

**CME Exchange ADV Report - Monthly**

February 2022

Page 1 of 8

	ADV FEB 2022	ADV FEB 2021	% CHG	ADV JAN 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
<b>Interest Rate Futures</b>								
1-MONTH EURODOLLAR	1,284	0	-	0	-	626	0	-
EURODOLLARS	2,984,741	3,044,965.42	-2.0%	2,665,927.2	12.0%	2,821,247	2,630,670	7.2%
SOFR	1,207,882	122,871.95	883.0%	731,125.95	65.2%	963,392	110,501	771.8%
SONIA	34	7,827.89	-99.6%	17	101.2%	25	7,789	-99.7%
TIIE	10	0	-	6.65	48.0%	8	0	-
<b>Interest Rate Options</b>								
EURODOLLARS	915,156	280,110.58	226.7%	924,448.85	-1.0%	919,922	258,613	255.7%
EURO MIDCURVE	556,462	1,014,447.89	-45.1%	602,763	-7.7%	580,206	827,415	-29.9%
SOFR	37,393	5.26	710361.3%	8,150.4	358.8%	22,397	3	850971.4%
SOFR MIDCURVE	19,503	0	-	3,196.45	510.1%	11,141	1	846583.9%

## CME Exchange ADV Report - Monthly

February 2022

Page 2 of 8

	ADV FEB 2022	ADV FEB 2021	% CHG	ADV JAN 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
<b>Equity Index Futures</b>								
BITCOIN FUTURES	9,156	13,413.89	-31.7%	9,444.25	-3.1%	9,304	15,481	-39.9%
E-MINI COM SERVICES SELECT	114	112	1.9%	126.2	-9.5%	120	102	17.9%
E-mini FTSE China 50	72	0	-	6.55	995.2%	38	0	-
E-MINI MIDCAP	14,568	9,879.11	47.5%	19,191.45	-24.1%	16,939	12,189	39.0%
E-MINI NASDAQ 100	732,673	570,351.42	28.5%	818,812.4	-10.5%	776,847	553,698	40.3%
E-MINI RUSSELL 1000	127	235.84	-46.3%	172.2	-26.4%	150	181	-17.3%
E-MINI RUSSELL 1000 GROWTH	511	143	257.3%	364.05	40.4%	436	133	228.5%
E-MINI RUSSELL 1000 VALUE	487	547.32	-11.0%	618.2	-21.2%	554	388	42.7%
E-MINI RUSSELL 2000	239,658	195,035.16	22.9%	296,181.7	-19.1%	268,644	199,707	34.5%
E-MINI S&P500	1,917,846	1,576,761.58	21.6%	2,097,142.95	-8.5%	2,009,793	1,584,038	26.9%
E-MINI S&P500 ESG	1,937	532.95	263.5%	2,201.95	-12.0%	2,073	514	303.0%
E-MINI S&P REAL ESTATE SELE	188	144	30.7%	450.9	-58.3%	323	157	106.0%
ETHER FUTURES	5,718	612.47	833.6%	6,009.75	-4.9%	5,868	306	1816.1%
