

CME Group Exchange ADV Report - Monthly

May 2022

Page 1 of 17

	ADV MAY 2022	ADV MAY 2021	% CHG	ADV APR 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
FX Futures								
AD/CD CROSS RATES	4	4.2	-0.2%	5.25	-20.2%	3	1	140.6%
AD/JY CROSS RATES	240	98	145.0%	317.7	-24.4%	273	113	141.7%
AD/NE CROSS RATES	81	5.85	1278.9%	139.95	-42.4%	111	9	1153.8%
AUSTRALIAN DOLLAR	104,927	87,367.15	20.1%	85,699.55	22.4%	95,948	103,497	-7.3%
BP/JY CROSS RATES	153	103.7	47.1%	179.65	-15.1%	209	111	88.0%
BP/SF CROSS RATES	82	24.45	233.8%	111.7	-26.9%	105	41	156.8%
BRAZIL REAL	17,908	12,576.65	42.4%	17,674.1	1.3%	17,088	12,151	40.6%
BRITISH POUND	104,331	89,354.05	16.8%	99,748.55	4.6%	108,926	90,281	20.7%
CANADIAN DOLLAR	82,183	71,367.5	15.2%	73,274.65	12.2%	81,164	77,526	4.7%
CD/JY CROSS RATES	0	0.4	-28.6%	0.1	185.7%	6	5	5.1%
CHINESE RENMINBI (CNH)	1,917	855.15	124.2%	1,569.25	22.2%	1,259	746	68.8%
CZECK KORUNA (EC)	0	0	-	1.2	-88.1%	0	0	1782.1%
CZECK KORUNA (US)	0	0	-	0.05	281.0%	0	0	395.2%
EC/AD CROSS RATES	217	115.65	87.6%	167.65	29.4%	246	219	11.9%
EC/CD CROSS RATES	146	170.95	-14.8%	257.45	-43.4%	347	277	25.4%
EC/NOK CROSS RATES	76	11.1	583.8%	55.65	36.4%	68	32	110.5%
EC/SEK CROSS RATES	41	24.05	69.9%	38.95	4.9%	97	29	241.0%
EFX/BP CROSS RATES	3,566	1,125.35	216.9%	2,885.8	23.6%	4,343	2,322	87.1%
EFX/JY CROSS RATES	1,479	981.35	50.7%	1,700.95	-13.0%	2,949	1,573	87.5%
EFX/SF CROSS RATES	2,096	581.7	260.2%	1,040.4	101.4%	2,137	946	125.8%
E-MICRO USD/CAD	7	0	-	5.55	30.4%	14	0	-
E-MICRO USD/CHF	5	0	-	1.2	281.0%	3	0	-
E-MICRO USD/JPY	761	0	-	710.3	7.1%	411	0	-
E-MINI EURO FX	6,054	4,839.1	25.1%	5,077.05	19.2%	6,273	6,521	-3.8%
E-MINI JAPANESE YEN	453	323.55	40.0%	563.3	-19.6%	399	460	-13.2%
EURO FX	193,919	164,415.4	17.9%	179,127.6	8.3%	213,771	193,227	10.6%
HUNGARIAN FORINT (EC)	0	0	-	0.05	-4.8%	0	0	-
HUNGARIAN FORINT (US)	0	0.55	-65.4%	0.1	90.5%	0	1	-54.6%
INDIAN RUPEE	857	468.4	83.0%	1,123	-23.7%	964	750	28.6%
JAPANESE YEN	140,928	98,059.85	43.7%	143,460.2	-1.8%	131,704	103,778	26.9%
KOREAN WON	15	82	-81.1%	26.75	-42.1%	33	108	-69.0%
MEXICAN PESO	51,987	43,343.4	19.9%	41,286.65	25.9%	49,731	51,680	-3.8%
MICRO AUD/USD	15,019	9,157.7	64.0%	12,978.05	15.7%	13,188	11,546	14.2%
MICRO CAD/USD	3,574	2,821.2	26.7%	2,363.45	51.2%	2,791	2,414	15.6%
MICRO CHF/USD	895	394.5	126.9%	521.85	71.5%	602	457	31.7%
MICRO EUR/USD	32,883	20,062	63.9%	33,207.15	-1.0%	33,413	24,953	33.9%
MICRO GBP/USD	5,371	3,372.95	59.2%	3,762.95	42.7%	4,244	3,412	24.4%
MICRO INR/USD	35	82.95	-57.2%	37.2	-4.6%	39	107	-63.1%
MICRO JPY/USD	0	1,571.5	-100.0%	0	-	988	1,502	-34.2%
MICRO USD/CNH	0	0.65	-100.0%	0	-	0	0	-90.1%
NEW ZEALND DOLLAR	29,761	24,720.95	20.4%	26,479.2	12.4%	28,156	29,275	-3.8%
NKR/USD CROSS RATE	108	221.65	-51.2%	122.85	-11.9%	157	284	-44.8%
POLISH ZLOTY (EC)	2	1.2	78.6%	3.3	-35.1%	6	6	12.0%
POLISH ZLOTY (US)	39	8.7	345.5%	30.4	27.5%	70	44	59.4%
RMB USD	0	0	-	0.05	-100.0%	0	0	-
RUSSIAN RUBLE	60	2,817.2	-97.9%	51.15	17.8%	5,694	4,363	30.5%
S.AFRICAN RAND	3,893	2,422.1	60.7%	3,680.8	5.8%	4,291	2,526	69.8%
SF/JY CROSS RATES	26	0.8	3120.2%	41.85	-38.4%	27	3	684.5%
SHEKEL	1	0.05	1328.6%	0.25	185.7%	1	0	387.1%

*** 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

May 2022

Page 2 of 17

	ADV MAY 2022	ADV MAY 2021	% CHG	ADV APR 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
FX Futures								
SKR/USD CROSS RATES	285	218.15	30.8%	253.15	12.8%	361	253	42.8%
SWISS FRANC	25,197	20,527.45	22.8%	19,077	32.1%	23,306	22,682	2.7%
TURKISH LIRA	0	0.5	-81.0%	0	-	1	3	-54.7%
USDZAR	0	0	-	0	-	0	0	-45.4%
FX Options								
AUD/USD MONDAY OPTION WEEK1	7	24.85	-71.6%	4.25	65.8%	16	24	-35.1%
AUD/USD MONDAY OPTION WEEK2	18	10.45	76.8%	4.15	345.2%	26	17	54.6%
AUD/USD MONDAY OPTION WEEK3	19	5.15	261.5%	30.35	-38.7%	18	19	-3.9%
AUD/USD MONDAY OPTION WEEK4	27	14.35	85.8%	41	-35.0%	21	21	0.6%
AUD/USD MONDAY OPTION WEEK5	0	0	-	0	-	8	0	3253.9%
AUD/USD MONTHLY OPTIONS	3,948	6,239.1	-36.7%	4,887.85	-19.2%	4,806	3,643	31.9%
AUD/USD WKLY FRIDAY OPTIONS -	14	0	-	1	1300.0%	20	9	113.4%
AUD/USD WKLY FRIDAY OPTIONS -	144	98.4	46.3%	54.9	162.3%	108	84	29.2%
AUD/USD WKLY FRIDAY OPTIONS -	126	174.8	-28.1%	81.45	54.4%	130	133	-2.7%
AUD/USD WKLY FRIDAY OPTIONS -	106	100.55	4.9%	63.85	65.3%	95	159	-40.0%
AUD/USD WKLY FRIDAY OPTIONS -	0	0	-	73.15	-100.0%	20	30	-34.1%
AUD/USD WKLY WED OPTIONS - WK	87	123.25	-29.6%	13.4	547.5%	51	64	-20.9%
AUD/USD WKLY WED OPTIONS - WK	8	38.35	-80.0%	28.55	-73.1%	27	39	-29.5%
AUD/USD WKLY WED OPTIONS - WK	5	10.5	-56.0%	3.1	49.0%	10	23	-56.1%
AUD/USD WKLY WED OPTIONS - WK	52	53.7	-3.0%	30.75	69.4%	29	55	-47.2%
AUD/USD WKLY WED OPTIONS - WK	0	0	-	0	-	2	6	-63.0%
BRL/USD MONTHLY OPTIONS	9	7.35	18.6%	9.2	-5.3%	19	17	9.7%
CAD/USD MONDAY OPTIONS WEEK1	7	34.75	-81.1%	13.05	-49.6%	10	41	-76.6%
CAD/USD MONDAY OPTIONS WEEK2	36	116.9	-69.2%	66.95	-46.2%	64	49	31.3%
CAD/USD MONDAY OPTIONS WEEK3	48	12.75	277.2%	144.25	-66.7%	43	15	192.0%
CAD/USD MONDAY OPTIONS WEEK4	12	78.15	-84.5%	73.85	-83.6%	46	35	29.6%
CAD/USD MONDAY OPTIONS WEEK5	0	0	-	0	-	12	6	103.2%
CAD/USD MONTHLY OPTIONS	5,343	3,523.15	51.6%	5,567.3	-4.0%	4,773	2,762	72.8%
CAD/USD WKLY FRIDAY OPTIONS -	0	0	-	8.25	-100.0%	60	62	-4.2%
CAD/USD WKLY FRIDAY OPTIONS -	215	371.6	-42.0%	38.35	461.7%	200	188	6.4%
CAD/USD WKLY FRIDAY OPTIONS -	200	323.1	-38.0%	304.25	-34.1%	270	289	-6.7%
CAD/USD WKLY FRIDAY OPTIONS -	204	289.6	-29.7%	365.65	-44.3%	268	332	-19.1%
CAD/USD WKLY FRIDAY OPTIONS -	0	0	-	181.45	-100.0%	42	97	-57.0%
CAD/USD WKLY WED OPTIONS - WK	36	58.75	-39.5%	72.4	-50.9%	52	50	4.8%
CAD/USD WKLY WED OPTIONS - WK	26	63.55	-58.6%	62.9	-58.1%	57	61	-6.5%
CAD/USD WKLY WED OPTIONS - WK	70	150.55	-53.3%	144.35	-51.3%	81	81	-1.1%
CAD/USD WKLY WED OPTIONS - WK	89	59.4	50.3%	52.25	70.9%	92	47	94.5%
CAD/USD WKLY WED OPTIONS - WK	0	0	-	0	-	29	12	138.3%
CHF/USD MONTHLY OPTIONS	274	324.55	-15.7%	253.4	8.0%	291	234	24.3%
CHF/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	5	1	837.3%
CHF/USD WKLY FRIDAY OPTIONS -	3	39.3	-91.3%	4.45	-23.0%	8	14	-46.2%
CHF/USD WKLY FRIDAY OPTIONS -	1	0.85	-4.8%	1.75	-53.7%	4	11	-64.9%
CHF/USD WKLY FRIDAY OPTIONS -	3	1.2	161.9%	1.45	116.7%	8	19	-57.9%
CHF/USD WKLY FRIDAY OPTIONS -	0	0	-	0.7	-100.0%	0	0	-36.9%
EUR/GBP MONTHLY OPTIONS	83	0	-	0	-	36	0	-
EUR/GBP WKLY FRIDAY OPTIONS -	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

