

CME Group Exchange ADV Report - Monthly

September 2019

Page 1 of 17

	ADV SEP 2019	ADV SEP 2018	% CHG	ADV AUG 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
FX Futures								
AD/CD CROSS RATES	1	0.05	1420.9%	0.36	120.0%	1	0	133.3%
AD/JY CROSS RATES	124	331.05	-62.7%	148.14	-16.6%	145	213	-31.9%
AD/NE CROSS RATES	35	1.79	1841.9%	9.64	260.6%	9	4	136.1%
AUSTRALIAN DOLLAR	105,255	125,021.32	-15.8%	85,562.05	23.0%	101,342	114,130	-11.2%
BP/JY CROSS RATES	308	171.05	80.0%	190.77	61.4%	156	158	-1.8%
BP/SF CROSS RATES	13	23.37	-46.1%	10.95	15.0%	20	18	13.1%
BRAZIL REAL	9,739	8,233.74	18.3%	11,997.41	-18.8%	7,587	6,994	8.5%
BRITISH POUND	158,879	156,546.16	1.5%	106,424.32	49.3%	117,875	130,869	-9.9%
CANADIAN DOLLAR	96,597	88,880	8.7%	75,072.64	28.7%	78,919	84,152	-6.2%
CD/JY CROSS RATES	0	0	-	0.05	9.9%	1	7	-90.1%
CHINESE RENMINBI (CNH)	1,739	1,118.95	55.4%	1,707.27	1.9%	1,356	316	329.0%
CZECK KORUNA (EC)	1	0.21	185.0%	0	-	0	0	400.3%
CZECK KORUNA (US)	0	0	-	0	-	0	0	-100.0%
EC/AD CROSS RATES	357	334.32	6.9%	134.91	165.0%	252	119	112.8%
EC/CD CROSS RATES	356	355.95	-0.1%	74.45	377.7%	163	185	-12.1%
EC/NOK CROSS RATES	49	40.63	19.6%	32.82	48.1%	31	20	56.2%
EC/SEK CROSS RATES	88	87.16	0.4%	11.86	637.6%	41	42	-2.9%
EFX/BP CROSS RATES	7,681	8,131.42	-5.5%	3,526.59	117.8%	4,705	4,286	9.8%
EFX/JY CROSS RATES	6,810	6,853.53	-0.6%	3,004.64	126.7%	3,522	4,317	-18.4%
EFX/SF CROSS RATES	3,035	2,832.42	7.1%	1,449.14	109.4%	1,778	1,498	18.7%
E-MICRO AUD/USD	3,395	6,399.21	-47.0%	4,548.95	-25.4%	5,113	5,148	-0.7%
E-MICRO CAD/USD	826	721.63	14.5%	867.45	-4.8%	821	848	-3.2%
E-MICRO CHF/USD	190	105	80.7%	276.55	-31.4%	138	71	94.5%
E-MICRO EUR/USD	10,063	17,497.68	-42.5%	9,914.82	1.5%	11,485	17,898	-35.8%
E-MICRO GBP/USD	2,696	2,439.32	10.5%	2,100.86	28.3%	2,111	2,278	-7.3%
E-MICRO INR/USD	241	308.53	-22.0%	301.05	-20.1%	239	217	10.2%
E-MICRO JPY/USD	1,286	1,220.74	5.3%	1,978.59	-35.0%	1,395	1,466	-4.8%
E-MINI EURO FX	5,469	5,960.68	-8.3%	3,862.23	41.6%	4,688	5,009	-6.4%
E-MINI JAPANESE YEN	1,051	463.79	126.6%	1,962.45	-46.4%	806	625	29.0%
EURO FX	285,759	327,163.16	-12.7%	181,319.32	57.6%	212,218	283,967	-25.3%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	3.47	-98.6%	0	-	0	3	-98.2%
INDIAN RUPEE	4,064	4,718.26	-13.9%	4,496.45	-9.6%	3,478	4,177	-16.7%
JAPANESE YEN	149,770	136,100.68	10.0%	153,533.18	-2.5%	131,065	145,438	-9.9%
KOREAN WON	109	51.68	110.9%	35.68	205.5%	42	22	95.0%
MEXICAN PESO	69,056	80,569.89	-14.3%	53,446.64	29.2%	61,433	68,567	-10.4%
NEW ZEALND DOLLAR	31,619	32,520.79	-2.8%	23,901.68	32.3%	27,926	30,920	-9.7%
NKR/USD CROSS RATE	447	577.42	-22.6%	283.64	57.6%	267	255	4.7%
POLISH ZLOTY (EC)	1	1.37	-19.6%	0.59	86.2%	3	1	181.6%
POLISH ZLOTY (US)	17	4.16	319.7%	3.41	411.9%	7	5	50.5%
RMB USD	0	0	-	0.05	9.9%	0	0	-69.6%
RUSSIAN RUBLE	9,132	4,838.84	88.7%	3,428.09	166.4%	4,318	2,975	45.2%
S.AFRICAN RAND	4,033	3,163.16	27.5%	3,992	1.0%	2,620	2,361	11.0%
SF/JY CROSS RATES	0	0.37	-45.7%	0	-	0	1	-94.5%
SHEKEL	0	0.68	-100.0%	0	-	0	14	-100.0%
SKR/USD CROSS RATES	326	522.05	-37.6%	118.5	174.8%	173	240	-28.2%
SWISS FRANC	36,272	37,321.42	-2.8%	28,354.95	27.9%	27,461	29,581	-7.2%
TURKISH LIRA	175	27.32	540.5%	7.64	2191.0%	62	187	-66.6%
USDZAR	0	0	-	0	-	0	0	300.0%

*** 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 2019

Page 2 of 17

	ADV SEP 2019	ADV SEP 2018	% CHG	ADV AUG 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
FX Options								
AUD/USD MONTHLY OPTIONS	3,612	4,503.68	-19.8%	3,238.27	11.5%	3,276	4,165	-21.3%
AUD/USD WKLY FRIDAY OPTIONS -	0	0	-	41.14	-100.0%	78	172	-54.7%
AUD/USD WKLY FRIDAY OPTIONS -	293	803.11	-63.5%	217.41	34.7%	290	327	-11.2%
AUD/USD WKLY FRIDAY OPTIONS -	197	550.68	-64.2%	219.32	-10.1%	298	487	-38.8%
AUD/USD WKLY FRIDAY OPTIONS -	205	670.53	-69.5%	181.73	12.6%	326	522	-37.6%
AUD/USD WKLY FRIDAY OPTIONS -	0	0	-	137.05	-100.0%	85	150	-43.3%
AUD/USD WKLY WED OPTIONS - WK	79	219.68	-64.2%	66.41	18.3%	84	145	-41.9%
AUD/USD WKLY WED OPTIONS - WK	64	247.63	-74.3%	59.36	7.2%	86	117	-26.4%
AUD/USD WKLY WED OPTIONS - WK	44	61.63	-28.5%	25.55	72.4%	38	68	-44.3%
AUD/USD WKLY WED OPTIONS - WK	86	146.79	-41.3%	93.41	-7.8%	63	105	-40.1%
AUD/USD WKLY WED OPTIONS - WK	0	0	-	0	-	20	40	-49.4%
BRITISH POUND (EU)	0	0.16	-100.0%	0	-	0	1	-100.0%
BRL/USD MONTHLY OPTIONS	13	0	-	2.59	401.8%	2	0	-
CAD/USD MONTHLY OPTIONS	2,349	4,344.79	-45.9%	2,467.82	-4.8%	2,506	4,265	-41.3%
CAD/USD WKLY FRIDAY OPTIONS -	2	0	-	48.68	-95.8%	144	242	-40.7%
CAD/USD WKLY FRIDAY OPTIONS -	367	1,290.58	-71.6%	267.82	36.9%	331	615	-46.2%
CAD/USD WKLY FRIDAY OPTIONS -	428	889.53	-51.9%	272.36	57.0%	451	869	-48.1%
CAD/USD WKLY FRIDAY OPTIONS -	307	838.84	-63.4%	399.73	-23.2%	494	772	-36.0%
CAD/USD WKLY FRIDAY OPTIONS -	0	0	-	305.64	-100.0%	125	288	-56.4%
CAD/USD WKLY WED OPTIONS - WK	50	249.21	-80.1%	141.41	-65.0%	137	174	-21.4%
CAD/USD WKLY WED OPTIONS - WK	204	240.42	-15.0%	52.18	291.7%	162	175	-7.3%
CAD/USD WKLY WED OPTIONS - WK	166	366.16	-54.6%	123.55	34.5%	150	190	-21.1%
CAD/USD WKLY WED OPTIONS - WK	92	92.37	-0.6%	81.64	12.5%	130	177	-26.2%
CAD/USD WKLY WED OPTIONS - WK	0	0	-	0	-	38	86	-55.8%
CANADIAN DOLLAR (EU)	0	0	-	0	-	0	0	-100.0%
CHF/USD MONTHLY OPTIONS	143	66.37	115.0%	122.18	16.8%	115	116	-1.1%
CHF/USD WKLY FRIDAY OPTIONS -	3	0	-	0	-	1	0	135.2%
CHF/USD WKLY FRIDAY OPTIONS -	11	5.68	92.6%	11.64	-5.9%	11	4	173.8%
CHF/USD WKLY FRIDAY OPTIONS -	11	0.11	10773.7%	0.32	3498.4%	9	5	81.7%
CHF/USD WKLY FRIDAY OPTIONS -	11	6.16	77.0%	3.05	257.9%	5	9	-42.9%
CHF/USD WKLY FRIDAY OPTIONS -	0	0	-	0.32	-100.0%	3	4	-13.9%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	0	0	-
EUR/JPY MONTHLY OPTIONS	0	0	-	0	-	0	15	-100.0%
EURO FX (EU)	0	0.16	-100.0%	0	-	0	0	-100.0%
EUR/USD MONTHLY OPTIONS	18,379	20,608.42	-10.8%	19,737.86	-6.9%	18,023	25,543	-29.4%
EUR/USD WKLY FRIDAY OPTIONS -	5	0	-	329.5	-98.4%	482	1,228	-60.8%
EUR/USD WKLY FRIDAY OPTIONS -	2,061	2,224.42	-7.3%	869.14	137.2%	1,344	1,592	-15.6%
EUR/USD WKLY FRIDAY OPTIONS -	1,838	2,265.37	-18.9%	1,247.95	47.3%	1,485	2,412	-38.4%
EUR/USD WKLY FRIDAY OPTIONS -	1,250	2,534.37	-50.7%	968.82	29.0%	1,745	2,520	-30.8%
EUR/USD WKLY FRIDAY OPTIONS -	0	0	-	813.5	-100.0%	433	663	-34.7%
EUR/USD WKLY WED OPTIONS - WK	741	516.37	43.6%	1,034.36	-28.3%	649	628	3.2%
EUR/USD WKLY WED OPTIONS - WK	614	478.74	28.3%	838	-26.7%	641	564	13.7%
EUR/USD WKLY WED OPTIONS - WK	1,072	591.42	81.2%	778.95	37.6%	636	567	12.1%
EUR/USD WKLY WED OPTIONS - WK	788	458.32	71.9%	621.18	26.8%	674	659	2.3%
EUR/USD WKLY WED OPTIONS - WK	0	0	-	0	-	169	255	-33.6%
GBP/USD MONTHLY OPTIONS	6,902	11,139	-38.0%	3,568.45	93.4%	5,963	8,457	-29.5%
GBP/USD WKLY FRIDAY OPTIONS -	2	0	-	8.77	-81.8%	143	289	-50.5%
GBP/USD WKLY FRIDAY OPTIONS -	419	1,099.95	-61.9%	309.68	35.2%	318	607	-47.6%

