213	311	-31.5%
JKM LNG Futures	12	46.43	-74.2%	130.91	-90.8%	74	40	87.9%
LA CARB DIESEL (OPIS) SWA	2	14.29	-89.5%	0.45	230.0%	3	14	-81.3%
LA CARBOB GASOLINE(OPIS)S	15	0	-	14.77	1.5%	19	31	-40.9%
LA JET (OPIS) SWAP	76	155.24	-51.4%	39.77	89.8%	64	121	-47.5%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	38	256.9	-85.2%	37.73	0.7%	125	335	-62.8%

*** 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

June 2019

Page 8 of 16

	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Energy Futures								
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
LTD NAT GAS	17,075	14,038.14	21.6%	12,743.64	34.0%	15,529	17,000	-8.7%
MARS (ARGUS) VS WTI SWAP	81	71.67	12.7%	81.82	-1.3%	92	148	-38.2%
MARS (ARGUS) VS WTI TRD M	938	1,107.57	-15.3%	659.09	42.3%	963	1,324	-27.3%
MARS BLEND CRUDE OIL	0	0	-	0	-	0	17	-100.0%
MCCLOSKEY ARA ARGS COAL	1,784	1,157.9	54.1%	1,296.41	37.6%	1,414	1,222	15.8%
MCCLOSKEY RCH BAY COAL	134	163.33	-18.0%	68.32	96.0%	121	167	-27.8%
MGF FUT	0	0	-	0	-	0	1	-100.0%
MGN1 SWAP FUT	6	1.9	215.0%	2.73	120.0%	3	4	-29.9%
MICHIGAN BASIS	0	0	-	0	-	0	0	-
MICHIGAN MISO	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	11	20.52	-45.7%	13.82	-19.3%	10	17	-41.9%
MINI RBOB V. EBOBARG NWE BRGS	28	21.24	31.8%	7.73	262.4%	28	14	95.0%
MINI RBOB V. EBOB(ARGUS) NWE B	119	96.67	23.2%	184.86	-35.6%	120	79	52.0%
MINY HTG OIL	0	0.14	5.0%	0.14	10.0%	0	0	12.0%
MINY NATURAL GAS	1,369	887.43	54.3%	1,101.5	24.3%	1,272	1,340	-5.1%
MINY RBOB GAS	0	0.19	83.7%	0.27	28.3%	0	0	96.3%
MINY WTI CRUDE OIL	29,542	18,134.81	62.9%	23,291.23	26.8%	21,439	15,815	35.6%
MJC FUT	0	5	-100.0%	1.82	-100.0%	1	10	-87.3%
MNC FUT	195	171.52	13.8%	188.05	3.8%	205	179	14.2%
MONT BELVIEU ETHANE 5 DECIMAL	924	730.57	26.4%	459.45	101.0%	680	752	-9.5%
MONT BELVIEU ETHANE OPIS BALM	11	3.81	195.3%	4.32	160.5%	9	7	24.7%
MONT BELVIEU LDH PROPANE 5 DE	7,534	4,443.86	69.5%	6,316.68	19.3%	6,856	6,066	13.0%
MONT BELVIEU LDH PROPANE OPIS	176	97.76	80.0%	181.73	-3.2%	165	145	13.4%
MONT BELVIEU NATURAL GASOLIN	340	344.38	-1.2%	374.73	-9.2%	385	434	-11.4%
MONT BELVIEU NATURAL GASOLIN	47	23.81	96.4%	18.41	154.0%	31	21	48.0%
MONT BELVIEU NORMAL BUTANE 5	2,767	1,544.05	79.2%	2,623.68	5.5%	2,120	1,490	42.2%
MONT BELVIEU NORMAL BUTANE B	26	33.9	-24.2%	83.59	-69.3%	66	42	57.3%
NAT GAS BASIS SWAP	0	0	-	0	-	0	0	-
NATURAL GAS	5,818	2,646.67	119.8%	4,845.59	20.1%	5,367	5,951	-9.8%
NATURAL GAS PEN SWP	1,685	701.76	140.1%	1,681.5	0.2%	1,464	1,827	-19.8%
NATURAL GAS PHY	417,211	381,448.33	9.4%	320,445.86	30.2%	362,192	436,731	-17.1%
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	469.43	-100.0%	0	-	134	671	-80.1%
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	54	24.05	123.9%	38.86	38.6%	36	73	-50.4%
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	0	-	0	-	10	3	212.5%
NGPL TEX/OK	0	0	-	0	-	21	183	-88.6%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-

