

CME Group Exchange ADV Report - Monthly

August 2022

Page 1 of 16

	ADV AUG 2022	ADV AUG 2021	% CHG	ADV JUL 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
FX Futures								
AD/CD CROSS RATES	1	0.91	-18.7%	1.05	-29.6%	3	1	176.5%
AD/JY CROSS RATES	122	92.91	30.8%	147.2	-17.4%	229	111	107.1%
AD/NE CROSS RATES	106	32.59	224.0%	97.2	8.7%	188	13	1338.9%
AUSTRALIAN DOLLAR	87,592	75,013.32	16.8%	99,184.05	-11.7%	97,935	97,916	0.0%
BP/JY CROSS RATES	121	110.23	10.1%	117.2	3.5%	209	130	61.3%
BP/SF CROSS RATES	83	45.59	81.1%	46.8	76.4%	104	44	137.0%
BRAZIL REAL	12,112	12,866.77	-5.9%	11,970.65	1.2%	15,599	12,619	23.6%
BRITISH POUND	105,525	72,241.59	46.1%	113,991.5	-7.4%	113,030	92,473	22.2%
CANADIAN DOLLAR	77,300	68,333.95	13.1%	94,174.2	-17.9%	85,901	78,376	9.6%
CD/JY CROSS RATES	0	11.5	-98.9%	0.2	-34.8%	4	11	-67.2%
CHINESE RENMINBI (CNH)	1,079	707.45	52.6%	989.35	9.1%	1,221	779	56.7%
CZECK KORUNA (EC)	0	0	-	0.05	-100.0%	0	0	412.5%
CZECK KORUNA (US)	3	0	-	0	-	0	0	1502.3%
EC/AD CROSS RATES	176	108.05	63.3%	153.75	14.8%	244	225	8.2%
EC/CD CROSS RATES	187	119.95	55.8%	354	-47.2%	385	297	29.6%
EC/NOK CROSS RATES	69	9.23	651.6%	88.1	-21.3%	72	35	104.6%
EC/SEK CROSS RATES	284	4.59	6085.2%	405.4	-30.0%	166	27	503.8%
EFX/BP CROSS RATES	2,719	1,361.27	99.8%	3,483.6	-21.9%	4,242	2,448	73.3%
EFX/JY CROSS RATES	1,235	776.41	59.1%	2,001.3	-38.3%	2,710	1,789	51.5%
EFX/SF CROSS RATES	973	723.41	34.5%	1,187	-18.0%	1,984	1,054	88.2%
E-MICRO USD/CAD	2	4.55	-52.2%	4.65	-53.2%	10	2	588.5%
E-MICRO USD/CHF	1	0.77	85.7%	2.1	-31.7%	4	0	2120.1%
E-MICRO USD/JPY	105	0.41	25523.6%	2,196.2	-95.2%	888	0	1647928.6%
E-MINI EURO FX	7,367	3,471.36	112.2%	8,503.6	-13.4%	6,859	5,942	15.4%
E-MINI JAPANESE YEN	767	414.32	85.2%	520.5	47.4%	498	431	15.6%
EURO FX	218,188	132,064.5	65.2%	239,919.15	-9.1%	227,222	189,381	20.0%
HUNGARIAN FORINT (EC)	0	0.36	-100.0%	0	-	0	0	77.7%
HUNGARIAN FORINT (US)	0	0.5	-82.6%	0.05	74.0%	0	1	-72.3%
INDIAN RUPEE	1,362	463.77	193.7%	1,633.45	-16.6%	1,114	668	66.9%
JAPANESE YEN	159,654	89,040.73	79.3%	154,046.85	3.6%	145,485	102,281	42.2%
KOREAN WON	11	55.82	-79.6%	14.4	-20.9%	26	95	-72.4%
MEXICAN PESO	45,862	44,083.73	4.0%	52,466.6	-12.6%	53,830	51,932	3.7%
MICRO AUD/USD	10,499	7,553.64	39.0%	10,722.1	-2.1%	12,441	10,094	23.3%
MICRO CAD/USD	2,168	2,729.14	-20.6%	2,809.9	-22.8%	2,744	2,617	4.9%
MICRO CHF/USD	768	320.18	139.8%	1,275.95	-39.8%	790	418	88.9%
MICRO EUR/USD	36,259	17,220.68	110.6%	46,141.45	-21.4%	35,780	23,452	52.6%
MICRO GBP/USD	4,800	2,938.32	63.4%	5,561.5	-13.7%	4,704	3,459	36.0%
MICRO INR/USD	19	51.36	-63.3%	25.65	-26.6%	35	89	-60.6%
MICRO JPY/USD	0	1,444.73	-100.0%	0	-	609	1,560	-61.0%
MICRO USD/CNH	0	0	-	0	-	0	0	-94.4%
NEW ZEALND DOLLAR	29,414	27,901.55	5.4%	28,507.25	3.2%	29,222	28,757	1.6%
NKR/USD CROSS RATE	137	169.36	-19.2%	82.7	65.6%	154	274	-44.0%
POLISH ZLOTY (EC)	1	1.45	-46.2%	0.65	20.4%	6	6	4.1%
POLISH ZLOTY (US)	23	16.5	38.1%	56.1	-59.4%	65	40	60.7%
RMB USD	0	0.05	282.2%	0.25	-30.4%	0	0	532.2%
RUSSIAN RUBLE	3	4,679.23	-99.9%	5.4	-37.2%	3,517	4,748	-25.9%
S.AFRICAN RAND	3,123	2,997.18	4.2%	5,099.4	-38.8%	4,581	2,687	70.5%
SF/JY CROSS RATES	15	1.73	755.8%	42.15	-64.9%	41	3	1499.3%
SHEKEL	0	0.05	855.6%	0.9	-51.7%	1	0	575.1%

*** 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

August 2022

Page 2 of 16

	ADV AUG 2022	ADV AUG 2021	% CHG	ADV JUL 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
FX Futures								
SKR/USD CROSS RATES	202	298.77	-32.4%	202.65	-0.3%	352	266	32.3%
SWISS FRANC	23,696	19,884.77	19.2%	27,502.7	-13.8%	25,382	22,899	10.8%
TURKISH LIRA	0	4.32	-100.0%	1.7	-100.0%	2	4	-58.5%
USDZAR	0	0.18	-100.0%	0	-	0	0	-51.6%
FX Options								
AUD/USD MONDAY OPTION WEEK1	0	0.18	-76.1%	1.45	-97.0%	10	17	-39.9%
AUD/USD MONDAY OPTION WEEK2	4	13.64	-68.4%	1.9	126.5%	19	18	8.9%
AUD/USD MONDAY OPTION WEEK3	9	11.32	-20.1%	0.4	2160.9%	13	21	-35.9%
AUD/USD MONDAY OPTION WEEK4	4	26.64	-86.0%	24.4	-84.7%	17	22	-20.1%
AUD/USD MONDAY OPTION WEEK5	19	61.23	-68.8%	0	-	7	8	-11.1%
AUD/USD MONTHLY OPTIONS	2,652	4,456.5	-40.5%	3,247.9	-18.3%	4,205	3,884	8.3%
AUD/USD WKLY FRIDAY OPTIONS -	73	10.64	586.7%	1.65	4326.9%	32	25	25.3%
AUD/USD WKLY FRIDAY OPTIONS -	30	111.64	-73.2%	32.3	-7.3%	77	79	-2.3%
AUD/USD WKLY FRIDAY OPTIONS -	71	94.18	-25.1%	130.9	-46.1%	114	125	-8.3%
AUD/USD WKLY FRIDAY OPTIONS -	95	89.32	6.2%	70.85	33.8%	88	136	-35.3%
AUD/USD WKLY FRIDAY OPTIONS -	13	0	-	97.6	-86.3%	29	29	-0.6%
AUD/USD WKLY WED OPTIONS - WK	6	61.82	-90.8%	1.75	225.5%	35	57	-39.0%
AUD/USD WKLY WED OPTIONS - WK	21	30.36	-30.8%	14.2	47.9%	24	36	-34.1%
AUD/USD WKLY WED OPTIONS - WK	2	2.68	-10.8%	5.55	-56.9%	12	16	-25.4%
AUD/USD WKLY WED OPTIONS - WK	15	8.86	70.2%	23.7	-36.3%	27	45	-40.3%
AUD/USD WKLY WED OPTIONS - WK	14	0	-	0	-	3	8	-58.9%
BRL/USD MONTHLY OPTIONS	16	15.09	5.2%	14.3	11.0%	16	16	5.7%
CAD/USD MONDAY OPTIONS WEEK1	0	0	-	9.7	-100.0%	8	36	-78.4%
CAD/USD MONDAY OPTIONS WEEK2	47	50.82	-7.8%	35.75	31.1%	57	63	-9.2%
CAD/USD MONDAY OPTIONS WEEK3	73	39	87.6%	59.9	22.2%	46	23	97.6%
CAD/USD MONDAY OPTIONS WEEK4	39	181.36	-78.4%	15.9	145.8%	37	85	-56.3%
CAD/USD MONDAY OPTIONS WEEK5	12	115.23	-89.5%	0	-	9	19	-51.2%
CAD/USD MONTHLY OPTIONS	3,730	5,409.55	-31.1%	3,942.8	-5.4%	4,505	3,479	29.5%
CAD/USD WKLY FRIDAY OPTIONS -	184	1.45	12583.3%	0.7	26254.0%	75	90	-16.6%
CAD/USD WKLY FRIDAY OPTIONS -	153	297.68	-48.8%	98.55	54.8%	173	222	-22.1%
CAD/USD WKLY FRIDAY OPTIONS -	235	380.18	-38.1%	380.85	-38.2%	285	332	-14.3%
CAD/USD WKLY FRIDAY OPTIONS -	108	568.09	-81.0%	110.35	-1.9%	228	372	-38.8%
CAD/USD WKLY FRIDAY OPTIONS -	0	0	-	277.05	-100.0%	61	93	-34.9%
CAD/USD WKLY WED OPTIONS - WK	78	160.91	-51.5%	18.5	321.9%	48	77	-37.6%
CAD/USD WKLY WED OPTIONS - WK	97	159.59	-39.2%	99.5	-2.6%	65	93	-30.5%
CAD/USD WKLY WED OPTIONS - WK	70	66.5	5.1%	44.35	57.6%	70	80	-11.5%
CAD/USD WKLY WED OPTIONS - WK	18	53.59	-67.0%	59.55	-70.3%	81	75	8.2%
CAD/USD WKLY WED OPTIONS - WK	16	0	-	0	-	27	19	38.0%
CHF/USD MONTHLY OPTIONS	122	219.77	-44.7%	211.4	-42.5%	242	225	7.2%
CHF/USD WKLY FRIDAY OPTIONS -	18	3.77	377.1%	0.1	17900.0%	6	2	228.6%
CHF/USD WKLY FRIDAY OPTIONS -	1	19	-93.6%	0.05	2334.8%	5	13	-60.6%
CHF/USD WKLY FRIDAY OPTIONS -	5	5.91	-23.5%	19.65	-77.0%	6	9	-37.6%
CHF/USD WKLY FRIDAY OPTIONS -	1	1.64	-22.9%	2.35	-46.3%	6	14	-56.0%
CHF/USD WKLY FRIDAY OPTIONS -	0	0	-	3.4	-98.7%	0	1	-65.1%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	22	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