*** 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 2019

Page 3 of 17

	ADV SEP 2019	ADV SEP 2018	% CHG	ADV AUG 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
FX Options								
GBP/USD WKLY FRIDAY OPTIONS -	411	1,251.42	-67.2%	132.95	208.9%	370	932	-60.3%
GBP/USD WKLY FRIDAY OPTIONS -	265	1,145.79	-76.9%	162.68	62.9%	347	974	-64.3%
GBP/USD WKLY FRIDAY OPTIONS -	0	0	-	221.05	-100.0%	148	254	-41.8%
GBP/USD WKLY WED OPTIONS - WK	48	225.63	-78.8%	71.64	-33.1%	121	160	-24.3%
GBP/USD WKLY WED OPTIONS - WK	76	159.05	-52.4%	58.36	29.7%	125	199	-37.0%
GBP/USD WKLY WED OPTIONS - WK	90	255.32	-64.8%	65.86	36.4%	135	200	-32.6%
GBP/USD WKLY WED OPTIONS - WK	82	385.11	-78.7%	60.5	35.3%	117	189	-38.1%
GBP/USD WKLY WED OPTIONS - WK	0	0	-	0	-	43	92	-53.1%
JAPANESE YEN (EU)	0	0	-	0	-	0	0	-
JPY/USD MONTHLY OPTIONS	6,218	5,793.89	7.3%	8,807.68	-29.4%	6,847	8,073	-15.2%
JPY/USD WKLY FRIDAY OPTIONS -	0	0	-	179.14	-100.0%	237	357	-33.7%
JPY/USD WKLY FRIDAY OPTIONS -	609	1,038.47	-41.4%	283.77	114.6%	492	715	-31.2%
JPY/USD WKLY FRIDAY OPTIONS -	813	894.53	-9.1%	643.36	26.3%	703	1,024	-31.4%
JPY/USD WKLY FRIDAY OPTIONS -	463	1,035.16	-55.2%	490.32	-5.5%	699	1,084	-35.5%
JPY/USD WKLY FRIDAY OPTIONS -	0	0	-	680.18	-100.0%	246	259	-4.8%
JPY/USD WKLY WED OPTIONS - WK	391	273.21	43.0%	320.68	21.8%	224	205	9.3%
JPY/USD WKLY WED OPTIONS - WK	231	176.74	30.5%	201.55	14.4%	205	191	7.6%
JPY/USD WKLY WED OPTIONS - WK	308	112.63	173.5%	381.32	-19.2%	198	161	22.6%
JPY/USD WKLY WED OPTIONS - WK	278	136.79	102.9%	490.86	-43.5%	219	239	-8.0%
JPY/USD WKLY WED OPTIONS - WK	0	0	-	0	-	41	79	-48.3%
MXN/USD MONTHLY OPTIONS	40	97.42	-58.5%	117.14	-65.5%	72	96	-24.8%
MXN/USD WKLY FRIDAY OPTIONS -	0	0.26	-100.0%	3.41	-100.0%	2	1	109.3%
MXN/USD WKLY FRIDAY OPTIONS -	0	2.53	-100.0%	29.5	-100.0%	6	0	2197.2%
MXN/USD WKLY FRIDAY OPTIONS -	0	1.37	-100.0%	0.05	-100.0%	2	1	26.5%
NZD/USD MONTHLY OPTIONS	83	0	-	24.41	238.4%	26	0	-
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	1	0	-
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	1	0	-

