

CME Group Exchange ADV Report - Monthly

March 2023

Page 1 of 16

	ADV MAR 2023	ADV MAR 2022	% CHG	ADV FEB 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
FX Futures								
AD/CD CROSS RATES	4	3.13	37.5%	0.68	529.1%	2	2	28.0%
AD/JY CROSS RATES	171	368.87	-53.6%	67.21	154.8%	104	270	-61.6%
AD/NE CROSS RATES	184	244.74	-24.7%	68.84	167.8%	132	112	18.2%
AUSTRALIAN DOLLAR	120,214	98,590.52	21.9%	92,141.63	30.5%	100,590	96,213	4.5%
BP/JY CROSS RATES	365	370.04	-1.5%	112.95	222.8%	219	237	-7.8%
BP/SF CROSS RATES	225	111.13	102.3%	121.47	85.1%	168	111	51.7%
BRAZIL REAL	12,706	15,460.74	-17.8%	16,032.42	-20.7%	14,468	16,621	-13.0%
BRITISH POUND	136,163	128,360.96	6.1%	96,139.26	41.6%	107,714	113,443	-5.1%
CANADIAN DOLLAR	113,151	91,705.35	23.4%	80,698.26	40.2%	89,326	83,364	7.2%
CD/JY CROSS RATES	0	1.48	-97.1%	0.11	-58.7%	0	9	-99.0%
CHINESE RENMINBI (CNH)	1,550	1,338.7	15.8%	1,610.47	-3.7%	1,413	936	51.0%
CZECK KORUNA (EC)	0	0.35	-75.0%	0	-	0	0	-63.6%
CZECK KORUNA (US)	0	0.22	120.0%	2.63	-81.8%	4	0	2069.9%
EC/AD CROSS RATES	530	486.83	8.8%	69.11	666.4%	250	280	-11.0%
EC/CD CROSS RATES	732	863.43	-15.2%	89.74	715.6%	355	444	-20.1%
EC/NOK CROSS RATES	260	138.52	87.8%	74.26	250.3%	141	69	104.2%
EC/SEK CROSS RATES	623	267.17	133.2%	133.32	367.4%	308	135	127.3%
EFX/BP CROSS RATES	5,628	8,726.78	-35.5%	1,777.79	216.6%	3,127	5,077	-38.4%
EFX/JY CROSS RATES	4,531	6,128.04	-26.1%	1,513.05	199.5%	2,587	3,849	-32.8%
EFX/SF CROSS RATES	2,791	4,087.43	-31.7%	450.37	519.6%	1,409	2,505	-43.7%
E-MICRO USD/CAD	9	24.43	-64.4%	6.32	37.7%	10	19	-49.6%
E-MICRO USD/CHF	9	6.13	54.6%	2.42	291.5%	8	4	110.4%
E-MICRO USD/JPY	69	333.96	-79.3%	26.47	160.8%	63	196	-67.6%
E-MINI EURO FX	7,833	7,946.52	-1.4%	6,772.79	15.6%	7,396	6,733	9.8%
E-MINI JAPANESE YEN	531	398.26	33.4%	629.74	-15.7%	595	328	81.4%
EURO FX	319,264	302,031	5.7%	210,243.63	51.9%	246,488	231,671	6.4%
HUNGARIAN FORINT (EC)	0	0.78	-66.7%	0.32	-17.4%	0	0	-56.7%
HUNGARIAN FORINT (US)	1	0.17	525.1%	0.63	72.1%	1	0	70.4%
INDIAN RUPEE	1,201	976.43	23.0%	1,727.11	-30.4%	1,755	949	84.8%
JAPANESE YEN	202,024	148,642.74	35.9%	139,736.37	44.6%	165,559	124,788	32.7%
KOREAN WON	69	32.74	111.2%	9.11	659.2%	32	42	-23.2%
MEXICAN PESO	105,498	62,215.61	69.6%	48,791.32	116.2%	68,052	51,690	31.7%
MICRO AUD/USD	14,076	10,883.96	29.3%	14,609.95	-3.7%	14,636	12,636	15.8%
MICRO CAD/USD	3,214	2,095.83	53.4%	3,257.68	-1.3%	3,241	2,663	21.7%
MICRO CHF/USD	703	623.3	12.8%	755.21	-6.9%	814	528	54.2%
MICRO EUR/USD	35,106	34,428.74	2.0%	33,157.21	5.9%	35,636	33,659	5.9%
MICRO GBP/USD	3,411	3,884.7	-12.2%	3,893.47	-12.4%	3,715	4,017	-7.5%
MICRO INR/USD	26	39.3	-34.5%	29.37	-12.4%	31	42	-26.5%
MICRO JPY/USD	0	556.48	-100.0%	0	-	0	1,641	-100.0%
MICRO USD/CNH	0	0.04	-100.0%	0	-	0	0	-100.0%
NEW ZEALND DOLLAR	36,180	30,411.3	19.0%	29,672.47	21.9%	30,702	28,153	9.1%
NKR/USD CROSS RATE	393	230.09	70.7%	166.42	136.0%	238	185	28.8%
POLISH ZLOTY (EC)	8	19.74	-57.3%	1.37	516.4%	4	9	-56.5%
POLISH ZLOTY (US)	88	162.57	-46.1%	30.47	187.3%	56	94	-40.4%
RMB USD	0	0.13	-100.0%	0	-	0	0	25.0%
RUSSIAN RUBLE	0	565.09	-100.0%	0	-	0	9,422	-100.0%
S.AFRICAN RAND	5,162	5,613.13	-8.0%	3,252.58	58.7%	3,779	4,622	-18.2%
SF/JY CROSS RATES	96	55.39	73.3%	23.11	315.5%	47	22	114.6%
SHEKEL	7	0.22	3339.9%	3.68	103.0%	4	1	551.3%

*** 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

March 2023

Page 2 of 16

	ADV MAR 2023	ADV MAR 2022	% CHG	ADV FEB 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
FX Futures								
SKR/USD CROSS RATES	334	568.87	-41.4%	238.79	39.7%	265	422	-37.1%
SWISS FRANC	26,790	28,165.65	-4.9%	18,048.74	48.4%	21,778	24,030	-9.4%
TURKISH LIRA	6	4.87	17.0%	0	-	2	2	2.3%
USDZAR	2	0	-	2.11	17.7%	2	0	259.2%
FX Options								
AUD/USD MONDAY OPTION WEEK1	13	21.26	-38.0%	3.26	303.7%	6	22	-71.3%
AUD/USD MONDAY OPTION WEEK2	59	5.48	972.2%	7.95	639.1%	31	36	-14.4%
AUD/USD MONDAY OPTION WEEK3	37	20.48	83.0%	0.42	8802.2%	14	14	-2.2%
AUD/USD MONDAY OPTION WEEK4	6	4.91	31.0%	1.63	294.4%	15	13	18.8%
AUD/USD MONDAY OPTION WEEK5	0	0	-	0	-	5	13	-59.6%
AUD/USD MONTHLY OPTIONS	3,691	2,809.39	31.4%	2,014.89	83.2%	2,530	5,070	-50.1%
AUD/USD WKLY FRIDAY OPTIONS -	0	76.09	-100.0%	0	-	0	28	-100.0%
AUD/USD WKLY FRIDAY OPTIONS -	119	54	120.5%	160.16	-25.6%	111	114	-2.1%
AUD/USD WKLY FRIDAY OPTIONS -	87	87	0.0%	80.63	7.9%	102	147	-30.6%
AUD/USD WKLY FRIDAY OPTIONS -	92	54.57	68.0%	53.89	70.1%	88	102	-13.7%
AUD/USD WKLY FRIDAY OPTIONS -	41	25.17	63.9%	16.74	146.5%	20	9	118.8%
AUD/USD WKLY WED OPTIONS - WK	5	55.09	-90.4%	11.79	-55.0%	8	51	-84.1%
AUD/USD WKLY WED OPTIONS - WK	9	19.61	-56.5%	5.21	63.6%	9	34	-73.9%
AUD/USD WKLY WED OPTIONS - WK	2	11.26	-81.9%	4.26	-52.1%	5	14	-64.4%
AUD/USD WKLY WED OPTIONS - WK	9	3.39	155.1%	13.63	-36.5%	18	20	-11.1%
AUD/USD WKLY WED OPTIONS - WK	13	9.17	46.9%	0	-	5	3	46.9%
BRL/USD MONTHLY OPTIONS	0	12.74	-100.0%	0.05	-100.0%	0	26	-99.7%
CAD/USD MONDAY OPTIONS WEEK1	78	13.09	493.7%	33.79	129.9%	41	10	325.7%
CAD/USD MONDAY OPTIONS WEEK2	108	82.26	31.5%	101.89	6.2%	85	73	17.0%
CAD/USD MONDAY OPTIONS WEEK3	152	24	532.8%	0.42	35965.0%	56	9	508.9%
CAD/USD MONDAY OPTIONS WEEK4	46	22.09	109.4%	35	32.2%	44	48	-7.7%
CAD/USD MONDAY OPTIONS WEEK5	0	0	-	0	-	4	20	-80.3%
CAD/USD MONTHLY OPTIONS	5,119	4,745.7	7.9%	2,833.89	80.6%	3,971	4,324	-8.2%
CAD/USD WKLY FRIDAY OPTIONS -	0	260.61	-100.0%	0	-	0	97	-100.0%
CAD/USD WKLY FRIDAY OPTIONS -	127	52.17	143.0%	199.47	-36.4%	167	247	-32.5%
CAD/USD WKLY FRIDAY OPTIONS -	130	222.57	-41.6%	161.95	-19.8%	137	283	-51.5%
CAD/USD WKLY FRIDAY OPTIONS -	225	228.61	-1.4%	129.05	74.7%	181	259	-30.0%
CAD/USD WKLY FRIDAY OPTIONS -	206	28.35	625.0%	18.21	1028.6%	82	11	678.1%
CAD/USD WKLY WED OPTIONS - WK	41	28	47.5%	11.37	263.3%	42	51	-19.0%
CAD/USD WKLY WED OPTIONS - WK	43	8.96	376.7%	24.89	71.5%	35	65	-46.0%
CAD/USD WKLY WED OPTIONS - WK	46	22.61	102.5%	136.47	-66.5%	70	63	9.7%
CAD/USD WKLY WED OPTIONS - WK	120	136	-11.7%	15.95	653.0%	86	106	-18.3%
CAD/USD WKLY WED OPTIONS - WK	39	127.74	-69.7%	0	-	14	47	-69.7%
CHF/USD MONTHLY OPTIONS	346	171.91	101.3%	203.26	70.3%	291	308	-5.6%
CHF/USD WKLY FRIDAY OPTIONS -	0	22.61	-100.0%	0	-	0	8	-100.0%
CHF/USD WKLY FRIDAY OPTIONS -	22	1.26	1644.8%	10.63	106.9%	13	10	29.0%
CHF/USD WKLY FRIDAY OPTIONS -	4	1.74	127.5%	9.63	-58.9%	8	6	28.1%
CHF/USD WKLY FRIDAY OPTIONS -	63	1.48	4170.5%	116.11	-45.6%	69	12	502.4%
CHF/USD WKLY FRIDAY OPTIONS -	15	0	-	0.32	4525.9%	6	0	-
EUR/GBP MONTHLY OPTIONS	0	76.09	-100.0%	0	-	0	32	-100.0%
EURODOLLARS	137	0	-	220.21	-37.8%	174	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

