

CME Exchange ADV Report - Monthly

March 2024

Page 1 of 9

| | ADV MAR 2024 | ADV MAR 2023 | % CHG | ADV FEB 2024 | % CHG | ADV Y.T.D 2024 | ADV Y.T.D 2023 | % CHG |
|------------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| Interest Rate Futures | | | | | | | | |
| 13-Week U.S. T-Bill Futures | 696 | 0 | - | 1,858.75 | -62.6% | 1,269 | 0 | - |
| 1-MONTH EURODOLLAR | 0 | 0 | - | 0 | - | 0 | 0 | -100.0% |
| BSBY 3-MONTH FUTURES | 9 | 397.43 | -97.7% | 0.2 | 4525.0% | 10 | 322 | -96.9% |
| ESTR Basis Spread Futures | 91 | 63.39 | 44.0% | 228.9 | -60.1% | 336 | 74 | 356.6% |
| ESTR Futures | 20,449 | 1,378.87 | 1383.0% | 11,382.75 | 79.6% | 14,517 | 1,651 | 779.5% |
| EURODOLLARS | 0 | 436,757.74 | -100.0% | 0 | - | 0 | 423,296 | -100.0% |
| FTIIE | 11 | 14.52 | -21.2% | 18.75 | -38.9% | 13 | 12 | 10.8% |
| SOFR | 3,220,274 | 5,158,968.61 | -37.6% | 3,748,632.9 | -14.1% | 3,587,142 | 3,907,864 | -8.2% |
| SONIA | 0 | 3.3 | -100.0% | 13.2 | -100.0% | 5 | 21 | -74.1% |
| Interest Rate Options | | | | | | | | |
| EURODOLLARS | 0 | 92,179.09 | -100.0% | 0 | - | 0 | 127,482 | -100.0% |
| EURO MIDCURVE | 0 | 3,269.26 | -100.0% | 0 | - | 0 | 9,110 | -100.0% |
| SOFR | 1,098,770 | 2,517,030.09 | -56.3% | 1,811,173.05 | -39.3% | 1,674,248 | 1,991,379 | -15.9% |
| SOFR MIDCURVE | 274,214 | 426,391.57 | -35.7% | 351,205.55 | -21.9% | 329,458 | 437,292 | -24.7% |
| SOFR MISCURVE | 38 | 0 | - | 0 | - | 12 | 11 | 8.9% |

