

**CME Group Exchange ADV Report - Monthly**

April 2024

Page 1 of 16

	ADV APR 2024	ADV APR 2023	% CHG	ADV MAR 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
<b>FX Futures</b>								
AD/CD CROSS RATES	0	0.11	-100.0%	0	-	0	2	-95.5%
AD/JY CROSS RATES	149	68.26	117.6%	244.9	-39.3%	124	96	30.0%
AD/NE CROSS RATES	263	157.32	67.0%	1,183.35	-77.8%	392	138	184.4%
AUSTRALIAN DOLLAR	111,105	74,102	49.9%	121,439.05	-8.5%	106,052	94,377	12.4%
BP/JY CROSS RATES	83	65.32	26.4%	447.95	-81.6%	179	183	-2.3%
BP/SF CROSS RATES	125	176.95	-29.3%	659.85	-81.0%	278	170	63.5%
BRAZIL REAL	23,991	12,691.89	89.0%	17,996.35	33.3%	20,122	14,051	43.2%
BRITISH POUND	113,385	85,515.32	32.6%	135,224.55	-16.2%	110,691	102,507	8.0%
CANADIAN DOLLAR	95,855	71,136.11	34.7%	115,957.55	-17.3%	90,015	85,059	5.8%
CD/JY CROSS RATES	7	0	-	4.15	77.4%	4	0	5151.8%
CHILEAN PESO	0	0	-	0	-	0	0	-100.0%
CHINESE RENMINBI (CNH)	2,038	585.21	248.3%	2,730.25	-25.4%	2,785	1,219	128.5%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-75.7%
CZECK KORUNA (US)	10	0.16	6146.7%	12.4	-20.5%	14	3	424.3%
EC/AD CROSS RATES	54	135.89	-60.6%	368.1	-85.5%	136	223	-39.0%
EC/CD CROSS RATES	50	188.84	-73.5%	664.8	-92.5%	214	316	-32.2%
EC/NOK CROSS RATES	89	20.21	342.2%	111.65	-20.0%	59	112	-47.4%
EC/SEK CROSS RATES	29	23.89	19.7%	134	-78.7%	52	241	-78.2%
EFX/BP CROSS RATES	2,093	1,454.16	44.0%	6,454.6	-67.6%	3,316	2,735	21.3%
EFX/JY CROSS RATES	2,201	1,277.47	72.3%	6,342.45	-65.3%	3,124	2,280	37.1%
EFX/SF CROSS RATES	1,018	515.47	97.5%	3,696.15	-72.5%	1,846	1,199	53.9%
E-MICRO USD/CAD	0	5.58	-100.0%	2.2	-100.0%	1	9	-90.4%
E-MICRO USD/CHF	0	22.63	-100.0%	4.25	-100.0%	2	12	-82.7%
E-MICRO USD/JPY	0	253.42	-100.0%	62.55	-100.0%	54	108	-50.3%
E-MINI EURO FX	3,784	5,446.47	-30.5%	4,538.4	-16.6%	4,714	6,939	-32.1%
E-MINI JAPANESE YEN	923	380.63	142.5%	895.3	3.1%	797	545	46.3%
EURO FX	212,199	179,107.47	18.5%	297,239.2	-28.6%	233,053	230,683	1.0%
HUNGARIAN FORINT (EC)	1	0	-	0.35	107.8%	0	0	102.7%
HUNGARIAN FORINT (US)	18	1.21	1364.5%	45.05	-60.6%	37	1	4240.4%
INDIAN RUPEE	1,132	1,042.11	8.7%	824.3	37.4%	937	1,588	-41.0%
JAPANESE YEN	170,182	147,673.79	15.2%	219,871.2	-22.6%	173,379	161,364	7.4%
KOREAN WON	69	182.47	-62.0%	124.25	-44.2%	104	67	54.4%
MEXICAN PESO	81,665	47,925.74	70.4%	101,524.25	-19.6%	75,554	63,331	19.3%
MICRO AUD/USD	16,726	12,544.05	33.3%	11,520.7	45.2%	13,877	14,145	-1.9%
MICRO CAD/USD	3,341	2,081.58	60.5%	2,322.75	43.8%	2,657	2,969	-10.5%
MICRO CHF/USD	736	521.32	41.1%	818.15	-10.1%	719	746	-3.5%
MICRO EUR/USD	25,659	28,429.26	-9.7%	22,279.4	15.2%	26,409	33,946	-22.2%
MICRO GBP/USD	5,094	2,833.89	79.7%	3,965.6	28.5%	4,427	3,508	26.2%
MICRO INR/USD	7	22.63	-70.5%	4.85	37.8%	6	29	-79.0%
MICRO JPY/USD	69	0	-	58.25	19.0%	33	0	-
NEW ZEALND DOLLAR	30,723	28,204.32	8.9%	37,822.35	-18.8%	33,205	30,116	10.3%
NKR/USD CROSS RATE	237	189.68	25.0%	526.75	-55.0%	266	227	17.2%
POLISH ZLOTY (EC)	1	0.16	562.1%	5.95	-82.4%	2	3	-27.7%
POLISH ZLOTY (US)	44	55.05	-20.4%	179.9	-75.6%	82	56	46.1%
RMB USD	0	0	-	0	-	0	0	-100.0%
S.AFRICAN RAND	4,763	1,894.74	151.4%	5,386.95	-11.6%	4,300	3,337	28.9%
SF/JY CROSS RATES	63	29.37	113.1%	189.65	-67.0%	74	43	71.4%
SHEKEL	9	2.68	218.4%	18.05	-52.7%	13	4	248.4%
SKR/USD CROSS RATES	469	156.68	199.0%	436.55	7.3%	348	240	45.3%

\*\*\* 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**

April 2024

Page 2 of 16

	ADV APR 2024	ADV APR 2023	% CHG	ADV MAR 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
<b>FX Futures</b>								
SWISS FRANC	28,796	20,743.95	38.8%	39,684.35	-27.4%	28,507	21,536	32.4%
TURKISH LIRA	0	0	-	5.2	-100.0%	1	2	-22.5%
USDZAR	0	0	-	0	-	0	1	-100.0%
<b>FX Options</b>								
AUD/USD MONDAY OPTION WEEK1	1	2.84	-71.2%	11.6	-92.9%	6	5	3.5%
AUD/USD MONDAY OPTION WEEK2	10	6.95	40.7%	3	225.8%	5	25	-80.0%
AUD/USD MONDAY OPTION WEEK3	1	7.21	-91.2%	2.45	-74.0%	1	12	-92.2%
AUD/USD MONDAY OPTION WEEK4	1	7.37	-83.3%	5.45	-77.5%	4	13	-68.2%
AUD/USD MONDAY OPTION WEEK5	3	0	-	0	-	3	4	-34.0%
AUD/USD MONTHLY OPTIONS	3,275	3,686.79	-11.2%	8,586.9	-61.9%	4,644	2,801	65.8%
AUD/USD THURSDAY WKLY OPT WE	1	0.63	0.7%	0.75	-15.2%	1	1	49.1%
AUD/USD THURSDAY WKLY OPT WE	1	0.37	48.0%	2.25	-75.8%	8	1	1095.4%
AUD/USD THURSDAY WKLY OPT WE	22	2.63	727.4%	33.95	-35.9%	14	14	6.1%
AUD/USD THURSDAY WKLY OPT WE	0	3.74	-90.3%	0	-	1	5	-87.4%
AUD/USD THURSDAY WKLY OPT WE	0	0	-	0	-	0	0	-46.8%
AUD/USD TUESDAY WKLY OPT WEE	2	2.63	-22.3%	0.95	115.3%	1	2	-49.1%
AUD/USD TUESDAY WKLY OPT WEE	0	4	-88.6%	12.55	-96.4%	4	13	-72.1%
AUD/USD TUESDAY WKLY OPT WEE	6	3.74	64.2%	0.8	667.1%	4	4	3.4%
AUD/USD TUESDAY WKLY OPT WEE	0	6.95	-96.1%	3.5	-92.2%	3	4	-29.3%
AUD/USD TUESDAY WKLY OPT WEE	1	0	-	0	-	2	1	92.4%
AUD/USD WKLY FRIDAY OPTIONS -	0	0	-	0.35	-100.0%	26	0	-
AUD/USD WKLY FRIDAY OPTIONS -	157	60.47	160.3%	44.15	256.5%	55	99	-45.1%
AUD/USD WKLY FRIDAY OPTIONS -	114	71.42	60.2%	88.9	28.7%	103	95	8.2%
AUD/USD WKLY FRIDAY OPTIONS -	61	164.63	-63.1%	45.1	34.7%	68	106	-36.1%
AUD/USD WKLY FRIDAY OPTIONS -	11	0	-	59.15	-80.9%	25	16	57.1%
AUD/USD WKLY WED OPTIONS - WK	27	15.68	69.5%	10.2	160.7%	10	10	2.9%
AUD/USD WKLY WED OPTIONS - WK	20	23.79	-18.0%	5.2	275.0%	8	12	-38.2%
AUD/USD WKLY WED OPTIONS - WK	28	13.26	109.1%	6.9	301.8%	16	14	19.5%
AUD/USD WKLY WED OPTIONS - WK	15	21	-26.8%	8.9	72.6%	18	19	-4.5%
AUD/USD WKLY WED OPTIONS - WK	0	0	-	0	-	0	4	-89.3%
BRL/USD MONTHLY OPTIONS	0	10.53	-100.0%	0.05	-100.0%	0	3	-99.0%
CAD/USD MONDAY OPTIONS WEEK1	1	56.47	-99.1%	56.85	-99.1%	41	45	-7.4%
CAD/USD MONDAY OPTIONS WEEK2	19	41.21	-54.4%	27.4	-31.5%	24	75	-68.3%
CAD/USD MONDAY OPTIONS WEEK3	70	5.74	1116.2%	11.55	504.1%	26	45	-41.0%
CAD/USD MONDAY OPTIONS WEEK4	26	58.16	-55.5%	24.45	5.8%	40	47	-15.8%
CAD/USD MONDAY OPTIONS WEEK5	113	0	-	0	-	36	3	1093.6%
CAD/USD MONTHLY OPTIONS	1,984	1,440.16	37.8%	1,688.85	17.5%	1,693	3,377	-49.9%
CAD/USD THURSDAY WKLY OPT WE	61	0	-	13.15	361.8%	32	7	333.7%
CAD/USD THURSDAY WKLY OPT WE	64	0.21	30375.7%	12.4	417.6%	24	8	212.5%
CAD/USD THURSDAY WKLY OPT WE	15	49.21	-68.6%	18	-14.1%	29	17	73.0%
CAD/USD THURSDAY WKLY OPT WE	4	1.11	245.4%	0	-	24	17	39.8%
CAD/USD THURSDAY WKLY OPT WE	0	0	-	0	-	8	20	-61.0%
CAD/USD TUESDAY WKLY OPT WEE	0	32.84	-99.9%	2.1	-97.8%	6	15	-61.9%
CAD/USD TUESDAY WKLY OPT WEE	38	5.79	564.2%	49.95	-23.0%	27	38	-29.8%
CAD/USD TUESDAY WKLY OPT WEE	6	24	-75.2%	0	-	6	17	-67.0%
CAD/USD TUESDAY WKLY OPT WEE	7	0.95	610.1%	25.95	-74.1%	20	3	618.8%

