

CME Group Exchange ADV Report - Monthly

November 2024

Page 1 of 16

	ADV NOV 2024	ADV NOV 2023	% CHG	ADV OCT 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
FX Futures								
AD/CD CROSS RATES	0	0	-	0.26	15.0%	0	1	-67.8%
AD/JY CROSS RATES	131	78.95	65.7%	322.96	-59.5%	262	81	224.4%
AD/NE CROSS RATES	504	419	20.2%	185.09	172.1%	388	235	64.8%
AUSTRALIAN DOLLAR	93,435	114,783.76	-18.6%	85,589.65	9.2%	109,553	101,186	8.3%
BP/JY CROSS RATES	99	87.76	13.0%	129.13	-23.2%	207	158	30.6%
BP/SF CROSS RATES	156	166.38	-6.4%	141.7	9.8%	258	177	45.4%
BRAZIL REAL	29,826	19,099.38	56.2%	18,404.09	62.1%	23,314	14,803	57.5%
BRITISH POUND	110,500	108,383.86	2.0%	93,529.57	18.1%	114,767	106,687	7.6%
CANADIAN DOLLAR	91,943	77,257.86	19.0%	80,014.43	14.9%	97,942	83,834	16.8%
CD/JY CROSS RATES	1	1.33	-58.7%	1.48	-62.8%	16	3	447.6%
CHILEAN PESO	0	0	-	0	-	0	0	-100.0%
CHINESE RENMINBI (CNH)	4,505	4,055.33	11.1%	3,966.61	13.6%	3,501	1,735	101.8%
CZECK KORUNA (EC)	0	0	-	0.09	72.4%	0	0	1276.6%
CZECK KORUNA (US)	2	5.19	-62.4%	1.61	21.2%	7	2	330.3%
EC/AD CROSS RATES	177	62.1	185.7%	130.91	35.5%	192	269	-28.6%
EC/CD CROSS RATES	64	157.76	-59.5%	79.57	-19.6%	239	284	-15.7%
EC/NOK CROSS RATES	54	54.33	-0.3%	42.65	27.0%	105	109	-3.8%
EC/SEK CROSS RATES	85	118.81	-28.3%	67.87	25.5%	109	250	-56.5%
EFX/BP CROSS RATES	2,938	2,712.62	8.3%	2,608.04	12.6%	3,444	3,415	0.9%
EFX/JY CROSS RATES	2,919	1,798.62	62.3%	2,566.87	13.7%	3,546	2,509	41.3%
EFX/SF CROSS RATES	1,185	964.05	22.9%	899.26	31.8%	1,793	1,203	49.0%
E-MICRO USD/CAD	0	1	-100.0%	0	-	0	5	-93.8%
E-MICRO USD/CHF	0	2.24	-100.0%	0	-	1	6	-88.5%
E-MICRO USD/JPY	0	51.19	-100.0%	0	-	19	155	-87.6%
E-MINI EURO FX	7,130	4,822.29	47.9%	3,569.3	99.8%	4,598	5,628	-18.3%
E-MINI JAPANESE YEN	817	638.86	27.9%	843.26	-3.1%	941	585	60.8%
EURO FX	247,450	209,899.95	17.9%	175,164.52	41.3%	233,128	228,202	2.2%
HUNGARIAN FORINT (EC)	1	0	-	0.96	-0.7%	1	0	720.6%
HUNGARIAN FORINT (US)	10	16.86	-41.6%	7.52	31.0%	19	2	869.4%
INDIAN RUPEE	687	993.9	-30.9%	504.65	36.1%	921	1,201	-23.3%
JAPANESE YEN	164,231	187,148.48	-12.2%	137,447.74	19.5%	183,255	173,836	5.4%
KOREAN WON	67	131.1	-49.1%	33.04	101.9%	69	50	36.6%
MEXICAN PESO	61,996	61,586.67	0.7%	43,655.52	42.0%	73,503	64,622	13.7%
MICRO AUD/USD	11,723	15,054.67	-22.1%	11,147.87	5.2%	12,081	13,369	-9.6%
MICRO CAD/USD	3,390	2,672.48	26.8%	2,468.65	37.3%	2,785	2,495	11.6%
MICRO CHF/USD	935	582.29	60.6%	959.91	-2.6%	882	731	20.6%
MICRO EUR/USD	36,646	27,688.71	32.4%	22,124.57	65.6%	24,617	29,149	-15.5%
MICRO GBP/USD	3,223	3,479.1	-7.4%	3,674.35	-12.3%	3,877	3,306	17.3%
MICRO INR/USD	2	10.38	-81.7%	1.78	6.6%	4	19	-80.2%
MICRO JPY/USD	238	0	-	192.52	23.6%	132	0	-
MICRO USD/CNH	0	0	-	0	-	0	0	-
NEW ZEALND DOLLAR	34,135	33,240.52	2.7%	30,795.13	10.8%	35,880	31,958	12.3%
NKR/USD CROSS RATE	495	126.81	290.4%	443.35	11.7%	436	210	107.4%
POLISH ZLOTY (EC)	1	0.14	704.8%	2.3	-50.1%	4	3	21.7%
POLISH ZLOTY (US)	29	86.57	-66.2%	82.26	-64.4%	104	66	56.1%
RMB USD	0	0	-	0	-	0	0	99.5%
S.AFRICAN RAND	5,344	4,052.67	31.9%	5,445.13	-1.9%	6,085	4,218	44.3%
SF/JY CROSS RATES	32	45.9	-31.2%	19.39	63.0%	87	50	74.5%
SHEKEL	5	11.86	-59.1%	5.65	-14.2%	9	7	34.1%

*** 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 2024

Page 2 of 16

	ADV NOV 2024	ADV NOV 2023	% CHG	ADV OCT 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
FX Futures								
SKR/USD CROSS RATES	806	261.9	207.9%	601.83	34.0%	576	267	116.0%
SWISS FRANC	29,748	20,616.24	44.3%	21,721.7	37.0%	32,553	21,827	49.1%
TURKISH LIRA	0	0	-	0	-	1	2	-24.1%
USDZAR	0	0.71	-100.0%	0	-	0	1	-100.0%
FX Options								
AUD/USD MONDAY OPTION WEEK1	59	7.48	683.2%	4.87	1102.4%	12	9	33.9%
AUD/USD MONDAY OPTION WEEK2	13	2.38	464.9%	8.13	65.4%	15	17	-12.8%
AUD/USD MONDAY OPTION WEEK3	3	2.33	45.7%	57.48	-94.1%	16	9	74.8%
AUD/USD MONDAY OPTION WEEK4	46	3.95	1072.7%	33.35	39.0%	22	14	55.0%
AUD/USD MONDAY OPTION WEEK5	0	0	-	0	-	11	3	242.3%
AUD/USD MONTHLY OPTIONS	3,546	4,600	-22.9%	5,220.09	-32.1%	4,172	3,220	29.6%
AUD/USD THURSDAY WKLY OPT WE	23	24.57	-6.0%	2.52	816.0%	10	7	41.9%
AUD/USD THURSDAY WKLY OPT WE	4	0.67	507.6%	0.35	1064.5%	5	4	32.5%
AUD/USD THURSDAY WKLY OPT WE	34	0.57	5841.5%	10.26	230.9%	17	6	204.1%
AUD/USD THURSDAY WKLY OPT WE	0	0	-	13.04	-100.0%	14	7	102.8%
AUD/USD THURSDAY WKLY OPT WE	0	3.29	-100.0%	29.48	-100.0%	6	2	129.5%
AUD/USD TUESDAY WKLY OPT WEE	38	9.19	308.0%	8.57	337.8%	19	9	116.1%
AUD/USD TUESDAY WKLY OPT WEE	45	5.1	784.1%	1.09	4044.4%	7	9	-20.0%
AUD/USD TUESDAY WKLY OPT WEE	13	5.62	135.8%	1	1225.0%	17	6	175.7%
AUD/USD TUESDAY WKLY OPT WEE	24	0.9	2574.6%	17.39	39.2%	13	6	125.2%
AUD/USD TUESDAY WKLY OPT WEE	0	0	-	53.22	-100.0%	9	2	305.9%
AUD/USD WKLY FRIDAY OPTIONS -	1	68	-99.1%	85.52	-99.3%	25	26	-5.3%
AUD/USD WKLY FRIDAY OPTIONS -	114	51.29	122.2%	61.3	85.9%	88	66	33.1%
AUD/USD WKLY FRIDAY OPTIONS -	119	96.05	24.1%	161.35	-26.2%	111	84	32.9%
AUD/USD WKLY FRIDAY OPTIONS -	140	63.1	121.6%	133.61	4.6%	103	82	25.9%
AUD/USD WKLY FRIDAY OPTIONS -	171	36.48	369.6%	13.17	1200.3%	45	21	111.3%
AUD/USD WKLY WED OPTIONS - WK	79	3.48	2159.7%	66.35	18.4%	41	19	108.3%
AUD/USD WKLY WED OPTIONS - WK	75	16.43	355.3%	72.7	2.9%	33	14	136.9%
AUD/USD WKLY WED OPTIONS - WK	68	162.67	-58.5%	55.22	22.2%	26	28	-9.4%
AUD/USD WKLY WED OPTIONS - WK	106	26.24	305.3%	60.22	76.6%	46	14	228.1%
AUD/USD WKLY WED OPTIONS - WK	0	16.95	-100.0%	69.78	-100.0%	11	7	56.3%
BRL/USD MONTHLY OPTIONS	0	0	-	0	-	0	2	-98.6%
CAD/USD MONDAY OPTIONS WEEK1	64	113.95	-43.6%	12.87	399.2%	33	41	-19.1%
CAD/USD MONDAY OPTIONS WEEK2	38	74.38	-49.4%	19.57	92.4%	31	48	-36.1%
CAD/USD MONDAY OPTIONS WEEK3	27	100.14	-72.6%	50.91	-46.1%	33	40	-18.7%
CAD/USD MONDAY OPTIONS WEEK4	47	99.1	-53.0%	61.7	-24.5%	52	53	-0.8%
CAD/USD MONDAY OPTIONS WEEK5	0	0	-	0	-	27	2	1344.9%
CAD/USD MONTHLY OPTIONS	2,772	1,953.81	41.9%	1,489.7	86.1%	1,678	2,440	-31.2%
CAD/USD THURSDAY WKLY OPT WE	45	74.86	-39.7%	6.3	616.2%	35	24	43.4%
CAD/USD THURSDAY WKLY OPT WE	24	28.48	-16.4%	18.3	30.0%	23	16	44.1%
CAD/USD THURSDAY WKLY OPT WE	48	14.95	219.0%	8.78	443.1%	23	20	14.0%
CAD/USD THURSDAY WKLY OPT WE	0	0	-	11.48	-100.0%	32	22	47.3%
CAD/USD THURSDAY WKLY OPT WE	0	36.19	-100.0%	5.48	-100.0%	16	13	16.7%
CAD/USD TUESDAY WKLY OPT WEE	21	11.24	89.1%	5.43	291.0%	15	21	-31.2%
CAD/USD TUESDAY WKLY OPT WEE	73	5.38	1253.8%	13.52	438.8%	22	34	-36.1%
CAD/USD TUESDAY WKLY OPT WEE	5	51.76	-89.8%	33.04	-84.0%	28	29	-3.9%