March 2023

Page 3 of 16

	ADV MAR 2023	ADV MAR 2022	% CHG	ADV FEB 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
FX Options								
EUR/USD MONDAY OPTION WEEK1	81	197.57	-58.8%	214.21	-62.0%	112	112	-0.3%
EUR/USD MONDAY OPTION WEEK2	93	161.35	-42.4%	83.26	11.5%	99	220	-55.2%
EUR/USD MONDAY OPTION WEEK3	146	43	240.6%	72.68	101.5%	77	43	77.4%
EUR/USD MONDAY OPTION WEEK4	104	153.17	-31.9%	162.05	-35.7%	107	140	-23.5%
EUR/USD MONDAY OPTION WEEK5	0	0	-	0	-	15	46	-66.6%
EUR/USD MONTHLY OPTIONS	18,849	10,169.26	85.4%	14,978	25.8%	14,838	11,595	28.0%
EUR/USD WKLY FRIDAY OPTIONS -	0	1,091.17	-100.0%	0	-	0	405	-100.0%
EUR/USD WKLY FRIDAY OPTIONS -	1,018	509.04	100.1%	862	18.1%	1,011	1,064	-5.0%
EUR/USD WKLY FRIDAY OPTIONS -	987	810.17	21.9%	1,902.32	-48.1%	1,274	850	50.0%
EUR/USD WKLY FRIDAY OPTIONS -	4,898	968.22	405.8%	729.26	571.6%	2,220	1,230	80.5%
EUR/USD WKLY FRIDAY OPTIONS -	349	99.83	249.5%	12.68	2650.4%	133	37	260.0%
EUR/USD WKLY WED OPTIONS - WK	192	315.43	-39.0%	191.89	0.2%	177	349	-49.3%
EUR/USD WKLY WED OPTIONS - WK	319	353.52	-9.7%	445.21	-28.3%	337	285	18.3%
EUR/USD WKLY WED OPTIONS - WK	200	284.52	-29.6%	441.26	-54.6%	265	293	-9.5%
EUR/USD WKLY WED OPTIONS - WK	161	333.26	-51.6%	303.63	-46.8%	210	297	-29.4%
EUR/USD WKLY WED OPTIONS - WK	290	276.65	4.8%	0	-	108	103	4.8%
GBP/USD MONDAY OPTION WEEK1	32	26.74	18.0%	59.89	-47.3%	46	31	50.1%
GBP/USD MONDAY OPTION WEEK2	19	0.09	21889.0%	79.53	-75.9%	60	44	35.5%
GBP/USD MONDAY OPTION WEEK3	32	6.13	415.6%	43.05	-26.6%	25	8	216.0%
GBP/USD MONDAY OPTION WEEK4	10	28.91	-66.0%	10.26	-4.3%	11	39	-73.1%
GBP/USD MONDAY OPTION WEEK5	0	0	-	0	-	6	6	10.8%
GBP/USD MONTHLY OPTIONS	2,813	2,513.04	11.9%	3,318.47	-15.2%	3,131	3,163	-1.0%
GBP/USD WKLY FRIDAY OPTIONS -	0	147.74	-100.0%	0	-	0	55	-100.0%
GBP/USD WKLY FRIDAY OPTIONS -	127	20.74	510.9%	202.95	-37.6%	162	117	38.3%
GBP/USD WKLY FRIDAY OPTIONS -	105	117.3	-10.1%	226.47	-53.4%	137	218	-36.9%
GBP/USD WKLY FRIDAY OPTIONS -	71	220.57	-67.8%	108.79	-34.7%	85	183	-53.6%
GBP/USD WKLY FRIDAY OPTIONS -	99	64.26	54.7%	33.58	196.1%	47	24	97.9%
GBP/USD WKLY WED OPTIONS - WK	40	25.74	56.1%	10.79	272.3%	26	84	-69.1%
GBP/USD WKLY WED OPTIONS - WK	25	2.57	862.7%	125.95	-80.4%	83	32	158.5%
GBP/USD WKLY WED OPTIONS - WK	97	27.96	246.3%	22.42	331.9%	61	76	-20.3%
GBP/USD WKLY WED OPTIONS - WK	46	21	120.3%	18.16	154.8%	31	79	-61.5%
GBP/USD WKLY WED OPTIONS - WK	4	14.35	-71.8%	0	-	2	5	-71.8%
JPY/USD MONDAY OPTION WEEK1	24	38.78	-38.1%	117.32	-79.5%	48	21	129.6%
JPY/USD MONDAY OPTION WEEK2	191	13.22	1344.7%	146.16	30.7%	130	51	157.6%
JPY/USD MONDAY OPTION WEEK3	70	2.57	2632.2%	3.53	1887.5%	27	2	1162.4%
JPY/USD MONDAY OPTION WEEK4	4	35.26	-88.0%	2.84	48.4%	24	36	-32.4%
JPY/USD MONDAY OPTION WEEK5	0	0	-	0	-	17	1	1952.9%
JPY/USD MONTHLY OPTIONS	4,619	7,487.39	-38.3%	4,508.95	2.4%	4,902	6,424	-23.7%
JPY/USD WKLY FRIDAY OPTIONS -	0	485	-100.0%	0	-	0	180	-100.0%
JPY/USD WKLY FRIDAY OPTIONS -	415	366.43	13.2%	433.21	-4.3%	391	532	-26.6%
JPY/USD WKLY FRIDAY OPTIONS -	377	535.78	-29.7%	568.11	-33.7%	485	518	-6.3%
JPY/USD WKLY FRIDAY OPTIONS -	273	472.43	-42.1%	245.53	11.4%	284	540	-47.4%
JPY/USD WKLY FRIDAY OPTIONS -	202	29.65	580.5%	0.11	191526.4%	75	11	580.8%
JPY/USD WKLY WED OPTIONS - WK	85	133.04	-36.2%	216.95	-60.9%	142	148	-4.1%
JPY/USD WKLY WED OPTIONS - WK	150	132.78	12.9%	114.05	31.5%	145	148	-2.3%
JPY/USD WKLY WED OPTIONS - WK	197	81.04	143.2%	221.58	-11.0%	209	116	80.4%
JPY/USD WKLY WED OPTIONS - WK	86	78.74	9.1%	148.47	-42.2%	151	117	29.9%
JPY/USD WKLY WED OPTIONS - WK	56	124.22	-54.6%	0	-	21	46	-54.6%