\*\*\* 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**

April 2024

Page 3 of 16

	ADV APR 2024	ADV APR 2023	% CHG	ADV MAR 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
<b>FX Options</b>								
CAD/USD TUESDAY WKLY OPT WEE	11	0	-	0	-	5	1	443.2%
CAD/USD WKLY FRIDAY OPTIONS -	0	0	-	0.3	-100.0%	154	0	-
CAD/USD WKLY FRIDAY OPTIONS -	312	87.26	257.0%	77.4	302.5%	123	148	-17.2%
CAD/USD WKLY FRIDAY OPTIONS -	209	102.37	104.5%	210.95	-0.8%	162	129	25.5%
CAD/USD WKLY FRIDAY OPTIONS -	293	173.74	68.7%	62.65	367.8%	162	179	-9.8%
CAD/USD WKLY FRIDAY OPTIONS -	17	0	-	315.4	-94.5%	112	63	78.3%
CAD/USD WKLY WED OPTIONS - WK	151	72.21	108.9%	57.95	160.3%	66	49	34.4%
CAD/USD WKLY WED OPTIONS - WK	30	44.89	-32.6%	8.5	256.1%	29	37	-21.8%
CAD/USD WKLY WED OPTIONS - WK	96	12.47	668.5%	7	1269.5%	63	56	11.6%
CAD/USD WKLY WED OPTIONS - WK	67	52.16	28.9%	55.75	20.6%	39	78	-50.1%
CAD/USD WKLY WED OPTIONS - WK	0	0	-	0	-	12	11	12.8%
CHF/USD MONTHLY OPTIONS	606	272	122.9%	550.4	10.2%	537	287	87.4%
CHF/USD WKLY FRIDAY OPTIONS -	0	0	-	1.4	-100.0%	5	0	-
CHF/USD WKLY FRIDAY OPTIONS -	13	37.89	-66.4%	46	-72.3%	18	19	-3.7%
CHF/USD WKLY FRIDAY OPTIONS -	8	32.32	-75.2%	56.3	-85.8%	126	13	847.6%
CHF/USD WKLY FRIDAY OPTIONS -	21	26.79	-22.3%	66.95	-68.9%	77	59	29.9%
CHF/USD WKLY FRIDAY OPTIONS -	5	0	-	13	-64.7%	4	4	4.2%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	0	0	-
EUR/USD MONDAY OPTION WEEK1	80	90.63	-11.6%	412.5	-80.6%	226	107	111.6%
EUR/USD MONDAY OPTION WEEK2	207	45.58	353.7%	203.35	1.7%	181	86	110.3%
EUR/USD MONDAY OPTION WEEK3	151	38.42	293.6%	190.9	-20.8%	115	68	69.9%
EUR/USD MONDAY OPTION WEEK4	87	37.16	134.9%	116.25	-24.9%	117	90	29.5%
EUR/USD MONDAY OPTION WEEK5	266	0	-	0	-	89	12	657.3%
EUR/USD MONTHLY OPTIONS	11,768	10,444.74	12.7%	8,654.25	36.0%	11,094	13,808	-19.7%
EUR/USD THURSDAY WKLY OPT WE	9	34.79	-73.3%	52.8	-82.4%	54	13	327.6%
EUR/USD THURSDAY WKLY OPT WE	28	95.05	-70.5%	15.4	82.1%	17	46	-63.6%
EUR/USD THURSDAY WKLY OPT WE	145	5	2799.1%	30.55	374.5%	50	5	931.7%
EUR/USD THURSDAY WKLY OPT WE	11	35.95	-68.9%	0	-	23	66	-65.0%
EUR/USD THURSDAY WKLY OPT WE	0	0	-	0	-	9	0	6139.6%
EUR/USD TUESDAY WKLY OPT WEE	6	1.53	296.1%	55.25	-89.1%	29	8	288.6%
EUR/USD TUESDAY WKLY OPT WEE	18	0.84	2086.1%	21.2	-13.2%	21	7	214.2%
EUR/USD TUESDAY WKLY OPT WEE	112	4.53	2374.4%	63.7	75.8%	59	26	127.8%
EUR/USD TUESDAY WKLY OPT WEE	26	1.58	1546.7%	14.8	75.7%	32	38	-15.2%
EUR/USD TUESDAY WKLY OPT WEE	27	0	-	0	-	17	2	950.6%
EUR/USD WKLY FRIDAY OPTIONS -	0	0	-	15.45	-100.0%	333	0	-
EUR/USD WKLY FRIDAY OPTIONS -	1,854	897.42	106.6%	364.9	408.0%	814	984	-17.3%
EUR/USD WKLY FRIDAY OPTIONS -	1,520	405.21	275.2%	1,071.9	41.8%	1,331	1,071	24.3%
EUR/USD WKLY FRIDAY OPTIONS -	972	533.95	81.9%	1,034.3	-6.1%	955	1,825	-47.6%
EUR/USD WKLY FRIDAY OPTIONS -	5	0	-	1,082.75	-99.6%	268	102	162.4%
EUR/USD WKLY WED OPTIONS - WK	230	379.53	-39.4%	373.6	-38.5%	273	224	21.5%
EUR/USD WKLY WED OPTIONS - WK	159	268.58	-40.7%	250.05	-36.3%	236	321	-26.5%
EUR/USD WKLY WED OPTIONS - WK	226	224	1.0%	262.6	-13.8%	227	255	-11.0%
EUR/USD WKLY WED OPTIONS - WK	186	306.11	-39.4%	300.15	-38.2%	238	232	2.6%
EUR/USD WKLY WED OPTIONS - WK	0	0	-	0	-	70	82	-14.8%
EVENT CONTRACT EUR/USD	100	301.47	-66.9%	115.05	-13.2%	120	204	-41.0%
GBP/USD MONDAY OPTION WEEK1	3	18.21	-84.3%	46.85	-93.9%	60	39	53.4%
GBP/USD MONDAY OPTION WEEK2	48	43.21	10.9%	10.85	341.6%	36	56	-36.3%
GBP/USD MONDAY OPTION WEEK3	44	25.11	73.3%	17.55	147.9%	17	25	-32.8%