*** 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 2024

Page 3 of 16

	ADV NOV 2024	ADV NOV 2023	% CHG	ADV OCT 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
FX Options								
CAD/USD TUESDAY WKLY OPT WEE	18	8.71	111.7%	6.57	181.0%	18	18	-2.6%
CAD/USD TUESDAY WKLY OPT WEE	0	0	-	7.78	-100.0%	4	5	-19.1%
CAD/USD WKLY FRIDAY OPTIONS -	1	191.52	-99.5%	220.74	-99.5%	91	69	31.5%
CAD/USD WKLY FRIDAY OPTIONS -	164	161.67	1.6%	98.39	66.9%	121	111	9.0%
CAD/USD WKLY FRIDAY OPTIONS -	231	220.24	5.1%	97.3	137.8%	159	136	17.1%
CAD/USD WKLY FRIDAY OPTIONS -	254	160.57	58.2%	134.39	89.1%	162	153	6.2%
CAD/USD WKLY FRIDAY OPTIONS -	186	18.05	927.8%	32.83	465.1%	82	52	57.8%
CAD/USD WKLY WED OPTIONS - WK	135	82.19	64.3%	106.43	26.9%	80	68	17.3%
CAD/USD WKLY WED OPTIONS - WK	96	83.05	15.4%	69.35	38.2%	43	54	-19.1%
CAD/USD WKLY WED OPTIONS - WK	60	81.67	-26.7%	44.7	33.9%	54	53	3.1%
CAD/USD WKLY WED OPTIONS - WK	98	40.81	140.8%	72.48	35.6%	70	60	16.7%
CAD/USD WKLY WED OPTIONS - WK	0	62.29	-100.0%	86.48	-100.0%	20	21	-4.0%
CHF/USD MONTHLY OPTIONS	410	556.86	-26.3%	433.17	-5.3%	733	380	93.0%
CHF/USD WKLY FRIDAY OPTIONS -	0	5.9	-98.3%	68.65	-99.9%	10	10	4.5%
CHF/USD WKLY FRIDAY OPTIONS -	98	10.52	832.6%	43.74	124.4%	30	26	17.6%
CHF/USD WKLY FRIDAY OPTIONS -	13	116.29	-88.8%	9.26	40.4%	70	44	59.6%
CHF/USD WKLY FRIDAY OPTIONS -	16	112.24	-86.2%	41.35	-62.5%	56	80	-30.0%
CHF/USD WKLY FRIDAY OPTIONS -	83	28.57	188.9%	0.22	37871.5%	19	18	8.4%
EUR/CHF MONTHLY OPTIONS	0	0	-	0	-	17	0	-
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	0	0	-
EUR/USD MONDAY OPTION WEEK1	149	47.95	210.2%	143.04	4.0%	170	72	137.5%
EUR/USD MONDAY OPTION WEEK2	499	52.76	845.9%	92.91	437.1%	226	85	164.7%
EUR/USD MONDAY OPTION WEEK3	163	138.81	17.7%	107.91	51.4%	157	81	93.1%
EUR/USD MONDAY OPTION WEEK4	479	34.1	1305.8%	141.65	238.4%	151	80	88.5%
EUR/USD MONDAY OPTION WEEK5	0	0	-	0	-	69	14	391.6%
EUR/USD MONTHLY OPTIONS	21,951	11,412.29	92.3%	13,032.13	68.4%	13,130	13,125	0.0%
EUR/USD THURSDAY WKLY OPT WE	178	197.38	-9.9%	51.22	247.1%	81	52	57.6%
EUR/USD THURSDAY WKLY OPT WE	93	6.19	1394.2%	51.83	78.5%	53	32	66.2%
EUR/USD THURSDAY WKLY OPT WE	213	148.33	43.6%	62.91	238.6%	86	38	127.1%
EUR/USD THURSDAY WKLY OPT WE	0	0	-	108.3	-100.0%	67	41	63.0%
EUR/USD THURSDAY WKLY OPT WE	0	25.71	-100.0%	67.48	-100.0%	32	4	702.2%
EUR/USD TUESDAY WKLY OPT WEE	155	100.9	53.9%	11	1311.4%	103	27	288.2%
EUR/USD TUESDAY WKLY OPT WEE	386	33.1	1065.7%	172.52	123.6%	79	30	159.1%
EUR/USD TUESDAY WKLY OPT WEE	104	52.38	98.9%	58	79.7%	101	33	207.4%
EUR/USD TUESDAY WKLY OPT WEE	296	43.62	577.8%	134.09	120.5%	77	29	164.4%
EUR/USD TUESDAY WKLY OPT WEE	0	0	-	131.43	-100.0%	25	13	91.1%
EUR/USD WKLY FRIDAY OPTIONS -	13	460.95	-97.1%	750.3	-98.2%	351	170	107.2%
EUR/USD WKLY FRIDAY OPTIONS -	600	390.38	53.6%	416.74	43.9%	795	825	-3.6%
EUR/USD WKLY FRIDAY OPTIONS -	1,609	2,493.86	-35.5%	948.48	69.6%	1,133	1,332	-14.9%
EUR/USD WKLY FRIDAY OPTIONS -	975	829.14	17.5%	984.35	-1.0%	947	1,257	-24.6%
EUR/USD WKLY FRIDAY OPTIONS -	2,006	20.48	9696.0%	102.78	1851.5%	472	154	207.4%
EUR/USD WKLY WED OPTIONS - WK	672	236.95	183.6%	344.04	95.3%	347	252	37.8%
EUR/USD WKLY WED OPTIONS - WK	483	217.62	122.1%	167.3	188.9%	251	296	-15.0%
EUR/USD WKLY WED OPTIONS - WK	358	276.76	29.4%	281.96	27.0%	244	244	0.0%
EUR/USD WKLY WED OPTIONS - WK	728	316.71	129.8%	294.3	147.3%	327	239	37.0%
EUR/USD WKLY WED OPTIONS - WK	0	319.24	-100.0%	391.7	-100.0%	92	94	-1.5%
EVENT CONTRACT EUR/USD	165	101.76	62.5%	80.04	106.6%	103	254	-59.4%
GBP/USD MONDAY OPTION WEEK1	199	24.71	704.2%	109.65	81.3%	69	30	127.8%