CME Exchange ADV Report - Monthly

March 2024

Page 2 of 9

| | ADV MAR 2024 | ADV MAR 2023 | % CHG | ADV FEB 2024 | % CHG | ADV Y.T.D 2024 | ADV Y.T.D 2023 | % CHG |
|-----------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| Equity Index Futures | | | | | | | | |
| AIR | 10,488 | 6,266.61 | 67.4% | 4,630.85 | 126.5% | 8,327 | 4,997 | 66.6% |
| BITCOIN | 18,077 | 12,023.57 | 50.3% | 14,180.65 | 27.5% | 16,203 | 11,084 | 46.2% |
| E-mini FTSE China 50 | 0 | 0 | - | 0 | - | 0 | 1 | -100.0% |
| E-MINI MIDCAP | 17,010 | 21,056.39 | -19.2% | 11,226.35 | 51.5% | 13,641 | 14,947 | -8.7% |
| E-MINI NASDAQ 100 | 741,094 | 781,411.26 | -5.2% | 658,889.1 | 12.5% | 686,695 | 686,505 | 0.0% |
| E-MINI RUSSELL 1000 | 782 | 907.43 | -13.8% | 107 | 631.2% | 344 | 566 | -39.2% |
| E-MINI RUSSELL 1000 GROWTH | 1,020 | 634.13 | 60.8% | 310.05 | 228.9% | 508 | 317 | 60.1% |
| E-MINI RUSSELL 1000 VALUE | 3,371 | 1,444.48 | 133.4% | 549.6 | 513.4% | 1,521 | 785 | 93.9% |
| E-MINI RUSSELL 2000 | 249,451 | 313,098.26 | -20.3% | 224,969.05 | 10.9% | 231,769 | 238,131 | -2.7% |
| E-MINI S&P500 | 1,944,968 | 2,420,786.57 | -19.7% | 1,466,631.6 | 32.6% | 1,658,538 | 2,037,881 | -18.6% |
| E-MINI S&P500 ESG | 3,901 | 2,162.09 | 80.4% | 674.2 | 478.7% | 1,724 | 1,236 | 39.5% |
| ETHER FUTURES | 5,552 | 5,832.26 | -4.8% | 6,009.2 | -7.6% | 6,064 | 5,909 | 2.6% |
| FT-SE 100 | 0 | 0 | - | 0 | - | 0 | 2 | -100.0% |
| IBOVESPA INDEX | 0 | 0.52 | -100.0% | 1.3 | -100.0% | 1 | 2 | -62.6% |
| MICRO BITCOIN | 61,322 | 11,797.09 | 419.8% | 24,551 | 149.8% | 36,306 | 9,952 | 264.8% |
| MICRO E-MINI NASDAQ 100 | 1,396,740 | 1,176,357.3 | 18.7% | 1,226,879.65 | 13.8% | 1,262,260 | 1,155,849 | 9.2% |
| MICRO E-MINI RUSSELL 2000 | 76,245 | 98,427.74 | -22.5% | 93,131.75 | -18.1% | 89,731 | 88,227 | 1.7% |
| MICRO E-MINI S&P500 | 861,722 | 1,321,088 | -34.8% | 766,276.8 | 12.5% | 806,369 | 1,290,109 | -37.5% |
| MICRO ETHER | 23,857 | 8,652.61 | 175.7% | 19,919 | 19.8% | 21,714 | 9,993 | 117.3% |
| NASDAQ-100 VOLATILITY | 0 | 0.78 | -100.0% | 0 | - | 0 | 51 | -100.0% |
| NASDAQ BIOTECH SECTOR | 1 | 9.7 | -92.8% | 0.35 | 100.0% | 1 | 13 | -95.8% |