May 2022

Page 3 of 17

	ADV MAY 2022	ADV MAY 2021	% CHG	ADV APR 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
FX Options								
EUR/USD MONDAY OPTION WEEK1	44	31.2	40.9%	107.75	-59.2%	97	66	47.4%
EUR/USD MONDAY OPTION WEEK2	99	241.3	-59.1%	48.5	103.3%	162	94	71.6%
EUR/USD MONDAY OPTION WEEK3	61	122.85	-50.1%	81.4	-24.7%	54	36	50.1%
EUR/USD MONDAY OPTION WEEK4	60	70.6	-15.3%	563.3	-89.4%	206	106	93.7%
EUR/USD MONDAY OPTION WEEK5	0	0	-	0	-	28	16	78.2%
EUR/USD MONTHLY OPTIONS	11,778	8,480.2	38.9%	14,717.3	-20.0%	12,239	9,953	23.0%
EUR/USD WKLY FRIDAY OPTIONS -	0	0	-	90.75	-99.9%	261	117	124.0%
EUR/USD WKLY FRIDAY OPTIONS -	651	1,538.45	-57.7%	241.5	169.5%	820	706	16.3%
EUR/USD WKLY FRIDAY OPTIONS -	731	889.05	-17.8%	859.3	-14.9%	827	969	-14.6%
EUR/USD WKLY FRIDAY OPTIONS -	794	1,140.1	-30.3%	1,071.6	-25.9%	1,110	862	28.8%
EUR/USD WKLY FRIDAY OPTIONS -	0	0	-	915	-100.0%	200	328	-39.1%
EUR/USD WKLY WED OPTIONS - WK	210	380.6	-44.7%	335.2	-37.3%	318	330	-3.6%
EUR/USD WKLY WED OPTIONS - WK	157	358.9	-56.3%	207.9	-24.6%	244	351	-30.6%
EUR/USD WKLY WED OPTIONS - WK	254	249.95	1.4%	240.4	5.5%	275	369	-25.7%
EUR/USD WKLY WED OPTIONS - WK	224	334.15	-33.0%	459.9	-51.3%	314	410	-23.5%
EUR/USD WKLY WED OPTIONS - WK	0	0	-	0	-	62	55	11.7%
GBP/USD MONDAY OPTION WEEK1	10	2.6	297.4%	30.6	-66.2%	26	12	117.5%
GBP/USD MONDAY OPTION WEEK2	71	126.05	-43.4%	39.85	79.1%	49	41	18.6%
GBP/USD MONDAY OPTION WEEK3	5	5.05	8.4%	52.8	-89.6%	16	12	36.5%
GBP/USD MONDAY OPTION WEEK4	8	2.5	223.8%	7.6	6.5%	27	10	162.9%
GBP/USD MONDAY OPTION WEEK5	0	0	-	0	-	4	22	-83.8%
GBP/USD MONTHLY OPTIONS	4,193	3,997.75	4.9%	4,731	-11.4%	3,678	3,711	-0.9%
GBP/USD WKLY FRIDAY OPTIONS -	26	0	-	1.2	2038.9%	38	17	121.9%
GBP/USD WKLY FRIDAY OPTIONS -	214	162.75	31.7%	118.3	81.1%	137	115	19.3%
GBP/USD WKLY FRIDAY OPTIONS -	124	100.75	22.9%	159.95	-22.6%	187	130	44.4%
GBP/USD WKLY FRIDAY OPTIONS -	96	185.95	-48.3%	136.15	-29.4%	156	163	-4.5%
GBP/USD WKLY FRIDAY OPTIONS -	0	0	-	184.6	-100.0%	50	37	35.2%
GBP/USD WKLY WED OPTIONS - WK	14	108.2	-86.7%	88	-83.6%	71	70	1.6%
GBP/USD WKLY WED OPTIONS - WK	12	37.2	-66.6%	15.7	-20.8%	25	40	-38.6%
GBP/USD WKLY WED OPTIONS - WK	55	22.5	145.1%	40.4	36.5%	65	31	109.5%
GBP/USD WKLY WED OPTIONS - WK	21	44.4	-53.0%	49.65	-58.0%	62	53	16.7%
GBP/USD WKLY WED OPTIONS - WK	0	0	-	0	-	3	16	-80.3%
JPY/USD MONDAY OPTION WEEK1	4	17.3	-75.5%	36.6	-88.4%	20	19	5.1%
JPY/USD MONDAY OPTION WEEK2	40	38.8	3.8%	54.75	-26.4%	49	18	171.6%
JPY/USD MONDAY OPTION WEEK3	47	12.05	287.3%	20.95	122.8%	15	11	40.7%
JPY/USD MONDAY OPTION WEEK4	47	18.2	158.2%	68	-30.9%	44	9	413.1%
JPY/USD MONDAY OPTION WEEK5	0	0	-	0	-	0	3	-83.9%
JPY/USD MONTHLY OPTIONS	8,629	3,550.8	143.0%	10,914.8	-20.9%	7,745	4,018	92.8%
JPY/USD WKLY FRIDAY OPTIONS -	0	0	-	7.95	-100.0%	110	80	37.2%
JPY/USD WKLY FRIDAY OPTIONS -	593	459.85	28.9%	124.5	376.1%	465	258	80.5%
JPY/USD WKLY FRIDAY OPTIONS -	529	293.9	79.9%	532.45	-0.7%	523	435	20.2%
JPY/USD WKLY FRIDAY OPTIONS -	404	487.7	-17.1%	374.05	8.1%	480	395	21.5%
JPY/USD WKLY FRIDAY OPTIONS -	0	0	-	770.7	-100.0%	156	162	-3.2%
JPY/USD WKLY WED OPTIONS - WK	94	101.25	-7.0%	205.45	-54.2%	148	114	30.3%
JPY/USD WKLY WED OPTIONS - WK	211	156.3	34.7%	120.3	75.0%	156	140	10.7%
JPY/USD WKLY WED OPTIONS - WK	139	172.4	-19.3%	84.8	64.0%	115	144	-20.3%
JPY/USD WKLY WED OPTIONS - WK	204	146.8	39.3%	177.8	15.0%	146	134	9.6%
JPY/USD WKLY WED OPTIONS - WK	0	0	-	0	-	28	44	-37.0%

