

CME Exchange ADV Report - Monthly

July 2022

Page 1 of 8

	ADV JUL 2022	ADV JUL 2021	% CHG	ADV JUN 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	230	0	-	2.24	10192.2%	498	0	-
BSBY 3-MONTH FUTURES	1,152	0	-	553.57	108.1%	3,179	0	-
EURODOLLARS	1,283,300	2,300,023.05	-44.2%	1,681,722.05	-23.7%	2,058,245	2,442,267	-15.7%
SOFR	1,779,103	109,657.14	1522.4%	1,985,507.76	-10.4%	1,465,129	114,184	1183.1%
SONIA	3	1,876.95	-99.8%	9.05	-68.5%	9	4,973	-99.8%
TIIE	3	1.43	141.5%	5.81	-40.6%	5	1	591.2%
Interest Rate Options								
EURODOLLARS	331,007	143,372.95	130.9%	643,869.57	-48.6%	667,059	202,477	229.4%
EURO MIDCURVE	139,685	867,382.81	-83.9%	256,484.62	-45.5%	406,449	829,575	-51.0%
SOFR	323,115	0.053812505.0%		330,728.81	-2.3%	130,527	57	228148.0%
SOFR MIDCURVE	62,903	0.483209244.8%		81,050.14	-22.4%	35,794	03650034.6%	

CME Exchange ADV Report - Monthly

July 2022

Page 2 of 8

	ADV JUL 2022	ADV JUL 2021	% CHG	ADV JUN 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Equity Index Futures								
BITCOIN	12,322	7,171.24	71.8%	12,737.86	-3.3%	10,155	10,917	-7.0%
E-MINI COM SERVICES SELECT	86	49.62	73.7%	362	-76.2%	193	189	1.8%
E-mini FTSE China 50	9	5.52	60.2%	27.48	-67.8%	48	1	4965.2%
E-MINI MIDCAP	11,883	10,312.81	15.2%	21,552.62	-44.9%	16,605	12,340	34.6%
E-MINI NASDAQ 100	615,383	502,933.19	22.4%	739,755	-16.8%	708,009	546,907	29.5%
E-MINI RUSSELL 1000	369	123.38	199.3%	1,658.24	-77.7%	724	418	72.9%
E-MINI RUSSELL 1000 GROWTH	107	66.29	61.0%	742.67	-85.6%	425	235	81.0%
E-MINI RUSSELL 1000 VALUE	473	160.14	195.6%	3,291.52	-85.6%	1,271	1,410	-9.8%
E-MINI RUSSELL 2000	181,764	178,696.38	1.7%	294,098.38	-38.2%	246,562	199,296	23.7%
E-MINI S&P500	1,707,540	1,366,183.29	25.0%	2,288,107.24	-25.4%	1,935,714	1,609,856	20.2%
E-MINI S&P500 ESG	512	432.86	18.2%	2,475.62	-79.3%	1,519	886	71.5%
E-MINI S&P REAL ESTATE SELE	125	220.19	-43.4%	526.57	-76.3%	336	433	-22.4%
ETHER FUTURES	7,920	3,347.86	136.6%	8,988	-11.9%	6,165	2,311	166.8%
