

CME Group Exchange ADV Report - Monthly

November 2023

Page 1 of 16

	ADV NOV 2023	ADV NOV 2022	% CHG	ADV OCT 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
FX Futures								
AD/CD CROSS RATES	0	10.33	-100.0%	0	-	1	4	-79.8%
AD/JY CROSS RATES	79	124.05	-36.4%	79.41	-0.6%	81	218	-62.9%
AD/NE CROSS RATES	419	85.29	391.3%	306	36.9%	235	274	-14.0%
AUSTRALIAN DOLLAR	114,784	101,890.1	12.7%	108,247.64	6.0%	101,186	101,979	-0.8%
BP/JY CROSS RATES	88	129.71	-32.3%	114	-23.0%	158	245	-35.3%
BP/SF CROSS RATES	166	58.62	183.8%	210.14	-20.8%	177	139	27.2%
BRAZIL REAL	19,099	17,908	6.7%	17,955.18	6.4%	14,803	15,616	-5.2%
BRITISH POUND	108,384	113,738.9	-4.7%	98,877.09	9.6%	106,687	125,324	-14.9%
CANADIAN DOLLAR	77,258	85,305	-9.4%	88,295.59	-12.5%	83,834	90,731	-7.6%
CD/JY CROSS RATES	1	1.38	-3.5%	2.05	-34.8%	3	3	-8.3%
CHILEAN PESO	0	0	-	0	-	0	0	87.6%
CHINESE RENMINBI (CNH)	4,055	2,139.57	89.5%	2,337.14	73.5%	1,735	1,495	16.0%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-85.4%
CZECK KORUNA (US)	5	7.9	-34.3%	1.59	226.3%	2	3	-41.9%
EC/AD CROSS RATES	62	181.1	-65.7%	133.59	-53.5%	269	272	-1.2%
EC/CD CROSS RATES	158	206.67	-23.7%	89.09	77.1%	284	388	-26.9%
EC/NOK CROSS RATES	54	47.86	13.5%	82.36	-34.0%	109	107	2.0%
EC/SEK CROSS RATES	119	72.24	64.5%	308.64	-61.5%	250	153	63.8%
EFX/BP CROSS RATES	2,713	3,190.76	-15.0%	4,032.82	-32.7%	3,415	4,567	-25.2%
EFX/JY CROSS RATES	1,799	1,245.76	44.4%	2,141.68	-16.0%	2,509	2,656	-5.5%
EFX/SF CROSS RATES	964	675.62	42.7%	1,090.45	-11.6%	1,203	1,910	-37.0%
E-MICRO USD/CAD	1	3.62	-72.4%	0.73	37.5%	5	8	-42.2%
E-MICRO USD/CHF	2	1.29	74.1%	3.18	-29.7%	6	3	87.5%
E-MICRO USD/JPY	51	57.14	-10.4%	34.36	49.0%	155	662	-76.6%
E-MINI EURO FX	4,822	8,894	-45.8%	4,559.95	5.8%	5,628	7,427	-24.2%
E-MINI JAPANESE YEN	639	474.29	34.7%	519.41	23.0%	585	572	2.2%
EURO FX	209,900	223,204.05	-6.0%	211,982.05	-1.0%	228,202	240,859	-5.3%
HUNGARIAN FORINT (EC)	0	0	-	0.18	-100.0%	0	0	24.3%
HUNGARIAN FORINT (US)	17	0.29	5800.3%	0	-	2	0	816.6%
INDIAN RUPEE	994	1,586.95	-37.4%	604.27	64.5%	1,201	1,319	-9.0%
JAPANESE YEN	187,148	144,688.29	29.3%	167,122.05	12.0%	173,836	156,637	11.0%
KOREAN WON	131	16	719.3%	14.73	790.2%	50	24	109.7%
MEXICAN PESO	61,587	58,177.1	5.9%	80,798.55	-23.8%	64,622	58,845	9.8%
MICRO AUD/USD	15,055	12,950.14	16.3%	14,527.82	3.6%	13,369	12,679	5.4%
MICRO CAD/USD	2,672	3,828.57	-30.2%	2,347.41	13.8%	2,495	3,018	-17.3%
MICRO CHF/USD	582	754.24	-22.8%	677.05	-14.0%	731	826	-11.5%
MICRO EUR/USD	27,689	41,603.14	-33.4%	25,879.41	7.0%	29,149	38,246	-23.8%
MICRO GBP/USD	3,479	6,016.14	-42.2%	3,181.18	9.4%	3,306	5,997	-44.9%
MICRO INR/USD	10	36.38	-71.5%	12.27	-15.4%	19	34	-44.8%
MICRO JPY/USD	0	0	-	0	-	0	442	-100.0%
MICRO USD/CNH	0	0	-	0	-	0	0	-100.0%
NEW ZEALND DOLLAR	33,241	29,412.67	13.0%	32,534.27	2.2%	31,958	31,376	1.9%
NKR/USD CROSS RATE	127	131.62	-3.7%	93.59	35.5%	210	170	23.7%
POLISH ZLOTY (EC)	0	0.29	-50.0%	0.55	-73.8%	3	5	-40.0%
POLISH ZLOTY (US)	87	113.76	-23.9%	55.59	55.7%	66	78	-14.9%
RMB USD	0	0	-	0	-	0	0	-82.8%
RUSSIAN RUBLE	0	0	-	0	-	0	2,554	-100.0%
S.AFRICAN RAND	4,053	3,351.95	20.9%	3,936.05	3.0%	4,218	4,475	-5.7%
SF/JY CROSS RATES	46	72.76	-36.9%	31.82	44.3%	50	53	-6.5%

*** 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

November 2023

Page 2 of 16

	ADV NOV 2023	ADV NOV 2022	% CHG	ADV OCT 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
FX Futures								
SHEKEL	12	0.29	4050.2%	6.36	86.3%	7	1	895.1%
SKR/USD CROSS RATES	262	339.57	-22.9%	193.09	35.6%	267	364	-26.6%
SWISS FRANC	20,616	21,545.24	-4.3%	22,655.41	-9.0%	21,827	25,798	-15.4%
TURKISH LIRA	0	2.33	-100.0%	0	-	2	2	-19.8%
USDZAR	1	0	-	3.86	-81.5%	1	0	593.5%
FX Options								
AUD/USD MONDAY OPTION WEEK1	7	4.24	76.4%	4.36	71.3%	9	8	10.0%
AUD/USD MONDAY OPTION WEEK2	2	2.05	16.3%	9.82	-75.7%	17	14	19.1%
AUD/USD MONDAY OPTION WEEK3	2	19.86	-88.2%	2.32	0.7%	9	12	-26.4%
AUD/USD MONDAY OPTION WEEK4	4	16.48	-76.0%	22.82	-82.7%	14	16	-9.0%
AUD/USD MONDAY OPTION WEEK5	0	0	-	10.91	-100.0%	3	6	-46.4%
AUD/USD MONTHLY OPTIONS	4,600	3,076.95	49.5%	2,625.68	75.2%	3,220	3,912	-17.7%
AUD/USD THURSDAY WKLY OPT WE	25	0	-	1.5	1538.1%	7	0	-
AUD/USD THURSDAY WKLY OPT WE	1	0	-	3.55	-81.2%	4	0	-
AUD/USD THURSDAY WKLY OPT WE	1	0	-	2.09	-72.7%	6	0	-
AUD/USD THURSDAY WKLY OPT WE	0	0	-	2.27	-100.0%	7	0	-
AUD/USD THURSDAY WKLY OPT WE	3	0	-	0	-	2	0	-
AUD/USD TUESDAY WKLY OPT WEE	9	0	-	3.68	149.6%	9	0	-
AUD/USD TUESDAY WKLY OPT WEE	5	0	-	2.18	133.5%	9	0	-
AUD/USD TUESDAY WKLY OPT WEE	6	0	-	3.86	45.4%	6	0	-
AUD/USD TUESDAY WKLY OPT WEE	1	0	-	2.77	-67.4%	6	0	-
AUD/USD TUESDAY WKLY OPT WEE	0	0	-	9.14	-100.0%	2	0	-
AUD/USD WKLY FRIDAY OPTIONS -	68	42.67	59.4%	1.23	5440.6%	26	28	-5.2%
AUD/USD WKLY FRIDAY OPTIONS -	51	97.29	-47.3%	49.82	2.9%	66	78	-14.9%
AUD/USD WKLY FRIDAY OPTIONS -	96	59.14	62.4%	55.5	73.1%	84	99	-15.4%
AUD/USD WKLY FRIDAY OPTIONS -	63	53.71	17.5%	54.45	15.9%	82	85	-3.1%
AUD/USD WKLY FRIDAY OPTIONS -	36	12	204.0%	0	-	21	26	-18.7%
AUD/USD WKLY WED OPTIONS - WK	3	2.38	46.0%	3	15.9%	19	28	-30.2%
AUD/USD WKLY WED OPTIONS - WK	16	47.76	-65.6%	15.27	7.6%	14	25	-43.2%
AUD/USD WKLY WED OPTIONS - WK	163	4.57	3458.4%	9.73	1572.3%	28	24	16.0%
AUD/USD WKLY WED OPTIONS - WK	26	40.43	-35.1%	5.73	358.1%	14	24	-42.4%
AUD/USD WKLY WED OPTIONS - WK	17	18.1	-6.3%	0	-	7	4	70.7%
BRL/USD MONTHLY OPTIONS	0	11.1	-100.0%	0	-	2	14	-89.5%
CAD/USD MONDAY OPTIONS WEEK1	114	86.62	31.6%	2.64	4222.4%	41	19	118.1%
CAD/USD MONDAY OPTIONS WEEK2	74	37.9	96.2%	15.64	375.7%	48	50	-3.5%
CAD/USD MONDAY OPTIONS WEEK3	100	66.81	49.9%	31.27	220.2%	40	50	-19.1%
CAD/USD MONDAY OPTIONS WEEK4	99	9.05	995.3%	86.45	14.6%	53	31	68.0%
CAD/USD MONDAY OPTIONS WEEK5	0	0	-	4.36	-100.0%	2	12	-84.4%
CAD/USD MONTHLY OPTIONS	1,954	5,131.95	-61.9%	2,258.18	-13.5%	2,440	4,435	-45.0%
CAD/USD THURSDAY WKLY OPT WE	75	0	-	68.77	8.8%	24	0	-
CAD/USD THURSDAY WKLY OPT WE	28	0	-	8.64	229.7%	16	0	-
CAD/USD THURSDAY WKLY OPT WE	15	0	-	63.55	-76.5%	20	0	-
CAD/USD THURSDAY WKLY OPT WE	0	0	-	4.68	-100.0%	22	0	-
CAD/USD THURSDAY WKLY OPT WE	36	0	-	0	-	13	0	-
CAD/USD TUESDAY WKLY OPT WEE	11	0	-	72.36	-84.5%	21	0	-
CAD/USD TUESDAY WKLY OPT WEE	5	0	-	100.5	-94.6%	34	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