*** 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

March 2023

Page 4 of 16

	ADV MAR 2023	ADV MAR 2022	% CHG	ADV FEB 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
FX Options								
MXN/USD MONTHLY OPTIONS	18	33.22	-46.2%	9.42	89.7%	13	45	-71.7%
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
NZD/USD MONTHLY OPTIONS	5	0.43	1030.0%	2,365.58	-99.8%	1,186	1	122502.0%
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0.05	-100.0%	0	0	-
ZAR/USD MONTHLY OPTIONS	0	0	-	20.53	-100.0%	12	0	-
Equity Index Futures								
BITCOIN	12,024	7,962.22	51.0%	11,176.89	7.6%	11,084	8,806	25.9%
DJ US REAL ESTATE SECTOR	5,523	6,224.57	-11.3%	2,339.95	136.0%	3,438	3,470	-0.9%
E-mini (\$5) Dow	219,805	201,286.48	9.2%	188,244.37	16.8%	194,588	241,265	-19.3%
E-mini FTSE China 50	0	82.17	-100.0%	0	-	1	55	-98.7%
E-MINI MIDCAP	21,056	21,038.83	0.1%	11,343.53	85.6%	14,947	18,460	-19.0%
E-MINI NASDAQ 100	781,411	660,797	18.3%	644,604.26	21.2%	686,505	733,796	-6.4%
E-MINI RUSSELL 1000	907	1,233.3	-26.4%	43.26	1997.5%	566	552	2.6%
E-MINI RUSSELL 1000 GROWTH	634	830.09	-23.6%	169.53	274.1%	317	582	-45.5%
E-MINI RUSSELL 1000 VALUE	1,444	2,796.87	-48.4%	420.79	243.3%	785	1,386	-43.4%
E-MINI RUSSELL 2000	313,098	262,928.26	19.1%	199,502.42	56.9%	238,131	266,524	-10.7%
E-MINI S&P500	2,420,787	1,883,296.22	28.5%	1,925,966.32	25.7%	2,037,881	1,962,867	3.8%
E-MINI S&P500 ESG	2,162	2,411.48	-10.3%	646.42	234.5%	1,236	2,199	-43.8%
ETHER	0	0	-	0	-	0	0	-
ETHER FUTURES	5,832	3,999.13	45.8%	6,522.53	-10.6%	5,909	5,175	14.2%
FT-SE 100	0	29.26	-100.0%	7.63	-100.0%	2	14	-83.7%
IBOVESPA INDEX	1	1.7	-69.2%	4.26	-87.8%	2	2	-14.9%
MICRO BITCOIN	11,797	17,141.78	-31.2%	10,635.74	10.9%	9,952	19,800	-49.7%
MICRO E-MINI NASDAQ 100	1,176,357	1,357,364.3	-13.3%	1,133,650.95	3.8%	1,155,849	1,603,701	-27.9%
MICRO E-MINI RUSSELL 2000	98,428	122,311.43	-19.5%	79,296.68	24.1%	88,227	176,777	-50.1%
MICRO E-MINI S&P500	1,321,088	1,259,507.26	4.9%	1,222,847.53	8.0%	1,290,109	1,366,489	-5.6%
MICRO ETHER	8,653	16,231.17	-46.7%	10,966.37	-21.1%	9,993	19,078	-47.6%
MICRO MINI \$5 DOW	175,350	186,016.39	-5.7%	129,890.11	35.0%	150,375	234,155	-35.8%
NASDAQ-100 VOLATILITY	1	90.83	-99.1%	26.21	-97.0%	51	196	-73.7%
NASDAQ BIOTECH SECTOR	10	9.26	4.7%	19.42	-50.1%	13	7	92.7%
Nearby BTIC+	0	15.22	-100.0%	0	-	0	12	-100.0%
NIKKEI 225 (\$) STOCK	6,203	6,574	-5.6%	3,868.37	60.3%	5,002	6,864	-27.1%
NIKKEI 225 (YEN) STOCK	33,808	47,867.96	-29.4%	24,352.63	38.8%	29,021	45,356	-36.0%
PHLX SEMICONDUCTOR SECTOR	24	0	-	11.37	108.8%	15	0	-
S&P 500	7,592	6,678.65	13.7%	5,586.21	35.9%	5,703	4,948	15.3%
S&P 500 ANNUAL DIVIDEND INDEX F	5,262	5,837.13	-9.9%	2,974.16	76.9%	3,957	4,802	-17.6%
S&P 500 QUARLY DIVIDEND INDEX F	1,184	279.39	323.8%	867.37	36.5%	936	260	260.1%
S&P BIOTECHNOLOGY SECTOR	92	0	-	21.95	317.4%	46	0	-
S&P COMMUNICATION SERVICES S	378	299.43	26.2%	165.95	127.7%	216	187	15.9%
S&P CONSUMER DISCRETIONARY S	820	949.57	-13.7%	322.37	154.3%	482	686	-29.6%
S&P CONSUMER STAPLES SECTOR	2,266	1,747.83	29.6%	1,242.37	82.4%	1,688	1,306	29.2%
S&P ENERGY SECTOR	4,266	6,602.87	-35.4%	1,224.79	248.3%	2,314	3,750	-38.3%
S&P FINANCIAL SECTOR	6,457	4,256.91	51.7%	1,250.95	416.2%	2,993	2,362	26.7%
S&P HEALTH CARE SECTOR	2,825	2,501.17	12.9%	813.53	247.3%	1,430	1,434	-0.3%

*** 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

March 2023

Page 5 of 16

	ADV MAR 2023	ADV MAR 2022	% CHG	ADV FEB 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Equity Index Futures								
S&P INDUSTRIAL SECTOR	2,649	2,086.48	27.0%	550.68	381.1%	1,449	1,518	-4.5%
S&P MATERIALS SECTOR	1,018	1,073.57	-5.2%	452	125.3%	600	925	-35.2%
S&P OIL & GAS EXPLORATION AND	24	0	-	5.58	338.0%	13	0	-
S&P REAL ESTATE SECTOR	893	785.17	13.8%	589.11	51.6%	683	494	38.1%
S&P REGIONAL BANKS SECTOR	84	0	-	9.21	807.3%	37	0	-
S&P RETAIL SECTOR	13	0	-	48.74	-72.3%	22	0	-
S&P TECHNOLOGY SECTOR	1,987	1,715.7	15.8%	556.37	257.1%	1,075	1,549	-30.6%
S&P UTILITIES SECTOR	4,663	3,092.87	50.8%	1,682.16	177.2%	2,621	1,967	33.2%
TOPIX (USD)	6	0	-	0	-	2	0	-
TOPIX (YEN)	22	200.7	-89.0%	8.74	153.3%	15	200	-92.7%
WATER INDEX FUTURES	1	4.83	-84.7%	0.84	-12.2%	1	6	-82.1%
Equity Index Options								
BITCOIN OPTIONS	555	96.65	474.1%	280.53	97.8%	428	103	317.5%
DJIA	315	0	-	301.37	4.4%	273	0	-
E-mini (\$5) Dow	48	159.57	-69.7%	47.16	2.5%	60	123	-51.2%
E-MINI NASDAQ 100	59,633	35,428.96	68.3%	56,083.58	6.3%	53,084	39,710	33.7%
E-MINI RUSSELL 2000	7,453	6,325.52	17.8%	5,854.79	27.3%	6,103	8,091	-24.6%
E-MINI S&P500	1,385,629	995,405.22	39.2%	1,234,786.89	12.2%	1,262,801	1,134,112	11.3%
ETHER OPTIONS	47	0	-	66.63	-29.5%	52	0	-
EVENT CONTRACT S&P 500	76	0	-	0	-	28	0	-
MICRO BITCOIN	496	5.09	9655.5%	250.42	98.2%	475	2	25072.6%
MICRO E-MINI NASDAQ 100	2,632	2,743.43	-4.1%	2,960.47	-11.1%	2,753	3,394	-18.9%
Micro E-mini S&P 500	12,433	10,613.74	17.1%	14,930.16	-16.7%	13,725	13,813	-0.6%
MICRO ETHER	672	873.91	-23.1%	632	6.3%	493	324	52.2%
Interest Rate Futures								
10-YR Eris LIBOR	811	1,083.04	-25.1%	123.95	554.7%	410	936	-56.2%
10-YR Eris SOFR	1,145	178.26	542.2%	2.63	43403.0%	431	68	536.9%
10-YR MAC LIBOR	1,635	2,974.35	-45.0%	193.16	746.5%	753	2,841	-73.5%
10-YR MAC SOFR	0	0	-	0.47	-17.4%	0	0	-
10-YR NOTE	2,138,486	1,802,292.35	18.7%	2,736,051.05	-21.8%	2,130,628	2,120,085	0.5%
10Y YIELD	6,288	4,851.04	29.6%	4,213.53	49.2%	4,066	5,099	-20.3%
15-YR Eris LIBOR	0	65.22	-100.0%	0	-	0	24	-100.0%
1-MONTH EURODOLLAR	0	1,479.22	-100.0%	0.32	-100.0%	0	942	-100.0%
1-YR Eris BSBY	0	0	-	0	-	0	0	-
1-YR Eris SOFR	740	1,867.35	-60.3%	181.11	308.8%	331	1,854	-82.1%
20-YR BOND	34	556.61	-93.9%	52.05	-34.5%	38	206	-81.5%
2-YR Eris LIBOR	2,215	8,367.09	-73.5%	1,539.95	43.9%	1,539	4,174	-63.1%
2-YR Eris SOFR	2,961	1,076.96	174.9%	143.74	1959.7%	1,206	698	72.7%
2-YR NOTE	861,788	597,894.3	44.1%	1,079,203.16	-20.1%	809,245	709,215	14.1%
2Y YIELD	642	259.57	147.3%	474.47	35.3%	464	364	27.4%
30-Year UMBS TBA Futures - 2.5% Co	4	0	-	7	-48.4%	5	0	-
30-Year UMBS TBA Futures - 3.0% Co	12	0	-	7.42	61.7%	11	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