August 2022

Page 3 of 16

	ADV AUG 2022	ADV AUG 2021	% CHG	ADV JUL 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
FX Options								
EUR/USD MONDAY OPTION WEEK1	27	3.91	584.0%	59.2	-54.8%	72	101	-28.8%
EUR/USD MONDAY OPTION WEEK2	72	62.95	13.9%	42.75	67.7%	127	78	63.0%
EUR/USD MONDAY OPTION WEEK3	5	159.91	-96.6%	81.7	-93.4%	45	70	-35.7%
EUR/USD MONDAY OPTION WEEK4	20	76.45	-73.4%	70.85	-71.3%	143	125	14.8%
EUR/USD MONDAY OPTION WEEK5	61	198.09	-69.3%	0	-	25	36	-28.4%
EUR/USD MONTHLY OPTIONS	9,040	8,319.86	8.7%	15,218.5	-40.6%	11,922	9,963	19.7%
EUR/USD WKLY FRIDAY OPTIONS -	486	6.95	6883.9%	16.05	2926.1%	303	190	59.5%
EUR/USD WKLY FRIDAY OPTIONS -	394	699.82	-43.7%	231	70.5%	710	659	7.9%
EUR/USD WKLY FRIDAY OPTIONS -	779	839.05	-7.2%	670.95	16.1%	796	952	-16.4%
EUR/USD WKLY FRIDAY OPTIONS -	721	755.14	-4.5%	783.95	-8.0%	951	868	9.6%
EUR/USD WKLY FRIDAY OPTIONS -	1	0	-	1,128.1	-99.9%	261	349	-25.1%
EUR/USD WKLY WED OPTIONS - WK	180	290.45	-38.0%	337.75	-46.7%	281	326	-13.8%
EUR/USD WKLY WED OPTIONS - WK	234	275.45	-15.0%	378.95	-38.2%	249	364	-31.5%
EUR/USD WKLY WED OPTIONS - WK	206	318.45	-35.3%	231.6	-11.1%	257	359	-28.3%
EUR/USD WKLY WED OPTIONS - WK	308	368.32	-16.4%	360.75	-14.7%	307	438	-29.7%
EUR/USD WKLY WED OPTIONS - WK	354	0	-	0	-	128	76	69.7%
GBP/USD MONDAY OPTION WEEK1	0	0	-	57.05	-99.9%	25	19	32.3%
GBP/USD MONDAY OPTION WEEK2	67	26.68	150.6%	31	115.7%	53	38	41.3%
GBP/USD MONDAY OPTION WEEK3	4	8.18	-52.7%	4.1	-5.6%	13	11	15.1%
GBP/USD MONDAY OPTION WEEK4	6	67.41	-91.0%	42.4	-85.7%	24	28	-15.5%
GBP/USD MONDAY OPTION WEEK5	49	11.55	321.4%	0	-	9	15	-39.7%
GBP/USD MONTHLY OPTIONS	3,578	2,608.05	37.2%	3,969.5	-9.9%	3,694	3,507	5.3%
GBP/USD WKLY FRIDAY OPTIONS -	152	3.18	4675.8%	0.75	20160.9%	53	49	9.2%
GBP/USD WKLY FRIDAY OPTIONS -	146	170.86	-14.7%	102.75	41.9%	121	122	-1.0%
GBP/USD WKLY FRIDAY OPTIONS -	118	101.86	15.7%	130.75	-9.9%	163	149	9.4%
GBP/USD WKLY FRIDAY OPTIONS -	110	66.32	65.4%	63.95	71.5%	130	171	-23.8%
GBP/USD WKLY FRIDAY OPTIONS -	32	0	-	72.9	-56.7%	49	49	-0.1%
GBP/USD WKLY WED OPTIONS - WK	18	29.59	-38.4%	69.45	-73.8%	58	59	-2.7%
GBP/USD WKLY WED OPTIONS - WK	17	4.91	255.2%	24.15	-27.8%	23	34	-31.0%
GBP/USD WKLY WED OPTIONS - WK	4	36.77	-88.4%	12.2	-65.1%	47	34	39.2%
GBP/USD WKLY WED OPTIONS - WK	42	23.73	75.7%	94.05	-55.7%	58	53	9.2%
GBP/USD WKLY WED OPTIONS - WK	8	0	-	0	-	4	11	-64.8%
JPY/USD MONDAY OPTION WEEK1	0	0	-	38.35	-99.5%	17	19	-6.3%
JPY/USD MONDAY OPTION WEEK2	56	62.55	-9.9%	34.4	63.8%	47	26	81.3%
JPY/USD MONDAY OPTION WEEK3	34	39.95	-15.6%	17.6	91.7%	17	21	-20.3%
JPY/USD MONDAY OPTION WEEK4	37	16.77	121.1%	50.25	-26.2%	48	11	318.1%
JPY/USD MONDAY OPTION WEEK5	9	108.36	-92.1%	0	-	1	16	-90.8%
JPY/USD MONTHLY OPTIONS	4,180	3,511.32	19.0%	7,248.2	-42.3%	7,317	4,054	80.5%
JPY/USD WKLY FRIDAY OPTIONS -	321	0.45	70498.4%	0.8	40008.7%	194	129	50.3%
JPY/USD WKLY FRIDAY OPTIONS -	366	375.32	-2.5%	155.95	134.6%	403	267	50.9%
JPY/USD WKLY FRIDAY OPTIONS -	388	336.32	15.5%	570.8	-31.9%	555	456	21.6%
JPY/USD WKLY FRIDAY OPTIONS -	421	566.09	-25.7%	669.7	-37.2%	524	423	24.1%
JPY/USD WKLY FRIDAY OPTIONS -	5	0	-	624.55	-99.1%	176	150	17.3%
JPY/USD WKLY WED OPTIONS - WK	89	123.14	-27.8%	204.7	-56.6%	153	120	28.0%
JPY/USD WKLY WED OPTIONS - WK	132	144.82	-8.7%	209.55	-36.9%	149	166	-10.2%
JPY/USD WKLY WED OPTIONS - WK	192	136.45	40.6%	188.3	1.9%	138	170	-18.8%
JPY/USD WKLY WED OPTIONS - WK	110	151.64	-27.5%	351.85	-68.8%	190	137	38.4%
JPY/USD WKLY WED OPTIONS - WK	193	0	-	0	-	72	45	59.2%

