

## CME Exchange ADV Report - Monthly

September 2023

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|                              | ADV<br>SEP 2023 | ADV<br>SEP 2022 | % CHG   | ADV<br>AUG 2023 | % CHG  | ADV<br>Y.T.D 2023 | ADV<br>Y.T.D 2022 | % CHG  |
|------------------------------|-----------------|-----------------|---------|-----------------|--------|-------------------|-------------------|--------|
| <b>Interest Rate Futures</b> |                 |                 |         |                 |        |                   |                   |        |
| 1-MONTH EURODOLLAR           | 0               | 0.38            | -100.0% | 0               | -      | 5                 | 382               | -98.6% |
| BSBY 3-MONTH FUTURES         | 22              | 1,059.14        | -97.9%  | 4.52            | 387.6% | 170               | 2,735             | -93.8% |
| ESTR Basis Spread Futures    | 91              | 0               | -       | 78.43           | 15.8%  | 67                | 0                 | -      |
| ESTR Futures                 | 10,040          | 0               | -       | 6,994.48        | 43.5%  | 4,261             | 0                 | -      |
| EURODOLLARS                  | 0               | 1,301,967.24    | -100.0% | 0               | -      | 151,443           | 1,866,848         | -91.9% |
| FTIIE                        | 2               | 5.9             | -72.9%  | 3.48            | -54.0% | 9                 | 5                 | 81.8%  |
| SOFR                         | 3,184,579       | 2,617,762.67    | 21.7%   | 3,119,045.22    | 2.1%   | 3,343,029         | 1,652,226         | 102.3% |
| SONIA                        | 2               | 0               | -       | 0.65            | 268.0% | 7                 | 7                 | 8.8%   |
| <b>Interest Rate Options</b> |                 |                 |         |                 |        |                   |                   |        |
| EURODOLLARS                  | 0               | 524,199.86      | -100.0% | 0               | -      | 51,163            | 608,376           | -91.6% |
| EURO MIDCURVE                | 0               | 115,325.57      | -100.0% | 0               | -      | 3,197             | 338,065           | -99.1% |
| SOFR                         | 909,584         | 649,953.29      | 39.9%   | 814,780.04      | 11.6%  | 1,420,878         | 221,334           | 542.0% |
| SOFR MIDCURVE                | 334,196         | 198,356.33      | 68.5%   | 309,045.04      | 8.1%   | 316,707           | 64,227            | 393.1% |
| SOFR MISCURVE                | 0               | 0               | -       | 0               | -      | 4                 | 0                 | -      |

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|-----------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Equity Index Futures</b> |                 |                 |         |                 |         |                   |                   |         |
| BITCOIN                     | 9,631           | 13,326.62       | -27.7%  | 10,379.91       | -7.2%   | 10,652            | 10,454            | 1.9%    |
| E-mini FTSE China 50        | 0               | 4.81            | -100.0% | 0               | -       | 0                 | 37                | -99.4%  |
| E-MINI MIDCAP               | 16,557          | 20,595.19       | -19.6%  | 10,489          | 57.9%   | 13,392            | 16,355            | -18.1%  |
| E-MINI NASDAQ 100           | 700,437         | 842,602.1       | -16.9%  | 661,155.48      | 5.9%    | 666,916           | 711,013           | -6.2%   |
| E-MINI RUSSELL 1000         | 975             | 793.62          | 22.9%   | 116.04          | 740.4%  | 449               | 649               | -30.8%  |
| E-MINI RUSSELL 1000 GROWTH  | 635             | 736.29          | -13.8%  | 59.43           | 967.9%  | 280               | 425               | -34.1%  |
| E-MINI RUSSELL 1000 VALUE   | 2,125           | 1,886.38        | 12.7%   | 122.13          | 1640.0% | 882               | 1,219             | -27.6%  |
| E-MINI RUSSELL 2000         | 253,225         | 311,711.62      | -18.8%  | 181,063.39      | 39.9%   | 221,092           | 246,007           | -10.1%  |
| E-MINI S&P500               | 1,966,250       | 2,848,584.62    | -31.0%  | 1,581,680.48    | 24.3%   | 1,810,146         | 2,006,470         | -9.8%   |
| E-MINI S&P500 ESG           | 2,881           | 2,760.29        | 4.4%    | 739.04          | 289.8%  | 1,239             | 1,551             | -20.1%  |
| ETHER                       | 0               | 0.24            | -100.0% | 0               | -       | 0                 | 0                 | -100.0% |
| ETHER FUTURES               | 3,929           | 7,767.33        | -49.4%  | 3,633.3         | 8.1%    | 4,790             | 6,346             | -24.5%  |
| FT-SE 100                   | 5               | 3.57            | 49.8%   | 8               | -33.1%  | 4                 | 7                 | -45.2%  |
| IBOVESPA INDEX              | 0               | 2.57            | -82.5%  | 1.35            | -66.6%  | 2                 | 3                 | -43.4%  |
| MICRO BITCOIN               | 5,892           | 11,214.62       | -47.5%  | 6,987.96        | -15.7%  | 9,496             | 15,972            | -40.5%  |
| MICRO E-MINI NASDAQ 100     | 1,192,224       | 1,574,784.48    | -24.3%  | 1,190,069.65    | 0.2%    | 1,078,175         | 1,511,456         | -28.7%  |
| MICRO E-MINI RUSSELL 2000   | 57,657          | 116,455.86      | -50.5%  | 66,536.26       | -13.3%  | 76,517            | 137,890           | -44.5%  |
| MICRO E-MINI S&P500         | 932,278         | 1,671,978.19    | -44.2%  | 961,175.26      | -3.0%   | 1,028,063         | 1,369,214         | -24.9%  |
| MICRO ETHER                 | 4,168           | 23,737          | -82.4%  | 4,967.13        | -16.1%  | 8,316             | 20,859            | -60.1%  |
| NASDAQ-100 VOLATILITY       | 0               | 0.95            | -100.0% | 0               | -       | 17                | 98                | -82.5%  |
| NASDAQ BIOTECH SECTOR       | 2               | 28.05           | -94.3%  | 0.39            | 308.9%  | 8                 | 10                | -24.2%  |
| Nearby BTIC+                | 0               | 0               | -       | 0               | -       | 0                 | 36                | -100.0% |
| NIKKEI 225 (\$) STOCK       | 8,223           | 6,568.62        | 25.2%   | 6,395.91        | 28.6%   | 6,638             | 5,707             | 16.3%   |
| NIKKEI 225 (YEN) STOCK      | 33,707          | 42,396.38       | -20.5%  | 24,129.91       | 39.7%   | 30,200            | 38,192            | -20.9%  |
| PHLX SEMICONDUCTOR SECTO    | 217             | 40.1            | 440.2%  | 8.83            | 2354.1% | 41                | 5                 | 785.4%  |
| S&P 500                     | 5,694           | 7,683           | -25.9%  | 3,672.43        | 55.0%   | 4,911             | 3,823             | 28.5%   |
