

CME Group Exchange ADV Report - Monthly

September 2021

Page 1 of 18

	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
FX Futures								
AD/CD CROSS RATES	2	0.14	1432.9%	0.91	141.0%	1	1	4.5%
AD/JY CROSS RATES	106	102.19	3.9%	92.91	14.3%	110	130	-15.0%
AD/NE CROSS RATES	22	10.1	114.6%	32.59	-33.5%	14	16	-10.1%
AUSTRALIAN DOLLAR	117,099	115,117.48	1.7%	75,013.32	56.1%	100,059	104,113	-3.9%
BP/JY CROSS RATES	184	180.9	1.7%	110.23	66.9%	136	169	-19.9%
BP/SF CROSS RATES	130	17.67	633.7%	45.59	184.3%	54	21	153.6%
BRAZIL REAL	9,013	11,676.48	-22.8%	12,866.77	-29.9%	12,216	10,560	15.7%
BRITISH POUND	115,049	140,936.43	-18.4%	72,241.59	59.3%	94,995	107,736	-11.8%
CANADIAN DOLLAR	97,882	90,145.24	8.6%	68,333.95	43.2%	80,555	77,595	3.8%
CD/JY CROSS RATES	20	0.33	5772.0%	11.5	70.2%	12	3	302.1%
CHINESE RENMINBI (CNH)	1,064	1,296.86	-17.9%	707.45	50.4%	811	920	-11.8%
CZECK KORUNA (EC)	0	0.1	-100.0%	0	-	0	0	-69.1%
CZECK KORUNA (US)	0	0.05	200.2%	0	-	0	0	703.8%
EC/AD CROSS RATES	498	548.81	-9.3%	108.05	360.7%	256	345	-25.8%
EC/CD CROSS RATES	799	382.86	108.6%	119.95	565.8%	353	225	56.9%
EC/NOK CROSS RATES	113	16.9	568.7%	9.23	1125.1%	44	10	335.6%
EC/SEK CROSS RATES	71	54.95	29.2%	4.59	1446.5%	32	32	1.0%
EFX/BP CROSS RATES	6,583	4,915.33	33.9%	1,361.27	383.6%	2,910	3,386	-14.1%
EFX/JY CROSS RATES	5,685	3,646.62	55.9%	776.41	632.3%	2,224	2,981	-25.4%
EFX/SF CROSS RATES	2,918	1,645.71	77.3%	723.41	303.3%	1,262	1,901	-33.6%
E-MICRO USD/CAD	4	0	-	4.55	-1.5%	2	0	-
E-MICRO USD/CHF	0	0	-	0.77	-100.0%	0	0	-
E-MICRO USD/JPY	5	0	-	0.41	1215.3%	1	0	-
E-MINI EURO FX	5,717	9,670.67	-40.9%	3,471.36	64.7%	5,917	7,573	-21.9%
E-MINI JAPANESE YEN	488	463.33	5.2%	414.32	17.7%	437	1,073	-59.3%
EURO FX	242,869	280,538	-13.4%	132,064.5	83.9%	195,356	224,669	-13.0%
HUNGARIAN FORINT (EC)	0	0	-	0.36	-100.0%	0	0	101.1%
HUNGARIAN FORINT (US)	1	1.29	14.8%	0.5	195.2%	1	1	-4.6%
INDIAN RUPEE	739	1,207.62	-38.8%	463.77	59.3%	676	1,339	-49.5%
JAPANESE YEN	134,550	98,569.71	36.5%	89,040.73	51.1%	105,885	119,142	-11.1%
KOREAN WON	116	58.19	99.5%	55.82	108.0%	97	44	120.0%
MEXICAN PESO	70,837	76,405.57	-7.3%	44,083.73	60.7%	54,044	57,916	-6.7%
MICRO AUD/USD	8,786	12,584.9	-30.2%	7,553.64	16.3%	9,948	11,904	-16.4%
MICRO CAD/USD	3,370	1,827.38	84.4%	2,729.14	23.5%	2,701	1,392	94.0%
MICRO CHF/USD	464	363.67	27.7%	320.18	45.0%	424	189	124.4%
MICRO EUR/USD	22,153	33,016.29	-32.9%	17,220.68	28.6%	23,307	23,555	-1.1%
MICRO GBP/USD	4,200	6,569.24	-36.1%	2,938.32	42.9%	3,542	3,173	11.6%
MICRO INR/USD	75	80.38	-7.3%	51.36	45.1%	87	106	-18.0%
MICRO JPY/USD	1,881	1,176.86	59.8%	1,444.73	30.2%	1,596	1,425	12.0%
MICRO USD/CNH	0	0	-	0	-	0	0	-
NEW ZEALND DOLLAR	31,260	32,352.24	-3.4%	27,901.55	12.0%	29,037	30,667	-5.3%
NKR/USD CROSS RATE	347	345.19	0.5%	169.36	104.9%	282	278	1.7%
POLISH ZLOTY (EC)	18	5.57	216.2%	1.45	1111.3%	7	3	135.3%
POLISH ZLOTY (US)	85	76.76	11.3%	16.5	417.7%	45	42	7.5%
RMB USD	0	0	-	0.05	-100.0%	0	0	-39.6%
RUSSIAN RUBLE	9,648	6,604.48	46.1%	4,679.23	106.2%	5,295	5,626	-5.9%
S.AFRICAN RAND	4,821	5,283.71	-8.8%	2,997.18	60.8%	2,925	3,919	-25.4%
SF/JY CROSS RATES	2	0.1	1900.8%	1.73	10.3%	3	1	75.4%
SHEKEL	0	0.52	-81.8%	0.05	109.2%	0	1	-85.5%

*** 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 2021

Page 2 of 18

	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
FX Futures								
SKR/USD CROSS RATES	447	405.67	10.1%	298.77	49.5%	286	250	14.5%
SWISS FRANC	30,222	30,791.38	-1.9%	19,884.77	52.0%	23,717	28,792	-17.6%
TURKISH LIRA	6	13.1	-51.3%	4.32	47.8%	5	43	-89.2%
USDZAR	0	0	-	0.18	83.3%	0	0	-
FX Options								
AUD/USD MONDAY OPTION WEEK1	33	29.1	11.8%	0.18	17789.9%	19	18	4.2%
AUD/USD MONDAY OPTION WEEK2	14	8.57	67.8%	13.64	5.5%	17	9	94.3%
AUD/USD MONDAY OPTION WEEK3	12	1.71	602.8%	11.32	6.4%	20	12	59.4%
AUD/USD MONDAY OPTION WEEK4	19	26.1	-27.4%	26.64	-28.8%	21	9	134.4%
AUD/USD MONDAY OPTION WEEK5	0	0	-	61.23	-100.0%	7	4	90.8%
AUD/USD MONTHLY OPTIONS	5,480	2,632.62	108.1%	4,456.5	23.0%	4,062	3,597	12.9%
AUD/USD WKLY FRIDAY OPTIONS -	137	106.9	28.3%	10.64	1189.8%	38	29	32.5%
AUD/USD WKLY FRIDAY OPTIONS -	89	40.52	119.2%	111.64	-20.4%	80	204	-60.8%
AUD/USD WKLY FRIDAY OPTIONS -	192	104.86	83.1%	94.18	103.9%	132	180	-26.5%
AUD/USD WKLY FRIDAY OPTIONS -	210	174.14	20.5%	89.32	134.8%	144	200	-27.9%
AUD/USD WKLY FRIDAY OPTIONS -	20	30.24	-34.2%	0	-	28	72	-60.8%
AUD/USD WKLY WED OPTIONS - WK	7	48.24	-85.5%	61.82	-88.7%	52	63	-17.4%
AUD/USD WKLY WED OPTIONS - WK	65	18.24	257.4%	30.36	114.7%	40	67	-41.3%
AUD/USD WKLY WED OPTIONS - WK	10	9.19	6.2%	2.68	264.0%	16	41	-61.6%
AUD/USD WKLY WED OPTIONS - WK	46	29.05	58.7%	8.86	420.1%	45	64	-29.3%
AUD/USD WKLY WED OPTIONS - WK	27	70.1	-60.8%	0	-	11	32	-66.7%
BRL/USD MONTHLY OPTIONS	10	0.57	1566.7%	15.09	-36.9%	15	4	315.5%
CAD/USD MONDAY OPTIONS WEEK1	80	4.1	1860.5%	0	-	41	13	214.4%
CAD/USD MONDAY OPTIONS WEEK2	212	9.52	2127.5%	50.82	317.5%	80	8	864.0%
CAD/USD MONDAY OPTIONS WEEK3	286	41.95	582.0%	39	633.6%	53	30	77.5%
CAD/USD MONDAY OPTIONS WEEK4	357	6.14	5715.6%	181.36	97.0%	115	25	370.1%
CAD/USD MONDAY OPTIONS WEEK5	0	0	-	115.23	-100.0%	17	16	2.6%
CAD/USD MONTHLY OPTIONS	6,683	1,532.14	336.2%	5,409.55	23.5%	3,837	2,349	63.3%
CAD/USD WKLY FRIDAY OPTIONS -	563	259.38	116.9%	1.45	38587.8%	143	61	135.0%
CAD/USD WKLY FRIDAY OPTIONS -	277	266.1	3.9%	297.68	-7.1%	228	335	-31.8%
CAD/USD WKLY FRIDAY OPTIONS -	669	317.05	111.0%	380.18	76.0%	370	308	20.2%
CAD/USD WKLY FRIDAY OPTIONS -	1,337	342.71	290.0%	568.09	135.3%	480	337	42.3%
CAD/USD WKLY FRIDAY OPTIONS -	87	5.38	1510.6%	0	-	93	141	-34.3%
CAD/USD WKLY WED OPTIONS - WK	260	15.38	1590.7%	160.91	61.6%	97	108	-9.6%
CAD/USD WKLY WED OPTIONS - WK	73	52.19	39.3%	159.59	-54.4%	91	84	7.8%
CAD/USD WKLY WED OPTIONS - WK	423	33.67	1157.1%	66.5	536.4%	118	88	33.7%
CAD/USD WKLY WED OPTIONS - WK	620	68.19	808.8%	53.59	1056.4%	136	115	18.0%
CAD/USD WKLY WED OPTIONS - WK	300	22.33	1242.0%	0	-	51	43	16.9%
CHF/USD MONTHLY OPTIONS	336	179.57	87.2%	219.77	53.0%	238	159	49.8%
CHF/USD WKLY FRIDAY OPTIONS -	5	4.86	7.8%	3.77	38.8%	2	1	197.2%
CHF/USD WKLY FRIDAY OPTIONS -	2	0.14	1466.2%	19	-88.2%	12	8	49.6%
CHF/USD WKLY FRIDAY OPTIONS -	8	1.19	540.0%	5.91	28.9%	9	5	66.4%
CHF/USD WKLY FRIDAY OPTIONS -	3	26.43	-89.9%	1.64	63.0%	13	8	67.5%
CHF/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	1	5	-73.6%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	0	0	-
EUR/GBP WKLY FRIDAY OPTIONS -	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 2021