November 2023

Page 3 of 16

	ADV NOV 2023	ADV NOV 2022	% CHG	ADV OCT 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
FX Options								
CAD/USD TUESDAY WKLY OPT WEE	52	0	-	104.27	-50.4%	29	0	-
CAD/USD TUESDAY WKLY OPT WEE	9	0	-	47.95	-81.8%	18	0	-
CAD/USD TUESDAY WKLY OPT WEE	0	0	-	14.68	-100.0%	5	0	-
CAD/USD WKLY FRIDAY OPTIONS -	192	157.05	22.0%	7.91	2321.6%	69	73	-5.7%
CAD/USD WKLY FRIDAY OPTIONS -	162	125.62	28.7%	151.73	6.6%	111	162	-31.4%
CAD/USD WKLY FRIDAY OPTIONS -	220	191.05	15.3%	171.64	28.3%	136	258	-47.2%
CAD/USD WKLY FRIDAY OPTIONS -	161	147.43	8.9%	107.73	49.1%	153	228	-33.1%
CAD/USD WKLY FRIDAY OPTIONS -	18	0.29	6216.9%	0	-	52	56	-7.7%
CAD/USD WKLY WED OPTIONS - WK	82	35.52	131.4%	111.55	-26.3%	68	47	43.2%
CAD/USD WKLY WED OPTIONS - WK	83	37.29	122.7%	36.86	125.3%	54	56	-3.9%
CAD/USD WKLY WED OPTIONS - WK	82	21.86	273.6%	44.55	83.3%	53	65	-19.5%
CAD/USD WKLY WED OPTIONS - WK	41	38.57	5.8%	106.68	-61.7%	60	72	-17.0%
CAD/USD WKLY WED OPTIONS - WK	62	49.43	26.0%	0	-	21	24	-11.6%
CHF/USD MONTHLY OPTIONS	557	226.48	145.9%	287.32	93.8%	380	270	40.5%
CHF/USD WKLY FRIDAY OPTIONS -	6	7.9	-25.3%	0	-	10	5	92.8%
CHF/USD WKLY FRIDAY OPTIONS -	11	1.71	513.9%	5.27	99.6%	26	4	527.4%
CHF/USD WKLY FRIDAY OPTIONS -	116	11.86	880.7%	36.09	222.2%	44	6	683.6%
CHF/USD WKLY FRIDAY OPTIONS -	112	7.71	1354.9%	11.91	842.5%	80	6	1213.8%
CHF/USD WKLY FRIDAY OPTIONS -	29	3.95	622.9%	0	-	18	1	1966.9%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	0	16	-100.0%
EUR/USD MONDAY OPTION WEEK1	48	49.19	-2.5%	21.73	120.7%	72	88	-18.7%
EUR/USD MONDAY OPTION WEEK2	53	143.67	-63.3%	143.32	-63.2%	85	131	-34.6%
EUR/USD MONDAY OPTION WEEK3	139	93.43	48.6%	137.91	0.7%	81	54	51.0%
EUR/USD MONDAY OPTION WEEK4	34	30.38	12.2%	116.55	-70.7%	80	135	-40.5%
EUR/USD MONDAY OPTION WEEK5	0	0	-	53.5	-100.0%	14	22	-35.5%
EUR/USD MONTHLY OPTIONS	11,412	19,220.71	-40.6%	12,408.5	-8.0%	13,125	13,755	-4.6%
EUR/USD THURSDAY WKLY OPT WE	197	0	-	36.64	438.8%	52	0	-
EUR/USD THURSDAY WKLY OPT WE	6	0	-	39.41	-84.3%	32	0	-
EUR/USD THURSDAY WKLY OPT WE	148	0	-	8.95	1556.5%	38	0	-
EUR/USD THURSDAY WKLY OPT WE	0	0	-	61.55	-100.0%	41	0	-
EUR/USD THURSDAY WKLY OPT WE	26	0	-	0	-	4	0	-
EUR/USD TUESDAY WKLY OPT WEE	101	0	-	4.55	2119.9%	27	0	-
EUR/USD TUESDAY WKLY OPT WEE	33	0	-	30.59	8.2%	30	0	-
EUR/USD TUESDAY WKLY OPT WEE	52	0	-	17.59	197.8%	33	0	-
EUR/USD TUESDAY WKLY OPT WEE	44	0	-	66.5	-34.4%	29	0	-
EUR/USD TUESDAY WKLY OPT WEE	0	0	-	64.55	-100.0%	13	0	-
EUR/USD WKLY FRIDAY OPTIONS -	461	641.24	-28.1%	5.41	8422.0%	170	294	-42.3%
EUR/USD WKLY FRIDAY OPTIONS -	390	418.76	-6.8%	1,221.45	-68.0%	825	652	26.5%
EUR/USD WKLY FRIDAY OPTIONS -	2,494	912.33	173.3%	1,331.41	87.3%	1,332	801	66.3%
EUR/USD WKLY FRIDAY OPTIONS -	829	591.38	40.2%	1,272.77	-34.9%	1,257	864	45.4%
EUR/USD WKLY FRIDAY OPTIONS -	20	0.43	4678.6%	0	-	154	257	-40.1%
EUR/USD WKLY WED OPTIONS - WK	237	154.95	52.9%	469.23	-49.5%	252	310	-18.6%
EUR/USD WKLY WED OPTIONS - WK	218	243.38	-10.6%	368.73	-41.0%	296	267	10.8%
EUR/USD WKLY WED OPTIONS - WK	277	283.95	-2.5%	341.59	-19.0%	244	260	-6.2%
EUR/USD WKLY WED OPTIONS - WK	317	274.62	15.3%	299.27	5.8%	239	320	-25.3%
EUR/USD WKLY WED OPTIONS - WK	319	144.62	120.7%	0	-	94	106	-11.9%
EVENT CONTRACT EUR/USD	102	158.67	-35.9%	213.73	-52.4%	254	30	754.5%
GBP/USD MONDAY OPTION WEEK1	25	32.76	-24.6%	9.32	165.2%	30	26	15.7%