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

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

CME Group Exchange ADV Report - Monthly

June 2019

Page 9 of 16

	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Energy Futures								
NO 2 UP-DOWN SPREAD CALEN	0	6.9	-100.0%	4.55	-100.0%	5	17	-67.0%
NORTHERN NATURAL GAS DEMAR	0	0	-	0	-	0	0	-
NORTHERN NATURAL GAS VENTU	0	0	-	0	-	0	1	-100.0%
NORTHWEST ROCKIES BASIS S	0	0	-	0	-	25	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
NY1% VS GC SPREAD SWAP	9	145.9	-93.8%	32.27	-72.1%	21	85	-74.8%
NY 3.0% FUEL OIL (PLATTS	0	0	-	11.36	-100.0%	6	8	-21.9%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	118	40.95	187.8%	293	-59.8%	121	67	79.4%
NY HARBOR LOW SULPUR GAS 100C	0	2.14	-100.0%	0	-	3	22	-85.4%
NY HARBOR RESIDUAL FUEL 1	21	50.71	-57.9%	27.14	-21.3%	40	58	-31.1%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	0	0	-
NYH NO 2 CRACK SPREAD CAL	32	29.29	7.6%	11.82	166.5%	18	56	-67.6%
NYISO CAPACITY	0	0.19	-100.0%	0	-	2	6	-60.8%
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	0	-
NYISO ZONE A 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH O P	0	1,295.24	-100.0%	1,486.55	-100.0%	374	4,628	-91.9%
NYISO ZONE G 5MW D AH PK	0	71.9	-100.0%	81.77	-100.0%	15	146	-90.1%
NYISO ZONE J 5MW D AH O P	0	0	-	0	-	0	0	-
NYISO ZONE J 5MW D AH PK	0	0	-	0	-	0	0	-
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	-
NYMEX ULSD VS NYMEX HO	0	0	-	0	-	12	0	-
NY ULSD (ARGUS) VS HEATING OIL	9	0	-	3.36	163.1%	11	1	966.7%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-	0	0	-
ONTARIO POWER SWAPS	0	0	-	4.55	-100.0%	1	0	908.1%
PANHANDLE BASIS SWAP FUTU	0	0	-	0	-	0	2	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	0	-
PERMIAN BASIS SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	177	199.67	-11.3%	152.09	16.5%	162	251	-35.4%
PETRO CRCKS & SPRDS ASIA	4	4.29	-12.5%	2.55	47.3%	2	5	-56.1%
PETRO CRCKS & SPRDS NA	1,811	2,775.9	-34.8%	1,664.64	8.8%	1,993	2,305	-13.5%
PETRO CRK&SPRD EURO	91	404.48	-77.6%	104.55	-13.2%	172	461	-62.6%
PETROLEUM PRODUCTS	105	131.24	-20.2%	159.55	-34.4%	154	227	-32.0%
PETROLEUM PRODUCTS ASIA	77	64.52	20.0%	87.5	-11.5%	81	104	-21.8%
PETRO OUTRIGHT EURO	173	226.76	-23.8%	214.14	-19.3%	192	256	-25.0%
PETRO OUTRIGHT NA	294	338.9	-13.3%	377.68	-22.2%	307	348	-11.7%
PJM AD HUB 5MW REAL TIME	1,185	0	-	1,120.23	5.8%	966	284	239.6%
PJM ATSI ELEC	0	0	-	0	-	0	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	0	-
PJM COMED 5MW D AH PK	0	0	-	0	-	0	0	-
PJM DAILY	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM DAYTON DA PEAK	0	0	-	0	-	0	0	-
PJM MONTHLY	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	0	0	-	1,120.23	-100.0%	199	41	387.1%

