

CME Exchange ADV Report - Monthly

March 2022

Page 1 of 8

	ADV MAR 2022	ADV MAR 2021	% CHG	ADV FEB 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	1,479	0	-	1,284.21	15.2%	942	0	-
BSBY 3-MONTH FUTURES	2,715	0	-	6,047.16	-55.1%	4,793	0	-
EURODOLLARS	2,579,332	2,855,054.65	-9.7%	2,978,694.05	-13.4%	2,727,719	2,715,274	0.5%
SOFR	1,600,102	113,241.83	1313.0%	1,207,881.63	32.5%	1,199,590	111,535	975.5%
SONIA	2	7,223.04	-100.0%	34.21	-94.4%	17	7,576	-99.8%
TIIE	5	0	-	9.84	-50.1%	7	0	-
Interest Rate Options								
EURODOLLARS	845,652	214,628.7	294.0%	915,156.11	-7.6%	892,370	242,029	268.7%
EURO MIDCURVE	624,588	923,183.22	-32.3%	556,461.53	12.2%	596,670	863,524	-30.9%
SOFR	23,821	113.91	20811.5%	37,393	-36.3%	22,925	45	51312.9%
SOFR MIDCURVE	24,428	0	-	19,503	25.3%	16,070	11960359.6%	

CME Exchange ADV Report - Monthly

March 2022

Page 2 of 8

	ADV MAR 2022	ADV MAR 2021	% CHG	ADV FEB 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Equity Index Futures								
BITCOIN FUTURES	7,962	10,145.43	-21.5%	9,156	-13.0%	8,806	13,469	-34.6%
E-MINI COM SERVICES SELECT	299	429.65	-30.3%	114.16	162.3%	187	226	-17.2%
E-mini FTSE China 50	82	0	-	71.74	14.5%	55	0	-
E-MINI MIDCAP	21,039	15,588	35.0%	14,568.32	44.4%	18,460	13,471	37.0%
E-MINI NASDAQ 100	660,797	692,410.83	-4.6%	732,673.16	-9.8%	733,796	605,999	21.1%
E-MINI RUSSELL 1000	1,233	954.26	29.2%	126.68	873.5%	552	473	16.7%
E-MINI RUSSELL 1000 GROWTH	830	513.26	61.7%	510.95	62.5%	582	276	110.8%
E-MINI RUSSELL 1000 VALUE	2,797	3,510.83	-20.3%	487.05	474.2%	1,386	1,566	-11.5%
E-MINI RUSSELL 2000	262,928	261,602.91	0.5%	239,657.84	9.7%	266,524	223,045	19.5%
E-MINI S&P500	1,883,296	2,213,300.96	-14.9%	1,917,845.84	-1.8%	1,962,867	1,821,301	7.8%
E-MINI S&P500 ESG	2,411	1,839.65	31.1%	1,937.16	24.5%	2,199	1,014	116.8%
E-MINI S&P REAL ESTATE SELE	785	469	67.4%	188.16	317.3%	494	274	80.1%
ETHER FUTURES	3,999	761.74	425.0%	5,718.16	-30.1%	5,175	478	982.6%