FT-SE 100	3	0.16	2066.6%	7.7	-55.6%	6	0	7017.1%
FTSE Emerging	0	0.26	-100.0%	0	-	0	0	-100.0%
IBOVESPA INDEX	3	14.16	-78.4%	1.85	65.0%	2	18	-86.7%
MICRO BITCOIN FUTURES	21,848	0	-	20,910.6	4.5%	21,367	0	-
MICRO E-MINI NASDAQ 100	1,723,577	994,717.47	73.3%	1,773,104.75	-2.8%	1,748,976	952,848	83.6%
MICRO E-MINI RUSSELL 2000	182,971	165,651.11	10.5%	233,529.25	-21.6%	208,898	177,351	17.8%
MICRO E-MINI S&P500	1,394,575	953,936.37	46.2%	1,462,836.8	-4.7%	1,429,581	975,259	46.6%
MICRO ETHER FUTURES	19,871	0	-	21,597.9	-8.0%	20,757	0	-
NASDAQ-100 VOLATILITY	150	0.11	142100.2%	360.6	-58.5%	258	0	490150.6%
NASDAQ BIOTECH	3	26.21	-89.4%	7.35	-62.0%	5	40	-87.3%
Nearby BTIC+	18	0.21	8651.1%	2.5	636.8%	10	0	9640.2%
NIKKEI 225 (\$) STOCK	6,526	6,134.95	6.4%	7,517.5	-13.2%	7,034	6,435	9.3%
NIKKEI 225 (YEN) STOCK	45,298	29,776.21	52.1%	42,523.05	6.5%	43,875	32,053	36.9%
S&P 500	2,701	6,095.47	-55.7%	5,093.35	-47.0%	3,928	5,367	-26.8%
S&P 500 ANNUAL DIVIDEND IND	4,906	1,830.42	168.0%	3,511.25	39.7%	4,191	2,951	42.0%
S&P 500 QUARLY DIVIDEND IND	199	0	-	295.55	-32.6%	249	12	2037.4%
S&P CONSUMER DSCRTNRY SE	357	544.16	-34.4%	694.3	-48.6%	530	530	0.1%
S&P CONSUMER STAPLES SECT	886	793.11	11.8%	1,197.95	-26.0%	1,046	893	17.2%
S&P ENERGY SECTOR	2,159	1,569.16	37.6%	1,979.3	9.1%	2,067	1,503	37.5%
S&P FINANCIAL SECTOR	1,130	1,771.42	-36.2%	1,354.1	-16.6%	1,245	2,281	-45.4%
S&P HEALTH CARE SECTOR	645	464.79	38.7%	957.25	-32.6%	805	530	51.9%
S&P INDUSTRIAL SECTOR	771	614.58	25.4%	1,573.25	-51.0%	1,182	736	60.6%
S&P MATERIALS SECTOR	894	505.53	76.9%	784.65	14.0%	838	519	61.4%
S&P TECHNOLOGY SECTOR	964	476.05	102.5%	1,914.1	-49.6%	1,451	508	185.7%
S&P UTILITIES SECTOR	1,228	873.95	40.5%	1,374.15	-10.6%	1,303	871	49.6%
S&P VALUE INDEX FUTURES	0	0	-	0	-	0	10	-100.0%
WATER INDEX FUTURES	5	13.42	-62.4%	9.2	-45.1%	7	9	-20.0%
YEN DENOMINATED TOPIX	203	71.32	184.7%	196.9	3.1%	200	73	173.0%