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

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

CME Group Exchange ADV Report - Monthly

June 2019

Page 10 of 16

	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Energy Futures								
PJM NILL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM NILL DA PEAK	0	0	-	0	-	0	0	-100.0%
PJM OFF-PEAK LMP SWAP FUT	0	0	-	0	-	0	0	-
PJM PECO ZONE5MW PEAK CAL MO	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	-	0	627	-100.0%
PJM WESTHDA PEAK	0	0	-	0	-	0	34	-100.0%
PJM WESTH RT OFF-PEAK	1,185	1,104.76	7.3%	0	-	380	2,352	-83.9%
PJM WESTH RT PEAK	333	151.43	119.8%	906.41	-63.3%	376	315	19.3%
PLASTICS	22	24.86	-12.5%	34.55	-37.0%	37	20	87.3%
PREMIUM UNLD 10P FOB MED	2	4.52	-66.8%	2.27	-34.0%	6	12	-51.3%
PREMIUM UNLEAD 10PPM FOB	0	3.57	-100.0%	0	-	0	3	-94.4%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	1	-74.8%
PREM UNL GAS 10PPM RDAM FOB S	0	0	-	0	-	0	1	-52.8%
PROPANE NON-LDH MB (OPIS) BAL	74	25	196.4%	3.41	2073.6%	78	25	208.4%
PROPANE NON-LDH MT. BEL (OPIS)	812	551.86	47.1%	723.55	12.2%	844	580	45.5%
RBOB CALENDAR SWAP	284	362.43	-21.8%	450.05	-37.0%	323	239	35.3%
RBOB CRACK SPREAD	76	48.33	57.2%	95.45	-20.4%	66	66	0.5%
RBOB CRACK SPREAD BALMO S	0	0	-	1.14	-100.0%	0	0	-
RBOB GAS	0	0	-	0	-	0	115	-99.6%
RBOB GASOLINE BALMO CLNDR	56	47.86	16.7%	36.59	52.6%	50	62	-19.5%
RBOB PHY	213,508	198,808.24	7.4%	219,704.36	-2.8%	217,621	199,279	9.2%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-
RBOB VS HEATING OIL SWAP	0	39.29	-100.0%	0	-	1	16	-96.2%
SAN JUAN BASIS SWAP	0	0	-	0	-	0	0	-100.0%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	3	-100.0%
SINGAPORE 180CST BALMO	0	1.9	-86.9%	0.45	-45.0%	1	3	-76.5%
SINGAPORE 380CST BALMO	1	10.24	-87.3%	1.18	10.0%	2	10	-79.1%
SINGAPORE 380CST FUEL OIL	165	640.62	-74.3%	164.55	0.1%	155	430	-63.9%
SINGAPORE FUEL 180CST CAL	13	32.38	-60.9%	9.36	35.1%	14	47	-69.3%
SINGAPORE FUEL OIL SPREAD	4	19.67	-77.9%	1.27	241.8%	3	42	-93.2%
SINGAPORE GASOIL	267	215.62	23.8%	232.68	14.7%	260	272	-4.2%
SINGAPORE GASOIL CALENDAR	5	4.76	10.3%	7.91	-33.6%	8	40	-80.6%
SINGAPORE GASOIL SWAP	55	200.95	-72.4%	25.36	118.6%	53	214	-75.1%
SINGAPORE GASOIL VS ICE	0	301.19	-100.0%	0	-	35	744	-95.3%
SINGAPORE JET KERO BALMO	0	2.38	-100.0%	0	-	0	2	-100.0%
SINGAPORE JET KERO GASOIL	0	110.71	-100.0%	0	-	1	199	-99.6%
SINGAPORE JET KEROSENE SW	44	75.95	-42.1%	18.18	142.0%	31	56	-44.3%
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	0	-100.0%
SINGAPORE MOGAS 92 UNLEADED	3	11.9	-79.0%	0	-	11	21	-44.0%
SINGAPORE MOGAS 92 UNLEADED	245	855.05	-71.4%	206	18.7%	611	722	-15.3%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-	0	2	-100.0%
SING FUEL	0	0.71	-100.0%	0	-	0	1	-100.0%
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-	0	0	-
Sumas Basis Swap	0	0	-	0	-	0	1	-100.0%
TC2 ROTTERDAM TO USAC 37K	16	0	-	5.91	165.7%	11	4	162.0%
TC5 RAS TANURA TO YOKOHAM	10	0	-	10.23	0.7%	16	2	719.5%
TCO BASIS SWAP	0	0	-	0	-	0	0	-