| S&P 500 ANNUAL DIVIDEND IND | 5,576           | 3,803.76        | 46.6%   | 4,226.91        | 31.9%   | 3,765             | 3,959             | -4.9%   |
| S&P 500 QUARLY DIVIDEND IND | 767             | 242.95          | 215.7%  | 381.57          | 101.0%  | 721               | 206               | 249.3%  |
| S&P 600 SMALLCAP EMINI      | 66              | 0               | -       | 3.39            | 1841.7% | 11                | 0                 | -       |
| S&P BIOTECHNOLOGY SECTOR    | 59              | 66.67           | -11.4%  | 26.74           | 121.0%  | 51                | 38                | 33.5%   |
| S&P COMMUNICATION SERVICE   | 748             | 396.9           | 88.5%   | 61.17           | 1122.8% | 313               | 206               | 52.4%   |
| S&P CONSUMER DISCRETIONAR   | 1,005           | 928.62          | 8.2%    | 254.22          | 295.2%  | 550               | 684               | -19.6%  |
| S&P CONSUMER STAPLES SECT   | 3,504           | 2,741.86        | 27.8%   | 1,081.35        | 224.1%  | 1,717             | 1,427             | 20.3%   |
| S&P ENERGY SECTOR           | 4,254           | 5,646.29        | -24.7%  | 1,222.61        | 248.0%  | 2,354             | 3,451             | -31.8%  |
| S&P FINANCIAL SECTOR        | 4,250           | 3,208.76        | 32.4%   | 839.48          | 406.2%  | 2,405             | 1,873             | 28.4%   |
| S&P HEALTH CARE SECTOR      | 1,815           | 2,247.67        | -19.3%  | 583.04          | 211.2%  | 1,169             | 1,387             | -15.7%  |
| S&P INDUSTRIAL SECTOR       | 1,608           | 2,385.95        | -32.6%  | 305.13          | 427.0%  | 1,078             | 1,454             | -25.9%  |
| S&P MATERIALS SECTOR        | 1,058           | 1,156.67        | -8.5%   | 252.39          | 319.2%  | 813               | 772               | 5.2%    |
| S&P OIL & GAS EXPLORATION A | 55              | 32.9            | 67.8%   | 18.52           | 198.0%  | 16                | 20                | -22.5%  |
| S&P REAL ESTATE SECTOR      | 1,181           | 665.9           | 77.4%   | 211.09          | 459.6%  | 559               | 341               | 63.7%   |
| S&P REGIONAL BANKS SECTOR   | 213             | 62.86           | 239.1%  | 62.43           | 241.4%  | 80                | 9                 | 839.6%  |
| S&P RETAIL SECTOR           | 22              | 41.52           | -48.2%  | 21.65           | -0.7%   | 29                | 14                | 102.5%  |
| S&P TECHNOLOGY SECTOR       | 2,007           | 2,916.67        | -31.2%  | 524.78          | 282.5%  | 947               | 1,281             | -26.1%  |
| S&P UTILITIES SECTOR        | 5,555           | 2,981.19        | 86.3%   | 1,324           | 319.6%  | 2,480             | 1,822             | 36.1%   |
| TOPIX (USD)                 | 3               | 0               | -       | 4.52            | -44.7%  | 4                 | 0                 | -       |
| TOPIX (YEN)                 | 12              | 74.76           | -84.3%  | 8               | 46.9%   | 12                | 105               | -88.6%  |
| WATER INDEX FUTURES         | 0               | 0               | -       | 0.13            | -100.0% | 1                 | 3                 | -78.3%  |

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|-----------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|----------|
| <b>Equity Index Options</b> |                 |                 |         |                 |         |                   |                   |          |
| BITCOIN OPTIONS             | 264             | 123.14          | 114.6%  | 262.96          | 0.5%    | 317               | 127               | 150.2%   |
| E-MINI NASDAQ 100           | 74,878          | 54,950.38       | 36.3%   | 79,968.83       | -6.4%   | 65,618            | 48,013            | 36.7%    |
| E-MINI RUSSELL 2000         | 4,692           | 5,205.24        | -9.9%   | 4,902.65        | -4.3%   | 6,656             | 6,554             | 1.5%     |
| E-MINI S&P500               | 1,526,130       | 1,394,317.05    | 9.5%    | 1,411,830.65    | 8.1%    | 1,255,565         | 1,116,496         | 12.5%    |
| ETHER OPTIONS               | 155             | 4.9             | 3060.2% | 180.7           | -14.2%  | 97                | 1                 | 17524.2% |
| EVENT CONTRACT S&P 500      | 581             | 0               | -       | 277.96          | 109.0%  | 290               | 0                 | -        |
| MICRO BITCOIN               | 483             | 562.81          | -14.1%  | 728.04          | -33.6%  | 563               | 356               | 57.9%    |
| MICRO E-MINI NASDAQ 100     | 2,587           | 2,185.24        | 18.4%   | 3,197.13        | -19.1%  | 2,692             | 2,653             | 1.5%     |
| Micro E-mini S&P 500        | 14,056          | 12,011.52       | 17.0%   | 9,950.61        | 41.3%   | 11,357            | 11,244            | 1.0%     |
| MICRO ETHER                 | 859             | 2,819.1         | -69.5%  | 1,117           | -23.1%  | 865               | 1,477             | -41.4%   |
| <b>FX Futures</b>           |                 |                 |         |                 |         |                   |                   |          |
| AD/CD CROSS RATES           | 0               | 5.43            | -97.2%  | 0               | -       | 1                 | 3                 | -70.2%   |
| AD/JY CROSS RATES           | 119             | 265.71          | -55.2%  | 42.7            | 179.0%  | 81                | 233               | -65.2%   |
| AD/NE CROSS RATES           | 577             | 832.43          | -30.7%  | 102.96          | 460.5%  | 206               | 260               | -20.7%   |
| AUSTRALIAN DOLLAR           | 140,309         | 132,245.33      | 6.1%    | 83,580.61       | 67.9%   | 98,828            | 101,767           | -2.9%    |
| BP/JY CROSS RATES           | 286             | 637.14          | -55.2%  | 83.09           | 243.7%  | 171               | 257               | -33.2%   |
| BP/SF CROSS RATES           | 251             | 487.9           | -48.5%  | 30.13           | 733.7%  | 175               | 147               | 18.7%    |
| BRAZIL REAL                 | 17,219          | 14,042.14       | 22.6%   | 15,692.04       | 9.7%    | 13,949            | 15,425            | -9.6%    |
| BRITISH POUND               | 138,177         | 211,945.81      | -34.8%  | 91,311.91       | 51.3%   | 107,415           | 124,079           | -13.4%   |
| CANADIAN DOLLAR             | 116,098         | 127,943.95      | -9.3%   | 69,720.52       | 66.5%   | 84,047            | 90,597            | -7.2%    |
| CD/JY CROSS RATES           | 10              | 0.71            | 1244.0% | 2.57            | 274.2%  | 3                 | 3                 | -4.8%    |
| CHILEAN PESO                | 0               | 0               | -       | 0               | -       | 0                 | 0                 | 88.4%    |