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

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

CME Group Exchange ADV Report - Monthly

November 2023

Page 4 of 16

	ADV NOV 2023	ADV NOV 2022	% CHG	ADV OCT 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
FX Options								
GBP/USD MONDAY OPTION WEEK2	55	21.48	154.8%	7.5	629.5%	45	49	-8.0%
GBP/USD MONDAY OPTION WEEK3	20	30.62	-35.5%	72.41	-72.7%	25	17	48.5%
GBP/USD MONDAY OPTION WEEK4	115	23	399.2%	7.14	1508.8%	41	27	53.0%
GBP/USD MONDAY OPTION WEEK5	0	0	-	18.27	-100.0%	4	14	-70.1%
GBP/USD MONTHLY OPTIONS	2,496	3,509.67	-28.9%	2,579.77	-3.2%	3,112	4,052	-23.2%
GBP/USD THURSDAY WKLY OPT WE	5	0	-	12.91	-60.9%	11	0	-
GBP/USD THURSDAY WKLY OPT WE	1	0	-	9.36	-87.3%	8	0	-
GBP/USD THURSDAY WKLY OPT WE	25	0	-	3.77	555.1%	13	0	-
GBP/USD THURSDAY WKLY OPT WE	0	0	-	1.64	-100.0%	6	0	-
GBP/USD THURSDAY WKLY OPT WE	4	0	-	0	-	2	0	-
GBP/USD TUESDAY WKLY OPT WEE	2	0	-	7.09	-77.8%	7	0	-
GBP/USD TUESDAY WKLY OPT WEE	3	0	-	4.36	-34.5%	13	0	-
GBP/USD TUESDAY WKLY OPT WEE	5	0	-	26.23	-80.8%	11	0	-
GBP/USD TUESDAY WKLY OPT WEE	1	0	-	21.95	-93.9%	10	0	-
GBP/USD TUESDAY WKLY OPT WEE	0	0	-	5.5	-100.0%	2	0	-
GBP/USD WKLY FRIDAY OPTIONS -	58	76.9	-24.1%	3.09	1787.3%	34	47	-26.3%
GBP/USD WKLY FRIDAY OPTIONS -	92	165.29	-44.5%	171.59	-46.6%	139	127	9.1%
GBP/USD WKLY FRIDAY OPTIONS -	62	335.38	-81.5%	126.45	-50.9%	170	175	-3.1%
GBP/USD WKLY FRIDAY OPTIONS -	115	113.24	1.7%	173.77	-33.7%	126	144	-12.4%
GBP/USD WKLY FRIDAY OPTIONS -	29	23.43	23.6%	0	-	33	49	-32.6%
GBP/USD WKLY WED OPTIONS - WK	19	31.48	-38.1%	42.45	-54.1%	38	61	-38.7%
GBP/USD WKLY WED OPTIONS - WK	5	24.24	-79.0%	22.91	-77.8%	42	23	79.7%
GBP/USD WKLY WED OPTIONS - WK	34	50.19	-32.3%	20.36	67.0%	53	50	7.7%
GBP/USD WKLY WED OPTIONS - WK	30	38.24	-21.5%	18.55	61.8%	32	57	-43.8%
GBP/USD WKLY WED OPTIONS - WK	3	30.95	-88.8%	0	-	7	6	15.3%
JPY/USD MONDAY OPTION WEEK1	78	4.19	1760.2%	85.18	-8.5%	43	29	47.0%
JPY/USD MONDAY OPTION WEEK2	83	74.43	11.6%	28.27	193.7%	64	43	50.1%
JPY/USD MONDAY OPTION WEEK3	95	5.19	1733.9%	40.82	133.2%	32	13	137.8%
JPY/USD MONDAY OPTION WEEK4	31	13.76	128.7%	5.45	477.1%	35	70	-49.9%
JPY/USD MONDAY OPTION WEEK5	0	0	-	117.05	-100.0%	28	4	567.2%
JPY/USD MONTHLY OPTIONS	8,919	3,884.38	129.6%	5,863.05	52.1%	5,268	6,800	-22.5%
JPY/USD THURSDAY WKLY OPT WE	11	0	-	19.14	-44.0%	12	0	-
JPY/USD THURSDAY WKLY OPT WE	0	0	-	10.82	-99.1%	4	0	-
JPY/USD THURSDAY WKLY OPT WE	6	0	-	6.59	-15.5%	2	0	-
JPY/USD THURSDAY WKLY OPT WE	0	0	-	13.86	-100.0%	5	0	-
JPY/USD THURSDAY WKLY OPT WE	63	0	-	0	-	7	0	-
JPY/USD TUESDAY WKLY OPT WEE	7	0	-	0.41	1692.5%	7	0	-
JPY/USD TUESDAY WKLY OPT WEE	7	0	-	6.14	20.3%	18	0	-
JPY/USD TUESDAY WKLY OPT WEE	33	0	-	0.55	5914.6%	14	0	-
JPY/USD TUESDAY WKLY OPT WEE	0	0	-	3.09	-95.4%	15	0	-
JPY/USD TUESDAY WKLY OPT WEE	0	0	-	119.18	-100.0%	12	0	-
JPY/USD WKLY FRIDAY OPTIONS -	315	295.52	6.4%	0.64	49322.3%	73	170	-56.7%
JPY/USD WKLY FRIDAY OPTIONS -	391	318.38	22.8%	671.27	-41.7%	344	387	-11.1%
JPY/USD WKLY FRIDAY OPTIONS -	539	547.33	-1.4%	542.77	-0.6%	396	566	-29.9%
JPY/USD WKLY FRIDAY OPTIONS -	288	186.14	54.7%	868.59	-66.8%	410	512	-19.9%
JPY/USD WKLY FRIDAY OPTIONS -	21	1	2028.6%	0	-	85	169	-49.7%
JPY/USD WKLY WED OPTIONS - WK	121	82.29	47.2%	346.27	-65.0%	171	184	-7.0%
JPY/USD WKLY WED OPTIONS - WK	324	150.71	114.9%	146.55	121.1%	150	176	-14.9%

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

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

CME Group Exchange ADV Report - Monthly

November 2023

Page 5 of 16

	ADV NOV 2023	ADV NOV 2022	% CHG	ADV OCT 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
FX Options								
JPY/USD WKLY WED OPTIONS - WK	183	142.48	28.2%	107.27	70.3%	150	154	-2.7%
JPY/USD WKLY WED OPTIONS - WK	136	100.05	35.5%	90	50.6%	112	212	-47.1%
JPY/USD WKLY WED OPTIONS - WK	168	169.57	-1.1%	0	-	44	68	-35.6%
MXN/USD MONTHLY OPTIONS	860	45.43	1793.4%	673.41	27.7%	174	73	138.3%
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-100.0%
MXN/USD WKLY FRIDAY OPTIONS -	0	4.76	-100.0%	0	-	0	0	-100.0%
NZD/USD MONTHLY OPTIONS	1	0.19	275.0%	0.32	124.5%	328	103	217.4%
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
USD/CNH MONTHLY OPTIONS	3	0	-	0.91	266.7%	4	0	-
USD/CNH WEEKLY FRIDAY OPTIO W	0	0	-	0	-	0	0	-
ZAR/USD MONTHLY OPTIONS	0	0	-	0	-	3	0	-
Equity Index Futures								
AIR	6,167	2,168.43	184.4%	3,741.14	64.9%	4,338	2,777	56.2%
BITCOIN	13,364	13,968.86	-4.3%	13,024.5	2.6%	11,127	11,035	0.8%
DJ US REAL ESTATE SECTOR	2,063	1,793.48	15.0%	3,260.59	-36.7%	3,247	3,545	-8.4%
E-mini (\$5) Dow	132,949	201,025.43	-33.9%	209,823.55	-36.6%	172,641	205,034	-15.8%
E-mini FTSE China 50	0	11	-100.0%	0	-	0	32	-99.4%
E-MINI MIDCAP	14,516	12,609.38	15.1%	12,764	13.7%	13,435	15,794	-14.9%
E-MINI NASDAQ 100	601,685	629,803.1	-4.5%	767,897	-21.6%	670,619	708,470	-5.3%
E-MINI RUSSELL 1000	383	65	489.7%	216.32	77.2%	420	581	-27.6%
E-MINI RUSSELL 1000 GROWTH	226	267.67	-15.7%	129.68	73.9%	261	406	-35.8%
E-MINI RUSSELL 1000 VALUE	552	268.76	105.6%	422.86	30.7%	808	1,038	-22.2%
E-MINI RUSSELL 2000	222,310	193,093.43	15.1%	236,166.55	-5.9%	222,645	241,460	-7.8%
E-MINI S&P500	1,509,391	1,730,629.29	-12.8%	1,999,484.64	-24.5%	1,800,797	2,007,440	-10.3%
E-MINI S&P500 ESG	767	762.43	0.6%	768.14	-0.1%	1,151	1,461	-21.2%
ETHER	0	0	-	0	-	0	0	-100.0%
ETHER FUTURES	6,611	8,031.62	-17.7%	5,492.59	20.4%	5,024	6,495	-22.7%
FT-SE 100	0	0.19	-100.0%	4.09	-100.0%	4	7	-45.0%
IBOVESPA INDEX	0	2.1	-95.5%	1.32	-92.8%	1	3	-47.4%
MICRO BITCOIN	12,511	16,365.38	-23.5%	11,527.59	8.5%	9,966	15,501	-35.7%
MICRO E-MINI NASDAQ 100	1,000,769	1,241,292.24	-19.4%	1,420,645.14	-29.6%	1,103,865	1,486,632	-25.7%
MICRO E-MINI RUSSELL 2000	72,602	106,681.52	-31.9%	78,371.5	-7.4%	76,337	135,195	-43.5%
MICRO E-MINI S&P500	777,119	1,294,559.57	-40.0%	1,159,096.68	-33.0%	1,017,685	1,382,169	-26.4%
MICRO ETHER	10,433	22,588.38	-53.8%	10,405.5	0.3%	8,709	20,545	-57.6%
MICRO MINI \$5 DOW	67,287	153,494.1	-56.2%	115,095.82	-41.5%	104,741	182,715	-42.7%
NASDAQ-100 VOLATILITY	0	1.71	-100.0%	0	-	14	81	-82.7%
NASDAQ BIOTECH SECTOR	0	3	-93.7%	0.23	-16.2%	6	10	-33.2%
Nearby BTIC+	0	2.38	-100.0%	0	-	0	33	-100.0%
NIKKEI 225 (\$) STOCK	5,701	4,613.67	23.6%	8,423.36	-32.3%	6,723	5,525	21.7%
NIKKEI 225 (YEN) STOCK	29,480	28,049.9	5.1%	38,658.41	-23.7%	30,943	37,080	-16.5%
PHLX SEMICONDUCTOR SECTOR	131	10.9	1100.4%	29.41	345.1%	48	8	473.2%
S&P 500	632	226.86	178.5%	238.68	164.7%	656	744	-11.9%
S&P 500 ANNUAL DIVIDEND INDEX F	3,933	3,714.24	5.9%	2,947.05	33.4%	3,702	3,976	-6.9%
S&P 500 QUARLY DIVIDEND INDEX F	882	313.33	181.6%	318.5	177.1%	697	217	221.9%