March 2023

Page 6 of 16

	ADV MAR 2023	ADV MAR 2022	% CHG	ADV FEB 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Interest Rate Futures								
30-Year UMBS TBA Futures - 3.5% Co	10	0	-	7.89	27.2%	9	0	-
30-Year UMBS TBA Futures - 4.0% Co	10	0	-	10.79	-3.3%	8	0	-
30-Year UMBS TBA Futures - 4.5% Co	22	0	-	3.63	508.2%	11	0	-
30-Year UMBS TBA Futures - 5.0% Co	17	0	-	11.11	55.4%	14	0	-
30-Year UMBS TBA Futures - 5.5% Co	8	0	-	10.11	-24.3%	11	0	-
30-Year UMBS TBA Futures - 6.0% Co	40	0	-	17.37	130.6%	22	0	-
30-YR BOND	433,597	359,681.7	20.6%	543,096.79	-20.2%	430,747	437,081	-1.4%
30-YR Eris LIBOR	0	8.26	-100.0%	0	-	0	10	-100.0%
30-YR MAC LIBOR	0	0	-	0	-	0	69	-100.0%
30Y YIELD	39	262.96	-85.3%	66.05	-41.5%	64	495	-87.1%
3-YR Eris BSBY	0	0	-	0	-	0	0	-
3-YR Eris LIBOR	398	2,057.3	-80.7%	280.58	41.8%	270	1,762	-84.7%
3-YR Eris SOFR	606	332.7	82.2%	267.37	126.8%	440	232	89.7%
3-YR NOTE	6,530	13,975.3	-53.3%	6,828.05	-4.4%	6,074	17,543	-65.4%
4-YR Eris LIBOR	23	221.17	-89.6%	13.11	76.2%	23	515	-95.6%
4-YR Eris SOFR	103	159.13	-35.3%	32.95	212.6%	78	82	-5.8%
5-YR Eris LIBOR	1,296	2,584.17	-49.9%	1,216.58	6.5%	991	3,229	-69.3%
5-YR Eris SOFR	3,390	244.74	1285.0%	135.42	2403.1%	1,323	125	955.6%
5-YR MAC LIBOR	509	2,435.52	-79.1%	881.37	-42.2%	735	1,706	-56.9%
5-YR MAC SOFR	2	0	-	2.32	-17.4%	1	0	-
5-YR NOTE	1,624,753	1,202,924.78	35.1%	2,084,978.89	-22.1%	1,568,475	1,454,399	7.8%
5Y YIELD	2	63.17	-96.6%	33.05	-93.6%	14	130	-89.3%
7-YR Eris LIBOR	143	204.57	-30.2%	14.11	911.6%	75	362	-79.3%
7-YR Eris SOFR	54	208.7	-74.1%	0	-	28	77	-63.4%
BSBY 3-MONTH FUTURES	397	2,714.91	-85.4%	399.68	-0.6%	322	4,793	-93.3%
ESTR Basis Spread Futures	63	0	-	82.53	-23.2%	74	0	-
ESTR Futures	1,379	0	-	2,326.63	-40.7%	1,651	0	-
EURODOLLARS	436,758	2,579,331.87	-83.1%	403,806.79	8.2%	423,296	2,727,719	-84.5%
FED FUND	821,131	409,138	100.7%	564,135.32	45.6%	601,203	414,315	45.1%
FTIIE	15	4.91	195.6%	14.37	1.1%	12	7	72.5%
SOFR	5,158,969	1,600,101.7	222.4%	3,766,067.05	37.0%	3,907,864	1,199,590	225.8%
SONIA	3	1.91	72.7%	62.74	-94.7%	21	17	26.7%
Ultra 10-Year Note	481,626	352,308.04	36.7%	625,050.53	-22.9%	481,782	447,548	7.6%
ULTRA T-BOND	257,319	187,628.87	37.1%	425,165.42	-39.5%	283,529	254,985	11.2%

*** 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

March 2023

Page 7 of 16

	ADV MAR 2023	ADV MAR 2022	% CHG	ADV FEB 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Interest Rate Options								
10-YR NOTE	836,748	768,788.65	8.8%	841,656.42	-0.6%	790,689	734,958	7.6%
2-YR NOTE	24,383	805.7	2926.3%	17,886	36.3%	18,522	1,338	1283.8%
30-YR BOND	132,535	126,583.35	4.7%	140,727.95	-5.8%	129,440	119,490	8.3%
5-YR NOTE	406,365	344,485.26	18.0%	354,538.05	14.6%	327,684	287,147	14.1%
EURODOLLARS	92,179	845,652.26	-89.1%	160,946.37	-42.7%	127,482	892,370	-85.7%
EURO MIDCURVE	3,269	624,587.78	-99.5%	11,220.79	-70.9%	9,110	596,670	-98.5%
FED FUND	0	0	-	0.11	-100.0%	0	1	-95.2%
SOFR	2,517,030	23,820.91	10466.5%	1,874,920.47	34.2%	1,991,379	22,925	8586.5%
SOFR MIDCURVE	426,392	24,428.13	1645.5%	547,971.63	-22.2%	437,292	16,070	2621.2%
SOFR MISCURVE	0	0	-	0	-	11	0	-
Ultra 10-Year Note	14	0	-	13.89	0.4%	13	7	83.6%
ULTRA T-BOND	75	345.83	-78.2%	43.21	74.6%	54	193	-72.2%
Energy Futures								
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	409	107.17	281.7%	221.05	85.1%	238	105	126.5%
ARGUS PROPAN FAR EST INDE	333	290.26	14.7%	374.89	-11.2%	419	274	52.9%
ARGUS PROPAN(SAUDI ARAMCO	158	115.26	37.5%	214.89	-26.3%	183	113	61.7%
BRENT BALMO SWAP	0	34.35	-100.0%	0	-	0	24	-100.0%
BRENT CALENDAR SWAP	244	1,661.26	-85.3%	406.95	-40.1%	468	1,009	-53.6%
BRENT FINANCIAL FUTURES	0	0	-	3.68	-100.0%	3	0	-
BRENT OIL LAST DAY	62,686	79,420.09	-21.1%	51,277.47	22.2%	57,580	95,343	-39.6%
CAR VINTAGE	616	995.74	-38.2%	1,070.11	-42.5%	936	771	21.5%
CHICAGO ETHANOL SWAP	4,088	3,213.22	27.2%	2,924.58	39.8%	3,328	2,935	13.4%
CHICAGO ULSD PL VS HO SPR	32	50.65	-36.9%	97.11	-67.1%	47	35	37.2%
CHICAGO UNL GAS PL VS RBO	0	0	-	0	-	0	0	-
CONWAY NATURAL GASOLINE (OPI	1	1.87	-72.1%	0	-	2	7	-69.7%
CONWAY NORMAL BUTANE (OPIS) S	5	1.3	290.0%	2.37	114.8%	6	10	-39.0%
CONWAY PROPANE 5 DECIMALS S	820	803	2.1%	866.16	-5.3%	834	626	33.2%
CRUDE OIL	0	0	-	0	-	0	0	-
CRUDE OIL LAST DAY	25	19.57	27.3%	21.89	13.8%	27	18	47.8%
CRUDE OIL OUTRIGHTS	9,154	3,073.61	197.8%	7,907.95	15.8%	8,152	3,479	134.3%
CRUDE OIL PHY	959,250	1,255,901.43	-23.6%	853,511	12.4%	907,848	1,223,502	-25.8%
CRUDE OIL SPRDS	3,785	2,452.48	54.3%	4,200.37	-9.9%	3,748	2,471	51.7%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
DAILY PJM	0	0	-	0	-	0	0	-
DATED TO FRONTLINE BRENT	0	13.04	-100.0%	0	-	0	36	-100.0%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	0	-
DUBAI CRUDE OIL CALENDAR	0	43.48	-100.0%	0	-	0	32	-100.0%
DUTCH TTF NATURAL GAS CAL MO	71	124.65	-43.1%	3.89	1719.6%	30	202	-85.4%
EIA FLAT TAX ONHWAY DIESE	15	5.22	191.7%	3.16	381.9%	9	6	41.3%
EMMISSIONS	108	6.96	1446.3%	65.95	63.1%	98	3	3696.3%
ETHANOL	0	0	-	0	-	0	0	-100.0%
ETHANOL SWAP	13	10.87	20.0%	11.05	18.0%	15	16	-1.6%
ETHANOL T2 FOB ROTT INCL DUTY	219	170.22	28.4%	149.21	46.5%	198	173	14.4%
EURO GASOIL 10 CAL 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