| CHINESE RENMINBI (CNH)      | 2,095           | 2,345.71        | -10.7%  | 1,488.39        | 40.8%   | 1,403             | 1,346             | 4.2%     |
| CZECK KORUNA (EC)           | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -85.3%   |
| CZECK KORUNA (US)           | 0               | 11.52           | -99.1%  | 0.22            | -54.0%  | 1                 | 2                 | -24.8%   |
| EC/AD CROSS RATES           | 1,046           | 683.62          | 53.0%   | 135.35          | 673.0%  | 308               | 293               | 5.2%     |
| EC/CD CROSS RATES           | 779             | 760.76          | 2.4%    | 109.09          | 614.2%  | 321               | 427               | -24.9%   |
| EC/NOK CROSS RATES          | 69              | 534.33          | -87.0%  | 15.39           | 350.3%  | 119               | 123               | -3.9%    |
| EC/SEK CROSS RATES          | 651             | 239             | 172.3%  | 39              | 1568.5% | 258               | 174               | 48.2%    |
| EFX/BP CROSS RATES          | 7,955           | 9,261.95        | -14.1%  | 1,825.13        | 335.8%  | 3,421             | 4,803             | -28.8%   |
| EFX/JY CROSS RATES          | 5,640           | 4,836.19        | 16.6%   | 1,314.04        | 329.2%  | 2,632             | 2,948             | -10.7%   |
| EFX/SF CROSS RATES          | 2,679           | 3,077.71        | -13.0%  | 498.35          | 437.6%  | 1,244             | 2,106             | -41.0%   |
| E-MICRO USD/CAD             | 5               | 3.95            | 20.2%   | 1.83            | 160.1%  | 6                 | 10                | -40.9%   |
| E-MICRO USD/CHF             | 6               | 3               | 95.0%   | 2.35            | 149.2%  | 7                 | 4                 | 87.6%    |
| E-MICRO USD/JPY             | 244             | 94.29           | 158.4%  | 329.13          | -26.0%  | 181               | 800               | -77.4%   |
| E-MINI EURO FX              | 5,578           | 10,215.57       | -45.4%  | 4,458.83        | 25.1%   | 5,845             | 7,234             | -19.2%   |
| E-MINI JAPANESE YEN         | 512             | 1,069.57        | -52.1%  | 578.87          | -11.5%  | 587               | 562               | 4.5%     |
| EURO FX                     | 304,062         | 386,254.71      | -21.3%  | 181,181.39      | 67.8%   | 232,165           | 244,987           | -5.2%    |
| HUNGARIAN FORINT (EC)       | 1               | 0               | -       | 0.04            | 1624.1% | 0                 | 0                 | 16.3%    |
| HUNGARIAN FORINT (US)       | 0               | 0.19            | -73.8%  | 0.13            | -61.7%  | 0                 | 0                 | 105.9%   |
| INDIAN RUPEE                | 958             | 2,119.05        | -54.8%  | 1,047.13        | -8.5%   | 1,294             | 1,227             | 5.5%     |
| JAPANESE YEN                | 194,071         | 239,353.86      | -18.9%  | 135,711.17      | 43.0%   | 173,131           | 155,970           | 11.0%    |
| KOREAN WON                  | 43              | 15.52           | 176.0%  | 42.09           | 1.8%    | 45                | 25                | 82.0%    |
| MEXICAN PESO                | 99,710          | 92,688          | 7.6%    | 52,232.65       | 90.9%   | 63,059            | 58,171            | 8.4%     |
| MICRO AUD/USD               | 12,543          | 13,179          | -4.8%   | 13,000.13       | -3.5%   | 13,043            | 12,523            | 4.2%     |
| MICRO CAD/USD               | 2,156           | 3,304.95        | -34.8%  | 1,842.65        | 17.0%   | 2,493             | 2,807             | -11.2%   |

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|---------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>FX Futures</b>   |                 |                 |         |                 |         |                   |                   |         |
| MICRO CHF/USD       | 829             | 1,212.71        | -31.6%  | 718.26          | 15.4%   | 754               | 837               | -9.9%   |
| MICRO EUR/USD       | 26,108          | 48,744.38       | -46.4%  | 26,200.09       | -0.4%   | 29,698            | 37,228            | -20.2%  |
| MICRO GBP/USD       | 3,121           | 11,105.38       | -71.9%  | 3,269.3         | -4.5%   | 3,301             | 5,419             | -39.1%  |
| MICRO INR/USD       | 12              | 28.19           | -56.7%  | 13.39           | -8.9%   | 20                | 34                | -40.2%  |
| MICRO JPY/USD       | 0               | 0               | -       | 0               | -       | 0                 | 541               | -100.0% |
| MICRO USD/CNH       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -100.0% |
| NEW ZEALND DOLLAR   | 42,229          | 46,331.38       | -8.9%   | 28,487.26       | 48.2%   | 31,747            | 31,133            | 2.0%    |
| NKR/USD CROSS RATE  | 289             | 347.57          | -16.7%  | 128.96          | 124.4%  | 234               | 175               | 33.3%   |
| POLISH ZLOTY (EC)   | 8               | 9.67            | -13.6%  | 1               | 735.0%  | 4                 | 6                 | -40.5%  |
| POLISH ZLOTY (US)   | 130             | 139.48          | -7.1%   | 42.13           | 207.5%  | 65                | 73                | -10.6%  |
| RMB USD             | 0               | 0.48            | -100.0% | 0               | -       | 0                 | 0                 | -82.7%  |
| RUSSIAN RUBLE       | 0               | 1.05            | -100.0% | 0               | -       | 0                 | 3,124             | -100.0% |
| S.AFRICAN RAND      | 4,567           | 5,383.29        | -15.2%  | 4,166.83        | 9.6%    | 4,270             | 4,670             | -8.6%   |
| SF/JY CROSS RATES   | 137             | 163.52          | -16.4%  | 8.17            | 1572.4% | 53                | 55                | -4.2%   |
| SHEKEL              | 22              | 2.14            | 924.4%  | 9.22            | 138.1%  | 6                 | 1                 | 690.5%  |
| SKR/USD CROSS RATES | 370             | 610.95          | -39.5%  | 159.96          | 131.3%  | 276               | 381               | -27.5%  |
| SWISS FRANC         | 28,559          | 37,324.81       | -23.5%  | 16,180.52       | 76.5%   | 21,866            | 26,716            | -18.2%  |
| TURKISH LIRA        | 3               | 6.29            | -55.5%  | 2.7             | 3.9%    | 2                 | 2                 | -5.9%   |
| USDZAR              | 1               | 0               | -       | 0               | -       | 1                 | 0                 | 273.0%  |

### FX Options

|                            |       |          |         |          |         |       |       |        |
|----------------------------|-------|----------|---------|----------|---------|-------|-------|--------|