*** 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

May 2022

Page 4 of 17

	ADV MAY 2022	ADV MAY 2021	% CHG	ADV APR 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
FX Options								
MXN/USD MONTHLY OPTIONS	29	133.5	-78.3%	174.8	-83.4%	67	56	19.5%
MXN/USD WKLY FRIDAY OPTIONS -	0	17.2	-100.0%	0.85	-100.0%	0	3	-95.1%
MXN/USD WKLY FRIDAY OPTIONS -	0	2.95	-100.0%	0	-	0	1	-100.0%
MXN/USD WKLY FRIDAY OPTIONS -	0	9.65	-100.0%	0	-	0	2	-100.0%
NZD/USD MONTHLY OPTIONS	1	12.4	-93.1%	21.05	-95.9%	5	5	-8.5%
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
RUB/USD MONTHLY OPTIONS	0	0	-	0	-	0	1	-100.0%

*** 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

May 2022

Page 5 of 17

	ADV MAY 2022	ADV MAY 2021	% CHG	ADV APR 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Equity Index Futures								
BITCOIN	11,936	11,613.1	2.8%	7,589	57.3%	9,208	12,255	-24.9%
DJ US REAL ESTATE	2,148	1,270.85	69.0%	2,281.65	-5.9%	2,970	2,136	39.1%
E-mini (\$5) Dow	203,339	171,929.45	18.3%	185,343.05	9.7%	222,674	184,545	20.7%
E-MINI COM SERVICES SELECT SEC	188	152.8	23.2%	144.85	30.0%	179	205	-12.8%
E-mini FTSE China 50	20	0	-	114.3	-82.6%	59	0	-
E-MINI MIDCAP	13,267	10,686.8	24.1%	13,884.4	-4.4%	16,513	12,049	37.0%
E-MINI NASDAQ 100	749,093	528,942	41.6%	644,223.45	16.3%	719,522	569,747	26.3%
E-MINI RUSSELL 1000	477	196.65	142.5%	887.5	-46.3%	602	336	78.9%
E-MINI RUSSELL 1000 GROWTH	193	190.35	1.2%	166.8	15.5%	422	217	94.5%
E-MINI RUSSELL 1000 VALUE	415	422.3	-1.7%	488.7	-15.1%	1,014	1,133	-10.5%
E-MINI RUSSELL 2000	237,738	177,020.1	34.3%	208,830.75	13.8%	249,452	203,194	22.8%
E-MINI S&P500	2,026,477	1,628,845.7	24.4%	1,614,401.6	25.5%	1,908,173	1,688,638	13.0%
E-MINI S&P500 ESG	567	591.2	-4.1%	416.4	36.2%	1,520	823	84.7%
E-MINI S&P REAL ESTATE SELECT S	117	274.25	-57.5%	83.6	39.5%	338	310	8.8%
ETHER FUTURES	6,484	5,894.85	10.0%	4,178.4	55.2%	5,248	1,935	171.2%
FT-SE 100	12	0.2	5733.4%	0	-	11	0	13980.2%
FTSE Emerging	0	0	-	0	-	0	0	-100.0%
IBOVESPA INDEX	3	4.4	-41.6%	7.6	-66.2%	3	10	-67.7%
MICRO BITCOIN	22,545	30,304.05	-25.6%	15,084.15	49.5%	19,444	5,942	227.2%
MICRO E-MINI NASDAQ 100	1,757,069	1,039,172.45	69.1%	1,317,796.9	33.3%	1,579,455	1,038,229	52.1%
MICRO E-MINI RUSSELL 2000	179,046	146,994.75	21.8%	107,163.15	67.1%	163,723	167,985	-2.5%
MICRO E-MINI S&P500	1,566,786	931,006.9	68.3%	1,178,301	33.0%	1,370,785	973,992	40.7%
MICRO ETHER	26,011	0	-	19,653.15	32.4%	20,603	0	-
MICRO MINI \$5 DOW	218,248	121,643.2	79.4%	160,231.45	36.2%	216,558	138,132	56.8%
NASDAQ-100 VOLATILITY	133	1.1	11982.3%	99.95	33.0%	164	0	52315.4%
NASDAQ BIOTECH	3	30	-91.6%	8.25	-69.4%	6	33	-81.4%
Nearby BTIC+	12	0	-	80	-85.1%	25	1	2375.7%
NIKKEI 225 (\$) STOCK	5,453	5,079.3	7.4%	4,659.85	17.0%	6,148	6,340	-3.0%
NIKKEI 225 (YEN) STOCK	35,743	29,370.95	21.7%	30,265.65	18.1%	40,466	31,704	27.6%
S&P 500	1,923	3,203.7	-40.0%	1,407.55	36.6%	3,644	6,102	-40.3%
S&P 500 ANNUAL DIVIDEND INDEX F	5,903	2,570.45	129.6%	2,943.55	100.5%	4,665	3,081	51.4%
S&P 500 QUARLY DIVIDEND INDEX F	235	3	7747.6%	30.05	683.5%	210	68	208.4%
S&P CONSUMER DSCRTNRY SECTC	719	476.9	50.7%	310.85	131.2%	620	636	-2.5%
S&P CONSUMER STAPLES SECTOR	1,282	728.25	76.1%	1,062.65	20.7%	1,254	1,223	2.6%
S&P ENERGY SECTOR	2,147	1,829.6	17.3%	1,383.1	55.2%	2,963	2,290	29.4%
S&P FINANCIAL SECTOR	1,420	1,301.1	9.1%	969.45	46.5%	1,900	2,961	-35.8%
S&P HEALTH CARE SECTOR	1,075	571.2	88.3%	874.15	23.0%	1,252	818	53.1%
S&P INDUSTRIAL SECTOR	1,368	704.2	94.2%	709.35	92.8%	1,330	1,142	16.4%
S&P MATERIALS SECTOR	508	441.1	15.1%	403.55	25.8%	739	554	33.5%
S&P TECHNOLOGY SECTOR	862	554.75	55.5%	573.55	50.4%	1,220	695	75.5%
S&P UTILITIES SECTOR	1,339	758.8	76.5%	1,121.05	19.5%	1,675	1,214	38.0%
S&P VALUE INDEX FUTURES	0	0	-	0	-	0	4	-100.0%
WATER INDEX FUTURES	3	3.4	-7.6%	4.45	-29.4%	5	7	-26.5%
YEN DENOMINATED TOPIX	5	48.2	-90.1%	137.8	-96.5%	148	67	122.3%

*** 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

May 2022

Page 6 of 17

	ADV MAY 2022	ADV MAY 2021	% CHG	ADV APR 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Equity Index Options								
BITCOIN OPTIONS	181	81.35	122.1%	72.55	149.0%	113	78	45.0%
E-mini (\$5) Dow	90	90.4	0.1%	104.15	-13.1%	113	80	40.8%
E-MINI NASDAQ 100	72,197	29,182.8	147.4%	47,288.7	52.7%	47,805	25,401	88.2%
E-mini Russell 2000	5,186	3,506.4	47.9%	6,036.05	-14.1%	6,008	3,990	50.6%
E-MINI RUSSELL 2000	2,118	1,439.2	47.1%	1,070.3	97.9%	1,732	1,487	16.4%
E-mini S&P 500	588,212	365,170.45	61.1%	553,513.9	6.3%	602,490	329,219	83.0%
E-MINI S&P500	597,415	322,010.95	85.5%	489,408	22.1%	524,418	277,810	88.8%
EOM S&P 500	0	128	-100.0%	0	-	0	122	-100.0%
MICRO BITCOIN	406	0	-	178.8	127.3%	119	0	-
Micro E-mini Nasdaq-100	2,192	2,155.25	1.7%	2,463.05	-11.0%	2,521	1,143	120.5%
MICRO E-MINI NASDAQ 100	624	416.6	49.7%	376.45	65.7%	647	217	198.5%
Micro E-mini S&P 500	10,880	8,022.55	35.6%	8,299.7	31.1%	12,144	6,666	82.2%
MICRO ETHER	407	0	-	878.5	-53.6%	449	0	-
S&P 500	0	8,855.35	-100.0%	0	-	0	7,473	-100.0%

