

## CME Group Exchange ADV Report - Monthly

October 2020

Page 1 of 18

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>FX Futures</b>								
AD/CD CROSS RATES	0	0.39	-100.0%	0.14	-100.0%	1	1	43.7%
AD/JY CROSS RATES	77	98.87	-21.9%	102.19	-24.5%	124	140	-11.4%
AD/NE CROSS RATES	6	21.13	-71.0%	10.1	-39.2%	15	10	44.4%
AUSTRALIAN DOLLAR	87,869	90,218.7	-2.6%	115,117.48	-23.7%	102,419	100,129	2.3%
BP/JY CROSS RATES	94	135.43	-30.7%	180.9	-48.1%	161	153	5.2%
BP/SF CROSS RATES	6	15.17	-62.3%	17.67	-67.6%	20	20	-0.6%
BRAZIL REAL	8,929	11,225.09	-20.5%	11,676.48	-23.5%	10,390	7,984	30.1%
BRITISH POUND	109,564	148,118.52	-26.0%	140,936.43	-22.3%	107,927	121,172	-10.9%
CANADIAN DOLLAR	69,431	82,004.26	-15.3%	90,145.24	-23.0%	76,744	79,255	-3.2%
CD/JY CROSS RATES	1	0.17	501.2%	0.33	213.7%	3	1	348.8%
CHINESE RENMINBI (CNH)	1,359	1,225.65	10.9%	1,296.86	4.8%	966	1,342	-28.0%
CZECK KORUNA (EC)	0	0	-	0.1	-100.0%	0	0	-13.4%
CZECK KORUNA (US)	0	0	-	0.05	-100.0%	0	0	-
EC/AD CROSS RATES	146	142.96	2.0%	548.81	-73.4%	324	240	34.8%
EC/CD CROSS RATES	87	91.04	-4.3%	382.86	-77.2%	211	155	35.9%
EC/NOK CROSS RATES	0	34.83	-99.0%	16.9	-97.8%	9	32	-71.4%
EC/SEK CROSS RATES	10	13.26	-23.2%	54.95	-81.5%	30	38	-20.8%
EFX/BP CROSS RATES	1,368	5,231.74	-73.9%	4,915.33	-72.2%	3,175	4,762	-33.3%
EFX/JY CROSS RATES	1,058	2,927.74	-63.9%	3,646.62	-71.0%	2,781	3,457	-19.6%
EFX/SF CROSS RATES	670	1,267.83	-47.2%	1,645.71	-59.3%	1,772	1,722	2.9%
E-MINI EURO FX	5,690	3,188.17	78.5%	9,670.67	-41.2%	7,377	4,524	63.1%
E-MINI JAPANESE YEN	293	955.52	-69.4%	463.33	-36.8%	992	822	20.7%
EURO FX	169,377	169,185.57	0.1%	280,538	-39.6%	218,904	207,527	5.5%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-
HUNGARIAN FORINT (US)	0	0.87	-84.3%	1.29	-89.4%	1	0	520.4%
INDIAN RUPEE	925	1,555.3	-40.5%	1,207.62	-23.4%	1,296	3,268	-60.4%
JAPANESE YEN	80,097	111,408.74	-28.1%	98,569.71	-18.7%	115,071	128,923	-10.7%
KOREAN WON	52	17.39	200.3%	58.19	-10.2%	45	39	13.9%
MEXICAN PESO	52,352	50,575.13	3.5%	76,405.57	-31.5%	57,336	60,250	-4.8%
MICRO AUD/USD	9,127	3,914.17	133.2%	12,584.9	-27.5%	11,615	4,982	133.1%
MICRO CAD/USD	1,241	777.65	59.6%	1,827.38	-32.1%	1,376	816	68.6%
MICRO CHF/USD	258	219.7	17.5%	363.67	-29.0%	196	147	33.7%
MICRO EUR/USD	20,865	8,170.17	155.4%	33,016.29	-36.8%	23,275	11,124	109.2%
MICRO GBP/USD	4,262	5,738.3	-25.7%	6,569.24	-35.1%	3,287	2,507	31.1%
MICRO INR/USD	87	189.61	-54.0%	80.38	8.4%	104	234	-55.5%
MICRO JPY/USD	1,011	1,067.22	-5.3%	1,176.86	-14.1%	1,382	1,360	1.6%
NEW ZEALND DOLLAR	21,029	22,324.91	-5.8%	32,352.24	-35.0%	29,662	27,316	8.6%
NKR/USD CROSS RATE	95	200.39	-52.4%	345.19	-72.4%	259	259	-0.3%
POLISH ZLOTY (EC)	0	0.52	-12.9%	5.57	-91.8%	3	2	16.7%
POLISH ZLOTY (US)	35	7.17	388.5%	76.76	-54.3%	41	7	502.3%
RMB USD	0	0.04	-100.0%	0	-	0	0	-37.5%
RUSSIAN RUBLE	3,655	2,190.96	66.8%	6,604.48	-44.7%	5,420	4,086	32.7%
S.AFRICAN RAND	2,297	3,024.43	-24.1%	5,283.71	-56.5%	3,750	2,664	40.8%
SF/JY CROSS RATES	0	0.61	-70.1%	0.1	91.0%	1	0	995.9%
SHEKEL	0	0.57	-35.7%	0.52	-30.6%	1	0	923.2%
SKR/USD CROSS RATES	279	148.26	88.2%	405.67	-31.2%	253	170	48.9%
SWISS FRANC	18,558	28,068.48	-33.9%	30,791.38	-39.7%	27,725	27,528	0.7%
TURKISH LIRA	2	3.13	-34.7%	13.1	-84.4%	38	56	-31.4%
USDZAR	0	0	-	0	-	0	0	-100.0%

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

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

**CME Group Exchange ADV Report - Monthly**

October 2020

Page 2 of 18

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>FX Options</b>								
AUD/USD MONDAY OPTION WEEK1	6	0	-	29.1	-78.3%	17	0	-
AUD/USD MONDAY OPTION WEEK2	1	0	-	8.57	-94.2%	8	0	-
AUD/USD MONDAY OPTION WEEK3	10	0	-	1.71	467.4%	12	0	-
AUD/USD MONDAY OPTION WEEK4	29	0	-	26.1	9.2%	11	0	-
AUD/USD MONDAY OPTION WEEK5	0	0	-	0	-	3	0	-
AUD/USD MONTHLY OPTIONS	2,158	3,912.78	-44.8%	2,632.62	-18.0%	3,447	3,345	3.0%
AUD/USD WKLY FRIDAY OPTIONS -	8	293.3	-97.1%	106.9	-92.1%	26	101	-73.9%
AUD/USD WKLY FRIDAY OPTIONS -	31	226.96	-86.3%	40.52	-23.4%	186	283	-34.5%
AUD/USD WKLY FRIDAY OPTIONS -	76	433.96	-82.4%	104.86	-27.3%	169	313	-45.9%
AUD/USD WKLY FRIDAY OPTIONS -	98	287.09	-66.0%	174.14	-44.0%	189	321	-41.1%
AUD/USD WKLY FRIDAY OPTIONS -	186	21.96	745.3%	30.24	513.8%	84	78	6.5%
AUD/USD WKLY WED OPTIONS - WK	66	58.17	13.1%	48.24	36.4%	63	82	-22.8%
AUD/USD WKLY WED OPTIONS - WK	21	47.91	-56.3%	18.24	14.9%	62	82	-23.5%
AUD/USD WKLY WED OPTIONS - WK	27	44.61	-40.1%	9.19	190.8%	39	39	1.9%
AUD/USD WKLY WED OPTIONS - WK	66	64.26	3.0%	29.05	127.8%	64	63	2.1%
AUD/USD WKLY WED OPTIONS - WK	0	59.26	-100.0%	70.1	-100.0%	28	25	15.5%
BRL/USD MONTHLY OPTIONS	0	14.43	-99.4%	0.57	-84.1%	3	3	-7.0%
CAD/USD MONDAY OPTIONS WEEK1	32	0	-	4.1	688.1%	15	0	-
CAD/USD MONDAY OPTIONS WEEK2	18	0	-	9.52	85.7%	9	0	-
CAD/USD MONDAY OPTIONS WEEK3	118	0	-	41.95	181.7%	39	0	-
CAD/USD MONDAY OPTIONS WEEK4	29	0	-	6.14	366.2%	25	0	-
CAD/USD MONDAY OPTIONS WEEK5	0	0	-	0	-	15	0	-
CAD/USD MONTHLY OPTIONS	1,433	2,497.87	-42.6%	1,532.14	-6.5%	2,253	2,505	-10.0%
CAD/USD WKLY FRIDAY OPTIONS -	43	372.13	-88.3%	259.38	-83.2%	59	169	-65.0%
CAD/USD WKLY FRIDAY OPTIONS -	53	170.48	-68.8%	266.1	-80.0%	305	313	-2.6%
CAD/USD WKLY FRIDAY OPTIONS -	322	448.43	-28.1%	317.05	1.6%	309	451	-31.4%
CAD/USD WKLY FRIDAY OPTIONS -	423	447.74	-5.6%	342.71	23.3%	346	489	-29.1%
CAD/USD WKLY FRIDAY OPTIONS -	224	34.74	544.8%	5.38	4062.9%	150	115	29.5%
CAD/USD WKLY WED OPTIONS - WK	102	158.7	-35.7%	15.38	563.2%	107	139	-23.0%
CAD/USD WKLY WED OPTIONS - WK	74	121	-38.5%	52.19	42.5%	83	158	-47.2%
CAD/USD WKLY WED OPTIONS - WK	96	123.35	-22.0%	33.67	186.0%	89	147	-39.4%
CAD/USD WKLY WED OPTIONS - WK	145	119.35	21.5%	68.19	112.6%	118	129	-8.5%
CAD/USD WKLY WED OPTIONS - WK	0	144.83	-100.0%	22.33	-100.0%	39	50	-21.6%
CHF/USD MONTHLY OPTIONS	271	209.52	29.4%	179.57	51.0%	170	125	36.0%
CHF/USD WKLY FRIDAY OPTIONS -	0	0.83	-100.0%	4.86	-100.0%	1	1	-25.3%
CHF/USD WKLY FRIDAY OPTIONS -	12	13.09	-12.1%	0.14	7947.6%	8	11	-25.4%
CHF/USD WKLY FRIDAY OPTIONS -	1	5.09	-88.4%	1.19	-50.4%	5	8	-41.0%
CHF/USD WKLY FRIDAY OPTIONS -	1	21.04	-97.2%	26.43	-97.8%	7	7	-2.2%
CHF/USD WKLY FRIDAY OPTIONS -	42	0	-	0	-	9	3	197.6%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	0	0	-100.0%
EUR/USD MONDAY OPTION WEEK1	233	0	-	49.19	373.0%	82	0	-
EUR/USD MONDAY OPTION WEEK2	80	0	-	209.29	-61.9%	64	0	-
EUR/USD MONDAY OPTION WEEK3	17	0	-	78.24	-77.9%	92	0	-
EUR/USD MONDAY OPTION WEEK4	64	0	-	131.29	-51.1%	98	0	-
EUR/USD MONDAY OPTION WEEK5	0	0	-	0	-	34	0	-
EUR/USD MONTHLY OPTIONS	8,901	11,566.17	-23.0%	9,972.43	-10.7%	13,242	17,319	-23.5%
EUR/USD WKLY FRIDAY OPTIONS -	74	1,001.7	-92.6%	783.9	-90.6%	138	538	-74.3%