FT-SE 100	29	0.04	67166.4%	3.42	755.3%	14	0	21831.6%
FTSE Emerging	0	0	-	0	-	0	0	-100.0%
IBOVESPA INDEX	2	7	-75.8%	3.05	-44.5%	2	14	-84.6%
MICRO BITCOIN FUTURES	17,142	0	-	21,848.37	-21.5%	19,800	0	-
MICRO E-MINI NASDAQ 100	1,357,364	1,322,505.39	2.6%	1,723,577.16	-21.2%	1,603,701	1,092,227	46.8%
MICRO E-MINI RUSSELL 2000	122,311	202,058.65	-39.5%	182,971.37	-33.2%	176,777	186,667	-5.3%
MICRO E-MINI S&P500	1,259,507	1,183,763.22	6.4%	1,394,575.05	-9.7%	1,366,489	1,053,875	29.7%
MICRO ETHER FUTURES	16,231	0	-	19,870.84	-18.3%	19,078	0	-
NASDAQ-100 VOLATILITY	91	0	-	149.74	-39.3%	196	0	597165.9%
NASDAQ BIOTECH	9	49.13	-81.2%	2.79	232.0%	7	44	-84.8%
Nearby BTIC+	15	2.17	600.0%	18.42	-17.4%	12	1	1266.6%
NIKKEI 225 (\$) STOCK	6,574	8,766.3	-25.0%	6,525.95	0.7%	6,864	7,314	-6.2%
NIKKEI 225 (YEN) STOCK	47,868	39,916.43	19.9%	45,298	5.7%	45,356	35,018	29.5%
S&P 500	6,679	9,492.83	-29.6%	2,700.95	147.3%	4,948	6,923	-28.5%
S&P 500 ANNUAL DIVIDEND IND	5,837	2,567.48	127.3%	4,906.05	19.0%	4,802	2,806	71.1%
S&P 500 QUARLY DIVIDEND IND	279	267.61	4.4%	199.21	40.2%	260	108	140.4%
S&P CONSUMER DSCRTNRY SE	950	1,337.7	-29.0%	357	166.0%	686	834	-17.8%
S&P CONSUMER STAPLES SECT	1,748	2,632.26	-33.6%	886.47	97.2%	1,306	1,549	-15.6%
S&P ENERGY SECTOR	6,603	5,006.83	31.9%	2,158.95	205.8%	3,750	2,824	32.8%
S&P FINANCIAL SECTOR	4,257	7,356.52	-42.1%	1,129.68	276.8%	2,362	4,194	-43.7%
S&P HEALTH CARE SECTOR	2,501	1,802.74	38.7%	644.84	287.9%	1,434	1,010	42.0%
S&P INDUSTRIAL SECTOR	2,086	2,926.09	-28.7%	770.74	170.7%	1,518	1,562	-2.8%
S&P MATERIALS SECTOR	1,074	1,002.39	7.1%	894.21	20.1%	925	701	32.0%
S&P TECHNOLOGY SECTOR	1,716	1,436.35	19.4%	964.16	77.9%	1,549	858	80.6%
S&P UTILITIES SECTOR	3,093	2,686.7	15.1%	1,228.05	151.9%	1,967	1,555	26.5%
S&P VALUE INDEX FUTURES	0	0	-	0	-	0	6	-100.0%
WATER INDEX FUTURES	5	4.61	4.7%	5.05	-4.5%	6	7	-13.9%
YEN DENOMINATED TOPIX	201	71.39	181.1%	203.05	-1.2%	200	73	176.0%