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

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

CME Group Exchange ADV Report - Monthly

November 2023

Page 6 of 16

	ADV NOV 2023	ADV NOV 2022	% CHG	ADV OCT 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Equity Index Futures								
S&P 600 SMALLCAP EMINI	7	0	-	16.73	-61.0%	11	0	-
S&P BIOTECHNOLOGY SECTOR	40	48.71	-17.7%	32.64	22.9%	48	40	20.0%
S&P COMMUNICATION SERVICES S	87	120.76	-28.2%	228.64	-62.1%	285	193	47.6%
S&P CONSUMER DISCRETIONARY S	349	224	55.9%	409.5	-14.7%	518	617	-15.9%
S&P CONSUMER STAPLES SECTOR	670	582.05	15.2%	1,252.64	-46.5%	1,577	1,306	20.7%
S&P ENERGY SECTOR	2,105	1,398.81	50.5%	1,189.95	76.9%	2,220	3,132	-29.1%
S&P FINANCIAL SECTOR	680	692.48	-1.7%	715.23	-4.9%	2,086	1,680	24.1%
S&P HEALTH CARE SECTOR	478	392.71	21.8%	467.09	2.4%	1,039	1,217	-14.6%
S&P INDUSTRIAL SECTOR	595	1,564	-62.0%	673.23	-11.7%	995	1,416	-29.7%
S&P MATERIALS SECTOR	434	659.57	-34.1%	867.36	-49.9%	783	732	7.1%
S&P OIL & GAS EXPLORATION AND	22	17.43	27.3%	8.32	166.8%	16	20	-23.2%
S&P REAL ESTATE SECTOR	277	87.86	215.8%	165.41	67.7%	495	305	62.4%
S&P REGIONAL BANKS SECTOR	120	15.43	676.9%	30.86	288.3%	79	11	622.8%
S&P RETAIL SECTOR	31	13.76	127.0%	12.68	146.3%	27	14	101.1%
S&P TECHNOLOGY SECTOR	600	504.57	18.8%	581.73	3.1%	880	1,221	-27.9%
S&P UTILITIES SECTOR	2,047	1,034.86	97.8%	2,414.18	-15.2%	2,434	1,673	45.5%
TOPIX (USD)	3	1.43	100.0%	2.73	4.8%	4	0	2854.1%
TOPIX (YEN)	24	7	236.1%	30.05	-21.7%	15	87	-83.0%
WATER INDEX FUTURES	1	0.14	499.8%	0.95	-10.2%	1	3	-71.9%

Equity Index Options

BITCOIN OPTIONS	285	289.9	-1.6%	473.68	-39.8%	329	151	117.8%
DJIA	61	165.71	-63.1%	81.59	-25.1%	276	37	652.1%
E-mini (\$5) Dow	6	158	-96.3%	23.36	-75.1%	27	110	-75.1%
E-MINI NASDAQ 100	66,802	44,496.38	50.1%	77,611.18	-13.9%	66,874	47,922	39.5%
E-MINI RUSSELL 2000	15,070	4,508.86	234.2%	7,250.86	107.8%	7,481	6,317	18.4%
E-MINI S&P500	1,441,703	1,182,119.29	22.0%	1,823,510.41	-20.9%	1,326,886	1,148,002	15.6%
ETHER OPTIONS	193	24.1	701.4%	278.23	-30.6%	123	5	2526.1%
EVENT CONTRACT S&P 500	220	0	-	530.64	-58.5%	306	0	-
MICRO BITCOIN	998	163.33	510.8%	783.09	27.4%	623	337	85.1%
MICRO E-MINI NASDAQ 100	2,643	2,264.76	16.7%	3,211.05	-17.7%	2,737	2,580	6.1%
Micro E-mini S&P 500	17,675	12,247.48	44.3%	18,160.55	-2.7%	12,585	11,272	11.7%
MICRO ETHER	4,495	1,439.67	212.2%	1,973.45	127.8%	1,303	1,511	-13.8%

Interest Rate Futures

10-YR Eris LIBOR	0	221.33	-100.0%	0	-	111	692	-83.9%
10-YR Eris SOFR	584	86.29	576.7%	443.23	31.7%	765	47	1517.1%
10-YR MAC LIBOR	0	240.33	-100.0%	0	-	272	1,231	-77.9%
10-YR MAC SOFR	0	0	-	0	-	0	0	800.0%
10-YR NOTE	3,007,906	2,174,701.33	38.3%	1,961,964.73	53.3%	2,026,975	1,898,452	6.8%
10Y YIELD	7,282	2,481.62	193.4%	9,071	-19.7%	5,163	4,702	9.8%
13-Week U.S. T-Bill Futures	763	0	-	848.18	-10.1%	151	0	-
15-YR Eris LIBOR	0	0	-	0	-	0	7	-100.0%
1-MONTH EURODOLLAR	0	191.05	-100.0%	0	-	4	338	-98.7%

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

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

CME Group Exchange ADV Report - Monthly

November 2023

Page 7 of 16

	ADV NOV 2023	ADV NOV 2022	% CHG	ADV OCT 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Interest Rate Futures								
1-YR Eris BSBY	0	0	-	0	-	0	7	-100.0%
1-YR Eris SOFR	134	69.05	94.3%	0	-	207	974	-78.7%
20-YR BOND	2	109.86	-98.0%	7.55	-71.0%	17	164	-89.7%
2-YR Eris LIBOR	0	221.1	-100.0%	0	-	416	3,407	-87.8%
2-YR Eris SOFR	255	564.62	-54.8%	194.41	31.3%	959	570	68.3%
2-YR NOTE	1,464,550	882,991.9	65.9%	675,122.09	116.9%	825,021	702,369	17.5%
2Y YIELD	213	428.71	-50.3%	175.91	21.2%	292	386	-24.2%
30-Year UMBS TBA Futures - 2.5% Co	0	2.86	-100.0%	0	-	5	0	1674.8%
30-Year UMBS TBA Futures - 3.0% Co	13	6.14	115.5%	27.05	-51.1%	19	1	3349.4%
30-Year UMBS TBA Futures - 3.5% Co	31	31.33	0.3%	49.5	-36.5%	25	3	790.7%
30-Year UMBS TBA Futures - 4.0% Co	24	13.71	71.9%	84.64	-72.1%	34	1	2599.6%
30-Year UMBS TBA Futures - 4.5% Co	69	9.1	660.2%	95.23	-27.4%	61	1	7252.7%
30-Year UMBS TBA Futures - 5.0% Co	162	19.76	718.8%	65.82	145.8%	79	2	4290.0%
30-Year UMBS TBA Futures - 5.5% Co	136	0	-	99.55	36.6%	82	0	-
30-Year UMBS TBA Futures - 6.0% Co	148	0	-	128.09	15.5%	69	0	-
30-YR BOND	679,777	452,782.14	50.1%	554,315	22.6%	447,255	399,034	12.1%
30-YR Eris LIBOR	0	0	-	0	-	0	3	-100.0%
30-YR MAC LIBOR	0	0	-	0	-	0	19	-100.0%
30-YR SWAP RATE	0	0	-	0	-	0	0	-
30Y YIELD	48	201.1	-76.2%	103.5	-53.8%	53	461	-88.4%
3-YR Eris BSBY	0	0	-	0	-	0	0	-100.0%
3-YR Eris LIBOR	0	93.29	-100.0%	0	-	74	952	-92.2%
3-YR Eris SOFR	110	1,268.24	-91.3%	203.14	-45.8%	315	444	-29.1%
3-YR NOTE	7,779	8,106.81	-4.0%	6,018.95	29.2%	5,900	15,363	-61.6%
4-YR Eris LIBOR	0	23.57	-100.0%	0	-	6	274	-97.8%
4-YR Eris SOFR	44	121.9	-63.6%	44.64	-0.6%	82	76	6.9%
5-YR Eris LIBOR	0	580.62	-100.0%	0	-	267	1,780	-85.0%
5-YR Eris SOFR	1,121	159.24	603.7%	1,796.23	-37.6%	1,658	150	1002.5%
5-YR MAC LIBOR	0	1,168.29	-100.0%	0	-	198	1,672	-88.1%
5-YR MAC SOFR	0	0	-	0	-	0	0	-
5-YR NOTE	2,740,659	1,659,547.95	65.1%	1,335,160.5	105.3%	1,593,595	1,348,169	18.2%
5Y YIELD	0	24.76	-100.0%	0.45	-100.0%	4	97	-95.7%
7-YR Eris LIBOR	0	85	-100.0%	0	-	24	192	-87.7%
7-YR Eris SOFR	69	99.62	-30.3%	37.27	86.4%	56	48	18.3%
BSBY 3-MONTH FUTURES	9	938.57	-99.0%	15.14	-38.7%	141	2,434	-94.2%
ESTR Basis Spread Futures	60	78.05	-23.6%	52.68	13.2%	65	7	794.0%
ESTR Futures	13,138	268.29	4797.0%	11,816.36	11.2%	5,794	25	23509.0%
EURODOLLARS	0	722,199.14	-100.0%	0	-	123,130	1,669,247	-92.6%
FED FUND	346,267	329,327.81	5.1%	414,716.68	-16.5%	453,136	344,264	31.6%
FTIIE	0	1.19	-100.0%	0	-	8	5	70.4%
SOFR	3,964,620	2,330,986.52	70.1%	3,186,234.23	24.4%	3,384,785	1,744,200	94.1%
SONIA	1	0	-	4.91	-75.7%	7	6	18.5%
UBSBM	181	0	-	45.91	294.2%	23	0	-
Ultra 10-Year Note	851,802	490,279.19	73.7%	510,781	66.8%	502,416	390,182	28.8%
ULTRA T-BOND	571,506	379,145.62	50.7%	315,558.05	81.1%	312,078	245,126	27.3%