FT-SE 100	5	2.95	77.8%	0.1	5414.7%	9	2	419.8%
FTSE Emerging	0	0	-	0	-	0	0	-100.0%
IBOVESPA INDEX	2	4.14	-45.7%	2.86	-21.2%	3	9	-64.1%
MICRO BITCOIN	12,917	17,565.05	-26.5%	14,435.29	-10.5%	17,807	9,848	80.8%
MICRO E-MINI NASDAQ 100	1,343,247	835,625.05	60.7%	1,565,105.05	-14.2%	1,544,555	954,251	61.9%
MICRO E-MINI RUSSELL 2000	96,659	133,705.48	-27.7%	131,164	-26.3%	149,660	152,240	-1.7%
MICRO E-MINI S&P500	1,265,526	699,527.24	80.9%	1,409,669.38	-10.2%	1,361,836	882,729	54.3%
MICRO ETHER	25,659	0	-	18,190.19	41.1%	20,953	0	-
NASDAQ-100 VOLATILITY	32	0.33	9606.0%	36.1	-10.4%	127	0	32879.8%
NASDAQ BIOTECH	3	34.9	-90.7%	27.29	-88.1%	9	39	-77.6%
Nearby BTIC+	30	2.38	1160.0%	156.57	-80.8%	45	2	1735.1%
NIKKEI 225 (\$) STOCK	3,615	4,471.76	-19.2%	6,978.57	-48.2%	5,917	6,025	-1.8%
NIKKEI 225 (YEN) STOCK	29,953	28,436.43	5.3%	44,954.9	-33.4%	39,661	30,878	28.4%
S&P 500	1,708	4,201.05	-59.3%	5,569.33	-69.3%	3,656	5,964	-38.7%
S&P 500 ANNUAL DIVIDEND IND	3,709	2,920.62	27.0%	3,189.62	16.3%	4,317	3,348	28.9%
S&P 500 QUARLY DIVIDEND IND	363	260.81	39.1%	111.14	226.4%	217	105	106.7%
S&P CONSUMER DSCRTNRY SE	485	315.52	53.7%	1,353.48	-64.2%	708	585	20.9%
S&P CONSUMER STAPLES SECT	565	1,066.24	-47.0%	2,277.86	-75.2%	1,308	1,627	-19.6%
S&P ENERGY SECTOR	2,228	1,111.48	100.4%	6,462.05	-65.5%	3,371	2,413	39.7%
S&P FINANCIAL SECTOR	630	1,759.81	-64.2%	3,076.9	-79.5%	1,895	3,454	-45.1%
S&P HEALTH CARE SECTOR	752	497.43	51.1%	2,764.43	-72.8%	1,403	890	57.6%
S&P INDUSTRIAL SECTOR	758	564.71	34.2%	2,824.43	-73.2%	1,469	1,247	17.7%
S&P MATERIALS SECTOR	404	365.29	10.5%	1,292.71	-68.8%	773	669	15.6%
S&P TECHNOLOGY SECTOR	597	382.86	55.8%	1,425.19	-58.1%	1,163	725	60.5%
S&P UTILITIES SECTOR	1,036	913.67	13.4%	3,036.95	-65.9%	1,785	1,254	42.3%
S&P VALUE INDEX FUTURES	0	2.38	-100.0%	0	-	0	9	-100.0%
WATER INDEX FUTURES	1	2.81	-80.4%	0.48	15.5%	4	6	-33.5%
YEN DENOMINATED TOPIX	4	100.67	-95.7%	13.48	-67.7%	109	68	60.1%