| NIKKEI 225 (\$) STOCK | 11,426 | 6,202.87 | 84.2% | 8,100.25 | 41.1% | 9,091 | 5,002 | 81.7% |
| NIKKEI 225 (YEN) STOCK | 36,137 | 33,807.65 | 6.9% | 31,190.4 | 15.9% | 31,692 | 29,021 | 9.2% |
| PHLX SEMICONDUCTOR SECTO | 207 | 23.74 | 770.1% | 21.45 | 862.9% | 79 | 15 | 435.6% |
| S&P 500 | 213 | 1,325.04 | -83.9% | 211.65 | 0.7% | 168 | 707 | -76.3% |
| S&P 500 ANNUAL DIVIDEND IND | 2,918 | 5,261.87 | -44.6% | 3,513.6 | -17.0% | 3,093 | 3,957 | -21.8% |
| S&P 500 QUARLY DIVIDEND IND | 847 | 1,184.13 | -28.5% | 417.5 | 102.9% | 683 | 936 | -27.1% |
| S&P 600 SMALLCAP EMINI | 110 | 0 | - | 60.65 | 81.1% | 57 | 0 | - |
| S&P BIOTECHNOLOGY SECTOR | 45 | 91.61 | -51.3% | 21.9 | 103.7% | 29 | 46 | -37.1% |
| S&P COMMUNICATION SERVICE | 1,022 | 377.83 | 170.5% | 423.05 | 141.6% | 520 | 216 | 140.1% |
| S&P CONSUMER DISCRETIONAR | 1,084 | 819.87 | 32.3% | 443.9 | 144.3% | 634 | 482 | 31.5% |
| S&P CONSUMER STAPLES SECT | 3,188 | 2,265.57 | 40.7% | 1,204.75 | 164.6% | 1,914 | 1,688 | 13.4% |
| S&P ENERGY SECTOR | 3,897 | 4,266.39 | -8.7% | 1,393.2 | 179.7% | 2,147 | 2,314 | -7.2% |
| S&P FINANCIAL SECTOR | 6,080 | 6,457.35 | -5.8% | 638.25 | 852.6% | 2,616 | 2,993 | -12.6% |
| S&P HEALTH CARE SECTOR | 1,570 | 2,825 | -44.4% | 547.65 | 186.7% | 894 | 1,430 | -37.5% |
| S&P INDUSTRIAL SECTOR | 1,297 | 2,649.3 | -51.0% | 438.1 | 196.0% | 920 | 1,449 | -36.5% |
| S&P MATERIALS SECTOR | 1,601 | 1,018.13 | 57.3% | 476.85 | 235.8% | 823 | 600 | 37.2% |
| S&P OIL & GAS EXPLORATION A | 4 | 24.43 | -85.3% | 5.05 | -28.7% | 9 | 13 | -28.2% |
| S&P REAL ESTATE SECTOR | 1,881 | 893.35 | 110.5% | 739.65 | 154.3% | 1,157 | 683 | 69.4% |
| S&P REGIONAL BANKS SECTOR | 108 | 83.57 | 29.3% | 38.15 | 183.2% | 57 | 37 | 54.9% |
| S&P RETAIL SECTOR | 20 | 13.48 | 48.4% | 14.9 | 34.2% | 17 | 22 | -22.8% |
| S&P TECHNOLOGY SECTOR | 1,787 | 1,986.65 | -10.1% | 432.25 | 313.4% | 941 | 1,075 | -12.5% |
| S&P UTILITIES SECTOR | 4,851 | 4,663.26 | 4.0% | 1,832.1 | 164.8% | 2,866 | 2,621 | 9.3% |
| TOPIX (USD) | 1 | 6.04 | -79.3% | 10.45 | -88.0% | 5 | 2 | 127.4% |
| TOPIX (YEN) | 165 | 22.13 | 643.3% | 56.25 | 192.4% | 84 | 15 | 473.7% |
| WATER INDEX FUTURES | 1 | 0.74 | -18.8% | 0.3 | 100.0% | 1 | 1 | -27.4% |