| AUD/USD MONDAY OPTION WEE  | 10    | 2.62     | 264.6%  | 12.87    | -25.8%  | 10    | 9     | 2.0%   |
| AUD/USD MONDAY OPTION WEE  | 9     | 2.52     | 270.5%  | 31.39    | -70.2%  | 20    | 17    | 13.8%  |
| AUD/USD MONDAY OPTION WEE  | 7     | 4        | 78.8%   | 5.52     | 29.5%   | 11    | 12    | -12.6% |
| AUD/USD MONDAY OPTION WEE  | 7     | 12.76    | -47.1%  | 31.52    | -78.6%  | 14    | 17    | -14.5% |
| AUD/USD MONDAY OPTION WEE  | 0     | 0        | -       | 0        | -       | 3     | 6     | -59.6% |
| AUD/USD MONTHLY OPTIONS    | 3,770 | 3,814.86 | -1.2%   | 2,721.74 | 38.5%   | 3,135 | 4,161 | -24.7% |
| AUD/USD THURSDAY WKLY OPT  | 2     | 0        | -       | 0.57     | 262.7%  | 6     | 0     | -      |
| AUD/USD THURSDAY WKLY OPT  | 3     | 0        | -       | 4.52     | -44.7%  | 4     | 0     | -      |
| AUD/USD THURSDAY WKLY OPT  | 1     | 0        | -       | 1.52     | -47.4%  | 7     | 0     | -      |
| AUD/USD THURSDAY WKLY OPT  | 4     | 0        | -       | 45.57    | -92.2%  | 8     | 0     | -      |
| AUD/USD THURSDAY WKLY OPT  | 0     | 0        | -       | 0.43     | -100.0% | 3     | 0     | -      |
| AUD/USD TUESDAY WKLY OPT   | 13    | 0        | -       | 56.65    | -77.7%  | 10    | 0     | -      |
| AUD/USD TUESDAY WKLY OPT   | 2     | 0        | -       | 1.3      | 53.3%   | 10    | 0     | -      |
| AUD/USD TUESDAY WKLY OPT   | 2     | 0        | -       | 5.52     | -64.7%  | 6     | 0     | -      |
| AUD/USD TUESDAY WKLY OPT   | 15    | 0        | -       | 17.43    | -14.5%  | 7     | 0     | -      |
| AUD/USD TUESDAY WKLY OPT   | 0     | 0        | -       | 3.35     | -100.0% | 2     | 0     | -      |
| AUD/USD WKLY FRIDAY OPTION | 2     | 8.43     | -78.1%  | 137.3    | -98.7%  | 25    | 29    | -15.8% |
| AUD/USD WKLY FRIDAY OPTION | 40    | 46.33    | -13.2%  | 69.61    | -42.2%  | 70    | 73    | -4.5%  |
| AUD/USD WKLY FRIDAY OPTION | 64    | 64       | -0.3%   | 63.87    | -0.1%   | 86    | 109   | -21.3% |
| AUD/USD WKLY FRIDAY OPTION | 58    | 51.14    | 14.3%   | 82.91    | -29.5%  | 87    | 84    | 4.0%   |
| AUD/USD WKLY FRIDAY OPTION | 44    | 46.29    | -4.0%   | 25.17    | 76.6%   | 22    | 31    | -28.0% |
| AUD/USD WKLY WED OPTIONS - | 32    | 3.9      | 731.0%  | 12.83    | 153.0%  | 23    | 32    | -26.5% |
| AUD/USD WKLY WED OPTIONS - | 18    | 9.48     | 88.4%   | 23.48    | -24.0%  | 14    | 22    | -39.1% |
| AUD/USD WKLY WED OPTIONS - | 14    | 9.62     | 46.6%   | 12.83    | 9.9%    | 15    | 28    | -45.9% |
| AUD/USD WKLY WED OPTIONS - | 6     | 5.43     | 12.4%   | 7.48     | -18.4%  | 14    | 25    | -44.6% |
| AUD/USD WKLY WED OPTIONS - | 0     | 0        | -       | 32.91    | -100.0% | 7     | 3     | 122.5% |
| BRL/USD MONTHLY OPTIONS    | 0     | 13.52    | -100.0% | 6.09     | -100.0% | 2     | 16    | -88.5% |

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|                            | ADV<br>SEP 2023 | ADV<br>SEP 2022 | % CHG   | ADV<br>AUG 2023 | % CHG    | ADV<br>Y.T.D 2023 | ADV<br>Y.T.D 2022 | % CHG   |
|----------------------------|-----------------|-----------------|---------|-----------------|----------|-------------------|-------------------|---------|
| <b>FX Options</b>          |                 |                 |         |                 |          |                   |                   |         |
| CAD/USD MONDAY OPTIONS WE  | 33              | 25.95           | 26.0%   | 10.87           | 200.8%   | 37                | 10                | 284.3%  |
| CAD/USD MONDAY OPTIONS WE  | 7               | 44.19           | -84.4%  | 20.48           | -66.3%   | 49                | 56                | -11.9%  |
| CAD/USD MONDAY OPTIONS WE  | 20              | 91.52           | -78.6%  | 30.91           | -36.6%   | 35                | 51                | -32.3%  |
| CAD/USD MONDAY OPTIONS WE  | 124             | 38.29           | 223.0%  | 41.43           | 198.4%   | 43                | 37                | 16.6%   |
| CAD/USD MONDAY OPTIONS WE  | 0               | 0               | -       | 0               | -        | 2                 | 8                 | -77.9%  |
| CAD/USD MONTHLY OPTIONS    | 1,759           | 4,135.14        | -57.5%  | 1,293.7         | 36.0%    | 2,516             | 4,464             | -43.6%  |
| CAD/USD THURSDAY WKLY OPT  | 11              | 0               | -       | 0.52            | 1931.8%  | 13                | 0                 | -       |
| CAD/USD THURSDAY WKLY OPT  | 28              | 0               | -       | 2               | 1302.5%  | 15                | 0                 | -       |
| CAD/USD THURSDAY WKLY OPT  | 12              | 0               | -       | 8.74            | 41.3%    | 15                | 0                 | -       |
| CAD/USD THURSDAY WKLY OPT  | 47              | 0               | -       | 16.74           | 179.9%   | 26                | 0                 | -       |
| CAD/USD THURSDAY WKLY OPT  | 0               | 0               | -       | 15.26           | -100.0%  | 12                | 0                 | -       |
| CAD/USD TUESDAY WKLY OPT   | 3               | 0               | -       | 9.48            | -68.9%   | 17                | 0                 | -       |
| CAD/USD TUESDAY WKLY OPT   | 29              | 0               | -       | 0.96            | 2947.6%  | 30                | 0                 | -       |
| CAD/USD TUESDAY WKLY OPT   | 25              | 0               | -       | 0.3             | 8115.6%  | 17                | 0                 | -       |
| CAD/USD TUESDAY WKLY OPT   | 84              | 0               | -       | 0.09            | 96451.7% | 16                | 0                 | -       |
| CAD/USD TUESDAY WKLY OPT   | 0               | 0               | -       | 4.74            | -100.0%  | 5                 | 0                 | -       |
| CAD/USD WKLY FRIDAY OPTION | 10              | 47.71           | -78.1%  | 242.83          | -95.7%   | 62                | 72                | -13.3%  |
| CAD/USD WKLY FRIDAY OPTION | 82              | 73.1            | 12.7%   | 27.13           | 203.5%   | 101               | 162               | -37.8%  |
| CAD/USD WKLY FRIDAY OPTION | 168             | 226.86          | -26.1%  | 105.48          | 58.8%    | 123               | 278               | -55.9%  |
| CAD/USD WKLY FRIDAY OPTION | 224             | 367.05          | -39.0%  | 100.87          | 121.9%   | 157               | 243               | -35.5%  |
| CAD/USD WKLY FRIDAY OPTION | 160             | 131             | 21.8%   | 23.13           | 589.8%   | 62                | 69                | -10.2%  |
| CAD/USD WKLY WED OPTIONS - | 36              | 54.62           | -34.1%  | 57.3            | -37.2%   | 61                | 49                | 25.4%   |
| CAD/USD WKLY WED OPTIONS - | 46              | 19.24           | 136.5%  | 30              | 51.7%    | 52                | 60                | -12.6%  |
| CAD/USD WKLY WED OPTIONS - | 148             | 83.33           | 77.5%   | 18.52           | 698.8%   | 50                | 72                | -30.0%  |