Page 3 of 18

	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
FX Options								
EUR/USD MONDAY OPTION WEEK1	45	49.19	-8.3%	3.91	1053.6%	95	65	46.8%
EUR/USD MONDAY OPTION WEEK2	5	209.29	-97.6%	62.95	-91.9%	70	62	12.6%
EUR/USD MONDAY OPTION WEEK3	64	78.24	-18.4%	159.91	-60.1%	69	100	-30.8%
EUR/USD MONDAY OPTION WEEK4	275	131.29	109.3%	76.45	259.4%	141	102	38.2%
EUR/USD MONDAY OPTION WEEK5	0	0	-	198.09	-100.0%	32	38	-16.8%
EUR/USD MONTHLY OPTIONS	8,278	9,972.43	-17.0%	8,319.86	-0.5%	9,775	13,747	-28.9%
EUR/USD WKLY FRIDAY OPTIONS -	887	783.9	13.1%	6.95	12648.9%	268	146	83.7%
EUR/USD WKLY FRIDAY OPTIONS -	507	669.81	-24.3%	699.82	-27.6%	642	954	-32.7%
EUR/USD WKLY FRIDAY OPTIONS -	1,007	881.43	14.2%	839.05	20.0%	958	1,022	-6.2%
EUR/USD WKLY FRIDAY OPTIONS -	1,304	977.67	33.4%	755.14	72.7%	916	1,075	-14.7%
EUR/USD WKLY FRIDAY OPTIONS -	162	155.67	3.8%	0	-	328	340	-3.7%
EUR/USD WKLY WED OPTIONS - WK	207	428.43	-51.7%	290.45	-28.7%	313	465	-32.8%
EUR/USD WKLY WED OPTIONS - WK	161	305.62	-47.2%	275.45	-41.4%	341	402	-15.0%
EUR/USD WKLY WED OPTIONS - WK	169	296.29	-42.8%	318.45	-46.8%	338	388	-13.0%
EUR/USD WKLY WED OPTIONS - WK	392	362.62	8.1%	368.32	6.4%	432	374	15.7%
EUR/USD WKLY WED OPTIONS - WK	607	516	17.7%	0	-	135	181	-25.3%
GBP/USD MONDAY OPTION WEEK1	46	71.05	-35.2%	0	-	22	27	-20.3%
GBP/USD MONDAY OPTION WEEK2	14	25.19	-42.9%	26.68	-46.1%	35	17	108.1%
GBP/USD MONDAY OPTION WEEK3	23	3.81	507.5%	8.18	182.9%	13	23	-45.9%
GBP/USD MONDAY OPTION WEEK4	65	47.14	37.5%	67.41	-3.9%	33	35	-6.6%
GBP/USD MONDAY OPTION WEEK5	0	0	-	11.55	-100.0%	13	8	71.9%
GBP/USD MONTHLY OPTIONS	3,353	5,692.33	-41.1%	2,608.05	28.6%	3,490	4,221	-17.3%
GBP/USD WKLY FRIDAY OPTIONS -	202	205.76	-1.6%	3.18	6262.1%	66	43	55.0%
GBP/USD WKLY FRIDAY OPTIONS -	74	85.24	-12.6%	170.86	-56.4%	117	178	-34.2%
GBP/USD WKLY FRIDAY OPTIONS -	188	260.19	-27.9%	101.86	84.2%	153	182	-15.7%
GBP/USD WKLY FRIDAY OPTIONS -	187	94.24	98.7%	66.32	182.3%	172	165	4.5%
GBP/USD WKLY FRIDAY OPTIONS -	40	49.24	-19.4%	0	-	48	70	-31.2%
GBP/USD WKLY WED OPTIONS - WK	12	46.76	-73.6%	29.59	-58.3%	54	77	-29.9%
GBP/USD WKLY WED OPTIONS - WK	15	59.76	-75.5%	4.91	198.8%	32	48	-34.2%
GBP/USD WKLY WED OPTIONS - WK	8	136.38	-93.9%	36.77	-77.5%	31	83	-62.8%
GBP/USD WKLY WED OPTIONS - WK	62	54.29	13.9%	23.73	160.5%	54	70	-22.7%
GBP/USD WKLY WED OPTIONS - WK	33	78.38	-58.1%	0	-	14	38	-63.7%
JPY/USD MONDAY OPTION WEEK1	9	78.14	-88.1%	0	-	18	40	-56.5%
JPY/USD MONDAY OPTION WEEK2	38	21.76	75.3%	62.55	-39.0%	27	63	-56.9%
JPY/USD MONDAY OPTION WEEK3	10	48.57	-80.3%	39.95	-76.0%	20	39	-49.9%
JPY/USD MONDAY OPTION WEEK4	81	96.81	-16.7%	16.77	380.9%	19	27	-29.6%
JPY/USD MONDAY OPTION WEEK5	0	0	-	108.36	-100.0%	14	14	2.2%
JPY/USD MONTHLY OPTIONS	4,354	3,773.62	15.4%	3,511.32	24.0%	4,087	5,969	-31.5%
JPY/USD WKLY FRIDAY OPTIONS -	351	531	-34.0%	0.45	77022.9%	154	91	68.5%
JPY/USD WKLY FRIDAY OPTIONS -	280	345	-18.9%	375.32	-25.5%	269	575	-53.3%
JPY/USD WKLY FRIDAY OPTIONS -	436	515.29	-15.3%	336.32	29.7%	454	608	-25.3%
JPY/USD WKLY FRIDAY OPTIONS -	490	501.57	-2.2%	566.09	-13.4%	430	569	-24.4%
JPY/USD WKLY FRIDAY OPTIONS -	34	80.57	-57.2%	0	-	137	204	-32.9%
JPY/USD WKLY WED OPTIONS - WK	126	108.86	15.8%	123.14	2.4%	121	245	-50.7%
JPY/USD WKLY WED OPTIONS - WK	187	83.9	122.5%	144.82	28.9%	169	203	-16.9%
JPY/USD WKLY WED OPTIONS - WK	72	134.33	-46.6%	136.45	-47.4%	159	231	-31.2%
JPY/USD WKLY WED OPTIONS - WK	142	107	32.8%	151.64	-6.3%	138	246	-44.2%
JPY/USD WKLY WED OPTIONS - WK	111	163.19	-31.8%	0	-	53	73	-27.6%

*** 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 2021

Page 4 of 18

	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
FX Options								
MXN/USD MONTHLY OPTIONS	184	141.1	30.3%	41.95	338.2%	63	85	-26.1%
MXN/USD WKLY FRIDAY OPTIONS -	0	210.14	-100.0%	0	-	0	23	-100.0%
MXN/USD WKLY FRIDAY OPTIONS -	0	6.62	-100.0%	0	-	3	9	-65.3%
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	3	10	-70.8%
MXN/USD WKLY FRIDAY OPTIONS -	14	35.71	-60.0%	0	-	3	12	-73.0%
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	1	-100.0%
NZD/USD MONTHLY OPTIONS	1	0.9	52.6%	1.91	-27.7%	8	25	-67.4%
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-100.0%
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0.55	-100.0%	0	0	-
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	2	-100.0%
RUB/USD MONTHLY OPTIONS	0	4.43	-100.0%	0	-	0	0	-26.5%