CME Exchange ADV Report - Monthly

March 2024

Page 3 of 9

| | ADV MAR 2024 | ADV MAR 2023 | % CHG | ADV FEB 2024 | % CHG | ADV Y.T.D 2024 | ADV Y.T.D 2023 | % CHG |
|-----------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| Equity Index Options | | | | | | | | |
| BITCOIN OPTIONS | 432 | 554.91 | -22.2% | 319.25 | 35.2% | 359 | 428 | -16.2% |
| E-MINI NASDAQ 100 | 86,437 | 59,633.26 | 44.9% | 81,004.1 | 6.7% | 84,606 | 53,084 | 59.4% |
| E-MINI RUSSELL 2000 | 14,499 | 7,453.09 | 94.5% | 15,963.15 | -9.2% | 15,311 | 6,103 | 150.9% |
| E-MINI S&P500 | 1,529,833 | 1,385,629.17 | 10.4% | 1,720,725.3 | -11.1% | 1,596,243 | 1,262,801 | 26.4% |
| ETHER OPTIONS | 149 | 46.96 | 218.0% | 222.2 | -32.8% | 181 | 52 | 249.1% |
| EVENT CONTRACT S&P 500 | 161 | 75.61 | 112.5% | 34.15 | 370.4% | 115 | 28 | 311.7% |
| MICRO BITCOIN | 487 | 496.26 | -1.9% | 334.15 | 45.8% | 412 | 475 | -13.2% |
| MICRO E-MINI NASDAQ 100 | 2,953 | 2,632.13 | 12.2% | 3,045.8 | -3.1% | 3,081 | 2,753 | 11.9% |
| Micro E-mini S&P 500 | 12,853 | 12,432.91 | 3.4% | 15,345.45 | -16.2% | 14,860 | 13,725 | 8.3% |
| MICRO ETHER | 740 | 671.87 | 10.1% | 613.55 | 20.6% | 1,008 | 493 | 104.4% |
| S&P 500 | 524 | 0 | - | 829.5 | -36.9% | 514 | 0 | - |
| FX Futures | | | | | | | | |
| AD/CD CROSS RATES | 0 | 4.3 | -100.0% | 0.15 | -100.0% | 0 | 2 | -95.3% |
| AD/JY CROSS RATES | 245 | 171.26 | 43.0% | 58 | 322.2% | 115 | 104 | 11.1% |
| AD/NE CROSS RATES | 1,183 | 184.35 | 541.9% | 117.5 | 907.1% | 439 | 132 | 232.7% |
| AUSTRALIAN DOLLAR | 121,439 | 120,213.65 | 1.0% | 92,858.75 | 30.8% | 104,229 | 100,590 | 3.6% |
| BP/JY CROSS RATES | 448 | 364.57 | 22.9% | 69.75 | 542.2% | 213 | 219 | -2.6% |
| BP/SF CROSS RATES | 660 | 224.83 | 193.5% | 121.1 | 444.9% | 333 | 168 | 98.4% |
| BRAZIL REAL | 17,996 | 12,705.78 | 41.6% | 17,643.2 | 2.0% | 18,727 | 14,468 | 29.4% |
| BRITISH POUND | 135,225 | 136,163.48 | -0.7% | 97,940.7 | 38.1% | 109,720 | 107,714 | 1.9% |
| CANADIAN DOLLAR | 115,958 | 113,151.26 | 2.5% | 74,297 | 56.1% | 87,908 | 89,326 | -1.6% |
| CD/JY CROSS RATES | 4 | 0.04 | 9440.2% | 1.15 | 260.9% | 3 | 0 | 2626.5% |
| CHILEAN PESO | 0 | 0 | - | 0 | - | 0 | 0 | -100.0% |
| CHINESE RENMINBI (CNH) | 2,730 | 1,550.3 | 76.1% | 2,913.45 | -6.3% | 3,054 | 1,413 | 116.1% |
| CZECK KORUNA (EC) | 0 | 0.09 | -100.0% | 0 | - | 0 | 0 | -100.0% |
| CZECK KORUNA (US) | 12 | 0.48 | 2492.5% | 16.55 | -25.1% | 16 | 4 | 352.0% |
| EC/AD CROSS RATES | 368 | 529.65 | -30.5% | 80.75 | 355.9% | 166 | 250 | -33.6% |
| EC/CD CROSS RATES | 665 | 731.87 | -9.2% | 66.7 | 896.7% | 273 | 355 | -23.0% |
| EC/NOK CROSS RATES | 112 | 260.17 | -57.1% | 17.8 | 527.2% | 48 | 141 | -65.8% |
| EC/SEK CROSS RATES | 134 | 623.17 | -78.5% | 33.4 | 301.2% | 61 | 308 | -80.2% |
| EFX/BP CROSS RATES | 6,455 | 5,627.74 | 14.7% | 2,273.4 | 183.9% | 3,757 | 3,127 | 20.1% |
| EFX/JY CROSS RATES | 6,342 | 4,531.04 | 40.0% | 1,691.1 | 275.0% | 3,457 | 2,587 | 33.7% |
| EFX/SF CROSS RATES | 3,696 | 2,790.65 | 32.4% | 1,436.3 | 157.3% | 2,144 | 1,409 | 52.2% |
| E-MICRO USD/CAD | 2 | 8.7 | -74.7% | 0.4 | 450.0% | 1 | 10 | -88.2% |
| E-MICRO USD/CHF | 4 | 9.48 | -55.2% | 3.65 | 16.4% | 3 | 8 | -66.6% |
| E-MICRO USD/JPY | 63 | 69.04 | -9.4% | 74.5 | -16.0% | 73 | 63 | 15.3% |
| E-MINI EURO FX | 4,538 | 7,832.52 | -42.1% | 4,927.75 | -7.9% | 5,050 | 7,396 | -31.7% |
| E-MINI JAPANESE YEN | 895 | 531.13 | 68.6% | 568.95 | 57.4% | 752 | 595 | 26.3% |
| EURO FX | 297,239 | 319,264.22 | -6.9% | 210,918.45 | 40.9% | 240,574 | 246,488 | -2.4% |
| HUNGARIAN FORINT (EC) | 0 | 0.26 | 34.2% | 0.1 | 250.0% | 0 | 0 | -14.0% |
| HUNGARIAN FORINT (US) | 45 | 1.09 | 4044.4% | 46.8 | -3.7% | 44 | 1 | 5819.7% |
| INDIAN RUPEE | 824 | 1,201.3 | -31.4% | 935.9 | -11.9% | 867 | 1,755 | -50.6% |
| JAPANESE YEN | 219,871 | 202,024.13 | 8.8% | 141,341.9 | 55.6% | 174,532 | 165,559 | 5.4% |
| KOREAN WON | 124 | 69.13 | 79.7% | 97.05 | 28.0% | 116 | 32 | 263.6% |
| MEXICAN PESO | 101,524 | 105,498.39 | -3.8% | 59,140.05 | 71.7% | 73,350 | 68,052 | 7.8% |
| MICRO AUD/USD | 11,521 | 14,076.48 | -18.2% | 12,888.1 | -10.6% | 12,850 | 14,636 | -12.2% |