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

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

CME Group Exchange ADV Report - Monthly

September 2019

Page 4 of 17

	ADV SEP 2019	ADV SEP 2018	% CHG	ADV AUG 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Equity Index Futures								
BITCOIN FUTURES	5,073	3,263.89	55.4%	4,536.18	11.8%	6,890	3,512	96.2%
DJ US REAL ESTATE	6,370	4,383.89	45.3%	1,554.55	309.8%	2,447	2,284	7.2%
E-mini (\$5) Dow	193,443	185,332.26	4.4%	261,984.91	-26.2%	213,548	220,320	-3.1%
E-MINI COM SERVICES SELECT SEC	898	70.68	1170.2%	207.18	333.3%	336	7	4603.9%
E-mini FTSE 100 (USD)	0	48.32	-100.0%	0	-	2	66	-97.3%
E-mini FTSE China 50	0	34.58	-100.0%	0	-	4	52	-92.7%
E-MINI MIDCAP	22,403	25,346.74	-11.6%	14,917.18	50.2%	16,536	18,307	-9.7%
E-MINI NASDAQ 100	477,841	495,597.32	-3.6%	608,958.64	-21.5%	482,269	424,258	13.7%
E-MINI RUSSELL 1000	1,138	1,257.89	-9.6%	147.77	669.9%	463	701	-33.9%
E-MINI RUSSELL 1000 GROWTH	535	696.58	-23.3%	196.36	172.2%	287	530	-45.9%
E-MINI RUSSELL 1000 VALUE	1,093	1,178.47	-7.3%	530.77	105.9%	723	735	-1.6%
E-MINI RUSSELL 2000	210,102	185,121.58	13.5%	159,671.05	31.6%	150,690	135,627	11.1%
E-MINI S&P500	1,768,493	1,753,961.63	0.8%	2,032,176	-13.0%	1,627,136	1,605,424	1.4%
E-MINI S&P REAL ESTATE SELECT S	627	472.37	32.7%	150.45	316.5%	251	364	-31.0%
FT-SE 100	0	33.37	-100.0%	0	-	2	60	-96.7%
FTSE Emerging	132	25.37	419.7%	65.23	102.1%	103	23	355.5%
IBOVESPA INDEX	48	45.42	5.2%	41.23	15.9%	32	55	-41.6%
MICRO E-MINI NASDAQ 100	185,111	0	-	300,159.77	-38.3%	110,062	0	-
MICRO E-MINI RUSSELL 2000	31,690	0	-	45,829.05	-30.9%	17,028	0	-
MICRO E-MINI S&P500	266,441	0	-	434,248.41	-38.6%	153,158	0	-
MICRO MINI \$5 DOW	42,522	0	-	73,331.82	-42.0%	28,053	0	-
NASDAQ BIOTECH	61	69.05	-11.9%	8.68	600.9%	19	36	-46.4%
NIFTY 50	0	0	-	0	-	0	290	-100.0%
NIKKEI 225 (\$) STOCK	12,899	14,378.95	-10.3%	12,979.45	-0.6%	10,856	14,705	-26.2%
NIKKEI 225 (YEN) STOCK	43,625	39,148.74	11.4%	55,713.23	-21.7%	39,474	40,876	-3.4%
S&P 500	8,628	11,423.32	-24.5%	4,871.95	77.1%	5,143	6,833	-24.7%
S&P 500 ANNUAL DIVIDEND INDEX F	1,800	465	287.1%	907.41	98.4%	1,186	555	113.7%
S&P 500/GI	1	1.05	-5.0%	0	-	0	0	-17.8%
S&P 500 QUARLY DIVIDEND INDEX F	13	6.32	105.8%	39.09	-66.7%	9	4	149.4%
S&P 600 SMALLCAP EMINI	85	0.05	160736.5%	11.77	618.6%	15	0	290145.3%
S&P CONSUMER DSCRTNRY SECTC	612	979.05	-37.5%	289.36	111.5%	437	819	-46.6%
S&P CONSUMER STAPLES SECTOR	1,780	2,355.26	-24.4%	367.64	384.0%	998	1,203	-17.0%
S&P ENERGY SECTOR	1,411	2,073.47	-32.0%	505.45	179.1%	894	1,605	-44.3%
S&P FINANCIAL SECTOR	2,699	3,984.79	-32.3%	1,131.64	138.5%	1,662	2,388	-30.4%
S&P HEALTH CARE SECTOR	2,259	2,011.21	12.3%	772.5	192.4%	1,021	845	20.7%
S&P INDUSTRIAL SECTOR	1,107	1,556.21	-28.9%	450.41	145.7%	646	789	-18.1%
S&P MATERIALS SECTOR	406	1,372.68	-70.4%	393.23	3.3%	490	563	-12.9%
S&P TECHNOLOGY SECTOR	1,329	2,680.26	-50.4%	378.23	251.3%	759	1,298	-41.6%
S&P UTILITIES SECTOR	3,066	3,365.68	-8.9%	1,074.91	185.3%	1,597	1,931	-17.3%
S&P VALUE INDEX FUTURES	1	1.26	-5.0%	0	-	0	0	-10.0%
YEN DENOMINATED TOPIX	933	23.63	3847.0%	1,182.95	-21.2%	903	23	3854.6%

*** 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 2019

Page 5 of 17

	ADV SEP 2019	ADV SEP 2018	% CHG	ADV AUG 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Equity Index Options								
E-mini (\$5) Dow	310	336.16	-7.7%	211.86	46.4%	210	462	-54.5%
E-MINI NASDAQ 100	9,163	9,745.05	-6.0%	13,422.86	-31.7%	10,076	11,240	-10.4%
E-MINI RUSSELL 2000	1,172	658.58	78.0%	1,136.82	3.1%	705	614	14.9%
E-MINI S&P500	309,601	258,435.05	19.8%	429,560.86	-27.9%	260,867	271,947	-4.1%
EOM E-MINI RUSSELL 2000 END OF	458	535.79	-14.6%	601	-23.9%	432	302	42.9%
EOM EMINI S&P	82,835	110,066.37	-24.7%	151,534.32	-45.3%	94,101	120,725	-22.1%
EOM S&P 500	3,622	8,060.11	-55.1%	5,348.36	-32.3%	5,806	8,896	-34.7%
EOW1 E-MINI RUSSELL 2000 WEEKL	69	49	40.2%	51.05	34.6%	74	93	-20.2%
EOW1 E-MINI RUSSELL 2000 WEEKL	129	41.05	214.5%	115.23	12.0%	96	122	-21.6%
EOW1 EMINI S&P 500	51,027	52,413.16	-2.6%	54,831.5	-6.9%	47,422	51,372	-7.7%
EOW1 S&P 500	4,872	4,544.37	7.2%	3,155.23	54.4%	3,374	3,944	-14.4%
EOW2 E-MINI RUSSELL 2000 WEEKL	353	170.53	107.3%	200.09	76.6%	249	234	6.4%
EOW2 EMINI S&P 500	47,823	49,152.47	-2.7%	56,899.82	-16.0%	48,059	58,430	-17.7%
EOW2 S&P 500	7,894	3,655.63	115.9%	5,430.45	45.4%	6,051	7,163	-15.5%
EOW3 E-MINI RUSSELL 2000 WEEKL	1,263	227.89	454.4%	673.68	87.5%	624	927	-32.6%
EOW3 EMINI S&P 500	93,684	96,947.63	-3.4%	139,686.77	-32.9%	111,315	164,393	-32.3%
EOW3 S&P 500	2,924	5,402.16	-45.9%	5,030.64	-41.9%	5,913	13,571	-56.4%
EOW4 E-MINI RUSSELL 2000 WEEKL	231	10.58	2083.1%	186.95	23.5%	160	245	-34.7%
EOW4 EMINI S&P 500	46,921	3,533.53	1227.9%	59,804.41	-21.5%	41,524	50,871	-18.4%
S&P 500	14,118	16,355.53	-13.7%	13,201.91	6.9%	11,414	14,515	-21.4%
Interest Rate Futures								
10-YR NOTE	1,704,756	1,458,999.89	16.8%	2,570,859.41	-33.7%	1,841,172	1,746,262	5.4%
10-YR SWAP RATE	8,299	3,908.58	112.3%	3,993.09	107.8%	3,618	2,180	66.0%
15-YR SWAP RATE	0	0	-	0	-	29	0	-
1-MONTH EURODOLLAR	0	6.05	-92.6%	9.45	-95.2%	2	169	-98.7%
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	592,560	352,887.89	67.9%	1,173,046.14	-49.5%	729,866	510,295	43.0%
2-YR SWAP RATE	3,184	0	-	2,460.05	29.4%	2,485	0	-
30-YR BOND	338,197	313,786.32	7.8%	558,483.59	-39.4%	355,903	346,154	2.8%
30-YR SWAP RATE	17	0	-	23.09	-27.9%	32	5	505.4%
3-YR SWAP RATE	1,590	0	-	1,446.18	10.0%	881	0	-
4-YR SWAP RATE	155	0	-	221.09	-30.1%	472	0	-
5-YR NOTE	980,825	824,444.37	19.0%	1,834,341.14	-46.5%	1,215,515	1,084,643	12.1%
5-YR SWAP RATE	5,627	2,169.32	159.4%	3,677.41	53.0%	4,021	1,237	225.0%
7-YR SWAP RATE	98	0	-	65.09	50.0%	206	0	-
EURODOLLARS	2,639,430	2,899,157.68	-9.0%	3,322,777.95	-20.6%	2,985,111	2,986,420	0.0%
FED FUND	494,352	216,158.21	128.7%	407,577.64	21.3%	387,006	240,962	60.6%
SOFR	58,449	4,616.11	1166.2%	39,925	46.4%	34,000	1,946	1647.2%
SONIA	8,293	0	-	8,225.82	0.8%	8,608	0	-
Ultra 10-Year Note	219,431	147,634.32	48.6%	405,106.64	-45.8%	235,749	181,438	29.9%
ULTRA T-BOND	144,769	136,136.05	6.3%	340,889.05	-57.5%	195,951	176,073	11.3%