\*\*\* 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**

April 2024

Page 4 of 16

	ADV APR 2024	ADV APR 2023	% CHG	ADV MAR 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
<b>FX Options</b>								
GBP/USD MONDAY OPTION WEEK4	12	31.79	-61.8%	25.65	-52.7%	42	16	166.7%
GBP/USD MONDAY OPTION WEEK5	244	0	-	0	-	82	5	1555.1%
GBP/USD MONTHLY OPTIONS	5,393	2,583.58	108.8%	3,884.9	38.8%	3,621	3,002	20.6%
GBP/USD THURSDAY WKLY OPT WE	35	21.05	68.0%	16.05	120.3%	20	12	59.6%
GBP/USD THURSDAY WKLY OPT WE	5	3.21	55.7%	3.25	53.8%	4	6	-28.9%
GBP/USD THURSDAY WKLY OPT WE	40	48	-17.3%	60.85	-34.8%	27	17	55.0%
GBP/USD THURSDAY WKLY OPT WE	19	6.11	211.2%	0	-	6	6	3.8%
GBP/USD THURSDAY WKLY OPT WE	0	0	-	0	-	0	1	-36.0%
GBP/USD TUESDAY WKLY OPT WEE	1	10.16	-91.1%	0.95	-4.3%	1	10	-90.1%
GBP/USD TUESDAY WKLY OPT WEE	0	50.21	-99.1%	21.2	-97.9%	11	19	-42.3%
GBP/USD TUESDAY WKLY OPT WEE	21	0.11	20102.1%	0.25	8409.1%	8	7	9.4%
GBP/USD TUESDAY WKLY OPT WEE	3	6.26	-55.0%	0.55	412.4%	1	10	-87.4%
GBP/USD TUESDAY WKLY OPT WEE	5	0	-	0	-	2	3	-41.9%
GBP/USD WKLY FRIDAY OPTIONS -	0	0	-	0.65	-100.0%	63	0	-
GBP/USD WKLY FRIDAY OPTIONS -	280	283.95	-1.3%	122.1	129.5%	125	191	-34.5%
GBP/USD WKLY FRIDAY OPTIONS -	613	463.37	32.3%	813.7	-24.6%	416	214	94.4%
GBP/USD WKLY FRIDAY OPTIONS -	375	95.05	294.8%	447.35	-16.1%	298	87	242.4%
GBP/USD WKLY FRIDAY OPTIONS -	19	0	-	770.9	-97.6%	191	36	430.3%
GBP/USD WKLY WED OPTIONS - WK	93	98.11	-5.1%	28.85	222.7%	59	43	36.7%
GBP/USD WKLY WED OPTIONS - WK	3	17	-82.4%	50.75	-94.1%	24	67	-64.7%
GBP/USD WKLY WED OPTIONS - WK	548	17.21	3084.9%	41.55	1219.2%	161	51	217.2%
GBP/USD WKLY WED OPTIONS - WK	51	9.21	456.7%	24.9	105.9%	26	26	3.3%
GBP/USD WKLY WED OPTIONS - WK	0	0	-	0	-	21	1	1708.1%
JPY/USD MONDAY OPTION WEEK1	75	17.58	325.4%	239.05	-68.7%	130	41	222.0%
JPY/USD MONDAY OPTION WEEK2	199	39	410.4%	21.8	813.1%	90	109	-17.6%
JPY/USD MONDAY OPTION WEEK3	115	2.84	3941.5%	92.55	24.1%	56	21	161.4%
JPY/USD MONDAY OPTION WEEK4	81	46.53	74.4%	28.2	187.7%	36	29	23.6%
JPY/USD MONDAY OPTION WEEK5	98	0	-	0	-	29	13	122.9%
JPY/USD MONTHLY OPTIONS	8,204	3,343.32	145.4%	7,662.75	7.1%	6,595	4,537	45.4%
JPY/USD THURSDAY WKLY OPT WE	64	0.16	40374.4%	39.8	60.6%	96	1	10729.7%
JPY/USD THURSDAY WKLY OPT WE	2	0.32	677.2%	6.6	-62.8%	11	1	1246.2%
JPY/USD THURSDAY WKLY OPT WE	4	0.89	331.8%	87.65	-95.6%	29	2	1606.3%
JPY/USD THURSDAY WKLY OPT WE	110	1.42	7621.3%	0	-	52	1	5628.0%
JPY/USD THURSDAY WKLY OPT WE	0	0	-	0	-	0	2	-83.2%
JPY/USD TUESDAY WKLY OPT WEE	1	1.05	-43.9%	125.1	-99.5%	36	1	5803.6%
JPY/USD TUESDAY WKLY OPT WEE	14	11.37	26.7%	0.8	1701.1%	9	28	-66.1%
JPY/USD TUESDAY WKLY OPT WEE	3	0.11	2708.6%	125.95	-97.7%	35	1	3554.9%
JPY/USD TUESDAY WKLY OPT WEE	11	5.42	99.6%	1.65	555.6%	25	11	129.1%
JPY/USD TUESDAY WKLY OPT WEE	52	0	-	0	-	21	0	33935.7%
JPY/USD WKLY FRIDAY OPTIONS -	0	0	-	1.2	-100.0%	241	0	-
JPY/USD WKLY FRIDAY OPTIONS -	985	253.11	289.0%	352.65	179.2%	422	358	17.8%
JPY/USD WKLY FRIDAY OPTIONS -	978	377.84	158.8%	397.85	145.8%	516	460	12.3%
JPY/USD WKLY FRIDAY OPTIONS -	761	479.84	58.5%	353.9	114.9%	571	330	72.9%
JPY/USD WKLY FRIDAY OPTIONS -	18	0	-	559.75	-96.8%	145	57	153.0%
JPY/USD WKLY WED OPTIONS - WK	397	170.47	132.6%	365.05	8.6%	379	149	155.5%
JPY/USD WKLY WED OPTIONS - WK	319	117.79	170.7%	155.4	105.2%	185	138	33.5%
JPY/USD WKLY WED OPTIONS - WK	224	131.95	69.9%	354.2	-36.7%	224	191	17.4%
JPY/USD WKLY WED OPTIONS - WK	399	102.89	288.0%	442.45	-9.8%	302	140	116.0%

\*\*\* 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**

April 2024

Page 5 of 16

	ADV APR 2024	ADV APR 2023	% CHG	ADV MAR 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
<b>FX Options</b>								
JPY/USD WKLY WED OPTIONS - WK	0	0	-	0	-	31	16	94.4%
MXN/USD MONTHLY OPTIONS	1,282	18.11	6981.8%	654.35	95.9%	607	14	4217.5%
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTIONS -	18	0	-	7.45	144.1%	7	0	-
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0.4	-100.0%	0	0	-
NZD/USD MONTHLY OPTIONS	0	27.32	-99.8%	1	-95.5%	2	915	-99.7%
NZD/USD WKLY FRIDAY OPTIONS -	0	0.05	-100.0%	0	-	0	0	-100.0%
USD/CNH MONTHLY OPTIONS	71	0	-	3.5	1932.5%	20	0	-
USD/CNH WEEKLY FRIDAY OPTIO W	0	1.79	-100.0%	0	-	0	0	-100.0%
ZAR/USD MONTHLY OPTIONS	0	0	-	0.05	-100.0%	0	9	-99.9%
<b>Equity Index Futures</b>								
AIR	7,637	1,962.26	289.2%	10,487.6	-27.2%	8,144	4,285	90.1%
BITCOIN	14,004	9,713.21	44.2%	18,076.95	-22.5%	15,620	10,763	45.1%
DJ US REAL ESTATE SECTOR	2,562	1,842	39.1%	8,644.65	-70.4%	3,981	3,063	29.9%
E-mini (\$5) Dow	167,228	147,054.37	13.7%	165,383.9	1.1%	152,419	183,438	-16.9%
E-mini FTSE China 50	0	0	-	0	-	0	1	-100.0%
E-MINI MIDCAP	12,304	10,161.89	21.1%	17,009.5	-27.7%	13,287	13,825	-3.9%
E-MINI NASDAQ 100	716,896	615,232.16	16.5%	741,094	-3.3%	694,700	669,787	3.7%
E-MINI RUSSELL 1000	180	93.53	92.8%	782.35	-77.0%	301	455	-33.9%
E-MINI RUSSELL 1000 GROWTH	114	70.26	62.3%	1,019.7	-88.8%	404	259	55.6%
E-MINI RUSSELL 1000 VALUE	443	572	-22.5%	3,371.25	-86.9%	1,235	735	68.2%
E-MINI RUSSELL 2000	209,879	166,780.32	25.8%	249,450.75	-15.9%	225,967	221,394	2.1%
E-MINI S&P500	1,716,682	1,538,309.58	11.6%	1,944,968	-11.7%	1,673,950	1,920,697	-12.8%
E-MINI S&P500 ESG	603	725	-16.8%	3,901.45	-84.5%	1,427	1,116	27.8%
ETHER FUTURES	4,194	5,580.32	-24.8%	5,552.1	-24.5%	5,569	5,832	-4.5%
FT-SE 100	0	1.58	-100.0%	0	-	0	2	-100.0%
IBOVESPA INDEX	0	0.95	-100.0%	0	-	1	2	-68.9%
MICRO BITCOIN	36,417	12,752.79	185.6%	61,321.5	-40.6%	36,335	10,609	242.5%
MICRO E-MINI NASDAQ 100	1,527,755	921,867.11	65.7%	1,396,739.95	9.4%	1,332,632	1,100,965	21.0%
MICRO E-MINI RUSSELL 2000	83,347	69,318.26	20.2%	76,245.35	9.3%	88,039	83,792	5.1%
MICRO E-MINI S&P500	1,057,201	913,370.26	15.7%	861,721.95	22.7%	872,855	1,201,738	-27.4%
MICRO ETHER	23,724	14,215.63	66.9%	23,856.95	-0.6%	22,247	10,983	102.6%
MICRO MINI \$5 DOW	121,576	93,555.79	30.0%	82,509.1	47.3%	92,505	137,047	-32.5%
NASDAQ-100 VOLATILITY	0	0.53	-100.0%	0	-	0	40	-100.0%
NASDAQ BIOTECH SECTOR	6	12.42	-55.7%	0.7	685.7%	2	13	-85.4%
NIKKEI 225 (\$) STOCK	9,025	3,334.42	170.7%	11,425.8	-21.0%	9,073	4,611	96.8%
NIKKEI 225 (YEN) STOCK	29,553	20,570.63	43.7%	36,137.1	-18.2%	31,125	27,039	15.1%
PHLX SEMICONDUCTOR SECTOR	120	30.74	290.7%	206.55	-41.9%	90	19	385.9%
S&P 500	80	415.74	-80.7%	213.1	-62.4%	144	638	-77.4%
S&P 500 ANNUAL DIVIDEND INDEX F	4,652	3,063.68	51.9%	2,917.6	59.5%	3,507	3,747	-6.4%
S&P 500 QUARLY DIVIDEND INDEX F	607	893.32	-32.0%	847.1	-28.3%	663	926	-28.4%
S&P 600 SMALLCAP EMINI	72	0	-	109.85	-34.4%	61	0	-
S&P BIOTECHNOLOGY SECTOR	18	153.42	-88.3%	44.6	-59.8%	26	71	-63.5%
S&P COMMUNICATION SERVICES S	260	228.42	14.0%	1,021.95	-74.5%	451	219	105.7%
S&P CONSUMER DISCRETIONARY S	723	389.37	85.6%	1,084.45	-33.4%	658	461	42.8%