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

CME Exchange ADV Report - Monthly

March 2024

Page 4 of 9

| | ADV MAR 2024 | ADV MAR 2023 | % CHG | ADV FEB 2024 | % CHG | ADV Y.T.D 2024 | ADV Y.T.D 2023 | % CHG |
|---------------------|-----------------|-----------------|---------|-----------------|----------|-------------------|-------------------|---------|
| FX Futures | | | | | | | | |
| MICRO CAD/USD | 2,323 | 3,214.09 | -27.7% | 2,422.6 | -4.1% | 2,410 | 3,241 | -25.6% |
| MICRO CHF/USD | 818 | 703.39 | 16.3% | 656.85 | 24.6% | 713 | 814 | -12.4% |
| MICRO EUR/USD | 22,279 | 35,106.17 | -36.5% | 26,226.55 | -15.1% | 26,679 | 35,636 | -25.1% |
| MICRO GBP/USD | 3,966 | 3,411.04 | 16.3% | 3,997.6 | -0.8% | 4,187 | 3,715 | 12.7% |
| MICRO INR/USD | 5 | 25.74 | -81.2% | 5.65 | -14.2% | 6 | 31 | -81.0% |
| MICRO JPY/USD | 58 | 0 | - | 0.55 | 10490.9% | 19 | 0 | - |
| NEW ZEALND DOLLAR | 37,822 | 36,179.78 | 4.5% | 31,459.9 | 20.2% | 34,100 | 30,702 | 11.1% |
| NKR/USD CROSS RATE | 527 | 392.83 | 34.1% | 176.9 | 197.8% | 276 | 238 | 15.9% |
| POLISH ZLOTY (EC) | 6 | 8.43 | -29.5% | 1.3 | 357.7% | 3 | 4 | -33.5% |
| POLISH ZLOTY (US) | 180 | 87.57 | 105.4% | 50.35 | 257.3% | 95 | 56 | 69.8% |
| RMB USD | 0 | 0 | - | 0 | - | 0 | 0 | -100.0% |
| S.AFRICAN RAND | 5,387 | 5,162 | 4.4% | 3,491.45 | 54.3% | 4,134 | 3,779 | 9.4% |
| SF/JY CROSS RATES | 190 | 96 | 97.6% | 27.55 | 588.4% | 78 | 47 | 64.7% |
| SHEKEL | 18 | 7.48 | 141.4% | 11.75 | 53.6% | 15 | 4 | 260.5% |
| SKR/USD CROSS RATES | 437 | 333.52 | 30.9% | 272.95 | 59.9% | 305 | 265 | 15.0% |
| SWISS FRANC | 39,684 | 26,790.48 | 48.1% | 23,655.4 | 67.8% | 28,402 | 21,778 | 30.4% |
| TURKISH LIRA | 5 | 5.7 | -8.7% | 0 | - | 2 | 2 | -19.3% |
| USDZAR | 0 | 2.48 | -100.0% | 0 | - | 0 | 2 | -100.0% |