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

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

CME Group Exchange ADV Report - Monthly

November 2023

Page 8 of 16

	ADV NOV 2023	ADV NOV 2022	% CHG	ADV OCT 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Interest Rate Options								
10-YR NOTE	882,676	631,330.76	39.8%	862,685.32	2.3%	708,463	659,078	7.5%
2-YR NOTE	25,080	6,982.52	259.2%	36,179.27	-30.7%	23,514	4,288	448.3%
30-YR BOND	173,238	94,527.81	83.3%	208,354.5	-16.9%	140,690	117,032	20.2%
5-YR NOTE	212,130	195,677.43	8.4%	268,665.36	-21.0%	283,412	248,846	13.9%
EURODOLLARS	0	462,431.95	-100.0%	0	-	41,597	588,701	-92.9%
EURO MIDCURVE	0	35,679.24	-100.0%	0	-	2,599	284,375	-99.1%
FED FUND	95	0	-	0	-	9	18	-50.5%
SOFR	1,381,205	763,166.19	81.0%	1,096,858	25.9%	1,386,262	317,744	336.3%
SOFR MIDCURVE	466,577	199,901.14	133.4%	336,431.73	38.7%	332,277	85,797	287.3%
SOFR MISCURVE	0	0	-	0	-	3	0	-
Ultra 10-Year Note	455	1.19	38139.2%	1,447.18	-68.5%	215	4	5699.9%
ULTRA 10-YEAR NOTE	14	0	-	0	-	1	0	-
ULTRA T-BOND	888	54.81	1520.2%	1,165.32	-23.8%	348	107	225.2%
Energy Futures								
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	134	136.67	-1.9%	109.32	22.6%	165	275	-39.9%
ARGUS PROPAN FAR EST INDE	430	432.14	-0.5%	673.86	-36.2%	452	288	56.9%
ARGUS PROPAN(SAUDI ARAMCO	146	144.14	1.2%	140.5	3.8%	139	97	42.2%
BRENT BALMO SWAP	0	0	-	0	-	0	7	-94.6%
BRENT CALENDAR SWAP	321	283.24	13.2%	389.95	-17.8%	435	669	-35.0%
BRENT FINANCIAL FUTURES	0	0	-	0	-	2	1	44.0%
BRENT OIL LAST DAY	65,886	69,821.76	-5.6%	75,789.77	-13.1%	60,706	70,508	-13.9%
CAR VINTAGE	1,367	869.62	57.2%	683.86	99.9%	789	736	7.2%
CEU ENERGY	359	0	-	8.05	4358.0%	36	0	-
CHICAGO ETHANOL SWAP	4,001	2,634.95	51.9%	4,077.64	-1.9%	3,717	2,839	30.9%
CHICAGO ULSD PL VS HO SPR	30	20.95	43.4%	27.95	7.5%	45	31	46.7%
CHICAGO UNL GAS PL VS RBO	14	0	-	0	-	1	0	-
CONWAY NATURAL GASOLINE (OPI	6	0.71	773.3%	0.45	1272.5%	4	13	-72.0%
CONWAY NORMAL BUTANE (OPIS) S	15	28.81	-48.4%	75.32	-80.3%	23	18	26.6%
CONWAY PROPANE 5 DECIMALS S	671	947.71	-29.2%	536.45	25.1%	866	786	10.1%
CRUDE OIL	0	0	-	0	-	0	4	-100.0%
CRUDE OIL LAST DAY	16	33.19	-53.2%	23.55	-34.1%	18	21	-9.9%
CRUDE OIL OUTRIGHTS	5,218	4,333	20.4%	5,964.55	-12.5%	6,755	3,687	83.2%
CRUDE OIL PHY	887,490	888,077.14	-0.1%	973,552.95	-8.8%	926,397	954,044	-2.9%
CRUDE OIL SPRDS	2,642	2,924.52	-9.7%	2,648.91	-0.3%	2,982	2,537	17.5%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
DAILY PJM	0	0	-	0	-	0	0	-
DATED TO FRONTLINE BRENT	0	0	-	0	-	0	10	-100.0%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	0	-100.0%
DUBAI CRUDE OIL CALENDAR	71	0	-	68.18	4.8%	17	9	90.0%
DUTCH TTF NATURAL GAS CAL MO	2,028	0	-	2,254.5	-10.0%	1,246	64	1862.6%
EIA FLAT TAX ONHWAY DIESE	9	55.86	-84.7%	25.23	-66.0%	8	9	-8.8%
EMMISSIONS	129	161.48	-20.4%	143.09	-10.2%	113	98	16.1%
ETHANOL	0	0	-	0	-	0	0	259.8%
ETHANOL SWAP	6	7.38	-16.1%	16.14	-61.6%	13	9	42.5%

*** 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

November 2023

Page 9 of 16

	ADV NOV 2023	ADV NOV 2022	% CHG	ADV OCT 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Energy Futures								
ETHANOL T2 FOB ROTT INCL DUTY	250	174.05	43.6%	287.27	-13.0%	205	168	22.2%
EURO 3.5% FUEL OIL RDAM B	0	0	-	0	-	1	0	-
EURO GASOIL 10 CAL SWAP	0	0	-	0	-	0	0	-100.0%
EURO GASOIL 10PPM VS ICE	0	0	-	0	-	0	5	-100.0%
EUROPE 1% FUEL OIL NWE CA	0	0	-	0	-	0	0	-
EUROPE 3.5% FUEL OIL RDAM	3	0.05	6002.5%	2.68	8.3%	2	2	-33.9%
EUROPEAN GASOIL (ICE)	2	6.14	-74.4%	2.18	-28.0%	2	59	-97.2%
EUROPEAN NAPHTHA BALMO	0	1.43	-100.0%	0	-	1	1	-39.8%
EUROPEAN NAPHTHA CRACK SPR	103	13.95	639.6%	224.36	-54.0%	156	94	64.9%
EUROPE DATED BRENT SWAP	0	0	-	0	-	0	0	-
EUROPE NAPHTHA CALSWAP	42	39.19	6.9%	38.91	7.7%	43	29	48.7%
EURO PROPANE CIF ARA SWA	85	81.95	4.3%	127.55	-33.0%	96	85	12.9%
FREIGHT MARKETS	34	14.71	133.0%	10.09	239.8%	11	13	-18.2%
FUEL OIL CRACK VS ICE	0	0.57	-100.0%	0	-	0	5	-100.0%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	0	-54.6%
FUELOIL SWAP:CARGOES VS.B	0	0	-	0	-	0	0	-
GAS EURO-BOB OXY NWE BARGES	11	7	61.9%	10.91	3.9%	14	9	54.0%
GAS EURO-BOB OXY NWE BARGES	80	59.48	33.9%	138.05	-42.3%	98	113	-13.1%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 ROTTERDAM BARG	0	0.48	-100.0%	0	-	0	0	-98.7%
GASOIL 10PPM VS ICE SWAP	0	0	-	0	-	0	0	-100.0%
GASOIL CALENDAR SWAP	0	1.71	-75.0%	1.09	-60.7%	0	4	-92.3%
GASOIL CRACK SPREAD CALEN	9	0.57	1400.1%	0	-	3	48	-93.6%
GASOIL MINI CALENDAR SWAP	12	17.14	-28.1%	13.09	-5.8%	10	14	-28.0%
GERMAN POWER BASELOAD CAL M	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	216	144.52	49.5%	98.18	120.1%	196	214	-8.4%
GRP THREE UNL GS (PLT) VS	102	77.38	32.3%	157.95	-35.2%	127	141	-9.9%
GULF COAST 3% FUEL OIL BA	0	0	-	0	-	0	4	-100.0%
GULF COAST JET VS NYM 2 H	281	210.57	33.6%	327.68	-14.1%	443	439	1.0%
GULF COAST NO.6 FUEL OIL	834	983.19	-15.1%	920.68	-9.4%	859	627	37.0%
GULF COAST ULSD CALENDAR	9	57.29	-85.0%	27.68	-69.0%	9	9	-1.9%
GULF COAST ULSD CRACK SPR	0	0	-	0	-	0	0	-
HEATING OIL BALMO CLNDR S	10	0.95	900.0%	3.59	165.2%	8	15	-48.7%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	1	-100.0%
HEATING OIL PHY	161,448	127,361.81	26.8%	166,864.82	-3.2%	159,238	159,758	-0.3%
HENRY HUB SWAP	1,215	698.67	73.9%	1,221.5	-0.6%	1,441	1,284	12.3%
HTG OIL	0	0	-	0	-	0	0	-11.1%
ICE BRENT DUBAI SWAP	0	10.48	-100.0%	0	-	2	10	-82.8%
INDONESIAN COAL ICI4	0	0	-	0	-	0	0	-
JAPAN C&F NAPHTHA CRACK S	0	0	-	0	-	0	2	-97.7%
JAPAN C&F NAPHTHA SWAP	11	2.24	410.6%	9.27	23.2%	9	5	70.4%
JAPAN NAPHTHA BALMO SWAP	0	0	-	0	-	0	0	483.1%
JET CIF NWE VS ICE	1	0	-	0.27	423.9%	1	7	-85.4%
JET FUEL UP-DOWN BALMO CL	10	5.95	60.0%	63.18	-84.9%	46	67	-30.5%
JKM LNG Futures	0	18.38	-100.0%	0	-	0	16	-100.0%
LA CARB DIESEL (OPIS) SWA	5	2.05	165.1%	3.91	38.9%	12	10	19.2%
LA CARBOB GASOLINE(OPIS)S	0	0	-	0	-	1	0	-