CME Exchange ADV Report - Monthly

July 2022

Page 3 of 8

	ADV JUL 2022	ADV JUL 2021	% CHG	ADV JUN 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Equity Index Options								
BITCOIN OPTIONS	128	47.19	170.2%	186.1	-31.5%	125	69	80.9%
E-MINI NASDAQ 100	43,735	30,409.86	43.8%	56,161.48	-22.1%	48,458	25,990	86.4%
E-mini Russell 2000	3,995	5,935.1	-32.7%	4,105.76	-2.7%	5,451	4,122	32.2%
E-MINI RUSSELL 2000	672	897.62	-25.2%	1,699.05	-60.5%	1,580	1,341	17.9%
E-mini S&P 500	477,243	378,055.57	26.2%	510,817.57	-6.6%	571,726	327,643	74.5%
E-MINI S&P500	465,605	261,425.38	78.1%	596,511.19	-21.9%	526,763	274,591	91.8%
EOM S&P 500	0	116.95	-100.0%	0	-	0	109	-100.0%
MICRO BITCOIN	715	0	-	704.86	1.4%	287	0	-
Micro E-mini Nasdaq-100	1,477	1,592.57	-7.2%	1,567.43	-5.7%	2,237	1,227	82.3%
MICRO E-MINI NASDAQ 100	277	177.67	56.1%	727.05	-61.9%	607	248	144.6%
Micro E-mini S&P 500	8,837	7,787.71	13.5%	11,443.05	-22.8%	11,583	6,743	71.8%
MICRO ETHER	2,279	0	-	514.9	342.6%	713	0	-
S&P 500	0	6,206.24	-100.0%	0	-	0	7,278	-100.0%
FX Futures								
AD/CD CROSS RATES	1	0.57	83.8%	5.24	-80.0%	3	1	204.8%
AD/JY CROSS RATES	147	105	40.2%	206.38	-28.7%	246	113	117.4%
AD/NE CROSS RATES	97	17.57	453.2%	744.33	-86.9%	201	10	1890.7%
AUSTRALIAN DOLLAR	99,184	81,862.24	21.2%	117,816.19	-15.8%	99,587	101,391	-1.8%
BP/JY CROSS RATES	117	139.81	-16.2%	391.9	-70.1%	223	132	68.2%
BP/SF CROSS RATES	47	29.9	56.5%	180.38	-74.1%	108	44	146.2%
BRAZIL REAL	11,971	13,877.9	-13.7%	15,574.57	-23.1%	16,156	12,581	28.4%
BRITISH POUND	113,992	99,925.33	14.1%	140,466.29	-18.8%	114,229	95,543	19.6%
CANADIAN DOLLAR	94,174	80,306.95	17.3%	110,675.38	-14.9%	87,275	79,899	9.2%
CD/JY CROSS RATES	0	35	-99.4%	0.67	-70.0%	4	11	-61.9%
CHINESE RENMINBI (CNH)	989	750.1	31.9%	1,408.81	-29.8%	1,243	790	57.4%
CZECK KORUNA (EC)	0	0.29	-82.5%	0.1	-47.5%	0	0	415.8%
CZECK KORUNA (US)	0	0	-	0.14	-100.0%	0	0	262.3%
EC/AD CROSS RATES	154	124.05	23.9%	392.38	-60.8%	254	243	4.7%
EC/CD CROSS RATES	354	159.43	122.0%	815.86	-56.6%	416	324	28.6%
EC/NOK CROSS RATES	88	26.57	231.6%	78.62	12.1%	72	39	85.1%
EC/SEK CROSS RATES	405	7.52	5288.2%	143	183.5%	147	31	375.0%
EFX/BP CROSS RATES	3,484	1,631.24	113.6%	6,136	-43.2%	4,485	2,613	71.7%
EFX/JY CROSS RATES	2,001	1,591.76	25.7%	3,834.29	-47.8%	2,946	1,942	51.7%
EFX/SF CROSS RATES	1,187	841.76	41.0%	3,100.86	-61.7%	2,146	1,104	94.3%
E-MICRO USD/CAD	5	7.24	-35.8%	7.14	-34.9%	12	1	1016.2%
E-MICRO USD/CHF	2	0.57	267.5%	9.95	-78.9%	4	0	5024.5%
E-MICRO USD/JPY	2,196	0	-	2,842.95	-22.7%	1,013	0	-
E-MINI EURO FX	8,504	4,689.29	81.3%	7,607	11.8%	6,777	6,317	7.3%
E-MINI JAPANESE YEN	521	385.38	35.1%	667	-22.0%	455	433	5.0%
EURO FX	239,919	168,250.05	42.6%	290,999.57	-17.6%	228,665	198,078	15.4%
HUNGARIAN FORINT (EC)	0	0.24	-100.0%	0	-	0	0	222.0%
HUNGARIAN FORINT (US)	0	0.14	-65.0%	0.1	-47.5%	0	1	-71.2%
INDIAN RUPEE	1,633	590.57	176.6%	1,084.29	50.6%	1,075	699	53.8%
JAPANESE YEN	154,047	96,607.24	59.5%	189,402.71	-18.7%	143,222	104,290	37.3%
KOREAN WON	14	30.38	-52.6%	17.33	-16.9%	28	101	-71.7%
MEXICAN PESO	52,467	43,794.29	19.8%	83,964.67	-37.5%	55,103	53,123	3.7%