March 2023

Page 8 of 16

	ADV MAR 2023	ADV MAR 2022	% CHG	ADV FEB 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Energy Futures								
EURO GASOIL 10PPM VS ICE	0	7.39	-100.0%	0	-	0	16	-100.0%
EUROPE 1% FUEL OIL NWE CA	0	0	-	0	-	0	0	-
EUROPE 3.5% FUEL OIL RDAM	7	3.7	83.5%	3.26	107.9%	4	9	-60.1%
EUROPEAN GASOIL (ICE)	2	134.39	-98.6%	0.89	104.1%	3	93	-97.2%
EUROPEAN NAPHTHA BALMO	0	0.22	100.0%	0.95	-54.1%	1	1	-55.3%
EUROPEAN NAPHTHA CRACK SPR	250	167.13	49.7%	42.53	488.2%	125	178	-29.3%
EUROPE DATED BRENT SWAP	0	0	-	0	-	0	0	-
EUROPE NAPHTHA CALSWAP	68	44.61	53.2%	52.63	29.9%	61	49	24.5%
EURO PROPANE CIF ARA SWA	81	112.04	-27.7%	106.95	-24.3%	98	101	-3.1%
FREIGHT MARKETS	1	14.48	-95.5%	9.47	-93.1%	16	16	3.3%
FUEL OIL CRACK VS ICE	0	2.96	-100.0%	0	-	0	15	-100.0%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	1	-100.0%
FUELOIL SWAP:CARGOES VS.B	0	0	-	0	-	0	0	-
GAS EURO-BOB OXY NWE BARGES	17	11	50.2%	1.47	1021.1%	7	14	-47.2%
GAS EURO-BOB OXY NWE BARGES	67	195.96	-65.6%	39.42	71.0%	73	220	-66.7%
GASOIL 0.1CIF MED VS ICE	0	1.96	-100.0%	0	-	0	1	-100.0%
GASOIL 0.1 RDAM BRGS VS I	0	0.43	-100.0%	0	-	0	0	-100.0%
GASOIL 0.1 ROTTERDAM BARG	0	1.96	-100.0%	0	-	0	1	-100.0%
GASOIL 10PPM VS ICE SWAP	0	0	-	0	-	0	0	-
GASOIL CALENDAR SWAP	1	10.26	-92.4%	0.16	395.6%	0	15	-97.1%
GASOIL CRACK SPREAD CALEN	18	147.13	-88.0%	0	-	7	145	-95.5%
GASOIL MINI CALENDAR SWAP	6	34	-82.6%	16.37	-63.9%	12	26	-52.8%
GERMAN POWER BASELOAD CAL M	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	107	409.78	-73.8%	225.26	-52.4%	158	332	-52.4%
GRP THREE UNL GS (PLT) VS	130	331.52	-60.9%	134.47	-3.5%	155	215	-27.7%
GULF COAST 3% FUEL OIL BA	0	17.39	-100.0%	0	-	0	10	-100.0%
GULF COAST JET VS NYM 2 H	383	610.96	-37.3%	336.47	13.8%	370	859	-56.9%
GULF COAST NO.6 FUEL OIL	794	332.87	138.5%	1,158.26	-31.5%	981	571	71.8%
GULF COAST ULSD CALENDAR	15	3.26	366.7%	3.16	381.9%	10	5	101.3%
GULF COAST ULSD CRACK SPR	0	0	-	0	-	0	0	-
HEATING OIL BALMO CLNDR S	0	0	-	4.68	-100.0%	13	24	-44.6%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-
HEATING OIL PHY	151,869	155,118.7	-2.1%	158,734.16	-4.3%	159,681	197,462	-19.1%
HENRY HUB SWAP	2,090	2,017.74	3.6%	2,199.89	-5.0%	2,010	1,612	24.7%
HTG OIL	0	0	-	0	-	0	0	-
ICE BRENT DUBAI SWAP	3	22.17	-88.2%	0	-	1	31	-96.9%
INDONESIAN COAL ICI4	0	0	-	0	-	0	0	-
JAPAN C&F NAPHTHA CRACK S	0	0	-	0	-	0	0	-
JAPAN C&F NAPHTHA SWAP	6	10.22	-39.1%	6.42	-3.2%	6	7	-13.3%
JAPAN NAPHTHA BALMO SWAP	0	0.26	-100.0%	0.42	-100.0%	0	0	99.9%
JET CIF NWE VS ICE	1	7.26	-80.2%	5.05	-71.6%	3	15	-79.6%
JET FUEL UP-DOWN BALMO CL	25	165.65	-84.6%	92.79	-72.6%	57	161	-64.5%
JKM LNG Futures	0	49.57	-100.0%	0	-	0	21	-100.0%
LA CARB DIESEL (OPIS) SWA	27	26.74	0.5%	7.89	240.3%	26	30	-11.4%
LA CARBOB GASOLINE(OPIS)S	0	0	-	0	-	4	0	-
LA JET (OPIS) SWAP	31	21.74	41.0%	26.32	16.5%	29	33	-11.7%
LLS (ARGUS) VS WTI SWAP	0	2.61	-100.0%	31.05	-100.0%	10	2	534.4%
LTD NAT GAS	18,188	13,574.3	34.0%	19,801.53	-8.2%	19,271	16,583	16.2%

*** 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

March 2023

Page 9 of 16

	ADV MAR 2023	ADV MAR 2022	% CHG	ADV FEB 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Energy Futures								
MARS (ARGUS) VS WTI SWAP	0	20	-100.0%	0	-	0	24	-100.0%
MARS (ARGUS) VS WTI TRD M	1,021	887.83	15.0%	1,077.79	-5.3%	1,244	799	55.7%
MCCLOSKEY ARA ARGS COAL	24	489.09	-95.2%	121.79	-80.7%	59	400	-85.2%
MCCLOSKEY RCH BAY COAL	1	31.22	-98.3%	0	-	0	25	-99.2%
MINI GAS EUROBOB OXY NWE ARG	0	6.74	-100.0%	0.53	-100.0%	0	3	-90.1%
MINI RBOB V. EBOBARG NWE BRGS	0	0	-	0	-	0	0	-
MINI RBOB V. EBOB(ARGUS) NWE B	1	26.96	-96.8%	12.42	-93.0%	7	20	-63.4%
MINY HTG OIL	0	0.3	57.2%	0.63	-24.3%	1	0	71.4%
MINY NATURAL GAS	11,371	8,518.83	33.5%	16,290.37	-30.2%	16,196	10,022	61.6%
MINY RBOB GAS	0	0.39	-22.2%	0.58	-47.4%	1	0	30.8%
MINY WTI CRUDE OIL	17,564	48,597.04	-63.9%	13,942.84	26.0%	16,312	35,229	-53.7%
MJC FUT	0	0	-	0	-	0	0	-
MNC FUT	83	79.48	4.9%	67.37	23.8%	72	90	-20.2%
MONT BELVIEU ETHANE 5 DECIMAL	1,358	1,499.91	-9.4%	1,500.16	-9.5%	1,743	1,634	6.6%
MONT BELVIEU ETHANE OPIS BALM	24	19.39	25.6%	27.11	-10.2%	52	48	8.8%
MONT BELVIEU LDH PROPANE 5 DE	10,951	8,931.35	22.6%	9,582.53	14.3%	11,148	9,193	21.3%
MONT BELVIEU LDH PROPANE OPIS	202	138.74	45.8%	112.89	79.1%	146	206	-29.1%
MONT BELVIEU NATURAL GASOLIN	1,337	1,233.13	8.5%	1,216.47	9.9%	1,151	961	19.8%
MONT BELVIEU NATURAL GASOLIN	75	54.35	38.1%	66.05	13.6%	74	43	71.6%
MONT BELVIEU NORMAL BUTANE 5	2,915	2,438.26	19.5%	2,479.79	17.5%	2,860	2,476	15.5%
MONT BELVIEU NORMAL BUTANE B	61	85.91	-29.4%	22.21	173.1%	52	101	-48.6%
NATURAL GAS	10,798	8,940.39	20.8%	11,088.68	-2.6%	10,360	8,980	15.4%
NATURAL GAS PEN SWP	821	1,917.48	-57.2%	1,186	-30.8%	1,094	2,495	-56.1%
NATURAL GAS PHY	381,652	304,542.52	25.3%	495,967	-23.0%	419,653	383,345	9.5%
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	17	59.78	-71.6%	33.16	-48.9%	23	40	-40.9%
NEW YORK HUB ZONE G 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 HEAT OIL SWP	127	46.13	176.3%	51.05	149.7%	77	44	73.6%
NY HARBOR LOW SULPUR GAS 100C	0	0	-	0	-	0	0	-
NY HARBOR RESIDUAL FUEL 1	5	7.61	-28.6%	6.58	-17.4%	7	6	6.2%
NYH NO 2 CRACK SPREAD CAL	55	188.7	-71.0%	168.32	-67.5%	85	113	-25.0%
NYISO ZONE G 5MW D AH PK	0	0	-	0	-	0	0	-
NY ULSD (ARGUS) VS HEATING OIL	40	7.22	447.6%	18.42	114.5%	25	23	9.2%
PETROCHEMICALS	163	246.22	-34.0%	179.63	-9.5%	196	200	-1.8%
PETRO CRCKS & SPRDS ASIA	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	575	1,504.96	-61.8%	763.05	-24.6%	759	1,289	-41.1%
PETRO CRK&SPRD EURO	30	99.13	-69.9%	23.74	25.8%	27	75	-64.3%
PETROLEUM PRODUCTS	159	45.43	250.1%	170.16	-6.5%	146	110	33.1%
PETROLEUM PRODUCTS ASIA	37	42.65	-12.3%	29.47	26.9%	30	57	-47.4%
PETRO OUTRIGHT EURO	326	765.3	-57.5%	345.21	-5.7%	386	670	-42.3%
PETRO OUTRIGHT NA	127	132.61	-4.4%	61.32	106.7%	106	306	-65.5%
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	-