\*\*\* 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**

October 2020

Page 3 of 18

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>FX Options</b>								
EUR/USD WKLY FRIDAY OPTIONS -	134	612.61	-78.1%	669.81	-79.9%	868	1,265	-31.3%
EUR/USD WKLY FRIDAY OPTIONS -	640	1,292.43	-50.5%	881.43	-27.4%	982	1,464	-32.9%
EUR/USD WKLY FRIDAY OPTIONS -	849	974.61	-12.9%	977.67	-13.2%	1,051	1,661	-36.7%
EUR/USD WKLY FRIDAY OPTIONS -	717	58.35	1128.7%	155.67	360.5%	380	392	-3.3%
EUR/USD WKLY WED OPTIONS - WK	602	306.52	96.4%	428.43	40.5%	479	611	-21.6%
EUR/USD WKLY WED OPTIONS - WK	224	342.61	-34.5%	305.62	-26.6%	383	608	-37.0%
EUR/USD WKLY WED OPTIONS - WK	328	487.96	-32.8%	296.29	10.6%	382	619	-38.3%
EUR/USD WKLY WED OPTIONS - WK	385	771.48	-50.1%	362.62	6.2%	375	685	-45.3%
EUR/USD WKLY WED OPTIONS - WK	0	401.3	-100.0%	516	-100.0%	162	195	-16.9%
GBP/USD MONDAY OPTION WEEK1	88	0	-	71.05	23.8%	34	0	-
GBP/USD MONDAY OPTION WEEK2	47	0	-	25.19	86.4%	20	0	-
GBP/USD MONDAY OPTION WEEK3	68	0	-	3.81	1687.4%	28	0	-
GBP/USD MONDAY OPTION WEEK4	119	0	-	47.14	152.3%	44	0	-
GBP/USD MONDAY OPTION WEEK5	0	0	-	0	-	7	0	-
GBP/USD MONTHLY OPTIONS	5,339	7,607.65	-29.8%	5,692.33	-6.2%	4,338	6,143	-29.4%
GBP/USD WKLY FRIDAY OPTIONS -	110	262.96	-58.0%	205.76	-46.3%	50	156	-68.1%
GBP/USD WKLY FRIDAY OPTIONS -	90	373.52	-76.0%	85.24	5.1%	168	324	-48.0%
GBP/USD WKLY FRIDAY OPTIONS -	253	1,219.3	-79.2%	260.19	-2.7%	190	463	-59.1%
GBP/USD WKLY FRIDAY OPTIONS -	185	1,105.96	-83.3%	94.24	96.3%	167	430	-61.2%
GBP/USD WKLY FRIDAY OPTIONS -	156	19	723.4%	49.24	217.8%	79	134	-40.9%
GBP/USD WKLY WED OPTIONS - WK	96	98.35	-2.6%	46.76	104.9%	79	119	-33.4%
GBP/USD WKLY WED OPTIONS - WK	24	195.39	-87.5%	59.76	-59.2%	46	133	-65.5%
GBP/USD WKLY WED OPTIONS - WK	16	95.17	-82.9%	136.38	-88.1%	76	131	-42.0%
GBP/USD WKLY WED OPTIONS - WK	38	108.78	-65.4%	54.29	-30.7%	66	116	-42.9%
GBP/USD WKLY WED OPTIONS - WK	0	53.83	-100.0%	78.38	-100.0%	34	45	-23.6%
JPY/USD MONDAY OPTION WEEK1	59	0	-	78.14	-24.7%	42	0	-
JPY/USD MONDAY OPTION WEEK2	27	0	-	21.76	22.0%	59	0	-
JPY/USD MONDAY OPTION WEEK3	9	0	-	48.57	-80.9%	36	0	-
JPY/USD MONDAY OPTION WEEK4	143	0	-	96.81	47.2%	39	0	-
JPY/USD MONDAY OPTION WEEK5	0	0	-	0	-	13	0	-
JPY/USD MONTHLY OPTIONS	3,834	5,884.39	-34.8%	3,773.62	1.6%	5,747	6,742	-14.8%
JPY/USD WKLY FRIDAY OPTIONS -	14	532.61	-97.4%	531	-97.4%	83	269	-69.1%
JPY/USD WKLY FRIDAY OPTIONS -	42	248.74	-83.3%	345	-88.0%	519	465	11.6%
JPY/USD WKLY FRIDAY OPTIONS -	358	582.74	-38.5%	515.29	-30.5%	582	690	-15.6%
JPY/USD WKLY FRIDAY OPTIONS -	504	381.78	32.1%	501.57	0.6%	563	664	-15.3%
JPY/USD WKLY FRIDAY OPTIONS -	459	80.78	468.1%	80.57	469.6%	231	228	1.1%
JPY/USD WKLY WED OPTIONS - WK	239	215.83	10.8%	108.86	119.6%	244	223	9.5%
JPY/USD WKLY WED OPTIONS - WK	71	211.7	-66.2%	83.9	-14.8%	189	206	-8.1%
JPY/USD WKLY WED OPTIONS - WK	132	297.04	-55.7%	134.33	-2.0%	221	209	5.8%
JPY/USD WKLY WED OPTIONS - WK	105	189.48	-44.5%	107	-1.8%	232	216	7.1%
JPY/USD WKLY WED OPTIONS - WK	0	159.3	-100.0%	163.19	-100.0%	65	54	20.5%
MXN/USD MONTHLY OPTIONS	47	59.87	-21.2%	141.1	-66.6%	81	71	14.2%
MXN/USD WKLY FRIDAY OPTIONS -	0	52.17	-100.0%	210.14	-100.0%	21	6	267.8%
MXN/USD WKLY FRIDAY OPTIONS -	0	4.3	-100.0%	6.62	-100.0%	8	3	231.1%
MXN/USD WKLY FRIDAY OPTIONS -	13	0	-	0	-	10	5	97.1%
MXN/USD WKLY FRIDAY OPTIONS -	15	0	-	35.71	-58.5%	13	2	713.3%
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	1	0	-
NZD/USD MONTHLY OPTIONS	8	64.09	-87.4%	0.9	789.3%	23	31	-25.1%

\*\*\* 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**

October 2020

Page 4 of 18

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>FX Options</b>								
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	1	-58.3%
NZD/USD WKLY FRIDAY OPTIONS -	0	4.35	-100.0%	0	-	0	1	-100.0%
NZD/USD WKLY FRIDAY OPTIONS -	0	6.52	-100.0%	0	-	2	1	150.0%
NZD/USD WKLY FRIDAY OPTIONS -	0	4.35	-100.0%	0	-	0	0	-100.0%
RUB/USD MONTHLY OPTIONS	4	0	-	4.43	0.6%	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**