*** 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 2019

Page 6 of 17

	ADV SEP 2019	ADV SEP 2018	% CHG	ADV AUG 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Interest Rate Options								
10-YR NOTE	762,974	587,347.53	29.9%	773,749.64	-1.4%	666,800	611,218	9.1%
2-YR NOTE	27,875	28,875.11	-3.5%	22,083.77	26.2%	24,895	25,947	-4.1%
30-YR BOND	190,925	153,153.63	24.7%	206,144	-7.4%	146,073	126,908	15.1%
5-YR NOTE	232,206	133,515.89	73.9%	233,557.23	-0.6%	229,762	154,680	48.5%
EURODOLLARS	1,126,716	586,147.32	92.2%	1,350,419.73	-16.6%	1,206,463	702,512	71.7%
EURO MIDCURVE	400,031	748,037.37	-46.5%	485,408.95	-17.6%	654,737	722,376	-9.4%
FED FUND	2,134	10.53	20173.5%	66.09	3129.0%	342	94	263.0%
Ultra 10-Year Note	16	0	-	425.27	-96.3%	144	0	96740.7%
ULTRA T-BOND	2,357	378.47	522.8%	1,070.14	120.3%	1,045	295	254.7%
Energy Futures								
3.5% FUEL OIL CID MED SWA	0	3.16	-100.0%	0.73	-100.0%	1	3	-83.0%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-	0	1	-78.9%
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	152	648.84	-76.5%	32.73	365.5%	407	1,061	-61.6%
ARGUS PROPAN FAR EST INDE	338	332	1.9%	312.36	8.3%	301	277	8.7%
ARGUS PROPAN(SAUDI ARAMCO	195	245.37	-20.6%	161.77	20.4%	146	134	8.5%
AUSTRIALIAN COKE COAL	0	0	-	0	-	0	0	-100.0%
BRENT BALMO SWAP	22	5.26	325.6%	16	40.0%	9	2	518.6%
BRENT CALENDAR SWAP	75	147.89	-49.4%	450.09	-83.4%	317	164	93.8%
BRENT CFD SWAP	0	0	-	0	-	0	2	-100.0%
BRENT FINANCIAL FUTURES	31	105.26	-70.9%	20.45	49.6%	45	88	-49.6%
BRENT OIL LAST DAY	120,670	82,292.89	46.6%	102,898.95	17.3%	105,308	83,111	26.7%
CANADIAN LIGHT SWEET OIL	0	0	-	0	-	0	0	-
CENTERPOINT BASIS SWAP	0	0	-	0	-	0	0	-100.0%
CHICAGO ETHANOL SWAP	5,219	4,512	15.7%	4,180.05	24.9%	5,031	4,732	6.3%
CHICAGO ULSD PL VS HO SPR	37	33.16	11.6%	12.27	201.5%	28	20	39.3%
CHICAGO UNL GAS PL VS RBO	10	0	-	2.27	340.0%	7	5	44.2%
CIG BASIS	0	0	-	0	-	0	1	-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	19	51.68	-63.4%	19.27	-1.9%	25	58	-57.5%
CIN HUB 5MW REAL TIME O P	0	0	-	0	-	21	0	-
CIN HUB 5MW REAL TIME PK	0	67.11	-100.0%	0	-	2	8	-78.4%
COAL SWAP	0	2.37	-100.0%	0	-	0	3	-100.0%
COLUMB GULF MAINLINE NG B	0	0	-	0	-	2	0	-
CONWAY NATURAL GASOLINE (OPI	24	6.68	265.8%	25.91	-5.6%	12	9	41.1%
CONWAY NORMAL BUTANE (OPIS) S	37	7.11	417.9%	34.55	6.5%	23	14	60.7%
CONWAY PROPANE 5 DECIMALS S	628	729.53	-14.0%	642.09	-2.2%	720	768	-6.3%
CRUDE OIL	165	214.74	-23.2%	128.86	28.0%	227	306	-25.9%
CRUDE OIL OUTRIGHTS	2,910	1,852.21	57.1%	1,862.91	56.2%	3,000	2,757	8.8%

*** 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 2019

Page 7 of 17

	ADV SEP 2019	ADV SEP 2018	% CHG	ADV AUG 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Energy Futures								
CRUDE OIL PHY	1,348,819	1,111,216.21	21.4%	1,268,834.27	6.3%	1,223,062	1,232,058	-0.7%
CRUDE OIL SPRDS	809	1,577.79	-48.7%	597.73	35.4%	1,044	2,118	-50.7%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
DAILY PJM	0	0	-	0	-	0	0	-
DATED TO FRONTLINE BRENT	0	3.95	-100.0%	0	-	5	17	-68.8%
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	8	1,170	-99.4%	5.68	33.8%	95	198	-52.0%
DUTCH TTF NATURAL GAS CAL MO	582	345.11	68.7%	429.95	35.4%	427	75	467.6%
EASTERN RAIL DELIVERY CSX	0	0	-	0	-	0	1	-100.0%
EAST/WEST FUEL OIL SPREAD	0	0	-	0	-	0	1	-89.3%
EIA FLAT TAX ONHWAY DIESE	30	45.42	-34.4%	5.41	450.9%	18	14	31.7%
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	104	-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	0	-	0	-	0	10	-100.0%
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	104	-100.0%
ERCOT NORTH ZMCPE 5MW PEAK	0	0	-	0	-	0	27	-100.0%
ETHANOL	139	433.63	-68.1%	197.09	-29.7%	366	424	-13.7%
ETHANOL SWAP	11	3.16	248.3%	0.91	1110.0%	4	2	133.3%
ETHANOL T2 FOB ROTT INCL DUTY	140	153.26	-8.4%	135.59	3.5%	156	140	11.1%
EURO 1% FUEL OIL NEW BALM	0	0.42	-100.0%	0	-	0	0	-90.9%
EURO 3.5% FUEL OIL RDAM B	8	5.79	34.7%	0.5	1460.0%	2	28	-91.3%
EURO 3.5% FUEL OIL SPREAD	0	0	-	0	-	1	4	-82.4%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	3	-100.0%
EURO GASOIL 10PPM VS ICE	0	0	-	0	-	0	2	-100.0%
EUROPE 1% FUEL OIL NWE CA	3	0	-	0.59	433.1%	3	2	43.7%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-	0	0	-100.0%
EUROPE 3.5% FUEL OIL MED	0	3.16	-100.0%	0.82	-100.0%	2	4	-53.5%
EUROPE 3.5% FUEL OIL RDAM	40	114.53	-64.9%	34.64	15.9%	47	375	-87.5%
EUROPEAN GASOIL (ICE)	9	35.26	-73.3%	3.82	146.2%	5	23	-76.8%
EUROPEAN NAPHTHA BALMO	3	6.26	-56.1%	0.36	656.3%	7	13	-41.9%
EUROPEAN NAPHTHA CRACK SPR	92	337.84	-72.9%	92.55	-1.1%	192	420	-54.3%
EUROPE DATED BRENT SWAP	0	57.37	-100.0%	0	-	9	6	49.8%
EUROPE JET KERO NWE CALSW	0	0	-	0	-	0	0	-79.5%
EUROPE NAPHTHA CALSWAP	42	156.79	-72.9%	23.14	83.5%	86	161	-46.4%
EURO PROPANE CIF ARA SWA	85	73.32	15.3%	75.95	11.3%	91	82	12.0%
FREIGHT MARKETS	23	31.11	-27.5%	30.55	-26.2%	44	25	77.1%
FUEL OIL CRACK VS ICE	70	61.47	14.0%	129.23	-45.8%	82	177	-53.6%
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

September 2019

Page 8 of 17

	ADV SEP 2019	ADV SEP 2018	% CHG	ADV AUG 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Energy Futures								
FUELOIL SWAP:CARGOES VS.B	1	7.37	-91.2%	0.45	43.0%	8	11	-28.7%
GAS EURO-BOB OXY NWE BARGES	118	366.32	-67.7%	73.73	60.3%	249	368	-32.2%
GAS EURO-BOB OXY NWE BARGES	272	609.68	-55.4%	176.36	54.3%	385	874	-55.9%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-	0	0	110.0%
GASOIL 0.1 ROTTERDAM BARG	2	10.26	-82.9%	0	-	1	8	-90.5%
GASOIL 10PPM VS ICE SWAP	0	0	-	0	-	0	0	225.1%
GASOIL CALENDAR SWAP	0	0	-	1.77	-83.1%	1	0	150.0%
GASOIL CRACK SPREAD CALEN	28	97.37	-71.7%	5.45	406.0%	30	199	-84.9%
GASOIL MINI CALENDAR SWAP	21	14.21	45.7%	27.82	-25.6%	14	9	59.1%
GERMAN POWER BASELOAD CAL M	118	5.84	1914.7%	86.95	35.4%	115	17	599.6%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	0	1	-100.0%
GROUP THREE UNLEAD GAS (P	0	0	-	13.64	-100.0%	2	2	-29.4%
GRP THREE ULSD(PLT)VS HEA	217	221.05	-2.0%	148.64	45.8%	173	170	2.1%
GRP THREE UNL GS (PLT) VS	105	123.42	-15.1%	62.27	68.2%	124	96	28.5%
GULF COAST 3% FUEL OIL BA	111	14.26	681.4%	30.14	269.8%	42	62	-33.3%
GULF COAST JET FUEL CLNDR	0	2.05	-100.0%	0	-	1	6	-77.7%
GULF COAST JET VS NYM 2 H	943	2,152.11	-56.2%	849.41	11.0%	1,010	1,822	-44.5%
GULF COAST NO.6 FUEL OIL	1,138	1,750.68	-35.0%	961.59	18.4%	1,122	2,769	-59.5%
GULF COAST ULSD CALENDAR	29	45.42	-35.5%	9.09	222.3%	19	15	25.6%
GULF COAST ULSD CRACK SPR	18	0	-	0	-	2	7	-72.2%
HEATING OIL BALMO CLNDR S	0	1.05	-100.0%	0	-	3	1	132.5%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-
HEATING OIL PHY	195,834	181,059.32	8.2%	153,597	27.5%	162,837	183,808	-11.4%
HENRY HUB BASIS SWAP	159	417.68	-61.9%	0	-	83	82	1.2%
HENRY HUB FINANCIAL LAST	0	203.21	-100.0%	0	-	0	145	-100.0%
HENRY HUB INDEX SWAP FUTU	159	417.68	-61.9%	0	-	83	82	1.2%
HENRY HUB SWAP	5,357	5,804	-7.7%	1,608.73	233.0%	4,903	8,071	-39.2%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-	4	0	-
HTG OIL	0	0	-	0	-	1	0	14.3%
ICE BRENT DUBAI SWAP	414	401.42	3.2%	92.27	348.8%	263	482	-45.4%
IN DELIVERY MONTH EUA	0	0	-	0	-	0	0	-
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	18	13.95	25.5%	9.32	87.8%	18	7	165.2%
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	-	1.23	-100.0%	1	9	-88.4%
JAPAN C&F NAPHTHA SWAP	24	92.53	-74.5%	21.32	10.5%	51	97	-47.3%
JAPAN NAPHTHA BALMO SWAP	0	1.47	-83.0%	1.77	-85.9%	2	3	-36.7%
JET AV FUEL (P) CAR FM ICE GAS S	0	0	-	0	-	0	0	-100.0%
JET CIF NWE VS ICE	7	0.63	945.0%	1.36	384.0%	1	3	-63.9%
JET FUEL CRG CIF NEW VS I	7	0	-	0	-	1	0	-
JET FUEL UP-DOWN BALMO CL	155	280	-44.8%	126.14	22.5%	198	282	-30.0%
JKM LNG Futures	43	41.89	2.0%	69.77	-38.7%	71	53	33.5%
LA CARB DIESEL (OPIS) SWA	0	5.26	-100.0%	2.27	-100.0%	2	15	-86.3%
LA CARBOB GASOLINE(OPIS)S	1	5.26	-76.3%	7.95	-84.3%	15	23	-32.4%
LA JET (OPIS) SWAP	38	50	-25.0%	53.59	-30.0%	60	99	-39.6%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	3	-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 2019