\*\*\* 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**

April 2024

Page 6 of 16

	ADV APR 2024	ADV APR 2023	% CHG	ADV MAR 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
<b>Equity Index Futures</b>								
S&P CONSUMER STAPLES SECTOR	1,603	1,183.11	35.5%	3,188.15	-49.7%	1,831	1,569	16.7%
S&P ENERGY SECTOR	1,586	1,562.32	1.5%	3,896.75	-59.3%	1,998	2,138	-6.5%
S&P FINANCIAL SECTOR	999	1,502.32	-33.5%	6,080.15	-83.6%	2,187	2,644	-17.3%
S&P HEALTH CARE SECTOR	859	634.21	35.5%	1,570	-45.3%	885	1,243	-28.8%
S&P INDUSTRIAL SECTOR	455	497	-8.5%	1,296.9	-64.9%	797	1,226	-35.0%
S&P MATERIALS SECTOR	763	207.58	267.7%	1,601.1	-52.3%	807	508	59.0%
S&P OIL & GAS EXPLORATION AND	5	7	-22.7%	3.6	50.3%	8	12	-28.4%
S&P REAL ESTATE SECTOR	696	230.53	202.1%	1,880.6	-63.0%	1,035	577	79.4%
S&P REGIONAL BANKS SECTOR	24	95.11	-75.0%	108.05	-78.0%	49	51	-4.3%
S&P RETAIL SECTOR	30	4.53	572.8%	20	52.3%	21	18	14.8%
S&P TECHNOLOGY SECTOR	622	377.89	64.7%	1,786.9	-65.2%	856	912	-6.1%
S&P UTILITIES SECTOR	1,656	865.05	91.4%	4,851.1	-65.9%	2,545	2,209	15.2%
TOPIX (USD)	1	0	-	1.25	-27.3%	4	2	132.4%
TOPIX (YEN)	63	3.89	1511.7%	164.5	-61.8%	78	12	546.5%
WATER INDEX FUTURES	1	0.74	54.2%	0.6	89.4%	1	1	-12.9%

**Equity Index Options**

BITCOIN OPTIONS	305	399.58	-23.6%	431.75	-29.3%	345	421	-18.3%
DJIA	88	916.26	-90.4%	20.85	321.8%	45	424	-89.3%
E-mini (\$5) Dow	98	21.95	346.9%	20.15	386.8%	39	51	-23.2%
E-MINI NASDAQ 100	92,526	47,741.32	93.8%	86,437.3	7.0%	86,705	51,831	67.3%
E-MINI RUSSELL 2000	18,017	8,836.89	103.9%	14,499.45	24.3%	16,029	6,744	137.7%
E-MINI S&P500	1,749,951	1,006,471.68	73.9%	1,529,832.65	14.4%	1,636,985	1,202,675	36.1%
ETHER OPTIONS	116	79.21	46.7%	149.3	-22.2%	164	58	181.2%
EVENT CONTRACT S&P 500	65	671.74	-90.3%	160.65	-59.3%	102	179	-42.9%
MICRO BITCOIN	398	583.05	-31.7%	487.05	-18.3%	408	500	-18.4%
MICRO E-MINI NASDAQ 100	4,335	2,180.74	98.8%	2,952.55	46.8%	3,413	2,619	30.3%
Micro E-mini S&P 500	16,110	9,055.37	77.9%	12,853.1	25.3%	15,191	12,630	20.3%
MICRO ETHER	579	725.37	-20.1%	739.7	-21.7%	895	548	63.3%
S&P 500	2,792	0	-	523.75	433.1%	1,118	0	-

**Interest Rate Futures**

10-YR Eris LIBOR	0	3.58	-100.0%	0	-	0	315	-100.0%
10-YR Eris SOFR	1,347	454.53	196.4%	2,764.8	-51.3%	1,566	437	258.5%
10-YR MAC LIBOR	0	243.89	-100.0%	0	-	0	634	-100.0%
10-YR MAC SOFR	0	0	-	0	-	0	0	-100.0%
10-YR NOTE	2,288,390	1,370,882.95	66.9%	1,750,595.95	30.7%	2,290,919	1,952,416	17.3%
10Y YIELD	8,888	4,332.95	105.1%	5,322.85	67.0%	6,445	4,128	56.1%
13-Week U.S. T-Bill Futures	476	0	-	695.7	-31.6%	1,059	0	-
1-MONTH EURODOLLAR	0	52.63	-100.0%	0	-	0	12	-100.0%
1-YR Eris SOFR	211	156.84	34.6%	286.6	-26.3%	192	290	-34.0%
20-YR BOND	0	16.11	-100.0%	0	-	0	33	-100.0%
2-YR Eris LIBOR	0	0	-	0	-	0	1,178	-100.0%
2-YR Eris SOFR	728	254.58	186.1%	1,685.2	-56.8%	783	983	-20.4%

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

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

**CME Group Exchange ADV Report - Monthly**

April 2024

Page 7 of 16

	ADV APR 2024	ADV APR 2023	% CHG	ADV MAR 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
<b>Interest Rate Futures</b>								
2-YR NOTE	785,689	535,773.58	46.6%	702,971.9	11.8%	896,753	745,098	20.4%
2Y YIELD	175	235.16	-25.5%	119.55	46.6%	185	411	-55.1%
30-Year UMBS TBA Futures - 2.5% Co	0	0.89	-100.0%	0	-	0	4	-100.0%
30-Year UMBS TBA Futures - 3.0% Co	27	6.11	343.0%	4.7	475.4%	35	10	264.1%
30-Year UMBS TBA Futures - 3.5% Co	25	19.21	27.8%	33.2	-26.1%	34	11	197.8%
30-Year UMBS TBA Futures - 4.0% Co	38	1.53	2389.7%	57.65	-34.1%	53	7	693.8%
30-Year UMBS TBA Futures - 4.5% Co	69	21.26	223.4%	26	164.5%	62	14	356.7%
30-Year UMBS TBA Futures - 5.0% Co	84	8.37	908.7%	149.85	-43.7%	123	13	881.8%
30-Year UMBS TBA Futures - 5.5% Co	375	4.47	8277.2%	132.1	183.7%	213	9	2236.5%
30-Year UMBS TBA Futures - 6.0% Co	231	0	-	147.6	56.7%	166	17	878.2%
30-YR BOND	489,699	253,323	93.3%	391,688.4	25.0%	505,113	389,129	29.8%
30-YR Eris LIBOR	0	0	-	0	-	0	0	-
30-YR SWAP RATE	0	0	-	0	-	0	0	-
30Y YIELD	7	35.32	-81.0%	7.85	-14.3%	9	57	-83.9%
3-YR Eris LIBOR	0	0	-	0	-	0	207	-100.0%
3-YR Eris SOFR	300	50.95	489.6%	630.9	-52.4%	414	349	18.5%
3-YR NOTE	8,495	4,948.21	71.7%	8,492.5	0.0%	9,537	5,810	64.1%
4-YR Eris LIBOR	0	0	-	0	-	0	17	-100.0%
4-YR Eris SOFR	46	21.05	116.3%	264.55	-82.8%	107	64	65.5%
5-YR Eris LIBOR	0	0	-	0	-	0	759	-100.0%
5-YR Eris SOFR	1,740	501.26	247.1%	3,787.4	-54.1%	2,216	1,130	96.1%
5-YR MAC LIBOR	0	0	-	0	-	0	562	-100.0%
5-YR MAC SOFR	0	0	-	0	-	0	1	-100.0%
5-YR NOTE	1,422,362	1,022,158.42	39.2%	1,190,145.05	19.5%	1,622,061	1,440,326	12.6%
5Y YIELD	0	0	-	0	-	0	11	-99.7%
7-YR Eris LIBOR	0	40.37	-100.0%	0	-	0	67	-100.0%
7-YR Eris SOFR	65	18.58	247.4%	356.25	-81.9%	159	26	512.1%
BSBY 3-MONTH FUTURES	8	221.37	-96.5%	9.25	-15.5%	9	298	-96.8%
ESTR Basis Spread Futures	51	5.37	841.5%	91.3	-44.6%	261	58	352.1%
ESTR Futures	17,106	1,625.95	952.0%	20,448.55	-16.3%	15,203	1,645	824.3%
EURODOLLARS	0	69,933.32	-100.0%	0	-	0	340,409	-100.0%
FED FUND	340,437	407,593.21	-16.5%	349,171.3	-2.5%	394,284	555,788	-29.1%
FTIIE	6	18.74	-69.7%	11.45	-50.4%	11	14	-16.9%
MICRO ULTRA 10-YEAR NOTE	6,194	0	-	408.7	1415.5%	1,740	0	-
MICRO ULTRA T-BOND	3,308	0	-	486.15	580.3%	994	0	-
SOFR	3,388,226	2,560,244.58	32.3%	3,220,273.7	5.2%	3,534,418	3,591,755	-1.6%
SONIA	1	0	-	0	-	4	16	-74.0%
UBSBM	15	0	-	18.1	-15.1%	22	0	-
Ultra 10-Year Note	572,061	271,691.74	110.6%	458,723.65	24.7%	637,736	432,502	47.5%
ULTRA T-BOND	372,931	157,405.42	136.9%	302,329.25	23.4%	394,032	253,945	55.2%