## CME Exchange ADV Report - Monthly

February 2022

Page 3 of 8

	ADV FEB 2022	ADV FEB 2021	% CHG	ADV JAN 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
<b>Equity Index Options</b>								
BITCOIN OPTIONS	97	67.37	43.3%	115.05	-16.1%	106	85	24.9%
E-MINI NASDAQ 100	39,293	25,388.21	54.8%	45,027.9	-12.7%	42,234	22,515	87.6%
E-MINI RUSSELL 2000	2,014	1,974.74	2.0%	1,620.15	24.3%	1,812	1,685	7.6%
E-MINI S&P500	506,763	297,590.11	70.3%	507,976.3	-0.2%	507,385	285,123	78.0%
EOM E-MINI RUSSELL 2000 END	786	1,130.95	-30.5%	1,233.9	-36.3%	1,016	1,196	-15.0%
EOM EMINI S&P	135,061	101,355.21	33.3%	154,504.35	-12.6%	145,032	101,188	43.3%
EOM S&P 500	316	3,063.21	-89.7%	120	163.2%	215	3,030	-92.9%
EOW1 E-MINI RUSSELL 2000 WE	878	552.47	58.9%	934.9	-6.1%	907	477	90.1%
EOW1 EMINI S&P 500	102,650	54,188.26	89.4%	114,109.75	-10.0%	108,527	39,458	175.0%
EOW1 S&P 500	0	2,202.32	-100.0%	0	-	0	1,444	-100.0%
EOW2 E-MINI RUSSELL 2000 WE	889	759.26	17.1%	888.25	0.1%	889	604	47.0%
EOW2 EMINI S&P 500	103,723	47,377.84	118.9%	120,051.35	-13.6%	112,097	50,747	120.9%
EOW2 S&P 500	0	1,565.53	-100.0%	0	-	0	2,432	-100.0%
EOW3 E-MINI RUSSELL 2000 WE	1,871	1,567.16	19.4%	2,837.25	-34.0%	2,367	1,599	48.0%
EOW3 EMINI S&P 500	187,911	110,549.68	70.0%	237,654.55	-20.9%	213,421	118,828	79.6%
EOW3 S&P 500	0	2,047.84	-100.0%	0	-	0	2,498	-100.0%
EOW4 E-MINI RUSSELL 2000 WE	821	137.05	499.3%	1,198.8	-31.5%	1,015	424	139.2%
EOW4 EMINI S&P 500	115,679	3,129.16	3596.8%	142,117.35	-18.6%	129,237	25,125	414.4%
MICRO E-MINI NASDAQ	687	124.53	451.5%	403.75	70.1%	542	82	559.7%
MICRO E-MINI NASDAQ 100	1,339	0	-	1,216.45	10.1%	1,276	0	-
MICRO E-MINI NASDAQ END OF	503	207.79	142.0%	623.65	-19.4%	565	186	203.8%
MICRO E-MINI NASDAQ WEEKLY	2,157	329	555.5%	2,870.55	-24.9%	2,523	338	647.0%
MICRO E-MINI S&P 500	2,957	1,239	138.6%	2,128.85	38.9%	2,532	1,019	148.6%
MICRO E-MINI S&P 500 END OF	3,058	1,712.42	78.6%	3,216.85	-4.9%	3,140	1,686	86.3%
MICRO E-MINI S&P 500 WEEKLY	10,281	3,012.84	241.2%	9,787.15	5.0%	10,028	3,355	198.9%
S&P 500	0	7,621.26	-100.0%	0	-	0	7,927	-100.0%
<b>FX Futures</b>								
AD/CD CROSS RATES	2	0.32	466.7%	0.6	198.3%	1	0	273.5%
AD/JY CROSS RATES	304	132.84	129.2%	124.9	143.7%	212	127	67.3%
AD/NE CROSS RATES	57	9.16	523.0%	10.05	467.7%	33	7	347.2%
AUSTRALIAN DOLLAR	101,642	113,302.47	-10.3%	88,322	15.1%	94,811	114,524	-17.2%
BP/JY CROSS RATES	186	122.84	51.7%	133.4	39.7%	159	112	42.7%
BP/SF CROSS RATES	62	40.53	52.5%	156.45	-60.5%	110	28	298.9%
BRAZIL REAL	17,848	11,003.79	62.2%	16,787.95	6.3%	17,305	12,407	39.5%
BRITISH POUND	112,624	93,841.42	20.0%	97,065.75	16.0%	104,645	91,300	14.6%
CANADIAN DOLLAR	79,012	76,413.42	3.4%	77,906.45	1.4%	78,445	74,777	4.9%
CD/JY CROSS RATES	4	0.68	538.5%	23.05	-81.0%	14	8	69.3%
CHINESE RENMINBI (CNH)	646	679.26	-4.9%	748	-13.6%	698	789	-11.5%
CZECK KORUNA (EC)	0	0	-	0.15	-100.0%	0	0	-
CZECK KORUNA (US)	0	0.05	300.2%	0.05	321.0%	0	0	387.5%
EC/AD CROSS RATES	159	159.74	-0.6%	158.5	0.2%	159	167	-4.9%
EC/CD CROSS RATES	147	108.89	34.6%	245	-40.2%	197	121	63.3%
EC/NOK CROSS RATES	19	24.05	-19.7%	35.7	-45.9%	28	14	92.2%
EC/SEK CROSS RATES	55	16.16	241.4%	60.1	-8.2%	58	16	261.2%
EFX/BP CROSS RATES	3,753	2,075.05	80.9%	2,136.05	75.7%	2,924	2,062	41.8%
EFX/JY CROSS RATES	3,151	981.05	221.2%	1,890.05	66.7%	2,505	963	160.1%

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 Exchange ADV Report - Monthly