| CAD/USD WKLY WED OPTIONS - | 86              | 26.86           | 221.5%  | 3.17            | 2620.6%  | 57                | 75                | -24.6%  |
| CAD/USD WKLY WED OPTIONS - | 0               | 0               | -       | 62.39           | -100.0%  | 19                | 24                | -19.9%  |
| CHF/USD MONTHLY OPTIONS    | 233             | 658.9           | -64.6%  | 150.78          | 54.8%    | 371               | 288               | 28.8%   |
| CHF/USD WKLY FRIDAY OPTION | 3               | 0               | -       | 83.13           | -96.6%   | 11                | 5                 | 113.8%  |
| CHF/USD WKLY FRIDAY OPTION | 3               | 0.38            | 700.7%  | 1.65            | 84.6%    | 30                | 5                 | 539.7%  |
| CHF/USD WKLY FRIDAY OPTION | 12              | 1.81            | 552.1%  | 82.35           | -85.7%   | 37                | 5                 | 594.9%  |
| CHF/USD WKLY FRIDAY OPTION | 23              | 8.62            | 169.8%  | 129.96          | -82.1%   | 84                | 6                 | 1212.8% |
| CHF/USD WKLY FRIDAY OPTION | 24              | 1.62            | 1360.7% | 0.17            | 13499.8% | 19                | 1                 | 2936.4% |
| EUR/GBP MONTHLY OPTIONS    | 0               | 0               | -       | 0               | -        | 0                 | 20                | -100.0% |
| EUR/USD MONDAY OPTION WEE  | 74              | 207.14          | -64.3%  | 6.91            | 970.4%   | 80                | 87                | -8.0%   |
| EUR/USD MONDAY OPTION WEE  | 84              | 155.81          | -46.3%  | 74.22           | 12.6%    | 82                | 130               | -36.8%  |
| EUR/USD MONDAY OPTION WEE  | 91              | 101.14          | -9.8%   | 66.74           | 36.7%    | 68                | 51                | 32.7%   |
| EUR/USD MONDAY OPTION WEE  | 30              | 235.38          | -87.3%  | 79.48           | -62.4%   | 81                | 153               | -47.3%  |
| EUR/USD MONDAY OPTION WEE  | 0               | 0               | -       | 0               | -        | 11                | 23                | -51.3%  |
| EUR/USD MONTHLY OPTIONS    | 16,949          | 20,567.76       | -17.6%  | 10,667.7        | 58.9%    | 13,402            | 12,887            | 4.0%    |
| EUR/USD THURSDAY WKLY OPT  | 27              | 0               | -       | 7.17            | 279.2%   | 37                | 0                 | -       |
| EUR/USD THURSDAY WKLY OPT  | 47              | 0               | -       | 42.26           | 11.7%    | 34                | 0                 | -       |
| EUR/USD THURSDAY WKLY OPT  | 40              | 0               | -       | 1.13            | 3474.0%  | 29                | 0                 | -       |
| EUR/USD THURSDAY WKLY OPT  | 66              | 0               | -       | 2.09            | 3045.8%  | 44                | 0                 | -       |
| EUR/USD THURSDAY WKLY OPT  | 0               | 0               | -       | 12.22           | -100.0%  | 2                 | 0                 | -       |
| EUR/USD TUESDAY WKLY OPT   | 66              | 0               | -       | 37.13           | 77.8%    | 21                | 0                 | -       |
| EUR/USD TUESDAY WKLY OPT   | 4               | 0               | -       | 8.87            | -54.3%   | 30                | 0                 | -       |
| EUR/USD TUESDAY WKLY OPT   | 24              | 0               | -       | 0.96            | 2372.6%  | 33                | 0                 | -       |
| EUR/USD TUESDAY WKLY OPT   | 23              | 0               | -       | 3.43            | 576.9%   | 23                | 0                 | -       |
| EUR/USD TUESDAY WKLY OPT   | 0               | 0               | -       | 7.35            | -100.0%  | 8                 | 0                 | -       |

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|                            | ADV<br>SEP 2023 | ADV<br>SEP 2022 | % CHG   | ADV<br>AUG 2023 | % CHG   | ADV<br>Y.T.D 2023 | ADV<br>Y.T.D 2022 | % CHG   |
|----------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>FX Options</b>          |                 |                 |         |                 |         |                   |                   |         |
| EUR/USD WKLY FRIDAY OPTION | 38              | 168.9           | -77.7%  | 645.74          | -94.2%  | 156               | 288               | -45.7%  |
| EUR/USD WKLY FRIDAY OPTION | 474             | 318.24          | 49.0%   | 976.3           | -51.4%  | 827               | 667               | 24.0%   |
| EUR/USD WKLY FRIDAY OPTION | 1,875           | 790.9           | 137.1%  | 1,048.22        | 78.9%   | 1,201             | 796               | 50.9%   |
| EUR/USD WKLY FRIDAY OPTION | 1,016           | 558.38          | 82.0%   | 1,518.7         | -33.1%  | 1,303             | 907               | 43.7%   |
| EUR/USD WKLY FRIDAY OPTION | 747             | 733.24          | 1.8%    | 33              | 2162.4% | 187               | 314               | -40.5%  |
| EUR/USD WKLY WED OPTIONS - | 269             | 565.1           | -52.3%  | 247.48          | 8.8%    | 228               | 313               | -27.0%  |
| EUR/USD WKLY WED OPTIONS - | 458             | 348.05          | 31.7%   | 294.39          | 55.7%   | 296               | 260               | 13.6%   |
| EUR/USD WKLY WED OPTIONS - | 367             | 241.86          | 51.6%   | 134.61          | 172.3%  | 228               | 256               | -10.7%  |
| EUR/USD WKLY WED OPTIONS - | 365             | 368.24          | -1.0%   | 172.26          | 111.7%  | 223               | 314               | -29.0%  |
| EUR/USD WKLY WED OPTIONS - | 0               | 0               | -       | 192.83          | -100.0% | 80                | 114               | -30.3%  |
| EVENT CONTRACT EUR/USD     | 341             | 80.48           | 323.2%  | 337.13          | 1.0%    | 276               | 9                 | 2971.1% |
| GBP/USD MONDAY OPTION WEE  | 84              | 36.71           | 128.7%  | 6.87            | 1122.1% | 33                | 26                | 26.9%   |
| GBP/USD MONDAY OPTION WEE  | 10              | 63.9            | -85.0%  | 37.57           | -74.4%  | 48                | 54                | -11.7%  |
| GBP/USD MONDAY OPTION WEE  | 40              | 35.19           | 13.5%   | 18.39           | 117.2%  | 20                | 15                | 26.9%   |
| GBP/USD MONDAY OPTION WEE  | 158             | 40.95           | 285.2%  | 22.35           | 605.9%  | 37                | 26                | 42.3%   |
| GBP/USD MONDAY OPTION WEE  | 0               | 0               | -       | 0               | -       | 3                 | 8                 | -59.9%  |
| GBP/USD MONTHLY OPTIONS    | 3,730           | 6,478.76        | -42.4%  | 3,325.7         | 12.2%   | 3,244             | 4,005             | -19.0%  |