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

July 2022

Page 4 of 8

	ADV JUL 2022	ADV JUL 2021	% CHG	ADV JUN 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
FX Futures								
MICRO AUD/USD	10,722	8,245.38	30.0%	12,541.86	-14.5%	12,751	10,479	21.7%
MICRO CAD/USD	2,810	3,251.76	-13.6%	3,086.29	-9.0%	2,836	2,600	9.1%
MICRO CHF/USD	1,276	303.57	320.3%	1,276.76	-0.1%	794	433	83.2%
MICRO EUR/USD	46,141	23,824.24	93.7%	36,996.38	24.7%	35,704	24,397	46.3%
MICRO GBP/USD	5,562	4,097.67	35.7%	6,038.67	-7.9%	4,688	3,538	32.5%
MICRO INR/USD	26	67.95	-62.3%	39.1	-34.4%	37	94	-60.2%
MICRO JPY/USD	0	1,835.71	-100.0%	0	-	706	1,577	-55.2%
MICRO USD/CNH	0	0	-	0	-	0	0	-94.4%
NEW ZEALND DOLLAR	28,507	28,186.29	1.1%	34,918.52	-18.4%	29,191	28,887	1.1%
NKR/USD CROSS RATE	83	245.57	-66.3%	222.1	-62.8%	156	290	-46.2%
POLISH ZLOTY (EC)	1	1.9	-65.9%	15.43	-95.8%	7	7	6.4%
POLISH ZLOTY (US)	56	23.71	136.6%	92.33	-39.2%	72	44	62.8%
RMB USD	0	0	-	0.24	5.0%	0	0	655.1%
RUSSIAN RUBLE	5	3,952.62	-99.9%	30.67	-82.4%	4,078	4,759	-14.3%
S.AFRICAN RAND	5,099	1,844.29	176.5%	7,104.29	-28.2%	4,813	2,639	82.4%
SF/JY CROSS RATES	42	1.57	2582.3%	141.38	-70.2%	46	3	1579.0%
SHEKEL	1	0	-	1	-10.0%	1	0	558.2%
SKR/USD CROSS RATES	203	174.52	16.1%	609.81	-66.8%	376	261	43.9%
SWISS FRANC	27,503	22,526.48	22.1%	35,389.19	-22.3%	25,651	23,356	9.8%
TURKISH LIRA	2	6.38	-73.4%	6.71	-74.7%	2	4	-52.0%
USDZAR	0	0	-	0.19	-100.0%	0	0	-48.0%
FX Options								
AUD/USD MONDAY OPTION WEE	1	4.71	-69.2%	3.43	-57.7%	12	19	-39.5%
AUD/USD MONDAY OPTION WEE	2	39.95	-95.2%	16	-88.1%	21	18	18.4%
AUD/USD MONDAY OPTION WEE	0	14.19	-97.2%	4.67	-91.4%	14	22	-37.0%
AUD/USD MONDAY OPTION WEE	24	14.86	64.2%	6.1	300.3%	19	21	-6.8%
AUD/USD MONDAY OPTION WEE	0	0	-	0	-	5	0	3310.9%
AUD/USD MONTHLY OPTIONS	3,248	3,165.62	2.6%	3,868.38	-16.0%	4,453	3,797	17.3%
AUD/USD WKLY FRIDAY OPTION	2	18.14	-90.9%	72.67	-97.7%	25	28	-8.7%
AUD/USD WKLY FRIDAY OPTION	32	43.67	-26.0%	14.67	120.2%	84	74	14.5%
AUD/USD WKLY FRIDAY OPTION	131	98.86	32.4%	71.57	82.9%	122	130	-6.2%
AUD/USD WKLY FRIDAY OPTION	71	90.05	-21.3%	60.9	16.3%	87	143	-39.3%
AUD/USD WKLY FRIDAY OPTION	98	70.05	39.3%	25.1	288.9%	31	33	-6.3%
AUD/USD WKLY WED OPTIONS -	2	41.81	-95.8%	21.48	-91.9%	40	57	-30.0%
AUD/USD WKLY WED OPTIONS -	14	50.33	-71.8%	19.52	-27.3%	24	37	-34.4%
AUD/USD WKLY WED OPTIONS -	6	11.24	-50.6%	40.14	-86.2%	14	18	-25.3%
AUD/USD WKLY WED OPTIONS -	24	47.19	-49.8%	33.48	-29.2%	29	51	-43.0%
AUD/USD WKLY WED OPTIONS -	0	0	-	2.29	-100.0%	2	10	-81.5%
BRL/USD MONTHLY OPTIONS	14	22.71	-37.0%	5.81	146.1%	16	16	5.8%
CAD/USD MONDAY OPTIONS WE	10	76.67	-87.3%	4.52	114.4%	9	41	-78.2%
CAD/USD MONDAY OPTIONS WE	36	127.52	-72.0%	55.95	-36.1%	59	65	-9.3%
CAD/USD MONDAY OPTIONS WE	60	26.86	123.0%	16.62	260.4%	42	21	99.4%
CAD/USD MONDAY OPTIONS WE	16	166.62	-90.5%	13.57	17.2%	37	70	-47.7%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-	9	4	106.7%
CAD/USD MONTHLY OPTIONS	3,943	4,937.24	-20.1%	4,576.1	-13.8%	4,629	3,186	45.3%
CAD/USD WKLY FRIDAY OPTION	1	42.33	-98.3%	100.24	-99.3%	57	103	-44.3%
CAD/USD WKLY FRIDAY OPTION	99	185.19	-46.8%	134.57	-26.8%	177	211	-16.3%