*** 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

March 2023

Page 10 of 16

	ADV MAR 2023	ADV MAR 2022	% CHG	ADV FEB 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Energy Futures								
PJM WESTH RT PEAK	0	0	-	0	-	0	0	-
PLASTICS	15	65	-76.6%	26.53	-42.6%	31	56	-45.1%
PREMIUM UNLND 10P FOB MED	1	0.65	0.0%	0	-	0	0	0.0%
PROPANE NON-LDH MB (OPIS) BAL	81	66.35	22.0%	63.26	27.9%	67	89	-25.5%
PROPANE NON-LDH MT. BEL (OPIS)	623	431.17	44.5%	1,023.05	-39.1%	839	642	30.6%
RBOB CALENDAR SWAP	472	337.3	39.8%	256.84	83.6%	386	329	17.5%
RBOB CRACK SPREAD	36	161.09	-77.7%	33.95	5.7%	42	141	-70.0%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-
RBOB GAS	0	0	-	0	-	0	0	-
RBOB GASOLINE BALMO CLNDR	46	88.35	-48.1%	16.53	177.6%	47	83	-43.1%
RBOB PHY	160,713	183,777.04	-12.6%	163,723.74	-1.8%	161,081	199,938	-19.4%
RBOB VS HEATING OIL SWAP	0	2.61	-100.0%	0	-	0	6	-92.0%
SINGAPORE 180CST BALMO	0	0	-	0	-	0	0	-
SINGAPORE 380CST BALMO	0	0	-	0	-	0	0	-
SINGAPORE 380CST FUEL OIL	7	15.48	-56.2%	3.47	95.3%	5	16	-66.9%
SINGAPORE FUEL 180CST CAL	0	0	-	0	-	0	0	-
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	0	0	-
SINGAPORE FUEL OIL SPREAD	0	0	-	0	-	0	0	-
SINGAPORE GASOIL	6	57.57	-90.4%	87.26	-93.7%	37	46	-20.1%
SINGAPORE GASOIL CALENDAR	2	15.39	-87.9%	2.84	-34.2%	2	15	-87.3%
SINGAPORE GASOIL SWAP	24	17.83	34.1%	36.84	-35.1%	39	28	39.0%
SINGAPORE GASOIL VS ICE	0	45.39	-100.0%	1.11	-100.0%	0	63	-99.5%
SINGAPORE JET KERO GASOIL	0	31.39	-100.0%	0	-	0	56	-100.0%
SINGAPORE JET KEROSENE SW	0	8.91	-100.0%	0	-	0	7	-100.0%
SINGAPORE MOGAS 92 UNLEADED	4	9.13	-52.4%	0	-	2	3	-52.4%
SINGAPORE MOGAS 92 UNLEADED	11	0	-	0	-	4	5	-8.3%
TC2 ROTTERDAM TO USAC 37K	7	0	-	0	-	3	4	-24.6%
TC5 RAS TANURA TO YOKOHAM	0	3.26	-100.0%	0	-	0	1	-100.0%
TD3 MEG TO JAPAN 250K MT	0	38.91	-100.0%	0	-	0	100	-100.0%
ULSD UP-DOWN BALMO SWP	408	270.57	50.8%	234.21	74.2%	349	407	-14.3%
UP DOWN GC ULSD VS NMX HO	1,054	2,147.74	-50.9%	1,435.11	-26.6%	1,218	2,155	-43.5%
WTI-BRENT CALENDAR SWAP	3,393	4,727.22	-28.2%	2,251.95	50.7%	2,641	3,462	-23.7%
WTI CALENDAR	2,798	5,239.04	-46.6%	2,907.68	-3.8%	2,967	3,873	-23.4%
WTI MIDLAND CRUDE OIL	18	0	-	0	-	7	0	-
WTS (ARGUS) VS WTI SWAP	6	425.74	-98.6%	162.37	-96.3%	54	212	-74.7%
WTS (ARGUS) VS WTI TRD MT	38	0	-	0	-	15	59	-74.6%

*** 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

March 2023

Page 11 of 16

	ADV MAR 2023	ADV MAR 2022	% CHG	ADV FEB 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Energy Options								
BRENT CALENDAR SWAP	0	12.52	-100.0%	12.42	-100.0%	7	42	-84.0%
BRENT CRUDE OIL 1 M CSO	0	3,434.78	-100.0%	0	-	0	1,354	-100.0%
BRENT OIL LAST DAY	1,029	2,246.3	-54.2%	574.89	79.0%	899	1,639	-45.1%
COAL API2 INDEX	0	2.17	-100.0%	2.63	-100.0%	1	5	-79.7%
CRUDE OIL 1MO	922	3,581.52	-74.3%	1,800	-48.8%	1,759	5,105	-65.5%
CRUDE OIL APO	1,043	1,666.26	-37.4%	770.53	35.3%	1,017	1,424	-28.6%
CRUDE OIL OUTRIGHTS	281	0	-	593	-52.6%	356	0	-
CRUDE OIL PHY	144,609	179,674.3	-19.5%	114,973.63	25.8%	121,686	160,114	-24.0%
ELEC FINSETTLED	0	0	-	0	-	0	0	-
ETHANOL SWAP	96	291.48	-67.0%	52.89	82.0%	95	219	-56.9%
FREIGHT MARKETS	0	0	-	0	-	0	0	-100.0%
HEATING OIL CRK SPD AVG PRICE	0	0	-	0	-	0	0	-
HEATING OIL PHY	663	462.74	43.4%	943	-29.7%	766	804	-4.7%
HENRY HUB FINANCIAL LAST	460	342.17	34.3%	953	-51.8%	805	346	132.5%
HO 1 MONTH CLNDR OPTIONS	46	10.87	320.0%	115.79	-60.6%	67	11	492.9%
LLS CRUDE OIL	0	0	-	0	-	29	19	50.0%
MCCLOSKEY ARA ARGS COAL	0	0	-	0	-	0	0	-
NATURAL GAS	0	9.91	-100.0%	5.26	-100.0%	2	54	-97.0%
NATURAL GAS 1 M CSO FIN	1,467	1,369.57	7.1%	4,997.58	-70.6%	3,959	7,142	-44.6%
NATURAL GAS 2 M CSO FIN	0	0	-	0	-	0	0	-
NATURAL GAS 3 M CSO FIN	3,691	1,093.48	237.6%	3,078.95	19.9%	2,405	1,308	83.8%
NATURAL GAS 5 M CSO FIN	278	454.35	-38.8%	78.95	252.5%	127	538	-76.3%
NATURAL GAS 6 M CSO FIN	777	808.7	-3.9%	1,178.95	-34.1%	1,052	1,087	-3.2%
NATURAL GAS OPT	0	86.96	-100.0%	0	-	0	46	-100.0%
NATURAL GAS OPTION ON CALEND	0	0	-	0	-	0	10	-100.0%
NATURAL GAS PHY	119,907	99,983.04	19.9%	135,614.95	-11.6%	121,704	108,330	12.3%
NY HARBOR HEAT OIL SWP	285	72.91	291.4%	43.26	559.7%	135	89	52.6%
PETROCHEMICALS	0	13.48	-100.0%	2.53	-100.0%	5	8	-36.7%
PETRO OUTRIGHT NA	0	2.61	-100.0%	0	-	0	6	-100.0%
PJM WES HUB PEAK CAL MTH	0	0	-	0	-	0	0	-
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	0	1.7	-100.0%	0	-	0	2	-100.0%
RBOB PHY	239	115.57	106.9%	148.95	60.5%	154	170	-9.4%
SHORT TERM	11	8.7	25.0%	0	-	8	10	-16.7%
SHORT TERM NATURAL GAS	250	23.91	945.5%	28.95	763.6%	116	17	585.7%
WTI-BRENT BULLET SWAP	685	1,548.91	-55.8%	151.32	352.6%	617	1,625	-62.0%
WTI CRUDE OIL 1 M CSO FI	2,750	1,845.65	49.0%	1,305.26	110.7%	2,135	1,877	13.7%