\*\*\* 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**

April 2024

Page 8 of 16

	ADV APR 2024	ADV APR 2023	% CHG	ADV MAR 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
<b>Interest Rate Options</b>								
10-YR NOTE	990,826	561,405.05	76.5%	898,142.15	10.3%	886,878	736,906	20.4%
2-YR NOTE	45,972	18,742.84	145.3%	36,611.55	25.6%	34,530	18,574	85.9%
30-YR BOND	208,459	90,169.89	131.2%	169,663.45	22.9%	173,438	120,229	44.3%
5-YR NOTE	238,872	313,525.37	-23.8%	287,064.05	-16.8%	252,267	324,363	-22.2%
EURODOLLARS	0	34,309.63	-100.0%	0	-	0	105,626	-100.0%
EURO MIDCURVE	0	1,733.26	-100.0%	0	-	0	7,380	-100.0%
FED FUND	0	0	-	0	-	0	0	-100.0%
SOFR	1,158,736	1,306,581.63	-11.3%	1,098,770	5.5%	1,537,606	1,830,748	-16.0%
SOFR MIDCURVE	247,723	193,257.68	28.2%	274,214	-9.7%	307,793	380,049	-19.0%
SOFR MISCURVE	0	0	-	37.5	-100.0%	9	9	4.6%
Ultra 10-Year Note	905	0.16	573133.9%	237.95	280.4%	634	10	6265.8%
ULTRA 10-YEAR NOTE	10	0	-	0	-	5	0	-
ULTRA T-BOND	1,099	81.42	1249.5%	917	19.8%	925	60	1433.6%
<b>Energy Futures</b>								
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	103	205.53	-50.0%	37.5	173.9%	75	231	-67.4%
ARGUS PROPAN FAR EST INDE	309	363.37	-15.0%	256.15	20.6%	335	406	-17.5%
ARGUS PROPAN(SAUDI ARAMCO	68	89.68	-24.0%	84.8	-19.7%	89	161	-44.6%
BRENT BALMO SWAP	1	0	-	0	-	1	0	-
BRENT CALENDAR SWAP	159	502.05	-68.3%	74.4	113.7%	158	476	-66.9%
BRENT FINANCIAL FUTURES	0	0	-	0	-	0	3	-100.0%
BRENT OIL LAST DAY	83,537	53,700.58	55.6%	67,130.1	24.4%	69,758	56,670	23.1%
CAR VINTAGE	429	901.68	-52.4%	1,035.85	-58.6%	782	928	-15.8%
CEU ENERGY	68	0	-	15.1	352.1%	113	0	-
CHICAGO ETHANOL SWAP	3,436	3,593.89	-4.4%	4,556.95	-24.6%	4,452	3,391	31.3%
CHICAGO ULSD PL VS HO SPR	80	33.95	136.1%	51.85	54.6%	58	44	30.7%
CHICAGO UNL GAS PL VS RBO	13	0	-	29	-56.1%	19	0	-
CONWAY NATURAL GASOLINE (OPI	8	12	-30.3%	20.85	-59.9%	10	4	121.2%
CONWAY NORMAL BUTANE (OPIS) S	12	20.11	-39.0%	3.75	227.3%	7	9	-28.3%
CONWAY PROPANE 5 DECIMALS S	859	956.32	-10.2%	818.45	4.9%	790	863	-8.5%
CRUDE OIL LAST DAY	32	0	-	34.35	-6.3%	37	21	78.2%
CRUDE OIL OUTRIGHTS	10,699	7,485.11	42.9%	7,003.35	52.8%	8,841	7,996	10.6%
CRUDE OIL PHY	982,515	881,536.68	11.5%	891,361.05	10.2%	932,651	901,676	3.4%
CRUDE OIL SPRDS	7,175	4,148.89	72.9%	3,832.4	87.2%	4,362	3,842	13.5%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
DAILY PJM	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWA	0	0	-	55	-100.0%	13	0	-
DATED TO FRONTLINE BRENT	0	0	-	0	-	0	0	-
DUBAI CRUDE OIL CALENDAR	0	0	-	2.5	-100.0%	11	0	-
DUTCH TTF NATURAL GAS CAL MO	790	179.84	339.2%	634.55	24.5%	757	65	1067.2%
EIA FLAT TAX ONHWAY DIESE	33	9.32	249.8%	8.4	288.0%	13	9	46.5%
EMMISSIONS	0	83.79	-100.0%	1.3	-100.0%	6	95	-93.1%
ETHANOL	0	1.37	-100.0%	0	-	0	0	-100.0%
ETHANOL SWAP	3	25.26	-88.3%	6.75	-56.2%	5	18	-70.0%
ETHANOL T2 FOB ROTT INCL DUTY	199	181.53	9.7%	308.8	-35.5%	211	194	8.8%

\*\*\* 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**

April 2024

Page 9 of 16

	ADV APR 2024	ADV APR 2023	% CHG	ADV MAR 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
<b>Energy Futures</b>								
EURO 3.5% FUEL OIL RDAM B	0	0	-	0.7	-100.0%	0	0	-
EURO GASOIL 10 CAL SWAP	0	0	-	0	-	0	0	-
EURO GASOIL 10PPM VS ICE	0	0	-	0	-	0	0	-
EUROPE 1% FUEL OIL NWE CA	0	0	-	0	-	0	0	-
EUROPE 3.5% FUEL OIL RDAM	1	0.05	937.1%	12.35	-95.6%	5	3	102.3%
EUROPEAN GASOIL (ICE)	645	3.16	20336.5%	333.05	93.8%	263	3	9465.1%
EUROPEAN NAPHTHA BALMO	0	0.16	-100.0%	0	-	0	1	-52.4%
EUROPEAN NAPHTHA CRACK SPR	53	316.42	-83.3%	160.05	-66.9%	122	170	-28.1%
EUROPE DATED BRENT SWAP	0	0	-	87.5	-100.0%	31	0	-
EUROPE NAPHTHA CALSWAP	16	34.16	-53.7%	28.5	-44.5%	22	55	-60.3%
EURO PROPANE CIF ARA SWA	36	95.74	-62.2%	54.35	-33.3%	56	98	-42.1%
FREIGHT MARKETS	42	0	-	75.15	-44.5%	30	12	138.2%
FUEL OIL CRACK VS ICE	14	0	-	17	-17.1%	16	0	-
FUEL OIL NWE CRACK VS ICE	0	1.58	-100.0%	0	-	0	0	-100.0%
GAS EURO-BOB OXY NWE BARGES	22	25.16	-10.7%	48.45	-53.7%	28	11	143.1%
GAS EURO-BOB OXY NWE BARGES	181	132.74	36.6%	216.5	-16.2%	159	87	82.6%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	0	-
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-	0	0	-
GASOIL 10PPM VS ICE SWAP	0	0	-	0	-	0	0	-
GASOIL CALENDAR SWAP	1	0	-	0.9	6.1%	1	0	236.2%
GASOIL CRACK SPREAD CALEN	0	5.68	-100.0%	30	-100.0%	14	6	125.4%
GASOIL MINI CALENDAR SWAP	21	8.53	141.5%	13.1	57.2%	16	12	39.6%
GERMAN POWER BASELOAD CAL M	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	529	192.42	174.9%	397.95	32.9%	463	166	179.0%
GRP THREE UNL GS (PLT) VS	273	107.89	153.0%	155.5	75.5%	236	144	63.8%
GULF COAST 3% FUEL OIL BA	56	0	-	0	-	15	0	-
GULF COAST JET VS NYM 2 H	791	542	46.0%	846.6	-6.5%	656	410	59.8%
GULF COAST NO.6 FUEL OIL	947	875.21	8.2%	756.6	25.2%	888	956	-7.1%
GULF COAST ULSD CALENDAR	23	10.63	112.9%	8.4	169.5%	10	10	3.2%
HEATING OIL BALMO CLNDR S	0	0	-	0	-	27	10	159.8%
HEATING OIL PHY	173,462	144,331.95	20.2%	168,956.25	2.7%	184,569	156,081	18.3%
HENRY HUB SWAP	940	1,900	-50.5%	463.85	102.7%	951	1,984	-52.1%
HTG OIL	0	2.53	-100.0%	2.4	-100.0%	1	1	-2.4%
ICE BRENT DUBAI SWAP	0	3.16	-100.0%	0	-	0	1	-100.0%
JAPAN C&F NAPHTHA CRACK S	0	0	-	0	-	0	0	-
JAPAN C&F NAPHTHA SWAP	21	5.68	261.4%	18.25	12.6%	17	6	180.5%
JAPAN NAPHTHA BALMO SWAP	0	0	-	0	-	0	0	-100.0%
JET CIF NWE VS ICE	0	0	-	0	-	1	2	-65.4%
JET FUEL UP-DOWN BALMO CL	222	18.95	1070.5%	99.9	122.0%	125	48	160.1%
JKM LNG Futures	0	0	-	0	-	0	0	-
LA CARB DIESEL (OPIS) SWA	3	19.74	-82.5%	0	-	32	25	28.7%
LA CARBOB GASOLINE(OPIS)S	2	0	-	0	-	1	3	-78.3%
LA JET (OPIS) SWAP	31	24.47	25.4%	36.75	-16.5%	82	28	190.6%
LLS (ARGUS) VS WTI SWAP	0	0	-	0	-	0	7	-100.0%
LTD NAT GAS	16,204	15,223.95	6.4%	20,668.7	-21.6%	20,794	18,322	13.5%
MARS (ARGUS) VS WTI SWAP	0	0	-	0	-	0	0	-
MARS (ARGUS) VS WTI TRD M	659	614.05	7.2%	730	-9.8%	736	1,096	-32.9%
MCCLOSKEY ARA ARGS COAL	16	34.63	-55.2%	13.1	18.3%	12	54	-77.0%