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

July 2022

Page 5 of 8

	ADV JUL 2022	ADV JUL 2021	% CHG	ADV JUN 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
FX Options								
CAD/USD WKLY FRIDAY OPTION	381	446.05	-14.6%	318.86	19.4%	293	325	-9.9%
CAD/USD WKLY FRIDAY OPTION	110	423.29	-73.9%	272.9	-59.6%	247	343	-27.9%
CAD/USD WKLY FRIDAY OPTION	277	266.33	4.0%	15.38	1701.3%	70	107	-34.4%
CAD/USD WKLY WED OPTIONS -	19	153.24	-87.9%	22.67	-18.4%	43	64	-32.7%
CAD/USD WKLY WED OPTIONS -	100	195.05	-49.0%	36.1	175.7%	60	83	-28.3%
CAD/USD WKLY WED OPTIONS -	44	106.38	-58.3%	45.9	-3.4%	70	81	-13.5%
CAD/USD WKLY WED OPTIONS -	60	121.62	-51.0%	119.48	-50.2%	91	78	16.6%
CAD/USD WKLY WED OPTIONS -	0	0	-	55.9	-100.0%	29	22	27.8%
CHF/USD MONTHLY OPTIONS	211	177.14	19.3%	161.1	31.2%	261	226	15.3%
CHF/USD WKLY FRIDAY OPTION	0	0.19	-47.5%	2.05	-95.1%	4	2	165.6%
CHF/USD WKLY FRIDAY OPTION	0	10.81	-99.5%	2	-97.5%	6	12	-52.6%
CHF/USD WKLY FRIDAY OPTION	20	8.86	121.9%	2.43	709.1%	6	10	-38.8%
CHF/USD WKLY FRIDAY OPTION	2	3.1	-24.1%	6.76	-65.2%	7	16	-56.2%
CHF/USD WKLY FRIDAY OPTION	3	7.9	-57.0%	0	-	1	2	-65.3%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	26	0	-
EUR/GBP WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
EUR/USD MONDAY OPTION WEE	59	422.62	-86.0%	10.14	483.7%	79	116	-31.6%
EUR/USD MONDAY OPTION WEE	43	33.29	28.4%	96.67	-55.8%	136	80	69.4%
EUR/USD MONDAY OPTION WEE	82	76.95	6.2%	8.76	832.4%	51	57	-9.0%
EUR/USD MONDAY OPTION WEE	71	238.43	-70.3%	39.81	78.0%	163	132	23.3%
EUR/USD MONDAY OPTION WEE	0	0	-	0	-	20	11	81.2%
EUR/USD MONTHLY OPTIONS	15,219	10,326.67	47.4%	10,381.9	46.6%	12,382	10,213	21.2%
EUR/USD WKLY FRIDAY OPTION	16	75.43	-78.7%	577.43	-97.2%	273	217	25.7%