*** 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

May 2022

Page 7 of 17

	ADV MAY 2022	ADV MAY 2021	% CHG	ADV APR 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	307	67	357.6%	488.1	-37.2%	721	372	93.8%
10-YR Eris SOFR	0	1.5	-100.0%	0	-	41	1	4521.1%
10-YR MAC LIBOR	479	2,121.75	-77.4%	438.35	9.3%	1,893	5,397	-64.9%
10-YR NOTE	2,273,798	2,399,109.05	-5.2%	1,698,865.55	33.8%	2,069,634	2,095,091	-1.2%
10Y YIELD	2,973	0	-	7,786.2	-61.8%	5,187	0	-
15-YR Eris LIBOR	0	0	-	0	-	15	0	-
1-MONTH EURODOLLAR	199	0	-	226.65	-12.4%	652	0	-
1-YR Eris BSBY	19	0	-	15	27.0%	7	0	-
1-YR Eris SOFR	665	3,727.5	-82.2%	1,091.65	-39.1%	1,463	3,734	-60.8%
20-YR BOND	202	0	-	196.65	2.9%	204	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR Eris LIBOR	1,440	239	502.6%	1,469.45	-2.0%	3,091	505	512.6%
2-YR Eris SOFR	445	188.6	135.7%	889.3	-50.0%	684	134	411.4%
2-YR NOTE	981,956	693,520.65	41.6%	644,247.3	52.4%	752,207	491,531	53.0%
2Y YIELD	341	0	-	462.6	-26.4%	379	0	-
30-YR BOND	526,981	581,586.3	-9.4%	340,222.75	54.9%	436,602	506,102	-13.7%
30-YR Eris LIBOR	0	0	-	0	-	6	6	-0.7%
30-YR SWAP RATE	0	0	-	0	-	42	0	-
30Y YIELD	698	0	-	627.55	11.3%	562	0	-
3-YR Eris BSBY	0	0	-	0.2	-100.0%	0	0	-
3-YR Eris LIBOR	1,227	188	552.6%	772.15	58.9%	1,461	437	234.6%
3-YR Eris SOFR	211	28.5	640.5%	134.55	56.9%	209	49	327.6%
3-YR NOTE	15,214	9,185.15	65.6%	14,829.65	2.6%	16,541	8,687	90.4%
4-YR Eris LIBOR	101	76.4	32.1%	217.75	-53.7%	373	88	324.4%
4-YR Eris SOFR	29	6.5	340.3%	19.5	46.8%	59	20	200.6%
5-YR Eris LIBOR	1,148	616.85	86.1%	828.35	38.6%	2,339	1,412	65.7%
5-YR Eris SOFR	187	6	3011.9%	88.3	111.5%	131	13	905.7%
5-YR MAC LIBOR	829	1,356.2	-38.9%	1,194.7	-30.6%	1,428	2,623	-45.6%
5-YR NOTE	1,784,381	1,518,359.2	17.5%	1,148,369.6	55.4%	1,462,254	1,231,299	18.8%
5Y YIELD	66	0	-	124.85	-46.8%	116	0	-
7-YR Eris LIBOR	168	144.25	16.7%	160.3	5.0%	284	137	106.6%
7-YR Eris SOFR	14	0	-	0	-	50	0	-
BSBY 3-MONTH FUTURES	2,851	0	-	3,302.45	-13.7%	4,107	0	-
EURODOLLARS	1,489,680	2,060,035.05	-27.7%	1,750,167.85	-14.9%	2,285,487	2,404,476	-4.9%
FED FUND	256,429	79,970.3	220.7%	264,262	-3.0%	352,988	92,345	282.2%
SOFR	1,484,672	115,562.5	1184.7%	1,407,402.95	5.5%	1,298,066	112,327	1055.6%
SONIA	0	4,392	-100.0%	0.6	-100.0%	10	6,296	-99.8%
TIIE	1	2.5	-56.2%	3	-63.5%	5	0	922.0%
Ultra 10-Year Note	475,197	517,330.6	-8.1%	334,289.25	42.2%	431,193	399,243	8.0%
ULTRA T-BOND	371,166	333,002.95	11.5%	166,619.6	122.8%	261,514	252,973	3.4%

*** 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

May 2022

Page 8 of 17

	ADV MAY 2022	ADV MAY 2021	% CHG	ADV APR 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Interest Rate Options								
10-YR NOTE	594,606	708,307.5	-16.1%	536,241.25	10.9%	667,757	705,635	-5.4%
2-YR NOTE	866	120.8	616.6%	1,422.1	-39.1%	1,258	680	85.2%
30-YR BOND	129,333	105,298.35	22.8%	130,603.6	-1.0%	123,655	135,193	-8.5%
5-YR NOTE	210,018	130,086	61.4%	277,682.45	-24.4%	269,584	158,688	69.9%
EURODOLLARS	517,382	201,208.1	157.1%	486,153.65	6.4%	737,039	216,526	240.4%
EURO MIDCURVE	325,562	726,959.6	-55.2%	325,919.75	-0.1%	488,823	809,064	-39.6%
FED FUND	0	0	-	0	-	0	0	-
SOFR	142,903	80	178529.3%	48,294.95	195.9%	52,313	42	123131.2%
SOFR MIDCURVE	31,060	0	-	27,283.3	13.8%	21,304	0	4345782.2%
Ultra 10-Year Note	9	0	-	5.5	67.1%	7	0	-
ULTRA T-BOND	103	25.85	298.8%	84.1	22.6%	154	26	486.6%
Energy Futures								
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	239	495	-51.8%	531.5	-55.1%	215	405	-46.9%
ARGUS PROPAN FAR EST INDE	283	267.9	5.5%	250.1	13.1%	271	282	-3.9%
ARGUS PROPAN(SAUDI ARAMCO	103	66.1	56.0%	101.75	1.3%	109	96	13.5%
BRENT BALMO SWAP	0	7.5	-100.0%	0	-	14	7	96.3%
BRENT CALENDAR SWAP	218	466	-53.2%	512.7	-57.5%	751	387	94.2%
BRENT FINANCIAL FUTURES	0	0	-	0	-	0	40	-100.0%
BRENT OIL LAST DAY	57,644	80,906.85	-28.8%	51,311.5	12.3%	79,107	104,850	-24.6%
CAR VINTAGE	387	1.85	20813.8%	333.75	15.9%	608	2	26725.4%
CHICAGO ETHANOL SWAP	2,521	3,993.35	-36.9%	2,749.05	-8.3%	2,815	3,850	-26.9%
CHICAGO ULSD PL VS HO SPR	36	18.5	94.3%	39.5	-9.0%	36	27	32.5%
CHICAGO UNL GAS PL VS RBO	0	0	-	0	-	0	4	-100.0%
CONWAY NATURAL GASOLINE (OPI	32	0	-	24.05	33.7%	15	6	143.5%
CONWAY NORMAL BUTANE (OPIS) S	11	10.25	6.9%	29.75	-63.2%	14	7	101.3%
CONWAY PROPANE 5 DECIMALS S	902	801.25	12.5%	912.15	-1.2%	738	615	20.0%
CRUDE OIL	0	0	-	0	-	0	32	-100.0%
CRUDE OIL LAST DAY	24	18.95	25.6%	11.45	107.9%	18	20	-10.1%
CRUDE OIL OUTRIGHTS	3,660	2,624.9	39.4%	4,204.45	-12.9%	3,657	3,419	6.9%
CRUDE OIL PHY	768,963	954,328.55	-19.4%	826,098.5	-6.9%	1,053,663	1,029,237	2.4%
CRUDE OIL SPRDS	2,821	1,417	99.1%	2,257.35	25.0%	2,501	1,490	67.8%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
DAILY PJM	0	0	-	0	-	0	0	-
DATED TO FRONTLINE BRENT	0	27.75	-100.0%	0	-	22	12	80.9%
DIESEL 10P BRG FOB RDM VS	0	0	-	0.25	-100.0%	0	0	-83.5%
DOMINION TRANSMISSION INC	0	0	-	0	-	0	0	-
DUBAI CRUDE OIL CALENDAR	0	0	-	0	-	19	0	-
DUTCH TTF NATURAL GAS CAL MO	25	3,620.4	-99.3%	56.2	-56.0%	138	2,876	-95.2%
EAST/WEST FUEL OIL SPREAD	0	0	-	0	-	0	0	-
EIA FLAT TAX ONHWAY DIESE	0	20.5	-100.0%	3.9	-100.0%	4	29	-84.8%
ELEC FINSETTLED	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
EMMISSIONS	40	0	-	52.55	-23.7%	20	0	-
ETHANOL	0	4.2	-100.0%	0	-	0	2	-95.8%