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

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

CME Group Exchange ADV Report - Monthly

June 2019

Page 11 of 16

	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Energy Futures								
TD3 MEG TO JAPAN 250K MT	313	98.1	219.1%	317.05	-1.3%	228	40	472.4%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-	0	0	-
Tetco STX Basis	0	0	-	0	-	0	0	-
TEXAS EASTERN ZONE M-3 BA	0	0	-	0	-	0	0	-
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	0	0	-
Transco Zone 3 Basis	0	0	-	0	-	0	0	-
TRANSCO ZONE4 BASIS SWAP	0	0	-	0	-	0	0	-
TRANSCO ZONE 6 BASIS SWAP	0	0	-	0	-	0	0	-
UCM FUT	0	0	-	0	-	0	0	-59.7%
UK NBP NAT GAS CAL MTH FUT	0	439.95	-100.0%	0.91	-100.0%	25	264	-90.4%
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-	0	0	-100.0%
ULSD UP-DOWN BALMO SWP	230	209.76	9.6%	203.41	13.1%	262	252	4.3%
UP DOWN GC ULSD VS NMX HO	1,608	1,171.14	37.3%	1,742.59	-7.7%	1,403	1,566	-10.4%
WAHA BASIS	0	0	-	6.82	-100.0%	5	26	-79.5%
WESTERN RAIL DELIVERY PRB	0	0	-	0	-	0	0	-100.0%
WTI-BRENT BULLET SWAP	0	16.67	-100.0%	0	-	7	53	-86.9%
WTI-BRENT CALENDAR SWAP	1,947	982.38	98.2%	1,855.55	5.0%	1,774	1,695	4.7%
WTI CALENDAR	1,418	1,070.48	32.5%	1,834.91	-22.7%	2,103	1,640	28.2%
WTS (ARGUS) VS WTI SWAP	205	380.81	-46.3%	626.32	-67.3%	249	386	-35.4%
WTS (ARGUS) VS WTI TRD MT	9	28	-68.8%	35.45	-75.3%	40	16	155.0%

Energy Options

BRENT 1 MONTH CAL	0	0	-	0	-	0	24	-100.0%
BRENT CALENDAR SWAP	35	131.67	-73.8%	95.45	-63.9%	24	34	-29.0%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-	0	16	-100.0%
BRENT CRUDE OIL 1 M CSO	75	2,626.86	-97.1%	47.73	57.1%	263	2,972	-91.1%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-	0	8	-100.0%
BRENT OIL LAST DAY	6,456	8,793.57	-26.6%	10,320.77	-37.4%	7,278	7,363	-1.2%
COAL API2 INDEX	1	59.29	-97.9%	2.27	-45.0%	5	57	-90.5%
COAL API4 INDEX	0	0	-	0	-	0	1	-100.0%
COAL SWAP	0	0	-	0	-	0	0	-
CRUDE OIL	0	0	-	0	-	1	0	-
CRUDE OIL 1MO	4,588	14,876.19	-69.2%	13,781.82	-66.7%	11,302	10,897	3.7%
CRUDE OIL APO	2,383	1,457.71	63.5%	1,262.91	88.7%	2,492	2,608	-4.4%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	2	1	18.6%
CRUDE OIL OUTRIGHTS	0	0	-	0	-	8	0	-
CRUDE OIL PHY	167,995	161,910.14	3.8%	168,854.64	-0.5%	135,064	181,091	-25.4%
ETHANOL	0	0	-	0	-	0	3	-100.0%
ETHANOL SWAP	489	437.29	11.8%	527.64	-7.3%	430	425	1.3%
HEATING OIL PHY	1,925	1,296	48.6%	1,850.64	4.0%	1,447	1,506	-3.9%
HENRY HUB FINANCIAL LAST	135	138.67	-2.6%	420.55	-67.9%	338	166	103.5%
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-	17	0	-
LLS CRUDE OIL	0	0	-	0	-	0	1	-100.0%
MCCLOSKEY ARA ARGS COAL	0	1.43	-100.0%	0	-	1	2	-48.6%
MCCLOSKEY RCH BAY COAL	15	0	-	4.55	230.0%	5	15	-64.0%
NATURAL GAS 1 M CSO FIN	665	700.14	-5.0%	885.23	-24.9%	1,672	1,901	-12.1%
NATURAL GAS 2 M CSO FIN	28	47.62	-42.2%	3.41	706.7%	19	8	139.4%