CME Exchange ADV Report - Monthly

March 2022

Page 3 of 8

	ADV MAR 2022	ADV MAR 2021	% CHG	ADV FEB 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Equity Index Options								
BITCOIN FUTURES	879	0	-	0	-	326	0	-
BITCOIN OPTIONS	97	60.78	59.0%	96.53	0.1%	103	76	35.3%
E-MINI NASDAQ 100	35,429	30,612	15.7%	39,293.42	-9.8%	39,710	25,568	55.3%
E-mini Russell 2000	4,830	4,204.7	14.9%	6,164.05	-21.6%	6,277	4,264	47.2%
E-MINI RUSSELL 2000	1,357	1,771.87	-23.4%	2,013.74	-32.6%	1,643	1,717	-4.3%
E-mini S&P 500	478,310	304,172.61	57.2%	645,339.47	-25.9%	623,125	329,451	89.1%
E-MINI S&P500	517,095	290,064.43	78.3%	506,762.68	2.0%	510,987	286,986	78.1%
EOM S&P 500	0	175.65	-100.0%	0	-	0	66	-100.0%
MICRO E-MINI NASDAQ	630	352.7	78.6%	686.74	-8.3%	574	184	211.9%
Micro E-mini Nasdaq-100	1,912	1,053.3	81.6%	2,659.47	-28.1%	2,652	723	266.6%
MICRO E-MINI NASDAQ 100	340	0	-	420.74	-19.2%	340	0	-
Micro E-mini S&P 500	10,614	7,278.35	45.8%	16,296.26	-34.9%	13,813	6,518	111.9%
S&P 500	0	8,533.78	-100.0%	0	-	0	8,156	-100.0%
FX Futures								
AD/CD CROSS RATES	3	0.52	500.0%	1.79	74.9%	2	0	383.8%
AD/JY CROSS RATES	369	146.35	152.0%	304.42	21.2%	270	134	101.4%
AD/NE CROSS RATES	245	15.26	1503.7%	57.05	329.0%	112	10	978.0%
AUSTRALIAN DOLLAR	98,591	118,200.04	-16.6%	101,642	-3.0%	96,213	115,910	-17.0%
BP/JY CROSS RATES	370	140.22	163.9%	186.32	98.6%	237	122	94.0%
BP/SF CROSS RATES	111	78.57	41.4%	61.79	79.9%	111	47	136.1%
BRAZIL REAL	15,461	12,382.04	24.9%	17,848.37	-13.4%	16,621	12,397	34.1%
BRITISH POUND	128,361	101,091.17	27.0%	112,624.16	14.0%	113,443	94,992	19.4%
CANADIAN DOLLAR	91,705	92,880.83	-1.3%	79,011.95	16.1%	83,364	81,603	2.2%
CD/JY CROSS RATES	1	9.57	-84.5%	4.37	-66.2%	9	9	6.7%
CHINESE RENMINBI (CNH)	1,339	847.26	58.0%	646.26	107.1%	936	811	15.4%
CZECK KORUNA (EC)	0	0.09	299.8%	0	-	0	0	440.9%
CZECK KORUNA (US)	0	0.04	399.8%	0.21	3.3%	0	0	391.8%
EC/AD CROSS RATES	487	487.83	-0.2%	158.84	206.5%	280	288	-2.6%
EC/CD CROSS RATES	863	711.17	21.4%	146.53	489.3%	444	343	29.4%
EC/NOK CROSS RATES	139	96.09	44.2%	19.32	617.1%	69	45	52.2%
EC/SEK CROSS RATES	267	68	292.9%	55.16	384.4%	135	36	280.5%
EFX/BP CROSS RATES	8,727	4,838.04	80.4%	3,753.16	132.5%	5,077	3,109	63.3%
EFX/JY CROSS RATES	6,128	3,647.87	68.0%	3,151.37	94.5%	3,849	1,975	94.9%
EFX/SF CROSS RATES	4,087	1,875.3	118.0%	1,963.37	108.2%	2,505	1,192	110.1%
E-MICRO USD/CAD	24	0	-	18.05	35.4%	19	0	-
E-MICRO USD/CHF	6	0	-	4.47	37.0%	4	0	-
E-MICRO USD/JPY	334	0	-	126.74	163.5%	196	0	-
E-MINI EURO FX	7,947	7,306.09	8.8%	6,318.58	25.8%	6,733	7,823	-13.9%
E-MINI JAPANESE YEN	398	460.57	-13.5%	303.42	31.3%	328	547	-40.1%
EURO FX	302,031	259,369.91	16.4%	209,774.53	44.0%	231,671	214,016	8.2%
HUNGARIAN FORINT (EC)	1	0	-	0.32	147.8%	0	0	-
HUNGARIAN FORINT (US)	0	2.09	-91.7%	0	-	0	1	-55.7%
INDIAN RUPEE	976	672.87	45.1%	1,118.47	-12.7%	949	898	5.7%
JAPANESE YEN	148,643	122,012.26	21.8%	112,937.53	31.6%	124,788	105,194	18.6%
KOREAN WON	33	176.17	-81.4%	34.74	-5.8%	42	125	-66.8%
MEXICAN PESO	62,216	68,680.22	-9.4%	49,531.26	25.6%	51,690	59,795	-13.6%