*** 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

May 2022

Page 9 of 17

	ADV MAY 2022	ADV MAY 2021	% CHG	ADV APR 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Energy Futures								
ETHANOL SWAP	3	9.75	-73.1%	7.5	-65.1%	11	6	95.4%
ETHANOL T2 FOB ROTT INCL DUTY	177	162.35	9.0%	90.7	95.0%	158	184	-14.1%
EURO 3.5% FUEL OIL RDAM B	0	0	-	0	-	0	0	-
EURO GASOIL 10PPM VS ICE	1	0	-	6.5	-78.0%	11	8	41.2%
EUROPE 1% FUEL OIL NWE CA	0	0	-	0	-	0	0	-100.0%
EUROPE 3.5% FUEL OIL MED	0	0	-	0	-	0	0	-
EUROPE 3.5% FUEL OIL RDAM	0	0	-	0	-	5	2	150.3%
EUROPEAN GASOIL (ICE)	97	4.9	1880.6%	83.95	15.6%	92	43	114.8%
EUROPEAN NAPHTHA BALMO	1	0	-	1.75	-45.6%	1	0	766.3%
EUROPEAN NAPHTHA CRACK SPR	128	17.35	638.3%	48.05	166.6%	142	31	355.7%
EUROPE DATED BRENT SWAP	0	0	-	0	-	0	7	-100.0%
EUROPE JET KERO NWE CALSW	0	0	-	0	-	0	0	-
EUROPE NAPHTHA CALSWAP	30	15.6	89.9%	16.2	82.8%	39	22	74.4%
EURO PROPANE CIF ARA SWA	71	43.3	63.4%	65.5	8.0%	88	72	22.1%
FREIGHT MARKETS	11	1.95	486.1%	1.65	592.6%	12	9	28.7%
FUEL OIL CRACK VS ICE	4	0	-	8.25	-56.7%	11	13	-11.1%
FUEL OIL NWE CRACK VS ICE	0	3.6	-100.0%	0	-	1	1	-9.2%
FUELOIL SWAP:CARGOES VS.B	0	0	-	0	-	0	0	-
GAS EURO-BOB OXY NWE BARGES	9	6.1	42.1%	10.6	-18.2%	12	23	-48.2%
GAS EURO-BOB OXY NWE BARGES	128	129.9	-1.3%	74.1	73.1%	173	220	-21.5%
GASOIL 0.1CIF MED VS ICE	0	3	-100.0%	0	-	0	1	-25.7%
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-	0	0	-67.0%
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0.25	-100.0%	0	0	-1.0%
GASOIL CALENDAR SWAP	0	2.1	-100.0%	0.25	-100.0%	9	6	40.9%
GASOIL CRACK SPREAD CALEN	19	31.35	-39.2%	54.9	-65.3%	102	43	138.7%
GASOIL MINI CALENDAR SWAP	10	22.6	-55.3%	8.25	22.4%	20	21	-5.1%
GERMAN POWER BASELOAD CAL M	0	0	-	0	-	0	0	-100.0%
GRP THREE ULSD(PLT)VS HEA	137	253.25	-46.0%	358.75	-61.9%	297	245	21.2%
GRP THREE UNL GS (PLT) VS	152	119.75	26.9%	245.5	-38.1%	208	136	53.1%
GULF COAST 3% FUEL OIL BA	4	0	-	0	-	7	0	-
GULF COAST JET FUEL CLNDR	0	0	-	0	-	0	0	-
GULF COAST JET VS NYM 2 H	354	794.45	-55.4%	295.95	19.6%	647	1,071	-39.6%
GULF COAST NO.6 FUEL OIL	321	130.25	146.8%	463.9	-30.7%	499	135	270.1%
GULF COAST ULSD CALENDAR	0	21.1	-100.0%	3.5	-100.0%	4	28	-87.2%
GULF COAST ULSD CRACK SPR	0	0	-	0	-	0	0	-
HEATING OIL BALMO CLNDR S	62	27.15	127.3%	0.75	8128.6%	27	17	59.3%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	24	-100.0%
HEATING OIL PHY	140,638	141,412.9	-0.5%	123,608.75	13.8%	171,536	153,792	11.5%
HENRY HUB SWAP	966	1,596.45	-39.5%	1,080.6	-10.6%	1,377	1,293	6.5%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-	0	0	-
HTG OIL	0	0	-	1.8	-100.0%	0	1	-40.6%
ICE BRENT DUBAI SWAP	2	25.35	-91.0%	6.75	-66.1%	21	38	-46.0%
ICE GASOIL BALMO SWAP	0	0	-	0	-	0	0	-100.0%
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	0	7.5	-100.0%	0	-	0	10	-100.0%
JAPAN C&F NAPHTHA CRACK S	4	0	-	0	-	1	0	-
JAPAN C&F NAPHTHA SWAP	7	3.55	107.9%	4.85	52.2%	7	3	95.5%
JAPAN NAPHTHA BALMO SWAP	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

May 2022

Page 10 of 17

	ADV MAY 2022	ADV MAY 2021	% CHG	ADV APR 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Energy Futures								
JET CIF NWE VS ICE	13	10.8	19.5%	1.7	659.1%	12	7	65.6%
JET FUEL UP-DOWN BALMO CL	110	66.25	65.3%	51.75	111.6%	129	48	168.1%
JKM LNG Futures	24	21.3	14.9%	14.5	68.8%	20	21	-0.3%
LA CARB DIESEL (OPIS) SWA	2	17.75	-86.6%	14.1	-83.1%	21	10	104.0%
LA CARBOB GASOLINE(OPIS)S	0	6.25	-100.0%	0	-	0	2	-100.0%
LA JET (OPIS) SWAP	21	8	167.9%	28.75	-25.5%	30	13	126.4%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	0	0	-	0	-	1	10	-90.5%
LTD NAT GAS	17,293	14,370.1	20.3%	21,313.7	-18.9%	17,646	13,469	31.0%
MARS (ARGUS) VS WTI SWAP	0	0	-	0	-	14	13	11.2%
MARS (ARGUS) VS WTI TRD M	741	962.75	-23.0%	605	22.5%	750	951	-21.2%
MCCLOSKEY ARA ARGS COAL	279	440.6	-36.7%	266.05	4.8%	349	673	-48.1%
MCCLOSKEY RCH BAY COAL	10	27.15	-63.7%	23.3	-57.7%	22	43	-48.8%
MGN1 SWAP FUT	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	0	0	-	0.25	-100.0%	2	1	174.6%
MINI RBOB V. EBOBARG NWE BRGS	0	3.5	-100.0%	0	-	0	2	-100.0%
MINI RBOB V. EBOB(ARGUS) NWE B	9	28.4	-70.0%	38	-77.6%	21	33	-35.2%
MINY HTG OIL	0	0.25	-4.8%	0.6	-60.3%	0	0	14.0%
MINY NATURAL GAS	20,598	3,175.65	548.6%	24,159.6	-14.7%	14,923	5,311	181.0%
MINY RBOB GAS	0	0.4	-4.8%	0.6	-36.5%	0	0	3.5%
MINY WTI CRUDE OIL	24,457	19,937.85	22.7%	26,867	-9.0%	31,409	19,537	60.8%
MJC FUT	0	0	-	0	-	0	0	-100.0%
MNC FUT	80	22.75	251.0%	60.8	31.3%	82	20	302.6%
MONT BELVIEU ETHANE 5 DECIMAL	1,859	1,011.85	83.7%	1,431.75	29.8%	1,641	1,170	40.2%
MONT BELVIEU ETHANE OPIS BALM	59	18.25	222.2%	23.75	147.6%	45	19	135.8%
MONT BELVIEU LDH PROPANE 5 DE	7,541	7,764.3	-2.9%	7,776.95	-3.0%	8,581	8,622	-0.5%
MONT BELVIEU LDH PROPANE OPIS	61	44.7	36.8%	206	-70.3%	176	171	3.0%
MONT BELVIEU NATURAL GASOLIN	1,597	628.05	154.3%	984.6	62.2%	1,095	649	68.9%
MONT BELVIEU NATURAL GASOLIN	79	23.25	239.8%	86.15	-8.3%	59	26	125.1%
MONT BELVIEU NORMAL BUTANE 5	2,705	2,388.65	13.2%	2,345.95	15.3%	2,497	2,233	11.8%
MONT BELVIEU NORMAL BUTANE B	45	69.6	-35.3%	60.8	-26.0%	82	69	18.8%
NATURAL GAS	8,035	4,820.5	66.7%	11,153.1	-28.0%	9,209	5,465	68.5%
NATURAL GAS PEN SWP	2,524	1,616.35	56.2%	2,082.25	21.2%	2,421	2,413	0.3%
NATURAL GAS PHY	316,611	300,924.95	5.2%	446,549.85	-29.1%	382,012	377,077	1.3%
NEPOOL INTR HUB 5MW D AH	0	0	-	0	-	0	0	-
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	63	2.5	2433.3%	26.35	140.4%	42	7	481.6%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
NY1% VS GC SPREAD SWAP	0	0	-	0	-	0	0	-
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	40	21.2	89.8%	83.3	-51.7%	51	46	10.6%
NY HARBOR LOW SULPUR GAS 100C	0	0	-	0	-	0	15	-100.0%
NY HARBOR RESIDUAL FUEL 1	18	7.5	138.1%	10	78.6%	9	9	4.5%
NYH NO 2 CRACK SPREAD CAL	70	79.7	-12.4%	196.2	-64.4%	120	94	27.5%
NYISO CAPACITY	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH O P	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