Page 9 of 17

	ADV SEP 2019	ADV SEP 2018	% CHG	ADV AUG 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Energy Futures								
LLS (ARGUS) VS WTI SWAP	29	250	-88.5%	2.73	954.2%	91	274	-66.6%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
LTD NAT GAS	16,513	20,298.89	-18.7%	10,030.59	64.6%	14,624	16,422	-10.9%
MARS (ARGUS) VS WTI SWAP	40	41.32	-3.2%	36.82	8.6%	77	106	-27.8%
MARS (ARGUS) VS WTI TRD M	616	523.42	17.8%	789.55	-21.9%	858	1,019	-15.8%
MARS BLEND CRUDE OIL	0	0	-	0	-	0	12	-100.0%
MCCLOSKEY ARA ARGS COAL	1,657	1,295.37	28.0%	1,150.14	44.1%	1,431	1,158	23.6%
MCCLOSKEY RCH BAY COAL	96	118.05	-18.6%	62.5	53.7%	109	153	-28.4%
MGF FUT	0	0	-	0	-	0	1	-100.0%
MGN1 SWAP FUT	0	3.16	-100.0%	5.91	-100.0%	3	3	-22.6%
MICHIGAN BASIS	0	0	-	0	-	0	0	-
MICHIGAN MISO	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	5	12.53	-60.5%	24.18	-79.5%	11	17	-38.1%
MINI RBOB V. EBOBARG NWE BRGS	16	18.32	-12.6%	0	-	20	18	12.9%
MINI RBOB V. EBOB(ARGUS) NWE B	41	104.32	-60.3%	29.05	42.7%	98	83	18.0%
MINY HTG OIL	0	0.37	-59.3%	0.14	10.0%	0	0	-19.4%
MINY NATURAL GAS	2,226	1,286.68	73.0%	1,585.68	40.4%	1,439	1,211	18.9%
MINY RBOB GAS	0	0.26	-24.0%	0.59	-66.2%	0	0	81.8%
MINY WTI CRUDE OIL	30,319	15,731.89	92.7%	24,109.36	25.8%	23,114	15,900	45.4%
MJC FUT	0	0	-	0	-	1	7	-88.7%
MNC FUT	73	220.63	-66.8%	129.09	-43.3%	175	187	-6.2%
MONT BELVIEU ETHANE 5 DECIMAL	1,078	1,207.58	-10.7%	873.55	23.5%	777	787	-1.3%
MONT BELVIEU ETHANE OPIS BALM	4	10.26	-58.6%	2.73	55.8%	7	8	-8.1%
MONT BELVIEU LDH PROPANE 5 DE	6,925	5,945.37	16.5%	7,157.32	-3.3%	6,960	5,729	21.5%
MONT BELVIEU LDH PROPANE OPIS	103	102	0.7%	124.82	-17.7%	143	125	14.1%
MONT BELVIEU NATURAL GASOLIN	544	471.32	15.5%	281.09	93.6%	393	388	1.4%
MONT BELVIEU NATURAL GASOLIN	30	6.58	352.2%	18.41	61.6%	30	18	70.8%
MONT BELVIEU NORMAL BUTANE 5	2,906	1,930.84	50.5%	2,372.05	22.5%	2,257	1,644	37.3%
MONT BELVIEU NORMAL BUTANE B	46	48.47	-5.4%	69.68	-34.2%	62	51	21.8%
NAT GAS BASIS SWAP	0	0	-	0	-	0	0	-
NATURAL GAS	7,900	6,837.47	15.5%	5,001.14	58.0%	5,502	5,425	1.4%
NATURAL GAS PEN SWP	2,456	1,309	87.6%	1,084.82	126.4%	1,466	1,621	-9.6%
NATURAL GAS PHY	494,666	514,556.68	-3.9%	421,966.23	17.2%	388,966	425,115	-8.5%
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	1,683.95	-100.0%	2,501.82	-100.0%	381	616	-38.2%
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	58	44.74	28.8%	12.36	365.9%	37	61	-40.3%
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	26	77.89	-66.6%	0	-	9	10	-6.4%
NGPL TEX/OK	6	120	-95.0%	0	-	14	134	-89.3%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-

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

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

CME Group Exchange ADV Report - Monthly

September 2019

Page 10 of 17

	ADV SEP 2019	ADV SEP 2018	% CHG	ADV AUG 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Energy Futures								
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-
NO 2 UP-DOWN SPREAD CALEN	8	22.37	-66.5%	0	-	4	16	-72.3%
NORTHEN NATURAL GAS DEMAR	0	0	-	0	-	0	0	-
NORTHEN NATURAL GAS VENTU	0	0	-	0	-	0	1	-100.0%
NORTHWEST ROCKIES BASIS S	0	0	-	0	-	17	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-100.0%
NY1% VS GC SPREAD SWAP	23	15.79	42.5%	32	-29.7%	23	70	-67.5%
NY 3.0% FUEL OIL (PLATTS	0	7.63	-100.0%	0	-	4	10	-56.8%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	0	-50.0%
NY HARBOR HEAT OIL SWP	79	55.89	42.1%	76.59	3.7%	100	91	9.7%
NY HARBOR LOW SULPUR GAS 100C	0	0	-	0	-	2	15	-86.3%
NY HARBOR RESIDUAL FUEL 1	8	51	-84.8%	32.41	-76.1%	34	54	-37.3%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	0	0	-
NYH NO 2 CRACK SPREAD CAL	75	16.58	352.4%	17.73	323.1%	22	41	-46.5%
NYISO CAPACITY	19	6.32	200.8%	0	-	4	7	-45.9%
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	0	-	2,501.82	-100.0%	539	3,196	-83.1%
NYISO ZONE G 5MW D AH PK	0	79.47	-100.0%	0	-	43	105	-58.7%
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	-	8	0	-
NY ULSD (ARGUS) VS HEATING OIL	0	0	-	4.55	-100.0%	8	1	648.8%
ONEOK OKLAHOMA NG BASIS	93	65.26	42.5%	0	-	10	14	-31.2%
ONTARIO POWER SWAPS	0	0	-	1.14	-100.0%	1	0	1149.8%
PANHANDLE BASIS SWAP FUTU	0	0	-	0	-	0	1	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	0	-
PERMIAN BASIS SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	183	234.79	-22.2%	142.5	28.1%	158	227	-30.1%
PETRO CRCKS & SPRDS ASIA	3	0	-	2.27	10.0%	2	3	-37.3%
PETRO CRCKS & SPRDS NA	1,520	1,715.68	-11.4%	1,421.5	7.0%	1,805	2,081	-13.3%
PETRO CRK&SPRD EURO	199	300.16	-33.7%	119	67.2%	162	422	-61.5%
PETROLEUM PRODUCTS	69	345.84	-80.1%	36.77	86.8%	120	232	-48.3%
PETROLEUM PRODUCTS ASIA	37	93.16	-60.6%	44.55	-17.5%	72	95	-24.2%
PETRO OUTRIGHT EURO	260	210.42	23.7%	172.64	50.8%	193	225	-14.2%
PETRO OUTRIGHT NA	203	515.79	-60.7%	148.27	36.8%	279	371	-25.0%
PJM AD HUB 5MW REAL TIME	0	725.53	-100.0%	0	-	637	290	119.8%
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	-