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

CME Exchange ADV Report - Monthly

March 2022

Page 4 of 8

	ADV MAR 2022	ADV MAR 2021	% CHG	ADV FEB 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
FX Futures								
MICRO AUD/USD	10,884	12,021.65	-9.5%	15,440.89	-29.5%	12,636	13,055	-3.2%
MICRO CAD/USD	2,096	2,361.22	-11.2%	2,441.63	-14.2%	2,663	2,306	15.5%
MICRO CHF/USD	623	621.87	0.2%	408.21	52.7%	528	524	0.7%
MICRO EUR/USD	34,429	25,216.39	36.5%	33,270	3.5%	33,659	28,475	18.2%
MICRO GBP/USD	3,885	3,178.48	22.2%	3,866.74	0.5%	4,017	3,462	16.0%
MICRO INR/USD	39	124.04	-68.3%	37.53	4.7%	42	117	-64.6%
MICRO JPY/USD	556	1,631.96	-65.9%	2,060.53	-73.0%	1,641	1,491	10.0%
MICRO USD/CNH	0	0.13	-66.6%	0.05	-17.3%	0	0	-50.8%
NEW ZEALND DOLLAR	30,411	33,689.78	-9.7%	29,160.74	4.3%	28,153	33,303	-15.5%
NKR/USD CROSS RATE	230	427.13	-46.1%	162.16	41.9%	185	320	-42.4%
POLISH ZLOTY (EC)	20	18.65	5.8%	3.05	546.6%	9	8	5.5%
POLISH ZLOTY (US)	163	76.22	113.3%	68	139.1%	94	65	45.2%
RMB USD	0	0	-	0	-	0	0	-
RUSSIAN RUBLE	565	6,963.78	-91.9%	16,919.58	-96.7%	9,422	4,999	88.5%
S.AFRICAN RAND	5,613	3,624.39	54.9%	4,414.05	27.2%	4,622	2,871	61.0%
SF/JY CROSS RATES	55	4	1284.8%	0.89	6091.0%	22	5	362.4%
SHEKEL	0	0.3	-28.6%	1.16	-81.2%	1	0	283.8%
SKR/USD CROSS RATES	569	390.04	45.8%	355	60.2%	422	277	52.3%
SWISS FRANC	28,166	28,078.09	0.3%	21,534.89	30.8%	24,030	24,681	-2.6%
TURKISH LIRA	5	8.3	-41.4%	0.74	560.9%	2	4	-51.2%
USDZAR	0	1.96	-100.0%	1.16	-100.0%	0	1	-41.0%
FX Options								
AUD/USD MONDAY OPTION WEE	21	25.09	-15.3%	9.95	113.7%	22	21	4.7%
AUD/USD MONDAY OPTION WEE	5	1.83	200.0%	105.58	-94.8%	36	23	54.3%
AUD/USD MONDAY OPTION WEE	20	35	-41.5%	22.05	-7.1%	14	27	-46.5%
AUD/USD MONDAY OPTION WEE	5	29.96	-83.6%	21.68	-77.3%	13	20	-34.5%
AUD/USD MONDAY OPTION WEE	0	1	-100.0%	0	-	13	0	3232.8%
AUD/USD MONTHLY OPTIONS	2,809	1,750.26	60.5%	4,228.95	-33.6%	5,070	2,915	73.9%
AUD/USD WKLY FRIDAY OPTION	76	35.74	112.9%	0	-	28	13	109.5%
AUD/USD WKLY FRIDAY OPTION	54	68.83	-21.5%	207.32	-74.0%	114	88	29.0%
AUD/USD WKLY FRIDAY OPTION	87	148.74	-41.5%	227.16	-61.7%	147	136	8.1%
AUD/USD WKLY FRIDAY OPTION	55	127.04	-57.0%	103.89	-47.5%	102	179	-43.0%
AUD/USD WKLY FRIDAY OPTION	25	17.96	40.2%	0	-	9	26	-64.1%
AUD/USD WKLY WED OPTIONS -	55	36.57	50.7%	84.53	-34.8%	51	49	2.7%
AUD/USD WKLY WED OPTIONS -	20	21.17	-7.4%	47.74	-58.9%	34	44	-23.3%
AUD/USD WKLY WED OPTIONS -	11	11.3	-0.4%	24.26	-53.6%	14	33	-56.8%
AUD/USD WKLY WED OPTIONS -	3	65.13	-94.8%	18	-81.2%	20	65	-68.6%
AUD/USD WKLY WED OPTIONS -	9	24.52	-62.6%	0	-	3	9	-63.2%
BRL/USD MONTHLY OPTIONS	13	37.96	-66.4%	16.42	-22.4%	26	16	59.4%
CAD/USD MONDAY OPTIONS WE	13	44.74	-70.7%	13.16	-0.5%	10	46	-79.2%
CAD/USD MONDAY OPTIONS WE	82	21	291.7%	82.21	0.1%	73	32	125.6%
CAD/USD MONDAY OPTIONS WE	24	39.17	-38.7%	1.21	1882.7%	9	16	-40.8%
CAD/USD MONDAY OPTIONS WE	22	0.57	3807.8%	71.16	-69.0%	48	28	73.4%
CAD/USD MONDAY OPTIONS WE	0	26.61	-100.0%	0	-	20	10	101.9%
CAD/USD MONTHLY OPTIONS	4,746	2,492.83	90.4%	3,408.79	39.2%	4,324	2,467	75.3%
CAD/USD WKLY FRIDAY OPTION	261	276.3	-5.7%	0	-	97	104	-7.2%
CAD/USD WKLY FRIDAY OPTION	52	133.48	-60.9%	238.42	-78.1%	247	172	43.5%