| GBP/USD THURSDAY WKLY OPT  | 30              | 0               | -       | 8.3             | 258.2%  | 12                | 0                 | -       |
| GBP/USD THURSDAY WKLY OPT  | 4               | 0               | -       | 2.43            | 80.7%   | 9                 | 0                 | -       |
| GBP/USD THURSDAY WKLY OPT  | 6               | 0               | -       | 5.35            | 7.5%    | 12                | 0                 | -       |
| GBP/USD THURSDAY WKLY OPT  | 18              | 0               | -       | 4.3             | 319.3%  | 7                 | 0                 | -       |
| GBP/USD THURSDAY WKLY OPT  | 0               | 0               | -       | 3.13            | -100.0% | 2                 | 0                 | -       |
| GBP/USD TUESDAY WKLY OPT   | 24              | 0               | -       | 2.3             | 935.0%  | 8                 | 0                 | -       |
| GBP/USD TUESDAY WKLY OPT   | 8               | 0               | -       | 9.83            | -19.6%  | 16                | 0                 | -       |
| GBP/USD TUESDAY WKLY OPT   | 5               | 0               | -       | 4.87            | 6.8%    | 10                | 0                 | -       |
| GBP/USD TUESDAY WKLY OPT   | 6               | 0               | -       | 5.91            | 8.2%    | 9                 | 0                 | -       |
| GBP/USD TUESDAY WKLY OPT   | 0               | 0               | -       | 4.65            | -100.0% | 2                 | 0                 | -       |
| GBP/USD WKLY FRIDAY OPTION | 7               | 9.81            | -26.1%  | 165.26          | -95.6%  | 35                | 49                | -27.0%  |
| GBP/USD WKLY FRIDAY OPTION | 148             | 53.29           | 177.1%  | 40.3            | 266.3%  | 140               | 113               | 23.4%   |
| GBP/USD WKLY FRIDAY OPTION | 130             | 137.67          | -5.7%   | 163.39          | -20.6%  | 187               | 160               | 16.7%   |
| GBP/USD WKLY FRIDAY OPTION | 161             | 314.33          | -48.7%  | 173.78          | -7.2%   | 122               | 151               | -18.9%  |
| GBP/USD WKLY FRIDAY OPTION | 95              | 117.95          | -19.5%  | 31.09           | 205.3%  | 37                | 57                | -34.8%  |
| GBP/USD WKLY WED OPTIONS - | 93              | 76.43           | 21.7%   | 5.61            | 1559.0% | 39                | 60                | -34.7%  |
| GBP/USD WKLY WED OPTIONS - | 15              | 18.19           | -16.2%  | 35.74           | -57.3%  | 48                | 23                | 110.4%  |
| GBP/USD WKLY WED OPTIONS - | 83              | 71.38           | 15.8%   | 29.87           | 176.7%  | 60                | 49                | 20.5%   |
| GBP/USD WKLY WED OPTIONS - | 46              | 54.86           | -16.1%  | 17              | 170.6%  | 34                | 57                | -40.7%  |
| GBP/USD WKLY WED OPTIONS - | 0               | 0               | -       | 34.09           | -100.0% | 8                 | 4                 | 117.4%  |
| JPY/USD MONDAY OPTION WEE  | 69              | 173.33          | -60.0%  | 11.87           | 484.3%  | 35                | 35                | -0.7%   |
| JPY/USD MONDAY OPTION WEE  | 30              | 4.81            | 516.5%  | 8.87            | 234.3%  | 67                | 42                | 59.0%   |
| JPY/USD MONDAY OPTION WEE  | 30              | 2.1             | 1315.1% | 76.57           | -61.3%  | 24                | 15                | 58.2%   |
| JPY/USD MONDAY OPTION WEE  | 54              | 66.14           | -18.1%  | 15.13           | 258.2%  | 39                | 50                | -22.2%  |
| JPY/USD MONDAY OPTION WEE  | 0               | 0               | -       | 0               | -       | 21                | 1                 | 1478.1% |
| JPY/USD MONTHLY OPTIONS    | 4,380           | 5,651.95        | -22.5%  | 4,207.78        | 4.1%    | 4,788             | 7,131             | -32.9%  |
| JPY/USD THURSDAY WKLY OPT  | 27              | 0               | -       | 0.83            | 3180.5% | 12                | 0                 | -       |
| JPY/USD THURSDAY WKLY OPT  | 0               | 0               | -       | 1.09            | -77.0%  | 4                 | 0                 | -       |
| JPY/USD THURSDAY WKLY OPT  | 1               | 0               | -       | 0.78            | 72.5%   | 1                 | 0                 | -       |
| JPY/USD THURSDAY WKLY OPT  | 26              | 0               | -       | 3.04            | 759.2%  | 4                 | 0                 | -       |
| JPY/USD THURSDAY WKLY OPT  | 0               | 0               | -       | 1.04            | -100.0% | 1                 | 0                 | -       |
| JPY/USD TUESDAY WKLY OPT W | 64              | 0               | -       | 2.65            | 2328.2% | 8                 | 0                 | -       |

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|----------------------------|-----------------|-----------------|--------|-----------------|----------|-------------------|-------------------|---------|
| <b>FX Options</b>          |                 |                 |        |                 |          |                   |                   |         |
| JPY/USD TUESDAY WKLY OPT W | 28              | 0               | -      | 0.22            | 12894.5% | 21                | 0                 | -       |
| JPY/USD TUESDAY WKLY OPT W | 10              | 0               | -      | 3.74            | 175.5%   | 13                | 0                 | -       |
| JPY/USD TUESDAY WKLY OPT W | 93              | 0               | -      | 3.57            | 2505.7%  | 18                | 0                 | -       |
| JPY/USD TUESDAY WKLY OPT W | 0               | 0               | -      | 4.48            | -100.0%  | 1                 | 0                 | -       |
| JPY/USD WKLY FRIDAY OPTION | 12              | 23.43           | -48.6% | 295.35          | -95.9%   | 55                | 175               | -68.6%  |
| JPY/USD WKLY FRIDAY OPTION | 202             | 205.67          | -1.7%  | 184.09          | 9.8%     | 300               | 381               | -21.2%  |
| JPY/USD WKLY FRIDAY OPTION | 271             | 492.57          | -45.0% | 386.61          | -29.9%   | 363               | 548               | -33.7%  |
| JPY/USD WKLY FRIDAY OPTION | 397             | 642.76          | -38.2% | 470.65          | -15.6%   | 370               | 538               | -31.2%  |
| JPY/USD WKLY FRIDAY OPTION | 428             | 449.67          | -4.9%  | 38.3            | 1017.0%  | 102               | 206               | -50.6%  |
| JPY/USD WKLY WED OPTIONS - | 262             | 248.86          | 5.1%   | 66.74           | 292.0%   | 156               | 164               | -4.9%   |
| JPY/USD WKLY WED OPTIONS - | 127             | 309.24          | -59.0% | 101.09          | 25.5%    | 130               | 167               | -22.0%  |