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

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

CME Group Exchange ADV Report - Monthly

August 2022

Page 4 of 16

	ADV AUG 2022	ADV AUG 2021	% CHG	ADV JUL 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
FX Options								
MXN/USD MONTHLY OPTIONS	294	41.95	601.3%	4.45	6511.6%	85	47	78.9%
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	4	-97.2%
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	3	-100.0%
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	2	-100.0%
NZD/USD MONTHLY OPTIONS	7	1.91	271.2%	0.15	4624.7%	44	9	394.9%
NZD/USD WKLY FRIDAY OPTIONS -	0	0.55	-100.0%	0	-	0	0	-100.0%
RUB/USD MONTHLY OPTIONS	0	0	-	0	-	0	0	-100.0%
Equity Index Futures								
BITCOIN	9,705	6,462.32	50.2%	12,321.5	-21.2%	10,093	10,330	-2.3%
DJ US REAL ESTATE SECTOR	1,962	1,668.73	17.6%	2,488.15	-21.1%	3,292	2,397	37.4%
E-mini (\$5) Dow	164,350	135,173.86	21.6%	165,943.3	-1.0%	206,087	170,554	20.8%
E-mini FTSE China 50	3	9.59	-71.0%	8.85	-68.6%	41	2	1890.0%
E-MINI MIDCAP	10,919	8,750.95	24.8%	11,882.75	-8.1%	15,822	11,867	33.3%
E-MINI NASDAQ 100	609,672	476,400.82	28.0%	615,382.95	-0.9%	694,466	537,619	29.2%
E-MINI RUSSELL 1000	47	337.5	-86.2%	369.25	-87.3%	630	408	54.6%
E-MINI RUSSELL 1000 GROWTH	142	64.68	119.9%	106.7	33.3%	386	212	81.7%
E-MINI RUSSELL 1000 VALUE	281	154.95	81.6%	473.4	-40.6%	1,135	1,244	-8.8%
E-MINI RUSSELL 2000	182,541	167,349.55	9.1%	181,764	0.4%	237,745	195,088	21.9%
E-MINI S&P500	1,680,573	1,139,040.27	47.5%	1,707,540.35	-1.6%	1,900,575	1,547,833	22.8%
E-MINI S&P500 ESG	649	283.27	129.0%	511.75	26.8%	1,399	807	73.5%
ETHER	0	0	-	0	-	0	0	-
ETHER FUTURES	6,186	4,328	42.9%	7,920.45	-21.9%	6,168	2,577	139.4%
FT-SE 100	3	0	-	5.25	-50.3%	8	1	441.1%
FTSE Emerging	0	0	-	0	-	0	0	-100.0%
IBOVESPA INDEX	1	17.77	-92.7%	2.25	-42.0%	3	10	-71.0%
MICRO BITCOIN	8,826	13,436.14	-34.3%	12,917.4	-31.7%	16,570	10,321	60.6%
MICRO E-MINI NASDAQ 100	1,246,405	727,305	71.4%	1,343,246.95	-7.2%	1,503,493	924,354	62.7%
MICRO E-MINI RUSSELL 2000	83,767	125,310.36	-33.2%	96,658.7	-13.3%	140,585	148,693	-5.5%
MICRO E-MINI S&P500	1,138,967	615,800.18	85.0%	1,265,526	-10.0%	1,331,142	847,565	57.1%
MICRO ETHER	17,636	0	-	25,659.3	-31.3%	20,497	0	-
MICRO MINI \$5 DOW	110,709	98,670.23	12.2%	151,576.5	-27.0%	190,046	123,774	53.5%
NASDAQ-100 VOLATILITY	4	0.27	1303.0%	32.35	-88.2%	110	0	29620.8%
NASDAQ BIOTECH SECTOR	4	17.55	-75.2%	3.25	33.8%	8	36	-77.5%
Nearby BTIC+	13	0	-	30	-56.5%	41	2	1806.8%
NIKKEI 225 (\$) STOCK	3,603	4,285.36	-15.9%	3,614.95	-0.3%	5,599	5,796	-3.4%
NIKKEI 225 (YEN) STOCK	25,159	22,872.95	10.0%	29,952.85	-16.0%	37,663	29,824	26.3%
PHLX SEMICONDUCTOR SECTOR	1	0	-	0	-	0	0	-
S&P 500	1,344	3,347.32	-59.8%	1,708.2	-21.3%	3,337	5,620	-40.6%
S&P 500 ANNUAL DIVIDEND INDEX F	1,854	1,316.91	40.8%	3,709.3	-50.0%	3,978	3,080	29.1%
S&P 500 QUARLY DIVIDEND INDEX F	105	43.18	144.3%	362.8	-70.9%	202	97	108.3%
S&P BIOTECHNOLOGY SECTOR	252	0	-	0	-	35	0	-
S&P COMMUNICATION SERVICES S	112	57.36	95.1%	86.2	29.8%	182	172	5.7%
S&P CONSUMER DISCRETIONARY S	315	426.73	-26.3%	485	-35.2%	654	564	15.8%
S&P CONSUMER STAPLES SECTOR	971	1,258.86	-22.9%	565.2	71.7%	1,261	1,579	-20.1%
S&P ENERGY SECTOR	1,945	1,295.86	50.1%	2,227.85	-12.7%	3,175	2,266	40.1%

*** 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

August 2022

Page 5 of 16

	ADV AUG 2022	ADV AUG 2021	% CHG	ADV JUL 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Equity Index Futures								
S&P FINANCIAL SECTOR	516	1,036.64	-50.2%	629.7	-18.0%	1,705	3,135	-45.6%
S&P HEALTH CARE SECTOR	497	1,154.73	-57.0%	751.6	-33.9%	1,278	925	38.2%
S&P INDUSTRIAL SECTOR	515	744.5	-30.9%	757.7	-32.1%	1,337	1,181	13.2%
S&P MATERIALS SECTOR	415	427.36	-3.0%	403.55	2.7%	724	637	13.6%
S&P OIL & GAS EXPLORATION AND	136	0	-	0	-	19	0	-
S&P REAL ESTATE SECTOR	80	412.95	-80.6%	124.6	-35.8%	300	430	-30.1%
S&P REGIONAL BANKS SECTOR	12	0	-	0	-	2	0	-
S&P RETAIL SECTOR	78	0	-	0	-	11	0	-
S&P TECHNOLOGY SECTOR	523	356.23	46.7%	596.55	-12.4%	1,075	676	59.0%
S&P UTILITIES SECTOR	1,001	1,482.18	-32.5%	1,035.9	-3.4%	1,677	1,284	30.6%
S&P VALUE INDEX FUTURES	0	0	-	0	-	0	8	-100.0%
WATER INDEX FUTURES	1	3.05	-64.3%	0.55	97.6%	4	6	-36.0%
YEN DENOMINATED TOPIX	111	176.05	-36.8%	4.35	2456.7%	109	82	32.7%
Equity Index Options								
BITCOIN OPTIONS	137	46.91	191.4%	127.5	7.2%	127	66	91.3%
E-mini (\$5) Dow	74	51.86	43.0%	86.95	-14.7%	107	68	59.1%
E-MINI NASDAQ 100	38,890	27,943.77	39.2%	43,734.8	-11.1%	47,141	26,248	79.6%
E-mini Russell 2000	3,446	5,097.73	-32.4%	3,995.15	-13.8%	5,175	4,251	21.7%
E-MINI RUSSELL 2000	1,359	1,522.27	-10.7%	671.75	102.3%	1,549	1,364	13.6%
E-mini S&P 500	455,626	309,848.36	47.0%	477,243	-4.5%	555,736	325,298	70.8%
E-MINI S&P500	519,944	276,541.09	88.0%	465,605.1	11.7%	525,824	274,848	91.3%
EOM S&P 500	0	145.45	-100.0%	0	-	0	114	-100.0%
MICRO BITCOIN	601	0	-	715	-15.9%	330	0	-
Micro E-mini Nasdaq-100	1,443	1,318.59	9.4%	1,477.4	-2.3%	2,128	1,239	71.7%
MICRO E-MINI NASDAQ 100	438	301.5	45.3%	277.35	57.9%	584	255	128.8%
Micro E-mini S&P 500	8,424	6,612.95	27.4%	8,836.9	-4.7%	11,148	6,726	65.7%
MICRO ETHER	5,035	0	-	2,279.1	120.9%	1,308	0	-
S&P 500	0	6,588.14	-100.0%	0	-	0	7,187	-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