October 2020

Page 5 of 18

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Equity Index Futures</b>								
BITCOIN FUTURES	7,382	4,070.13	81.4%	9,613.95	-23.2%	8,280	6,583	25.8%
DJ US REAL ESTATE	1,437	1,740.78	-17.5%	5,872.76	-75.5%	3,501	2,370	47.7%
E-mini (\$5) Dow	211,634	170,630.96	24.0%	247,058.14	-14.3%	247,723	208,870	18.6%
E-MINI COM SERVICES SELECT SEC	58	55.48	4.9%	593.33	-90.2%	241	305	-21.0%
E-mini FTSE 100 (USD)	0	0	-	0	-	0	2	-100.0%
E-mini FTSE China 50	0	0	-	0	-	0	3	-99.7%
E-MINI MIDCAP	13,036	12,111.43	7.6%	23,708.24	-45.0%	17,969	16,054	11.9%
E-MINI NASDAQ 100	600,679	411,972.43	45.8%	772,211	-22.2%	598,961	474,607	26.2%
E-MINI RUSSELL 1000	43	119.39	-64.0%	942.67	-95.4%	409	426	-3.9%
E-MINI RUSSELL 1000 GROWTH	104	89.35	16.6%	455.67	-77.1%	244	266	-8.3%
E-MINI RUSSELL 1000 VALUE	334	329.57	1.3%	1,443.52	-76.9%	501	680	-26.3%
E-MINI RUSSELL 2000	173,388	118,380.61	46.5%	240,364.81	-27.9%	207,357	147,168	40.9%
E-MINI S&P500	1,637,515	1,350,202.09	21.3%	2,386,184.48	-31.4%	2,071,005	1,596,949	29.7%
E-MINI S&P REAL ESTATE SELECT S	127	665.43	-80.9%	501.05	-74.6%	431	296	45.8%
FT-SE 100	0	0	-	0	-	0	2	-100.0%
FTSE Emerging	9	91.83	-90.2%	2.14	320.0%	22	101	-77.8%
IBOVESPA INDEX	11	43.22	-74.3%	7	58.4%	21	33	-37.9%
MICRO E-MINI NASDAQ 100	880,707	207,688.09	324.1%	1,056,811.62	-16.7%	673,732	120,704	458.2%
MICRO E-MINI RUSSELL 2000	77,598	33,282.87	133.1%	95,905.9	-19.1%	94,647	18,800	403.5%
MICRO E-MINI S&P500	993,358	280,990.48	253.5%	1,133,315.62	-12.3%	900,195	167,092	438.7%
MICRO MINI \$5 DOW	105,017	52,245.74	101.0%	128,381.9	-18.2%	127,688	30,690	316.1%
NASDAQ BIOTECH	8	16.13	-52.9%	25.38	-70.1%	27	19	43.4%
Nearby BTIC+	0	1.04	-100.0%	0	-	6	0	4806.1%
NIKKEI 225 (\$) STOCK	4,782	8,565.39	-44.2%	8,476.9	-43.6%	9,348	10,606	-11.9%
NIKKEI 225 (YEN) STOCK	29,220	38,179	-23.5%	40,775.76	-28.3%	46,422	39,333	18.0%
S&P 500	2,839	3,220.96	-11.9%	10,849.05	-73.8%	6,567	4,934	33.1%
S&P 500 ANNUAL DIVIDEND INDEX F	2,064	1,681.3	22.8%	1,606.43	28.5%	2,906	1,240	134.3%
S&P 500/GI	0	0	-	0	-	0	0	-100.0%
S&P 500 QUARLY DIVIDEND INDEX F	11	27	-57.7%	4.29	166.2%	45	11	311.5%
S&P 600 SMALLCAP EMINI	0	2.7	-100.0%	34.33	-100.0%	17	14	18.6%
S&P CONSUMER DSCRTNRY SECTC	407	264.13	54.2%	826.76	-50.7%	444	418	6.2%
S&P CONSUMER STAPLES SECTOR	563	520.61	8.1%	2,257.29	-75.1%	1,166	946	23.2%
S&P ENERGY SECTOR	1,458	644.57	126.2%	3,212.95	-54.6%	1,450	867	67.4%
S&P FINANCIAL SECTOR	855	876.39	-2.4%	1,757.14	-51.3%	1,245	1,577	-21.0%
S&P HEALTH CARE SECTOR	604	539.61	11.9%	1,561.57	-61.3%	832	968	-14.0%
S&P INDUSTRIAL SECTOR	557	452.48	23.1%	1,546.81	-64.0%	791	625	26.6%
S&P MATERIALS SECTOR	270	619.61	-56.4%	840.57	-67.8%	424	505	-15.9%
S&P TECHNOLOGY SECTOR	579	516.96	11.9%	1,581.95	-63.4%	758	732	3.5%
S&P UTILITIES SECTOR	932	659.17	41.4%	2,272.1	-59.0%	1,247	1,495	-16.6%
S&P VALUE INDEX FUTURES	0	0	-	0	-	0	0	-100.0%
YEN DENOMINATED TOPIX	265	955.74	-72.2%	282.29	-6.0%	334	909	-63.3%

\*\*\* 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**

October 2020

Page 6 of 18

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Equity Index Options</b>								
BITCOIN FUTURES	180	0	-	232	-22.3%	148	0	-
E-mini (\$5) Dow	52	126.52	-58.6%	115.24	-54.6%	142	201	-29.5%
E-MINI NASDAQ 100	15,257	8,912.91	71.2%	23,623.62	-35.4%	16,382	9,949	64.7%
E-MINI RUSSELL 2000	695	947.87	-26.7%	856.33	-18.8%	834	732	14.0%
E-MINI S&P500	260,405	262,101.22	-0.6%	317,106.86	-17.9%	348,317	261,002	33.5%
EOM E-MINI RUSSELL 2000 END OF	554	280.22	97.6%	373	48.5%	423	415	1.8%
EOM EMINI S&P	101,977	82,042.04	24.3%	92,847.48	9.8%	97,799	92,786	5.4%
EOM S&P 500	2,537	3,290.78	-22.9%	1,461.38	73.6%	2,898	5,532	-47.6%
EOW1 E-MINI RUSSELL 2000 WEEKL	104	139.78	-25.7%	178.76	-41.9%	211	167	26.3%
EOW1 EMINI S&P 500	43,479	54,773.3	-20.6%	67,979.33	-36.0%	50,235	48,224	4.2%
EOW1 S&P 500	1,883	4,530.65	-58.4%	2,806.24	-32.9%	2,095	3,500	-40.1%
EOW2 E-MINI RUSSELL 2000 WEEKL	1,383	184	651.7%	218.76	532.2%	316	242	30.9%
EOW2 EMINI S&P 500	48,496	54,231.7	-10.6%	54,291.57	-10.7%	51,786	48,732	6.3%
EOW2 S&P 500	3,287	6,831.43	-51.9%	3,442.81	-4.5%	3,801	6,136	-38.1%
EOW3 E-MINI RUSSELL 2000 WEEKL	710	1,509.17	-52.9%	492.19	44.3%	830	721	15.1%
EOW3 EMINI S&P 500	123,822	145,090.39	-14.7%	86,079.1	43.8%	115,618	114,997	0.5%
EOW3 S&P 500	4,265	7,414.26	-42.5%	1,224.57	248.3%	3,398	6,077	-44.1%
EOW4 E-MINI RUSSELL 2000 WEEKL	225	125.87	79.0%	182.33	23.6%	173	156	10.7%
EOW4 EMINI S&P 500	43,044	35,572.57	21.0%	65,256.52	-34.0%	43,437	40,875	6.3%
EOW4 S&P 500	1,060	0	-	1,828.86	-42.1%	294	0	-
MICRO E-MINI NASDAQ 100	30	0	-	129.14	-76.8%	16	0	-
MICRO E-MINI S&P500	548	0	-	1,583.71	-65.4%	216	0	-
S&P 500	4,098	7,401.17	-44.6%	6,384.81	-35.8%	6,559	10,976	-40.2%
<b>Interest Rate Futures</b>								
10-YR NOTE	1,266,196	1,407,773.04	-10.1%	1,041,311.9	21.6%	1,613,568	1,793,930	-10.1%
10-YR SWAP RATE	2,207	2,686.09	-17.8%	11,743.1	-81.2%	4,466	3,517	27.0%
15-YR SWAP RATE	0	0	-	0	-	0	26	-100.0%
1-MONTH EURODOLLAR	0	0	-	0.38	-100.0%	4	2	104.5%
20-YR SWAP RATE	0	0	-	0	-	0	0	-100.0%
2-YR NOTE	200,051	571,179.3	-65.0%	243,373.67	-17.8%	533,312	712,568	-25.2%
2-YR SWAP RATE	369	1,384.13	-73.3%	1,052.95	-64.9%	957	2,365	-59.5%
30-YR BOND	349,006	293,565.65	18.9%	294,652.57	18.4%	366,525	349,108	5.0%
30-YR SWAP RATE	0	23.78	-100.0%	0	-	6	31	-79.8%
3-YR NOTE	4,168	0	-	4,736.29	-12.0%	1,796	0	-
3-YR SWAP RATE	128	370.09	-65.3%	150.76	-14.9%	198	826	-76.0%
4-YR SWAP RATE	51	154.52	-67.2%	122.33	-58.5%	77	438	-82.5%
5-YR NOTE	613,690	824,386	-25.6%	547,256.24	12.1%	970,030	1,172,880	-17.3%
5-YR SWAP RATE	1,617	3,759.74	-57.0%	2,935.29	-44.9%	2,731	3,993	-31.6%
7-YR SWAP RATE	142	162.43	-12.5%	24.29	485.5%	91	202	-54.9%
EURODOLLARS	1,219,323	2,305,462.78	-47.1%	1,322,557	-7.8%	2,083,258	2,911,026	-28.4%
FED FUND	55,725	357,832.91	-84.4%	85,502.71	-34.8%	234,945	383,826	-38.8%
SOFR	56,046	44,133.74	27.0%	55,163.43	1.6%	45,726	35,104	30.3%
SONIA	8,977	8,205.17	9.4%	9,044	-0.7%	7,931	8,564	-7.4%
Ultra 10-Year Note	202,998	171,021.17	18.7%	201,575.29	0.7%	249,210	228,693	9.0%
ULTRA T-BOND	151,432	122,217.57	23.9%	144,296.67	4.9%	205,110	187,913	9.2%