FX Options

| | | | | | | | | |
|----------------------------|-------|---------|---------|----------|---------|-------|-------|---------|
| AUD/USD MONDAY OPTION WEE | 12 | 13.17 | -11.9% | 9.5 | 22.1% | 7 | 6 | 18.0% |
| AUD/USD MONDAY OPTION WEE | 3 | 58.74 | -94.9% | 3.55 | -15.5% | 3 | 31 | -89.2% |
| AUD/USD MONDAY OPTION WEE | 2 | 37.48 | -93.5% | 0.85 | 188.2% | 1 | 14 | -92.3% |
| AUD/USD MONDAY OPTION WEE | 5 | 6.43 | -15.3% | 0.9 | 505.6% | 5 | 15 | -64.8% |
| AUD/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | - | 3 | 5 | -50.3% |
| AUD/USD MONTHLY OPTIONS | 8,587 | 3,690.7 | 132.7% | 3,339.55 | 157.1% | 5,137 | 2,530 | 103.1% |
| AUD/USD THURSDAY WKLY OPT | 1 | 1.17 | -36.1% | 0.65 | 15.4% | 2 | 1 | 62.6% |
| AUD/USD THURSDAY WKLY OPT | 2 | 0.3 | 639.4% | 1.1 | 104.5% | 10 | 1 | 1311.7% |
| AUD/USD THURSDAY WKLY OPT | 34 | 19.26 | 76.3% | 1.2 | 2729.2% | 12 | 17 | -30.5% |
| AUD/USD THURSDAY WKLY OPT | 0 | 6.61 | -100.0% | 1.1 | -100.0% | 1 | 5 | -86.5% |
| AUD/USD THURSDAY WKLY OPT | 0 | 0.48 | -100.0% | 0.3 | -100.0% | 0 | 0 | -44.5% |
| AUD/USD TUESDAY WKLY OPT | 1 | 3.13 | -69.7% | 0.75 | 26.7% | 1 | 2 | -61.5% |
| AUD/USD TUESDAY WKLY OPT | 13 | 15.43 | -18.7% | 1 | 1155.0% | 5 | 16 | -69.8% |
| AUD/USD TUESDAY WKLY OPT | 1 | 3.65 | -78.1% | 2.1 | -61.9% | 4 | 4 | -15.1% |
| AUD/USD TUESDAY WKLY OPT | 4 | 4.13 | -15.3% | 5.2 | -32.7% | 3 | 3 | 31.2% |
| AUD/USD TUESDAY WKLY OPT | 0 | 0 | - | 0 | - | 3 | 2 | 80.1% |
| AUD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 25.3 | -98.6% | 35 | 0 | - |
| AUD/USD WKLY FRIDAY OPTION | 44 | 119.09 | -62.9% | 0 | - | 17 | 111 | -84.3% |
| AUD/USD WKLY FRIDAY OPTION | 89 | 87 | 2.2% | 75.3 | 18.1% | 98 | 102 | -3.6% |
| AUD/USD WKLY FRIDAY OPTION | 45 | 91.7 | -50.8% | 101 | -55.3% | 70 | 88 | -20.2% |
| AUD/USD WKLY FRIDAY OPTION | 59 | 41.26 | 43.4% | 30.4 | 94.6% | 29 | 20 | 43.7% |
| AUD/USD WKLY WED OPTIONS - | 10 | 5.3 | 92.3% | 1.8 | 466.7% | 4 | 8 | -48.1% |
| AUD/USD WKLY WED OPTIONS - | 5 | 8.52 | -39.0% | 0.95 | 447.4% | 3 | 9 | -62.3% |
| AUD/USD WKLY WED OPTIONS - | 7 | 4.13 | 67.0% | 9.35 | -26.2% | 12 | 14 | -11.5% |
| AUD/USD WKLY WED OPTIONS - | 9 | 8.65 | 2.9% | 3.65 | 143.8% | 19 | 18 | 4.2% |
| AUD/USD WKLY WED OPTIONS - | 0 | 13.48 | -100.0% | 0 | - | 1 | 5 | -88.9% |
| BRL/USD MONTHLY OPTIONS | 0 | 0 | - | 0.05 | 0.0% | 0 | 0 | -59.3% |
| CAD/USD MONDAY OPTIONS WE | 57 | 77.7 | -26.8% | 103.35 | -45.0% | 56 | 41 | 36.6% |