*** 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 2024

Page 4 of 16

	ADV NOV 2024	ADV NOV 2023	% CHG	ADV OCT 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
FX Options								
GBP/USD MONDAY OPTION WEEK2	166	54.71	202.5%	29.3	464.8%	55	45	23.3%
GBP/USD MONDAY OPTION WEEK3	30	19.76	50.3%	47.04	-36.9%	38	25	54.0%
GBP/USD MONDAY OPTION WEEK4	100	114.81	-12.5%	156.61	-35.9%	74	41	80.0%
GBP/USD MONDAY OPTION WEEK5	0	0	-	0	-	43	4	884.7%
GBP/USD MONTHLY OPTIONS	3,529	2,496.38	41.4%	2,800.3	26.0%	3,185	3,112	2.3%
GBP/USD THURSDAY WKLY OPT WE	102	5.05	1915.8%	37.22	173.4%	28	11	141.8%
GBP/USD THURSDAY WKLY OPT WE	56	1.19	4579.1%	6.04	821.7%	15	8	77.0%
GBP/USD THURSDAY WKLY OPT WE	79	24.71	219.9%	38.35	106.1%	26	13	104.1%
GBP/USD THURSDAY WKLY OPT WE	0	0	-	57.61	-100.0%	28	6	378.8%
GBP/USD THURSDAY WKLY OPT WE	0	3.81	-100.0%	69.3	-100.0%	15	2	703.7%
GBP/USD TUESDAY WKLY OPT WEE	170	1.57	10712.0%	61.09	178.1%	39	7	436.5%
GBP/USD TUESDAY WKLY OPT WEE	10	2.86	232.5%	2.39	297.3%	7	13	-45.6%
GBP/USD TUESDAY WKLY OPT WEE	71	5.05	1309.6%	1.83	3796.3%	15	11	31.0%
GBP/USD TUESDAY WKLY OPT WEE	67	1.33	4921.4%	65.13	2.8%	29	10	200.2%
GBP/USD TUESDAY WKLY OPT WEE	0	0	-	51.7	-100.0%	11	2	340.4%
GBP/USD WKLY FRIDAY OPTIONS -	4	58.33	-93.4%	147.13	-97.4%	59	34	71.1%
GBP/USD WKLY FRIDAY OPTIONS -	86	91.71	-6.2%	22.04	290.1%	97	139	-30.0%
GBP/USD WKLY FRIDAY OPTIONS -	102	62.1	64.8%	234.35	-56.3%	264	170	55.5%
GBP/USD WKLY FRIDAY OPTIONS -	296	115.14	156.6%	127.83	131.2%	310	126	145.5%
GBP/USD WKLY FRIDAY OPTIONS -	317	28.95	994.0%	19.22	1548.2%	128	33	292.1%
GBP/USD WKLY WED OPTIONS - WK	156	19.48	699.4%	49.35	215.5%	69	38	84.8%
GBP/USD WKLY WED OPTIONS - WK	38	5.1	643.8%	36.04	5.2%	33	42	-21.7%
GBP/USD WKLY WED OPTIONS - WK	89	34	162.4%	16.87	428.8%	81	53	50.6%
GBP/USD WKLY WED OPTIONS - WK	127	30	324.0%	54.61	132.9%	68	32	109.8%
GBP/USD WKLY WED OPTIONS - WK	0	3.48	-100.0%	119.22	-100.0%	25	7	276.5%
JPY/USD MONDAY OPTION WEEK1	198	77.95	153.9%	33.35	493.4%	120	43	177.2%
JPY/USD MONDAY OPTION WEEK2	22	83.05	-73.8%	20.09	8.3%	95	64	47.1%
JPY/USD MONDAY OPTION WEEK3	34	95.19	-64.2%	35.61	-4.4%	63	32	96.0%
JPY/USD MONDAY OPTION WEEK4	27	31.48	-13.0%	149.13	-81.6%	71	35	102.6%
JPY/USD MONDAY OPTION WEEK5	0	0	-	0	-	37	28	31.6%
JPY/USD MONTHLY OPTIONS	4,646	8,918.67	-47.9%	4,140.61	12.2%	5,895	5,268	11.9%
JPY/USD THURSDAY WKLY OPT WE	52	10.71	381.6%	6.22	729.9%	64	12	413.4%
JPY/USD THURSDAY WKLY OPT WE	9	0.1	9353.8%	11.83	-23.9%	30	4	606.4%
JPY/USD THURSDAY WKLY OPT WE	28	5.57	401.7%	56.13	-50.2%	30	2	1176.5%
JPY/USD THURSDAY WKLY OPT WE	0	0	-	95.61	-100.0%	45	5	894.6%
JPY/USD THURSDAY WKLY OPT WE	0	63.38	-100.0%	151.39	-100.0%	23	7	223.4%
JPY/USD TUESDAY WKLY OPT WEE	106	7.33	1344.8%	3.35	3064.7%	38	7	443.5%
JPY/USD TUESDAY WKLY OPT WEE	21	7.38	179.8%	7.74	166.8%	20	18	6.7%
JPY/USD TUESDAY WKLY OPT WEE	11	32.81	-65.9%	80.83	-86.1%	40	14	196.7%
JPY/USD TUESDAY WKLY OPT WEE	54	0.14	37890.2%	32.35	67.7%	54	15	254.4%
JPY/USD TUESDAY WKLY OPT WEE	0	0	-	87.35	-100.0%	26	12	119.5%
JPY/USD WKLY FRIDAY OPTIONS -	2	314.52	-99.2%	562.87	-99.6%	237	73	223.1%
JPY/USD WKLY FRIDAY OPTIONS -	219	391.1	-44.0%	255.3	-14.3%	451	344	31.2%
JPY/USD WKLY FRIDAY OPTIONS -	252	539.48	-53.3%	332.43	-24.2%	531	396	34.0%
JPY/USD WKLY FRIDAY OPTIONS -	502	288.05	74.2%	367.22	36.7%	556	410	35.7%
JPY/USD WKLY FRIDAY OPTIONS -	301	21.29	1314.3%	5.43	5439.3%	174	85	105.6%
JPY/USD WKLY WED OPTIONS - WK	293	121.14	141.6%	144.39	102.7%	299	171	74.9%
JPY/USD WKLY WED OPTIONS - WK	152	323.95	-53.1%	250.26	-39.2%	221	150	48.0%

*** 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 2024

Page 5 of 16

	ADV NOV 2024	ADV NOV 2023	% CHG	ADV OCT 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
FX Options								
JPY/USD WKLY WED OPTIONS - WK	145	182.67	-20.8%	89.35	62.0%	204	150	36.3%
JPY/USD WKLY WED OPTIONS - WK	239	135.57	76.4%	103	132.2%	288	112	156.7%
JPY/USD WKLY WED OPTIONS - WK	0	167.76	-100.0%	539.87	-100.0%	118	44	171.4%
MXN/USD MONTHLY OPTIONS	428	860.14	-50.3%	580.13	-26.3%	671	174	285.0%
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-80.2%
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	2	0	-
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
NZD/USD MONTHLY OPTIONS	2	0.71	110.0%	1.83	-17.9%	3	328	-99.2%
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-100.0%
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
USD/CNH MONTHLY OPTIONS	325	3.33	9638.1%	889.13	-63.5%	423	4	10814.4%
USD/CNH WEEKLY FRIDAY OPTIO W	0	0	-	0	-	0	0	-
USD/CNH WEEKLY FRIDAY OPTIO W	0	0	-	0	-	0	0	-100.0%
ZAR/USD MONTHLY OPTIONS	0	0	-	0	-	0	3	-99.9%

Equity Index Futures

AIR	21,652	6,167.38	251.1%	14,117.17	53.4%	11,824	4,338	172.5%
BITCOIN	33,452	13,363.71	150.3%	26,153.39	27.9%	17,835	11,127	60.3%
DJ US REAL ESTATE SECTOR	2,928	2,062.95	41.9%	2,969.43	-1.4%	4,451	3,247	37.1%
E-mini (\$5) Dow	117,487	132,949.38	-11.6%	113,992.78	3.1%	140,935	172,641	-18.4%
E-mini FTSE China 50	0	0	-	0	-	0	0	-100.0%
E-MINI MIDCAP	9,394	14,516.43	-35.3%	8,865.57	6.0%	12,200	13,435	-9.2%
E-MINI NASDAQ 100	532,590	601,685.33	-11.5%	495,119.09	7.6%	629,826	670,619	-6.1%
E-MINI RUSSELL 1000	120	383.29	-68.8%	74.87	59.7%	293	420	-30.4%
E-MINI RUSSELL 1000 GROWTH	242	225.52	7.3%	327.65	-26.2%	444	261	70.1%
E-MINI RUSSELL 1000 VALUE	663	552.48	19.9%	1,672.43	-60.4%	1,479	808	83.1%
E-MINI RUSSELL 2000	178,711	222,310.19	-19.6%	138,451.17	29.1%	208,260	222,645	-6.5%
E-MINI S&P500	1,461,315	1,509,390.81	-3.2%	1,252,804.78	16.6%	1,615,463	1,800,797	-10.3%
E-MINI S&P 500 Equal Weight	422	0	-	219.09	92.7%	330	0	-
E-MINI S&P500 ESG	512	767.05	-33.3%	353.39	44.9%	1,069	1,151	-7.1%
ETHER FUTURES	10,492	6,611.33	58.7%	5,185.57	102.3%	5,852	5,024	16.5%
FT-SE 100	0	0	-	0	-	0	4	-100.0%
IBOVESPA INDEX	0	0.1	5.0%	0	-	0	1	-86.7%
MICRO BITCOIN	106,883	12,511.48	754.3%	49,935.78	114.0%	44,625	9,966	347.8%
MICRO E-MINI NASDAQ 100	1,272,456	1,000,769.14	27.1%	1,226,313.3	3.8%	1,354,544	1,103,865	22.7%
MICRO E-MINI RUSSELL 2000	85,332	72,601.95	17.5%	70,270.04	21.4%	80,727	76,337	5.8%
MICRO E-MINI S&P500	878,532	777,118.67	13.0%	867,909.48	1.2%	919,263	1,017,685	-9.7%
MICRO ETHER	83,813	10,433.19	703.3%	33,024.83	153.8%	34,482	8,709	295.9%
MICRO MINI \$5 DOW	111,182	67,286.9	65.2%	103,771.83	7.1%	101,428	104,741	-3.2%
NASDAQ-100 VOLATILITY	0	0	-	0	-	0	14	-100.0%
NASDAQ BIOTECH SECTOR	0	0.19	-21.3%	3.7	-95.9%	2	6	-64.8%
NIKKEI 225 (\$) STOCK	6,404	5,701.43	12.3%	5,387.48	18.9%	9,265	6,723	37.8%
NIKKEI 225 (YEN) STOCK	27,200	29,480.48	-7.7%	19,991.17	36.1%	29,376	30,943	-5.1%
PHLX SEMICONDUCTOR SECTOR	141	130.9	7.8%	156.3	-9.7%	126	48	163.0%
S&P 500	39	631.86	-93.8%	87.87	-55.2%	165	656	-74.9%