February 2022

Page 4 of 8

	ADV FEB 2022	ADV FEB 2021	% CHG	ADV JAN 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
<b>FX Futures</b>								
EFX/SF CROSS RATES	1,963	984.47	99.4%	1,198.9	63.8%	1,571	779	101.8%
E-MICRO USD/CAD	18	0	-	13.7	31.8%	16	0	-
E-MICRO USD/CHF	4	0	-	0.7	539.1%	3	0	-
E-MICRO USD/JPY	127	0	-	101.8	24.5%	114	0	-
E-MINI EURO FX	6,319	7,674.53	-17.7%	5,731.15	10.2%	6,017	8,135	-26.0%
E-MINI JAPANESE YEN	303	631.11	-51.9%	270.4	12.2%	286	600	-52.3%
EURO FX	209,775	195,614.63	7.2%	171,557.75	22.3%	190,176	186,564	1.9%
HUNGARIAN FORINT (EC)	0	0	-	0.3	5.3%	0	0	-
HUNGARIAN FORINT (US)	0	0.37	-100.0%	1.15	-100.0%	1	0	86.7%
INDIAN RUPEE	1,118	934.32	19.7%	757.75	47.6%	933	1,034	-9.7%
JAPANESE YEN	112,938	99,437.16	13.6%	108,612.45	4.0%	110,720	95,014	16.5%
KOREAN WON	35	91.37	-62.0%	58.45	-40.6%	47	95	-50.4%
MEXICAN PESO	49,531	52,691.47	-6.0%	41,636.7	19.0%	45,483	54,418	-16.4%
MICRO AUD/USD	15,441	11,625.32	32.8%	11,984.8	28.8%	13,669	13,680	-0.1%
MICRO CAD/USD	2,442	2,521.11	-3.2%	3,525.3	-30.7%	2,997	2,273	31.9%
MICRO CHF/USD	408	540.05	-24.4%	532.25	-23.3%	472	465	1.5%
MICRO EUR/USD	33,270	27,950.05	19.0%	33,144.45	0.4%	33,206	30,447	9.1%
MICRO GBP/USD	3,867	3,413.68	13.3%	4,311.45	-10.3%	4,095	3,634	12.7%
MICRO INR/USD	38	106.74	-64.8%	47.85	-21.6%	43	113	-62.2%
MICRO JPY/USD	2,061	1,492.32	38.1%	2,488.5	-17.2%	2,280	1,406	62.2%
MICRO USD/CNH	0	0.05	0.0%	0	-	0	0	-2.7%
NEW ZEALND DOLLAR	29,161	34,267.11	-14.9%	24,598.8	18.5%	26,821	33,068	-18.9%
NKR/USD CROSS RATE	162	284.37	-43.0%	153.85	5.4%	158	256	-38.3%
POLISH ZLOTY (EC)	3	3.26	-6.5%	2	52.6%	3	2	11.0%
POLISH ZLOTY (US)	68	13.63	398.8%	40.1	69.6%	54	58	-7.3%
RMB USD	0	0	-	0.05	-100.0%	0	0	-
RUSSIAN RUBLE	16,920	3,954.84	327.8%	12,485	35.5%	14,645	3,810	284.4%
S.AFRICAN RAND	4,414	2,201	100.5%	3,679.75	20.0%	4,037	2,414	67.2%
SF/JY CROSS RATES	1	9.68	-90.8%	3.6	-75.1%	2	5	-56.2%
SHEKEL	1	0.11	999.6%	0.6	93.0%	1	0	1004.9%
SKR/USD CROSS RATES	355	185.68	91.2%	316.85	12.0%	335	209	60.8%
SWISS FRANC	21,535	25,005.95	-13.9%	21,643.45	-0.5%	21,591	22,624	-4.6%
TURKISH LIRA	1	2.37	-68.9%	0.1	636.8%	0	2	-76.7%
USDZAR	1	0	-	0.25	363.2%	1	0	-
<b>FX Options</b>								
AUD/USD MONDAY OPTION WEE	10	23.11	-56.9%	34.3	-71.0%	22	19	20.9%
AUD/USD MONDAY OPTION WEE	106	11.79	795.5%	5.7	1752.3%	54	37	48.6%
AUD/USD MONDAY OPTION WEE	22	43.84	-49.7%	0	-	11	22	-51.0%
AUD/USD MONDAY OPTION WEE	22	14.58	48.7%	13.4	61.8%	17	13	32.0%
AUD/USD MONDAY OPTION WEE	0	0	-	38.95	-100.0%	20	0	-
AUD/USD MONTHLY OPTIONS	4,229	2,331.16	81.4%	8,469.8	-50.1%	6,404	3,620	76.9%
AUD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
AUD/USD WKLY FRIDAY OPTION	207	115.37	79.7%	93.25	122.3%	149	100	49.2%
AUD/USD WKLY FRIDAY OPTION	227	85.21	166.6%	139.5	62.8%	182	128	42.2%
AUD/USD WKLY FRIDAY OPTION	104	148.37	-30.0%	155.1	-33.0%	130	211	-38.2%
AUD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	31	-100.0%
AUD/USD WKLY WED OPTIONS -	85	39.47	114.1%	13.35	533.2%	48	57	-15.7%