*** 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 2021

Page 5 of 18

	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Equity Index Futures								
BITCOIN FUTURES	28,278	9,613.95	194.1%	19,898.45	42.1%	21,502	8,385	156.4%
DJ US REAL ESTATE	6,756	5,872.76	15.0%	1,668.73	304.9%	2,884	3,741	-22.9%
E-mini (\$5) Dow	215,275	247,058.14	-12.9%	135,173.86	59.3%	175,549	251,924	-30.3%
E-MINI COM SERVICES SELECT SEC	409	593.33	-31.1%	57.36	612.7%	198	262	-24.4%
E-mini FTSE China 50	8	0	-	9.59	-13.6%	3	0	26044.3%
E-MINI MIDCAP	17,994	23,708.24	-24.1%	8,750.95	105.6%	12,551	18,543	-32.3%
E-MINI NASDAQ 100	634,861	772,211	-17.8%	476,400.82	33.3%	548,481	598,761	-8.4%
E-MINI RUSSELL 1000	1,700	942.67	80.3%	337.5	403.7%	552	452	22.3%
E-MINI RUSSELL 1000 GROWTH	558	455.67	22.6%	64.68	763.4%	251	260	-3.4%
E-MINI RUSSELL 1000 VALUE	3,632	1,443.52	151.6%	154.95	2244.2%	1,511	520	190.4%
E-MINI RUSSELL 2000	251,775	240,364.81	4.7%	167,349.55	50.4%	201,420	211,311	-4.7%
E-MINI S&P500	1,999,618	2,385,759.67	-16.2%	1,139,040.27	75.6%	1,598,298	2,121,006	-24.6%
E-MINI S&P500 ESG	2,369	424.81	457.8%	283.27	736.5%	981	458	114.4%
E-MINI S&P REAL ESTATE SELECT S	677	501.05	35.1%	412.95	63.9%	458	467	-2.0%
ETHER FUTURES	6,216	0	-	4,328	43.6%	2,983	0	-
FT-SE 100	50	0	-	0	-	7	0	-
FTSE Emerging	0	2.14	-100.0%	0	-	0	24	-99.9%
IBOVESPA INDEX	10	7	46.3%	17.77	-42.4%	10	22	-54.5%
MICRO E-MINI NASDAQ 100	915,375	1,056,811.62	-13.4%	727,305	25.9%	923,351	649,640	42.1%
MICRO E-MINI RUSSELL 2000	169,825	95,905.9	77.1%	125,310.36	35.5%	151,053	96,632	56.3%
MICRO E-MINI S&P500	913,371	1,133,315.62	-19.4%	615,800.18	48.3%	854,916	889,351	-3.9%
MICRO MINI \$5 DOW	159,352	128,381.9	24.1%	98,670.23	61.5%	127,748	130,327	-2.0%
NASDAQ-100 VOLATILITY	2	0	-	0.27	476.2%	1	0	-
NASDAQ BIOTECH	43	25.38	69.8%	17.55	145.6%	37	29	26.6%
Nearby BTIC+	0	0	-	0	-	2	6	-69.6%
NIKKEI 225 (\$) STOCK	10,520	8,476.9	24.1%	4,285.36	145.5%	6,324	9,880	-36.0%
NIKKEI 225 (YEN) STOCK	44,440	40,775.76	9.0%	22,872.95	94.3%	31,456	48,424	-35.0%
S&P 500	7,024	10,849.05	-35.3%	3,347.32	109.9%	5,776	7,001	-17.5%
S&P 500 ANNUAL DIVIDEND INDEX F	2,240	1,606.43	39.5%	1,316.91	70.1%	2,987	3,003	-0.6%
S&P 500/GI	0	0	-	0	-	0	0	-
S&P 500 QUARLY DIVIDEND INDEX F	109	4.29	2444.5%	43.18	152.5%	98	49	99.5%
S&P 600 SMALLCAP EMINI	0	34.33	-100.0%	0	-	0	19	-100.0%
S&P CONSUMER DSCRTNRY SECTO	760	826.76	-8.0%	426.73	78.2%	586	448	30.7%
S&P CONSUMER STAPLES SECTOR	3,635	2,257.29	61.0%	1,258.86	188.8%	1,808	1,236	46.3%
S&P ENERGY SECTOR	4,870	3,212.95	51.6%	1,295.86	275.8%	2,557	1,450	76.4%
S&P FINANCIAL SECTOR	3,745	1,757.14	113.1%	1,036.64	261.2%	3,203	1,290	148.3%
S&P HEALTH CARE SECTOR	3,371	1,561.57	115.9%	1,154.73	192.0%	1,198	859	39.5%
S&P INDUSTRIAL SECTOR	2,096	1,546.81	35.5%	744.5	181.6%	1,283	818	56.8%
S&P MATERIALS SECTOR	1,088	840.57	29.4%	427.36	154.6%	687	442	55.4%
S&P TECHNOLOGY SECTOR	1,609	1,581.95	1.7%	356.23	351.8%	780	779	0.2%
S&P UTILITIES SECTOR	3,848	2,272.1	69.4%	1,482.18	159.6%	1,571	1,283	22.4%
S&P VALUE INDEX FUTURES	36	0	-	0	-	11	0	-
WATER INDEX FUTURES	1	0	-	3.05	-70.3%	5	0	-
YEN DENOMINATED TOPIX	186	282.29	-34.0%	176.05	5.8%	94	342	-72.6%

*** 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 2021

Page 6 of 18

	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Equity Index Options								
BITCOIN FUTURES	72	232	-69.0%	46.91	53.2%	67	144	-53.5%
E-mini (\$5) Dow	120	115.24	3.9%	51.86	130.8%	73	152	-51.7%
E-MINI NASDAQ 100	28,395	23,623.62	20.2%	27,943.77	1.6%	26,487	16,512	60.4%
E-MINI RUSSELL 2000	1,364	856.33	59.2%	1,522.27	-10.4%	1,364	850	60.4%
E-MINI S&P500	448,527	317,106.86	41.4%	276,541.09	62.2%	294,248	358,550	-17.9%
EOM E-MINI RUSSELL 2000 END OF	918	373	146.0%	668.59	37.3%	972	408	138.5%
EOM EMINI S&P	119,219	91,019.52	31.0%	60,406.64	97.4%	88,539	97,107	-8.8%
EOM S&P 500	48	1,383.29	-96.6%	676.27	-93.0%	1,635	2,932	-44.2%
EOW1 E-MINI RUSSELL 2000 WEEKL	787	178.76	340.5%	814.45	-3.3%	533	223	139.1%
EOW1 EMINI S&P 500	78,040	67,979.33	14.8%	51,793.27	50.7%	49,734	51,021	-2.5%
EOW1 S&P 500	396	1,802.38	-78.0%	940.45	-57.9%	1,212	2,006	-39.6%
EOW2 E-MINI RUSSELL 2000 WEEKL	712	218.76	225.6%	706.36	0.8%	626	192	225.8%
EOW2 EMINI S&P 500	64,254	54,291.57	18.4%	44,343.59	44.9%	51,407	52,168	-1.5%
EOW2 S&P 500	587	2,641.33	-77.8%	1,637.27	-64.1%	2,113	3,771	-44.0%
EOW3 E-MINI RUSSELL 2000 WEEKL	1,598	492.19	224.7%	1,898.27	-15.8%	1,483	844	75.7%
EOW3 EMINI S&P 500	102,816	86,079.1	19.4%	100,894.09	1.9%	101,083	114,663	-11.8%
EOW3 S&P 500	0	351.43	-100.0%	587.05	-100.0%	1,386	3,199	-56.7%
EOW4 E-MINI RUSSELL 2000 WEEKL	921	182.33	405.0%	1,010.05	-8.8%	713	167	327.6%
EOW4 EMINI S&P 500	81,581	65,256.52	25.0%	48,715.18	67.5%	41,878	43,483	-3.7%
MICRO E-MINI NASDAQ	468	129.14	262.6%	301.5	55.3%	279	15	1809.1%
MICRO E-MINI NASDAQ END OF MO	414	78.1	430.5%	312.18	32.7%	351	9	3940.3%
MICRO E-MINI NASDAQ WEEKLY	1,078	255.71	321.6%	1,006.41	7.1%	917	29	3082.8%
MICRO E-MINI S&P 500	2,158	1,583.71	36.3%	1,220.82	76.8%	1,359	177	666.3%
MICRO E-MINI S&P 500 END OF MON	2,338	1,827.95	27.9%	1,198.77	95.0%	1,662	205	710.9%
MICRO E-MINI S&P 500 WEEKLY	5,188	4,251.62	22.0%	4,193.36	23.7%	4,035	478	744.0%
S&P 500	4,858	6,384.81	-23.9%	6,588.14	-26.3%	6,927	6,845	1.2%