*** 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

March 2023

Page 12 of 16

	ADV MAR 2023	ADV MAR 2022	% CHG	ADV FEB 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Metals Futures								
ALUMINUM	3,898	876.26	344.9%	3,636.47	7.2%	3,962	1,188	233.6%
COBALT METAL FUTURES	115	2.83	3955.4%	144.11	-20.5%	169	20	741.4%
COMEX COPPER	97,131	70,040.09	38.7%	133,057.84	-27.0%	108,848	85,668	27.1%
COMEX E-Mini GOLD	2,490	1,999.96	24.5%	1,952.68	27.5%	2,237	1,645	36.0%
COMEX E-Mini SILVER	348	204.61	70.0%	285.42	21.9%	336	211	59.3%
COMEX GOLD	307,648	274,389.13	12.1%	192,066.26	60.2%	258,297	263,430	-1.9%
COMEX MINY COPPER	336	171.43	96.2%	342.11	-1.7%	298	176	69.1%
COMEX SILVER	66,036	62,638.61	5.4%	85,903.21	-23.1%	72,856	69,864	4.3%
COPPER	5,437	47.87	11256.9%	5,975.58	-9.0%	5,662	111	4991.5%
FERROUS PRODUCTS	47	83.74	-43.5%	95.84	-50.6%	69	150	-54.1%
GOLD	47	613.91	-92.4%	11.79	296.8%	21	644	-96.7%
HOT ROLLED COIL STEEL FUTURES	195	136.61	42.5%	448.74	-56.6%	376	103	265.8%
IRON ORE CHINA	2	32.39	-93.8%	18.16	-89.0%	13	63	-79.5%
METALS	36	0	-	89	-59.2%	42	17	146.7%
MICRO GOLD	75,540	89,611.26	-15.7%	66,801.42	13.1%	68,700	63,974	7.4%
NYMEX HOT ROLLED STEEL	1,447	1,634.96	-11.5%	2,255.58	-35.9%	1,663	1,382	20.4%
NYMEX PLATINUM	26,047	25,749.39	1.2%	24,799.47	5.0%	23,521	21,849	7.7%
PALLADIUM	1,953	2,242.35	-12.9%	5,383.37	-63.7%	3,088	2,885	7.0%
SILVER	10,564	11,398.57	-7.3%	10,828.11	-2.4%	10,922	9,087	20.2%
URANIUM	0	0.74	-100.0%	0	-	0	0	-100.0%
Metals Options								
ALUMINUM	47	0	-	23.95	97.7%	35	0	-
COMEX COPPER	6,572	3,343.43	96.6%	9,000.74	-27.0%	8,348	3,258	156.3%
COMEX GOLD	66,107	57,506.17	15.0%	46,366.53	42.6%	54,026	49,319	9.5%
COMEX SILVER	8,638	6,593.61	31.0%	8,284.16	4.3%	8,303	5,638	47.3%
COPPER	517	19.65	2532.1%	802.53	-35.5%	562	20	2674.0%
GOLD	16,137	12,729.52	26.8%	13,589.42	18.7%	14,721	10,997	33.9%
IRON ORE CHINA	0	0	-	0	-	0	0	-
NYMEX HOT ROLLED STEEL	58	66.3	-12.1%	214.47	-72.8%	149	101	47.4%
NYMEX PLATINUM	494	162.43	204.3%	871.84	-43.3%	487	357	36.5%
PALLADIUM	55	0.78	6927.9%	76.05	-27.7%	52	1	6631.2%
SILVER	1,833	859.3	113.4%	1,618	13.3%	1,847	1,112	66.1%
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	0	0	-87.0%

*** 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

March 2023

Page 13 of 16

	ADV MAR 2023	ADV MAR 2022	% CHG	ADV FEB 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS - WK	2	0.48	336.3%	0.79	164.3%	9	31	-71.8%
OTC AUDUSD SUB	54	0	-	50.32	7.7%	51	0	-
OTC EURUSD SUB	318	0	-	272.37	16.7%	218	0	-
OTC GBPUSD SUB	35	0	-	114.05	-69.6%	74	0	-
OTC USDCAD SUB	317	0	-	79.95	296.1%	151	0	-
OTC USDJPY SUB	64	0	-	55.95	14.7%	55	0	-
Ags Futures								
FERTILIZER PRODUCTS	79	153.48	-48.4%	114.05	-30.6%	96	182	-47.2%

*** 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

March 2023

Page 14 of 16

	ADV MAR 2023	ADV MAR 2022	% CHG	ADV FEB 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Ag Products Futures								
BLOCK CHEESE	21	12.78	67.0%	16.63	28.4%	16	24	-35.6%
BUTTER CS	163	185.91	-12.4%	188.95	-13.8%	172	255	-32.4%
CASH-SETTLED CHEESE	600	521.04	15.2%	557.68	7.6%	581	529	9.9%
CATTLE	72,208	66,928.39	7.9%	54,196.63	33.2%	66,570	65,696	1.3%
CDD SEASONAL STRIP	107	34.78	206.2%	0	-	40	17	133.3%
CDD WEATHER	0	86.96	-100.0%	0	-	0	32	-100.0%
CHI WHEAT	107,816	127,425.13	-15.4%	140,284	-23.1%	108,537	129,329	-16.1%
CLASS IV MILK	24	70.22	-65.8%	31.26	-23.1%	35	141	-75.1%
CORN	318,006	312,424.78	1.8%	381,000.79	-16.5%	326,363	367,441	-11.2%
DJ_UBS ROLL SELECT INDEX FUTU	989	1,025.61	-3.6%	4.84	20321.4%	409	395	3.5%
DOW-UBS COMMOD INDEX	5,830	5,084.09	14.7%	2,101.32	177.4%	3,429	3,257	5.3%
DOW-UBS COMMOD INDEX SWAP	1,380	0	-	0	-	721	0	-
DRY WHEY	59	42.52	38.2%	47.05	24.9%	51	52	-1.4%
FEEDER CATTLE	19,100	12,818	49.0%	16,370.79	16.7%	16,495	13,073	26.2%
GOLDMAN SACHS	132	230.57	-42.8%	124.42	6.0%	130	195	-33.0%
GSCI EXCESS RETURN FUT	3,333	6,085.04	-45.2%	112.89	2851.9%	1,284	2,487	-48.4%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	60.53	-100.0%	32	129	-75.0%
HDD WEATHER EUROPEAN	0	28.26	-100.0%	0	-	121	63	93.5%
HOGS	58,447	46,181.7	26.6%	45,018.47	29.8%	51,864	50,095	3.5%
HOUSING INDEX	1	0.57	38.4%	1.21	-35.3%	1	1	26.2%
KC WHEAT	39,791	45,877.3	-13.3%	57,952.84	-31.3%	44,586	54,538	-18.2%
LUMBER	601	340.43	76.6%	653.74	-8.0%	625	424	47.3%
MALAYSIAN PALM SWAP	0	0	-	0	-	0	0	-
MILK	1,326	1,596.74	-16.9%	1,139.53	16.4%	1,287	1,589	-19.0%
MINI CORN	1,279	4,888.04	-73.8%	989.95	29.2%	1,135	3,645	-68.9%
MINI SOYBEAN	1,971	3,252.7	-39.4%	1,816.16	8.5%	1,845	3,797	-51.4%
MINI WHEAT	1,187	1,979.65	-40.0%	1,233.74	-3.8%	1,091	1,667	-34.5%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	272	299.39	-9.0%	285.58	-4.6%	298	360	-17.0%
OATS	549	320.26	71.5%	656.95	-16.4%	542	512	5.8%
OTC SP GSCI ER SWAP	258	0	-	1,708.68	-84.9%	874	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
PORK CUTOUT	56	145.74	-61.4%	63.21	-10.9%	57	134	-57.4%
ROUGH RICE	721	675.96	6.7%	1,366.26	-47.2%	865	881	-1.7%
SOYBEAN	231,212	164,260.48	40.8%	283,786.79	-18.5%	239,511	232,776	2.9%
SOYBEAN MEAL	129,376	80,446.26	60.8%	141,002.58	-8.2%	127,422	111,541	14.2%
SOYBEAN OIL	139,943	88,556.39	58.0%	154,817.63	-9.6%	136,617	111,559	22.5%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	0	0	-
USD CRUDE PALM OIL	1,567	1,408.26	11.3%	1,573.42	-0.4%	1,500	1,103	36.0%
WHEAT	49	543.65	-91.0%	55.26	-11.9%	57	871	-93.5%