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

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

CME Group Exchange ADV Report - Monthly

June 2019

Page 12 of 16

	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Energy Options								
NATURAL GAS 3 M CSO FIN	1,933	259.52	644.6%	686.36	181.6%	680	279	143.7%
NATURAL GAS 5 M CSO FIN	43	0	-	11.36	274.0%	9	20	-56.5%
NATURAL GAS 6 M CSO FIN	63	95.24	-34.4%	186.36	-66.5%	272	541	-49.7%
NATURAL GAS OPTION ON CALEND	40	9.52	320.0%	27.27	46.7%	73	156	-53.0%
NATURAL GAS PHY	81,554	61,438.71	32.7%	64,027.59	27.4%	74,583	97,360	-23.4%
NATURAL GAS WINTER STRIP	0	0	-	59.09	-100.0%	10	0	-
N ROCKIES PIPE SWAP	27	10.67	155.9%	24.82	10.0%	17	8	122.4%
NY HARBOR HEAT OIL SWP	173	73.76	134.3%	304.14	-43.2%	121	137	-11.9%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	0	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	136	25	442.2%	11.82	1047.0%	40	38	6.3%
PETRO OUTRIGHT EURO	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	6	0	-	0	-	1	0	-
PJM WES HUB PEAK CAL MTH	19	2.86	565.0%	0	-	4	10	-54.3%
PJM WES HUB PEAK LMP 50MW	0	46.81	-100.0%	0	-	7	51	-86.7%
RBOB 1MO CAL SPD OPTIONS	0	9.52	-100.0%	0	-	1	6	-78.4%
RBOB CALENDAR SWAP	1	0	-	0	-	2	8	-72.7%
RBOB CRACK	0	0	-	0	-	0	0	-
RBOB PHY	868	685.62	26.6%	875.91	-0.9%	840	598	40.5%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	18	8.86	105.5%	41.36	-56.0%	10	11	-9.7%
SHORT TERM	15	44.38	-66.2%	0.77	1841.2%	17	47	-63.4%
SHORT TERM NATURAL GAS	33	169.57	-80.7%	27.45	19.3%	43	124	-65.7%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	0	-
WTI-BRENT BULLET SWAP	1,733	2,963	-41.5%	2,279.55	-24.0%	2,553	5,478	-53.4%
WTI CRUDE OIL 1 M CSO FI	2,778	4,347.62	-36.1%	2,200.68	26.2%	2,946	3,960	-25.6%

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

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

CME Group Exchange ADV Report - Monthly

June 2019

Page 13 of 16

	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Metals Futures								
ALUMINUM	142	428.33	-66.8%	514.32	-72.4%	477	781	-38.9%
COMEX COPPER	112,853	172,371.81	-34.5%	94,646.68	19.2%	103,132	140,369	-26.5%
COMEX E-Mini GOLD	1,237	246.43	401.9%	672.14	84.0%	551	325	69.2%
COMEX E-Mini SILVER	276	75.52	265.4%	264.68	4.3%	178	60	198.3%
COMEX GOLD	365,429	273,283.33	33.7%	324,668.68	12.6%	294,480	354,777	-17.0%
COMEX MINY COPPER	51	19.9	156.7%	19.77	158.4%	32	25	23.9%
COMEX SILVER	132,561	118,397.19	12.0%	67,102.95	97.5%	86,904	103,991	-16.4%
COPPER	5	24.57	-80.7%	91	-94.8%	46	85	-45.6%
E-MICRO GOLD	24,552	5,341.67	359.6%	7,913.59	210.3%	11,845	6,240	89.8%
FERROUS PRODUCTS	66	7.38	792.2%	41.95	57.0%	62	84	-26.1%
Gold Kilo	0	0	-	0	-	0	1	-100.0%
IRON ORE 62 CHINA PLATTS FUTUR	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI FUTURES	188	131.71	42.5%	258.14	-27.3%	313	180	73.6%
LNDN ZINC	2	53.14	-96.6%	4.91	-63.3%	10	10	-4.1%
NYMEX HOT ROLLED STEEL	702	248.86	181.9%	1,291.59	-45.7%	900	448	101.1%
NYMEX PLATINUM	29,678	31,088.71	-4.5%	18,855.64	57.4%	22,474	22,578	-0.5%
PALLADIUM	3,718	4,460.05	-16.6%	5,901.77	-37.0%	5,392	5,845	-7.8%
SILVER	929	463.24	100.5%	651.14	42.7%	770	356	116.1%
URANIUM	62	20.52	200.6%	53.41	15.5%	73	12	534.6%