*** 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

September 2021

Page 7 of 18

	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Interest Rate Futures								
10-YR NOTE	1,577,324	1,041,311.9	51.5%	2,010,878	-21.6%	1,899,243	1,654,003	14.8%
10-YR SWAP RATE	17,425	11,743.1	48.4%	2,210.77	688.2%	6,978	4,729	47.5%
15-YR SWAP RATE	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	0	0.38	-100.0%	0	-	0	4	-100.0%
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	277,431	243,373.67	14.0%	580,347.14	-52.2%	438,296	572,104	-23.4%
2-YR SWAP RATE	4,373	1,052.95	315.3%	6,037.68	-27.6%	4,478	1,025	336.7%
30-YR BOND	404,606	294,652.57	37.3%	474,258.45	-14.7%	455,991	368,565	23.7%
30-YR SWAP RATE	621	0	-	45.91	1253.0%	102	7	1366.9%
3-YR NOTE	9,892	4,736.29	108.8%	9,528	3.8%	8,686	1,520	471.6%
3-YR SWAP RATE	2,447	150.76	1522.8%	445.64	449.0%	859	206	317.0%
4-YR SWAP RATE	203	122.33	65.7%	113.64	78.3%	154	80	93.9%
5-YR NOTE	870,469	547,256.24	59.1%	1,299,124.5	-33.0%	1,111,421	1,011,508	9.9%
5-YR SWAP RATE	5,234	2,935.29	78.3%	1,683.23	210.9%	4,064	2,861	42.1%
7-YR SWAP RATE	115	24.29	373.9%	49.86	130.8%	125	85	47.7%
EURODOLLARS	2,095,181	1,322,557	58.4%	1,857,870.32	12.8%	2,335,110	2,183,821	6.9%
FED FUND	79,801	85,502.71	-6.7%	58,026.73	37.5%	87,219	255,807	-65.9%
SOFR	136,370	55,163.43	147.2%	125,023.82	9.1%	117,931	44,524	164.9%
SONIA	988	9,044	-89.1%	1,689.36	-41.5%	4,144	7,809	-46.9%
TIIE	14	0	-	16.55	-16.0%	4	0	-
Ultra 10-Year Note	307,205	201,575.29	52.4%	451,302.64	-31.9%	370,412	254,589	45.5%
ULTRA T-BOND	172,515	144,296.67	19.6%	298,334.5	-42.2%	229,632	211,358	8.6%

Interest Rate Options

10-YR NOTE	599,042	316,867.62	89.1%	612,629.45	-2.2%	651,962	523,872	24.5%
2-YR NOTE	100	1,103.14	-90.9%	786.32	-87.2%	592	10,530	-94.4%
30-YR BOND	122,524	105,934.9	15.7%	103,852.09	18.0%	129,609	120,621	7.5%
5-YR NOTE	133,397	57,718.9	131.1%	109,413.36	21.9%	151,383	143,937	5.2%
EURODOLLARS	175,402	208,551.71	-15.9%	120,536.36	45.5%	189,864	914,709	-79.2%
EURO MIDCURVE	672,567	198,773.52	238.4%	693,416.86	-3.0%	796,104	339,198	134.7%
FED FUND	0	0	-	0	-	0	58	-100.0%
SOFR	15	0	-	2.27	549.5%	46	5	757.0%
Ultra 10-Year Note	0	0	-	0	-	0	85	-99.7%
ULTRA T-BOND	39	0.95	3970.3%	49.82	-22.2%	32	72	-55.6%

Energy Futures

3.5% FUEL OIL CID MED SWA	0	0	-	0	-	0	0	-100.0%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	769	175.48	338.0%	120.68	536.9%	436	264	64.9%
ARGUS PROPAN FAR EST INDE	374	266.33	40.5%	293.91	27.3%	285	245	16.2%
ARGUS PROPAN(SAUDI ARAMCO	103	85.57	20.1%	58.23	76.5%	85	107	-20.6%
AUSTRIALIAN COKE COAL	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	14	3.62	294.7%	5.68	151.4%	7	7	-6.0%
BRENT CALENDAR SWAP	1,233	51.48	2295.0%	457.45	169.5%	495	339	45.8%

*** 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 2021

Page 8 of 18

	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Energy Futures								
BRENT FINANCIAL FUTURES	0	0	-	0	-	22	14	54.6%
BRENT OIL LAST DAY	89,348	75,497.1	18.3%	86,751.05	3.0%	96,439	111,074	-13.2%
CAR VINTAGE	259	0	-	701.32	-63.1%	115	0	-
CHICAGO ETHANOL SWAP	3,081	2,767.24	11.4%	3,020.64	2.0%	3,466	3,616	-4.2%
CHICAGO ULSD PL VS HO SPR	4	4.52	-21.1%	2.05	74.6%	19	37	-48.8%
CHICAGO UNL GAS PL VS RBO	0	0	-	0	-	2	7	-66.9%
CIG BASIS	0	0	-	0	-	0	0	-
CIN HUB 5MW D AH PK	0	0	-	0	-	0	7	-100.0%
CIN HUB 5MW REAL TIME O P	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME PK	0	0	-	0	-	0	0	-
COLUMB GULF MAINLINE NG B	0	0	-	0	-	0	0	-
CONWAY NATURAL GASOLINE (OPI	2	0.71	166.7%	31.95	-94.0%	17	14	22.8%
CONWAY NORMAL BUTANE (OPIS) S	17	16.67	2.6%	23.86	-28.4%	13	19	-29.9%
CONWAY PROPANE 5 DECIMALS S	1,027	756.24	35.8%	814.05	26.1%	705	809	-12.9%
CRUDE OIL	0	380.95	-100.0%	22.73	-100.0%	20	83	-76.1%
CRUDE OIL LAST DAY	2	5.43	-65.8%	7.09	-73.8%	13	4	248.2%
CRUDE OIL OUTRIGHTS	3,280	2,029.86	61.6%	3,030.32	8.2%	3,183	4,008	-20.6%
CRUDE OIL PHY	954,575	814,510.95	17.2%	928,638.45	2.8%	993,832	1,185,398	-16.2%
CRUDE OIL SPRDS	508	743.95	-31.8%	914.32	-44.5%	1,162	1,273	-8.8%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
DAILY PJM	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	0	3	-100.0%
DATED TO FRONTLINE BRENT	29	0	-	0	-	10	1	647.8%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	0	-
DOMINION TRANSMISSION INC	0	0	-	0	-	0	0	-
DUBAI CRUDE OIL BALMO	0	0	-	0	-	0	2	-100.0%
DUBAI CRUDE OIL CALENDAR	0	0	-	0	-	0	56	-100.0%
DUTCH TTF NATURAL GAS CAL MO	1,226	1,140.95	7.4%	1,260.86	-2.8%	2,245	1,596	40.7%
EAST/WEST FUEL OIL SPREAD	0	0	-	0	-	0	0	-
EIA FLAT TAX ONHWAY DIESE	15	23.71	-35.5%	9.64	58.6%	23	39	-40.6%
ELEC FINSETTLED	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ETHANOL	0	9.52	-100.0%	0	-	1	65	-97.8%
ETHANOL SWAP	20	7.14	186.7%	8.18	150.3%	8	7	17.9%
ETHANOL T2 FOB ROTT INCL DUTY	252	139.52	80.3%	135.05	86.3%	170	195	-12.5%
EURO 3.5% FUEL OIL RDAM B	0	0	-	0	-	0	0	-75.3%
EURO 3.5% FUEL OIL SPREAD	0	0	-	0	-	0	0	-100.0%
EURO GASOIL 10PPM VS ICE	28	0	-	1.36	1984.8%	8	0	2018.0%
EUROPE 1% FUEL OIL NWE CA	0	0	-	3.27	-100.0%	0	0	-
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-	0	0	-
EUROPE 3.5% FUEL OIL MED	0	0	-	0	-	0	0	-64.7%
EUROPE 3.5% FUEL OIL RDAM	5	1.24	284.6%	2.73	74.6%	2	12	-83.1%
EUROPEAN GASOIL (ICE)	43	0	-	0.64	6649.3%	29	2	1660.5%
EUROPEAN NAPHTHA BALMO	1	0	-	0	-	0	0	-47.9%
EUROPEAN NAPHTHA CRACK SPR	259	11.24	2204.2%	159.95	61.9%	79	65	22.8%
EUROPE DATED BRENT SWAP	0	0	-	0	-	4	0	919.6%
EUROPE JET KERO NWE CALSW	0	0	-	0.45	-100.0%	0	0	-
EUROPE NAPHTHA CALSWAP	28	16.05	71.8%	40.95	-32.7%	28	24	18.4%