EUR/USD WKLY FRIDAY OPTION	231	211.29	9.3%	974.24	-76.3%	761	652	16.6%
EUR/USD WKLY FRIDAY OPTION	671	965.52	-30.5%	783.95	-14.4%	799	969	-17.5%
EUR/USD WKLY FRIDAY OPTION	784	972	-19.3%	578.57	35.5%	987	885	11.6%
EUR/USD WKLY FRIDAY OPTION	1,128	1,171.24	-3.7%	20.86	5308.7%	303	401	-24.6%
EUR/USD WKLY WED OPTIONS -	338	404.43	-16.5%	155.67	117.0%	297	331	-10.3%
EUR/USD WKLY WED OPTIONS -	379	563	-32.7%	170.86	121.8%	252	377	-33.3%
EUR/USD WKLY WED OPTIONS -	232	329.86	-29.8%	254.19	-8.9%	266	365	-27.3%
EUR/USD WKLY WED OPTIONS -	361	678.81	-46.9%	225.33	60.1%	307	448	-31.4%
EUR/USD WKLY WED OPTIONS -	0	0	-	330.24	-100.0%	92	87	6.0%
GBP/USD MONDAY OPTION WEE	57	89.86	-36.5%	12.95	340.5%	29	22	33.2%
GBP/USD MONDAY OPTION WEE	31	38.05	-18.5%	79.48	-61.0%	51	39	29.8%
GBP/USD MONDAY OPTION WEE	4	10.81	-62.1%	16.19	-74.7%	14	12	22.8%
GBP/USD MONDAY OPTION WEE	42	51.81	-18.2%	12.71	233.5%	27	23	19.3%
GBP/USD MONDAY OPTION WEE	0	0	-	0	-	3	15	-83.5%
GBP/USD MONTHLY OPTIONS	3,970	4,228.14	-6.1%	3,640.24	9.0%	3,713	3,644	1.9%
GBP/USD WKLY FRIDAY OPTION	1	67.05	-98.9%	69.33	-98.9%	38	56	-32.5%
GBP/USD WKLY FRIDAY OPTION	103	136.52	-24.7%	31.29	228.4%	117	115	1.9%
GBP/USD WKLY FRIDAY OPTION	131	201.57	-35.1%	125.38	4.3%	170	156	9.0%
GBP/USD WKLY FRIDAY OPTION	64	268.1	-76.1%	87.38	-26.8%	133	186	-28.6%
GBP/USD WKLY FRIDAY OPTION	73	180.62	-59.6%	40.29	81.0%	52	57	-8.4%
GBP/USD WKLY WED OPTIONS -	69	59.52	16.7%	24.67	181.6%	64	64	0.4%
GBP/USD WKLY WED OPTIONS -	24	51.57	-53.2%	22.19	8.8%	24	38	-36.5%
GBP/USD WKLY WED OPTIONS -	12	31.1	-60.8%	35.38	-65.5%	53	33	61.8%
GBP/USD WKLY WED OPTIONS -	94	42.57	120.9%	22.05	326.6%	60	57	5.3%
GBP/USD WKLY WED OPTIONS -	0	0	-	7.19	-100.0%	3	13	-74.5%
JPY/USD MONDAY OPTION WEE	38	33.81	13.4%	1.19	3121.3%	20	21	-5.8%