*** 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 2024

Page 6 of 16

	ADV NOV 2024	ADV NOV 2023	% CHG	ADV OCT 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Equity Index Futures								
S&P 500 ANNUAL DIVIDEND INDEX F	3,698	3,932.76	-6.0%	4,554.87	-18.8%	3,898	3,702	5.3%
S&P 500 QUARLY DIVIDEND INDEX F	402	882.48	-54.4%	375.3	7.2%	498	697	-28.5%
S&P 600 SMALLCAP EMINI	56	6.52	760.7%	86.65	-35.2%	83	11	662.4%
S&P BIOTECHNOLOGY SECTOR	40	40.1	-0.1%	14.78	170.9%	62	48	28.2%
S&P COMMUNICATION SERVICES S	154	86.76	77.0%	192.7	-20.3%	513	285	80.1%
S&P CONSUMER DISCRETIONARY S	417	349.29	19.4%	362.48	15.0%	604	518	16.5%
S&P CONSUMER STAPLES SECTOR	1,510	670.38	125.2%	1,064.91	41.8%	1,904	1,577	20.8%
S&P ENERGY SECTOR	1,212	2,105.14	-42.4%	1,431.04	-15.3%	2,063	2,220	-7.1%
S&P FINANCIAL SECTOR	1,484	680.48	118.1%	1,067.87	39.0%	2,400	2,086	15.1%
S&P HEALTH CARE SECTOR	775	478.33	62.0%	555.65	39.5%	963	1,039	-7.3%
S&P INDUSTRIAL SECTOR	696	594.52	17.1%	475.7	46.3%	867	995	-12.9%
S&P MATERIALS SECTOR	733	434.43	68.7%	343.17	113.6%	836	783	6.7%
S&P OIL & GAS EXPLORATION AND	6	22.19	-75.2%	15.39	-64.3%	10	16	-33.8%
S&P REAL ESTATE SECTOR	533	277.43	92.3%	286.65	86.1%	764	495	54.3%
S&P REGIONAL BANKS SECTOR	817	119.86	581.6%	200.22	308.1%	151	79	90.6%
S&P RETAIL SECTOR	16	31.24	-48.5%	47.35	-66.0%	29	27	5.8%
S&P TECHNOLOGY SECTOR	567	599.62	-5.4%	584.26	-2.9%	1,000	880	13.6%
S&P UTILITIES SECTOR	1,447	2,047.29	-29.3%	1,166.52	24.0%	2,374	2,434	-2.5%
TOPIX (USD)	0	2.86	-100.0%	0	-	2	4	-41.7%
TOPIX (YEN)	0	23.52	-98.3%	2.22	-82.0%	40	15	174.0%
WATER INDEX FUTURES	1	0.86	-41.7%	0	-	1	1	4.9%

Equity Index Options

BITCOIN OPTIONS	599	285.38	109.7%	249.74	139.7%	331	329	0.7%
DJIA	85	61.14	39.1%	86.35	-1.5%	68	276	-75.4%
E-mini (\$5) Dow	90	5.81	1440.6%	97.17	-7.9%	59	27	116.6%
E-MINI NASDAQ 100	84,303	66,802	26.2%	86,926	-3.0%	87,195	66,874	30.4%
E-MINI RUSSELL 2000	18,786	15,069.62	24.7%	13,966.74	34.5%	16,862	7,481	125.4%
E-MINI S&P500	1,326,939	1,441,702.52	-8.0%	1,356,991	-2.2%	1,482,879	1,326,886	11.8%
ETHER OPTIONS	195	193.1	1.0%	67.09	190.7%	166	123	35.1%
EVENT CONTRACT S&P 500	155	220.24	-29.8%	47.61	224.5%	75	306	-75.4%
MICRO BITCOIN	1,738	997.57	74.2%	1,151.13	51.0%	736	623	18.1%
MICRO E-MINI NASDAQ 100	5,864	2,643.33	121.9%	5,278.52	11.1%	4,631	2,737	69.2%
Micro E-mini S&P 500	11,037	17,675.48	-37.6%	12,361.83	-10.7%	14,484	12,585	15.1%
MICRO ETHER	1,213	4,495.33	-73.0%	460.26	163.6%	800	1,303	-38.6%
S&P 500	324	0	-	812.65	-60.1%	698	0	-

Interest Rate Futures

10-YR Eris LIBOR	0	0	-	0	-	0	111	-100.0%
10-YR Eris SOFR	1,488	583.9	154.8%	1,206.96	23.3%	2,517	765	229.0%
10-YR MAC LIBOR	0	0	-	0	-	0	272	-100.0%
10-YR MAC SOFR	0	0	-	0	-	0	0	-100.0%
10-YR NOTE	3,130,045	3,007,906.43	4.1%	2,075,761.26	50.8%	2,429,650	2,026,975	19.9%
10Y YIELD	8,184	7,281.57	12.4%	5,805.17	41.0%	6,314	5,163	22.3%

*** 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 2024

Page 7 of 16

	ADV NOV 2024	ADV NOV 2023	% CHG	ADV OCT 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Interest Rate Futures								
13-Week U.S. T-Bill Futures	1,323	762.57	73.4%	1,549.35	-14.6%	1,214	151	705.1%
1-MONTH EURODOLLAR	0	0	-	0	-	0	4	-100.0%
1-YR Eris SOFR	108	134.19	-19.4%	285.17	-62.1%	202	207	-2.5%
20-YR BOND	0	2.19	-100.0%	0	-	0	17	-100.0%
2-YR Eris LIBOR	0	0	-	0	-	0	416	-100.0%
2-YR Eris SOFR	1,392	255.24	445.5%	1,240.13	12.3%	1,129	959	17.7%
2-YR NOTE	1,685,815	1,464,549.52	15.1%	798,909.48	111.0%	1,046,501	825,021	26.8%
2Y YIELD	111	213.19	-48.1%	133.17	-17.0%	173	292	-41.0%
30-Year UMBS TBA Futures - 2.5% Co	0	0	-	0	-	0	5	-100.0%
30-Year UMBS TBA Futures - 3.0% Co	6	13.24	-51.7%	10.78	-40.6%	18	19	-7.3%
30-Year UMBS TBA Futures - 3.5% Co	14	31.43	-55.6%	6.52	113.9%	21	25	-19.4%
30-Year UMBS TBA Futures - 4.0% Co	14	23.57	-42.5%	10.57	28.3%	37	34	10.2%
30-Year UMBS TBA Futures - 4.5% Co	30	69.14	-56.6%	28.65	4.7%	61	61	-0.8%
30-Year UMBS TBA Futures - 5.0% Co	53	161.81	-67.1%	103.22	-48.5%	158	79	99.8%
30-Year UMBS TBA Futures - 5.5% Co	226	136	66.5%	283.26	-20.1%	313	82	281.4%
30-Year UMBS TBA Futures - 6.0% Co	43	148	-71.3%	47.26	-10.1%	207	69	197.5%
30-YR BOND	808,457	679,776.9	18.9%	468,148.87	72.7%	548,176	447,255	22.6%
30-YR Eris LIBOR	0	0	-	0	-	0	0	-
30-YR SWAP RATE	0	0	-	0	-	0	0	-
30Y YIELD	1	47.86	-98.6%	0.13	398.5%	4	53	-92.5%
3-YR Eris LIBOR	0	0	-	0	-	0	74	-100.0%
3-YR Eris SOFR	101	110	-8.2%	131.96	-23.5%	384	315	21.9%
3-YR NOTE	9,062	7,779.43	16.5%	7,734.96	17.1%	9,245	5,900	56.7%
4-YR Eris LIBOR	0	0	-	0	-	0	6	-100.0%
4-YR Eris SOFR	231	44.38	419.6%	160.74	43.5%	293	82	258.8%
5-YR Eris LIBOR	0	0	-	0	-	0	267	-100.0%
5-YR Eris SOFR	1,751	1,120.52	56.3%	1,859.87	-5.8%	3,458	1,658	108.6%
5-YR MAC LIBOR	0	0	-	0	-	0	198	-100.0%
5-YR MAC SOFR	0	0	-	0	-	0	0	-100.0%
5-YR NOTE	2,769,384	2,740,658.71	1.0%	1,310,085.3	111.4%	1,800,593	1,593,595	13.0%
5Y YIELD	0	0	-	0	-	0	4	-99.5%
7-YR Eris LIBOR	0	0	-	0	-	0	24	-100.0%
7-YR Eris SOFR	91	69.48	31.3%	75.48	20.9%	133	56	136.4%
BBG Duration-Hedged Credit Index	254	0	-	331.3	-23.2%	166	0	-
BBG HY Credit Index	65	0	-	52.26	23.9%	33	0	-
BBG IG Credit Index	110	0	-	105.13	5.0%	97	0	-
BSBY 3-MONTH FUTURES	0	9.29	-100.0%	0	-	4	141	-97.3%
ESTR	12,141	13,137.9	-7.6%	13,781.26	-11.9%	14,530	5,794	150.7%
ESTR Basis Spread Futures	1,720	59.62	2784.9%	71.26	2313.6%	264	65	303.8%
EURODOLLARS	0	0	-	0	-	0	123,130	-100.0%
FED FUND	431,868	346,266.76	24.7%	384,140.83	12.4%	412,373	453,136	-9.0%
FTIE	5	0	-	0.22	2084.9%	9	8	11.5%
MICRO ULTRA 10-YEAR NOTE	830	0	-	540.17	53.6%	1,177	0	-
MICRO ULTRA T-BOND	1,040	0	-	943.61	10.2%	1,138	0	-
SOFR	4,060,232	3,964,619.62	2.4%	3,439,914.26	18.0%	3,648,579	3,384,785	7.8%
SONIA	0	1.19	-100.0%	1.43	-100.0%	2	7	-67.4%
UBSBM	7	180.95	-95.9%	14.7	-49.6%	42	23	81.9%
Ultra 10-Year Note	1,032,850	851,801.9	21.3%	539,789.87	91.3%	686,966	502,416	36.7%