\*\*\* 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**

April 2024

Page 10 of 16

	ADV APR 2024	ADV APR 2023	% CHG	ADV MAR 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
<b>Energy Futures</b>								
MCCLOSKEY RCH BAY COAL	0	0	-	0	-	0	0	-100.0%
MINI GAS EUROBOB OXY NWE ARG	0	0	-	0	-	0	0	-100.0%
MINI RBOB V. EBOBARG NWE BRGS	0	11.05	-100.0%	0	-	0	3	-100.0%
MINI RBOB V. EBOB(ARGUS) NWE B	7	11.58	-35.6%	0	-	5	8	-40.1%
MINY HTG OIL	0	0.42	-46.0%	0.5	-54.5%	0	1	-37.9%
MINY NATURAL GAS	6,303	10,097.53	-37.6%	6,019.1	4.7%	8,260	14,766	-44.1%
MINY RBOB GAS	0	0.74	-56.8%	0.35	-9.1%	0	1	-51.2%
MINY WTI CRUDE OIL	11,512	15,314.63	-24.8%	9,344.1	23.2%	11,017	16,078	-31.5%
MJC FUT	0	0	-	0	-	0	0	-
MNC FUT	15	57.89	-74.2%	28.75	-48.0%	19	69	-71.8%
MONT BELVIEU ETHANE 5 DECIMAL	1,401	1,292.95	8.3%	1,367.25	2.5%	1,421	1,637	-13.2%
MONT BELVIEU ETHANE OPIS BALM	6	38.42	-85.2%	15.75	-63.9%	24	49	-51.4%
MONT BELVIEU LDH PROPANE 5 DE	9,564	10,126.11	-5.6%	10,765.4	-11.2%	11,637	10,909	6.7%
MONT BELVIEU LDH PROPANE OPIS	100	91.11	9.4%	112	-11.0%	109	133	-18.0%
MONT BELVIEU NATURAL GASOLIN	826	1,402.68	-41.1%	762.9	8.3%	787	1,210	-35.0%
MONT BELVIEU NATURAL GASOLIN	47	89.89	-47.8%	43.3	8.4%	51	77	-34.1%
MONT BELVIEU NORMAL BUTANE 5	2,624	2,468.89	6.3%	3,093.8	-15.2%	3,209	2,768	15.9%
MONT BELVIEU NORMAL BUTANE B	40	60.37	-33.7%	45.4	-11.8%	60	54	10.7%
NATURAL GAS	10,485	10,529.58	-0.4%	12,547.6	-16.4%	13,158	10,400	26.5%
NATURAL GAS PEN SWP	2,366	1,249.42	89.4%	1,536.5	54.0%	2,044	1,131	80.8%
NATURAL GAS PHY	455,108	429,585.26	5.9%	442,462.35	2.9%	514,890	421,983	22.0%
NEW YORK ETHANOL SWAP	8	30.63	-73.0%	20.8	-60.2%	18	25	-27.3%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	109	238.21	-54.3%	101.35	7.5%	99	115	-14.0%
NY HARBOR LOW SULPUR GAS 100C	0	0	-	0	-	0	0	-
NY HARBOR RESIDUAL FUEL 1	0	7.89	-100.0%	0	-	0	7	-100.0%
NYH NO 2 CRACK SPREAD CAL	131	623.26	-78.9%	72.5	81.2%	66	211	-69.0%
NY ULSD (ARGUS) VS HEATING OIL	4	4.42	-0.3%	0	-	14	20	-31.6%
PETROCHEMICALS	128	230.26	-44.3%	113.4	13.2%	143	204	-30.0%
PETRO CRCKS & SPRDS NA	1,007	474.74	112.1%	1,004.4	0.2%	1,094	692	58.0%
PETRO CRK&SPRD EURO	26	35.16	-25.9%	12.7	105.1%	14	29	-50.5%
PETROLEUM PRODUCTS	73	38.42	90.5%	38.05	92.3%	69	121	-43.1%
PETROLEUM PRODUCTS ASIA	18	19.21	-5.4%	21.8	-16.6%	16	27	-40.5%
PETRO OUTRIGHT EURO	273	312.47	-12.7%	376.55	-27.6%	363	369	-1.5%
PETRO OUTRIGHT NA	139	176.11	-21.0%	126.15	10.3%	170	122	39.1%
PJM DAILY	0	0	-	0	-	0	0	-
PJM WESTH RT PEAK	0	0	-	0	-	0	0	-
PLASTICS	61	30.11	103.5%	113.8	-46.2%	87	31	181.9%
PREMIUM UNLND 10P FOB MED	0	0	-	0	-	0	0	-100.0%
PROPANE NON-LDH MB (OPIS) BAL	28	59.84	-52.8%	84.25	-66.4%	55	65	-15.0%
PROPANE NON-LDH MT. BEL (OPIS)	475	1,239.68	-61.7%	757.25	-37.3%	686	933	-26.4%
RBOB CALENDAR SWAP	991	328.32	201.8%	791.85	25.1%	581	373	56.0%
RBOB CRACK SPREAD	51	175.32	-70.8%	2.5	1945.5%	22	74	-70.1%
RBOB CRACK SPREAD BALMO S	0	5.26	-100.0%	0	-	0	1	-100.0%
RBOB GAS	0	1.89	-100.0%	1.2	-100.0%	0	0	-34.9%
RBOB GASOLINE BALMO CLNDR	20	37.74	-47.6%	9.35	111.5%	25	45	-44.5%
RBOB PHY	196,971	177,206.21	11.2%	177,228.45	11.1%	183,550	164,863	11.3%
RBOB VS HEATING OIL SWAP	24	0	-	0	-	6	0	1607.7%

\*\*\* 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**

April 2024

Page 11 of 16

	ADV APR 2024	ADV APR 2023	% CHG	ADV MAR 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
<b>Energy Futures</b>								
SINGAPORE 180CST BALMO	0	0	-	0	-	0	0	-72.1%
SINGAPORE 380CST BALMO	0	0	-	2.35	-100.0%	1	0	-
SINGAPORE 380CST FUEL OIL	12	8.58	37.2%	22.8	-48.4%	17	6	174.9%
SINGAPORE FUEL 180CST CAL	5	0	-	1.05	419.5%	2	0	-
SINGAPORE FUEL OIL SPREAD	0	0	-	1	-100.0%	0	0	-18.7%
SINGAPORE GASOIL	8	3.42	135.2%	9.05	-11.1%	8	29	-73.3%
SINGAPORE GASOIL CALENDAR	2	1.21	102.8%	3.6	-31.8%	4	2	146.8%
SINGAPORE GASOIL SWAP	0	52.63	-100.0%	17.5	-100.0%	13	42	-68.2%
SINGAPORE GASOIL VS ICE	0	0	-	0	-	0	0	-100.0%
SINGAPORE JET KERO GASOIL	0	0	-	0	-	0	0	-
SINGAPORE MOGAS 92 UNLEADED	0	0	-	0	-	0	1	-100.0%
SINGAPORE MOGAS 92 UNLEADED	10	44.74	-77.6%	0	-	5	14	-63.6%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-	0	2	-100.0%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-	0	0	-
ULSD UP-DOWN BALMO SWP	181	315.89	-42.8%	313.6	-42.4%	350	341	2.6%
UP DOWN GC ULSD VS NMX HO	1,442	1,981.68	-27.2%	1,330.35	8.4%	1,534	1,397	9.7%
WTI-BRENT BULLET SWAP	0	0	-	0	-	3	0	-
WTI-BRENT CALENDAR SWAP	2,920	2,515.37	16.1%	1,932.45	51.1%	2,272	2,611	-13.0%
WTI CALENDAR	3,592	3,225.47	11.4%	4,236.45	-15.2%	3,698	3,028	22.1%
WTI MIDLAND CRUDE OIL	50	25.26	97.9%	0	-	46	11	314.8%
WTS (ARGUS) VS WTI SWAP	60	337.58	-82.4%	79.5	-25.1%	58	120	-51.4%
WTS (ARGUS) VS WTI TRD MT	0	1.26	-100.0%	45	-100.0%	11	12	-7.4%