*** 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 2019

Page 11 of 17

	ADV SEP 2019	ADV SEP 2018	% CHG	ADV AUG 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Energy Futures								
PJM NI HUB 5MW REAL TIME	0	311.84	-100.0%	2,236.36	-100.0%	393	59	569.8%
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	124	-100.0%
PJM PSEG DA PEAK	0	0	-	0	-	0	7	-100.0%
PJM WESTH DA OFF-PEAK	0	0	-	0	-	0	542	-100.0%
PJM WESTHDA PEAK	0	0	-	0	-	0	29	-100.0%
PJM WESTH RT OFF-PEAK	0	837.89	-100.0%	0	-	251	1,649	-84.8%
PJM WESTH RT PEAK	109	561.37	-80.5%	0	-	262	301	-13.0%
PLASTICS	35	7.37	368.2%	24.55	40.6%	34	17	103.2%
PREMIUM UNLND 10P FOB MED	2	14.74	-89.1%	1.45	10.0%	4	12	-63.8%
PREMIUM UNLEAD 10PPM FOB	4	1.84	100.9%	1.45	154.4%	1	2	-68.3%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	0	-75.0%
PREM UNL GAS 10PPM RDAM FOB S	0	7.37	-96.6%	0	-	0	2	-89.3%
PROPANE NON-LDH MB (OPIS) BAL	37	32.68	13.5%	44.77	-17.1%	68	27	155.1%
PROPANE NON-LDH MT. BEL (OPIS)	1,002	803.79	24.6%	503.68	98.9%	882	580	52.2%
RBOB CALENDAR SWAP	256	277.58	-7.6%	168.5	52.2%	282	273	3.2%
RBOB CRACK SPREAD	63	13.42	371.3%	6.82	827.7%	54	50	7.1%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-
RBOB GAS	0	0	-	0	-	0	76	-99.5%
RBOB GASOLINE BALMO CLNDR	36	65.89	-45.1%	38.73	-6.5%	46	55	-15.9%
RBOB PHY	205,582	205,314.53	0.1%	166,537.41	23.4%	207,425	200,155	3.6%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-
RBOB VS HEATING OIL SWAP	0	0	-	0	-	0	11	-96.2%
SAN JUAN BASIS SWAP	0	0	-	0	-	0	0	-100.0%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	2	-100.0%
SINGAPORE 180CST BALMO	5	0.26	1723.7%	0.91	428.0%	1	2	-52.8%
SINGAPORE 380CST BALMO	4	6.95	-40.3%	5.59	-25.8%	4	10	-58.8%
SINGAPORE 380CST FUEL OIL	105	307.42	-65.7%	101.55	3.8%	140	416	-66.4%
SINGAPORE FUEL 180CST CAL	2	18.79	-91.5%	8.41	-81.0%	12	40	-70.0%
SINGAPORE FUEL OIL SPREAD	5	8.95	-44.1%	2.73	83.3%	3	31	-89.9%
SINGAPORE GASOIL	264	247.79	6.4%	346.09	-23.8%	278	253	9.8%
SINGAPORE GASOIL CALENDAR	4	6.47	-34.3%	10.23	-58.4%	10	28	-65.3%
SINGAPORE GASOIL SWAP	21	486.84	-95.6%	37.23	-42.6%	47	239	-80.5%
SINGAPORE GASOIL VS ICE	0	569.68	-100.0%	0	-	24	628	-96.2%
SINGAPORE JET KERO BALMO	0	0	-	0	-	0	1	-100.0%
SINGAPORE JET KERO GASOIL	0	140.79	-100.0%	0	-	1	180	-99.7%
SINGAPORE JET KEROSENE SW	21	158.68	-86.6%	12.5	70.0%	27	64	-58.7%
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	2	-100.0%
SINGAPORE MOGAS 92 UNLEADED	1	19.47	-93.6%	0	-	8	28	-71.9%
SINGAPORE MOGAS 92 UNLEADED	119	629.37	-81.1%	72.36	64.8%	456	655	-30.4%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-	0	1	-100.0%
SING FUEL	0	0	-	0	-	0	1	-100.0%
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-	0	0	-
Sumas Basis Swap	0	0	-	0	-	0	0	-100.0%
TC2 ROTTERDAM TO USAC 37K	9	8.89	1.2%	4.14	117.6%	12	4	212.6%
TC5 RAS TANURA TO YOKOHAM	42	5.53	660.0%	0.91	4520.0%	18	2	868.4%

*** 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 2019

Page 12 of 17

	ADV SEP 2019	ADV SEP 2018	% CHG	ADV AUG 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Energy Futures								
TCO BASIS SWAP	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	417	39.21	962.7%	134.77	209.2%	246	50	392.3%
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	-66.7%
UK NBP NAT GAS CAL MTH FUT	61	281.16	-78.5%	53.18	13.8%	30	245	-87.7%
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-	0	0	-100.0%
ULSD UP-DOWN BALMO SWP	253	475.89	-46.9%	116.14	117.6%	241	263	-8.5%
UP DOWN GC ULSD VS NMX HO	2,305	1,863.16	23.7%	1,960.23	17.6%	1,548	1,539	0.6%
WAHA BASIS	0	0	-	0	-	3	17	-79.7%
WESTERN RAIL DELIVERY PRB	0	0	-	0	-	0	0	-100.0%
WTI-BRENT BULLET SWAP	0	0	-	1.59	-100.0%	8	35	-78.2%
WTI-BRENT CALENDAR SWAP	1,719	2,450	-29.8%	1,462.73	17.5%	1,717	1,582	8.6%
WTI CALENDAR	1,924	1,676.11	14.8%	1,024	87.8%	1,907	1,574	21.2%
WTS (ARGUS) VS WTI SWAP	81	578.95	-86.0%	101.59	-20.0%	205	423	-51.5%
WTS (ARGUS) VS WTI TRD MT	2	0	-	70.91	-97.0%	35	29	21.4%

Energy Options

BRENT 1 MONTH CAL	0	0	-	0	-	0	16	-100.0%
BRENT CALENDAR SWAP	0	7.32	-100.0%	35.45	-100.0%	20	31	-34.9%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-	0	11	-100.0%
BRENT CRUDE OIL 1 M CSO	0	326.32	-100.0%	0	-	187	2,085	-91.0%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-	0	5	-100.0%
BRENT OIL LAST DAY	5,444	13,330.05	-59.2%	4,541.45	19.9%	6,440	8,295	-22.4%
COAL API2 INDEX	4	38.95	-89.7%	4.55	-12.0%	6	51	-89.0%
COAL API4 INDEX	0	0	-	0	-	0	0	-100.0%
COAL SWAP	0	0	-	0	-	0	0	-
CRUDE OIL	0	0	-	0	-	1	0	-
CRUDE OIL 1MO	11,314	4,557.63	148.2%	10,053.41	12.5%	11,169	9,599	16.4%
CRUDE OIL APO	1,648	2,270.84	-27.4%	1,481.27	11.3%	2,185	2,206	-0.9%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	1	1	17.6%
CRUDE OIL OUTRIGHTS	0	0	-	0	-	5	0	-
CRUDE OIL PHY	159,258	172,466.11	-7.7%	136,130.77	17.0%	135,686	170,355	-20.4%
ETHANOL	0	0	-	0	-	0	2	-100.0%
ETHANOL SWAP	470	108.68	332.4%	1,024.45	-54.1%	538	333	61.7%
FREIGHT MARKETS	90	0	-	0	-	10	0	-
HEATING OIL PHY	1,437	1,312.95	9.5%	1,173.55	22.5%	1,382	1,411	-2.1%
HENRY HUB FINANCIAL LAST	449	424.68	5.8%	121.5	269.7%	307	215	42.7%
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-	11	0	-
LLS CRUDE OIL	0	0	-	0	-	0	1	-100.0%
MCCLOSKEY ARA ARGS COAL	0	1.84	-100.0%	0	-	1	2	-55.2%
MCCLOSKEY RCH BAY COAL	0	5.26	-100.0%	2.27	-100.0%	5	11	-54.1%