May 2022

Page 11 of 17

	ADV MAY 2022	ADV MAY 2021	% CHG	ADV APR 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Energy Futures								
NYISO ZONE G 5MW D AH PK	0	0	-	0	-	0	0	-
NY ULSD (ARGUS) VS HEATING OIL	25	0	-	0	-	19	0	3774.0%
PANHANDLE BASIS SWAP FUTU	0	0	-	0	-	0	0	-
PETROCHEMICALS	138	133.7	2.9%	146.4	-6.1%	177	153	15.5%
PETRO CRCKS & SPRDS ASIA	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	936	937.25	-0.2%	589.6	58.7%	1,081	1,316	-17.9%
PETRO CRK&SPRD EURO	18	32.2	-45.4%	30.1	-41.6%	54	32	70.5%
PETROLEUM PRODUCTS	79	80.2	-1.1%	131.4	-39.6%	108	33	228.7%
PETROLEUM PRODUCTS ASIA	69	4.25	1523.5%	41.15	67.7%	56	6	846.3%
PETRO OUTRIGHT EURO	385	301.75	27.6%	423.05	-9.0%	564	337	67.5%
PETRO OUTRIGHT NA	159	176	-9.6%	115.6	37.7%	239	160	49.4%
PJM AD HUB 5MW REAL TIME	0	0	-	0	-	0	0	-
PJM DAILY	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	0	0	-	0	-	0	0	-
PJM WESTH RT OFF-PEAK	0	0	-	0	-	0	0	-
PJM WESTH RT PEAK	0	0	-	0	-	0	0	-
PLASTICS	28	14.95	86.0%	47.15	-41.0%	49	83	-41.6%
PREMIUM UNLD 10P FOB MED	0	0	-	0	-	0	0	-
PROPANE NON-LDH MB (OPIS) BAL	75	59	26.8%	65	15.1%	82	77	6.3%
PROPANE NON-LDH MT. BEL (OPIS)	728	511.9	42.2%	558.5	30.3%	643	876	-26.5%
RBOB CALENDAR SWAP	319	372.75	-14.5%	299.4	6.5%	321	298	7.8%
RBOB CRACK SPREAD	43	110.05	-61.2%	120	-64.4%	117	121	-3.6%
RBOB GAS	0	0	-	1.2	-100.0%	0	1	-60.4%
RBOB GASOLINE BALMO CLNDR	191	46.9	306.3%	23.45	712.7%	93	19	378.6%
RBOB PHY	190,381	197,551.9	-3.6%	157,806.85	20.6%	189,809	197,445	-3.9%
RBOB VS HEATING OIL SWAP	0	0	-	0	-	4	4	-8.3%
SINGAPORE 380CST BALMO	0	0	-	0.05	-100.0%	0	0	-
SINGAPORE 380CST FUEL OIL	2	15.7	-88.8%	10.15	-82.6%	12	10	16.6%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	0	0	-
SINGAPORE FUEL OIL SPREAD	0	0	-	0	-	0	0	-
SINGAPORE GASOIL	41	16.55	146.6%	63.25	-35.5%	48	26	82.4%
SINGAPORE GASOIL CALENDAR	3	24.3	-87.3%	6	-48.4%	11	37	-71.1%
SINGAPORE GASOIL SWAP	12	44.55	-72.6%	45.05	-72.9%	28	79	-64.8%
SINGAPORE GASOIL VS ICE	0	30	-100.0%	0	-	38	35	9.8%
SINGAPORE JET KERO GASOIL	8	0	-	0	-	35	3	1105.8%
SINGAPORE JET KEROSENE SW	0	20	-100.0%	0	-	4	8	-51.4%
SINGAPORE MOGAS 92 UNLEADED	0	0	-	0	-	2	3	-30.7%
SINGAPORE MOGAS 92 UNLEADED	8	4.1	105.6%	0	-	5	19	-76.2%
TC2 ROTTERDAM TO USAC 37K	2	0	-	0	-	3	1	149.0%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	1	1	-45.0%
TD3 MEG TO JAPAN 250K MT	0	22	-100.0%	0	-	60	89	-32.8%
TEXAS EASTERN ZONE M-3 BA	0	0	-	0	-	0	0	-
UK NBP NAT GAS CAL MTH FUT	0	0	-	0	-	0	24	-100.0%
ULSD UP-DOWN BALMO SWP	470	371.75	26.5%	281.65	67.0%	395	281	40.7%
UP DOWN GC ULSD VS NMX HO	1,169	1,315	-11.1%	903.55	29.4%	1,711	1,423	20.2%
WTI-BRENT CALENDAR SWAP	1,838	1,629.7	12.8%	2,380.3	-22.8%	2,920	1,904	53.4%
WTI CALENDAR	2,347	2,848.1	-17.6%	3,320.75	-29.3%	3,454	2,630	31.3%
WTI MIDLAND CRUDE OIL	0	0	-	0	-	0	17	-100.0%

*** 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

May 2022

Page 12 of 17

	ADV MAY 2022	ADV MAY 2021	% CHG	ADV APR 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Energy Futures								
WTS (ARGUS) VS WTI SWAP	77	88.9	-13.2%	82.5	-6.5%	159	176	-9.5%
WTS (ARGUS) VS WTI TRD MT	35	97.5	-63.9%	45	-21.7%	51	46	10.4%
Energy Options								
BRENT CALENDAR SWAP	23	0	-	0	-	30	7	334.1%
BRENT CRUDE OIL 1 M CSO	83	25	233.3%	177.5	-53.1%	867	691	25.4%
BRENT OIL LAST DAY	1,379	1,333.2	3.4%	1,790.55	-23.0%	1,615	2,774	-41.8%
COAL API2 INDEX	3	24	-86.9%	5.2	-39.6%	5	14	-66.5%
CRUDE OIL	0	0	-	0	-	0	0	-
CRUDE OIL 1MO	2,355	6,691.25	-64.8%	2,976.6	-20.9%	4,131	7,370	-43.9%
CRUDE OIL APO	629	1,947.2	-67.7%	488.55	28.7%	1,080	1,797	-39.9%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-
CRUDE OIL PHY	96,601	100,990.6	-4.3%	101,694.95	-5.0%	135,821	113,177	20.0%
ELEC FINSETTLED	0	0	-	0	-	0	0	-
ETHANOL SWAP	104	160.25	-35.0%	91.15	14.4%	171	123	38.7%
FREIGHT MARKETS	0	0	-	0	-	0	0	-
HEATING OIL CRK SPD AVG PRICE	24	0	-	12.5	90.5%	7	3	125.1%
HEATING OIL PHY	400	258.55	54.8%	337.4	18.6%	631	276	128.5%
HENRY HUB FINANCIAL LAST	150	334.35	-55.0%	219.85	-31.6%	282	556	-49.3%
HO 1 MONTH CLNDR OPTIONS	117	0	-	8.75	1233.3%	32	0	-
LLS CRUDE OIL	43	0	-	0	-	20	0	-
MCCLOSKEY ARA ARGS COAL	0	0	-	0	-	0	3	-100.0%
NATURAL GAS	7	0	-	0.45	1349.7%	34	0	-
NATURAL GAS 1 M CSO FIN	2,690	1,160	131.9%	3,222.5	-16.5%	5,473	1,961	179.1%
NATURAL GAS 2 M CSO FIN	169	0	-	450	-62.4%	122	57	114.3%
NATURAL GAS 3 M CSO FIN	3,219	1,100	192.6%	1,747.5	84.2%	1,783	859	107.5%
NATURAL GAS 5 M CSO FIN	0	100	-100.0%	645	-100.0%	449	109	310.8%
NATURAL GAS 6 M CSO FIN	310	0	-	0	-	717	664	8.1%
NATURAL GAS OPT	111	2,317	-95.2%	53.75	106.0%	61	1,274	-95.2%
NATURAL GAS OPTION ON CALEND	0	50	-100.0%	0	-	6	159	-96.3%
NATURAL GAS PHY	96,167	79,196.8	21.4%	126,955.85	-24.3%	109,467	94,493	15.8%
NATURAL GAS SUMMER STRIP	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	107	47.75	123.6%	136.25	-21.6%	102	41	149.9%
PETROCHEMICALS	4	107.45	-96.4%	15	-74.3%	9	42	-79.7%
PETRO OUTRIGHT EURO	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	0	3	-100.0%	0	-	4	8	-54.2%
PJM WES HUB PEAK CAL MTH	0	0	-	0	-	0	0	-
PJM WES HUB PEAK LMP 50MW	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	77	0	-	3	2463.5%	17	11	59.3%
RBOB PHY	291	269.1	8.0%	75.9	283.0%	176	350	-49.7%
SHORT TERM	50	0	-	17.5	185.7%	19	8	140.1%
SHORT TERM NATURAL GAS	105	10	947.6%	57.5	82.2%	43	18	132.4%
WTI-BRENT BULLET SWAP	195	466.25	-58.1%	1,165	-83.2%	1,244	1,411	-11.8%
WTI CRUDE OIL 1 M CSO FI	7,145	2,046.25	249.2%	2,952.5	142.0%	3,160	3,658	-13.6%