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 Exchange ADV Report - Monthly

February 2022

Page 5 of 8

	ADV FEB 2022	ADV FEB 2021	% CHG	ADV JAN 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
<b>FX Options</b>								
AUD/USD WKLY WED OPTIONS -	48	29.74	60.5%	36.4	31.1%	42	58	-27.3%
AUD/USD WKLY WED OPTIONS -	24	26.89	-9.8%	7.7	215.1%	16	46	-65.3%
AUD/USD WKLY WED OPTIONS -	18	50.37	-64.3%	42.05	-57.2%	30	65	-53.1%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-	0	0	-
BRL/USD MONTHLY OPTIONS	16	5.26	212.0%	49.6	-66.9%	33	3	1024.4%
CAD/USD MONDAY OPTIONS WE	13	50.26	-73.8%	2.45	437.1%	8	47	-83.8%
CAD/USD MONDAY OPTIONS WE	82	54.32	51.4%	52.55	56.4%	67	39	71.8%
CAD/USD MONDAY OPTIONS WE	1	2.89	-58.2%	0	-	1	1	-59.3%
CAD/USD MONDAY OPTIONS WE	71	63.16	12.7%	55.45	28.3%	63	44	43.4%
CAD/USD MONDAY OPTIONS WE	0	0	-	62.8	-100.0%	32	0	-
CAD/USD MONTHLY OPTIONS	3,409	2,807.63	21.4%	4,707	-27.6%	4,075	2,451	66.2%
CAD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
CAD/USD WKLY FRIDAY OPTION	238	260.74	-8.6%	480.25	-50.4%	362	196	85.0%
CAD/USD WKLY FRIDAY OPTION	333	265.21	25.4%	304.25	9.3%	318	289	10.2%
CAD/USD WKLY FRIDAY OPTION	262	669.53	-60.8%	290.3	-9.6%	277	468	-40.9%
CAD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	155	-100.0%
CAD/USD WKLY WED OPTIONS -	104	75.32	38.3%	28.35	267.4%	65	62	6.0%
CAD/USD WKLY WED OPTIONS -	106	66.68	58.6%	90.65	16.6%	98	55	77.4%
CAD/USD WKLY WED OPTIONS -	115	111.11	3.5%	61.35	87.4%	87	67	29.9%
CAD/USD WKLY WED OPTIONS -	79	37	112.2%	96.1	-18.3%	88	24	270.4%
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-	0	0	-
CHF/USD MONTHLY OPTIONS	211	162.47	29.7%	558.4	-62.3%	389	166	134.6%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
CHF/USD WKLY FRIDAY OPTION	16	19.79	-18.6%	14.8	8.8%	15	16	-2.1%
CHF/USD WKLY FRIDAY OPTION	1	9.89	-87.8%	15	-91.9%	8	7	24.4%
CHF/USD WKLY FRIDAY OPTION	20	10.32	94.9%	14.85	35.4%	17	20	-13.3%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-100.0%
EUR/GBP MONTHLY OPTIONS	11	0	-	0.2	5163.2%	5	0	-
EUR/GBP WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
EUR/USD MONDAY OPTION WEE	103	162	-36.3%	22.85	351.9%	62	85	-27.4%
EUR/USD MONDAY OPTION WEE	400	23.89	1575.8%	115.95	245.3%	255	67	281.1%
EUR/USD MONDAY OPTION WEE	89	12.16	631.2%	0	-	43	6	612.4%
EUR/USD MONDAY OPTION WEE	226	25.89	774.2%	41.35	447.4%	131	119	10.7%
EUR/USD MONDAY OPTION WEE	0	0	-	142.8	-100.0%	73	0	-
EUR/USD MONTHLY OPTIONS	14,798	11,212.74	32.0%	10,191.85	45.2%	12,436	10,913	14.0%
EUR/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
EUR/USD WKLY FRIDAY OPTION	1,437	1,003.32	43.3%	1,348.9	6.6%	1,392	594	134.5%
EUR/USD WKLY FRIDAY OPTION	871	1,309.05	-33.4%	874.25	-0.3%	873	1,103	-20.9%
EUR/USD WKLY FRIDAY OPTION	1,837	891.26	106.1%	953.3	92.7%	1,384	885	56.3%
EUR/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	426	-100.0%
EUR/USD WKLY WED OPTIONS -	452	345.11	31.1%	290.15	55.9%	369	294	25.5%
EUR/USD WKLY WED OPTIONS -	266	389.95	-31.8%	223.3	19.0%	244	378	-35.5%
EUR/USD WKLY WED OPTIONS -	359	411.58	-12.8%	238.9	50.3%	297	429	-30.6%
EUR/USD WKLY WED OPTIONS -	305	463.26	-34.2%	247.65	23.1%	276	539	-48.8%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-	0	0	-
GBP/USD MONDAY OPTION WEE	57	29	97.8%	9.45	507.1%	33	15	126.2%
GBP/USD MONDAY OPTION WEE	86	0	-	55.2	55.6%	70	5	1206.8%
GBP/USD MONDAY OPTION WEE	18	5.26	248.0%	0	-	9	3	239.1%
GBP/USD MONDAY OPTION WEE	79	32.47	142.0%	14.3	449.5%	46	25	80.9%