\*\*\* 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**

October 2020

Page 7 of 18

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Interest Rate Options</b>								
10-YR NOTE	473,429	731,529.13	-35.3%	316,867.62	49.4%	518,612	673,856	-23.0%
2-YR NOTE	1,436	28,469.83	-95.0%	1,103.14	30.2%	9,582	24,602	-61.1%
30-YR BOND	142,558	150,101.48	-5.0%	105,934.9	34.6%	122,908	146,512	-16.1%
5-YR NOTE	44,657	263,659.61	-83.1%	57,718.9	-22.6%	133,586	234,140	-42.9%
EURODOLLARS	150,878	947,288.57	-84.1%	208,551.71	-27.7%	835,068	1,178,212	-29.1%
EURO MIDCURVE	302,685	407,902.35	-25.8%	198,773.52	52.3%	335,391	627,831	-46.6%
FED FUND	0	550.52	-100.0%	0	-	52	365	-85.8%
SOFR	5	0	-	0	-	5	0	-
Ultra 10-Year Note	0	0.52	-100.0%	0	-	76	129	-41.0%
ULTRA T-BOND	16	874.04	-98.1%	0.95	1608.8%	66	1,026	-93.6%
<b>Energy Futures</b>								
3.5% FUEL OIL CID MED SWA	0	0	-	0	-	0	0	-79.4%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-	0	0	-100.0%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
ANR OKLAHOMA	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	319	299.17	6.7%	175.48	81.8%	270	395	-31.6%
ARGUS PROPAN FAR EST INDE	278	245.48	13.4%	266.33	4.5%	248	295	-15.8%
ARGUS PROPAN(SAUDI ARAMCO	126	112.7	12.0%	85.57	47.5%	109	142	-23.2%
AUSTRIALIAN COKE COAL	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	0	8.57	-100.0%	3.62	-100.0%	7	9	-28.3%
BRENT CALENDAR SWAP	455	629.26	-27.7%	51.48	784.3%	351	351	0.0%
BRENT FINANCIAL FUTURES	0	4.35	-100.0%	0	-	13	40	-68.8%
BRENT OIL LAST DAY	75,393	99,843.04	-24.5%	75,497.1	-0.1%	107,353	104,712	2.5%
CENTERPOINT BASIS SWAP	0	0	-	0	-	0	0	-
CHICAGO ETHANOL SWAP	3,053	3,735.61	-18.3%	2,767.24	10.3%	3,557	4,890	-27.2%
CHICAGO ULSD PL VS HO SPR	2	6.13	-62.9%	4.52	-49.8%	33	25	31.4%
CHICAGO UNL GAS PL VS RBO	0	0	-	0	-	6	6	-5.8%
CIG BASIS	0	0	-	0	-	0	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 PK	0	8.7	-100.0%	0	-	6	23	-72.4%
CIN HUB 5MW REAL TIME O P	0	0	-	0	-	0	19	-100.0%
CIN HUB 5MW REAL TIME PK	0	0	-	0	-	0	2	-100.0%
COAL SWAP	0	0	-	0	-	0	0	-
COLUMB GULF MAINLINE NG B	0	0	-	0	-	0	2	-100.0%
CONWAY NATURAL GASOLINE (OPI	5	3.04	58.3%	0.71	574.5%	13	11	13.5%
CONWAY NORMAL BUTANE (OPIS) S	21	19.57	6.2%	16.67	24.6%	19	22	-14.5%
CONWAY PROPANE 5 DECIMALS S	587	549.39	6.8%	756.24	-22.4%	786	701	12.0%
CRUDE OIL	455	167.39	171.5%	380.95	19.3%	122	220	-44.7%
CRUDE OIL LAST DAY	0	0	-	5.43	-100.0%	3	0	-
CRUDE OIL OUTRIGHTS	2,816	2,890.43	-2.6%	2,029.86	38.7%	3,884	2,988	30.0%
CRUDE OIL PHY	775,643	1,013,270.7	-23.5%	814,510.95	-4.8%	1,142,675	1,200,194	-4.8%
CRUDE OIL SPRDS	911	882.13	3.2%	743.95	22.4%	1,236	1,027	20.3%
CRUDE OIL TRADE AT MARKER SIN	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**

October 2020

Page 8 of 18

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Energy Futures</b>								
DAILY PJM	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	3	0	-
DATED TO FRONTLINE BRENT	0	0	-	0	-	1	5	-75.6%
DOMINION TRAN INC - APP I	0	0	-	0	-	0	0	-
DOMINION TRANSMISSION INC	0	0	-	0	-	0	0	-
DUBAI CRUDE OIL BALMO	0	0	-	0	-	1	0	-
DUBAI CRUDE OIL CALENDAR	0	0	-	0	-	50	84	-40.2%
DUTCH TTF NATURAL GAS CAL MO	1,782	925.74	92.5%	1,140.95	56.2%	1,615	482	235.3%
EAST/WEST FUEL OIL SPREAD	0	0	-	0	-	0	0	-100.0%
EIA FLAT TAX ONHWAY DIESE	89	1.26	6983.7%	23.71	276.6%	44	16	173.0%
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	-
ETHANOL	9	196.35	-95.6%	9.52	-8.4%	60	347	-82.9%
ETHANOL SWAP	4	5.22	-30.3%	7.14	-49.1%	7	4	61.6%
ETHANOL T2 FOB ROTT INCL DUTY	205	269.7	-24.0%	139.52	47.0%	196	168	16.4%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-	0	0	-100.0%
EURO 3.5% FUEL OIL RDAM B	0	0.57	-100.0%	0	-	0	2	-86.2%
EURO 3.5% FUEL OIL SPREAD	0	1.09	-100.0%	0	-	0	1	-87.2%
EURO GASOIL 10PPM VS ICE	0	0	-	0	-	0	0	-
EUROPE 1% FUEL OIL NWE CA	0	5.13	-100.0%	0	-	0	3	-100.0%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-	0	0	-
EUROPE 3.5% FUEL OIL MED	0	0	-	0	-	0	2	-90.4%
EUROPE 3.5% FUEL OIL RDAM	1	26.96	-98.0%	1.24	-55.9%	11	45	-74.9%
EUROPEAN GASOIL (ICE)	0	6.09	-100.0%	0	-	1	5	-73.2%
EUROPEAN NAPHTHA BALMO	0	1.52	-100.0%	0	-	0	7	-94.2%
EUROPEAN NAPHTHA CRACK SPR	46	59.7	-22.3%	11.24	313.0%	63	178	-64.7%
EUROPE DATED BRENT SWAP	0	0	-	0	-	0	8	-95.7%
EUROPE JET KERO NWE CALSW	0	0	-	0	-	0	0	-100.0%
EUROPE NAPHTHA CALSWAP	22	11.65	90.4%	16.05	38.2%	24	78	-69.7%
EURO PROPANE CIF ARA SWA	58	79.13	-26.2%	88.57	-34.1%	78	90	-13.1%
FREIGHT MARKETS	51	94.65	-46.2%	27.14	87.6%	35	49	-30.0%
FUEL OIL CRACK VS ICE	3	73.91	-95.7%	15.24	-79.1%	12	81	-84.9%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	0	-100.0%
FUEL OIL (PLATS) CAR CM	0	0	-	0	-	0	0	-100.0%
FUEL OIL (PLATS) CAR CN	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	0	3.91	-100.0%	0	-	0	7	-96.7%
GAS EURO-BOB OXY NWE BARGES	32	58.91	-45.1%	31.1	4.1%	67	228	-70.6%
GAS EURO-BOB OXY NWE BARGES	127	229.83	-44.8%	101.81	24.7%	271	368	-26.3%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 ROTTERDAM BARG	1	0.04	1467.4%	0	-	0	1	-28.1%
GASOIL 10PPM VS ICE SWAP	0	0	-	0	-	0	0	-100.0%
GASOIL CALENDAR SWAP	1	0.78	33.6%	1.29	-18.7%	1	1	88.9%
GASOIL CRACK SPREAD CALEN	1	51.65	-98.2%	2.86	-66.6%	59	32	81.3%
GASOIL MINI CALENDAR SWAP	21	48.96	-56.8%	16	32.1%	27	18	46.2%
GERMAN POWER BASELOAD CAL M	0	62.61	-100.0%	40	-100.0%	47	110	-57.0%