Metals Options

COMEX COPPER	3,335	1,581.95	110.8%	2,318.09	43.9%	3,015	1,094	175.6%
COMEX GOLD	105,121	45,701.57	130.0%	45,550.68	130.8%	55,239	46,201	19.6%
COMEX SILVER	9,324	9,134.86	2.1%	5,374.86	73.5%	6,457	7,394	-12.7%
COPPER	7	1.76	297.3%	13.09	-46.5%	5	0	1252.4%
GOLD	9,751	2,017.81	383.2%	4,987.41	95.5%	4,939	1,772	178.7%
HOT ROLLED COIL STEEL CALL OPT	0	0	-	0	-	5	0	-
IRON ORE 62 CHINA TSI CALL OPTIC	0	0	-	0	-	54	2	3256.9%
IRON ORE 62 CHINA TSI PUT OPTIO	0	9.52	-100.0%	0	-	29	10	183.5%
NYMEX PLATINUM	236	278.05	-15.1%	209.5	12.6%	193	173	11.6%
PALLADIUM	86	123.48	-30.7%	52.64	62.6%	67	153	-56.2%
SILVER	340	160.14	112.0%	197.5	71.9%	205	51	303.9%

Foreign Exchange Futures

CHILEAN PESO	0	24.14	-100.0%	0.45	-100.0%	3	106	-96.9%
--------------	---	-------	---------	------	---------	---	-----	--------

Foreign Exchange Options

AUD/USD PQO 2pm Fix	19	49.57	-61.7%	44.64	-57.4%	43	39	10.7%
---------------------	----	-------	--------	-------	--------	----	----	-------

Ags Futures

FERTILIZER PRODUCS	93	55.71	66.5%	68.18	36.0%	72	54	34.0%
--------------------	----	-------	-------	-------	-------	----	----	-------

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

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

CME Group Exchange ADV Report - Monthly

June 2019

Page 14 of 16

	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Ag Products Futures								
BUTTER CS	157	235.29	-33.4%	193.59	-19.0%	181	219	-17.0%
CASH-SETTLED CHEESE	490	713.57	-31.3%	414.18	18.4%	548	486	12.7%
CATTLE	56,635	55,729.76	1.6%	80,035.09	-29.2%	71,856	66,713	7.7%
CAT WEATHER EUROPEAN	0	0	-	54.55	-100.0%	26	0	-
CDD SEASONAL STRIP	0	26.19	-100.0%	0	-	4	5	-24.4%
CDD WEATHER	8	0	-	223.86	-96.6%	58	17	236.4%
CHI WHEAT	174,897	200,936.57	-13.0%	130,890.23	33.6%	140,218	164,688	-14.9%
CLASS IV MILK	98	32.14	204.4%	96.23	1.7%	127	29	336.7%
COCOA TAS	0	0	-	0	-	0	0	61.3%
CORN	659,753	546,942.19	20.6%	616,354.18	7.0%	494,577	447,583	10.5%
COTTON	0	0	-	0.27	10.0%	0	0	656.3%
DJ_UBS ROLL SELECT INDEX FUTU	180	281.05	-35.9%	5.09	3439.6%	60	84	-28.0%
DOW-UBS COMMOD INDEX	6,042	9,000.24	-32.9%	2,036.91	196.6%	2,597	4,320	-39.9%
DRY WHEY	59	86.1	-31.5%	67.36	-12.4%	67	63	6.7%
FEEDER CATTLE	13,947	11,623.48	20.0%	15,347.09	-9.1%	15,149	13,886	9.1%
FERTILIZER PRODUCTS	103	142.14	-27.9%	108.41	-5.5%	100	113	-11.9%
GOLDMAN SACHS	1,391	1,584.57	-12.2%	1,280.14	8.7%	1,399	1,533	-8.8%
GSCI EXCESS RETURN FUT	4,498	5,290.52	-15.0%	257.86	1644.2%	1,759	1,916	-8.2%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	17	4	319.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	24	0	-
HOGS	70,857	62,501.81	13.4%	65,234.73	8.6%	64,652	52,720	22.6%
HOUSING INDEX	0	0.71	-86.0%	0.14	-26.7%	1	0	37.6%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	77,575	77,154.67	0.5%	63,267.77	22.6%	66,714	70,554	-5.4%
LUMBER	824	1,101.33	-25.2%	614.73	34.1%	707	961	-26.5%
MALAYSIAN PALM SWAP	38	539.52	-93.0%	239.09	-84.1%	124	228	-45.6%
MILK	1,102	1,576.95	-30.1%	1,121.32	-1.7%	1,199	1,066	12.4%
MINI CORN	1,366	575.05	137.6%	1,211.77	12.8%	683	523	30.6%
MINI SOYBEAN	1,037	952.81	8.8%	1,124.05	-7.8%	874	1,248	-30.0%
MINI WHEAT	430	601.67	-28.5%	322.05	33.7%	269	348	-22.7%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	272	201.52	34.9%	321.55	-15.4%	329	249	32.0%
OATS	1,106	791.24	39.8%	636.36	73.8%	750	758	-1.1%
ROUGH RICE	1,291	1,505.62	-14.3%	862.45	49.7%	1,000	972	2.8%
SOYBEAN	289,225	314,440.29	-8.0%	231,645.23	24.9%	217,512	271,742	-20.0%
SOYBEAN MEAL	140,596	155,628.95	-9.7%	121,262.55	15.9%	118,338	137,196	-13.7%
SOYBEAN OIL	138,132	165,797.43	-16.7%	109,344.86	26.3%	121,528	132,838	-8.5%
S&P GSCI ENHANCED ER SWAP	376	358.29	5.0%	0	-	181	211	-14.2%
SUGAR 11	1	0	-	0	-	0	0	-82.6%
USD CRUDE PALM OIL	52	28.57	82.0%	46.45	11.9%	63	24	167.5%
WHEAT	926	789.52	17.3%	550.59	68.2%	692	451	53.4%