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

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

CME Group Exchange ADV Report - Monthly

May 2022

Page 13 of 17

	ADV MAY 2022	ADV MAY 2021	% CHG	ADV APR 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Metals Futures								
ALUMINUM	2,054	1,088.1	88.8%	1,309.8	56.8%	1,388	922	50.6%
COBALT METAL FUTURES	35	12	194.0%	29.45	19.8%	25	11	138.2%
COMEX COPPER	64,536	109,629.3	-41.1%	86,594.3	-25.5%	81,540	115,041	-29.1%
COMEX E-Mini GOLD	1,640	1,018.15	61.1%	1,235.95	32.7%	1,565	1,159	35.0%
COMEX E-Mini SILVER	177	266.5	-33.7%	202.4	-12.7%	202	385	-47.5%
COMEX GOLD	235,073	315,541.7	-25.5%	168,779.45	39.3%	239,270	263,742	-9.3%
COMEX MINY COPPER	144	245	-41.4%	210.95	-32.0%	176	190	-7.2%
COMEX SILVER	57,334	75,787.15	-24.3%	74,444.15	-23.0%	68,198	92,973	-26.6%
COPPER	2,107	132.9	1485.5%	117.65	1691.0%	519	143	262.4%
FERROUS PRODUCTS	120	63.5	89.7%	74.75	61.2%	129	85	52.2%
GOLD	37	157.5	-76.3%	490.75	-92.4%	490	189	159.5%
HOT ROLLED COIL STEEL FUTURES	156	21.1	638.9%	83.2	87.4%	110	44	147.8%
IRON ORE CHINA	41	47.55	-13.0%	67.25	-38.5%	59	49	21.7%
METALS	7	0.25	2642.9%	7.5	-8.6%	13	0	2687.2%
MICRO GOLD	47,068	59,284.55	-20.6%	50,477.6	-6.8%	57,906	63,982	-9.5%
NYMEX HOT ROLLED STEEL	794	1,048.8	-24.3%	1,006.1	-21.1%	1,189	1,074	10.7%
NYMEX PLATINUM	15,957	15,031.85	6.2%	16,267.6	-1.9%	19,564	17,170	13.9%
PALLADIUM	2,525	3,260.2	-22.5%	1,396.65	80.8%	2,522	2,465	2.3%
SILVER	7,861	10,062.6	-21.9%	7,770.15	1.2%	8,581	12,161	-29.4%
URANIUM	0	23	-100.0%	0.3	-100.0%	0	8	-97.2%
Metals Options								
ALUMINUM	0	0	-	0	-	0	12	-100.0%
COMEX COPPER	4,163	4,898.7	-15.0%	3,661.9	13.7%	3,521	3,255	8.2%
COMEX GOLD	40,851	33,860.9	20.6%	37,935.05	7.7%	45,382	37,880	19.8%
COMEX SILVER	6,136	7,806.95	-21.4%	4,783.05	28.3%	5,574	8,799	-36.7%
COPPER	32	1.15	2653.6%	22.5	40.7%	23	1	2508.7%
GOLD	8,935	8,825.9	1.2%	9,908.6	-9.8%	10,365	8,164	27.0%
IRON ORE CHINA	0	21.2	-100.0%	0	-	0	7	-100.0%
NYMEX HOT ROLLED STEEL	44	1.25	3427.6%	33.75	30.7%	77	13	512.5%
NYMEX PLATINUM	147	107.85	36.2%	336.5	-56.3%	310	165	87.4%
PALLADIUM	0	29.55	-98.9%	2.1	-84.1%	1	34	-97.2%
SILVER	745	477.95	55.9%	628.05	18.6%	943	432	118.1%
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	0	0	-
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS - WK	23	31.65	-25.8%	4.35	439.7%	24	34	-27.6%

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

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

CME Group Exchange ADV Report - Monthly

May 2022

Page 14 of 17

	ADV MAY 2022	ADV MAY 2021	% CHG	ADV APR 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Ags Futures								
FERTILIZER PRODUCTS	68	224.45	-69.8%	64.2	5.5%	136	176	-23.0%

*** 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

May 2022

Page 15 of 17

	ADV MAY 2022	ADV MAY 2021	% CHG	ADV APR 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Ag Products Futures								
BLOCK CHEESE	5	40.25	-86.9%	9.75	-45.8%	18	48	-63.4%
BUTTER CS	196	222.6	-12.0%	178.9	9.5%	228	223	2.3%
CASH-SETTLED CHEESE	418	532.3	-21.5%	379.85	10.0%	477	587	-18.7%
CAT ASIA WEATHER	0	0	-	0	-	0	12	-100.0%
CATTLE	61,931	58,960.6	5.0%	50,708.65	22.1%	62,018	60,035	3.3%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	188	108.75	73.0%	77.5	142.7%	64	51	24.1%
CDD WEATHER	790	155	410.0%	137.5	474.9%	207	50	312.5%
CHI WHEAT	86,963	109,124.4	-20.3%	89,427.05	-2.8%	112,943	130,137	-13.2%
CLASS IV MILK	133	48.45	174.0%	86.85	52.9%	129	34	275.2%
COFFEE	0	0	-	0	-	0	0	-100.0%
CORN	258,138	395,669.6	-34.8%	364,644.35	-29.2%	344,613	407,085	-15.3%
DJ_UBS ROLL SELECT INDEX FUTU	74	32.7	127.6%	37.2	100.1%	260	70	274.0%
DOW-UBS COMMOD INDEX	2,062	1,953	5.6%	892.6	131.0%	2,554	2,175	17.4%
DRY WHEY	54	140.1	-61.6%	51.4	4.8%	52	123	-57.6%
FEEDER CATTLE	10,409	10,069.25	3.4%	14,109.25	-26.2%	12,731	11,826	7.7%
FERTILIZER PRODUCS	0	0	-	0	-	0	0	-
GOLDMAN SACHS	172	472.25	-63.6%	168.45	2.0%	185	588	-68.5%
GSCI EXCESS RETURN FUT	167	252.1	-33.8%	224.4	-25.6%	1,574	1,339	17.6%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	78	111	-30.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	38	16	139.8%
HOGS	49,302	52,208.55	-5.6%	36,786.85	34.0%	47,349	46,441	2.0%
HOUSING INDEX	2	0.55	324.2%	0.15	1455.5%	1	1	50.2%
KC WHEAT	32,731	48,941.45	-33.1%	38,970.5	-16.0%	47,069	53,895	-12.7%
LUMBER	313	638.05	-51.0%	350.35	-10.8%	387	503	-23.0%
MALAYSIAN PALM SWAP	0	341	-100.0%	0	-	0	363	-100.0%
MILK	1,300	1,131.1	14.9%	1,390	-6.5%	1,492	1,182	26.2%
MINI CORN	2,415	5,730.75	-57.9%	2,674.6	-9.7%	3,206	3,644	-12.0%
MINI SOYBEAN	2,136	3,115.2	-31.4%	2,044.75	4.4%	3,118	3,379	-7.7%
MINI WHEAT	1,276	1,159.95	10.0%	819.55	55.7%	1,423	995	43.0%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	192	279.2	-31.1%	311.75	-38.3%	316	308	2.7%
OATS	333	482.85	-31.1%	428.2	-22.3%	459	479	-4.1%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
PORK CUTOOT	134	98.1	36.5%	85.8	56.1%	125	173	-28.0%
ROUGH RICE	714	707.25	1.0%	1,289.45	-44.6%	926	815	13.6%
SOYBEAN	158,526	189,238.25	-16.2%	211,542.1	-25.1%	213,515	237,019	-9.9%
SOYBEAN MEAL	82,559	95,620.75	-13.7%	104,774.7	-21.2%	104,318	103,495	0.8%
SOYBEAN OIL	84,289	114,143.5	-26.2%	112,924.15	-25.4%	106,264	133,943	-20.7%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	0	20	-100.0%
USD CRUDE PALM OIL	677	239.9	182.2%	1,162	-41.7%	1,027	239	329.2%
WHEAT	33	1,585.4	-97.9%	20.8	60.9%	535	1,118	-52.2%