*** 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 2024

Page 8 of 16

	ADV NOV 2024	ADV NOV 2023	% CHG	ADV OCT 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Interest Rate Futures								
ULTRA T-BOND	632,475	571,506.14	10.7%	327,398.87	93.2%	428,992	312,078	37.5%
Interest Rate Options								
10-YR NOTE	1,049,612	882,676.48	18.9%	1,066,819.35	-1.6%	913,583	708,463	29.0%
2-YR NOTE	20,638	25,079.62	-17.7%	28,088.48	-26.5%	33,668	23,514	43.2%
30-YR BOND	231,785	173,237.71	33.8%	215,040.52	7.8%	180,151	140,690	28.0%
5-YR NOTE	196,802	212,129.62	-7.2%	219,539.7	-10.4%	247,266	283,412	-12.8%
EURODOLLARS	0	0	-	0	-	0	41,597	-100.0%
EURO MIDCURVE	0	0	-	0	-	0	2,599	-100.0%
FED FUND	0	95.24	-100.0%	0	-	0	9	-100.0%
SOFR	992,289	1,381,204.62	-28.2%	1,060,009.26	-6.4%	1,295,982	1,386,262	-6.5%
SOFR MIDCURVE	368,625	466,577.48	-21.0%	477,949.13	-22.9%	326,672	332,277	-1.7%
SOFR MISCURVE	0	0	-	0	-	3	3	6.7%
Ultra 10-Year Note	965	455.24	111.9%	1,547.65	-37.7%	1,015	215	372.8%
ULTRA 10-YEAR NOTE	9	14	-35.7%	15.22	-40.9%	5	1	319.3%
ULTRA T-BOND	1,284	888	44.6%	815.04	57.6%	1,072	348	208.2%

Energy Futures

AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	23	134.05	-82.7%	107.39	-78.4%	83	165	-49.8%
ARGUS PROPAN FAR EST INDE	268	429.81	-37.6%	286.52	-6.3%	324	452	-28.3%
ARGUS PROPAN(SAUDI ARAMCO	86	145.86	-41.1%	61.7	39.3%	79	139	-43.4%
BRENT BALMO SWAP	0	0	-	0	-	0	0	-41.4%
BRENT CALENDAR SWAP	543	320.62	69.3%	134.96	302.2%	383	435	-11.9%
BRENT FINANCIAL FUTURES	1	0	-	0	-	0	2	-97.2%
BRENT OIL LAST DAY	124,220	65,886.1	88.5%	146,277.65	-15.1%	105,399	60,706	73.6%
CAR VINTAGE	192	1,367.14	-85.9%	1,028.04	-81.3%	586	789	-25.7%
CEU ENERGY	511	358.67	42.4%	355.3	43.7%	133	36	272.6%
CHICAGO ETHANOL SWAP	3,212	4,001.43	-19.7%	2,933.7	9.5%	4,296	3,717	15.6%
CHICAGO ULSD PL VS HO SPR	12	30.05	-59.4%	43.96	-72.2%	46	45	0.2%
CHICAGO UNL GAS PL VS RBO	8	14.29	-47.5%	0	-	8	1	475.8%
CONWAY NATURAL GASOLINE (OPI	9	6.24	40.3%	5.65	54.8%	10	4	173.8%
CONWAY NORMAL BUTANE (OPIS) S	3	14.86	-83.2%	3.7	-32.4%	11	23	-49.5%
CONWAY PROPANE 5 DECIMALS S	863	670.86	28.6%	837.17	3.0%	904	866	4.4%
CRUDE OIL LAST DAY	31	15.52	97.4%	48.57	-36.9%	35	18	87.0%
CRUDE OIL OUTRIGHTS	14,601	5,218.19	179.8%	13,975.17	4.5%	11,303	6,755	67.3%
CRUDE OIL PHY	882,132	887,489.76	-0.6%	1,004,732.3	-12.2%	970,889	926,397	4.8%
CRUDE OIL SPRDS	4,409	2,641.9	66.9%	6,037.78	-27.0%	4,823	2,982	61.8%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
DAILY PJM	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	5	0	-
DATED TO FRONTLINE BRENT	0	0	-	0	-	0	0	-
DUBAI CRUDE OIL CALENDAR	0	71.43	-100.0%	0	-	5	17	-71.2%
DUTCH TTF NATURAL GAS CAL MO	14,255	2,028.38	602.8%	287.91	4851.3%	1,942	1,246	55.8%

*** 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 2024

Page 9 of 16

	ADV NOV 2024	ADV NOV 2023	% CHG	ADV OCT 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Energy Futures								
EIA FLAT TAX ONHWAY DIESE	10	8.57	12.0%	19.43	-50.6%	12	8	54.3%
EMMISSIONS	0	128.52	-100.0%	0.22	-100.0%	2	113	-97.9%
ETHANOL	0	0	-	0	-	0	0	-11.5%
ETHANOL SWAP	3	6.19	-51.5%	8.26	-63.7%	6	13	-57.2%
ETHANOL T2 FOB ROTT INCL DUTY	179	250	-28.3%	142.13	26.2%	187	205	-8.4%
EURO 3.5% FUEL OIL RDAM B	0	0	-	0	-	0	1	-42.3%
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	3	2.9	-1.9%	0.39	628.3%	4	2	176.6%
EUROPEAN GASOIL (ICE)	4,701	1.57	299040.9%	9,215.83	-49.0%	3,815	2	234511.2%
EUROPEAN NAPHTHA BALMO	0	0	-	0	-	0	1	-9.9%
EUROPEAN NAPHTHA CRACK SPR	96	103.19	-7.3%	62.65	52.7%	106	156	-31.8%
EUROPE DATED BRENT SWAP	0	0	-	0	-	11	0	-
EUROPE NAPHTHA CALSWAP	9	41.9	-78.5%	18.17	-50.5%	21	43	-52.3%
EURO PROPANE CIF ARA SWA	48	85.48	-44.1%	44.87	6.4%	52	96	-46.2%
FREIGHT MARKETS	86	34.29	150.3%	15.52	452.8%	21	11	94.3%
FUEL OIL CRACK VS ICE	0	0	-	0	-	6	0	-
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	0	-100.0%
GAS EURO-BOB OXY NWE BARGES	84	11.33	639.0%	33	153.8%	37	14	161.3%
GAS EURO-BOB OXY NWE BARGES	321	79.67	302.8%	166.04	93.3%	173	98	76.3%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	0	-
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-	0	0	-100.0%
GASOIL 10PPM VS ICE SWAP	0	0	-	0	-	0	0	-
GASOIL CALENDAR SWAP	2	0.43	378.3%	2.09	-1.8%	2	0	507.7%
GASOIL CRACK SPREAD CALEN	0	8.57	-100.0%	0	-	8	3	170.7%
GASOIL MINI CALENDAR SWAP	28	12.33	123.0%	20.91	31.5%	18	10	83.7%
GERMAN POWER BASELOAD CAL M	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	246	216.1	13.8%	653	-62.3%	406	196	107.1%
GRP THREE UNL GS (PLT) VS	148	102.38	44.8%	91.96	61.2%	143	127	12.4%
GULF COAST 3% FUEL OIL BA	0	0	-	0	-	10	0	-
GULF COAST JET FUEL CLNDR	0	0	-	0	-	1	0	-
GULF COAST JET VS NYM 2 H	430	281.43	52.7%	635.78	-32.4%	548	443	23.6%
GULF COAST NO.6 FUEL OIL	559	834.33	-33.0%	636.43	-12.2%	928	859	8.0%
GULF COAST ULSD CALENDAR	10	8.57	12.0%	19.43	-50.6%	12	9	34.8%
HEATING OIL BALMO CLNDR S	0	9.52	-100.0%	0	-	10	8	25.0%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	1	0	-
HEATING OIL PHY	170,668	161,447.67	5.7%	177,175.61	-3.7%	179,711	159,238	12.9%
HENRY HUB FINANCIAL LAST	0	0	-	0.22	-100.0%	0	0	-
HENRY HUB SWAP	2,415	1,214.76	98.8%	783.87	208.1%	1,227	1,441	-14.9%
HTG OIL	0	0	-	1.57	-100.0%	1	0	36.9%
ICE BRENT DUBAI SWAP	0	0	-	0	-	0	2	-100.0%
JAPAN C&F NAPHTHA CRACK S	4	0	-	13.04	-67.4%	13	0	30412.0%
JAPAN C&F NAPHTHA SWAP	8	11.43	-32.2%	28.48	-72.8%	17	9	94.8%
JAPAN NAPHTHA BALMO SWAP	0	0	-	0	-	0	0	70.6%
JET CIF NWE VS ICE	0	1.43	-100.0%	0	-	0	1	-70.4%
JET FUEL UP-DOWN BALMO CL	38	9.52	293.8%	64.13	-41.5%	71	46	53.7%
JKM LNG Futures	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 2024