\*\*\* 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**

October 2020

Page 9 of 18

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Energy Futures</b>								
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	0	0	-
GROUP THREE UNLEAD GAS (P	0	0	-	0	-	0	1	-100.0%
GRP THREE ULSD(PLT)VS HEA	88	123.96	-29.2%	148.1	-40.7%	168	168	-0.2%
GRP THREE UNL GS (PLT) VS	94	123.7	-24.3%	57.62	62.5%	124	124	0.2%
GULF COAST 3% FUEL OIL BA	17	30.17	-43.5%	1.67	922.7%	14	40	-65.5%
GULF COAST JET FUEL CLNDR	0	0	-	17.86	-100.0%	15	1	1080.9%
GULF COAST JET VS NYM 2 H	685	589.22	16.3%	747.1	-8.3%	841	964	-12.8%
GULF COAST NO.6 FUEL OIL	228	759.3	-69.9%	281.86	-19.0%	535	1,082	-50.5%
GULF COAST ULSD CALENDAR	87	4	2075.0%	21.05	313.3%	46	18	161.5%
GULF COAST ULSD CRACK SPR	0	0	-	0	-	7	2	291.7%
HEATING OIL BALMO CLNDR S	5	0	-	0	-	7	3	150.8%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-100.0%
HEATING OIL PHY	168,847	221,605.35	-23.8%	168,910.33	0.0%	178,232	169,243	5.3%
HENRY HUB BASIS SWAP	0	26.09	-100.0%	0	-	32	77	-58.8%
HENRY HUB FINANCIAL LAST	0	0	-	0	-	0	0	-
HENRY HUB INDEX SWAP FUTU	0	26.09	-100.0%	0	-	40	77	-48.2%
HENRY HUB SWAP	2,392	2,145.26	11.5%	1,910.38	25.2%	3,342	4,603	-27.4%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-	0	3	-100.0%
HTG OIL	0	0	-	0	-	1	0	12.5%
ICE BRENT DUBAI SWAP	20	251.48	-92.2%	51.67	-62.2%	156	262	-40.5%
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	9	2.83	221.7%	6.43	41.4%	9	16	-43.2%
JAPAN C&F NAPHTHA CRACK S	0	0	-	0	-	1	1	-23.5%
JAPAN C&F NAPHTHA SWAP	2	10.65	-85.9%	4.67	-67.9%	8	47	-83.1%
JAPAN NAPHTHA BALMO SWAP	0	0	-	0	-	0	2	-90.1%
JET AV FUEL (P) CAR FM ICE GAS S	0	0	-	0	-	0	0	-
JET CIF NWE VS ICE	0	1.3	-100.0%	0	-	0	1	-100.0%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-	0	1	-100.0%
JET FUEL UP-DOWN BALMO CL	50	191.09	-74.0%	110	-54.8%	83	197	-58.0%
JKM LNG Futures	257	174.35	47.3%	317.43	-19.1%	91	82	10.7%
LA CARB DIESEL (OPIS) SWA	0	1.09	-100.0%	0	-	12	2	529.3%
LA CARBOB GASOLINE(OPIS)S	0	0	-	0	-	3	14	-78.3%
LA JET (OPIS) SWAP	10	59.78	-82.9%	14.29	-28.4%	27	60	-55.1%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	11	68.3	-84.0%	5.71	90.9%	35	89	-60.8%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	50.0%
LTD NAT GAS	18,633	11,813.78	57.7%	14,730.43	26.5%	12,691	14,318	-11.4%
MARS (ARGUS) VS WTI SWAP	5	5.43	0.4%	0	-	12	69	-82.1%
MARS (ARGUS) VS WTI TRD M	439	1,070.96	-59.0%	990.19	-55.6%	743	881	-15.7%
MARS BLEND CRUDE OIL	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	1,067	1,630.3	-34.6%	927.81	15.0%	980	1,453	-32.6%
MCCLOSKEY RCH BAY COAL	22	124.26	-81.9%	27.86	-19.4%	46	111	-58.9%
MGF FUT	0	0.43	-100.0%	0	-	0	0	-100.0%
MGN1 SWAP FUT	1	0.43	109.1%	0	-	1	2	-46.0%
MICHIGAN BASIS	0	0	-	0	-	0	0	-
MICHIGAN MISO	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	15	0.87	1645.8%	0	-	4	9	-63.0%
MINI RBOB V. EBOBARG NWE BRGS	0	3.91	-100.0%	30.48	-100.0%	8	19	-56.8%

\*\*\* 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**

October 2020

Page 10 of 18

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Energy Futures</b>								
MINI RBOB V. EBOB(ARGUS) NWE B	38	42.26	-10.3%	21.43	76.9%	34	92	-63.0%
MINY HTG OIL	0	0.13	178.8%	0.33	9.1%	0	0	62.4%
MINY NATURAL GAS	9,435	2,471.09	281.8%	8,831	6.8%	5,985	1,552	285.7%
MINY RBOB GAS	0	0.13	248.5%	0.29	59.1%	0	0	11.1%
MINY WTI CRUDE OIL	13,954	19,872.7	-29.8%	12,009.95	16.2%	29,646	22,761	30.2%
MJC FUT	0	0	-	0	-	0	1	-100.0%
MNC FUT	16	71.3	-77.1%	30.86	-47.0%	52	164	-68.3%
MONT BELVIEU ETHANE 5 DECIMAL	1,672	673.09	148.4%	1,909.48	-12.4%	1,256	766	64.1%
MONT BELVIEU ETHANE OPIS BALM	32	1.3	2374.3%	64.52	-50.0%	16	7	148.4%
MONT BELVIEU LDH PROPANE 5 DE	7,728	6,253.09	23.6%	7,057.43	9.5%	8,151	6,883	18.4%
MONT BELVIEU LDH PROPANE OPIS	172	83.26	107.0%	76.86	124.3%	110	136	-19.5%
MONT BELVIEU NATURAL GASOLIN	533	448.48	18.8%	626.48	-14.9%	1,411	399	253.5%
MONT BELVIEU NATURAL GASOLIN	16	32.48	-51.0%	59.29	-73.2%	44	31	43.1%
MONT BELVIEU NORMAL BUTANE 5	3,071	2,091.78	46.8%	2,944.57	4.3%	3,208	2,239	43.3%
MONT BELVIEU NORMAL BUTANE B	86	60.65	42.2%	65.14	32.4%	65	62	4.9%
NAT GAS BASIS SWAP	0	0	-	0	-	0	0	-
NATURAL GAS	7,495	4,966.13	50.9%	8,753.71	-14.4%	7,537	5,444	38.4%
NATURAL GAS PEN SWP	6,014	875.35	587.1%	1,866.62	222.2%	3,057	1,401	118.1%
NATURAL GAS PHY	423,331	477,006.57	-11.3%	445,039.43	-4.9%	487,488	398,562	22.3%
NEPOOL INTR HUB 5MW D AH	0	9.57	-100.0%	0	-	70	340	-79.4%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	0	0	-
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	6	47.61	-87.1%	27.14	-77.4%	32	38	-14.4%
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	-	0	8	-100.0%
NGPL TEX/OK	0	0	-	0	-	0	13	-100.0%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
NO 2 UP-DOWN SPREAD CALEN	0	4.35	-100.0%	0	-	1	4	-75.7%
NORTHEN NATURAL GAS DEMAR	0	0	-	0	-	0	0	-
NORTHEN NATURAL GAS VENTU	0	0	-	0	-	0	0	-
NORTHWEST ROCKIES BASIS S	0	0	-	0	-	0	15	-100.0%
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
NY1% VS GC SPREAD SWAP	0	16.74	-100.0%	0	-	12	22	-45.2%
NY 3.0% FUEL OIL (PLATTS	0	0	-	0	-	0	4	-100.0%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	0	-100.0%
NY HARBOR HEAT OIL SWP	74	154.3	-52.4%	93.57	-21.5%	151	106	43.3%
NY HARBOR LOW SULPUR GAS 100C	0	0	-	0	-	0	2	-100.0%
NY HARBOR RESIDUAL FUEL 1	9	30.87	-71.3%	14.29	-38.0%	35	33	3.8%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	0	0	-
NYH NO 2 CRACK SPREAD CAL	0	39.13	-100.0%	18.57	-100.0%	37	24	54.7%
NYISO CAPACITY	0	0	-	0	-	0	3	-100.0%
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	-	0	-	0	481	-100.0%
NYISO ZONE G 5MW D AH PK	0	9.57	-100.0%	0	-	0	40	-100.0%
NYISO ZONE J 5MW D AH O P	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**