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

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

CME Group Exchange ADV Report - Monthly

November 2023

Page 10 of 16

	ADV NOV 2023	ADV NOV 2022	% CHG	ADV OCT 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Energy Futures								
LA JET (OPIS) SWAP	2	1.19	100.0%	12.5	-81.0%	24	15	59.0%
LLS (ARGUS) VS WTI SWAP	0	0	-	0	-	3	0	534.5%
LTD NAT GAS	21,820	17,422.1	25.2%	18,265.23	19.5%	17,403	16,960	2.6%
MARS (ARGUS) VS WTI SWAP	0	0	-	0	-	0	7	-100.0%
MARS (ARGUS) VS WTI TRD M	175	565.38	-69.0%	592.05	-70.4%	707	731	-3.4%
MCCLOSKEY ARA ARGS COAL	41	101.52	-59.9%	45.41	-10.3%	47	243	-80.6%
MCCLOSKEY RCH BAY COAL	0	0.71	-100.0%	0	-	0	18	-98.7%
MINI GAS EUROBOB OXY NWE ARG	0	0	-	0	-	1	1	-50.6%
MINI RBOB V. EBOBARG NWE BRGS	0	0	-	0	-	1	0	520.0%
MINI RBOB V. EBOB(ARGUS) NWE B	5	14.76	-64.8%	4.64	12.0%	6	15	-57.9%
MINY HTG OIL	1	0.62	15.4%	0.55	30.9%	1	0	22.2%
MINY NATURAL GAS	8,775	15,503.33	-43.4%	7,603.14	15.4%	10,497	14,832	-29.2%
MINY RBOB GAS	0	0.24	0.0%	0.45	-47.6%	0	0	2.1%
MINY WTI CRUDE OIL	13,670	20,605.24	-33.7%	15,153.09	-9.8%	14,869	28,496	-47.8%
MJC FUT	0	0	-	1.36	-100.0%	0	0	-
MNC FUT	32	78.95	-59.1%	23.27	38.7%	43	81	-46.4%
MONT BELVIEU ETHANE 5 DECIMAL	1,241	1,801.86	-31.1%	1,468.77	-15.5%	1,521	1,741	-12.6%
MONT BELVIEU ETHANE OPIS BALM	29	56	-49.0%	55.91	-48.9%	32	44	-27.3%
MONT BELVIEU LDH PROPANE 5 DE	9,367	9,503.76	-1.4%	11,173.64	-16.2%	10,810	8,254	31.0%
MONT BELVIEU LDH PROPANE OPIS	67	113.29	-40.5%	136.14	-50.5%	102	128	-20.6%
MONT BELVIEU NATURAL GASOLIN	690	961.48	-28.2%	899.18	-23.2%	1,137	1,161	-2.0%
MONT BELVIEU NATURAL GASOLIN	36	113.95	-68.1%	30.68	18.6%	59	82	-27.7%
MONT BELVIEU NORMAL BUTANE 5	3,146	2,877.33	9.3%	3,287.86	-4.3%	3,282	2,634	24.6%
MONT BELVIEU NORMAL BUTANE B	63	75.1	-15.7%	76.77	-17.5%	53	73	-26.8%
NATURAL GAS	11,268	7,041.57	60.0%	12,564.18	-10.3%	9,675	8,026	20.5%
NATURAL GAS PEN SWP	1,182	1,293.05	-8.6%	1,889.59	-37.4%	1,131	2,081	-45.7%
NATURAL GAS PHY	420,141	331,409.48	26.8%	420,731.45	-0.1%	401,378	341,447	17.6%
NEPOOL INTR HUB 5MW D AH	0	0	-	0	-	0	0	-
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	40	23.33	71.4%	23.18	72.5%	35	41	-15.3%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
NY1% VS GC SPREAD SWAP	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	114	158.43	-28.0%	121.77	-6.3%	107	69	56.2%
NY HARBOR LOW SULPUR GAS 100C	0	0	-	0	-	0	0	-
NY HARBOR RESIDUAL FUEL 1	0	3.57	-100.0%	0	-	3	6	-47.4%
NYH NO 2 CRACK SPREAD CAL	28	5	450.5%	66.45	-58.6%	145	74	95.1%
NYISO ZONE G 5MW D AH PK	0	0	-	0	-	0	0	-
NY ULSD (ARGUS) VS HEATING OIL	63	47.52	32.0%	27.27	130.0%	62	28	121.0%
PETROCHEMICALS	180	181.05	-0.6%	173.64	3.7%	189	165	14.6%
PETRO CRCKS & SPRDS ASIA	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	1,027	518.48	98.0%	863.45	18.9%	789	900	-12.3%
PETRO CRK&SPRD EURO	24	37.29	-34.4%	28.18	-13.1%	29	41	-29.6%
PETROLEUM PRODUCTS	11	10.33	5.5%	24	-54.6%	59	98	-39.3%
PETROLEUM PRODUCTS ASIA	6	11.43	-50.0%	2.05	179.4%	19	32	-42.9%
PETRO OUTRIGHT EURO	328	346.24	-5.3%	356.86	-8.2%	335	457	-26.7%
PETRO OUTRIGHT NA	165	122.86	34.1%	156.64	5.2%	171	198	-13.5%
PJM AD HUB 5MW REAL TIME	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

November 2023

Page 11 of 16

	ADV NOV 2023	ADV NOV 2022	% CHG	ADV OCT 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Energy Futures								
PJM DAILY	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	0	0	-	0	-	0	0	-
PJM WESTH RT OFF-PEAK	0	0	-	0	-	0	0	-
PJM WESTH RT PEAK	0	0	-	0	-	0	0	-
PLASTICS	84	34.71	143.1%	139.32	-39.4%	64	46	39.1%
PREMIUM UNLD 10P FOB MED	0	0	-	0	-	0	0	-86.5%
PROPANE NON-LDH MB (OPIS) BAL	48	95.24	-49.9%	120	-60.2%	65	81	-19.5%
PROPANE NON-LDH MT. BEL (OPIS)	542	1,182.76	-54.2%	1,012.59	-46.5%	1,127	664	69.7%
RBOB CALENDAR SWAP	175	374.14	-53.2%	272.27	-35.7%	359	262	37.2%
RBOB CRACK SPREAD	2	14.29	-86.7%	65.45	-97.1%	89	66	34.6%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	1	-21.3%
RBOB GAS	0	0	-	0	-	0	0	0.0%
RBOB GASOLINE BALMO CLNDR	10	0.43	2288.7%	6.18	65.6%	42	54	-22.7%
RBOB PHY	144,965	137,827.48	5.2%	151,517.27	-4.3%	173,654	166,260	4.4%
RBOB VS HEATING OIL SWAP	0	0	-	0	-	0	4	-96.9%
SINGAPORE 180CST BALMO	0	0.05	-100.0%	0	-	0	0	602.3%
SINGAPORE 380CST BALMO	0	0	-	0	-	0	0	-100.0%
SINGAPORE 380CST FUEL OIL	14	0.95	1335.0%	27.5	-50.3%	13	6	118.6%
SINGAPORE FUEL 180CST CAL	0	0	-	1	-85.7%	0	0	1237.7%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	0	0	-
SINGAPORE FUEL OIL SPREAD	0	0	-	0	-	0	0	-76.5%
SINGAPORE GASOIL	12	16.48	-24.6%	8.86	40.2%	16	36	-54.0%
SINGAPORE GASOIL CALENDAR	5	1.24	326.9%	7.77	-32.0%	3	6	-37.8%
SINGAPORE GASOIL SWAP	5	0	-	43.64	-89.1%	38	14	173.8%
SINGAPORE GASOIL VS ICE	0	0	-	0	-	0	17	-99.5%
SINGAPORE JET KERO GASOIL	0	0	-	0	-	0	16	-100.0%
SINGAPORE JET KEROSENE SW	0	0	-	0	-	0	2	-100.0%
SINGAPORE MOGAS 92 UNLEADED	0	0	-	0	-	0	4	-87.7%
SINGAPORE MOGAS 92 UNLEADED	3	0	-	13.64	-77.7%	21	3	705.0%
TC2 ROTTERDAM TO USAC 37K	0	0.57	-100.0%	0	-	1	2	-61.8%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	0	1	-100.0%
TD3 MEG TO JAPAN 250K MT	0	5.71	-100.0%	0	-	0	28	-100.0%
ULSD UP-DOWN BALMO SWP	414	214.76	92.9%	112.45	268.4%	293	287	2.0%
UP DOWN GC ULSD VS NMX HO	1,793	975.05	83.8%	498.45	259.6%	1,396	1,238	12.8%
WTI-BRENT BULLET SWAP	0	0	-	5.05	-100.0%	0	0	-
WTI-BRENT CALENDAR SWAP	2,168	2,082.29	4.1%	2,499.91	-13.3%	2,428	2,430	-0.1%
WTI CALENDAR	4,273	2,086.19	104.8%	3,666.5	16.5%	3,206	2,906	10.3%
WTI MIDLAND CRUDE OIL	0	0	-	0	-	8	4	111.1%
WTS (ARGUS) VS WTI SWAP	100	10.29	872.2%	105.64	-5.3%	149	121	23.2%
WTS (ARGUS) VS WTI TRD MT	7	0	-	0	-	12	31	-62.2%