Page 10 of 16

	ADV NOV 2024	ADV NOV 2023	% CHG	ADV OCT 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Energy Futures								
LA CARB DIESEL (OPIS) SWA	12	5.43	128.4%	16.48	-24.7%	17	12	42.4%
LA CARBOB GASOLINE(OPIS)S	0	0	-	0	-	0	1	-77.9%
LA JET (OPIS) SWAP	86	2.38	3490.9%	66.74	28.1%	65	24	178.3%
LLS (ARGUS) VS WTI SWAP	0	0	-	0	-	0	3	-100.0%
LTD NAT GAS	28,942	21,819.57	32.6%	24,554.78	17.9%	20,789	17,403	19.5%
MARS (ARGUS) VS WTI SWAP	0	0	-	0	-	0	0	-
MARS (ARGUS) VS WTI TRD M	675	175	285.9%	709.13	-4.8%	712	707	0.7%
MCCLOSKEY ARA ARGS COAL	7	40.71	-82.6%	3.04	133.3%	10	47	-78.1%
MCCLOSKEY RCH BAY COAL	0	0	-	0	-	0	0	-100.0%
MINI GAS EUROBOB OXY NWE ARG	0	0	-	0	-	0	1	-96.2%
MINI RBOB V. EBOBARG NWE BRGS	0	0	-	0	-	0	1	-100.0%
MINI RBOB V. EBOB(ARGUS) NWE B	4	5.19	-19.1%	0	-	4	6	-39.9%
MINY HTG OIL	0	0.71	-65.0%	0.48	-47.7%	0	1	-28.4%
MINY NATURAL GAS	6,843	8,775.14	-22.0%	5,009.48	36.6%	6,442	10,497	-38.6%
MINY RBOB GAS	0	0.24	26.0%	0.22	38.0%	0	0	-25.1%
MINY WTI CRUDE OIL	7,844	13,670.05	-42.6%	10,462.83	-25.0%	9,717	14,869	-34.7%
MJC FUT	0	0	-	0	-	0	0	-50.2%
MNC FUT	16	32.29	-51.4%	15.39	2.0%	17	43	-61.8%
MONT BELVIEU ETHANE 5 DECIMAL	1,274	1,241.43	2.6%	949.52	34.2%	1,439	1,521	-5.4%
MONT BELVIEU ETHANE OPIS BALM	35	28.57	22.5%	6.52	436.7%	23	32	-26.8%
MONT BELVIEU LDH PROPANE 5 DE	7,693	9,367.43	-17.9%	12,362	-37.8%	11,090	10,810	2.6%
MONT BELVIEU LDH PROPANE OPIS	23	67.43	-66.1%	61.26	-62.7%	68	102	-33.6%
MONT BELVIEU NATURAL GASOLIN	609	690.29	-11.7%	498.13	22.3%	811	1,137	-28.7%
MONT BELVIEU NATURAL GASOLIN	55	36.38	49.8%	34.17	59.5%	53	59	-10.0%
MONT BELVIEU NORMAL BUTANE 5	3,917	3,145.67	24.5%	3,164.48	23.8%	3,472	3,282	5.8%
MONT BELVIEU NORMAL BUTANE B	17	63.33	-73.3%	27.57	-38.7%	32	53	-40.0%
NATURAL GAS	14,209	11,268.05	26.1%	11,530.3	23.2%	12,528	9,675	29.5%
NATURAL GAS PEN SWP	3,521	1,182.05	197.9%	1,411.65	149.4%	2,154	1,131	90.5%
NATURAL GAS PHY	623,637	420,141.1	48.4%	519,512.7	20.0%	515,500	401,378	28.4%
NEW YORK ETHANOL SWAP	5	40	-87.5%	4.35	15.0%	22	35	-36.0%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	49	114.05	-56.8%	147.52	-66.6%	127	107	18.3%
NY HARBOR LOW SULPUR GAS 100C	0	0	-	0	-	0	0	-
NY HARBOR RESIDUAL FUEL 1	0	0	-	0	-	0	3	-100.0%
NYH NO 2 CRACK SPREAD CAL	0	27.52	-100.0%	2.17	-100.0%	71	145	-51.1%
NY ULSD (ARGUS) VS HEATING OIL	13	62.71	-80.1%	13.04	-4.2%	11	62	-81.9%
PETROCHEMICALS	93	180	-48.1%	112.17	-16.7%	114	189	-39.6%
PETRO CRCKS & SPRDS NA	793	1,026.57	-22.8%	741.57	6.9%	971	789	23.0%
PETRO CRK&SPRD EURO	15	24.48	-37.7%	80.04	-80.9%	25	29	-11.9%
PETROLEUM PRODUCTS	72	10.9	563.0%	60.43	19.6%	55	59	-7.5%
PETROLEUM PRODUCTS ASIA	20	5.71	241.2%	10.87	79.4%	15	19	-17.0%
PETRO OUTRIGHT EURO	164	327.76	-49.9%	218.17	-24.8%	279	335	-16.7%
PETRO OUTRIGHT NA	138	164.81	-16.1%	172.83	-20.0%	152	171	-11.5%
PJM DAILY	0	0	-	0	-	0	0	-
PJM WESTH RT PEAK	0	0	-	0	-	0	0	-
PLASTICS	118	84.38	39.5%	121.61	-3.2%	90	64	39.1%
PREMIUM UNLD 10P FOB MED	0	0	-	0	-	0	0	-100.0%
PROPANE NON-LDH MB (OPIS) BAL	17	47.76	-65.5%	4.78	245.0%	30	65	-53.7%

*** 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 2024

Page 11 of 16

	ADV NOV 2024	ADV NOV 2023	% CHG	ADV OCT 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Energy Futures								
PROPANE NON-LDH MT. BEL (OPIS)	679	541.76	25.4%	628.7	8.0%	659	1,127	-41.5%
RBOB CALENDAR SWAP	432	175.1	147.0%	861.39	-49.8%	552	359	53.8%
RBOB CRACK SPREAD	5	1.9	175.6%	4.57	15.0%	16	89	-82.5%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-100.0%
RBOB GAS	0	0	-	1.04	-100.0%	0	0	-0.4%
RBOB GASOLINE BALMO CLNDR	3	10.24	-75.6%	25.13	-90.1%	30	42	-29.8%
RBOB PHY	185,366	144,965.24	27.9%	162,976.7	13.7%	187,143	173,654	7.8%
RBOB VS HEATING OIL SWAP	50	0	-	0	-	7	0	5427.5%
SINGAPORE 180CST BALMO	0	0	-	0	-	0	0	-47.9%
SINGAPORE 380CST BALMO	0	0	-	0	-	1	0	-
SINGAPORE 380CST FUEL OIL	22	13.67	57.3%	0.74	2808.9%	18	13	44.4%
SINGAPORE FUEL 180CST CAL	0	0.14	74.9%	0.43	-42.5%	2	0	1030.2%
SINGAPORE FUEL OIL SPREAD	0	0	-	0	-	0	0	-17.0%
SINGAPORE GASOIL	9	12.43	-27.6%	4.35	107.0%	9	16	-45.0%
SINGAPORE GASOIL CALENDAR	0	5.29	-100.0%	0.78	-100.0%	4	3	2.3%
SINGAPORE GASOIL SWAP	0	4.76	-100.0%	0	-	6	38	-85.2%
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	0	-100.0%
SINGAPORE MOGAS 92 UNLEADED	0	3.05	-100.0%	26.09	-100.0%	5	21	-75.9%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-	0	1	-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	346	414.29	-16.6%	481.3	-28.2%	337	293	15.1%
UP DOWN GC ULSD VS NMX HO	1,955	1,792.52	9.1%	2,372.78	-17.6%	1,689	1,396	21.0%
WTI-BRENT BULLET SWAP	0	0	-	0	-	1	0	126.0%
WTI-BRENT CALENDAR SWAP	8,995	2,167.67	315.0%	3,592.91	150.4%	3,230	2,428	33.1%
WTI CALENDAR	2,609	4,273.1	-38.9%	3,069.57	-15.0%	3,575	3,206	11.5%
WTI MIDLAND CRUDE OIL	0	0	-	0	-	17	8	106.7%
WTS (ARGUS) VS WTI SWAP	30	100	-70.0%	35.87	-16.4%	53	149	-64.2%
WTS (ARGUS) VS WTI TRD MT	0	7.14	-100.0%	0	-	4	12	-66.3%