October 2020

Page 11 of 18

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Energy Futures</b>								
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	23.91	-100.0%	0	-	3	9	-65.0%
NY ULSD (ARGUS) VS HEATING OIL	1	51.09	-98.8%	44.76	-98.7%	23	13	77.2%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-	0	9	-100.0%
ONTARIO POWER SWAPS	0	0	-	0	-	0	1	-100.0%
PANHANDLE BASIS SWAP FUTU	0	0	-	0	-	0	0	-
PERMIAN BASIS SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	115	108.43	5.7%	101.33	13.1%	156	153	2.2%
PETRO CRCKS & SPRDS ASIA	3	0	-	0	-	2	2	-1.8%
PETRO CRCKS & SPRDS NA	968	1,331.74	-27.3%	946.05	2.3%	1,440	1,753	-17.9%
PETRO CRK&SPRD EURO	17	87.48	-80.2%	18.33	-5.5%	39	154	-74.4%
PETROLEUM PRODUCTS	35	76.39	-54.8%	11.81	192.1%	63	115	-45.2%
PETROLEUM PRODUCTS ASIA	5	18.26	-75.1%	8.33	-45.5%	33	66	-49.4%
PETRO OUTRIGHT EURO	224	206.61	8.5%	306.43	-26.9%	255	194	31.2%
PETRO OUTRIGHT NA	124	224.61	-44.8%	64.81	91.3%	133	273	-51.3%
PJM AD HUB 5MW REAL TIME	0	0	-	0	-	0	567	-100.0%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	0	0	-
PJM COMED 5MW D AH O PK	0	0	-	0	-	0	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	-	0	-	0	350	-100.0%
PJM NILL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM NILL DA PEAK	0	0	-	0	-	0	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	0	-
PJM WESTHDA PEAK	0	0	-	0	-	0	0	-
PJM WESTH RT OFF-PEAK	0	0	-	0	-	0	223	-100.0%
PJM WESTH RT PEAK	0	189.35	-100.0%	0	-	75	254	-70.5%
PLASTICS	36	34.87	3.5%	57.95	-37.7%	52	34	52.0%
PREMIUM UNLND 10P FOB MED	0	0	-	0	-	1	4	-81.1%
PREMIUM UNLEAD 10PPM FOB	0	0	-	0	-	0	1	-100.0%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	0	-100.0%
PREM UNL GAS 10PPM RDAM FOB S	0	0	-	0	-	0	0	-100.0%
PROPANE NON-LDH MB (OPIS) BAL	148	81.35	81.8%	65.14	127.1%	83	70	19.1%
PROPANE NON-LDH MT. BEL (OPIS)	1,289	1,057.83	21.8%	1,401.67	-8.1%	1,164	901	29.2%
RBOB CALENDAR SWAP	188	182.17	2.9%	340.43	-44.9%	264	271	-2.8%
RBOB CRACK SPREAD	19	59.13	-68.1%	26.19	-28.0%	54	55	-1.8%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-100.0%
RBOB GAS	1	0.52	4.6%	0	-	0	0	0.0%
RBOB GASOLINE BALMO CLNDR	14	8.61	60.5%	14.05	-1.6%	27	42	-36.5%

\*\*\* 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**

October 2020

Page 12 of 18

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Energy Futures</b>								
RBOB PHY	165,231	166,629.43	-0.8%	160,079.52	3.2%	188,000	202,978	-7.4%
RBOB VS HEATING OIL SWAP	9	3.26	178.8%	17.86	-49.1%	27	1	3676.7%
SAN JUAN BASIS SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
SINGAPORE 180CST BALMO	0	0.91	-100.0%	0	-	0	1	-82.2%
SINGAPORE 380CST BALMO	0	0.74	-100.0%	0	-	0	4	-95.2%
SINGAPORE 380CST FUEL OIL	10	73.17	-85.8%	2.81	268.9%	11	132	-91.8%
SINGAPORE FUEL 180CST CAL	0	2.74	-100.0%	0.86	-100.0%	1	11	-90.8%
SINGAPORE FUEL OIL SPREAD	0	1.91	-100.0%	0	-	0	3	-87.5%
SINGAPORE GASOIL	16	221.91	-92.6%	14.95	9.4%	28	272	-89.8%
SINGAPORE GASOIL CALENDAR	7	10.17	-33.9%	16.95	-60.3%	34	10	254.0%
SINGAPORE GASOIL SWAP	26	21.91	17.6%	28.1	-8.3%	40	44	-7.6%
SINGAPORE GASOIL VS ICE	0	4.48	-100.0%	0	-	1	22	-93.9%
SINGAPORE JET KERO BALMO	0	2.17	-100.0%	0	-	2	0	589.9%
SINGAPORE JET KERO GASOIL	26	0	-	0	-	3	0	475.0%
SINGAPORE JET KEROSENE SW	3	44.13	-93.3%	35.71	-91.7%	29	28	3.0%
SINGAPORE MOGAS 92 UNLEADED	0	0	-	0	-	1	7	-88.3%
SINGAPORE MOGAS 92 UNLEADED	0	115.39	-100.0%	0	-	115	419	-72.5%
SING FUEL	0	0.22	-100.0%	0	-	0	0	-100.0%
Sumas Basis Swap	0	0	-	0	-	0	0	-
TC2 ROTTERDAM TO USAC 37K	0	8.26	-100.0%	0	-	0	12	-98.1%
TC5 RAS TANURA TO YOKOHAM	0	2.61	-100.0%	0	-	1	16	-95.9%
TCO BASIS SWAP	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	120	420.17	-71.6%	100.95	18.4%	105	265	-60.3%
TEXAS EASTERN ZONE M-3 BA	0	0	-	0	-	5	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	-100.0%
UK NBP NAT GAS CAL MTH FUT	1	15.87	-91.4%	7.14	-80.9%	11	29	-61.3%
ULSD UP-DOWN BALMO SWP	136	482.83	-71.8%	206.9	-34.3%	245	267	-8.1%
UP DOWN GC ULSD VS NMX HO	1,659	2,177.61	-23.8%	2,073.81	-20.0%	2,197	1,617	35.9%
WAHA BASIS	0	0	-	0	-	0	3	-100.0%
WTI-BRENT BULLET SWAP	0	21.91	-100.0%	0	-	0	9	-100.0%
WTI-BRENT CALENDAR SWAP	956	1,724.3	-44.5%	1,399.62	-31.7%	1,769	1,718	3.0%
WTI CALENDAR	2,224	1,905.78	16.7%	1,251.62	77.7%	2,835	1,907	48.7%
WTI MIDLAND CRUDE OIL	0	0	-	0	-	1	0	-
WTS (ARGUS) VS WTI SWAP	81	268.04	-69.9%	158.57	-49.1%	261	212	23.4%
WTS (ARGUS) VS WTI TRD MT	46	26.96	70.0%	20	129.1%	58	34	72.1%

\*\*\* 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**

October 2020

Page 13 of 18

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Energy Options</b>								
BRENT CALENDAR SWAP	0	0	-	0	-	36	18	97.6%
BRENT CRUDE OIL 1 M CSO	0	26.09	-100.0%	0	-	169	170	-0.6%
BRENT OIL LAST DAY	4,554	3,886.78	17.2%	3,061.1	48.8%	4,021	6,161	-34.7%
COAL API2 INDEX	0	0.43	-100.0%	0	-	0	5	-100.0%
CRUDE OIL	0	0	-	0	-	0	1	-100.0%
CRUDE OIL 1MO	6,714	6,333.74	6.0%	2,573.81	160.8%	9,104	10,642	-14.5%
CRUDE OIL APO	1,714	1,055.96	62.3%	922.14	85.9%	2,425	2,062	17.6%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	1	-75.0%
CRUDE OIL OUTRIGHTS	0	0	-	0	-	0	5	-100.0%
CRUDE OIL PHY	108,257	109,939.39	-1.5%	106,080.19	2.1%	124,367	132,880	-6.4%
ELEC FINSETTLED	0	0	-	2.05	-100.0%	0	0	-
ETHANOL SWAP	245	418.91	-41.5%	320.43	-23.5%	223	525	-57.4%
FREIGHT MARKETS	0	0	-	0	-	0	9	-100.0%
HEATING OIL PHY	628	1,073.48	-41.5%	535.81	17.2%	658	1,348	-51.2%
HENRY HUB FINANCIAL LAST	474	238.22	98.8%	384.67	23.1%	344	299	15.0%
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-	0	10	-95.3%
LLS CRUDE OIL	0	0	-	66.67	-100.0%	7	0	-
MCCLOSKEY ARA ARGCS COAL	0	2.17	-100.0%	0	-	28	1	3135.3%
MCCLOSKEY RCH BAY COAL	2	7.83	-71.0%	0	-	2	5	-56.8%
NATURAL GAS 1 M CSO FIN	6,800	5,952.22	14.2%	9,328.19	-27.1%	4,957	3,571	38.8%
NATURAL GAS 2 M CSO FIN	86	26.09	231.1%	57.14	51.1%	67	30	128.1%
NATURAL GAS 3 M CSO FIN	0	39.13	-100.0%	3,022.38	-100.0%	2,281	1,069	113.4%
NATURAL GAS 5 M CSO FIN	0	82.61	-100.0%	0	-	54	23	141.1%
NATURAL GAS 6 M CSO FIN	0	717.39	-100.0%	47.62	-100.0%	703	303	131.6%
NATURAL GAS OPT	1,281	0	-	351.43	264.6%	1,016	0	-
NATURAL GAS OPTION ON CALEND	196	166.09	18.2%	161.9	21.3%	127	122	3.9%
NATURAL GAS PHY	130,176	94,542.35	37.7%	136,034.14	-4.3%	120,473	79,332	51.9%
NATURAL GAS SUMMER STRIP	0	0	-	0	-	2	0	-
NATURAL GAS WINTER STRIP	0	0	-	0	-	3	7	-60.0%
N ROCKIES PIPE SWAP	0	7.91	-100.0%	0	-	0	21	-100.0%
NY HARBOR HEAT OIL SWP	39	318.87	-87.8%	54.62	-28.7%	81	125	-34.8%
PETROCHEMICALS	25	0.7	3428.7%	2	1127.3%	9	27	-65.5%
PETRO OUTRIGHT EURO	0	0.52	-100.0%	0	-	0	0	-83.4%
PETRO OUTRIGHT NA	4	0	-	2.86	43.2%	7	2	253.6%
PJM WES HUB PEAK CAL MTH	0	8.26	-100.0%	0	-	4	4	-9.4%
PJM WES HUB PEAK LMP 50MW	0	0	-	0	-	0	4	-100.0%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-	0	1	-100.0%
RBOB CALENDAR SWAP	49	3.26	1405.4%	2.38	1961.8%	10	3	275.2%
RBOB CRACK	0	0	-	0	-	0	0	-
RBOB PHY	319	260.26	22.7%	368.76	-13.4%	398	678	-41.3%
SAN JUAN PIPE SWAP	0	39.57	-100.0%	0	-	0	18	-100.0%
SHORT TERM	11	0	-	7.14	59.1%	12	20	-42.0%
SHORT TERM NATURAL GAS	18	70.65	-74.3%	30.95	-41.3%	47	58	-17.8%
WTI-BRENT BULLET SWAP	1,555	972.83	59.8%	645.71	140.7%	2,298	2,528	-9.1%
WTI CRUDE OIL 1 M CSO FI	5,069	3,663.04	38.4%	3,248.57	56.0%	4,216	2,545	65.7%