*** 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

November 2023

Page 12 of 16

	ADV NOV 2023	ADV NOV 2022	% CHG	ADV OCT 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Energy Options								
BRENT CALENDAR SWAP	26	0	-	0	-	12	14	-17.2%
BRENT CRUDE OIL 1 M CSO	90	1,678.57	-94.6%	209.09	-56.7%	57	724	-92.1%
BRENT OIL LAST DAY	801	1,376.29	-41.8%	762.95	4.9%	664	1,376	-51.8%
COAL API2 INDEX	0	0.95	-100.0%	0	-	2	2	-6.9%
CRUDE OIL 1MO	3,815	2,734.52	39.5%	3,940.91	-3.2%	3,387	2,768	22.4%
CRUDE OIL APO	3,469	428.76	709.0%	1,160.59	198.9%	1,651	948	74.2%
CRUDE OIL OUTRIGHTS	242	342.1	-29.4%	258.77	-6.7%	304	56	446.6%
CRUDE OIL PHY	178,405	140,685.33	26.8%	184,683.41	-3.4%	138,689	126,079	10.0%
ELEC FINSETTLED	0	0	-	0	-	0	0	-
ETHANOL SWAP	93	91	1.8%	157.41	-41.1%	129	133	-3.5%
FREIGHT MARKETS	0	0	-	0	-	0	0	-100.0%
HEATING OIL CRK SPD AVG PRICE	0	0	-	0	-	0	3	-100.0%
HEATING OIL PHY	765	681.86	12.1%	741.27	3.1%	585	541	8.2%
HENRY HUB FINANCIAL LAST	1,453	512.33	183.5%	1,945.5	-25.3%	1,091	275	297.4%
HO 1 MONTH CLNDR OPTIONS	112	71.43	56.7%	159.09	-29.7%	178	35	412.2%
LLS CRUDE OIL	0	0	-	0	-	13	25	-47.4%
MCCLOSKEY ARA ARGS COAL	0	0	-	0	-	0	0	-
NATURAL GAS	28	7.14	297.3%	96.23	-70.5%	44	21	103.5%
NATURAL GAS 1 M CSO FIN	6,053	3,683.33	64.3%	5,447.73	11.1%	4,509	4,239	6.4%
NATURAL GAS 2 M CSO FIN	48	0	-	0	-	10	61	-84.0%
NATURAL GAS 3 M CSO FIN	1,452	154.76	838.5%	136.36	965.1%	2,881	1,541	86.9%
NATURAL GAS 5 M CSO FIN	95	95.24	0.0%	0	-	46	210	-77.9%
NATURAL GAS 6 M CSO FIN	48	589.29	-91.9%	277.27	-82.8%	315	449	-29.9%
NATURAL GAS OPT	0	40.48	-100.0%	0	-	0	33	-100.0%
NATURAL GAS OPTION ON CALEND	86	0	-	0	-	8	3	200.0%
NATURAL GAS PHY	167,482	92,477	81.1%	190,202.18	-11.9%	139,644	99,010	41.0%
NY HARBOR HEAT OIL SWP	284	121.1	134.9%	87.18	226.2%	176	98	79.8%
PETROCHEMICALS	0	0	-	0	-	2	14	-87.6%
PETRO OUTRIGHT NA	0	0	-	0	-	0	2	-76.0%
PJM WES HUB PEAK CAL MTH	0	0	-	0	-	0	0	-
RBOB 1MO CAL SPD OPTIONS	0	11.9	-100.0%	0	-	2	16	-86.1%
RBOB CALENDAR SWAP	0	0.95	-100.0%	0	-	0	16	-98.3%
RBOB PHY	70	102.1	-31.7%	54.73	27.5%	140	187	-24.9%
SHORT TERM	19	4.76	300.0%	18.18	4.8%	8	12	-32.1%
SHORT TERM NATURAL GAS	93	30.95	200.0%	22.73	308.6%	57	31	86.5%
WTI-BRENT BULLET SWAP	765	590.48	29.6%	1,463.64	-47.7%	1,236	1,635	-24.4%
WTI CRUDE OIL 1 M CSO FI	4,905	3,540.48	38.5%	4,948.86	-0.9%	4,023	2,741	46.8%

*** 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

November 2023

Page 13 of 16

	ADV NOV 2023	ADV NOV 2022	% CHG	ADV OCT 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Metals Futures								
ALUMINUM	8,447	2,873.14	194.0%	6,632.73	27.3%	5,120	2,293	123.3%
COBALT METAL FUTURES	173	142.24	21.7%	38.59	348.5%	118	61	94.2%
COMEX COPPER	126,146	118,981.29	6.0%	91,098.32	38.5%	103,786	88,057	17.9%
COMEX E-Mini GOLD	1,096	2,286.33	-52.1%	1,130.36	-3.1%	1,479	1,600	-7.6%
COMEX E-Mini SILVER	336	217.52	54.6%	322.18	4.4%	287	187	53.5%
COMEX GOLD	251,624	258,056.43	-2.5%	226,792.14	10.9%	229,188	221,769	3.3%
COMEX MINY COPPER	275	218.14	26.2%	263.55	4.5%	268	172	55.6%
COMEX SILVER	85,127	88,048.67	-3.3%	65,407.14	30.1%	73,358	69,361	5.8%
COPPER	4,580	4,458.43	2.7%	4,207.05	8.9%	5,040	2,292	119.9%
FERROUS PRODUCTS	151	215.43	-29.9%	92.73	62.9%	64	133	-51.8%
GOLD	322	37.76	752.5%	61.45	423.8%	53	267	-80.0%
HOT ROLLED COIL STEEL FUTURES	237	242.95	-2.3%	246.5	-3.7%	244	177	37.5%
IRON ORE CHINA	10	35.81	-71.8%	9.64	4.8%	13	62	-78.3%
LITHIUM CARBONATE FUTURES	0	0	-	0	-	0	0	-
METALS	174	5.05	3355.7%	155.5	12.2%	81	9	785.4%
MICRO GOLD	57,988	48,616.48	19.3%	66,145.55	-12.3%	65,305	50,878	28.4%
MOLYBDENUM OXIDE FUTURES	8	0	-	7.55	3.5%	6	0	-
NYMEX HOT ROLLED STEEL	1,292	883.62	46.2%	1,483.09	-12.9%	1,339	1,048	27.8%
NYMEX PLATINUM	27,067	20,647	31.1%	22,790.73	18.8%	23,824	20,153	18.2%
PALLADIUM	7,682	3,706.24	107.3%	3,736.45	105.6%	3,666	2,296	59.7%
SILVER	11,504	9,485.95	21.3%	12,556.86	-8.4%	10,785	7,912	36.3%
URANIUM	0	0	-	0.05	-100.0%	0	0	-79.2%
Metals Options								
ALUMINUM	35	22.95	50.8%	76.91	-55.0%	56	5	947.8%
COMEX COPPER	3,789	6,008.14	-36.9%	4,608.05	-17.8%	5,667	4,202	34.9%
COMEX GOLD	50,389	38,362.67	31.3%	69,401.73	-27.4%	49,145	40,325	21.9%
COMEX SILVER	7,536	8,608.9	-12.5%	7,613.36	-1.0%	7,597	5,723	32.7%
COPPER	463	253.05	83.1%	715.59	-35.2%	476	110	334.3%
GOLD	15,074	10,880.86	38.5%	16,572.86	-9.0%	13,640	10,330	32.0%
IRON ORE CHINA	0	0	-	16.36	-100.0%	2	1	20.0%
NYMEX HOT ROLLED STEEL	138	96.43	42.9%	260.73	-47.1%	130	79	65.8%
NYMEX PLATINUM	644	142	353.8%	325.82	97.8%	716	224	219.7%
PALLADIUM	55	0.14	38455.1%	29.55	86.5%	40	1	6494.9%
SILVER	1,997	2,271.29	-12.1%	2,503.73	-20.2%	2,015	1,083	86.0%

*** 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

November 2023

Page 14 of 16

	ADV NOV 2023	ADV NOV 2022	% CHG	ADV OCT 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Ag Products Futures								
BLOCK CHEESE	8	9	-7.4%	9.86	-15.5%	24	16	51.8%
BUTTER CS	206	179.76	14.7%	207.09	-0.4%	186	202	-8.1%
CASH-SETTLED CHEESE	685	438	56.3%	582.59	17.5%	642	469	36.8%
CATTLE	73,622	57,803.62	27.4%	64,982.77	13.3%	66,764	57,633	15.8%
CDD SEASONAL STRIP	0	0	-	0	-	18	32	-45.3%
CDD WEATHER	0	0	-	0	-	74	103	-28.3%
CHI WHEAT	148,786	121,125.57	22.8%	114,039	30.5%	125,809	106,887	17.7%
CLASS IV MILK	104	68.76	50.8%	55.73	86.0%	73	119	-38.5%
CORN	420,914	347,789.9	21.0%	255,605.64	64.7%	344,138	321,085	7.2%
DJ_UBS ROLL SELECT INDEX FUTU	16	38.57	-59.5%	67.5	-76.9%	352	350	0.5%
DOW-UBS COMMOD INDEX	499	671.57	-25.6%	266.36	87.5%	1,933	2,722	-29.0%
DOW-UBS COMMOD INDEX SWAP	0	0	-	0	-	1,200	0	275911.0%
DRY WHEY	88	31.86	175.9%	50.05	75.6%	56	47	19.3%
FEEDER CATTLE	17,869	13,294.9	34.4%	18,596.68	-3.9%	17,641	13,502	30.7%
FERTILIZER PRODUCS	57	112.52	-49.2%	49.95	14.5%	85	135	-37.3%
GOLDMAN SACHS	85	142.67	-40.4%	87.73	-3.0%	97	184	-47.6%
GSCI EXCESS RETURN FUT	108	25.14	328.2%	147.45	-27.0%	1,023	1,765	-42.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	15	-100.0%
HDD SEASONAL STRIP	0	0	-	0	-	0	17	-100.0%
HDD WEATHER	150	232.14	-35.4%	63.64	135.7%	30	95	-68.9%
HDD WEATHER EUROPEAN	204	23.81	755.0%	11.36	1691.4%	52	36	44.4%
HOGS	55,974	45,176.81	23.9%	41,810.05	33.9%	52,171	46,115	13.1%
HOUSING INDEX	0	0.81	-41.2%	1.5	-68.3%	1	1	8.7%
KC WHEAT	59,128	41,605.48	42.1%	41,599.95	42.1%	50,427	42,921	17.5%
LUMBER	1,039	400.43	159.4%	878.05	18.3%	750	429	74.9%
MALAYSIAN PALM SWAP	0	0	-	0	-	0	0	-
MILK	1,663	1,257.48	32.3%	1,763.86	-5.7%	1,577	1,362	15.8%
MINI CORN	1,498	1,527.43	-1.9%	1,174.59	27.6%	1,577	2,537	-37.8%
MINI SOYBEAN	2,430	1,882.05	29.1%	2,295.55	5.9%	2,085	2,800	-25.5%
MINI WHEAT	961	1,234.38	-22.1%	1,017.68	-5.6%	1,401	1,332	5.2%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	202	233.29	-13.5%	248.41	-18.8%	246	271	-9.2%
OATS	773	578.81	33.5%	559.91	38.0%	651	432	50.8%
OTC SP GSCI ER SWAP	975	0	-	817.32	19.3%	669	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
PORK CUTOUT	13	70.9	-82.1%	45.86	-72.4%	65	99	-34.8%
ROUGH RICE	1,029	878.43	17.1%	1,287.45	-20.1%	950	937	1.5%
SOYBEAN	236,473	167,806.1	40.9%	317,531.5	-25.5%	249,146	204,403	21.9%
SOYBEAN MEAL	184,182	125,395.62	46.9%	189,947.64	-3.0%	148,740	110,018	35.2%
SOYBEAN OIL	179,819	143,020.24	25.7%	146,819.59	22.5%	151,005	116,607	29.5%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	0	0	-
USD CRUDE PALM OIL	878	758.81	15.7%	1,088.14	-19.3%	1,233	1,024	20.4%
WHEAT	43	14.29	200.0%	18.18	135.7%	40	251	-84.2%