*** 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 2024

Page 12 of 16

	ADV NOV 2024	ADV NOV 2023	% CHG	ADV OCT 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Energy Options								
BRENT CALENDAR SWAP	0	26.19	-100.0%	4.35	-100.0%	8	12	-28.1%
BRENT CRUDE OIL 1 M CSO	100	90.48	10.5%	176.09	-43.2%	331	57	480.3%
BRENT OIL LAST DAY	125	800.57	-84.3%	775.3	-83.8%	722	664	8.8%
COAL API2 INDEX	0	0	-	0	-	0	2	-100.0%
CRUDE OIL 1MO	2,236	3,815.48	-41.4%	3,895.87	-42.6%	3,549	3,387	4.8%
CRUDE OIL APO	2,097	3,468.81	-39.5%	4,396.74	-52.3%	1,880	1,651	13.9%
CRUDE OIL OUTRIGHTS	191	241.52	-20.8%	139.61	37.0%	97	304	-68.2%
CRUDE OIL PHY	169,753	178,404.71	-4.8%	261,548.7	-35.1%	175,128	138,689	26.3%
ETHANOL SWAP	139	92.67	49.6%	66.61	108.2%	123	129	-4.5%
FREIGHT MARKETS	3	0	-	0	-	0	0	-
HEATING OIL CRK SPD AVG PRICE	0	0	-	0	-	0	0	-
HEATING OIL PHY	1,182	764.62	54.5%	1,436.61	-17.7%	894	585	52.8%
HENRY HUB FINANCIAL LAST	1,534	1,452.67	5.6%	1,133.52	35.3%	1,235	1,091	13.1%
HO 1 MONTH CLNDR OPTIONS	26	111.9	-76.5%	33.7	-22.1%	91	178	-48.9%
LLS CRUDE OIL	38	0	-	169.57	-77.9%	69	13	432.7%
MCCLOSKEY ARA ARGS COAL	0	0	-	0	-	0	0	-
NATURAL GAS	596	28.38	2000.7%	569.13	4.8%	322	44	637.1%
NATURAL GAS 1 M CSO FIN	8,123	6,052.81	34.2%	13,421.52	-39.5%	7,861	4,509	74.3%
NATURAL GAS 2 M CSO FIN	215	47.62	351.5%	178.26	20.6%	310	10	3064.0%
NATURAL GAS 3 M CSO FIN	2,474	1,452.38	70.3%	2,021.74	22.4%	8,931	2,881	210.0%
NATURAL GAS 5 M CSO FIN	0	95.24	-100.0%	0	-	254	46	448.8%
NATURAL GAS 6 M CSO FIN	3,224	47.62	6670.4%	919.57	250.6%	729	315	131.7%
NATURAL GAS OPT	0	0	-	0	-	0	0	-
NATURAL GAS OPTION ON CALEND	12	85.71	-86.0%	13.91	-13.8%	39	8	404.5%
NATURAL GAS PHY	260,048	167,482	55.3%	223,284.52	16.5%	218,483	139,644	56.5%
NY HARBOR HEAT OIL SWP	80	284.43	-71.8%	300.17	-73.3%	351	176	99.4%
PETROCHEMICALS	0	0	-	10.43	-100.0%	7	2	272.2%
PETRO OUTRIGHT NA	0	0	-	0	-	0	0	-100.0%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-	11	2	387.9%
RBOB CALENDAR SWAP	9	0	-	14.22	-33.5%	5	0	1648.9%
RBOB PHY	74	69.76	6.3%	113.65	-34.8%	146	140	4.1%
SHORT TERM	0	19.05	-100.0%	0	-	9	8	13.4%
SHORT TERM NATURAL GAS	10	92.86	-89.2%	21.74	-54.0%	36	57	-37.1%
WTI-BRENT BULLET SWAP	1,261	765.48	64.7%	2,002.17	-37.0%	716	1,236	-42.1%
WTI CRUDE OIL 1 M CSO FI	5,063	4,904.76	3.2%	11,490.22	-55.9%	8,988	4,023	123.4%

*** 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

November 2024

Page 13 of 16

	ADV NOV 2024	ADV NOV 2023	% CHG	ADV OCT 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Metals Futures								
ALUMINUM	4,133	8,446.67	-51.1%	4,420.74	-6.5%	6,949	5,120	35.7%
COBALT METAL FUTURES	132	173.1	-23.8%	95.96	37.5%	121	118	2.1%
COMEX COPPER	105,576	126,145.71	-16.3%	73,500.22	43.6%	113,509	103,786	9.4%
COMEX E-Mini GOLD	1,203	1,095.71	9.8%	1,236.87	-2.7%	1,367	1,479	-7.6%
COMEX E-Mini SILVER	521	336.38	54.8%	853.87	-39.0%	592	287	106.7%
COMEX GOLD	294,113	251,623.95	16.9%	193,597.17	51.9%	245,918	229,188	7.3%
COMEX MINY COPPER	158	275.29	-42.8%	112.13	40.5%	206	268	-23.0%
COMEX SILVER	88,958	85,126.62	4.5%	76,337.48	16.5%	88,310	73,358	20.4%
COPPER	11,771	4,579.62	157.0%	11,380.35	3.4%	12,225	5,040	142.6%
FERROUS PRODUCTS	28	151.05	-81.6%	134.3	-79.3%	75	64	16.5%
GOLD	928	321.9	188.2%	637.39	45.5%	798	53	1394.5%
HOT ROLLED COIL STEEL FUTURES	318	237.33	33.8%	412.13	-22.9%	271	244	11.3%
IRON ORE CHINA	0	10.1	-100.0%	0	-	4	13	-69.2%
LITHIUM CARBONATE FUTURES	22	0	-	21.3	5.4%	10	0	27342.0%
METALS	542	174.43	210.6%	415.04	30.5%	378	81	364.5%
MICRO GOLD	142,087	57,988.29	145.0%	110,453.09	28.6%	105,042	65,305	60.8%
MOLYBDENUM OXIDE FUTURES	5	7.81	-42.4%	6.09	-26.1%	10	6	73.2%
NYMEX HOT ROLLED STEEL	1,515	1,292	17.3%	1,059.17	43.0%	1,178	1,339	-12.0%
NYMEX PLATINUM	25,299	27,067.19	-6.5%	25,641.3	-1.3%	31,474	23,824	32.1%
PALLADIUM	8,738	7,681.71	13.8%	5,214.87	67.6%	6,124	3,666	67.0%
SILVER	22,162	11,504.1	92.6%	26,385.52	-16.0%	19,183	10,785	77.9%
SPODUMENE	0	0	-	1.7	-100.0%	0	0	-
URANIUM	0	0	-	0	-	2	0	8917.5%
Metals Options								
ALUMINUM	378	34.62	992.5%	130.3	190.2%	213	56	277.9%
COMEX COPPER	12,063	3,789	218.4%	8,363.3	44.2%	12,210	5,667	115.5%
COMEX GOLD	74,366	50,388.67	47.6%	58,210.43	27.8%	64,298	49,145	30.8%
COMEX SILVER	13,073	7,535.95	73.5%	17,939.17	-27.1%	14,749	7,597	94.1%
COPPER	745	463.38	60.8%	755.3	-1.4%	821	476	72.3%
GOLD	29,178	15,074.14	93.6%	22,368.52	30.4%	22,848	13,640	67.5%
IRON ORE CHINA	0	0	-	0	-	0	2	-100.0%
NYMEX HOT ROLLED STEEL	217	137.81	57.2%	239.13	-9.4%	229	130	75.9%
NYMEX PLATINUM	1,078	644.43	67.2%	1,416.39	-23.9%	1,098	716	53.4%
PALLADIUM	255	55.1	363.5%	396.43	-35.6%	140	40	254.2%
SILVER	3,756	1,997.48	88.0%	5,542.56	-32.2%	3,965	2,015	96.8%

*** 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 2024

Page 14 of 16

	ADV NOV 2024	ADV NOV 2023	% CHG	ADV OCT 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Ag Products Futures								
BLOCK CHEESE	34	8.33	309.8%	9.91	244.5%	25	24	3.0%
BLOOMBERG COMMOD INDEX FUT	1,422	499.33	184.9%	2,872.78	-50.5%	2,712	1,933	40.3%
BLOOMBERG COMMOD INDEX SWA	0	0	-	0	-	524	1,200	-56.3%
BUTTER CS	285	206.19	38.1%	353.78	-19.5%	248	186	33.4%
CASH-SETTLED CHEESE	800	684.62	16.9%	653.17	22.5%	650	642	1.2%
CAT EURO SEASONAL STRIP	0	0	-	0	-	2	0	-
CATTLE	69,160	73,622.24	-6.1%	52,982.91	30.5%	64,016	66,764	-4.1%
CDD SEASONAL STRIP	0	0	-	0	-	24	18	37.7%
CDD WEATHER	0	0	-	0	-	160	74	117.2%
CHI WHEAT	160,237	148,786	7.7%	119,689.17	33.9%	131,872	125,809	4.8%
CLASS IV MILK	70	103.67	-32.1%	71.35	-1.4%	84	73	14.3%
CORN	501,617	420,913.67	19.2%	411,590.7	21.9%	409,515	344,138	19.0%
DJ_UBS ROLL SELECT INDEX FUTU	107	15.62	585.4%	6.48	1552.5%	492	352	40.0%
DRY WHEY	44	87.9	-49.7%	29.7	48.8%	45	56	-19.8%
FEEDER CATTLE	15,032	17,869.38	-15.9%	16,574.57	-9.3%	16,890	17,641	-4.3%
FERTILIZER PRODUCS	128	57.19	124.3%	191.74	-33.1%	102	85	19.9%
GOLDMAN SACHS	126	85.1	47.5%	124.7	0.6%	97	97	-0.1%
GSCI EXCESS RETURN FUT	78	107.67	-27.2%	73.91	6.0%	992	1,023	-3.0%
HDD EURO SEASONAL STRIP	0	0	-	21.74	-100.0%	6	0	-
HDD SEASONAL STRIP	96	0	-	58.91	63.4%	16	0	-
HDD WEATHER	470	150	213.3%	84.78	454.4%	74	30	149.2%
HDD WEATHER EUROPEAN	0	203.57	-100.0%	21.74	-100.0%	37	52	-28.8%
HOGS	67,981	55,973.62	21.5%	53,477.87	27.1%	59,871	52,171	14.8%
HOUSING INDEX	1	0.48	68.0%	0.43	84.0%	1	1	17.6%
IN DELIVERY EUA	560	0	-	1,257.52	-55.5%	316	0	-
KC WHEAT	77,139	59,128.1	30.5%	58,041.04	32.9%	65,820	50,427	30.5%
LUMBER	1,058	1,038.9	1.8%	1,399.78	-24.4%	1,216	750	62.2%
MILK	2,251	1,663.14	35.3%	2,177.13	3.4%	2,123	1,577	34.7%
MINI CORN	1,281	1,498.29	-14.5%	1,262.78	1.4%	1,369	1,577	-13.2%
MINI SOYBEAN	2,094	2,430	-13.8%	2,674.22	-21.7%	2,132	2,085	2.2%
MINI WHEAT	1,009	961.05	4.9%	1,088.35	-7.3%	1,091	1,401	-22.1%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	158	201.71	-21.4%	170.09	-6.8%	216	246	-12.1%
OATS	921	772.57	19.3%	660.48	39.5%	751	651	15.4%
OTC SP GSCI ER SWAP	0	974.67	-100.0%	0	-	577	669	-13.7%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
PORK CUTOUT	3	12.67	-77.5%	2.48	15.0%	6	65	-90.2%
ROUGH RICE	893	1,028.9	-13.2%	1,571	-43.2%	1,119	950	17.7%
SOYBEAN	258,880	236,473.19	9.5%	381,356.87	-32.1%	274,874	249,146	10.3%
SOYBEAN MEAL	192,864	184,182.38	4.7%	186,246.22	3.6%	175,300	148,740	17.9%
SOYBEAN OIL	234,408	179,818.76	30.4%	163,056.57	43.8%	177,364	151,005	17.5%
USD CRUDE PALM OIL	1,640	877.67	86.8%	1,155.04	42.0%	1,243	1,233	0.8%
WHEAT	35	42.86	-18.4%	98.65	-64.6%	32	40	-20.0%