CME Exchange ADV Report - Monthly

July 2022

Page 6 of 8

	ADV JUL 2022	ADV JUL 2021	% CHG	ADV JUN 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
FX Options								
JPY/USD MONDAY OPTION WEE	34	38.33	-10.3%	34.1	0.9%	45	20	123.9%
JPY/USD MONDAY OPTION WEE	18	36.95	-52.4%	5.52	218.6%	14	18	-22.6%
JPY/USD MONDAY OPTION WEE	50	24.71	103.3%	74.81	-32.8%	50	11	366.0%
JPY/USD MONDAY OPTION WEE	0	0	-	0	-	0	2	-83.6%
JPY/USD MONTHLY OPTIONS	7,248	4,917.14	47.4%	8,715.81	-16.8%	7,818	4,136	89.0%
JPY/USD WKLY FRIDAY OPTION	1	77.1	-99.0%	649.33	-99.9%	173	148	16.8%
JPY/USD WKLY FRIDAY OPTION	156	61.29	154.5%	373.48	-58.2%	409	251	63.1%
JPY/USD WKLY FRIDAY OPTION	571	633.57	-9.9%	879.24	-35.1%	581	475	22.5%
JPY/USD WKLY FRIDAY OPTION	670	446.48	50.0%	716.9	-6.6%	541	401	34.9%
JPY/USD WKLY FRIDAY OPTION	625	402.24	55.3%	28.95	2057.2%	203	172	17.6%
JPY/USD WKLY WED OPTIONS -	205	143.05	43.1%	201.24	1.7%	164	119	37.2%
JPY/USD WKLY WED OPTIONS -	210	354	-40.8%	81.14	158.2%	152	170	-10.3%
JPY/USD WKLY WED OPTIONS -	188	354.29	-46.9%	146.43	28.6%	130	175	-26.1%
JPY/USD WKLY WED OPTIONS -	352	158.05	122.6%	334.1	5.3%	202	135	50.1%
JPY/USD WKLY WED OPTIONS -	0	0	-	223.71	-100.0%	52	52	0.9%
MXN/USD MONTHLY OPTIONS	4	30.29	-85.3%	20.1	-77.9%	52	48	6.7%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	4	-97.2%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	4	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	2	-100.0%
NZD/USD MONTHLY OPTIONS	0	23.52	-99.4%	316.86	-100.0%	50	10	401.4%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
RUB/USD MONTHLY OPTIONS	0	0	-	0	-	0	0	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0.05	-100.0%	0	0	-
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	2	24.57	-90.4%	18.71	-87.4%	20	28	-26.5%

CME Exchange ADV Report - Monthly

July 2022

Page 7 of 8

	ADV JUL 2022	ADV JUL 2021	% CHG	ADV JUN 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Ag Products Futures								
BLOCK CHEESE	22	39.43	-45.2%	18.1	19.4%	18	43	-57.7%
BUTTER CS	201	162.24	24.1%	199.76	0.8%	220	211	4.2%
CASH-SETTLED CHEESE	527	634.38	-16.9%	607.1	-13.1%	503	587	-14.3%
CAT ASIA WEATHER	0	0	-	0	-	0	8	-100.0%
CATTLE	57,319	57,220.43	0.2%	51,964.71	10.3%	59,899	57,533	4.1%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	3	-100.0%
CDD SEASONAL STRIP	0	0	-	35.71	-100.0%	51	43	17.1%
CDD WEATHER	75	76.19	-1.6%	38.1	96.9%	164	58	184.3%
CLASS IV MILK	217	37.48	478.4%	108.57	99.6%	138	41	237.7%
DRY WHEY	43	64.1	-32.5%	65.05	-33.5%	53	113	-53.4%
FEEDER CATTLE	14,827	12,422.62	19.4%	12,058.1	23.0%	12,924	11,621	11.2%
GOLDMAN SACHS	198	225.76	-12.4%	197.62	0.1%	189	525	-64.1%
GSCI EXCESS RETURN FUT	536	136.71	292.2%	5,944.24	-91.0%	2,067	1,794	15.2%
HDD EURO SEASONAL STRIP	63	0	-	0	-	9	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	56	78	-29.0%
HDD WEATHER EUROPEAN	0	142.86	-100.0%	0	-	27	32	-15.2%
HOGS	48,579	48,453.62	0.3%	46,757.24	3.9%	47,434	48,660	-2.5%
HOUSING INDEX	0	0.19	83.7%	0.81	-56.8%	1	1	56.3%
LUMBER	320	524.38	-39.0%	433.81	-26.3%	385	526	-26.9%
MALAYSIAN PALM SWAP	0	600.95	-100.0%	0	-	0	533	-100.0%
MILK	1,432	1,169.52	22.5%	1,389.1	3.1%	1,469	1,152	27.5%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	251	221.43	13.2%	255.48	-1.9%	298	281	6.1%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
PORK CUTOUT	88	70.67	24.6%	124.48	-29.3%	120	144	-16.7%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	0	28	-100.0%
USD CRUDE PALM OIL	1,117	219.95	407.8%	1,507.29	-25.9%	1,110	243	356.6%