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

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

CME Group Exchange ADV Report - Monthly

June 2019

Page 15 of 16

	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Ag Products Options								
BUTTER CS	91	289.43	-68.4%	236.55	-61.4%	192	196	-2.3%
CASH-SETTLED CHEESE	424	693.05	-38.8%	439.09	-3.4%	500	487	2.7%
CATTLE	8,010	8,711.9	-8.1%	11,946.05	-32.9%	10,009	12,835	-22.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	16	0	-
CDD SEASONAL STRIP	0	4.76	-100.0%	0	-	40	6	620.0%
CHI WHEAT	37,614	40,287.67	-6.6%	39,086.77	-3.8%	35,444	39,699	-10.7%
CLASS IV MILK	188	38.48	389.5%	137.5	37.0%	206	44	369.8%
CORN	234,150	189,212.76	23.7%	261,581.05	-10.5%	147,910	116,131	27.4%
CORN NEARBY+2 CAL SPRD	584	2.38	24410.7%	316.14	84.6%	220	56	293.3%
DEC-DEC CORN CAL SPRD	80	91.48	-12.2%	230.32	-65.1%	76	61	23.8%
DEC-JULY CORN CAL SPRD	44	79.05	-43.8%	346.82	-87.2%	124	25	392.2%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
DRY WHEY	37	59.38	-38.2%	75.09	-51.1%	50	29	71.2%
FEEDER CATTLE	1,833	776.52	136.0%	2,177.23	-15.8%	1,583	1,492	6.1%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	0	0	-
HOGS	19,128	11,511.67	66.2%	16,732.86	14.3%	17,844	9,324	91.4%
HOUSING INDEX	0	0	-	0	-	0	0	-
Intercommodity Spread	0	71.9	-100.0%	14.55	-100.0%	8	76	-89.4%
JULY-DEC CORN CAL SPRD	172	20.33	744.7%	22.73	655.7%	93	80	17.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	5	50	-90.0%	0	-	12	19	-39.6%
JULY-NOV SOYBEAN CAL SPRD	0	10	-100.0%	89.32	-100.0%	49	401	-87.7%
KC WHEAT	5,592	3,543.62	57.8%	5,962.32	-6.2%	4,649	4,462	4.2%
LUMBER	95	95.76	-0.8%	70.18	35.3%	94	97	-2.7%
LV CATL CSO	2	0.24	740.0%	0.91	120.0%	4	1	347.1%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-84.9%
MILK	1,714	2,155.62	-20.5%	1,856.41	-7.7%	1,813	1,498	21.1%
MLK MID OPTIONS	0	0.62	-59.6%	1.09	-77.1%	2	2	-34.5%
NFD MILK	220	258.33	-15.0%	203.95	7.7%	358	264	35.6%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	100	-100.0%	24	0	302320.0%
NOV-MAR SOYBEAN CSO	0	0.48	-100.0%	0.91	-100.0%	0	1	-74.8%
NOV-NOV SOYBEAN CAL SPRD	38	0	-	0	-	7	0	4738.8%
OATS	17	13.29	28.3%	14.05	21.4%	30	20	49.3%
ROUGH RICE	80	95	-16.3%	93.77	-15.2%	99	69	43.2%
SEP-DEC SOYBEAN MEAL CSO	0	17.43	-100.0%	0	-	0	9	-100.0%
SOYBEAN	68,547	111,770.24	-38.7%	93,162.68	-26.4%	60,038	89,516	-32.9%
SOYBEAN CRUSH	0	0.48	-100.0%	0	-	0	1	-96.9%
SOYBEAN MEAL	8,501	17,676	-51.9%	11,325.95	-24.9%	7,963	16,648	-52.2%
SOYBEAN OIL	4,923	5,323.33	-7.5%	6,521.45	-24.5%	5,444	5,795	-6.1%
SOYBN NEARBY+2 CAL SPRD	0	0.48	-100.0%	250	-100.0%	44	0	55343.5%
SOYMEAL NEARBY+2 CAL SPRD	0	95.24	-100.0%	0	-	4	19	-80.5%
WHEAT	180	2.81	6303.3%	447.77	-59.8%	251	7	3707.1%
WHEAT-CORN ICSO	3	19.05	-86.9%	1.82	37.5%	21	27	-22.2%
WHEAT NEARBY+2 CAL SPRD	0	125.71	-100.0%	0	-	18	80	-77.3%