CME Exchange ADV Report - Monthly

March 2022

Page 5 of 8

	ADV MAR 2022	ADV MAR 2021	% CHG	ADV FEB 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
FX Options								
CAD/USD WKLY FRIDAY OPTION	223	298	-25.3%	332.68	-33.1%	283	292	-3.3%
CAD/USD WKLY FRIDAY OPTION	229	188.78	21.1%	262.42	-12.9%	259	363	-28.6%
CAD/USD WKLY FRIDAY OPTION	28	1.3	2073.2%	0	-	11	97	-89.1%
CAD/USD WKLY WED OPTIONS -	28	43.87	-36.2%	104.16	-73.1%	51	55	-6.3%
CAD/USD WKLY WED OPTIONS -	9	93.48	-90.4%	105.74	-91.5%	65	70	-6.7%
CAD/USD WKLY WED OPTIONS -	23	93	-75.7%	115	-80.3%	63	77	-17.7%
CAD/USD WKLY WED OPTIONS -	136	28.39	379.0%	78.53	73.2%	106	25	315.0%
CAD/USD WKLY WED OPTIONS -	128	53.09	140.6%	0	-	47	20	136.7%
CHF/USD MONTHLY OPTIONS	172	170.48	0.8%	210.68	-18.4%	308	168	84.1%
CHF/USD WKLY FRIDAY OPTION	23	1.57	1344.5%	0	-	8	1	1321.3%
CHF/USD WKLY FRIDAY OPTION	1	2.39	-47.3%	16.11	-92.2%	10	11	-5.1%
CHF/USD WKLY FRIDAY OPTION	2	9.7	-82.1%	1.21	43.7%	6	8	-25.0%
CHF/USD WKLY FRIDAY OPTION	1	30.17	-95.1%	20.11	-92.6%	12	24	-51.9%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-100.0%
EUR/GBP MONTHLY OPTIONS	76	0	-	10.53	622.8%	32	0	-
EUR/GBP WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
EUR/USD MONDAY OPTION WEE	198	51.39	284.4%	103.26	91.3%	112	73	54.7%
EUR/USD MONDAY OPTION WEE	161	23.7	580.9%	400.42	-59.7%	220	51	335.2%
EUR/USD MONDAY OPTION WEE	43	18.74	129.5%	88.89	-51.6%	43	11	298.0%
EUR/USD MONDAY OPTION WEE	153	145.87	5.0%	226.37	-32.3%	140	129	8.2%
EUR/USD MONDAY OPTION WEE	0	69	-100.0%	0	-	46	26	77.1%
EUR/USD MONTHLY OPTIONS	10,169	10,112.87	0.6%	14,797.58	-31.3%	11,595	10,611	9.3%
EUR/USD WKLY FRIDAY OPTION	1,091	508.61	114.5%	0	-	405	192	111.1%
EUR/USD WKLY FRIDAY OPTION	509	719.43	-29.2%	1,437.37	-64.6%	1,064	641	66.1%
EUR/USD WKLY FRIDAY OPTION	810	947.13	-14.5%	871.26	-7.0%	850	1,044	-18.6%
EUR/USD WKLY FRIDAY OPTION	968	700.57	38.2%	1,837	-47.3%	1,230	816	50.8%
EUR/USD WKLY FRIDAY OPTION	100	2.52	3858.5%	0	-	37	266	-86.1%
EUR/USD WKLY WED OPTIONS -	315	170.43	85.1%	452.42	-30.3%	349	248	41.1%
EUR/USD WKLY WED OPTIONS -	354	350.74	0.8%	265.79	33.0%	285	368	-22.6%
EUR/USD WKLY WED OPTIONS -	285	251.96	12.9%	359	-20.7%	293	362	-19.2%
EUR/USD WKLY WED OPTIONS -	333	270.57	23.2%	304.89	9.3%	297	437	-32.1%
EUR/USD WKLY WED OPTIONS -	277	245.17	12.8%	0	-	103	92	11.0%
GBP/USD MONDAY OPTION WEE	27	6.17	333.1%	57.37	-53.4%	31	11	168.9%
GBP/USD MONDAY OPTION WEE	0	7.48	-98.8%	85.89	-99.9%	44	6	616.5%
GBP/USD MONDAY OPTION WEE	6	38.13	-83.9%	18.32	-66.5%	8	16	-50.8%
GBP/USD MONDAY OPTION WEE	29	1.48	1855.8%	78.58	-63.2%	39	16	142.4%
GBP/USD MONDAY OPTION WEE	0	95.65	-100.0%	0	-	6	36	-83.9%
GBP/USD MONTHLY OPTIONS	2,513	3,434.26	-26.8%	3,896.74	-35.5%	3,163	3,866	-18.2%
GBP/USD WKLY FRIDAY OPTION	148	75.96	94.5%	0	-	55	29	91.4%
GBP/USD WKLY FRIDAY OPTION	21	50.26	-58.7%	214.16	-90.3%	117	117	0.1%
GBP/USD WKLY FRIDAY OPTION	117	108	8.6%	381.11	-69.2%	218	135	60.7%
GBP/USD WKLY FRIDAY OPTION	221	90.52	143.7%	156.74	40.7%	183	169	8.1%
GBP/USD WKLY FRIDAY OPTION	64	25.43	152.6%	0	-	24	27	-11.8%
GBP/USD WKLY WED OPTIONS -	26	24.04	7.1%	163.16	-84.2%	84	43	97.6%
GBP/USD WKLY WED OPTIONS -	3	87.83	-97.1%	55.95	-95.4%	32	48	-32.7%
GBP/USD WKLY WED OPTIONS -	28	33.39	-16.3%	66.89	-58.2%	76	29	165.7%
GBP/USD WKLY WED OPTIONS -	21	26.43	-20.6%	93.68	-77.6%	79	32	149.2%
GBP/USD WKLY WED OPTIONS -	14	71.96	-80.1%	0	-	5	27	-80.4%
JPY/USD MONDAY OPTION WEE	39	15.91	143.7%	12.58	208.3%	21	22	-7.2%