August 2022

Page 6 of 16

	ADV AUG 2022	ADV AUG 2021	% CHG	ADV JUL 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	343	322.86	6.3%	390.1	-12.0%	718	490	46.5%
10-YR Eris SOFR	57	0	-	20.85	173.0%	44	1	4827.4%
10-YR MAC LIBOR	255	1,887.91	-86.5%	324.9	-21.4%	1,422	5,173	-72.5%
10-YR NOTE	1,892,105	2,005,321	-5.6%	1,489,468.55	27.0%	1,917,259	1,938,992	-1.1%
10Y YIELD	4,120	5,557	-25.9%	4,886.15	-15.7%	4,714	732	544.0%
15-YR Eris LIBOR	0	0	-	0	-	9	0	-
1-MONTH EURODOLLAR	0	0	-	230.35	-100.0%	430	0	-
1-YR Eris BSBY	13	0	-	15	-13.0%	10	0	-
1-YR Eris SOFR	295	5,639.55	-94.8%	385.55	-23.5%	1,175	3,649	-67.8%
20-YR BOND	171	0	-	182.2	-6.1%	187	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR Eris LIBOR	852	234.5	263.2%	785.05	8.5%	3,431	605	467.4%
2-YR Eris SOFR	215	100	115.1%	224.35	-4.1%	612	143	329.0%
2-YR NOTE	856,269	580,125.55	47.6%	499,724.55	71.3%	718,838	458,495	56.8%
2Y YIELD	255	221.59	15.0%	317.25	-19.7%	363	29	1144.2%
30-YR BOND	411,021	474,220.73	-13.3%	313,620.75	31.1%	407,748	462,447	-11.8%
30-YR Eris LIBOR	0	0	-	0	-	4	4	0.3%
30-YR SWAP RATE	0	45.91	-100.0%	0	-	26	33	-21.9%
30Y YIELD	300	37.73	694.1%	391.75	-23.5%	489	5	9741.2%
3-YR Eris BSBY	0	0	-	0	-	0	0	-
3-YR Eris LIBOR	207	445.64	-53.5%	328.95	-37.0%	1,240	660	87.9%
3-YR Eris SOFR	228	34.55	561.3%	307.9	-25.8%	249	58	329.2%
3-YR NOTE	15,145	9,528	59.0%	16,780.35	-9.7%	16,796	8,535	96.8%
4-YR Eris LIBOR	173	113.64	52.5%	177.25	-2.2%	362	148	144.0%
4-YR Eris SOFR	69	0	-	5.2	1226.1%	60	22	175.3%
5-YR Eris LIBOR	1,008	523.55	92.6%	1,244.1	-19.0%	2,085	1,419	46.9%
5-YR Eris SOFR	100	29.09	243.5%	208.9	-52.2%	153	15	926.3%
5-YR MAC LIBOR	1,361	1,159.68	17.3%	1,642.2	-17.1%	1,545	2,497	-38.1%
5-YR NOTE	1,519,170	1,298,999.91	16.9%	1,020,572.2	48.9%	1,372,161	1,141,704	20.2%
5Y YIELD	14	124.59	-88.7%	228.75	-93.8%	124	16	658.0%
7-YR Eris LIBOR	151	49.86	202.1%	114.9	31.1%	227	127	79.2%
7-YR Eris SOFR	39	0	-	5.4	618.2%	39	0	-
BSBY 3-MONTH FUTURES	1,489	88.77	1577.4%	1,151.85	29.3%	2,946	12	25091.1%
EURODOLLARS	1,184,297	1,857,781.55	-36.3%	1,283,300.1	-7.7%	1,937,881	2,365,269	-18.1%
FED FUND	268,444	58,026.73	362.6%	343,642.5	-21.9%	343,243	88,152	289.4%
SOFR	1,942,041	125,023.82	1453.3%	1,779,103.1	9.2%	1,530,811	115,612	1224.1%
SONIA	0	1,689.36	-100.0%	2.85	-100.0%	8	4,541	-99.8%
TIIE	7	16.55	-60.6%	3.45	89.0%	5	3	83.5%
Ultra 10-Year Note	409,429	451,302.64	-9.3%	263,169.4	55.6%	392,674	378,360	3.8%
ULTRA T-BOND	308,748	298,334.5	3.5%	145,748.4	111.8%	242,808	236,815	2.5%

*** 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

August 2022

Page 7 of 16

	ADV AUG 2022	ADV AUG 2021	% CHG	ADV JUL 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Interest Rate Options								
10-YR NOTE	553,665	612,629.45	-9.6%	647,437.35	-14.5%	650,979	658,617	-1.2%
2-YR NOTE	5,848	786.32	643.8%	6,857.05	-14.7%	2,734	653	318.4%
30-YR BOND	92,577	103,852.09	-10.9%	98,247.8	-5.8%	116,687	130,500	-10.6%
5-YR NOTE	197,553	109,413.36	80.6%	267,752.1	-26.2%	253,912	153,645	65.3%
EURODOLLARS	317,825	120,536.36	163.7%	331,006.95	-4.0%	618,961	191,682	222.9%
EURO MIDCURVE	113,295	693,416.86	-83.7%	139,685.15	-18.9%	366,074	811,638	-54.9%
FED FUND	0	0	-	0.05	-100.0%	0	0	-
SOFR	398,519	2.277534956	0.0%	323,114.8	23.3%	167,436	50	335093.3%
SOFR MIDCURVE	119,777	0	-	62,902.9	90.4%	47,361	0	3181280.6%
Ultra 10-Year Note	0	0	-	0.3	-100.0%	4	0	1524.2%
ULTRA T-BOND	52	49.82	4.2%	53.7	-3.3%	116	31	275.4%
Energy Futures								
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	430	120.68	256.7%	409	5.2%	293	394	-25.6%
ARGUS PROPAN FAR EST INDE	271	293.91	-7.8%	231.75	17.0%	273	273	-0.3%
ARGUS PROPAN(SAUDI ARAMCO	62	58.23	5.7%	65.3	-5.7%	93	83	12.3%
BRENT BALMO SWAP	0	5.68	-100.0%	0	-	10	6	56.5%
BRENT CALENDAR SWAP	1,104	457.45	141.4%	501.45	120.2%	765	402	90.3%
BRENT FINANCIAL FUTURES	0	0	-	12	-100.0%	1	24	-94.1%
BRENT OIL LAST DAY	57,812	86,751.05	-33.4%	66,063.7	-12.5%	71,890	97,330	-26.1%
CAR VINTAGE	892	701.32	27.2%	1,073.2	-16.8%	758	97	683.1%
CHICAGO ETHANOL SWAP	3,136	3,020.64	3.8%	2,774.6	13.0%	2,866	3,514	-18.4%
CHICAGO ULSD PL VS HO SPR	20	2.05	867.1%	21.25	-6.9%	27	21	31.0%
CHICAGO UNL GAS PL VS RBO	0	0	-	0	-	0	3	-100.0%
CONWAY NATURAL GASOLINE (OPI	35	31.95	8.2%	0	-	15	19	-19.0%
CONWAY NORMAL BUTANE (OPIS) S	5	23.86	-80.0%	27.5	-82.6%	16	13	23.5%
CONWAY PROPANE 5 DECIMALS S	754	814.05	-7.4%	691.25	9.0%	752	664	13.3%
CRUDE OIL	43	22.73	91.3%	0	-	6	22	-73.2%
CRUDE OIL LAST DAY	6	7.09	-17.2%	28.6	-79.5%	18	14	30.1%
CRUDE OIL OUTRIGHTS	4,118	3,030.32	35.9%	2,592.35	58.8%	3,653	3,171	15.2%
CRUDE OIL PHY	892,494	928,638.45	-3.9%	934,819.6	-4.5%	995,952	998,769	-0.3%
CRUDE OIL SPRDS	2,399	914.32	162.4%	2,094.95	14.5%	2,510	1,244	101.8%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
DAILY PJM	0	0	-	0	-	0	0	-
DATED TO FRONTLINE BRENT	0	0	-	0	-	13	7	82.7%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	0	-83.4%
DOMINION TRANSMISSION INC	0	0	-	0	-	0	0	-
DUBAI CRUDE OIL CALENDAR	0	0	-	0	-	12	0	-
DUTCH TTF NATURAL GAS CAL MO	7	1,260.86	-99.4%	1.05	595.6%	87	2,373	-96.3%
EAST/WEST FUEL OIL SPREAD	0	0	-	0	-	0	0	-
EIA FLAT TAX ONHWAY DIESE	1	9.64	-90.1%	0	-	5	24	-79.0%
ELEC FINSETTLED	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
EMMISSIONS	236	0	-	184.75	27.5%	89	0	-
ETHANOL	0	0	-	0	-	0	2	-96.3%