Ag Products Options

BLOCK CHEESE	0	8.75	-100.0%	12.65	-100.0%	8	17	-52.0%
--------------	---	------	---------	-------	---------	---	----	--------

*** 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

May 2022

Page 16 of 17

	ADV MAY 2022	ADV MAY 2021	% CHG	ADV APR 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Ag Products Options								
BUTTER CS	52	55.65	-7.2%	71	-27.2%	68	124	-45.0%
CASH-SETTLED CHEESE	271	285.8	-5.2%	167.05	62.2%	384	414	-7.1%
CATTLE	10,785	8,117	32.9%	12,781.3	-15.6%	10,659	9,511	12.1%
CDD SEASONAL STRIP	298	37.5	693.7%	212.5	40.1%	155	49	220.1%
CDD WEATHER	36	25	42.9%	0	-	7	27	-73.0%
CHI WHEAT	27,205	23,116.3	17.7%	17,457.6	55.8%	31,025	23,610	31.4%
CLASS IV MILK	326	167.65	94.7%	292.15	11.7%	323	153	112.1%
CORN	129,679	205,513.4	-36.9%	140,519.3	-7.7%	131,412	158,347	-17.0%
CORN NEARBY+2 CAL SPRD	390	940.15	-58.5%	1,096.4	-64.5%	1,199	491	144.1%
DEC-DEC CORN CAL SPRD	0	51.5	-100.0%	0	-	0	12	-100.0%
DEC-JULY CORN CAL SPRD	0	5	-100.0%	52	-100.0%	32	1	3207.5%
DRY WHEY	4	9.2	-51.9%	1.1	302.6%	26	14	85.1%
FEEDER CATTLE	1,640	1,189.35	37.9%	2,014.7	-18.6%	1,726	1,065	62.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	49	-100.0%
HDD WEATHER	0	0	-	0	-	47	61	-23.9%
HDD WEATHER EUROPEAN	0	0	-	0	-	10	12	-20.8%
HOGS	11,392	10,579.9	7.7%	8,617.1	32.2%	11,673	9,141	27.7%
Intercommodity Spread	0	0.05	-100.0%	0	-	0	3	-100.0%
JULY-DEC CORN CAL SPRD	281	304	-7.6%	435.35	-35.5%	434	251	73.3%
JULY-DEC SOYMEAL CAL SPRD	20	0	-	0	-	4	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	22.5	-100.0%	36	1	3564.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-NOV SOYBEAN CAL SPRD	460	2.5	18311.4%	512.05	-10.1%	337	14	2224.9%
KC WHEAT	4,414	2,676.95	64.9%	2,762.35	59.8%	4,156	2,713	53.2%
LUMBER	16	53.7	-69.5%	24.55	-33.3%	25	42	-40.3%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-	93	0	-
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	1	0	-
MILK	945	802.55	17.7%	1,011.3	-6.6%	953	1,320	-27.8%
MLK MID OPTIONS	0	0.1	-100.0%	0.3	-100.0%	0	0	287.2%
NFD MILK	145	261.9	-44.8%	245.55	-41.1%	231	226	2.2%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	6	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
OATS	13	10.15	29.0%	8.5	54.1%	13	6	95.2%
PORK CUTOUT	0	4.4	-100.0%	0.25	-100.0%	0	7	-95.2%
ROUGH RICE	86	64.55	32.6%	114.1	-25.0%	72	49	46.7%
SOYBEAN	70,083	91,838.65	-23.7%	64,661.45	8.4%	83,776	87,499	-4.3%
SOYBEAN CRUSH	1	0	-	2.75	-56.7%	1	8	-86.1%
SOYBEAN MEAL	8,533	12,770.55	-33.2%	8,699.2	-1.9%	12,063	11,543	4.5%
SOYBEAN OIL	9,121	14,163.4	-35.6%	13,642.3	-33.1%	12,081	15,986	-24.4%
SOYBN NEARBY+2 CAL SPRD	40	10	295.2%	450.65	-91.2%	185	69	168.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	20	-100.0%	11	0	-
WHEAT	0	51.3	-99.1%	0	-	12	42	-72.1%
WHEAT-CORN IC50	148	10.9	1254.3%	0	-	40	8	391.0%
WHEAT NEARBY+2 CAL SPRD	4	0	-	95.75	-96.0%	240	15	1542.4%

*** 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

May 2022

Page 17 of 17

	ADV MAY 2022	ADV MAY 2021	% CHG	ADV APR 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	9,674,073	8,320,824.3	16.3%	7,789,814.7	24.2%	9,392,003	7,615,298	23.3%
Equity Index Futures	7,082,311	4,854,832.35	45.9%	5,528,316.65	28.1%	6,576,910	5,060,755	30.0%
Metals Futures	437,667	592,721.7	-26.2%	410,565.95	6.6%	483,449	571,794	-15.5%
Energy Futures	1,585,773	1,759,324.4	-9.9%	1,730,029.75	-8.3%	1,996,083	1,951,231	2.3%
FX Futures	831,584	664,701.7	25.1%	758,860.95	9.6%	835,919	750,235	11.4%
Foreign Exchange Futures	0	0	-	0	-	0	0	-
Ags Futures	68	224.45	-69.8%	64.2	5.5%	136	176	-23.0%
Ag Products Futures	838,632	1,093,443.15	-23.3%	1,036,709.4	-19.1%	1,069,700	1,202,520	-11.0%
TOTAL FUTURES	20,450,108	17,286,072.05	18.3%	17,254,361.6	18.5%	20,354,200.25	17,152,008.78	18.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,951,842	1,872,086.2	4.3%	1,833,690.65	6.4%	2,361,893	2,025,855	16.6%
Equity Index Options	1,279,908	741,059.3	72.7%	1,109,690.15	15.3%	1,198,558	653,687	83.4%
Metals Options	61,053	56,031.4	9.0%	57,311.5	6.5%	66,195	58,762	12.6%
Energy Options	212,557	198,638	7.0%	245,300.7	-13.3%	267,579	231,915	15.4%
FX Options	42,103	36,613.05	15.0%	51,969.35	-19.0%	43,940	34,051	29.0%
Ag Products Options	276,387	373,127.8	-25.9%	276,003.75	0.1%	303,524	322,901	-6.0%
Foreign Exchange Options	23	31.65	-25.8%	4.35	439.7%	24	34	-27.6%
TOTAL OPTIONS	3,823,873	3,277,587.4	16.7%	3,573,970.45	7.0%	4,241,713.8	3,327,204.31	27.5%
TOTAL COMBINED								
FX	873,687	701,314.75	24.6%	810,830.3	7.8%	879,858	784,287	12.2%
Equity Index	8,362,219	5,595,891.65	49.4%	6,638,006.8	26.0%	7,775,469	5,714,442	36.1%
Interest Rate	11,625,915	10,192,910.5	14.1%	9,623,505.35	20.8%	11,753,897	9,641,152	21.9%
Energy	1,798,330	1,957,962.4	-8.2%	1,975,330.45	-9.0%	2,263,662	2,183,146	3.7%
Metals	498,720	648,753.1	-23.1%	467,877.45	6.6%	549,644	630,556	-12.8%
Foreign Exchange	23	31.65	-25.8%	4.35	439.7%	25	34	-26.9%
Ags	68	224.45	-69.8%	64.2	5.5%	136	176	-23.0%
Ag Products	1,115,020	1,466,570.95	-24.0%	1,312,713.15	-15.1%	1,373,224	1,525,421	-10.0%
GRAND TOTAL	24,273,981	20,563,659.45	18.0%	20,828,332.05	16.5%	24,595,914.06	20,479,213.1	20.1%

*** 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.