CME Exchange ADV Report - Monthly

March 2022

Page 6 of 8

	ADV MAR 2022	ADV MAR 2021	% CHG	ADV FEB 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
FX Options								
JPY/USD MONDAY OPTION WEE	13	16.87	-21.6%	57.58	-77.0%	51	15	240.1%
JPY/USD MONDAY OPTION WEE	3	13.13	-80.5%	3.89	-34.1%	2	12	-82.1%
JPY/USD MONDAY OPTION WEE	35	22	60.3%	49.53	-28.8%	36	8	322.1%
JPY/USD MONDAY OPTION WEE	0	13.61	-100.0%	0	-	1	5	-84.0%
JPY/USD MONTHLY OPTIONS	7,487	4,305.52	73.9%	4,533.26	65.2%	6,424	4,454	44.2%
JPY/USD WKLY FRIDAY OPTION	485	354.96	36.6%	0	-	180	134	34.4%
JPY/USD WKLY FRIDAY OPTION	366	252.22	45.3%	684.42	-46.5%	532	254	109.6%
JPY/USD WKLY FRIDAY OPTION	536	650.35	-17.6%	428.68	25.0%	518	529	-2.1%
JPY/USD WKLY FRIDAY OPTION	472	295.7	59.8%	715.63	-34.0%	540	387	39.6%
JPY/USD WKLY FRIDAY OPTION	30	4.35	582.0%	0	-	11	135	-91.9%
JPY/USD WKLY WED OPTIONS -	133	130.83	1.7%	199.21	-33.2%	148	104	41.9%
JPY/USD WKLY WED OPTIONS -	133	104.17	27.5%	106.58	24.6%	148	134	10.6%
JPY/USD WKLY WED OPTIONS -	81	102.65	-21.1%	167.53	-51.6%	116	143	-19.0%
JPY/USD WKLY WED OPTIONS -	79	121.13	-35.0%	157.89	-50.1%	117	135	-13.8%
JPY/USD WKLY WED OPTIONS -	124	195.35	-36.4%	0	-	46	74	-37.4%
MXN/USD MONTHLY OPTIONS	33	18.61	78.5%	14.74	125.4%	45	45	0.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
NZD/USD MONTHLY OPTIONS	0	3.35	-87.0%	0.53	-17.4%	1	4	-77.7%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
RUB/USD MONTHLY OPTIONS	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	1.21	-100.0%	0	0	-
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	0	26	-98.2%	88.21	-99.5%	31	43	-28.4%

CME Exchange ADV Report - Monthly

March 2022

Page 7 of 8

	ADV MAR 2022	ADV MAR 2021	% CHG	ADV FEB 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Ag Products Futures								
BLOCK CHEESE	13	86.26	-85.2%	11.53	10.9%	24	46	-46.2%
BUTTER CS	186	188.65	-1.5%	219.95	-15.5%	255	236	7.7%
CASH-SETTLED CHEESE	521	591.26	-11.9%	385.32	35.2%	529	621	-14.9%
CAT ASIA WEATHER	0	0	-	0	-	0	20	-100.0%
CATTLE	66,928	58,316.35	14.8%	58,575.53	14.3%	65,696	62,314	5.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	35	108.7	-68.0%	13.16	164.3%	17	41	-58.7%