*** 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

August 2022

Page 8 of 16

	ADV AUG 2022	ADV AUG 2021	% CHG	ADV JUL 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Energy Futures								
ETHANOL SWAP	4	8.18	-49.5%	6.75	-38.8%	9	7	31.6%
ETHANOL T2 FOB ROTT INCL DUTY	235	135.05	73.8%	62.4	276.1%	147	160	-8.3%
EURO 3.5% FUEL OIL RDAM B	0	0	-	0	-	0	0	-100.0%
EURO GASOIL 10PPM VS ICE	0	1.36	-100.0%	0	-	7	6	18.9%
EUROPE 1% FUEL OIL NWE CA	0	3.27	-100.0%	0	-	0	1	-100.0%
EUROPE 3.5% FUEL OIL MED	0	0	-	0	-	0	0	-100.0%
EUROPE 3.5% FUEL OIL RDAM	0	2.73	-100.0%	0	-	3	2	84.5%
EUROPEAN GASOIL (ICE)	22	0.64	3329.6%	86.9	-74.9%	78	27	192.8%
EUROPEAN NAPHTHA BALMO	0	0	-	0.35	-37.9%	1	0	684.7%
EUROPEAN NAPHTHA CRACK SPR	80	159.95	-50.2%	42.15	89.1%	116	57	104.9%
EUROPE DATED BRENT SWAP	0	0	-	0	-	0	4	-100.0%
EUROPE JET KERO NWE CALSW	0	0.45	-100.0%	0	-	0	0	-100.0%
EUROPE NAPHTHA CALSWAP	20	40.95	-51.2%	15.35	30.3%	31	28	9.8%
EURO PROPANE CIF ARA SWA	73	70.86	3.7%	46	59.7%	78	67	17.4%
FREIGHT MARKETS	4	2.09	112.1%	3.75	18.3%	10	8	36.4%
FUEL OIL CRACK VS ICE	0	13.64	-100.0%	1.8	-100.0%	7	11	-36.9%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	0	-8.3%
FUELOIL SWAP:CARGOES VS.B	0	0	-	0	-	0	0	-
GAS EURO-BOB OXY NWE BARGES	11	46.45	-75.9%	8.65	29.2%	11	31	-64.3%
GAS EURO-BOB OXY NWE BARGES	75	306.86	-75.7%	35.25	111.5%	132	227	-41.8%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	0	-25.0%
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-	0	0	-76.2%
GASOIL 0.1 ROTTERDAM BARG	0	2.64	-98.4%	0.25	-82.6%	0	1	-50.4%
GASOIL CALENDAR SWAP	1	1.45	-46.2%	0.3	160.9%	6	5	14.4%
GASOIL CRACK SPREAD CALEN	5	98.18	-95.4%	4.35	4.9%	66	59	11.2%
GASOIL MINI CALENDAR SWAP	4	13.59	-68.0%	7.9	-45.0%	16	17	-7.5%
GERMAN POWER BASELOAD CAL M	0	1.64	-100.0%	0	-	0	1	-100.0%
GRP THREE ULSD(PLT)VS HEA	97	185.68	-47.5%	157.75	-38.2%	227	213	6.5%
GRP THREE UNL GS (PLT) VS	77	117.23	-34.7%	85.35	-10.3%	164	126	30.6%
GULF COAST 3% FUEL OIL BA	5	27.5	-81.0%	5.35	-2.5%	6	4	35.8%
GULF COAST JET FUEL CLNDR	0	0	-	0	-	0	0	-
GULF COAST JET VS NYM 2 H	323	1,179.27	-72.6%	204.25	58.1%	509	1,050	-51.6%
GULF COAST NO.6 FUEL OIL	632	208.59	203.0%	469.3	34.7%	506	149	240.2%
GULF COAST ULSD CALENDAR	2	10.18	-78.2%	0	-	5	23	-79.9%
GULF COAST ULSD CRACK SPR	0	0	-	0	-	0	0	-
HEATING OIL BALMO CLNDR S	10	14.45	-29.9%	13.25	-23.5%	20	14	47.3%
HEATING OIL CRCK SPRD BAL	0	0	-	6.35	-100.0%	1	15	-94.8%
HEATING OIL PHY	143,600	162,035.45	-11.4%	144,808.8	-0.8%	161,708	147,572	9.6%
HENRY HUB SWAP	1,325	1,510.68	-12.3%	757.05	75.0%	1,313	1,598	-17.8%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-	0	0	-
HTG OIL	0	0	-	1.8	-100.0%	0	1	-35.7%
ICE BRENT DUBAI SWAP	0	21.59	-100.0%	0	-	13	30	-55.7%
ICE GASOIL BALMO SWAP	0	0	-	0	-	0	0	-100.0%
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	0	0.45	-100.0%	0	-	0	7	-100.0%
JAPAN C&F NAPHTHA CRACK S	5	0	-	10.7	-52.9%	3	0	-
JAPAN C&F NAPHTHA SWAP	3	2.45	25.8%	6.05	-49.0%	6	3	97.6%
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

August 2022

Page 9 of 16

	ADV AUG 2022	ADV AUG 2021	% CHG	ADV JUL 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Energy Futures								
JET CIF NWE VS ICE	1	11.59	-89.9%	6	-80.4%	9	7	27.3%
JET FUEL UP-DOWN BALMO CL	4	151.45	-97.1%	35.25	-87.7%	88	67	31.6%
JKM LNG Futures	0	16.14	-100.0%	2.4	-100.0%	13	28	-54.4%
LA CARB DIESEL (OPIS) SWA	0	5.68	-100.0%	0	-	13	11	24.5%
LA CARBOB GASOLINE(OPIS)S	0	0	-	0	-	0	1	-100.0%
LA JET (OPIS) SWAP	0	34.32	-100.0%	6.25	-100.0%	20	19	1.7%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	0	0	-	0	-	1	11	-95.0%
LTD NAT GAS	13,127	19,198.41	-31.6%	14,596.7	-10.1%	16,900	15,092	12.0%
MARS (ARGUS) VS WTI SWAP	3	0	-	3.75	-13.0%	10	8	29.6%
MARS (ARGUS) VS WTI TRD M	689	751.36	-8.3%	533.65	29.2%	735	898	-18.1%
MCCLOSKEY ARA ARGS COAL	113	627.77	-82.0%	203.65	-44.5%	298	604	-50.7%
MCCLOSKEY RCH BAY COAL	19	18.36	6.1%	8.3	134.7%	21	40	-48.3%
MGN1 SWAP FUT	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	0	0.45	-4.3%	0.5	-13.0%	1	1	125.0%
MINI RBOB V. EBOBARG NWE BRGS	0	0	-	0	-	0	2	-87.2%
MINI RBOB V. EBOB(ARGUS) NWE B	3	30.55	-88.6%	17.4	-80.0%	17	29	-42.5%
MINY HTG OIL	0	0.36	19.6%	0.55	-20.9%	0	0	28.8%
MINY NATURAL GAS	16,713	5,738.95	191.2%	15,709.6	6.4%	15,732	5,316	195.9%
MINY RBOB GAS	1	0.41	48.8%	0.35	73.9%	0	0	2.8%
MINY WTI CRUDE OIL	28,177	22,477.55	25.4%	32,741.7	-13.9%	30,244	20,319	48.8%
MJC FUT	0	0	-	0	-	0	0	-100.0%
MNC FUT	88	49.32	78.9%	63.95	37.9%	82	35	135.7%
MONT BELVIEU ETHANE 5 DECIMAL	1,578	1,872.91	-15.7%	1,709.3	-7.7%	1,713	1,295	32.3%
MONT BELVIEU ETHANE OPIS BALM	49	11.14	335.7%	20.75	133.8%	44	19	131.2%
MONT BELVIEU LDH PROPANE 5 DE	6,234	9,285.27	-32.9%	6,060.9	2.9%	7,853	8,516	-7.8%
MONT BELVIEU LDH PROPANE OPIS	51	161.82	-68.3%	118.3	-56.6%	139	149	-6.9%
MONT BELVIEU NATURAL GASOLIN	1,366	605.73	125.5%	1,256.25	8.8%	1,165	688	69.3%
MONT BELVIEU NATURAL GASOLIN	86	42.23	104.8%	105.95	-18.4%	70	27	162.3%
MONT BELVIEU NORMAL BUTANE 5	2,464	2,918.45	-15.6%	2,521.65	-2.3%	2,533	2,397	5.6%
MONT BELVIEU NORMAL BUTANE B	43	55	-21.6%	38.45	12.2%	70	58	20.9%
NATURAL GAS	5,596	8,415.77	-33.5%	6,848.45	-18.3%	8,536	6,523	30.9%
NATURAL GAS PEN SWP	1,347	2,005.68	-32.8%	1,739.8	-22.6%	2,302	2,494	-7.7%
NATURAL GAS PHY	253,432	375,868.05	-32.6%	291,346.75	-13.0%	353,594	376,854	-6.2%
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	26	7.27	252.7%	41.25	-37.8%	40	6	601.8%
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	57	30.73	86.9%	65.55	-12.4%	56	39	44.5%
NY HARBOR LOW SULPUR GAS 100C	0	0	-	0	-	0	9	-100.0%
NY HARBOR RESIDUAL FUEL 1	8	12.5	-39.1%	1.25	508.7%	7	9	-19.3%
NYH NO 2 CRACK SPREAD CAL	27	46.36	-42.8%	33.75	-21.4%	91	77	18.5%
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