*** 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 2021

Page 9 of 18

	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Energy Futures								
EURO PROPANE CIF ARA SWA	112	88.57	26.1%	70.86	57.6%	72	81	-11.3%
FREIGHT MARKETS	14	27.14	-49.3%	2.09	558.2%	8	33	-74.4%
FUEL OIL CRACK VS ICE	12	15.24	-20.3%	13.64	-11.0%	11	13	-14.2%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	0	0	-	0	-	0	0	-100.0%
GAS EURO-BOB OXY NWE BARGES	45	31.1	43.6%	46.45	-3.8%	32	71	-54.6%
GAS EURO-BOB OXY NWE BARGES	390	101.81	283.2%	306.86	27.1%	245	288	-15.0%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-	0	0	-
GASOIL 0.1 ROTTERDAM BARG	1	0	-	2.64	-72.9%	1	0	75.1%
GASOIL 10PPM VS ICE SWAP	0	0	-	0	-	0	0	-
GASOIL CALENDAR SWAP	13	1.29	937.0%	1.45	816.7%	6	1	322.5%
GASOIL CRACK SPREAD CALEN	212	2.86	7311.8%	98.18	115.7%	76	66	15.8%
GASOIL MINI CALENDAR SWAP	16	16	-0.3%	13.59	17.4%	17	27	-38.5%
GERMAN POWER BASELOAD CAL M	5	40	-87.1%	1.64	214.3%	1	53	-98.1%
GROUP THREE UNLEAD GAS (P	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	101	148.1	-31.8%	185.68	-45.6%	200	177	13.1%
GRP THREE UNL GS (PLT) VS	146	57.62	154.1%	117.23	24.9%	128	128	0.2%
GULF COAST 3% FUEL OIL BA	0	1.67	-100.0%	27.5	-100.0%	4	14	-72.1%
GULF COAST JET FUEL CLNDR	0	17.86	-100.0%	0	-	0	17	-100.0%
GULF COAST JET VS NYM 2 H	969	747.1	29.7%	1,179.27	-17.8%	1,041	859	21.2%
GULF COAST NO.6 FUEL OIL	401	281.86	42.3%	208.59	92.3%	177	571	-69.0%
GULF COAST ULSD CALENDAR	12	21.05	-41.0%	10.18	22.1%	22	41	-46.8%
GULF COAST ULSD CRACK SPR	0	0	-	0	-	0	7	-100.0%
HEATING OIL BALMO CLNDR S	10	0	-	14.45	-34.1%	13	7	91.7%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	13	0	-
HEATING OIL PHY	169,445	168,910.33	0.3%	162,035.45	4.6%	150,016	179,324	-16.3%
HENRY HUB BASIS SWAP	0	0	-	0	-	0	35	-100.0%
HENRY HUB FINANCIAL LAST	0	0	-	0	-	0	0	-100.0%
HENRY HUB INDEX SWAP FUTU	0	0	-	0	-	0	44	-100.0%
HENRY HUB SWAP	1,956	1,910.38	2.4%	1,510.68	29.5%	1,638	3,453	-52.6%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-	0	0	-
HTG OIL	0	0	-	0	-	1	1	4.3%
ICE BRENT DUBAI SWAP	24	51.67	-54.0%	21.59	10.1%	29	171	-83.1%
ICE GASOIL BALMO SWAP	0	0	-	0	-	0	0	-
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	0	6.43	-100.0%	0.45	-100.0%	6	9	-34.3%
JAPAN C&F NAPHTHA CRACK S	0	0	-	0	-	0	1	-100.0%
JAPAN C&F NAPHTHA SWAP	4	4.67	-15.3%	2.45	61.0%	3	9	-63.6%
JAPAN NAPHTHA BALMO SWAP	1	0	-	0	-	0	0	-63.5%
JET CIF NWE VS ICE	8	0	-	11.59	-33.9%	7	0	-
JET FUEL UP-DOWN BALMO CL	160	110	45.7%	151.45	5.8%	78	87	-10.5%
JKM LNG Futures	32	317.43	-89.8%	16.14	100.7%	29	72	-60.0%
LA CARB DIESEL (OPIS) SWA	3	0	-	5.68	-53.9%	10	13	-27.5%
LA CARBOB GASOLINE(OPIS)S	0	0	-	0	-	1	3	-63.8%
LA JET (OPIS) SWAP	37	14.29	158.3%	34.32	7.5%	21	29	-26.2%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-

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

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

CME Group Exchange ADV Report - Monthly

September 2021

Page 10 of 18

	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Energy Futures								
LLS (ARGUS) VS WTI SWAP	0	5.71	-100.0%	0	-	10	38	-73.9%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-100.0%
LTD NAT GAS	21,183	14,730.43	43.8%	19,198.41	10.3%	15,772	11,999	31.4%
MARS (ARGUS) VS WTI SWAP	7	0	-	0	-	8	13	-41.2%
MARS (ARGUS) VS WTI TRD M	761	990.19	-23.1%	751.36	1.3%	883	778	13.4%
MARS BLEND CRUDE OIL	0	0	-	0	-	0	1	-100.0%
MCCLOSKEY ARA ARGS COAL	872	927.81	-6.1%	627.77	38.8%	634	969	-34.6%
MCCLOSKEY RCH BAY COAL	63	27.86	125.0%	18.36	241.3%	42	48	-12.3%
MGN1 SWAP FUT	0	0	-	0	-	0	1	-100.0%
MICHIGAN BASIS	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	1	0	-	0.45	78.1%	1	2	-69.0%
MINI RBOB V. EBOBARG NWE BRGS	0	30.48	-100.0%	0	-	2	9	-76.8%
MINI RBOB V. EBOB(ARGUS) NWE B	24	21.43	9.8%	30.55	-23.0%	29	33	-14.2%
MINY HTG OIL	0	0.33	-28.6%	0.36	-34.5%	0	0	30.2%
MINY NATURAL GAS	17,508	8,831	98.3%	5,738.95	205.1%	6,678	5,584	19.6%
MINY RBOB GAS	0	0.29	16.7%	0.41	-18.5%	0	0	32.3%
MINY WTI CRUDE OIL	16,093	12,009.95	34.0%	22,477.55	-28.4%	19,847	31,472	-36.9%
MJC FUT	0	0	-	0	-	0	0	-
MNC FUT	69	30.86	124.4%	49.32	40.4%	39	56	-31.2%
MONT BELVIEU ETHANE 5 DECIMAL	1,645	1,909.48	-13.9%	1,872.91	-12.2%	1,334	1,208	10.5%
MONT BELVIEU ETHANE OPIS BALM	32	64.52	-50.9%	11.14	184.4%	20	15	39.8%
MONT BELVIEU LDH PROPANE 5 DE	11,338	7,057.43	60.7%	9,285.27	22.1%	8,831	8,200	7.7%
MONT BELVIEU LDH PROPANE OPIS	187	76.86	142.7%	161.82	15.3%	153	103	49.3%
MONT BELVIEU NATURAL GASOLIN	840	626.48	34.1%	605.73	38.6%	705	1,513	-53.4%
MONT BELVIEU NATURAL GASOLIN	62	59.29	4.8%	42.23	47.2%	31	47	-35.1%
MONT BELVIEU NORMAL BUTANE 5	4,232	2,944.57	43.7%	2,918.45	45.0%	2,602	3,224	-19.3%
MONT BELVIEU NORMAL BUTANE B	78	65.14	19.6%	55	41.6%	60	62	-2.8%
NATURAL GAS	13,117	8,753.71	49.8%	8,415.77	55.9%	7,260	7,542	-3.7%
NATURAL GAS PEN SWP	3,279	1,866.62	75.7%	2,005.68	63.5%	2,582	2,713	-4.8%
NATURAL GAS PHY	495,594	445,039.43	11.4%	375,868.05	31.9%	390,118	494,956	-21.2%
NEPOOL INTR HUB 5MW D AH	0	0	-	0	-	0	78	-100.0%
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	9	27.14	-65.8%	7.27	27.7%	6	35	-82.7%
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	0	-
NGPL TEX/OK	0	0	-	0	-	0	0	-
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
NO 2 UP-DOWN SPREAD CALEN	0	0	-	0	-	0	1	-100.0%
NORTHWEST ROCKIES BASIS S	0	0	-	0	-	0	0	-
NY1% VS GC SPREAD SWAP	0	0	-	0	-	0	14	-100.0%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	83	93.57	-11.4%	30.73	169.8%	44	161	-72.8%
NY HARBOR LOW SULPUR GAS 100C	0	0	-	0	-	8	0	-
NY HARBOR RESIDUAL FUEL 1	17	14.29	16.7%	12.5	33.3%	10	38	-73.3%
NYH NO 2 CRACK SPREAD CAL	66	18.57	253.8%	46.36	41.7%	76	41	84.2%