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 Exchange ADV Report - Monthly

February 2022

Page 6 of 8

	ADV FEB 2022	ADV FEB 2021	% CHG	ADV JAN 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
<b>FX Options</b>								
GBP/USD MONDAY OPTION WEE	0	0	-	18.05	-100.0%	9	0	-
GBP/USD MONTHLY OPTIONS	3,897	5,275.63	-26.1%	3,214.65	21.2%	3,547	4,127	-14.0%
GBP/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
GBP/USD WKLY FRIDAY OPTION	214	249.68	-14.2%	136.35	57.1%	174	158	10.5%
GBP/USD WKLY FRIDAY OPTION	381	119.58	218.7%	177.7	114.5%	277	152	82.0%
GBP/USD WKLY FRIDAY OPTION	157	320	-51.0%	163.2	-4.0%	160	216	-26.0%
GBP/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	28	-100.0%
GBP/USD WKLY WED OPTIONS -	163	69.95	133.3%	77.2	111.3%	119	54	120.3%
GBP/USD WKLY WED OPTIONS -	56	4.26	1212.4%	43.2	29.5%	49	23	112.2%
GBP/USD WKLY WED OPTIONS -	67	46.37	44.3%	141.3	-52.7%	105	26	304.5%
GBP/USD WKLY WED OPTIONS -	94	10.21	817.5%	132.65	-29.4%	114	35	224.0%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-	0	0	-
JPY/USD MONDAY OPTION WEE	13	44.47	-71.7%	7.65	64.4%	10	26	-61.6%
JPY/USD MONDAY OPTION WEE	58	23.68	143.1%	86.85	-33.7%	73	14	431.5%
JPY/USD MONDAY OPTION WEE	4	22.47	-82.7%	0	-	2	11	-83.1%
JPY/USD MONDAY OPTION WEE	50	0.58	8455.2%	23.3	112.6%	36	0	12361.8%
JPY/USD MONDAY OPTION WEE	0	0	-	2.55	-100.0%	1	0	-
JPY/USD MONTHLY OPTIONS	4,533	5,602.63	-19.1%	6,996.95	-35.2%	5,797	4,545	27.6%
JPY/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
JPY/USD WKLY FRIDAY OPTION	684	468.53	46.1%	577.05	18.6%	629	255	147.1%
JPY/USD WKLY FRIDAY OPTION	429	430.42	-0.4%	580.95	-26.2%	507	455	11.4%
JPY/USD WKLY FRIDAY OPTION	716	422.74	69.3%	450.5	58.9%	580	442	31.1%
JPY/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	215	-100.0%
JPY/USD WKLY WED OPTIONS -	199	116.63	70.8%	116.1	71.6%	157	88	77.8%
JPY/USD WKLY WED OPTIONS -	107	106.68	-0.1%	205.6	-48.2%	157	152	3.5%
JPY/USD WKLY WED OPTIONS -	168	103.58	61.7%	107.45	55.9%	137	168	-18.5%
JPY/USD WKLY WED OPTIONS -	158	113.47	39.1%	120.8	30.7%	139	144	-3.4%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-	0	0	-
MXN/USD MONTHLY OPTIONS	15	24.05	-38.7%	88.3	-83.3%	52	62	-14.7%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
NZD/USD MONTHLY OPTIONS	1	3.74	-85.9%	2	-73.7%	1	5	-74.1%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
RUB/USD MONTHLY OPTIONS	0	0.53	-100.0%	0	-	0	2	-100.0%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	1	0	-	0	-	1	0	-
<b>Foreign Exchange Options</b>								
AUD/USD WKLY WED OPTIONS -	88	53	66.4%	11.9	641.3%	49	54	-9.0%