CDD WEATHER	87	7.61	1042.9%	0	-	32	3	1024.4%
CLASS IV MILK	70	28.65	145.1%	137.74	-49.0%	141	28	401.6%
DRY WHEY	43	109.78	-61.3%	60.68	-29.9%	52	110	-52.6%
FEEDER CATTLE	12,818	12,612.17	1.6%	14,485.63	-11.5%	13,073	11,774	11.0%
GOLDMAN SACHS	231	608.7	-62.1%	175.11	31.7%	195	673	-71.1%
GSCI EXCESS RETURN FUT	6,085	5,031.74	20.9%	578.58	951.7%	2,487	2,086	19.2%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	102.17	-100.0%	215.79	-100.0%	129	186	-30.7%
HDD WEATHER EUROPEAN	28	65.22	-56.7%	77.63	-63.6%	63	26	138.3%
HOGS	46,182	46,962.96	-1.7%	48,870.11	-5.5%	50,095	46,298	8.2%
HOUSING INDEX	1	0.3	85.7%	0.63	-10.5%	1	0	37.7%
LUMBER	340	351.22	-3.1%	533.58	-36.2%	424	434	-2.2%
MALAYSIAN PALM SWAP	0	263.48	-100.0%	0	-	0	378	-100.0%
MILK	1,597	947.35	68.5%	1,418.53	12.6%	1,589	1,200	32.4%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	299	258.74	15.7%	385.42	-22.3%	360	334	7.7%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
PORK CUTOUT	146	255.52	-43.0%	132.95	9.6%	134	226	-40.6%
S&P GSCI ENHANCED ER SWAP	0	87.04	-100.0%	0	-	0	33	-100.0%
USD CRUDE PALM OIL	1,408	458.61	207.1%	858.89	64.0%	1,103	265	316.4%
Ag Products Options								
BLOCK CHEESE	10	33.91	-69.2%	3.68	183.2%	10	17	-40.6%
BUTTER CS	59	187.87	-68.5%	29.05	103.7%	73	139	-47.2%
CASH-SETTLED CHEESE	458	530.17	-13.6%	328.58	39.4%	493	505	-2.3%
CATTLE	10,186	9,139.83	11.4%	10,889.89	-6.5%	9,931	9,778	1.6%
CDD SEASONAL STRIP	217	86.96	150.0%	26.32	726.1%	89	33	170.6%
CDD WEATHER	0	97.83	-100.0%	0	-	0	37	-100.0%
CLASS IV MILK	256	165.87	54.6%	382.89	-33.0%	333	146	128.0%
DRY WHEY	109	5	2086.1%	1.11	9789.1%	41	8	409.0%
FEEDER CATTLE	1,738	1,047.7	65.9%	1,812	-4.1%	1,661	945	75.9%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	82	-100.0%
HDD WEATHER	87	21.74	300.0%	52.63	65.2%	77	102	-24.4%
HDD WEATHER EUROPEAN	0	0	-	52.63	-100.0%	16	20	-21.3%
HOGS	11,311	8,663.83	30.6%	16,053.89	-29.5%	12,754	9,222	38.3%
LUMBER	20	40.78	-51.3%	27.21	-27.0%	28	37	-25.0%
MILK	1,004	1,340	-25.1%	677.26	48.2%	937	1,527	-38.6%
MLK MID OPTIONS	1	0.13	666.9%	0.63	58.3%	1	0	1113.0%
NFD MILK	251	139.87	79.6%	215.37	16.7%	255	219	16.3%
PORK CUTOUT	1	2.83	-53.8%	0	-	0	9	-94.7%