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

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

**CME Group Exchange ADV Report - Monthly**

October 2020

Page 14 of 18

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Metals Futures</b>								
ALUMINUM	818	1,125.83	-27.4%	1,167.24	-29.9%	1,051	604	74.0%
COMEX COPPER	83,508	72,780.7	14.7%	94,499.24	-11.6%	97,401	95,860	1.6%
COMEX E-Mini GOLD	705	1,145.91	-38.4%	2,040.9	-65.4%	1,593	962	65.6%
COMEX E-Mini SILVER	272	159.26	70.5%	577.19	-53.0%	448	213	110.1%
COMEX GOLD	211,150	348,528.26	-39.4%	298,376.33	-29.2%	321,872	342,119	-5.9%
COMEX MINY COPPER	107	23.65	352.4%	119.95	-10.8%	46	31	47.2%
COMEX SILVER	74,801	78,718.09	-5.0%	103,976	-28.1%	105,711	96,076	10.0%
COPPER	79	99.13	-20.0%	62.95	25.9%	150	44	239.4%
FERROUS PRODUCTS	57	31.87	77.6%	63.38	-10.7%	93	52	78.8%
GOLD	230	681.3	-66.2%	396.48	-41.9%	345	74	365.2%
HOT ROLLED COIL STEEL FUTURES	55	0	-	34.62	57.6%	20	0	-
IRON ORE 62 CHINA PLATTS FUTUR	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI FUTURES	0	85.26	-100.0%	0	-	69	240	-71.4%
IRON ORE CHINA	49	0	-	60	-19.1%	26	0	-
LNDN ZINC	0	0	-	0	-	0	6	-100.0%
METALS	0	0	-	0	-	0	0	-
MICRO GOLD	77,293	35,347.57	118.7%	133,128.24	-41.9%	88,128	21,341	313.0%
NYMEX HOT ROLLED STEEL	1,037	635.48	63.2%	991.76	4.6%	874	731	19.5%
NYMEX PLATINUM	12,325	17,752.57	-30.6%	21,588.14	-42.9%	18,170	23,102	-21.3%
PALLADIUM	1,575	3,944.52	-60.1%	1,391.76	13.1%	2,827	4,988	-43.3%
SILVER	11,170	1,748.78	538.7%	16,836.62	-33.7%	9,046	1,290	601.4%
URANIUM	0	0	-	0	-	9	50	-82.5%
<b>Metals Options</b>								
ALUMINUM	0	0	-	0	-	1	0	-
COMEX COPPER	921	2,418.22	-61.9%	909.48	1.3%	1,795	2,816	-36.3%
COMEX GOLD	39,885	51,929.7	-23.2%	43,622	-8.6%	55,088	62,730	-12.2%
COMEX SILVER	6,284	7,418.78	-15.3%	7,607.57	-17.4%	9,214	8,946	3.0%
COPPER	0	34.87	-99.7%	0	-	17	13	35.1%
GOLD	6,019	7,618.39	-21.0%	6,215.86	-3.2%	6,968	6,473	7.6%
HOT ROLLED COIL STEEL CALL OPT	0	6.52	-100.0%	0	-	0	5	-92.9%
HOT ROLLED COIL STEEL PUT OPTI	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI CALL OPTIC	0	1.3	-100.0%	0	-	18	32	-45.2%
IRON ORE 62 CHINA TSI PUT OPTIO	0	0	-	0	-	30	17	76.4%
IRON ORE CHINA	4	0	-	3.81	-4.5%	2	0	-
NYMEX HOT ROLLED STEEL	10	0	-	14.29	-28.4%	4	0	-
NYMEX PLATINUM	61	148.65	-58.9%	57.57	6.0%	125	167	-24.9%
PALLADIUM	5	69.91	-93.4%	28.62	-83.8%	32	59	-46.3%
SILVER	307	449.65	-31.8%	310.05	-1.1%	436	304	43.4%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	0	-	0	-	0	2	-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**

October 2020

Page 15 of 18

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Foreign Exchange Options</b>								
AUD/USD WKLY WED OPTIONS - WK	14	73.78	-80.5%	22.33	-35.5%	39	42	-6.3%
<b>Ags Futures</b>								
FERTILIZER PRODUCTS	117	155.87	-24.9%	113.1	3.5%	145	99	46.6%

\*\*\* 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**

October 2020

Page 16 of 18

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Ag Products Futures</b>								
BUTTER CS	226	284.83	-20.5%	184.62	22.6%	278	206	34.8%
CASH-SETTLED CHEESE	673	426.65	57.7%	471.95	42.6%	646	520	24.2%
CAT ASIA WEATHER	0	0	-	0	-	37	0	-
CATTLE	56,356	50,214.22	12.2%	63,401.9	-11.1%	66,452	67,607	-1.7%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	15	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	4	2	66.7%
CDD WEATHER	0	0	-	4.76	-100.0%	46	43	7.5%
CHI WHEAT	124,972	84,888.7	47.2%	107,322.9	16.4%	133,205	123,356	8.0%
CLASS IV MILK	18	84.74	-78.9%	81.86	-78.1%	120	120	-0.2%
COCOA TAS	0	0	-	0	-	0	0	-100.0%
COFFEE	0	0	-	0	-	0	0	-
CORN	375,287	265,369.74	41.4%	284,699.43	31.8%	358,837	431,810	-16.9%
COTTON	1	0.09	1310.7%	0.19	544.3%	0	0	50.0%
DJ_UBS ROLL SELECT INDEX FUTU	0	0	-	207.43	-100.0%	56	51	11.4%
DOW-UBS COMMOD INDEX	714	1,015.61	-29.7%	2,993.24	-76.1%	1,456	2,205	-34.0%
DRY WHEY	72	60.61	18.2%	40.24	78.0%	67	58	14.2%
FEEDER CATTLE	13,536	12,231.3	10.7%	12,714.29	6.5%	13,120	14,836	-11.6%
FERTILIZER PRODUCS	3	36.74	-90.7%	0	-	7	71	-90.6%
GOLDMAN SACHS	550	1,203.74	-54.3%	603.52	-8.8%	711	1,340	-47.0%
GSCI EXCESS RETURN FUT	62	150.78	-59.1%	4,442.95	-98.6%	1,339	1,485	-9.9%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	400	104.35	283.3%	826.19	-51.6%	156	21	632.8%
HDD WEATHER EUROPEAN	45	76.09	-40.3%	0	-	9	28	-66.7%
HOGS	39,681	53,916.3	-26.4%	58,868.1	-32.6%	51,467	63,983	-19.6%
HOUSING INDEX	0	0.83	-89.0%	0.81	-88.8%	1	1	104.6%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	49,573	49,260.22	0.6%	47,045.19	5.4%	56,433	61,422	-8.1%
LUMBER	412	630.91	-34.6%	520.57	-20.8%	636	655	-2.9%
MALAYSIAN PALM SWAP	237	90.43	161.5%	252.38	-6.3%	164	207	-20.8%
MILK	1,673	1,581.74	5.8%	1,290.19	29.7%	1,688	1,283	31.5%
MINI CORN	2,468	563.83	337.8%	1,320.33	86.9%	1,192	705	69.2%
MINI SOYBEAN	3,881	1,242.48	212.3%	3,201.1	21.2%	1,771	903	96.0%
MINI WHEAT	899	322.17	178.9%	665.33	35.1%	651	370	75.8%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	263	212.78	23.6%	254.76	3.2%	392	300	30.7%
OATS	460	542	-15.1%	477.95	-3.7%	549	631	-12.9%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	6	0	-
ROUGH RICE	1,226	1,323.43	-7.3%	360.24	240.4%	1,049	1,021	2.7%
SOYBEAN	342,957	300,572.04	14.1%	269,981.19	27.0%	237,489	212,902	11.5%
SOYBEAN MEAL	116,834	103,137.96	13.3%	135,581.19	-13.8%	118,257	110,881	6.7%
SOYBEAN OIL	121,550	119,957.96	1.3%	132,162.38	-8.0%	128,608	119,616	7.5%
S&P GSCI ENHANCED ER SWAP	0	0	-	358.29	-100.0%	107	142	-24.6%
SUGAR 11	0	0	-	0	-	0	0	0.0%
USD CRUDE PALM OIL	166	52.61	215.4%	224.81	-26.2%	149	54	176.0%
WHEAT	1,664	800.04	108.0%	1,359.81	22.4%	1,214	756	60.5%