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

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

**CME Group Exchange ADV Report - Monthly**

April 2024

Page 12 of 16

	ADV APR 2024	ADV APR 2023	% CHG	ADV MAR 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
<b>Energy Options</b>								
BRENT CALENDAR SWAP	0	0.63	-100.0%	0	-	4	5	-16.1%
BRENT CRUDE OIL 1 M CSO	16	0	-	0	-	16	0	-
BRENT OIL LAST DAY	912	864.89	5.4%	891.65	2.2%	711	891	-20.2%
COAL API2 INDEX	0	5.26	-100.0%	0	-	0	2	-100.0%
CRUDE OIL 1MO	4,155	4,213.16	-1.4%	4,000	3.9%	3,424	2,335	46.7%
CRUDE OIL APO	1,819	2,494.16	-27.1%	2,963.85	-38.6%	1,687	1,364	23.7%
CRUDE OIL OUTRIGHTS	41	619.26	-93.4%	36.9	10.1%	115	418	-72.4%
CRUDE OIL PHY	191,225	124,056.11	54.1%	141,323	35.3%	152,325	122,242	24.6%
ETHANOL SWAP	138	116.32	18.4%	81.75	68.4%	117	100	17.1%
HEATING OIL CRK SPD AVG PRICE	0	0	-	0	-	0	0	-
HEATING OIL PHY	1,279	528.21	142.1%	786.85	62.5%	848	710	19.4%
HENRY HUB FINANCIAL LAST	1,248	629.89	98.1%	768.3	62.4%	1,483	764	94.1%
HO 1 MONTH CLNDR OPTIONS	18	355.26	-94.9%	330	-94.5%	177	135	31.8%
LLS CRUDE OIL	0	63.16	-100.0%	0	-	0	37	-100.0%
MCCLOSKEY ARA ARGS COAL	0	0	-	0	-	0	0	-
NATURAL GAS	327	0	-	103.9	215.1%	224	1	18011.3%
NATURAL GAS 1 M CSO FIN	5,068	3,447.37	47.0%	4,297.5	17.9%	7,220	3,839	88.1%
NATURAL GAS 2 M CSO FIN	0	0	-	100	-100.0%	235	0	-
NATURAL GAS 3 M CSO FIN	6,280	7,681.58	-18.3%	2,527.5	148.4%	4,972	3,643	36.5%
NATURAL GAS 5 M CSO FIN	225	39.47	470.0%	887.5	-74.6%	707	107	562.3%
NATURAL GAS 6 M CSO FIN	0	0	-	727.5	-100.0%	573	806	-28.9%
NATURAL GAS OPT	0	0	-	0	-	0	0	-
NATURAL GAS OPTION ON CALEND	0	0	-	10	-100.0%	8	0	-
NATURAL GAS PHY	179,703	146,410.42	22.7%	175,585.3	2.3%	228,626	127,500	79.3%
NY HARBOR HEAT OIL SWP	265	281.11	-5.8%	392.45	-32.5%	230	170	35.9%
PETROCHEMICALS	51	0	-	0	-	14	4	257.2%
PETRO OUTRIGHT NA	0	3.16	-100.0%	0	-	0	1	-100.0%
RBOB 1MO CAL SPD OPTIONS	27	0	-	0	-	7	0	-
RBOB CALENDAR SWAP	0	0	-	0.6	-100.0%	1	0	-
RBOB PHY	218	212.74	2.7%	45.8	377.0%	100	168	-40.1%
SHORT TERM	0	18.42	-100.0%	5	-100.0%	12	10	14.8%
SHORT TERM NATURAL GAS	23	36.84	-38.3%	50	-54.5%	51	98	-47.5%
WTI-BRENT BULLET SWAP	999	1,372.37	-27.2%	108.75	818.5%	418	794	-47.3%
WTI CRUDE OIL 1 M CSO FI	7,849	7,979.47	-1.6%	7,377.5	6.4%	6,765	3,506	93.0%

\*\*\* 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**

April 2024

Page 13 of 16

	ADV APR 2024	ADV APR 2023	% CHG	ADV MAR 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
<b>Metals Futures</b>								
ALUMINUM	7,905	4,860.42	62.6%	6,484.7	21.9%	8,508	4,173	103.9%
COBALT METAL FUTURES	137	175.58	-21.8%	85.8	60.0%	105	169	-38.0%
COMEX COPPER	181,980	114,909.79	58.4%	114,219.7	59.3%	137,401	110,270	24.6%
COMEX E-Mini GOLD	1,934	1,866.68	3.6%	1,019.65	89.6%	1,103	2,150	-48.7%
COMEX E-Mini SILVER	814	359.53	126.4%	313.7	159.4%	414	342	21.1%
COMEX GOLD	282,433	201,909.16	39.9%	332,646.6	-15.1%	264,613	245,070	8.0%
COMEX MINY COPPER	334	327.63	1.9%	240.05	39.1%	243	305	-20.4%
COMEX SILVER	134,923	86,167.42	56.6%	77,739.65	73.6%	91,050	75,978	19.8%
COPPER	12,958	5,601.47	131.3%	5,869.65	120.8%	7,170	5,648	27.0%
FERROUS PRODUCTS	52	46.47	12.4%	130.25	-59.9%	123	63	94.4%
GOLD	1,194	80.74	1379.1%	486.75	145.3%	616	35	1658.0%
HOT ROLLED COIL STEEL FUTURES	169	167.37	0.9%	142.1	18.8%	185	327	-43.5%
IRON ORE CHINA	20	1.79	1043.0%	0	-	5	10	-47.4%
LITHIUM CARBONATE FUTURES	0	0	-	0	-	0	0	-
METALS	152	59.68	155.4%	365.6	-58.3%	283	46	513.2%
MICRO GOLD	165,012	83,563.42	97.5%	75,427.1	118.8%	91,472	72,186	26.7%
MOLYBDENUM OXIDE FUTURES	11	7.84	44.9%	4.75	139.2%	13	4	239.3%
NYMEX HOT ROLLED STEEL	888	1,035.05	-14.2%	1,284.7	-30.9%	1,205	1,516	-20.5%
NYMEX PLATINUM	34,692	19,239.21	80.3%	42,731.25	-18.8%	32,563	22,517	44.6%
PALLADIUM	4,451	2,358.05	88.8%	3,469.05	28.3%	4,998	2,917	71.3%
SILVER	26,782	12,225.74	119.1%	10,208.85	162.3%	13,101	11,228	16.7%
URANIUM	0	0	-	2.6	-100.0%	2	0	-
<b>Metals Options</b>								
ALUMINUM	235	42.68	449.7%	228.7	2.6%	162	37	342.2%
COMEX COPPER	18,397	5,540.42	232.1%	15,786.4	16.5%	12,124	7,689	57.7%
COMEX GOLD	80,696	48,116.05	67.7%	69,216.8	16.6%	59,772	52,640	13.5%
COMEX SILVER	22,251	9,357.95	137.8%	12,991.15	71.3%	12,253	8,550	43.3%
COPPER	1,137	432.68	162.7%	919.1	23.7%	777	532	46.1%
GOLD	30,578	13,900.16	120.0%	24,201.45	26.3%	20,952	14,528	44.2%
IRON ORE CHINA	0	0	-	0	-	0	0	-
NYMEX HOT ROLLED STEEL	195	71.05	173.8%	224.85	-13.5%	224	131	70.8%
NYMEX PLATINUM	1,192	1,438.79	-17.2%	876.1	36.1%	729	710	2.6%
PALLADIUM	39	48.37	-19.7%	55.55	-30.0%	52	51	1.2%
SILVER	4,904	2,011.05	143.9%	3,600.85	36.2%	3,243	1,885	72.0%

\*\*\* 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**

April 2024

Page 14 of 16

	ADV APR 2024	ADV APR 2023	% CHG	ADV MAR 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
<b>Ag Products Futures</b>								
BLOCK CHEESE	11	10.79	-1.8%	48.9	-78.3%	29	15	101.1%
BUTTER CS	182	145.68	24.8%	213.05	-14.7%	229	166	38.2%
CASH-SETTLED CHEESE	686	683.89	0.3%	806.55	-14.9%	762	605	26.0%
CAT EURO SEASONAL STRIP	23	0	-	0	-	6	0	-
CATTLE	68,094	55,758.89	22.1%	71,923.35	-5.3%	65,860	64,034	2.9%
CDD SEASONAL STRIP	159	65.79	141.8%	0	-	44	46	-3.7%
CDD WEATHER	170	26.32	547.7%	0	-	45	6	631.9%
CHI WHEAT	153,245	147,701.05	3.8%	118,647.85	29.2%	129,164	117,724	9.7%
CLASS IV MILK	143	20.84	585.9%	75.75	88.7%	112	32	252.1%
CORN	434,623	383,757.74	13.3%	312,075.25	39.3%	380,652	339,826	12.0%
DJ_UBS ROLL SELECT INDEX FUTU	115	149.47	-22.9%	901.75	-87.2%	274	348	-21.3%
DOW-UBS COMMOD INDEX	974	698.47	39.4%	2,549	-61.8%	1,435	2,789	-48.6%
DOW-UBS COMMOD INDEX SWAP	0	3,999.47	-100.0%	3,025.6	-100.0%	729	1,330	-45.2%
DRY WHEY	58	81.05	-28.9%	62.85	-8.3%	62	58	7.1%
FEEDER CATTLE	18,586	19,341.68	-3.9%	17,792.2	4.5%	17,310	17,163	0.9%
FERTILIZER PRODUCS	105	94	12.2%	47.75	120.8%	79	95	-16.9%
GOLDMAN SACHS	91	95.84	-5.5%	120.5	-24.8%	92	122	-25.1%
GSCI EXCESS RETURN FUT	144	86.63	66.4%	3,445	-95.8%	924	1,003	-7.9%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	25	-100.0%	68	25	175.7%
HDD WEATHER EUROPEAN	0	0	-	5	-100.0%	69	93	-25.2%
HOGS	56,152	41,442.11	35.5%	60,214.4	-6.7%	57,470	49,419	16.3%
HOUSING INDEX	0	0.58	-21.5%	0.55	-17.3%	1	1	18.9%
IN DELIVERY EUA	67	0	-	69.25	-3.5%	42	0	-
KC WHEAT	82,857	55,450.74	49.4%	61,647.85	34.4%	67,601	47,135	43.4%
LUMBER	1,605	716.37	124.1%	1,063.75	50.9%	1,137	646	75.9%
MILK	2,325	1,345.47	72.8%	2,099.45	10.7%	2,066	1,301	58.8%
MINI CORN	1,239	1,215.58	1.9%	1,237.7	0.1%	1,239	1,154	7.4%
MINI SOYBEAN	1,873	1,616.26	15.9%	1,897	-1.3%	1,900	1,791	6.1%
MINI WHEAT	1,084	1,157.21	-6.4%	874.7	23.9%	872	1,107	-21.2%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	221	205.16	7.5%	296.2	-25.5%	258	277	-6.7%
OATS	1,085	840.05	29.1%	427.7	153.6%	685	612	12.0%
OTC SP GSCI ER SWAP	817	946.37	-13.6%	0	-	680	697	-2.4%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
PORK CUTOUT	2	95.32	-97.8%	2.3	-7.1%	10	66	-84.2%
ROUGH RICE	1,553	1,074.58	44.5%	917.7	69.2%	1,291	915	41.2%
SOYBEAN	305,785	276,872.63	10.4%	246,198.4	24.2%	269,538	248,275	8.6%
SOYBEAN MEAL	179,962	146,481	22.9%	133,833.1	34.5%	164,920	131,892	25.0%
SOYBEAN OIL	196,127	143,892.74	36.3%	140,746.15	39.3%	160,481	138,324	16.0%
USD CRUDE PALM OIL	1,253	1,483.68	-15.5%	1,286.5	-2.6%	1,139	1,496	-23.9%
WHEAT	41	52.63	-22.3%	20	104.5%	24	56	-56.8%
<b>Ag Products Options</b>								
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
AUG-NOV SOYBEAN CAL SPRD	27	0	-	30	-9.1%	14	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**