## CME Exchange ADV Report - Monthly

February 2022

Page 7 of 8

	ADV FEB 2022	ADV FEB 2021	% CHG	ADV JAN 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
<b>Ag Products Futures</b>								
BLOCK CHEESE	12	14	-17.7%	50.25	-77.1%	31	21	50.6%
BUTTER CS	220	178.63	23.1%	366.6	-40.0%	295	265	11.3%
CASH-SETTLED CHEESE	385	526.74	-26.8%	673.5	-42.8%	533	639	-16.6%
CAT ASIA WEATHER	0	52.63	-100.0%	0	-	0	32	-100.0%
CATTLE	58,576	54,758.16	7.0%	71,042.7	-17.5%	64,969	64,734	0.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	13	0	-	0	-	6	0	-
CDD WEATHER	0	0	-	0	-	0	0	-
CLASS IV MILK	138	19.32	613.1%	226.35	-39.1%	183	28	557.3%
DRY WHEY	61	116.32	-47.8%	54.6	11.1%	58	109	-47.4%
FEEDER CATTLE	14,486	10,262.79	41.1%	12,025.2	20.5%	13,224	11,267	17.4%
GOLDMAN SACHS	175	639.68	-72.6%	171.85	1.9%	173	711	-75.6%
GSCI EXCESS RETURN FUT	579	339.37	70.5%	160.9	259.6%	364	303	20.2%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	216	292.11	-26.1%	195	10.7%	205	237	-13.4%
HDD WEATHER EUROPEAN	78	0	-	87.5	-11.3%	83	3	3042.3%
HOGS	48,870	43,547	12.2%	55,759.4	-12.4%	52,403	45,896	14.2%
HOUSING INDEX	1	0.42	50.0%	0.85	-25.7%	1	1	22.9%
LUMBER	534	517.79	3.0%	416.7	28.0%	474	484	-2.1%
MALAYSIAN PALM SWAP	0	324	-100.0%	0	-	0	447	-100.0%
MILK	1,419	1,069.95	32.6%	1,743.3	-18.6%	1,585	1,354	17.1%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	385	405.95	-5.1%	404.4	-4.7%	395	380	4.1%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
PORK CUTOOT	133	236.26	-43.7%	121.75	9.2%	127	208	-38.8%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	0	0	-
USD CRUDE PALM OIL	859	193.89	343.0%	983	-12.6%	923	148	525.3%
<b>Ag Products Options</b>								
BLOCK CHEESE	4	2.74	34.6%	15	-75.4%	9	6	56.7%
BUTTER CS	29	83.84	-65.3%	131.1	-77.8%	81	109	-25.1%
CASH-SETTLED CHEESE	329	366.21	-10.3%	689.6	-52.4%	514	489	5.0%
CATTLE	10,890	8,831.37	23.3%	8,725.85	24.8%	9,780	10,164	-3.8%
CDD SEASONAL STRIP	26	0	-	0	-	13	0	-
CDD WEATHER	0	0	-	0	-	0	0	-
CLASS IV MILK	383	96.37	297.3%	372.55	2.8%	378	134	182.2%
DRY WHEY	1	17.84	-93.8%	0	-	1	10	-94.5%
FEEDER CATTLE	1,812	632.68	186.4%	1,430.35	26.7%	1,616	882	83.2%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	131.58	-100.0%	0	-	0	132	-100.0%
HDD WEATHER	53	171.05	-69.2%	90	-41.5%	72	151	-52.6%
HDD WEATHER EUROPEAN	53	26.32	100.0%	0	-	26	33	-22.1%
HOGS	16,054	11,228.32	43.0%	11,279.5	42.3%	13,605	9,559	42.3%
LUMBER	27	42.63	-36.2%	37.75	-27.9%	33	35	-6.9%
MILK	677	1,478.79	-54.2%	1,106.6	-38.8%	897	1,640	-45.3%
MLK MID OPTIONS	1	0	-	0.1	531.6%	0	0	-
NFD MILK	215	290.63	-25.9%	297	-27.5%	257	267	-3.8%
PORK CUTOOT	0	17.68	-100.0%	0	-	0	13	-100.0%