*** 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 2019

Page 13 of 17

	ADV SEP 2019	ADV SEP 2018	% CHG	ADV AUG 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Energy Options								
NATURAL GAS 1 M CSO FIN	9,159	1,689.11	442.2%	6,552.27	39.8%	3,280	1,694	93.7%
NATURAL GAS 2 M CSO FIN	75	10.53	612.5%	22.73	230.0%	30	7	301.8%
NATURAL GAS 3 M CSO FIN	2,314	26.32	8692.2%	2,697.73	-14.2%	1,195	234	410.0%
NATURAL GAS 5 M CSO FIN	63	0	-	22.73	175.0%	15	14	11.8%
NATURAL GAS 6 M CSO FIN	323	402.63	-19.9%	252.27	27.8%	253	418	-39.5%
NATURAL GAS OPTION ON CALEND	152	56	171.4%	163.64	-7.1%	117	124	-5.9%
NATURAL GAS PHY	107,532	113,554	-5.3%	68,045.18	58.0%	77,471	92,308	-16.1%
NATURAL GAS WINTER STRIP	0	47.37	-100.0%	9.09	-100.0%	8	11	-28.6%
N ROCKIES PIPE SWAP	27	12.42	119.8%	24.82	10.0%	22	11	106.8%
NY HARBOR HEAT OIL SWP	100	129.26	-22.6%	68.32	46.4%	101	120	-16.1%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	0	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	23	15.32	46.9%	7.55	198.2%	30	53	-43.5%
PETRO OUTRIGHT EURO	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	9	10.11	-10.9%	0	-	2	1	118.7%
PJM WES HUB PEAK CAL MTH	1	6.84	-85.4%	0	-	4	7	-50.4%
PJM WES HUB PEAK LMP 50MW	0	15.53	-100.0%	0	-	4	38	-88.3%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-	1	4	-78.6%
RBOB CALENDAR SWAP	6	0	-	0	-	3	5	-48.1%
RBOB CRACK	0	0	-	0	-	0	0	-
RBOB PHY	468	476.16	-1.8%	514.05	-9.0%	729	540	35.1%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	0	12.42	-100.0%	49.64	-100.0%	16	11	40.2%
SHORT TERM	28	11.32	143.0%	24.09	14.2%	22	41	-45.5%
SHORT TERM NATURAL GAS	60	116.32	-48.4%	119.32	-49.7%	56	113	-50.7%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	0	-
WTI-BRENT BULLET SWAP	3,345	1,876.53	78.3%	4,452.27	-24.9%	2,718	4,125	-34.1%
WTI CRUDE OIL 1 M CSO FI	1,078	2,089.47	-48.4%	2,082.95	-48.3%	2,408	3,382	-28.8%

*** 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 2019

Page 14 of 17

	ADV SEP 2019	ADV SEP 2018	% CHG	ADV AUG 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Metals Futures								
ALUMINUM	572	335.32	70.6%	679.95	-15.9%	540	631	-14.4%
COMEX COPPER	74,570	123,667.74	-39.7%	108,956.95	-31.6%	98,684	138,997	-29.0%
COMEX E-Mini GOLD	1,617	583.95	176.9%	2,041.59	-20.8%	940	378	148.6%
COMEX E-Mini SILVER	373	41.84	791.6%	343.23	8.7%	220	56	291.5%
COMEX GOLD	429,143	289,244.53	48.4%	435,556.82	-1.5%	341,335	336,958	1.3%
COMEX MINY COPPER	37	13.68	171.5%	33.32	11.5%	32	22	45.6%
COMEX SILVER	128,994	86,754	48.7%	137,210.41	-6.0%	98,200	98,903	-0.7%
COPPER	50	57.68	-12.7%	8.23	512.0%	38	65	-42.3%
E-MICRO GOLD	36,133	8,738.89	313.5%	40,445.77	-10.7%	19,627	6,579	198.3%
FERROUS PRODUCTS	70	79	-11.2%	21.27	229.8%	54	78	-30.5%
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	147	23.05	538.5%	141.64	3.9%	259	175	47.7%
LNDN ZINC	0	88.26	-100.0%	0	-	7	32	-79.3%
NYMEX HOT ROLLED STEEL	460	350.95	31.1%	232.41	97.9%	743	483	53.9%
NYMEX PLATINUM	36,958	30,560.16	20.9%	22,545.59	63.9%	23,756	22,389	6.1%
PALLADIUM	4,008	4,703.58	-14.8%	6,059.09	-33.9%	5,115	5,823	-12.2%
SILVER	2,852	380.32	649.9%	2,548	11.9%	1,234	361	241.8%
URANIUM	61	68.32	-10.9%	0	-	56	18	207.1%
Metals Options								
COMEX COPPER	2,929	2,045.32	43.2%	2,573.23	13.8%	2,865	1,274	124.9%
COMEX GOLD	72,131	39,453.05	82.8%	100,129	-28.0%	64,051	46,372	38.1%
COMEX SILVER	16,273	7,956.42	104.5%	15,507.5	4.9%	9,133	7,537	21.2%
COPPER	30	1.63	1708.0%	21.82	35.2%	10	2	329.1%
GOLD	9,482	2,036	365.7%	9,411.09	0.8%	6,333	1,925	229.0%
HOT ROLLED COIL STEEL CALL OPT	0	0	-	0	-	5	0	-
IRON ORE 62 CHINA TSI CALL OPTIC	2	0	-	4.55	-56.0%	36	1	3300.1%
IRON ORE 62 CHINA TSI PUT OPTIO	0	0	-	0	-	19	7	181.2%
NYMEX PLATINUM	173	255.16	-32.1%	147.09	17.8%	169	198	-14.6%
PALLADIUM	41	109.79	-62.5%	51.59	-20.2%	57	142	-59.6%
SILVER	702	183.74	281.9%	393.41	78.4%	286	91	213.1%
Foreign Exchange Futures								
CHILEAN PESO	0	87.95	-100.0%	0	-	2	93	-97.7%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS - WK	28	65.89	-57.5%	25.64	9.2%	38	44	-13.6%
Ags Futures								
FERTILIZER PRODUCS	108	57.11	89.6%	150	-27.8%	92	48	90.5%

*** 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 2019

Page 15 of 17

	ADV SEP 2019	ADV SEP 2018	% CHG	ADV AUG 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Ag Products Futures								
BUTTER CS	194	213.47	-9.1%	222.27	-12.7%	197	203	-3.1%
CASH-SETTLED CHEESE	505	455.95	10.8%	404.73	24.8%	531	480	10.8%
CATTLE	76,987	75,430.58	2.1%	60,846.59	26.5%	69,734	66,248	5.3%
CAT WEATHER EUROPEAN	0	0	-	0	-	17	0	-
CDD SEASONAL STRIP	0	0	-	0	-	2	3	-25.0%
CDD WEATHER	0	0	-	9.09	-100.0%	48	11	317.4%
CHI WHEAT	76,992	109,612.68	-29.8%	130,785.73	-41.1%	128,063	158,706	-19.3%
CLASS IV MILK	166	26.89	518.3%	131.27	26.7%	124	28	337.7%
COCOA TAS	0	0	-	0	-	0	0	60.2%
CORN	266,105	293,930.58	-9.5%	468,972.95	-43.3%	452,173	408,419	10.7%
COTTON	0	0.47	-36.7%	0.05	559.3%	0	0	177.1%
DJ_UBS ROLL SELECT INDEX FUTU	136	269.16	-49.6%	0	-	57	85	-33.5%
DOW-UBS COMMOD INDEX	3,544	4,582.37	-22.7%	1,090.41	225.0%	2,351	3,855	-39.0%
DRY WHEY	48	79.84	-40.1%	33.36	43.3%	58	62	-6.4%
FEEDER CATTLE	15,083	15,443.89	-2.3%	16,541.05	-8.8%	15,155	14,573	4.0%
FERTILIZER PRODUCTS	16	90.53	-82.9%	28.41	-45.4%	75	108	-30.2%
GOLDMAN SACHS	1,362	1,552.21	-12.3%	1,221.55	11.5%	1,356	1,506	-9.9%
GSCI EXCESS RETURN FUT	4,163	5,524.74	-24.6%	368.18	1030.7%	1,648	1,852	-11.0%
HDD SEASONAL STRIP	0	2.63	-100.0%	0	-	0	0	-100.0%
HDD WEATHER	0	478.95	-100.0%	0	-	11	51	-78.1%
HDD WEATHER EUROPEAN	63	0	-	0	-	23	96	-76.4%
HOGS	72,818	65,325.11	11.5%	55,306.64	31.7%	65,215	55,268	18.0%
HOUSING INDEX	1	0.11	754.7%	0.45	98.0%	1	0	62.7%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	39,928	39,435.53	1.2%	74,122.09	-46.1%	62,910	65,594	-4.1%
LUMBER	504	759.16	-33.6%	614.73	-18.0%	658	906	-27.3%
MALAYSIAN PALM SWAP	486	282.11	72.3%	332.73	46.1%	221	228	-2.7%
MILK	1,750	1,158.11	51.1%	1,119.77	56.3%	1,247	1,099	13.4%
MINI CORN	659	416.95	58.1%	953.95	-30.9%	722	489	47.7%
MINI SOYBEAN	868	698.58	24.3%	853.5	1.7%	862	1,083	-20.4%
MINI WHEAT	826	302.68	173.0%	523.55	57.8%	376	382	-1.7%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	306	218.05	40.4%	279.5	9.6%	311	245	26.7%
OATS	457	475.21	-3.8%	410.64	11.4%	642	676	-5.1%
ROUGH RICE	771	618.58	24.7%	1,455.41	-47.0%	984	912	7.9%
SOYBEAN	172,266	165,890.95	3.8%	171,444.45	0.5%	202,177	239,376	-15.5%
SOYBEAN MEAL	104,318	122,605.42	-14.9%	103,220.36	1.1%	111,828	130,966	-14.6%
SOYBEAN OIL	126,372	125,023.37	1.1%	120,512.23	4.9%	119,574	124,249	-3.8%
S&P GSCI ENHANCED ER SWAP	376	396	-5.0%	0	-	159	180	-11.6%
SUGAR 11	0	0	-	0	-	0	0	-82.8%
USD CRUDE PALM OIL	42	35.79	17.4%	44.55	-5.7%	54	36	50.8%
WHEAT	581	1,126.05	-48.4%	877.91	-33.8%	751	671	11.9%