August 2022

Page 10 of 16

	ADV AUG 2022	ADV AUG 2021	% CHG	ADV JUL 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	31	0	-	74.95	-58.9%	26	0	8476.0%
PANHANDLE BASIS SWAP FUTU	0	0	-	0	-	0	0	-
PETROCHEMICALS	128	181.27	-29.1%	92.05	39.6%	157	165	-5.1%
PETRO CRCKS & SPRDS ASIA	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	811	825.23	-1.7%	1,046.3	-22.5%	1,012	1,162	-12.9%
PETRO CRK&SPRD EURO	29	29.18	0.3%	19.65	48.9%	43	36	21.8%
PETROLEUM PRODUCTS	126	56.09	124.1%	90.3	39.2%	106	33	217.8%
PETROLEUM PRODUCTS ASIA	13	6.64	103.1%	9.5	41.9%	40	11	254.7%
PETRO OUTRIGHT EURO	357	384.64	-7.2%	381.65	-6.4%	497	359	38.5%
PETRO OUTRIGHT NA	224	138.73	61.4%	181.6	23.3%	218	143	53.1%
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	14	24.09	-42.2%	28.55	-51.3%	45	61	-27.0%
PREMIUM UNLD 10P FOB MED	2	0	-	0	-	1	0	2123.1%
PROPANE NON-LDH MB (OPIS) BAL	59	105.73	-44.4%	58.5	0.4%	79	69	14.8%
PROPANE NON-LDH MT. BEL (OPIS)	412	979.32	-57.9%	605.15	-31.9%	616	808	-23.7%
RBOB CALENDAR SWAP	85	304.14	-72.1%	165.25	-48.6%	246	323	-23.8%
RBOB CRACK SPREAD	40	34.77	15.0%	16.5	142.4%	84	101	-16.5%
RBOB CRACK SPREAD BALMO S	0	0	-	6.35	-100.0%	1	0	-
RBOB GAS	0	0	-	1.2	-100.0%	0	0	-20.0%
RBOB GASOLINE BALMO CLNDR	14	82.95	-83.3%	39.7	-65.1%	69	32	112.8%
RBOB PHY	141,313	218,234.86	-35.2%	148,219.1	-4.7%	176,572	193,961	-9.0%
RBOB VS HEATING OIL SWAP	0	27.27	-100.0%	9	-100.0%	3	7	-49.8%
SINGAPORE 180CST BALMO	0	0	-	0	-	0	0	-
SINGAPORE 380CST BALMO	0	0	-	0	-	0	0	-
SINGAPORE 380CST FUEL OIL	0	2.36	-85.3%	0.55	-36.8%	8	9	-14.9%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	0	0	-
SINGAPORE FUEL OIL SPREAD	0	0	-	0	-	0	0	-
SINGAPORE GASOIL	30	45	-33.6%	34.75	-14.0%	43	30	42.5%
SINGAPORE GASOIL CALENDAR	0	55.77	-99.5%	1.15	-73.5%	7	41	-83.1%
SINGAPORE GASOIL SWAP	8	40	-81.0%	3.75	102.9%	19	65	-71.2%
SINGAPORE GASOIL VS ICE	0	60.68	-100.0%	0	-	24	49	-51.9%
SINGAPORE JET KERO GASOIL	3	22.27	-85.9%	0	-	22	8	168.0%
SINGAPORE JET KEROSENE SW	0	0	-	0	-	2	6	-62.7%
SINGAPORE MOGAS 92 UNLEADED	0	0	-	0	-	5	2	161.3%
SINGAPORE MOGAS 92 UNLEADED	0	57.27	-100.0%	0	-	4	25	-85.9%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-	2	1	151.4%
TC5 RAS TANURA TO YOKOHAM	0	2.05	-100.0%	0	-	1	1	8.3%
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-	37	60	-38.5%
TEXAS EASTERN ZONE M-3 BA	0	0	-	0	-	0	0	-
UK NBP NAT GAS CAL MTH FUT	0	0	-	0	-	0	15	-100.0%
ULSD UP-DOWN BALMO SWP	219	138.86	57.8%	158.7	38.1%	314	233	35.1%
UP DOWN GC ULSD VS NMX HO	1,008	2,131.18	-52.7%	709.55	42.0%	1,366	1,592	-14.2%
WTI-BRENT CALENDAR SWAP	1,593	2,277.05	-30.1%	1,914.65	-16.8%	2,588	1,988	30.2%

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

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

CME Group Exchange ADV Report - Monthly

August 2022

Page 11 of 16

	ADV AUG 2022	ADV AUG 2021	% CHG	ADV JUL 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Energy Futures								
WTI CALENDAR	2,702	2,237.41	20.8%	1,569.25	72.2%	3,051	2,530	20.6%
WTI MIDLAND CRUDE OIL	0	40.91	-100.0%	0	-	0	16	-100.0%
WTS (ARGUS) VS WTI SWAP	170	27.27	524.1%	15.75	980.7%	136	184	-25.8%
WTS (ARGUS) VS WTI TRD MT	20	50.45	-61.2%	0	-	38	35	8.3%
Energy Options								
BRENT CALENDAR SWAP	2	0	-	0	-	19	17	8.9%
BRENT CRUDE OIL 1 M CSO	522	4,872.73	-89.3%	0	-	606	1,069	-43.3%
BRENT OIL LAST DAY	521	1,489.41	-65.0%	556	-6.3%	1,451	2,152	-32.6%
COAL API2 INDEX	0	7.27	-100.0%	0	-	3	11	-74.4%
CRUDE OIL	0	0	-	0	-	0	0	-
CRUDE OIL 1MO	1,883	2,471.59	-23.8%	1,588	18.6%	3,204	6,389	-49.9%
CRUDE OIL APO	1,077	537.64	100.3%	1,039.7	3.6%	1,053	1,540	-31.7%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-
CRUDE OIL PHY	106,419	112,957.59	-5.8%	120,558.2	-11.7%	127,652	116,704	9.4%
ELEC FINSETTLED	0	0	-	0	-	0	0	-
ETHANOL SWAP	65	114.32	-43.0%	123.7	-47.3%	155	127	21.9%
FREIGHT MARKETS	0	0	-	0	-	0	0	-
HEATING OIL CRK SPD AVG PRICE	0	27.27	-100.0%	0	-	4	9	-51.0%
HEATING OIL PHY	501	380.41	31.6%	364.5	37.3%	545	294	85.5%
HENRY HUB FINANCIAL LAST	112	79.14	42.1%	175.55	-35.9%	237	455	-47.9%
HO 1 MONTH CLNDR OPTIONS	33	0	-	65	-49.8%	32	0	-
LLS CRUDE OIL	104	0	-	0	-	27	0	-
MCCLOSKEY ARA ARGS COAL	0	0	-	0	-	0	3	-100.0%
NATURAL GAS	15	0	-	0.85	1710.8%	24	0	-
NATURAL GAS 1 M CSO FIN	3,350	2,986.36	12.2%	4,295	-22.0%	4,525	2,190	106.7%
NATURAL GAS 2 M CSO FIN	0	618.18	-100.0%	17.5	-100.0%	84	116	-27.3%
NATURAL GAS 3 M CSO FIN	2,063	2,585.23	-20.2%	2,255	-8.5%	1,848	1,229	50.3%
NATURAL GAS 5 M CSO FIN	0	102.27	-100.0%	0	-	277	80	245.1%
NATURAL GAS 6 M CSO FIN	196	547.73	-64.3%	200	-2.2%	511	586	-12.7%
NATURAL GAS OPT	0	491.82	-100.0%	7.5	-100.0%	38	1,004	-96.2%
NATURAL GAS OPTION ON CALEND	0	577.27	-100.0%	0	-	4	361	-99.0%
NATURAL GAS PHY	77,134	133,465.68	-42.2%	95,508.75	-19.2%	104,461	102,623	1.8%
NATURAL GAS SUMMER STRIP	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	150	47.82	214.5%	53.3	182.2%	104	43	143.1%
PETROCHEMICALS	0	108.23	-100.0%	0	-	19	56	-66.0%
PETRO OUTRIGHT EURO	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	0	1.36	-100.0%	0	-	2	7	-66.2%
PJM WES HUB PEAK CAL MTH	0	0	-	0	-	0	0	-
PJM WES HUB PEAK LMP 50MW	0	0	-	0	-	0	0	-
RBOB 1MO CAL SPD OPTIONS	0	0	-	50	-100.0%	15	0	-
RBOB CALENDAR SWAP	7	0	-	22.25	-68.7%	21	7	208.0%
RBOB PHY	262	536.55	-51.2%	155.9	67.8%	194	382	-49.1%
SHORT TERM	9	0	-	0	-	13	7	100.0%
SHORT TERM NATURAL GAS	26	15.91	64.0%	37.5	-30.4%	36	21	69.9%
WTI-BRENT BULLET SWAP	1,164	356.82	226.3%	3,334.5	-65.1%	1,829	1,200	52.4%
WTI CRUDE OIL 1 M CSO FI	1,848	2,745.45	-32.7%	1,215	52.1%	2,757	3,738	-26.2%