Ag Products Options

AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
BLOCK CHEESE	14	10.43	32.5%	8.58	61.2%	8	10	-16.7%
BUTTER CS	105	59.17	77.1%	80.42	30.3%	87	73	19.2%

*** 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

March 2023

Page 15 of 16

	ADV MAR 2023	ADV MAR 2022	% CHG	ADV FEB 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Ag Products Options								
CASH-SETTLED CHEESE	307	457.91	-33.0%	231.68	32.4%	275	493	-44.2%
CATTLE	15,878	10,186.3	55.9%	11,980.63	32.5%	12,954	9,931	30.4%
CDD SEASONAL STRIP	130	217.39	-40.0%	947.37	-86.2%	339	89	281.8%
CDD WEATHER	261	0	-	2,526.32	-89.7%	871	0	-
CHI WHEAT	32,546	34,452.3	-5.5%	37,145.26	-12.4%	30,259	36,695	-17.5%
CLASS IV MILK	315	256.39	22.9%	335.79	-6.2%	339	333	1.8%
CORN	105,222	150,395.65	-30.0%	78,613.74	33.8%	91,226	129,062	-29.3%
CORN NEARBY+2 CAL SPRD	1,488	1,741.13	-14.6%	774.26	92.1%	1,054	1,506	-30.0%
DEC-JULY CORN CAL SPRD	5	47.83	-90.0%	0	-	2	37	-95.2%
DEC-JULY WHEAT CAL SPRD	0	0	-	11.58	-100.0%	4	0	-
DRY WHEY	2	109.3	-98.6%	0.26	478.2%	1	41	-97.5%
FEEDER CATTLE	3,685	1,738	112.0%	2,501.84	47.3%	2,948	1,661	77.5%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	86.96	-100.0%	605.26	-100.0%	479	77	518.8%
HDD WEATHER EUROPEAN	0	0	-	526.32	-100.0%	323	16	1900.0%
HOGS	15,076	11,311.17	33.3%	12,756.68	18.2%	13,741	12,754	7.7%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	609	395.83	53.7%	432.53	40.7%	464	486	-4.6%
JULY-DEC SOYMEAL CAL SPRD	34	0	-	0	-	13	0	-
JULY-DEC SOY OIL CAL SPRD	3	0	-	0	-	28	0	-
JULY-DEC WHEAT CAL SPRD	0	54.35	-100.0%	0	-	0	52	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0.04	899.5%	0	-	0	0	901.9%
JULY-NOV SOYBEAN CAL SPRD	678	201.78	236.2%	601.74	12.7%	619	238	160.0%
KC WHEAT	3,397	2,605	30.4%	2,896	17.3%	2,945	4,518	-34.8%
LUMBER	8	19.87	-58.2%	12.16	-31.7%	12	28	-56.4%
LV CATL CSO	0	0	-	0.26	-100.0%	0	0	-
MAR-JULY CORN CAL SPRD	0	0	-	198.42	-100.0%	155	154	0.6%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-100.0%
MILK	1,325	1,003.65	32.0%	967.89	36.9%	1,159	937	23.8%
MLK MID OPTIONS	0	1	-91.3%	0.32	-72.5%	0	1	-70.3%
NFD MILK	220	251.26	-12.3%	269.95	-18.3%	246	255	-3.5%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	10	-100.0%
NOV-MAR SOYBEAN CSO	0	0	-	0.53	-58.7%	0	0	-
OATS	6	16.13	-63.9%	8.68	-32.9%	7	14	-48.9%
PORK CUTOUT	0	1.3	-100.0%	0	-	0	0	-93.3%
ROUGH RICE	85	67.22	26.3%	144.68	-41.3%	96	53	81.4%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
SOYBEAN	74,237	70,756.43	4.9%	49,425.11	50.2%	60,847	94,579	-35.7%
SOYBEAN CRUSH	0	0.87	-100.0%	0	-	0	1	-87.8%
SOYBEAN MEAL	20,091	10,586.83	89.8%	18,982.84	5.8%	18,421	14,343	28.4%
SOYBEAN OIL	13,025	11,412.65	14.1%	14,960.53	-12.9%	12,343	12,580	-1.9%
SOYBN NEARBY+2 CAL SPRD	154	212.61	-27.5%	26.32	485.9%	129	148	-13.2%
SOYMEAL NEARBY+2 CAL SPRD	0	30.43	-100.0%	54.21	-100.0%	36	11	218.6%
SOY OIL NEARBY+2 CAL SPRD	3	0	-	3.95	-17.4%	3	0	-
WHEAT	113	3.17	3467.0%	130.05	-12.9%	98	19	403.9%
WHEAT-CORN ICSSO	0	43.48	-99.5%	10.53	-97.9%	3	16	-79.9%

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

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

CME Group Exchange ADV Report - Monthly

March 2023

Page 16 of 16

	ADV MAR 2023	ADV MAR 2022	% CHG	ADV FEB 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Ag Products Options								
WHEAT NEARBY+2 CAL SPRD	22	861.09	-97.5%	52.21	-58.4%	56	367	-84.8%
TOTAL FUTURES GROUP								
Interest Rate Futures	12,245,974	9,139,539.74	34.0%	12,247,212.58	0.0%	10,658,295	9,813,299	8.6%
Equity Index Futures	6,658,904	6,106,159.43	9.1%	5,624,930.58	18.4%	5,960,283	6,743,982	-11.6%
Metals Futures	599,316	541,874.7	10.6%	534,095.16	12.2%	561,080	522,466	7.4%
Energy Futures	1,827,898	2,111,716.22	-13.4%	1,835,255.74	-0.4%	1,821,293	2,220,883	-18.0%
FX Futures	1,161,941	998,172.61	16.4%	806,192.42	44.1%	927,225	862,244	7.5%
Foreign Exchange Futures	0	0	-	0	-	0	0	-87.0%
Ags Futures	79	153.48	-48.4%	114.05	-30.6%	96	182	-47.2%
Ag Products Futures	1,138,376	973,777.61	16.9%	1,289,219.79	-11.7%	1,135,164	1,158,607	-2.0%
TOTAL FUTURES	23,632,488	19,871,393.78	18.9%	22,337,020.32	5.8%	21,063,436.14	21,321,663.47	-1.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	4,438,990	2,759,497.87	60.9%	3,949,924.89	12.4%	3,831,676	2,671,170	43.4%
Equity Index Options	1,469,989	1,051,652.09	39.8%	1,316,194	11.7%	1,340,275	1,199,671	11.7%
Metals Options	100,461	81,281.22	23.6%	80,847.68	24.3%	88,530	70,802	25.0%
Energy Options	279,489	299,164.57	-6.6%	267,426.68	4.5%	259,907	293,403	-11.4%
FX Options	49,231	38,600.74	27.5%	40,418.21	21.8%	41,700	41,972	-0.6%
Ag Products Options	289,045	309,594.96	-6.6%	238,224.89	21.3%	252,591	321,593	-21.5%
Foreign Exchange Options	790	0.48	164977.4%	573.42	37.7%	557	31	1694.0%
TOTAL OPTIONS	6,627,994	4,539,791.91	46.0%	5,893,609.79	12.5%	5,815,234.82	4,598,641.57	26.5%
TOTAL COMBINED								
FX	1,211,172	1,036,773.35	16.8%	846,610.63	43.1%	968,925	904,216	7.2%
Equity Index	8,128,893	7,157,811.52	13.6%	6,941,124.58	17.1%	7,300,558	7,943,654	-8.1%
Interest Rate	16,684,964	11,899,037.61	40.2%	16,197,137.47	3.0%	14,489,970	12,484,468	16.1%
Energy	2,107,387	2,410,880.78	-12.6%	2,102,682.42	0.2%	2,081,200	2,514,285	-17.2%
Metals	699,777	623,155.91	12.3%	614,942.84	13.8%	649,610	593,268	9.5%
Foreign Exchange	790	0.48	164977.4%	573.42	37.7%	557	31	1673.0%
Ags	79	153.48	-48.4%	114.05	-30.6%	96	182	-47.2%
Ag Products	1,427,420	1,283,372.57	11.2%	1,527,444.68	-6.5%	1,387,755	1,480,200	-6.2%
GRAND TOTAL	30,260,482	24,411,185.7	24.0%	28,230,630.11	7.2%	26,878,670.96	25,920,305.03	3.7%

*** 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.