*** 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 2019

Page 16 of 17

	ADV SEP 2019	ADV SEP 2018	% CHG	ADV AUG 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Ag Products Options								
BUTTER CS	84	346.11	-75.8%	73.77	13.7%	156	200	-22.0%
CASH-SETTLED CHEESE	446	506.95	-12.1%	330.45	34.9%	462	475	-2.7%
CATTLE	11,467	10,209.68	12.3%	9,656.95	18.7%	9,655	11,481	-15.9%
CAT WEATHER EUROPEAN	0	0	-	0	-	11	0	-
CDD SEASONAL STRIP	0	0	-	0	-	27	4	614.3%
CHI WHEAT	17,201	36,946.32	-53.4%	29,501.86	-41.7%	31,926	40,528	-21.2%
CLASS IV MILK	123	58.16	112.2%	136.09	-9.3%	184	55	236.1%
CORN	92,283	90,916.74	1.5%	148,798.14	-38.0%	141,161	113,399	24.5%
CORN NEARBY+2 CAL SPRD	428	281.58	51.8%	327.5	30.5%	274	119	130.2%
DEC-DEC CORN CAL SPRD	41	84.42	-52.0%	141.32	-71.3%	79	92	-14.0%
DEC-JULY CORN CAL SPRD	88	130.53	-32.8%	23.41	274.6%	110	90	22.3%
DEC-JULY WHEAT CAL SPRD	0	81.58	-100.0%	0	-	0	9	-100.0%
DRY WHEY	38	44.63	-15.2%	1.18	3102.5%	39	31	23.2%
FEEDER CATTLE	1,093	1,284.37	-14.9%	1,550.64	-29.5%	1,497	1,424	5.1%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	315.79	-100.0%	0	-	0	48	-100.0%
HDD WEATHER	0	0	-	0	-	0	0	-
HOGS	16,748	13,314	25.8%	16,683.55	0.4%	17,793	11,256	58.1%
HOUSING INDEX	0	0	-	0	-	0	0	-
Intercommodity Spread	0	29.47	-100.0%	0	-	5	56	-90.5%
JULY-DEC CORN CAL SPRD	7	10.53	-37.8%	7.91	-17.2%	67	57	17.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	6	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	8	13	-40.1%
JULY-NOV SOYBEAN CAL SPRD	0	199.21	-100.0%	4.55	-100.0%	33	297	-88.9%
KC WHEAT	3,427	3,862.74	-11.3%	4,913.68	-30.2%	4,507	4,486	0.5%
LUMBER	50	73.11	-31.7%	66	-24.4%	86	83	3.3%
LV CATL CSO	3	8.89	-71.9%	0	-	3	2	87.6%
MAR-JULY CORN CAL SPRD	0	0	-	0.91	-100.0%	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-85.0%
MILK	2,037	1,938.74	5.1%	1,612.55	26.3%	1,817	1,641	10.7%
MLK MID OPTIONS	0	0.63	-68.3%	0.18	10.0%	1	2	-47.3%
NFD MILK	215	244.42	-12.0%	179.73	19.7%	307	240	27.9%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	13.64	-100.0%	19	0	356183.0%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	1	-84.6%
NOV-NOV SOYBEAN CAL SPRD	1	0	-	0	-	10	1	1505.0%
OATS	8	34.21	-76.0%	8.95	-8.4%	22	22	3.7%
ROUGH RICE	204	94.47	115.6%	321.09	-36.6%	144	76	89.4%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	6	-100.0%
SOYBEAN	41,578	57,087.68	-27.2%	43,734.18	-4.9%	55,063	81,561	-32.5%
SOYBEAN CRUSH	0	0	-	0	-	0	1	-97.8%
SOYBEAN MEAL	6,710	10,374	-35.3%	6,617.95	1.4%	7,609	14,577	-47.8%
SOYBEAN OIL	6,610	6,908.11	-4.3%	6,503.68	1.6%	5,549	5,570	-0.4%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	29	0	54891.0%
SOYMEAL NEARBY+2 CAL SPRD	0	133.68	-100.0%	0	-	3	28	-90.6%
WHEAT	359	64.58	455.1%	192.27	86.5%	241	24	915.6%
WHEAT-CORN IC SO	0	0.79	-100.0%	0	-	14	27	-47.8%
WHEAT NEARBY+2 CAL SPRD	4	15.79	-73.7%	4.55	-8.7%	14	67	-79.3%

*** 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 2019

Page 17 of 17

	ADV SEP 2019	ADV SEP 2018	% CHG	ADV AUG 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	7,200,031	6,359,904.79	13.2%	10,673,127.82	-32.5%	8,000,628	7,277,785	9.9%
Equity Index Futures	3,296,670	2,742,766.37	20.2%	4,019,784.45	-18.0%	2,876,130	2,487,087	15.6%
Metals Futures	716,045	545,691.26	31.2%	756,824.27	-5.4%	590,839	611,949	-3.4%
Energy Futures	2,472,425	2,198,254.26	12.5%	2,198,707.64	12.4%	2,183,260	2,228,035	-2.0%
FX Futures	1,007,062	1,061,664.42	-5.1%	768,092.77	31.1%	815,771	949,599	-14.1%
Foreign Exchange Futures	0	87.95	-100.0%	0	-	2	93	-97.7%
Ags Futures	108	57.11	89.6%	150	-27.8%	92	48	90.5%
Ag Products Futures	968,693	1,032,462.68	-6.2%	1,212,728.09	-20.1%	1,240,315	1,278,648	-3.0%
TOTAL FUTURES	15,661,035	13,940,888.84	12.3%	19,629,415.05	-20.2%	15,707,036.79	14,833,243.13	5.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	2,745,233	2,237,465.84	22.7%	3,072,924.82	-10.7%	2,930,261	2,344,029	25.0%
Equity Index Options	678,470	620,340.63	9.4%	941,083.82	-27.9%	648,472	780,066	-16.9%
Metals Options	101,762	52,041.11	95.5%	128,239.27	-20.6%	82,964	57,549	44.2%
Energy Options	304,875	315,408.26	-3.3%	239,677.32	27.2%	246,437	297,891	-17.3%
FX Options	53,209	70,495.95	-24.5%	53,133.14	0.1%	53,791	75,776	-29.0%
Ag Products Options	201,250	235,601.9	-14.6%	271,406.68	-25.8%	278,923	288,055	-3.2%
Foreign Exchange Options	28	65.89	-57.5%	25.64	9.2%	38	44	-13.6%
TOTAL OPTIONS	4,084,827	3,531,419.58	15.7%	4,706,490.68	-13.2%	4,240,886.18	3,843,409.95	10.3%
TOTAL COMBINED								
FX	1,060,271	1,132,160.37	-6.3%	821,225.91	29.1%	869,562	1,025,374	-15.2%
Equity Index	3,975,140	3,363,107	18.2%	4,960,868.27	-19.9%	3,524,602	3,267,153	7.9%
Interest Rate	9,945,264	8,597,370.63	15.7%	13,746,052.64	-27.7%	10,930,889	9,621,814	13.6%
Energy	2,777,300	2,513,662.53	10.5%	2,438,384.96	13.9%	2,429,697	2,525,926	-3.8%
Metals	817,807	597,732.37	36.8%	885,063.55	-7.6%	673,803	669,498	0.6%
Foreign Exchange	28	153.84	-81.8%	25.64	9.2%	40	136	-70.9%
Ags	108	57.11	89.6%	150	-27.8%	92	48	90.5%
Ag Products	1,169,943	1,268,064.58	-7.7%	1,484,134.77	-21.2%	1,519,238	1,566,703	-3.0%
GRAND TOTAL	19,745,862	17,472,308.42	13.0%	24,335,905.73	-18.9%	19,947,922.97	18,676,653.07	6.8%

*** 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.