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

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

CME Group Exchange ADV Report - Monthly

August 2022

Page 12 of 16

	ADV AUG 2022	ADV AUG 2021	% CHG	ADV JUL 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Metals Futures								
ALUMINUM	2,766	1,371.73	101.6%	3,676.4	-24.8%	1,956	1,133	72.5%
COBALT METAL FUTURES	27	6.23	326.6%	57	-53.4%	42	16	156.9%
COMEX COPPER	92,082	95,860.09	-3.9%	82,954.9	11.0%	85,011	109,276	-22.2%
COMEX E-Mini GOLD	973	847.86	14.7%	1,398.45	-30.4%	1,425	1,074	32.6%
COMEX E-Mini SILVER	152	160.36	-5.0%	156.6	-2.7%	184	313	-41.2%
COMEX GOLD	149,470	177,758.77	-15.9%	270,044.05	-44.6%	221,908	246,800	-10.1%
COMEX MINY COPPER	165	250.64	-34.2%	150.95	9.2%	174	204	-14.5%
COMEX SILVER	68,299	76,986.86	-11.3%	60,312.65	13.2%	68,254	86,543	-21.1%
COPPER	3,212	94.73	3290.6%	3,846.85	-16.5%	1,757	126	1289.4%
FERROUS PRODUCTS	89	54.64	63.1%	125.45	-29.0%	123	73	69.0%
GOLD	162	438.55	-63.1%	57.95	179.1%	340	257	32.3%
HOT ROLLED COIL STEEL FUTURES	261	33.91	668.8%	185.4	40.6%	146	55	163.8%
IRON ORE CHINA	96	51.05	87.6%	72.4	32.3%	70	47	49.9%
METALS	2	0	-	9.8	-80.0%	11	0	3633.6%
MICRO GOLD	40,121	47,310.82	-15.2%	44,086.9	-9.0%	52,044	59,361	-12.3%
NYMEX HOT ROLLED STEEL	916	679.55	34.8%	749	22.3%	1,073	970	10.6%
NYMEX PLATINUM	16,260	13,751.36	18.2%	15,614.2	4.1%	19,337	17,014	13.6%
PALLADIUM	2,413	3,268	-26.2%	1,640.05	47.1%	2,258	2,340	-3.5%
SILVER	6,197	6,920.77	-10.5%	6,137.6	1.0%	7,645	10,419	-26.6%
URANIUM	0	5.45	-100.0%	0	-	0	7	-97.8%
Metals Options								
ALUMINUM	0	0	-	0	-	0	13	-100.0%
COMEX COPPER	4,258	2,522.73	68.8%	4,432.1	-3.9%	3,880	3,293	17.8%
COMEX GOLD	25,951	25,723.36	0.9%	40,861.35	-36.5%	40,680	33,930	19.9%
COMEX SILVER	3,656	4,706.55	-22.3%	4,401.45	-16.9%	5,002	7,965	-37.2%
COPPER	102	5.59	1723.6%	241.1	-57.7%	70	1	4611.8%
GOLD	8,215	6,941.95	18.3%	10,642.4	-22.8%	10,172	8,013	26.9%
IRON ORE CHINA	13	76.36	-82.9%	0	-	2	35	-94.8%
NYMEX HOT ROLLED STEEL	39	13.64	187.0%	73	-46.4%	74	11	548.3%
NYMEX PLATINUM	157	149.55	4.7%	119.1	31.4%	263	145	81.4%
PALLADIUM	1	15.32	-96.6%	0.35	49.1%	1	30	-97.6%
SILVER	812	698.73	16.3%	774.45	4.9%	891	539	65.3%
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	0	0	-
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS - WK	6	12.59	-55.5%	2.35	138.7%	18	26	-28.7%

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

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

CME Group Exchange ADV Report - Monthly

August 2022

Page 13 of 16

	ADV AUG 2022	ADV AUG 2021	% CHG	ADV JUL 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Ags Futures								
FERTILIZER PRODUCTS	179	125.91	42.4%	109.5	63.7%	140	162	-13.3%

*** 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

August 2022

Page 14 of 16

	ADV AUG 2022	ADV AUG 2021	% CHG	ADV JUL 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Ag Products Futures								
BLOCK CHEESE	11	34.23	-68.5%	21.6	-50.1%	17	42	-59.0%
BUTTER CS	173	157.82	9.4%	201.4	-14.3%	214	204	4.6%
CASH-SETTLED CHEESE	384	504.55	-23.8%	527.35	-27.1%	487	576	-15.5%
CAT ASIA WEATHER	0	0	-	0	-	0	7	-100.0%
CATTLE	45,004	50,720.23	-11.3%	57,319.2	-21.5%	57,848	56,635	2.1%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	3	-100.0%
CDD SEASONAL STRIP	4	0	-	0	-	44	38	17.9%
CDD WEATHER	0	38.64	-100.0%	75	-100.0%	142	55	156.4%
CHI WHEAT	103,225	143,346.32	-28.0%	90,555.3	14.0%	110,180	131,835	-16.4%
CLASS IV MILK	108	76.73	40.1%	216.75	-50.4%	134	46	193.6%
COFFEE	0	0	-	0	-	0	0	-100.0%
CORN	305,121	334,859.64	-8.9%	297,162.1	2.7%	340,068	385,641	-11.8%
DJ_UBS ROLL SELECT INDEX FUTU	33	44.59	-26.7%	176.4	-81.5%	338	114	197.4%
DOW-UBS COMMOD INDEX	651	1,446.05	-55.0%	1,937.5	-66.4%	2,683	2,482	8.1%
DRY WHEY	32	42.41	-23.6%	43.25	-25.1%	50	104	-51.9%
FEEDER CATTLE	13,852	14,294.05	-3.1%	14,826.9	-6.6%	13,052	11,973	9.0%
FERTILIZER PRODUCS	0	0	-	0	-	0	0	-
GOLDMAN SACHS	207	187.09	10.7%	197.75	4.7%	191	480	-60.2%
GSCI EXCESS RETURN FUT	198	73.5	169.4%	536.15	-63.1%	1,810	1,568	15.5%
HDD EURO SEASONAL STRIP	38	0	-	62.5	-39.1%	13	0	-
HDD SEASONAL STRIP	43	0	-	0	-	6	0	-
HDD WEATHER	43	6.82	537.7%	0	-	54	69	-21.7%
HDD WEATHER EUROPEAN	0	0	-	0	-	23	28	-15.8%
HOGS	38,145	35,732.73	6.7%	48,579.45	-21.5%	46,154	46,957	-1.7%
HOUSING INDEX	1	0.91	-23.5%	0.35	98.8%	1	1	39.6%
KC WHEAT	44,375	62,281.5	-28.8%	38,095.95	16.5%	45,914	55,077	-16.6%
LUMBER	520	385	35.1%	319.75	62.7%	403	508	-20.6%
MALAYSIAN PALM SWAP	0	104.55	-100.0%	0	-	0	477	-100.0%
MILK	1,213	1,166.91	4.0%	1,432.4	-15.3%	1,433	1,154	24.2%
MINI CORN	2,112	1,819.32	16.1%	2,439.75	-13.5%	2,831	3,332	-15.0%
MINI SOYBEAN	2,725	1,906.68	42.9%	2,850.65	-4.4%	2,951	2,955	-0.1%
MINI WHEAT	1,117	1,102.55	1.3%	1,121.75	-0.4%	1,302	1,042	24.9%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	225	200.23	12.3%	250.6	-10.3%	288	270	6.6%
OATS	333	448.73	-25.9%	255.1	30.3%	418	513	-18.5%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
PORK CUTOFF	58	44.32	31.8%	88.05	-33.7%	111	130	-14.8%
ROUGH RICE	1,183	959.86	23.2%	532.75	122.0%	934	819	14.2%
SOYBEAN	155,105	151,314.91	2.5%	169,776.7	-8.6%	202,811	218,005	-7.0%
SOYBEAN MEAL	106,544	83,422.91	27.7%	108,987.4	-2.2%	107,575	101,691	5.8%
SOYBEAN OIL	114,710	112,030.82	2.4%	117,151.1	-2.1%	112,117	133,859	-16.2%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	0	24	-100.0%
USD CRUDE PALM OIL	956	196.23	387.1%	1,116.85	-14.4%	1,089	237	359.6%
WHEAT	9	1,356.32	-99.4%	0	-	336	1,316	-74.5%