*** 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

September 2021

Page 11 of 18

	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Energy Futures								
NYISO CAPACITY	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH O P	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH O P	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH PK	0	0	-	0	-	0	0	-
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	-	0	4	-100.0%
NY ULSD (ARGUS) VS HEATING OIL	0	44.76	-100.0%	0	-	0	26	-99.0%
PANHANDLE BASIS SWAP FUTU	0	0	-	0	-	0	0	-100.0%
PERMIAN BASIS SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	200	101.33	97.5%	181.27	10.4%	169	161	4.8%
PETRO CRCKS & SPRDS ASIA	0	0	-	0	-	0	2	-100.0%
PETRO CRCKS & SPRDS NA	1,258	946.05	33.0%	825.23	52.4%	1,173	1,495	-21.5%
PETRO CRK&SPRD EURO	68	18.33	271.2%	29.18	133.2%	39	42	-6.8%
PETROLEUM PRODUCTS	58	11.81	391.5%	56.09	3.5%	36	66	-45.4%
PETROLEUM PRODUCTS ASIA	12	8.33	45.7%	6.64	83.0%	11	37	-69.2%
PETRO OUTRIGHT EURO	362	306.43	18.2%	384.64	-5.9%	359	258	39.1%
PETRO OUTRIGHT NA	194	64.81	199.6%	138.73	40.0%	148	134	10.9%
PJM AD HUB 5MW REAL TIME	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	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	0	-
PJM WESTH RT PEAK	0	0	-	0	-	0	84	-100.0%
PLASTICS	74	57.95	27.9%	24.09	207.6%	63	54	16.8%
PREMIUM UNLD 10P FOB MED	0	0	-	0	-	0	1	-96.8%
PROPANE NON-LDH MB (OPIS) BAL	57	65.14	-12.6%	105.73	-46.2%	67	75	-10.6%
PROPANE NON-LDH MT. BEL (OPIS)	573	1,401.67	-59.1%	979.32	-41.5%	782	1,150	-32.0%
RBOB CALENDAR SWAP	359	340.43	5.4%	304.14	17.9%	327	272	20.1%
RBOB CRACK SPREAD	56	26.19	112.7%	34.77	60.2%	96	58	66.6%
RBOB GAS	0	0	-	0	-	0	0	-16.2%
RBOB GASOLINE BALMO CLNDR	90	14.05	539.0%	82.95	8.2%	39	28	38.3%
RBOB PHY	190,550	160,079.52	19.0%	218,234.86	-12.7%	193,580	190,650	1.5%
RBOB VS HEATING OIL SWAP	0	17.86	-100.0%	27.27	-100.0%	6	29	-79.7%
SAN JUAN BASIS SWAP	0	0	-	0	-	0	0	-
SINGAPORE 180CST BALMO	0	0	-	0	-	0	0	-100.0%
SINGAPORE 380CST BALMO	0	0	-	0	-	0	0	-74.2%
SINGAPORE 380CST FUEL OIL	7	2.81	161.0%	2.36	210.3%	9	11	-19.0%
SINGAPORE FUEL 180CST CAL	0	0.86	-100.0%	0	-	0	1	-100.0%
SINGAPORE FUEL OIL 180 CS	1	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 2021

Page 12 of 18

	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Energy Futures								
SINGAPORE FUEL OIL SPREAD	0	0	-	0	-	0	0	-100.0%
SINGAPORE GASOIL	36	14.95	142.0%	45	-19.6%	31	29	5.5%
SINGAPORE GASOIL CALENDAR	46	16.95	169.9%	55.77	-17.9%	41	37	10.9%
SINGAPORE GASOIL SWAP	75	28.1	168.5%	40	88.6%	66	42	57.5%
SINGAPORE GASOIL VS ICE	59	0	-	60.68	-2.3%	50	1	3261.0%
SINGAPORE JET KERO BALMO	0	0	-	0	-	0	2	-100.0%
SINGAPORE JET KERO GASOIL	29	0	-	22.27	28.3%	11	0	-
SINGAPORE JET KEROSENE SW	20	35.71	-45.3%	0	-	8	32	-75.4%
SINGAPORE MOGAS 92 UNLEADED	14	0	-	0	-	3	1	250.4%
SINGAPORE MOGAS 92 UNLEADED	33	0	-	57.27	-42.5%	26	128	-79.6%
Sumas Basis Swap	0	0	-	0	-	0	0	-
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-	1	0	134.6%
TC5 RAS TANURA TO YOKOHAM	7	0	-	2.05	225.9%	2	1	129.8%
TCO BASIS SWAP	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	18	100.95	-82.3%	0	-	55	103	-46.4%
TEXAS EASTERN ZONE M-3 BA	0	0	-	0	-	0	6	-100.0%
TRANSCO ZONE4 BASIS SWAP	0	0	-	0	-	0	0	-
UK NBP NAT GAS CAL MTH FUT	0	7.14	-100.0%	0	-	13	12	10.3%
ULSD UP-DOWN BALMO SWP	175	206.9	-15.5%	138.86	25.9%	226	258	-12.4%
UP DOWN GC ULSD VS NMX HO	2,106	2,073.81	1.6%	2,131.18	-1.2%	1,649	2,260	-27.0%
WAHA BASIS	0	0	-	0	-	0	0	-
WTI-BRENT BULLET SWAP	0	0	-	0	-	0	0	-
WTI-BRENT CALENDAR SWAP	3,957	1,399.62	182.7%	2,277.05	73.8%	2,208	1,864	18.4%
WTI CALENDAR	2,187	1,251.62	74.7%	2,237.41	-2.3%	2,492	2,906	-14.3%
WTI MIDLAND CRUDE OIL	0	0	-	40.91	-100.0%	14	2	789.7%
WTS (ARGUS) VS WTI SWAP	23	158.57	-85.3%	27.27	-14.4%	166	282	-41.3%
WTS (ARGUS) VS WTI TRD MT	11	20	-46.4%	50.45	-78.8%	32	60	-46.0%

*** 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 2021

Page 13 of 18

	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Energy Options								
BRENT CALENDAR SWAP	1	0	-	0	-	15	40	-61.4%
BRENT CRUDE OIL 1 M CSO	857	0	-	4,872.73	-82.4%	1,045	188	455.2%
BRENT OIL LAST DAY	2,415	3,061.1	-21.1%	1,489.41	62.2%	2,181	3,959	-44.9%
COAL API2 INDEX	22	0	-	7.27	197.9%	13	0	-
CRUDE OIL	0	0	-	0	-	0	0	-
CRUDE OIL 1MO	2,518	2,573.81	-2.2%	2,471.59	1.9%	5,957	9,382	-36.5%
CRUDE OIL APO	1,709	922.14	85.4%	537.64	217.9%	1,559	2,508	-37.8%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-100.0%
CRUDE OIL PHY	120,945	106,080.19	14.0%	112,957.59	7.1%	117,178	126,242	-7.2%
ELEC FINSETTLED	0	2.05	-100.0%	0	-	0	0	-100.0%
ETHANOL SWAP	134	320.43	-58.2%	114.32	17.2%	128	221	-42.1%
HEATING OIL CRK SPD AVG PRICE	21	0	-	27.27	-21.4%	11	0	-
HEATING OIL PHY	1,170	535.81	118.4%	380.41	207.6%	392	662	-40.8%
HENRY HUB FINANCIAL LAST	196	384.67	-49.1%	79.14	147.4%	426	329	29.4%
HO 1 MONTH CLNDR OPTIONS	10	0	-	0	-	1	1	101.0%
LLS CRUDE OIL	0	66.67	-100.0%	0	-	0	7	-100.0%
MCCLOSKEY ARA ARGS COAL	0	0	-	0	-	3	31	-90.7%
MCCLOSKEY RCH BAY COAL	0	0	-	0	-	0	2	-100.0%
NATURAL GAS 1 M CSO FIN	3,195	9,328.19	-65.7%	2,986.36	7.0%	2,302	4,743	-51.5%
NATURAL GAS 2 M CSO FIN	0	57.14	-100.0%	618.18	-100.0%	103	65	58.6%
NATURAL GAS 3 M CSO FIN	2,033	3,022.38	-32.7%	2,585.23	-21.4%	1,319	2,546	-48.2%
NATURAL GAS 5 M CSO FIN	0	0	-	102.27	-100.0%	71	61	17.7%
NATURAL GAS 6 M CSO FIN	119	47.62	150.0%	547.73	-78.3%	534	785	-32.0%
NATURAL GAS OPT	126	351.43	-64.2%	491.82	-74.4%	905	986	-8.1%
NATURAL GAS OPTION ON CALEND	48	161.9	-70.6%	577.27	-91.8%	326	119	173.5%
NATURAL GAS PHY	144,607	136,034.14	6.3%	133,465.68	8.3%	107,313	119,343	-10.1%
NATURAL GAS SUMMER STRIP	0	0	-	0	-	0	2	-100.0%
NATURAL GAS WINTER STRIP	0	0	-	0	-	0	3	-100.0%
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	85	54.62	55.5%	47.82	77.7%	48	86	-44.9%
PETROCHEMICALS	65	2	3154.8%	108.23	-39.9%	57	7	662.5%
PETRO OUTRIGHT EURO	0	0	-	0	-	0	0	-100.0%
PETRO OUTRIGHT NA	1	2.86	-50.0%	1.36	4.8%	6	7	-17.8%
PJM WES HUB PEAK CAL MTH	0	0	-	0	-	0	4	-100.0%
PJM WES HUB PEAK LMP 50MW	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	2	2.38	-30.0%	0	-	6	6	10.7%
RBOB PHY	226	368.76	-38.8%	536.55	-58.0%	364	407	-10.5%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
SHORT TERM	2	7.14	-66.7%	0	-	6	12	-46.3%
SHORT TERM NATURAL GAS	43	30.95	38.5%	15.91	169.4%	24	51	-53.0%
WTI-BRENT BULLET SWAP	2,550	645.71	294.9%	356.82	614.6%	1,351	2,385	-43.3%
WTI CRUDE OIL 1 M CSO FI	1,020	3,248.57	-68.6%	2,745.45	-62.8%	3,434	4,116	-16.6%