Ag Products Options

AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	13	8	53.2%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	10	6	62.1%

*** 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 2024

Page 15 of 16

	ADV NOV 2024	ADV NOV 2023	% CHG	ADV OCT 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Ag Products Options								
BLOCK CHEESE	12	64.76	-82.1%	8.35	39.0%	41	27	55.2%
BLOOMBERG COMMOD INDEX OPT	0	0	-	0.48	-100.0%	0	0	-
BUTTER CS	225	41.52	440.8%	110.52	103.2%	151	92	64.7%
CASH-SETTLED CHEESE	440	286.71	53.4%	533.35	-17.5%	333	355	-6.1%
CAT EURO SEASONAL STRIP	0	0	-	0	-	28	0	-
CATTLE	17,523	25,465.1	-31.2%	21,771.39	-19.5%	22,511	16,358	37.6%
CDD SEASONAL STRIP	0	0	-	0	-	227	357	-36.4%
CDD WEATHER	0	0	-	0	-	119	504	-76.4%
CHI WHEAT	31,983	26,707.29	19.8%	29,676.44	7.8%	32,496	31,478	3.2%
CLASS IV MILK	315	552.29	-43.0%	239.22	31.7%	277	364	-23.8%
CORN	112,881	104,940.38	7.6%	124,067.35	-9.0%	118,864	129,554	-8.3%
CORN NEARBY+2 CAL SPRD	741	462.67	60.2%	1,098.48	-32.5%	320	1,205	-73.4%
DEC-DEC CORN CAL SPRD	67	4.38	1427.0%	148.17	-54.9%	134	26	424.6%
DEC-JUL SOYBEAN MEAL CSO	0	0	-	2.17	-100.0%	2	1	51.5%
DEC-JULY CORN CAL SPRD	43	55.14	-22.5%	724.83	-94.1%	182	81	123.1%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-100.0%
DRY WHEY	0	18.14	-99.7%	0	-	9	11	-20.4%
FEEDER CATTLE	4,166	5,134.14	-18.9%	2,789.57	49.3%	3,586	3,215	11.5%
FERTILIZER PRODUCTS	2	0	-	9.78	-77.0%	3	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-	13	122	-89.3%
HDD SEASONAL STRIP	75	166.67	-55.0%	195.65	-61.7%	169	254	-33.7%
HDD WEATHER	125	619.05	-79.8%	0	-	156	301	-48.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	87	-100.0%
HOGS	17,169	15,194.19	13.0%	18,589.65	-7.6%	17,166	15,310	12.1%
JAN-MAR SOYBEAN CSO	0	0	-	0	-	2	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	13.04	-100.0%	1	0	-
JULY-DEC CORN CAL SPRD	210	12.43	1589.7%	134.78	55.8%	85	459	-81.6%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	44	10	344.3%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	12	11	7.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	33	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-NOV SOYBEAN CAL SPRD	1	294.05	-99.7%	2.17	-54.0%	295	394	-25.2%
KC WHEAT	2,492	1,731.86	43.9%	2,967.04	-16.0%	4,850	3,347	44.9%
LUMBER	37	44.43	-16.9%	30.39	21.4%	44	25	78.4%
LV CATL CSO	0	0	-	0	-	11	0	4131.1%
MAR-JULY CORN CAL SPRD	154	188.57	-18.6%	51.3	199.2%	40	104	-61.8%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	147.17	-100.0%	33	4	633.2%
MAR-JULY WHEAT CAL SPRD	10	0	-	173.91	-94.2%	32	0	-
MILK	1,901	1,805.05	5.3%	1,577.26	20.5%	1,383	1,234	12.1%
MLK MID OPTIONS	0	0.14	-65.0%	0.04	14.9%	0	0	-16.4%
NFD MILK	258	296.24	-12.8%	156.17	65.5%	175	266	-34.2%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	26.09	-100.0%	15	6	150.0%
NOV-MAR SOYBEAN CSO	0	0	-	104.13	-100.0%	85	19	348.5%
OATS	4	7.1	-42.9%	4.43	-8.7%	7	8	-20.3%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	39	-100.0%
PORK CUTOUT	0	0	-	0	-	0	0	-100.0%
ROUGH RICE	96	111.38	-13.9%	73.43	30.5%	70	112	-37.4%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	6	14	-53.3%

*** 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 2024

Page 16 of 16

	ADV NOV 2024	ADV NOV 2023	% CHG	ADV OCT 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Ag Products Options								
SOYBEAN	95,948	72,199.9	32.9%	120,751.04	-20.5%	96,406	74,040	30.2%
SOYBEAN CRUSH	0	0	-	0	-	0	0	-100.0%
SOYBEAN MEAL	21,278	35,366.71	-39.8%	20,724.74	2.7%	21,825	19,924	9.5%
SOYBEAN OIL	40,511	12,883.76	214.4%	24,981.7	62.2%	20,397	17,551	16.2%
SOYBN NEARBY+2 CAL SPRD	170	416.67	-59.1%	244.57	-30.4%	169	351	-51.9%
SOYMEAL NEARBY+2 CAL SPRD	0	69.52	-100.0%	0	-	47	29	60.3%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	41	1	5262.2%
WHEAT	99	140.67	-29.8%	89.3	10.6%	253	89	183.7%
WHEAT-CORN ICSD	0	0	-	21.74	-100.0%	6	1	445.8%
WHEAT NEARBY+2 CAL SPRD	111	25	344.6%	74	50.2%	126	26	393.9%
TOTAL FUTURES GROUP								
Interest Rate Futures	14,591,526	13,659,462.67	6.8%	9,380,663.43	55.5%	11,045,170	9,691,799	14.0%
Equity Index Futures	4,956,525	4,501,038.19	10.1%	4,449,985.91	11.4%	5,243,328	5,284,124	-0.8%
Metals Futures	708,207	584,238.95	21.2%	531,916.7	33.1%	633,744	524,024	20.9%
Energy Futures	2,126,888	1,784,120.62	19.2%	2,133,179.3	-0.3%	2,073,111	1,825,673	13.6%
FX Futures	947,663	903,430.57	4.9%	749,594.74	26.4%	976,211	898,912	8.6%
Ag Products Futures	1,592,883	1,390,479.43	14.6%	1,461,108.57	9.0%	1,394,004	1,222,927	14.0%
TOTAL FUTURES	24,923,692	22,822,770.43	9.2%	18,706,448.65	33.2%	21,365,566.67	19,447,460.11	9.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	2,862,009	3,142,358	-8.9%	3,069,824.35	-6.8%	2,999,418	2,919,389	2.7%
Equity Index Options	1,451,328	1,550,151.52	-6.4%	1,478,496.09	-1.8%	1,608,984	1,419,550	13.3%
Metals Options	135,109	80,120.57	68.6%	115,361.56	17.1%	120,571	79,483	51.7%
Energy Options	458,613	370,697.71	23.7%	528,137.91	-13.2%	431,323	299,862	43.8%
FX Options	55,881	43,557.19	28.3%	42,072.39	32.8%	44,096	38,752	13.8%
Ag Products Options	349,045	305,305.9	14.3%	372,313.87	-6.2%	343,304	317,785	8.0%
TOTAL OPTIONS	5,311,985	5,492,190.9	-3.3%	5,606,206.17	-5.2%	5,547,695.67	5,074,821.16	9.3%
TOTAL COMBINED								
FX	1,003,544	946,987.76	6.0%	791,667.13	26.8%	1,020,306	937,664	8.8%
Equity Index	6,407,853	6,051,189.71	5.9%	5,928,482	8.1%	6,852,312	6,703,673	2.2%
Interest Rate	17,453,535	16,801,820.67	3.9%	12,450,487.78	40.2%	14,044,588	12,611,188	11.4%
Energy	2,585,501	2,154,818.33	20.0%	2,661,317.22	-2.8%	2,504,433	2,125,535	17.8%
Metals	843,316	664,359.52	26.9%	647,278.26	30.3%	754,315	603,508	25.0%
Ag Products	1,941,928	1,695,785.33	14.5%	1,833,422.44	5.9%	1,737,308	1,540,712	12.8%
GRAND TOTAL	30,235,678	28,314,961.33	6.8%	24,312,654.83	24.4%	26,913,262.34	24,522,281.27	9.8%

*** 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.