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

CME Exchange ADV Report - Monthly

March 2022

Page 8 of 8

	ADV MAR 2022	ADV MAR 2021	% CHG	ADV FEB 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	4,183,635	2,975,519.52	40.6%	4,193,951.11	-0.2%	3,933,068	2,834,384	38.8%
Equity Index Futures	5,712,632	5,997,186.35	-4.7%	6,334,947.79	-9.8%	6,265,092	5,081,764	23.3%
FX Futures	998,173	914,634.83	9.1%	831,951.53	20.0%	862,244	817,387	5.5%
Foreign Exchange Futures	0	0	-	1.21	-100.0%	0	0	-
Ag Products Futures	137,017	127,442.48	7.5%	127,136.74	7.8%	136,398	127,331	7.1%
TOTAL FUTURES	11,031,456	#####	10.2%	#####	-4.0%	#####	8,860,866.67	26.4%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,518,489	1,137,925.83	33.4%	1,528,513.63	-0.7%	1,528,035	1,105,599	38.2%
Equity Index Options	1,051,493	648,280.17	62.2%	1,219,733.11	-13.8%	1,199,548	663,710	80.7%
FX Options	38,601	31,873.39	21.1%	43,734.53	-11.7%	41,972	34,320	22.3%
Foreign Exchange Options	0	26	-98.2%	88.21	-99.5%	31	43	-28.4%
Ag Products Options	25,710	21,504.3	19.6%	30,553.16	-15.9%	26,699	22,825	17.0%
TOTAL OPTIONS	2,634,293	1,839,609.7	43.2%	2,822,622.63	-6.7%	2,796,285.77	1,826,497.56	53.1%
TOTAL COMBINED								
Interest Rate	5,702,124	4,113,445.35	38.6%	5,722,464.74	-0.4%	5,461,103	3,939,983	38.6%
Equity Index	6,764,125	6,645,466.52	1.8%	7,554,680.89	-10.5%	7,464,640	5,745,474	29.9%
FX	1,036,773	946,508.22	9.5%	875,686.05	18.4%	904,216	851,707	6.2%
Foreign Exchange	0	26	-98.2%	89.42	-99.5%	31	43	-27.6%
Ag Products	162,727	148,946.78	9.3%	157,689.89	3.2%	163,097	150,156	8.6%
GRAND TOTAL	13,665,749	#####	15.3%	14,310,611	-4.5%	13,993,087.9	10,687,364.23	30.9%