Ag Products Options

AUG-NOV SOYBEAN CAL SPRD	0	0	-	10.6	-100.0%	1	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

August 2022

Page 15 of 16

	ADV AUG 2022	ADV AUG 2021	% CHG	ADV JUL 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Ag Products Options								
BLOCK CHEESE	1	10.77	-87.1%	4.3	-67.6%	15	15	-2.3%
BUTTER CS	92	19.23	379.2%	72.15	27.7%	76	99	-23.1%
CASH-SETTLED CHEESE	356	174.14	104.5%	341	4.4%	368	348	5.6%
CATTLE	10,293	8,556.18	20.3%	8,323.7	23.7%	10,302	8,990	14.6%
CDD SEASONAL STRIP	0	0	-	0	-	123	51	142.6%
CDD WEATHER	0	45.45	-100.0%	0	-	7	37	-82.4%
CHI WHEAT	22,088	20,170.59	9.5%	32,333.2	-31.7%	29,416	22,189	32.6%
CLASS IV MILK	469	140.64	233.5%	310.55	51.0%	333	155	114.7%
CORN	112,274	103,021.32	9.0%	168,102.8	-33.2%	137,896	145,950	-5.5%
CORN NEARBY+2 CAL SPRD	1,094	353.86	209.2%	732.6	49.4%	1,171	650	80.0%
DEC-DEC CORN CAL SPRD	0	6.82	-100.0%	0	-	0	9	-100.0%
DEC-JULY CORN CAL SPRD	255	417.5	-39.0%	36.25	602.7%	82	69	18.2%
DRY WHEY	8	3.14	155.1%	19.6	-59.2%	19	10	95.2%
FEEDER CATTLE	1,835	956.32	91.9%	1,856.15	-1.2%	1,716	1,021	68.0%
HDD EURO SEASONAL STRIP	76	22.73	234.8%	125	-39.1%	25	3	750.0%
HDD SEASONAL STRIP	43	272.73	-84.1%	0	-	6	66	-90.9%
HDD WEATHER	326	0	-	0	-	74	37	96.8%
HDD WEATHER EUROPEAN	0	0	-	0	-	6	7	-20.0%
HOGS	10,642	8,820.95	20.6%	10,694.5	-0.5%	11,042	9,727	13.5%
Intercommodity Spread	0	0	-	0	-	0	2	-100.0%
JULY-DEC CORN CAL SPRD	345	295.45	16.6%	333.75	3.2%	426	210	103.2%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	5	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	22	1	3600.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	255	15	1660.0%
KC WHEAT	2,354	4,969.05	-52.6%	3,237.05	-27.3%	3,684	3,048	20.9%
LUMBER	16	19.55	-17.0%	14.55	11.5%	21	37	-43.2%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY CORN CAL SPRD	586	0	-	0	-	138	0	-
MAR-JULY SOYBEAN CAL SPRD	22	0	-	0	-	3	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	1	0	-
MILK	1,419	948.09	49.7%	1,976.95	-28.2%	1,113	1,234	-9.8%
MLK MID OPTIONS	0	0	-	0	-	0	0	309.0%
NFD MILK	203	83.59	143.0%	180.9	12.3%	212	210	0.5%
NOV-JULY SOYBEAN CAL SPRD	197	0	-	0	-	31	0	-
NOV-MAR SOYBEAN CSO	0	6.82	-100.0%	0	-	0	1	-100.0%
OATS	8	6.68	17.8%	7.1	10.8%	11	13	-16.4%
PORK CUTOUT	0	0.05	-100.0%	0	-	0	4	-95.3%
ROUGH RICE	106	55.23	92.4%	88.85	19.6%	78	44	77.2%
SEP-DEC SOYBEAN MEAL CSO	36	0	-	0	-	5	0	-
SOYBEAN	60,067	59,691.36	0.6%	79,901.95	-24.8%	78,702	81,530	-3.5%
SOYBEAN CRUSH	0	0	-	0	-	1	6	-85.0%
SOYBEAN MEAL	11,595	8,826.77	31.4%	11,409.25	1.6%	11,687	10,838	7.8%
SOYBEAN OIL	9,491	10,590.59	-10.4%	14,912.3	-36.4%	12,014	14,812	-18.9%
SOYBN NEARBY+2 CAL SPRD	357	131.05	172.4%	0.5	71291.3%	166	120	38.9%
SOYMEAL NEARBY+2 CAL SPRD	7	0	-	0	-	7	0	-
WHEAT	2	102.05	-98.5%	0.3	421.8%	8	61	-87.8%

*** 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

August 2022

Page 16 of 16

	ADV AUG 2022	ADV AUG 2021	% CHG	ADV JUL 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Ag Products Options								
WHEAT-CORN ICSO	67	0	-	105	-36.6%	50	5	904.8%
WHEAT NEARBY+2 CAL SPRD	35	18.86	87.4%	42.25	-16.3%	187	24	687.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	8,818,389	7,176,986.73	22.9%	7,168,705.1	23.0%	8,902,896	7,214,762	23.4%
Equity Index Futures	5,312,909	3,561,280.23	49.2%	5,649,388.2	-6.0%	6,344,667	4,593,054	38.1%
Metals Futures	383,662	425,851.36	-9.9%	491,276.6	-21.9%	463,759	536,028	-13.5%
Energy Futures	1,591,155	1,871,442.86	-15.0%	1,689,732.2	-5.8%	1,875,183	1,905,803	-1.6%
FX Futures	834,134	590,373.73	41.3%	915,738.55	-8.9%	880,588	740,453	18.9%
Foreign Exchange Futures	0	0	-	0	-	0	0	-
Ags Futures	179	125.91	42.4%	109.5	63.7%	140	162	-13.3%
Ag Products Futures	938,457	1,000,307.09	-6.2%	956,857.75	-1.9%	1,054,022	1,160,266	-9.2%
TOTAL FUTURES	17,878,885	14,626,367.91	22.2%	16,871,807.9	6.0%	19,521,256.07	16,150,527.33	20.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,799,112	1,640,686.55	9.7%	1,877,058.15	-4.2%	2,224,265	1,946,817	14.3%
Equity Index Options	1,035,417	636,018.64	62.8%	1,005,050	3.0%	1,151,157	647,664	77.7%
Metals Options	43,204	40,853.77	5.8%	61,545.3	-29.8%	61,034	53,977	13.1%
Energy Options	197,462	268,124.05	-26.4%	231,623.7	-14.7%	251,752	242,419	3.8%
FX Options	32,123	33,879.64	-5.2%	43,715.95	-26.5%	42,025	35,542	18.2%
Ag Products Options	246,766	228,737.55	7.9%	335,173.1	-26.4%	301,504	301,648	0.0%
Foreign Exchange Options	6	12.59	-55.5%	2.35	138.7%	18	26	-28.7%
TOTAL OPTIONS	3,354,090	2,848,312.77	17.8%	3,554,168.55	-5.6%	4,031,755.3	3,228,093.84	24.9%
TOTAL COMBINED								
FX	866,257	624,253.36	38.8%	959,454.5	-9.7%	922,613	775,995	18.9%
Equity Index	6,348,327	4,197,298.86	51.2%	6,654,438.2	-4.6%	7,495,824	5,240,718	43.0%
Interest Rate	10,617,500	8,817,673.27	20.4%	9,045,763.25	17.4%	11,127,161	9,161,579	21.5%
Energy	1,788,617	2,139,566.91	-16.4%	1,921,355.9	-6.9%	2,126,936	2,148,222	-1.0%
Metals	426,865	466,705.14	-8.5%	552,821.9	-22.8%	524,792	590,005	-11.1%
Foreign Exchange	6	12.59	-55.5%	2.35	138.7%	19	26	-28.1%
Ags	179	125.91	42.4%	109.5	63.7%	140	162	-13.3%
Ag Products	1,185,223	1,229,044.64	-3.6%	1,292,030.85	-8.3%	1,355,527	1,461,914	-7.3%
GRAND TOTAL	21,232,975	17,474,680.68	21.5%	20,425,976.45	4.0%	23,553,011.37	19,378,621.18	21.5%

*** 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.