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

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

CME Group Exchange ADV Report - Monthly

June 2019

Page 16 of 16

	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	8,582,317	6,061,067.33	41.6%	10,447,464.73	-17.9%	7,950,511	7,960,366	-0.1%
Equity Index Futures	3,245,866	2,629,035.29	23.5%	3,421,170.09	-5.1%	2,699,789	2,707,832	-0.3%
Metals Futures	672,450	606,662.38	10.8%	522,952.36	28.6%	527,638	636,167	-17.1%
Energy Futures	2,202,848	2,313,740.38	-4.8%	2,260,637.55	-2.6%	2,173,354	2,372,905	-8.4%
FX Futures	1,014,016	1,093,789.48	-7.3%	767,427.77	32.1%	824,053	986,208	-16.4%
Foreign Exchange Futures	0	24.14	-100.0%	0.45	-100.0%	3	106	-96.9%
Ags Futures	93	55.71	66.5%	68.18	36.0%	72	54	34.0%
Ag Products Futures	1,643,462	1,617,169.76	1.6%	1,445,170.73	13.7%	1,324,382	1,373,750	-3.6%
TOTAL FUTURES	17,361,052	14,321,544.48	21.2%	18,864,891.86	-8.0%	15,499,802.86	16,037,388.58	-3.4%
TOTAL OPTIONS GROUP								
Interest Rate Options	4,269,398	2,155,335	98.1%	3,379,237.36	26.3%	3,013,044	2,580,634	16.8%
Equity Index Options	611,941	580,248.76	5.5%	808,313.36	-24.3%	617,261	862,815	-28.5%
Metals Options	128,198	59,009.14	117.3%	58,703.77	118.4%	70,207	56,850	23.5%
Energy Options	274,226	262,667.24	4.4%	268,822.14	2.0%	242,600	317,932	-23.7%
FX Options	51,455	72,732.71	-29.3%	54,906.45	-6.3%	55,388	80,274	-31.0%
Ag Products Options	392,271	393,104.48	-0.2%	453,445.32	-13.5%	295,240	299,478	-1.4%
Foreign Exchange Options	19	49.57	-61.7%	44.64	-57.4%	43	39	10.7%
TOTAL OPTIONS	5,727,509	3,523,146.9	62.6%	5,023,473.05	14.0%	4,293,784.78	4,198,021.55	2.3%
TOTAL COMBINED								
FX	1,065,470	1,166,522.19	-8.7%	822,334.23	29.6%	879,442	1,066,482	-17.5%
Equity Index	3,857,807	3,209,284.05	20.2%	4,229,483.45	-8.8%	3,317,049	3,570,647	-7.1%
Interest Rate	12,851,716	8,216,402.33	56.4%	13,826,702.09	-7.1%	10,963,556	10,541,000	4.0%
Energy	2,477,074	2,576,407.62	-3.9%	2,529,459.68	-2.1%	2,415,955	2,690,837	-10.2%
Metals	800,649	665,671.52	20.3%	581,656.14	37.6%	597,846	693,017	-13.7%
Foreign Exchange	19	73.71	-74.2%	45.09	-57.9%	47	145	-67.8%
Ags	93	55.71	66.5%	68.18	36.0%	72	54	34.0%
Ag Products	2,035,734	2,010,274.24	1.3%	1,898,616.04	7.2%	1,619,622	1,673,228	-3.2%
GRAND TOTAL	23,088,561	17,844,691.38	29.4%	23,888,364.91	-3.3%	19,793,587.64	20,235,410.13	-2.2%

*** 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.