\*\*\* 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**

October 2020

Page 17 of 18

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Ag Products Options</b>								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
BUTTER CS	84	107.04	-21.4%	71.24	18.1%	140	151	-7.1%
CASH-SETTLED CHEESE	737	397.91	85.2%	377.81	95.0%	603	455	32.4%
CATTLE	9,738	10,274.65	-5.2%	7,575.29	28.5%	10,925	9,722	12.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	9	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	9	24	-60.0%
CHI WHEAT	38,590	20,357.43	89.6%	32,993.14	17.0%	32,137	30,665	4.8%
CLASS IV MILK	32	79.52	-59.6%	59.71	-46.3%	216	173	24.9%
CORN	139,671	97,354.39	43.5%	110,250.67	26.7%	93,141	136,386	-31.7%
CORN NEARBY+2 CAL SPRD	158	990.22	-84.1%	107.1	47.2%	305	352	-13.3%
DEC-DEC CORN CAL SPRD	5	156.57	-96.7%	22.38	-76.6%	15	87	-83.0%
DEC-JULY CORN CAL SPRD	32	63	-49.1%	4.76	573.9%	18	105	-83.0%
DEC-JULY WHEAT CAL SPRD	0	2.22	-100.0%	3.57	-100.0%	7	0	2929.5%
DRY WHEY	1	22.48	-95.1%	4.19	-74.0%	21	37	-43.9%
FEEDER CATTLE	1,284	971.09	32.3%	785.71	63.5%	1,231	1,439	-14.5%
HDD EURO SEASONAL STRIP	273	0	-	0	-	28	0	-
HDD SEASONAL STRIP	45	0	-	0	-	5	0	-
HDD WEATHER	22	0	-	214.29	-89.9%	24	0	-
HOGS	8,059	14,545.39	-44.6%	13,816.43	-41.7%	12,848	17,439	-26.3%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
Intercommodity Spread	0	5.17	-100.0%	0.29	-100.0%	53	5	908.6%
JAN-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	200	356.78	-43.9%	0.95	20909.1%	111	99	12.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	5.95	-100.0%	1	0	-
JULY-DEC WHEAT CAL SPRD	0	2.17	-100.0%	0	-	20	7	177.1%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	1	0	-
JULY-NOV SOYBEAN CAL SPRD	0	243.74	-100.0%	4.9	-100.0%	67	56	18.8%
KC WHEAT	6,152	3,660.26	68.1%	3,739.86	64.5%	4,883	4,414	10.6%
LUMBER	26	60.13	-56.2%	30.67	-14.2%	42	83	-49.5%
LV CATL CSO	0	0	-	0	-	0	3	-100.0%
MAR-DEC CORN CAL SPRD	0	0.39	-100.0%	0	-	2	0	5505.2%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	12	0	6149.1%
MAR-JULY WHEAT CAL SPRD	10	0	-	6.67	53.4%	2	0	1366.5%
MILK	1,809	1,796.13	0.7%	1,153.29	56.9%	2,220	1,815	22.3%
MLK MID OPTIONS	0	0.3	4.6%	0	-	1	1	-44.9%
NFD MILK	218	190.35	14.4%	226.95	-4.0%	372	294	26.4%
NOV-JULY SOYBEAN CAL SPRD	23	0	-	98.33	-76.9%	13	17	-24.8%
NOV-MAR SOYBEAN CSO	5	0	-	2.38	90.9%	7	0	7073.9%
NOV-NOV SOYBEAN CAL SPRD	0	40.61	-100.0%	5.24	-100.0%	1	13	-93.6%
OATS	36	11.09	226.8%	7.9	358.3%	14	21	-33.2%
ROUGH RICE	49	138	-64.4%	47	4.5%	138	143	-3.6%
SOYBEAN	88,008	51,842.22	69.8%	85,148.29	3.4%	59,612	54,712	9.0%
SOYBEAN CRUSH	32	7.61	318.2%	9.14	248.0%	16	1	1767.1%
SOYBEAN MEAL	16,515	7,796.04	111.8%	17,607.86	-6.2%	11,660	7,629	52.8%
SOYBEAN OIL	13,217	7,392.13	78.8%	11,393.95	16.0%	9,273	5,749	61.3%
SOYBN NEARBY+2 CAL SPRD	277	0	-	206.43	34.0%	56	26	116.2%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	1	2	-59.2%

\*\*\* 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**

October 2020

Page 18 of 18

	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Ag Products Options</b>								
WHEAT	181	216.04	-16.1%	77.62	133.4%	96	239	-59.9%
WHEAT-CORN IC50	42	8.7	383.5%	56.67	-25.8%	30	14	117.1%
WHEAT NEARBY+2 CAL SPRD	32	5.09	525.5%	0	-	32	13	142.8%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	4,132,126	6,114,318.13	-32.4%	3,965,498.86	4.2%	6,319,941	7,795,011	-18.9%
Equity Index Futures	4,747,853	2,702,452.65	75.7%	6,181,285.38	-23.2%	5,026,957	2,857,198	75.9%
Metals Futures	475,230	562,808.17	-15.6%	675,310.81	-29.6%	647,878	587,784	10.2%
Energy Futures	1,702,921	2,058,926.56	-17.3%	1,746,616	-2.5%	2,209,728	2,169,707	1.8%
FX Futures	672,263	755,705.78	-11.0%	969,106.95	-30.6%	816,480	809,224	0.9%
Foreign Exchange Futures	0	0	-	0	-	0	2	-100.0%
Ags Futures	117	155.87	-24.9%	113.1	3.5%	145	99	46.6%
Ag Products Futures	1,256,861	1,050,355.91	19.7%	1,131,920.1	11.0%	1,178,367	1,219,608	-3.4%
<b>TOTAL FUTURES</b>	<b>12,987,371</b>	<b>13,244,723.09</b>	<b>-1.9%</b>	<b>14,669,851.19</b>	<b>-11.5%</b>	<b>16,199,495.51</b>	<b>15,438,632.92</b>	<b>4.9%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	1,115,663	2,530,376.04	-55.9%	888,950.76	25.5%	1,955,346	2,886,671	-32.3%
Equity Index Options	658,092	675,505.87	-2.6%	728,694.62	-9.7%	745,927	651,419	14.5%
Metals Options	53,495	70,096	-23.7%	58,769.24	-9.0%	73,729	81,562	-9.6%
Energy Options	268,217	229,854.74	16.7%	267,312.67	0.3%	278,150	244,630	13.7%
FX Options	32,180	48,288.57	-33.4%	36,234.71	-11.2%	41,835	53,191	-21.3%
Ag Products Options	325,565	219,094.87	48.6%	286,116.62	13.8%	240,406	272,402	-11.7%
Foreign Exchange Options	14	73.78	-80.5%	22.33	-35.5%	39	42	-6.3%
<b>TOTAL OPTIONS</b>	<b>2,453,227</b>	<b>3,773,289.87</b>	<b>-35.0%</b>	<b>2,266,100.95</b>	<b>8.3%</b>	<b>3,335,431.79</b>	<b>4,189,915.97</b>	<b>-20.4%</b>
<b>TOTAL COMBINED</b>								
FX	704,444	803,994.35	-12.4%	1,005,341.67	-29.9%	858,315	862,415	-0.5%
Equity Index	5,405,945	3,377,958.52	60.0%	6,909,980	-21.8%	5,772,884	3,508,617	64.5%
Interest Rate	5,247,789	8,644,694.17	-39.3%	4,854,449.62	8.1%	8,275,287	10,681,683	-22.5%
Energy	1,971,138	2,288,781.3	-13.9%	2,013,928.67	-2.1%	2,487,879	2,414,337	3.0%
Metals	528,725	632,904.17	-16.5%	734,080.05	-28.0%	721,608	669,345	7.8%
Foreign Exchange	14	73.78	-80.5%	22.33	-35.5%	39	43	-10.5%
Ags	117	155.87	-24.9%	113.1	3.5%	145	99	46.6%
Ag Products	1,582,426	1,269,450.78	24.7%	1,418,036.71	11.6%	1,418,773	1,492,010	-4.9%
<b>GRAND TOTAL</b>	<b>15,440,598</b>	<b>17,018,012.96</b>	<b>-9.3%</b>	<b>16,935,952.14</b>	<b>-8.8%</b>	<b>19,534,927.3</b>	<b>19,628,548.89</b>	<b>-0.5%</b>

\*\*\* 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.