Ag Products Options

AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	8	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	6	1	565.1%

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

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

CME Group Exchange ADV Report - Monthly

November 2023

Page 15 of 16

	ADV NOV 2023	ADV NOV 2022	% CHG	ADV OCT 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Ag Products Options								
BLOCK CHEESE	65	0	-	41.27	56.9%	27	11	143.5%
BUTTER CS	42	105.95	-60.8%	101.5	-59.1%	92	79	16.0%
CASH-SETTLED CHEESE	287	235.52	21.7%	249.77	14.8%	355	333	6.6%
CATTLE	25,465	10,014.48	154.3%	21,062.32	20.9%	16,358	10,239	59.8%
CDD SEASONAL STRIP	0	0	-	0	-	357	89	301.0%
CDD WEATHER	0	0	-	0	-	504	5	10445.5%
CHI WHEAT	26,707	26,458	0.9%	30,316.5	-11.9%	31,478	29,095	8.2%
CLASS IV MILK	552	385.52	43.3%	400.18	38.0%	364	360	1.1%
CORN	104,940	90,681.48	15.7%	90,051.23	16.5%	129,554	125,538	3.2%
CORN NEARBY+2 CAL SPRD	463	782.19	-40.8%	328.45	40.9%	1,205	1,032	16.8%
DEC-DEC CORN CAL SPRD	4	0	-	5.45	-19.7%	26	0	-
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0.91	-100.0%	1	0	-
DEC-JULY CORN CAL SPRD	55	154.52	-64.3%	40.18	37.2%	81	83	-2.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	2	0	-
DRY WHEY	18	0	-	24.18	-25.0%	11	14	-24.0%
FEEDER CATTLE	5,134	1,423.9	260.6%	4,080.59	25.8%	3,215	1,705	88.5%
HDD EURO SEASONAL STRIP	0	0	-	0	-	122	29	314.8%
HDD SEASONAL STRIP	167	0	-	340.91	-51.1%	254	17	1362.5%
HDD WEATHER	619	4.76	12900.0%	381.82	62.1%	301	56	436.8%
HDD WEATHER EUROPEAN	0	0	-	0	-	87	9	900.0%
HOGS	15,194	8,742	73.8%	18,827.45	-19.3%	15,310	10,859	41.0%
JAN-MAY SOYBEAN CAL SPRD	0	14.29	-100.0%	0	-	0	1	-100.0%
JULY-DEC CORN CAL SPRD	12	715.81	-98.3%	6.82	82.3%	459	411	11.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	10	4	168.6%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	11	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	0	16	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	400.0%
JULY-NOV SOYBEAN CAL SPRD	294	245.48	19.8%	222.36	32.2%	394	238	65.8%
KC WHEAT	1,732	2,248.52	-23.0%	2,569.59	-32.6%	3,347	3,363	-0.5%
LUMBER	44	9.81	352.9%	52.36	-15.2%	25	19	32.0%
LV CATL CSO	0	0	-	0	-	0	0	-
MAR-JULY CORN CAL SPRD	189	420.95	-55.2%	5.45	3357.2%	104	172	-39.2%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	40.91	-100.0%	4	3	58.5%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-100.0%
MILK	1,805	1,715.52	5.2%	1,333.73	35.3%	1,234	1,195	3.3%
MLK MID OPTIONS	0	0.05	200.2%	0	-	0	0	-45.7%
NFD MILK	296	192.52	53.9%	374.09	-20.8%	266	212	25.6%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	6	23	-73.0%
NOV-MAR SOYBEAN CSO	0	0	-	23.86	-100.0%	19	0	-
OATS	7	3.33	112.9%	6.23	13.9%	8	9	-2.9%
PACIFIC RIM DAT SS WTHR	0	0	-	409.09	-100.0%	39	0	-
PORK CUTOUT	0	0.48	-100.0%	0	-	0	0	146.7%
ROUGH RICE	111	76.62	45.4%	33.05	237.1%	112	82	36.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	14	4	285.5%
SOYBEAN	72,200	37,678.19	91.6%	72,043.14	0.2%	74,040	69,306	6.8%
SOYBEAN CRUSH	0	0.24	-100.0%	0	-	0	1	-97.1%
SOYBEAN MEAL	35,367	8,570.1	312.7%	30,884.86	14.5%	19,924	10,976	81.5%
SOYBEAN OIL	12,884	15,691.67	-17.9%	13,381.05	-3.7%	17,551	11,963	46.7%

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

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

CME Group Exchange ADV Report - Monthly

November 2023

Page 16 of 16

	ADV NOV 2023	ADV NOV 2022	% CHG	ADV OCT 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Ag Products Options								
SOYBN NEARBY+2 CAL SPRD	417	159.52	161.2%	394.09	5.7%	351	176	99.3%
SOYMEAL NEARBY+2 CAL SPRD	70	0	-	84.09	-17.3%	29	5	434.4%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	1	5	-86.0%
WHEAT	141	45.62	208.4%	40.27	249.3%	89	15	508.0%
WHEAT-CORN ICSD	0	0	-	0	-	1	37	-96.8%
WHEAT NEARBY+2 CAL SPRD	25	8.1	208.8%	16.64	50.3%	26	148	-82.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	13,659,463	9,439,877	44.7%	8,985,281.59	52.0%	9,691,799	8,777,581	10.4%
Equity Index Futures	4,501,038	5,673,782.9	-20.7%	6,108,054.73	-26.3%	5,284,124	6,489,673	-18.6%
Metals Futures	584,239	559,158.48	4.5%	503,178.14	16.1%	524,024	468,725	11.8%
Energy Futures	1,784,121	1,656,834.24	7.7%	1,893,748	-5.8%	1,825,673	1,803,786	1.2%
FX Futures	903,431	884,280.95	2.2%	896,079.64	0.8%	898,912	938,559	-4.2%
Ag Products Futures	1,390,479	1,073,829.14	29.5%	1,203,728.64	15.5%	1,222,927	1,036,955	17.9%
TOTAL FUTURES	22,822,770	19,287,762.72	18.3%	19,590,070.73	16.5%	19,447,460.11	19,515,278.23	-0.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	3,142,358	2,389,753.05	31.5%	2,811,786.68	11.8%	2,919,389	2,305,990	26.6%
Equity Index Options	1,550,152	1,247,877.48	24.2%	1,933,888.09	-19.8%	1,419,550	1,218,242	16.5%
Metals Options	80,121	66,646.43	20.2%	102,124.68	-21.5%	79,483	62,083	28.0%
Energy Options	370,698	250,053.1	48.2%	396,774.09	-6.6%	299,862	243,295	23.3%
FX Options	43,557	43,799.14	-0.6%	38,734.27	12.5%	38,752	43,351	-10.6%
Ag Products Options	305,306	206,785.14	47.6%	288,174.41	5.9%	317,785	277,939	14.3%
TOTAL OPTIONS	5,492,191	4,204,914.33	30.6%	5,571,482.23	-1.4%	5,074,821.16	4,150,900.65	22.3%
TOTAL COMBINED								
FX	946,988	928,080.1	2.0%	934,813.91	1.3%	937,664	981,910	-4.5%
Equity Index	6,051,190	6,921,660.38	-12.6%	8,041,942.82	-24.8%	6,703,673	7,707,915	-13.0%
Interest Rate	16,801,821	11,829,630.05	42.0%	11,797,068.27	42.4%	12,611,188	11,083,571	13.8%
Energy	2,154,818	1,906,887.33	13.0%	2,290,522.09	-5.9%	2,125,535	2,047,082	3.8%
Metals	664,360	625,804.9	6.2%	605,302.82	9.8%	603,508	530,808	13.7%
Ag Products	1,695,785	1,280,614.29	32.4%	1,491,903.05	13.7%	1,540,712	1,314,894	17.2%
GRAND TOTAL	28,314,961	23,492,677.05	20.5%	25,161,552.96	12.5%	24,522,281.27	23,666,178.89	3.6%

*** 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.