*** 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 2021

Page 14 of 18

	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Metals Futures								
ALUMINUM	1,242	1,167.24	6.4%	1,371.73	-9.5%	1,146	1,078	6.3%
COBALT METAL FUTURES	1	0	-	6.23	-80.9%	15	0	-
COMEX COPPER	67,107	94,499.24	-29.0%	95,860.09	-30.0%	104,565	99,018	5.6%
COMEX E-Mini GOLD	1,348	2,040.9	-33.9%	847.86	59.0%	1,105	1,696	-34.9%
COMEX E-Mini SILVER	149	577.19	-74.1%	160.36	-6.8%	295	469	-37.2%
COMEX GOLD	186,962	298,376.33	-37.3%	177,758.77	5.2%	240,116	334,761	-28.3%
COMEX MINY COPPER	194	119.95	61.8%	250.64	-22.6%	203	39	416.8%
COMEX SILVER	54,458	103,976	-47.6%	76,986.86	-29.3%	82,959	109,309	-24.1%
COPPER	65	62.95	3.3%	94.73	-31.4%	120	158	-24.5%
FERROUS PRODUCTS	69	63.38	8.6%	54.64	25.9%	72	97	-25.6%
GOLD	914	396.48	130.5%	438.55	108.4%	331	359	-7.9%
HOT ROLLED COIL STEEL FUTURES	44	34.62	26.0%	33.91	28.6%	54	16	245.1%
IRON ORE 62 CHINA TSI FUTURES	0	0	-	0	-	0	77	-100.0%
IRON ORE CHINA	48	60	-20.6%	51.05	-6.7%	47	23	102.9%
METALS	5	0	-	0	-	1	0	412.8%
MICRO GOLD	45,469	133,128.24	-65.8%	47,310.82	-3.9%	57,809	89,389	-35.3%
NYMEX HOT ROLLED STEEL	1,143	991.76	15.2%	679.55	68.2%	990	854	15.8%
NYMEX PLATINUM	23,817	21,588.14	10.3%	13,751.36	73.2%	17,774	18,850	-5.7%
PALLADIUM	2,315	1,391.76	66.3%	3,268	-29.2%	2,337	2,973	-21.4%
SILVER	6,019	16,836.62	-64.3%	6,920.77	-13.0%	9,927	8,799	12.8%
URANIUM	1	0	-	5.45	-78.2%	6	10	-38.7%
Metals Options								
ALUMINUM	0	0	-	0	-	12	1	1407.9%
COMEX COPPER	2,530	909.48	178.2%	2,522.73	0.3%	3,208	1,897	69.1%
COMEX GOLD	28,562	43,622	-34.5%	25,723.36	11.0%	33,330	56,858	-41.4%
COMEX SILVER	6,314	7,607.57	-17.0%	4,706.55	34.2%	7,781	9,554	-18.6%
COPPER	1	0	-	5.59	-87.2%	1	19	-92.6%
GOLD	7,397	6,215.86	19.0%	6,941.95	6.6%	7,944	7,079	12.2%
HOT ROLLED COIL STEEL CALL OPT	0	0	-	0	-	0	0	-100.0%
HOT ROLLED COIL STEEL PUT OPTI	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI CALL OPTIC	0	0	-	0	-	0	20	-100.0%
IRON ORE 62 CHINA TSI PUT OPTIO	0	0	-	0	-	0	34	-100.0%
IRON ORE CHINA	11	3.81	200.0%	76.36	-85.0%	32	2	1926.7%
NYMEX HOT ROLLED STEEL	33	14.29	133.3%	13.64	144.4%	14	3	336.5%
NYMEX PLATINUM	132	57.57	130.1%	149.55	-11.4%	144	133	8.3%
PALLADIUM	63	28.62	118.6%	15.32	308.5%	34	35	-1.9%
SILVER	783	310.05	152.5%	698.73	12.1%	566	451	25.5%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS - WK	2	22.33	-89.6%	12.59	-81.5%	23	42	-44.5%

*** 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 2021

Page 15 of 18

	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Ags Futures								
FERTILIZER PRODUCS	319	113.1	182.5%	125.91	153.7%	179	148	21.4%

*** 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 2021

Page 16 of 18

	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Ag Products Futures								
BLOCK CHEESE	9	7.86	12.1%	34.23	-74.3%	38	12	213.9%
BUTTER CS	158	184.62	-14.3%	157.82	0.2%	199	284	-29.9%
CASH-SETTLED CHEESE	487	464.1	5.0%	504.55	-3.4%	566	630	-10.2%
CAT ASIA WEATHER	0	0	-	0	-	6	41	-84.5%
CATTLE	65,085	63,401.9	2.7%	50,720.23	28.3%	57,579	67,628	-14.9%
CAT WEATHER EUROPEAN	0	0	-	0	-	3	0	-
CDD SEASONAL STRIP	0	0	-	0	-	33	4	741.1%
CDD WEATHER	5	4.76	0.0%	38.64	-87.7%	50	51	-2.9%
CHI WHEAT	78,902	107,322.9	-26.5%	143,346.32	-45.0%	125,922	134,163	-6.1%
CLASS IV MILK	101	81.86	23.2%	76.73	31.4%	52	131	-60.6%
COFFEE	0	0	-	0	-	0	0	0.0%
CORN	233,491	284,699.43	-18.0%	334,859.64	-30.3%	368,645	356,922	3.3%
COTTON	0	0.19	-100.0%	0	-	0	0	-100.0%
DJ_UBS ROLL SELECT INDEX FUTU	633	207.43	205.2%	44.59	1319.7%	172	63	173.2%
DOW-UBS COMMOD INDEX	3,948	2,993.24	31.9%	1,446.05	173.0%	2,646	1,542	71.6%
DRY WHEY	55	40.24	35.7%	42.41	28.8%	98	66	48.9%
FEEDER CATTLE	16,315	12,714.29	28.3%	14,294.05	14.1%	12,458	13,071	-4.7%
FERTILIZER PRODUCS	0	0	-	0	-	0	7	-100.0%
GOLDMAN SACHS	182	603.52	-69.9%	187.09	-2.7%	447	729	-38.7%
GSCI EXCESS RETURN FUT	5,250	4,442.95	18.2%	73.5	7042.8%	1,979	1,488	33.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	17	0	-	0	-	2	0	-
HDD WEATHER	55	826.19	-93.4%	6.82	703.2%	67	128	-47.4%
HDD WEATHER EUROPEAN	0	0	-	0	-	24	5	362.4%
HOGS	52,365	58,868.1	-11.0%	35,732.73	46.5%	47,561	52,839	-10.0%
HOUSING INDEX	1	0.81	53.0%	0.91	36.2%	1	1	-52.8%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	33,513	47,045.19	-28.8%	62,281.5	-46.2%	52,668	57,232	-8.0%
LUMBER	295	520.57	-43.3%	385	-23.4%	484	662	-26.9%
MALAYSIAN PALM SWAP	217	252.38	-14.0%	104.55	107.7%	448	156	187.9%
MILK	1,062	1,290.19	-17.7%	1,166.91	-9.0%	1,144	1,689	-32.3%
MINI CORN	1,581	1,320.33	19.7%	1,819.32	-13.1%	3,136	1,044	200.5%
MINI SOYBEAN	1,760	3,201.1	-45.0%	1,906.68	-7.7%	2,821	1,525	85.0%
MINI WHEAT	699	665.33	5.0%	1,102.55	-36.6%	1,004	622	61.4%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	204	254.76	-19.8%	200.23	2.0%	263	407	-35.4%
OATS	524	477.95	9.7%	448.73	16.8%	514	560	-8.1%
PACIFIC RIM DAT SS WTHR	48	0	-	0	-	5	7	-22.7%
PORK CUTOUT	67	0	-	44.32	51.2%	123	0	-
ROUGH RICE	541	360.24	50.0%	959.86	-43.7%	788	1,028	-23.4%
SOYBEAN	147,887	269,981.19	-45.2%	151,314.91	-2.3%	210,173	225,212	-6.7%
SOYBEAN MEAL	88,758	135,581.19	-34.5%	83,422.91	6.4%	100,246	118,423	-15.3%
SOYBEAN OIL	117,738	132,162.38	-10.9%	112,030.82	5.1%	132,059	129,429	2.0%
S&P GSCI ENHANCED ER SWAP	95	358.29	-73.4%	0	-	32	119	-73.3%
SUGAR 11	0	0	-	0	-	0	0	-100.0%
USD CRUDE PALM OIL	649	224.81	188.8%	196.23	230.9%	283	147	92.8%
WHEAT	1,124	1,359.81	-17.3%	1,356.32	-17.1%	1,295	1,161	11.5%