April 2024

Page 15 of 16

	ADV APR 2024	ADV APR 2023	% CHG	ADV MAR 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
<b>Ag Products Options</b>								
BLOCK CHEESE	31	10.47	198.6%	39.8	-21.4%	39	9	350.5%
BUTTER CS	141	104.68	34.3%	129.7	8.4%	193	91	111.6%
CASH-SETTLED CHEESE	262	286.53	-8.6%	345.65	-24.3%	327	278	17.5%
CAT EURO SEASONAL STRIP	45	0	-	0	-	12	0	-
CATTLE	27,174	14,026.63	93.7%	21,653.65	25.5%	24,855	13,205	88.2%
CDD SEASONAL STRIP	227	1,026.32	-77.9%	925	-75.4%	452	500	-9.6%
CDD WEATHER	159	263.16	-39.5%	250	-36.4%	102	728	-85.9%
CHI WHEAT	33,338	25,827.37	29.1%	30,459.7	9.4%	28,969	29,220	-0.9%
CLASS IV MILK	357	217.05	64.7%	331.6	7.8%	350	310	12.9%
CORN	93,688	113,785.79	-17.7%	115,365.35	-18.8%	111,681	96,518	15.7%
CORN NEARBY+2 CAL SPRD	117	2,869.89	-95.9%	142.05	-17.6%	78	1,480	-94.7%
DEC-DEC CORN CAL SPRD	386	21.05	1735.2%	0	-	102	5	1973.8%
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	148	207.63	-29.0%	0	-	39	50	-21.9%
DEC-JULY WHEAT CAL SPRD	0	2.63	-100.0%	0	-	0	3	-100.0%
DRY WHEY	7	0.53	1143.4%	34.5	-81.0%	19	1	1973.5%
FEEDER CATTLE	4,087	2,596.26	57.4%	3,243.05	26.0%	3,543	2,866	23.6%
FERTILIZER PRODUCTS	3	0	-	0.75	354.5%	1	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-	36	0	-
HDD SEASONAL STRIP	0	0	-	0	-	146	0	-
HDD WEATHER	0	0	-	0	-	277	367	-24.4%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	247	-100.0%
HOGS	18,379	10,790.47	70.3%	15,682.75	17.2%	18,565	13,049	42.3%
JULY-DEC CORN CAL SPRD	44	974.26	-95.5%	153.25	-71.4%	111	584	-81.0%
JULY-DEC SOYMEAL CAL SPRD	0	51.05	-100.0%	0	-	0	22	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	18.42	-100.0%	25	-100.0%	18	25	-28.9%
JULY-DEC WHEAT CAL SPRD	0	0	-	18.5	-100.0%	9	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-NOV SOYBEAN CAL SPRD	452	674.32	-32.9%	344.25	31.4%	334	632	-47.1%
KC WHEAT	13,591	4,297	216.3%	7,158.1	89.9%	6,726	3,262	106.2%
LUMBER	62	6.68	832.3%	32	94.7%	41	11	275.2%
LV CATL CSO	0	0	-	0	-	0	0	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	60	119	-49.8%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	14	0	-
MILK	1,611	911.89	76.6%	1,309.5	23.0%	1,234	1,101	12.0%
MLK MID OPTIONS	0	0.05	245.8%	0	-	0	0	-59.4%
NFD MILK	133	181.47	-26.9%	156.35	-15.1%	164	231	-29.0%
NOV-JULY SOYBEAN CAL SPRD	5	0	-	37.5	-87.9%	10	0	-
NOV-MAR SOYBEAN CSO	276	0	-	16.5	1572.2%	77	0	41535.2%
OATS	11	1.63	602.0%	9.6	19.3%	11	6	89.3%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
PORK CUTOUT	0	0.26	-100.0%	0	-	0	0	-100.0%
ROUGH RICE	121	72.84	65.9%	53.75	124.9%	80	91	-11.8%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
SOYBEAN	74,883	72,948.79	2.7%	101,229.1	-26.0%	92,692	63,686	45.5%
SOYBEAN CRUSH	0	0	-	0	-	0	0	-100.0%
SOYBEAN MEAL	20,063	16,680.79	20.3%	19,345.35	3.7%	23,391	18,012	29.9%

\*\*\* 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**

April 2024

Page 16 of 16

	ADV APR 2024	ADV APR 2023	% CHG	ADV MAR 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
<b>Ag Products Options</b>								
SOYBEAN OIL	15,072	11,192.89	34.7%	16,321.05	-7.7%	14,152	12,073	17.2%
SOYBN NEARBY+2 CAL SPRD	3	25.21	-89.9%	123.55	-97.9%	92	104	-12.4%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	14	28	-49.5%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	61	2	2730.1%
WHEAT	261	144.47	80.4%	211.75	23.1%	162	109	48.8%
WHEAT-CORN ICSD	14	0	-	12	13.6%	7	3	157.1%
WHEAT NEARBY+2 CAL SPRD	88	6.32	1299.8%	328.5	-73.1%	256	44	478.1%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	9,709,809	6,662,305.47	45.7%	8,412,337.95	15.4%	10,316,917	9,720,964	6.1%
Equity Index Futures	5,757,226	4,559,443.21	26.3%	5,752,595.45	0.1%	5,300,518	5,631,691	-5.9%
Metals Futures	856,842	534,963.05	60.2%	672,872.5	27.3%	655,174	554,954	18.1%
Energy Futures	1,994,963	1,790,778.37	11.4%	1,848,611.15	7.9%	1,995,727	1,814,135	10.0%
FX Futures	939,253	727,865.47	29.0%	1,164,028.8	-19.3%	942,962	880,462	7.1%
Ag Products Futures	1,511,456	1,287,606.11	17.4%	1,184,598.05	27.6%	1,329,302	1,170,641	13.6%
<b>TOTAL FUTURES</b>	<b>20,769,550</b>	<b>15,562,961.68</b>	<b>33.5%</b>	<b>19,035,043.9</b>	<b>9.1%</b>	<b>20,540,599.02</b>	<b>19,772,846.9</b>	<b>3.9%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	2,892,602	2,519,806.95	14.8%	2,765,657.65	4.6%	3,194,085	3,523,953	-9.4%
Equity Index Options	1,885,382	1,077,683.16	74.9%	1,649,108.25	14.3%	1,761,439	1,278,679	37.8%
Metals Options	159,624	80,959.21	97.2%	128,100.95	24.6%	110,287	86,754	27.1%
Energy Options	401,884	301,429.26	33.3%	343,401.6	17.0%	411,072	269,647	52.4%
FX Options	48,536	29,880.68	62.4%	45,566.1	6.5%	41,980	39,354	6.7%
Ag Products Options	305,267	280,224.84	8.9%	335,519.15	-9.0%	329,517	259,073	27.2%
<b>TOTAL OPTIONS</b>	<b>5,693,294</b>	<b>4,289,984.11</b>	<b>32.7%</b>	<b>5,267,353.7</b>	<b>8.1%</b>	<b>5,848,380.4</b>	<b>5,457,459.96</b>	<b>7.2%</b>
<b>TOTAL COMBINED</b>								
FX	987,789	757,746.16	30.4%	1,209,594.9	-18.3%	984,942	919,816	7.1%
Equity Index	7,642,608	5,637,126.37	35.6%	7,401,703.7	3.3%	7,061,957	6,910,371	2.2%
Interest Rate	12,602,411	9,182,112.42	37.2%	11,177,995.6	12.7%	13,511,002	13,244,917	2.0%
Energy	2,396,847	2,092,207.63	14.6%	2,192,012.75	9.3%	2,406,799	2,083,782	15.5%
Metals	1,016,466	615,922.26	65.0%	800,973.45	26.9%	765,461	641,708	19.3%
Ag Products	1,816,722	1,567,830.95	15.9%	1,520,117.2	19.5%	1,658,819	1,429,714	16.0%
<b>GRAND TOTAL</b>	<b>26,462,844</b>	<b>19,852,945.79</b>	<b>33.3%</b>	<b>24,302,397.6</b>	<b>8.9%</b>	<b>26,388,979.42</b>	<b>25,230,306.86</b>	<b>4.6%</b>

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

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