| JPY/USD WKLY WED OPTIONS - | 122             | 272.9           | -55.2% | 80.61           | 51.7%    | 151               | 153               | -1.5%   |
| JPY/USD WKLY WED OPTIONS - | 119             | 382.71          | -69.0% | 76.22           | 55.5%    | 112               | 211               | -47.0%  |
| JPY/USD WKLY WED OPTIONS - | 0               | 0               | -      | 147.87          | -100.0%  | 35                | 64                | -45.5%  |
| MXN/USD MONTHLY OPTIONS    | 173             | 62.86           | 174.7% | 19.57           | 782.4%   | 39                | 83                | -53.3%  |
| MXN/USD WKLY FRIDAY OPTION | 0               | 0               | -      | 0.22            | -100.0%  | 0                 | 0                 | -       |
| MXN/USD WKLY FRIDAY OPTION | 0               | 0               | -      | 0               | -        | 0                 | 0                 | -100.0% |
| MXN/USD WKLY FRIDAY OPTION | 0               | 0               | -      | 0               | -        | 0                 | 0                 | -       |
| NZD/USD MONTHLY OPTIONS    | 3               | 781.1           | -99.7% | 22.3            | -87.9%   | 403               | 126               | 219.2%  |
| NZD/USD WKLY FRIDAY OPTION | 0               | 0               | -      | 0               | -        | 0                 | 0                 | -       |
| USD/CNH MONTHLY OPTIONS    | 0               | 0               | -      | 0               | -        | 4                 | 0                 | -       |
| USD/CNH WEEKLY FRIDAY OPTI | 0               | 0               | -      | 0               | -        | 0                 | 0                 | -       |
| ZAR/USD MONTHLY OPTIONS    | 0               | 0               | -      | 0               | -        | 4                 | 0                 | -       |

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|                            | ADV<br>SEP 2023 | ADV<br>SEP 2022 | % CHG   | ADV<br>AUG 2023 | % CHG   | ADV<br>Y.T.D 2023 | ADV<br>Y.T.D 2022 | % CHG   |
|----------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Ag Products Futures</b> |                 |                 |         |                 |         |                   |                   |         |
| BLOCK CHEESE               | 64              | 9.9             | 542.1%  | 38.74           | 64.2%   | 27                | 16                | 65.3%   |
| BUTTER CS                  | 199             | 139.52          | 42.4%   | 187.96          | 5.7%    | 181               | 205               | -11.9%  |
| CASH-SETTLED CHEESE        | 570             | 397.43          | 43.5%   | 480.78          | 18.6%   | 644               | 477               | 35.2%   |
| CATTLE                     | 69,753          | 63,313.67       | 10.2%   | 52,607.7        | 32.6%   | 66,203            | 58,458            | 13.2%   |
| CDD SEASONAL STRIP         | 0               | 0               | -       | 0               | -       | 22                | 39                | -45.0%  |
| CDD WEATHER                | 50              | 0               | -       | 89.13           | -43.9%  | 91                | 126               | -27.9%  |
| CLASS IV MILK              | 193             | 102.24          | 88.4%   | 49.22           | 291.4%  | 72                | 130               | -44.8%  |
| DRY WHEY                   | 51              | 57.57           | -11.1%  | 39.83           | 28.6%   | 53                | 51                | 3.6%    |
| FEEDER CATTLE              | 21,741          | 16,160.05       | 34.5%   | 17,654.57       | 23.1%   | 17,502            | 13,399            | 30.6%   |
| GOLDMAN SACHS              | 95              | 205.76          | -54.1%  | 79.74           | 18.5%   | 99                | 193               | -48.6%  |
| GSCI EXCESS RETURN FUT     | 3,639           | 4,873.43        | -25.3%  | 95.65           | 3704.7% | 1,229             | 2,152             | -42.9%  |
| HDD EURO SEASONAL STRIP    | 0               | 11.9            | -100.0% | 0               | -       | 0                 | 13                | -100.0% |
| HDD SEASONAL STRIP         | 0               | 130.95          | -100.0% | 0               | -       | 0                 | 20                | -100.0% |
| HDD WEATHER                | 13              | 32.14           | -61.1%  | 0               | -       | 12                | 51                | -76.6%  |
| HDD WEATHER EUROPEAN       | 0               | 0               | -       | 0               | -       | 40                | 21                | 94.6%   |
| HOGS                       | 52,127          | 50,079.9        | 4.1%    | 43,032.35       | 21.1%   | 52,963            | 46,593            | 13.7%   |
| HOUSING INDEX              | 1               | 0.33            | 155.0%  | 0.96            | -11.2%  | 1                 | 1                 | 3.3%    |
| LUMBER                     | 687             | 493             | 39.3%   | 839             | -18.2%  | 702               | 413               | 70.0%   |
| MALAYSIAN PALM SWAP        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| MILK                       | 1,682           | 1,231.86        | 36.5%   | 1,365.96        | 23.1%   | 1,545             | 1,411             | 9.5%    |
| MLK MID OPTIONS            | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NFD MILK                   | 283             | 164             | 72.3%   | 249.04          | 13.4%   | 251               | 274               | -8.4%   |
| OTC SP GSCI ER SWAP        | 0               | 0               | -       | 889.91          | -100.0% | 617               | 0                 | -       |
| PACIFIC RIM DAT SS WTHR    | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| PORK CUTOFF                | 58              | 57.43           | 1.2%    | 74.7            | -22.2%  | 73                | 105               | -30.7%  |
| S&P GSCI ENHANCED ER SWAP  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| USD CRUDE PALM OIL         | 1,286           | 1,036.1         | 24.1%   | 918             | 40.1%   | 1,289             | 1,083             | 19.1%   |



## CME Exchange ADV Report - Monthly

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|                            | ADV<br>SEP 2023   | ADV<br>SEP 2022      | % CHG         | ADV<br>AUG 2023      | % CHG        | ADV<br>Y.T.D 2023    | ADV<br>Y.T.D 2022    | % CHG         |
|----------------------------|-------------------|----------------------|---------------|----------------------|--------------|----------------------|----------------------|---------------|
| <b>Ag Products Options</b> |                   |                      |               |                      |              |                      |                      |               |
| BLOCK CHEESE               | 43                | 0.95                 | 4404.4%       | 43.83                | -2.1%        | 21                   | 13                   | 54.5%         |