*** 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 2021

Page 17 of 18

	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
BLOCK CHEESE	26	17.67	45.6%	10.77	138.7%	16	42	-60.4%
BUTTER CS	54	71.24	-24.0%	19.23	181.6%	94	147	-35.8%
CASH-SETTLED CHEESE	72	360.14	-79.9%	174.14	-58.5%	317	546	-41.9%
CATTLE	10,733	7,575.29	41.7%	8,556.18	25.4%	9,184	11,063	-17.0%
CDD SEASONAL STRIP	0	0	-	0	-	45	11	324.7%
CDD WEATHER	0	0	-	45.45	-100.0%	33	0	-
CHI WHEAT	18,248	32,993.14	-44.7%	20,170.59	-9.5%	21,749	31,385	-30.7%
CLASS IV MILK	267	59.71	346.7%	140.64	89.7%	167	237	-29.3%
CORN	96,338	110,250.67	-12.6%	103,021.32	-6.5%	140,408	87,725	60.1%
CORN NEARBY+2 CAL SPRD	294	107.1	174.6%	353.86	-16.9%	611	322	89.5%
DEC-DEC CORN CAL SPRD	1	22.38	-93.6%	6.82	-79.0%	8	16	-49.5%
DEC-JULY CORN CAL SPRD	210	4.76	4300.0%	417.5	-49.8%	85	16	425.9%
DEC-JULY WHEAT CAL SPRD	0	3.57	-100.0%	0	-	0	8	-100.0%
DRY WHEY	4	4.19	4.5%	3.14	39.7%	9	23	-59.7%
FEEDER CATTLE	1,080	785.71	37.4%	956.32	12.9%	1,028	1,225	-16.1%
HDD EURO SEASONAL STRIP	48	0	-	22.73	109.5%	8	0	-
HDD SEASONAL STRIP	734	0	-	272.73	169.2%	141	0	-
HDD WEATHER	0	214.29	-100.0%	0	-	33	24	39.6%
HDD WEATHER EUROPEAN	810	0	-	0	-	97	0	-
HOGS	12,674	13,816.43	-8.3%	8,820.95	43.7%	10,056	13,405	-25.0%
HOUSING INDEX	0	0	-	0	-	0	0	-
Intercommodity Spread	0	0.29	-100.0%	0	-	1	60	-97.6%
JAN-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-100.0%
JULY-DEC CORN CAL SPRD	240	0.95	25149.5%	295.45	-18.6%	213	100	112.7%
JULY-DEC SOY OIL CAL SPRD	0	5.95	-100.0%	0	-	0	1	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	1	22	-97.6%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-100.0%
JULY-NOV SOYBEAN CAL SPRD	0	4.9	-100.0%	0	-	13	74	-82.7%
KC WHEAT	3,330	3,739.86	-11.0%	4,969.05	-33.0%	3,079	4,735	-35.0%
LUMBER	25	30.67	-19.3%	19.55	26.7%	36	44	-18.1%
LV CATL CSO	0	0	-	0	-	0	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	3	-100.0%
MAR-JULY CORN CAL SPRD	19	0	-	0	-	2	13	-83.9%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	6.67	-100.0%	0	-	0	1	-100.0%
MILK	1,138	1,153.29	-1.3%	948.09	20.0%	1,223	2,268	-46.1%
MLK MID OPTIONS	0	0	-	0	-	0	1	-87.1%
NFD MILK	120	226.95	-47.1%	83.59	43.5%	200	390	-48.7%
NOV-JULY SOYBEAN CAL SPRD	0	98.33	-100.0%	0	-	0	11	-100.0%
NOV-MAR SOYBEAN CSO	0	2.38	-100.0%	6.82	-100.0%	1	7	-88.7%
NOV-NOV SOYBEAN CAL SPRD	0	5.24	-100.0%	0	-	0	1	-100.0%
OATS	23	7.9	191.0%	6.68	244.2%	14	12	20.6%
PORK CUTOUT	0	0	-	0.05	946.6%	4	0	-
ROUGH RICE	43	47	-8.9%	55.23	-22.5%	44	148	-70.3%
SOYBEAN	50,189	85,148.29	-41.1%	59,691.36	-15.9%	78,029	56,307	38.6%
SOYBEAN CRUSH	6	9.14	-38.0%	0	-	6	14	-54.7%
SOYBEAN MEAL	8,200	17,607.86	-53.4%	8,826.77	-7.1%	10,543	11,095	-5.0%

*** 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 2021

Page 18 of 18

	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Ag Products Options								
SOYBEAN OIL	10,215	11,393.95	-10.3%	10,590.59	-3.5%	14,298	8,814	62.2%
SOYBN NEARBY+2 CAL SPRD	26	206.43	-87.3%	131.05	-80.0%	109	31	256.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	1	-100.0%
WHEAT	48	77.62	-38.1%	102.05	-52.9%	60	86	-30.0%
WHEAT-CORN ICSD	0	56.67	-100.0%	0	-	4	28	-84.3%
WHEAT NEARBY+2 CAL SPRD	71	0	-	18.86	276.6%	29	31	-7.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	5,962,214	3,965,498.86	50.4%	7,176,986.73	-16.9%	7,074,850	6,574,607	7.6%
Equity Index Futures	5,417,737	6,181,285.38	-12.4%	3,561,280.23	52.1%	4,685,172	5,059,445	-7.4%
Metals Futures	391,369	675,310.81	-42.0%	425,851.36	-8.1%	519,870	667,975	-22.2%
Energy Futures	2,020,502	1,746,616	15.7%	1,871,442.86	8.0%	1,918,615	2,268,722	-15.4%
FX Futures	930,348	969,106.95	-4.0%	590,373.73	57.6%	761,664	833,267	-8.6%
Ags Futures	319	113.1	182.5%	125.91	153.7%	179	148	21.4%
Ag Products Futures	853,821	1,131,920.1	-24.6%	1,000,307.09	-14.6%	1,126,036	1,169,230	-3.7%
TOTAL FUTURES	15,576,310	14,669,851.19	6.2%	14,626,367.91	6.5%	16,086,386	16,573,393.64	-2.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,703,085	888,950.76	91.6%	1,640,686.55	3.8%	1,919,592	2,053,086	-6.5%
Equity Index Options	946,858	728,694.62	29.9%	636,018.64	48.9%	681,085	756,151	-9.9%
Metals Options	45,827	58,769.24	-22.0%	40,853.77	12.2%	53,067	76,085	-30.3%
Energy Options	284,120	267,312.67	6.3%	268,124.05	6.0%	247,077	279,307	-11.5%
FX Options	44,266	36,234.71	22.2%	33,879.64	30.7%	36,516	42,959	-15.0%
Ag Products Options	215,286	286,116.62	-24.8%	228,737.55	-5.9%	292,001	230,493	26.7%
Foreign Exchange Options	2	22.33	-89.6%	12.59	-81.5%	23	42	-44.5%
TOTAL OPTIONS	3,239,444	2,266,100.95	43.0%	2,848,312.77	13.7%	3,229,361.66	3,438,122.3	-6.1%
TOTAL COMBINED								
FX	974,614	1,005,341.67	-3.1%	624,253.36	56.1%	798,181	876,225	-8.9%
Equity Index	6,364,595	6,909,980	-7.9%	4,197,298.86	51.6%	5,366,257	5,815,596	-7.7%
Interest Rate	7,665,299	4,854,449.62	57.9%	8,817,673.27	-13.1%	8,994,442	8,627,694	4.3%
Energy	2,304,621	2,013,928.67	14.4%	2,139,566.91	7.7%	2,165,692	2,548,029	-15.0%
Metals	437,196	734,080.05	-40.4%	466,705.14	-6.3%	572,936	744,060	-23.0%
Foreign Exchange	2	22.33	-89.6%	12.59	-81.5%	23	42	-44.5%
Ags	319	113.1	182.5%	125.91	153.7%	179	148	21.4%
Ag Products	1,069,107	1,418,036.71	-24.6%	1,229,044.64	-13.0%	1,418,037	1,399,723	1.3%
GRAND TOTAL	18,815,754	16,935,952.14	11.1%	17,474,680.68	7.7%	19,315,747.67	20,011,515.94	-3.5%

*** 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.