CME Exchange ADV Report - Monthly

July 2022

Page 8 of 8

	ADV JUL 2022	ADV JUL 2021	% CHG	ADV JUN 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Ag Products Options								
BLOCK CHEESE	4	11.43	-62.4%	71.81	-94.0%	17	16	7.1%
BUTTER CS	72	39.81	81.2%	102.38	-29.5%	74	111	-33.7%
CASH-SETTLED CHEESE	341	229.57	48.5%	322.57	5.7%	369	375	-1.4%
CATTLE	8,324	7,269.1	14.5%	10,449.38	-20.3%	10,304	9,055	13.8%
CDD SEASONAL STRIP	0	0	-	214.29	-100.0%	142	58	144.3%
CDD WEATHER	0	119.05	-100.0%	16.67	-100.0%	8	36	-78.9%
CLASS IV MILK	311	195.95	58.5%	250.52	24.0%	311	157	97.9%
DRY WHEY	20	7.95	146.5%	0.14	13625.5%	21	11	93.4%
FEEDER CATTLE	1,856	863.33	115.0%	1,402.62	32.3%	1,697	1,031	64.6%
HDD EURO SEASONAL STRIP	125	0	-	0	-	17	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	34	-100.0%
HDD WEATHER	0	0	-	0	-	33	43	-22.7%
HDD WEATHER EUROPEAN	0	0	-	0	-	7	9	-19.4%
HOGS	10,695	10,154.86	5.3%	8,713.19	22.7%	11,106	9,864	12.6%
LUMBER	15	27.86	-47.8%	14.24	2.2%	22	40	-45.1%
MILK	1,977	1,084.1	82.4%	738.71	167.6%	1,064	1,277	-16.7%
MLK MID OPTIONS	0	0	-	0.1	-100.0%	0	0	311.7%
NFD MILK	181	173.33	4.4%	156.33	15.7%	213	230	-7.3%
PORK CUTOUT	0	0.05	-100.0%	0	-	0	5	-95.2%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,063,792	2,411,558.57	27.0%	3,667,800.48	-16.5%	3,527,065	2,561,425	37.7%
Equity Index Futures	5,329,380	3,803,543.81	40.1%	6,598,441.52	-19.2%	6,090,485	4,443,587	37.1%
FX Futures	915,739	694,378	31.9%	1,117,085	-18.0%	888,008	763,223	16.3%
Foreign Exchange Futures	0	0	-	0.05	-100.0%	0	0	-
Ag Products Futures	125,815	122,422.9	2.8%	121,705.24	3.4%	127,134	124,259	2.3%
TOTAL FUTURES	9,434,726	7,031,903.29	34.2%	11,505,032.29	-18.0%	10,632,692.09	7,892,493.68	34.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	856,710	1,010,756.29	-15.2%	1,312,133.14	-34.7%	1,239,828	1,032,110	20.1%
Equity Index Options	1,004,963	692,651.86	45.1%	1,184,438.43	-15.2%	1,169,530	649,361	80.1%
FX Options	43,716	40,877.38	6.9%	41,867.52	4.4%	43,607	35,794	21.8%
Foreign Exchange Options	2	24.57	-90.4%	18.71	-87.4%	20	28	-26.5%
Ag Products Options	23,919	20,176.38	18.6%	22,452.95	6.5%	25,405	22,353	13.7%
TOTAL OPTIONS	1,929,311	1,764,486.48	9.3%	2,560,910.76	-24.7%	2,478,391.04	1,739,645.82	42.5%
TOTAL COMBINED								
Interest Rate	3,920,502	3,422,314.86	14.6%	4,979,933.62	-21.3%	4,766,893	3,593,534	32.7%
Equity Index	6,334,343	4,496,195.67	40.9%	7,782,879.95	-18.6%	7,260,015	5,092,948	42.6%
FX	959,455	735,255.38	30.5%	1,158,952.52	-17.2%	931,615	799,017	16.6%
Foreign Exchange	2	24.57	-90.4%	18.76	-87.5%	21	28	-25.9%
Ag Products	149,735	142,599.29	5.0%	144,158.19	3.9%	152,539	146,612	4.0%
GRAND TOTAL	11,364,036	8,796,389.76	29.2%	14,065,943.05	-19.2%	13,111,083.13	9,632,139.5	36.1%