| BUTTER CS                  | 62                | 59.52                | 4.9%          | 45.61                | 36.9%        | 96                   | 74                   | 29.1%         |
| CASH-SETTLED CHEESE        | 425               | 182.33               | 133.1%        | 302.04               | 40.7%        | 375                  | 347                  | 8.0%          |
| CATTLE                     | 17,572            | 11,055.14            | 58.9%         | 13,978.43            | 25.7%        | 14,782               | 10,386               | 42.3%         |
| CDD SEASONAL STRIP         | 0                 | 0                    | -             | 0                    | -            | 440                  | 109                  | 303.1%        |
| CDD WEATHER                | 0                 | 0                    | -             | 1,304.35             | -100.0%      | 620                  | 6                    | 10501.8%      |
| CLASS IV MILK              | 457               | 594.19               | -23.0%        | 185.13               | 147.0%       | 338                  | 362                  | -6.6%         |
| DRY WHEY                   | 14                | 0                    | -             | 51.91                | -73.2%       | 8                    | 17                   | -51.9%        |
| FEEDER CATTLE              | 3,885             | 1,776                | 118.7%        | 2,906.87             | 33.6%        | 2,898                | 1,722                | 68.2%         |
| HDD EURO SEASONAL STRIP    | 0                 | 23.81                | -100.0%       | 217.39               | -100.0%      | 150                  | 25                   | 492.6%        |
| HDD SEASONAL STRIP         | 250               | 71.43                | 250.0%        | 565.22               | -55.8%       | 254                  | 13                   | 1810.2%       |
| HDD WEATHER                | 908               | 0                    | -             | 0                    | -            | 256                  | 65                   | 291.1%        |
| HDD WEATHER EUROPEAN       | 0                 | 0                    | -             | 0                    | -            | 107                  | 5                    | 1910.7%       |
| HOGS                       | 13,826            | 11,563.86            | 19.6%         | 16,725.3             | -17.3%       | 14,909               | 11,100               | 34.3%         |
| LUMBER                     | 65                | 9.67                 | 570.9%        | 25                   | 159.4%       | 19                   | 20                   | -2.7%         |
| LV CATL CSO                | 0                 | 0                    | -             | 0                    | -            | 0                    | 0                    | -             |
| MILK                       | 919               | 1,398.29             | -34.2%        | 924.13               | -0.5%        | 1,158                | 1,145                | 1.1%          |
| MLK MID OPTIONS            | 0                 | 0                    | -             | 0                    | -            | 0                    | 0                    | -50.8%        |
| NFD MILK                   | 403               | 139.1                | 189.5%        | 337.26               | 19.4%        | 250                  | 203                  | 22.8%         |
| PORK CUTOOT                | 0                 | 0                    | -             | 4.35                 | -100.0%      | 1                    | 0                    | 218.8%        |
| <b>TOTAL FUTURES GROUP</b> |                   |                      |               |                      |              |                      |                      |               |
| Interest Rate Futures      | 3,194,736         | 3,920,795.33         | -18.5%        | 3,126,126.78         | 2.2%         | 3,498,993            | 3,522,203            | -0.7%         |
| Equity Index Futures       | 5,230,469         | 7,535,264.38         | -30.6%        | 4,724,804.43         | 10.7%        | 4,991,300            | 6,122,850            | -18.5%        |
| FX Futures                 | 1,160,232         | 1,409,870.33         | -17.7%        | 735,807.65           | 57.7%        | 898,738              | 939,710              | -4.4%         |
| Ag Products Futures        | 152,490           | 138,497.19           | 10.1%         | 118,693.22           | 28.5%        | 143,616              | 125,232              | 14.7%         |
| <b>TOTAL FUTURES</b>       | <b>9,737,927</b>  | <b>13,004,427.24</b> | <b>-25.1%</b> | <b>8,705,432.09</b>  | <b>11.9%</b> | <b>9,532,647.08</b>  | <b>10,709,996.18</b> | <b>-11.0%</b> |
| <b>TOTAL OPTIONS GROUP</b> |                   |                      |               |                      |              |                      |                      |               |
| Interest Rate Options      | 1,243,780         | 1,487,835.05         | -16.4%        | 1,123,825.09         | 10.7%        | 1,791,948            | 1,232,002            | 45.5%         |
| Equity Index Options       | 1,624,685         | 1,472,179.38         | 10.4%         | 1,512,416.52         | 7.4%         | 1,344,019            | 1,186,920            | 13.2%         |
| FX Options                 | 42,863            | 52,851.24            | -18.9%        | 32,997.13            | 29.9%        | 38,215               | 43,251               | -11.6%        |
| Ag Products Options        | 38,829            | 26,874.29            | 44.5%         | 37,616.83            | 3.2%         | 36,680               | 25,615               | 43.2%         |
| <b>TOTAL OPTIONS</b>       | <b>2,950,157</b>  | <b>3,039,739.95</b>  | <b>-2.9%</b>  | <b>2,706,855.57</b>  | <b>9.0%</b>  | <b>3,210,861.84</b>  | <b>2,487,788.4</b>   | <b>29.1%</b>  |
| <b>TOTAL COMBINED</b>      |                   |                      |               |                      |              |                      |                      |               |
| Interest Rate              | 4,438,516         | 5,408,630.38         | -17.9%        | 4,249,951.87         | 4.4%         | 5,290,940            | 4,754,205            | 11.3%         |
| Equity Index               | 6,855,154         | 9,007,443.76         | -23.9%        | 6,237,220.96         | 9.9%         | 6,335,319            | 7,309,771            | -13.3%        |
| FX                         | 1,203,095         | 1,462,721.57         | -17.7%        | 768,804.78           | 56.5%        | 936,953              | 982,961              | -4.7%         |
| Ag Products                | 191,319           | 165,371.48           | 15.7%         | 156,310.04           | 22.4%        | 180,296              | 150,848              | 19.5%         |
| <b>GRAND TOTAL</b>         | <b>12,688,084</b> | <b>16,044,167.19</b> | <b>-20.9%</b> | <b>11,412,287.65</b> | <b>11.2%</b> | <b>12,743,508.92</b> | <b>13,197,784.57</b> | <b>-3.4%</b>  |