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 Exchange ADV Report - Monthly

February 2022

Page 8 of 8

	ADV FEB 2022	ADV FEB 2021	% CHG	ADV JAN 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	4,193,951	3,175,665.26	32.1%	3,397,076.8	23.5%	3,785,298	2,748,960	37.7%
Equity Index Futures	6,334,948	4,533,649.32	39.7%	6,834,057.7	-7.3%	6,590,902	4,527,692	45.6%
FX Futures	831,952	770,548.47	8.0%	734,704.4	13.2%	782,081	758,527	3.1%
Foreign Exchange Futures	1	0	-	0	-	1	0	-
Ag Products Futures	127,137	113,495	12.0%	144,483.85	-12.0%	136,033	127,264	6.9%
<b>TOTAL FUTURES</b>	<b>11,487,988</b>	<b>8,593,358.05</b>	<b>33.7%</b>	<b>11,110,322.75</b>	<b>3.4%</b>	<b>11,294,313.69</b>	<b>8,162,443.53</b>	<b>38.4%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	1,528,514	1,294,563.74	18.1%	1,538,558.7	-0.7%	1,533,665	1,086,032	41.2%
Equity Index Options	1,219,733	668,893.21	82.4%	1,350,637.1	-9.7%	1,286,863	673,050	91.2%
FX Options	43,735	37,488.32	16.7%	44,174.4	-1.0%	43,960	35,801	22.8%
Foreign Exchange Options	88	53	66.4%	11.9	641.3%	49	54	-9.0%
Ag Products Options	30,553	23,418.05	30.5%	24,175.4	26.4%	27,283	23,625	15.5%
<b>TOTAL OPTIONS</b>	<b>2,822,623</b>	<b>2,024,416.32</b>	<b>39.4%</b>	<b>2,957,557.5</b>	<b>-4.6%</b>	<b>2,891,820</b>	<b>1,818,561.26</b>	<b>59.0%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	5,722,465	4,470,229	28.0%	4,935,635.5	15.9%	5,318,963	3,834,993	38.7%
Equity Index	7,554,681	5,202,542.53	45.2%	8,184,694.8	-7.7%	7,877,765	5,200,742	51.5%
FX	875,686	808,036.79	8.4%	778,878.8	12.4%	826,041	794,328	4.0%
Foreign Exchange	89	53	68.7%	11.9	651.4%	50	54	-7.9%
Ag Products	157,690	136,913.05	15.2%	168,659.25	-6.5%	163,315	150,889	8.2%
<b>GRAND TOTAL</b>	<b>14,310,611</b>	<b>10,617,774.37</b>	<b>34.8%</b>	<b>14,067,880.25</b>	<b>1.7%</b>	<b>14,186,133.69</b>	<b>9,981,004.79</b>	<b>42.1%</b>