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

CME Exchange ADV Report - Monthly

March 2024

Page 5 of 9

| | ADV MAR 2024 | ADV MAR 2023 | % CHG | ADV FEB 2024 | % CHG | ADV Y.T.D 2024 | ADV Y.T.D 2023 | % CHG |
|----------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| FX Options | | | | | | | | |
| CAD/USD MONDAY OPTIONS WE | 27 | 108.17 | -74.7% | 19 | 44.2% | 25 | 85 | -70.0% |
| CAD/USD MONDAY OPTIONS WE | 12 | 151.87 | -92.4% | 20.85 | -44.6% | 11 | 56 | -81.2% |
| CAD/USD MONDAY OPTIONS WE | 24 | 46.26 | -47.1% | 44.7 | -45.3% | 45 | 44 | 1.9% |
| CAD/USD MONDAY OPTIONS WE | 0 | 0 | - | 0 | - | 9 | 4 | 118.1% |
| CAD/USD MONTHLY OPTIONS | 1,689 | 5,119.04 | -67.0% | 1,762.55 | -4.2% | 1,588 | 3,971 | -60.0% |
| CAD/USD THURSDAY WKLY OPT | 13 | 8.22 | 60.0% | 9.4 | 39.9% | 21 | 10 | 123.4% |
| CAD/USD THURSDAY WKLY OPT | 12 | 20.22 | -38.7% | 10.05 | 23.4% | 10 | 10 | -4.3% |
| CAD/USD THURSDAY WKLY OPT | 18 | 18.13 | -0.7% | 60.35 | -70.2% | 34 | 7 | 392.3% |
| CAD/USD THURSDAY WKLY OPT | 0 | 37.39 | -100.0% | 31.1 | -100.0% | 31 | 22 | 41.5% |
| CAD/USD THURSDAY WKLY OPT | 0 | 68.96 | -100.0% | 31.7 | -100.0% | 10 | 26 | -59.4% |
| CAD/USD TUESDAY WKLY OPT | 2 | 22.7 | -90.7% | 15.7 | -86.6% | 8 | 9 | -17.7% |
| CAD/USD TUESDAY WKLY OPT | 50 | 119.09 | -58.1% | 5.95 | 739.5% | 22 | 48 | -53.2% |
| CAD/USD TUESDAY WKLY OPT | 0 | 21.48 | -100.0% | 12.1 | -100.0% | 6 | 15 | -63.2% |
| CAD/USD TUESDAY WKLY OPT | 26 | 0.48 | 5325.5% | 15.65 | 65.8% | 25 | 3 | 641.1% |
| CAD/USD TUESDAY WKLY OPT | 0 | 0 | - | 0 | - | 3 | 1 | 140.7% |
| CAD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 533.85 | -99.9% | 209 | 0 | - |
| CAD/USD WKLY FRIDAY OPTION | 77 | 126.78 | -39.0% | 0 | - | 55 | 167 | -67.2% |
| CAD/USD WKLY FRIDAY OPTION | 211 | 129.96 | 62.3% | 120.95 | 74.4% | 145 | 137 | 5.6% |
| CAD/USD WKLY FRIDAY OPTION | 63 | 225.39 | -72.2% | 138.05 | -54.6% | 115 | 181 | -36.8% |
| CAD/USD WKLY FRIDAY OPTION | 315 | 205.52 | 53.5% | 128.8 | 144.9% | 146 | 82 | 78.0% |
| CAD/USD WKLY WED OPTIONS - | 58 | 41.3 | 40.3% | 40.4 | 43.4% | 35 | 42 | -16.2% |
| CAD/USD WKLY WED OPTIONS - | 9 | 42.7 | -80.1% | 41.85 | -79.7% | 29 | 35 | -17.8% |
| CAD/USD WKLY WED OPTIONS - | 7 | 45.78 | -84.7% | 104.85 | -93.3% | 51 | 70 | -27.0% |
| CAD/USD WKLY WED OPTIONS - | 56 | 120.09 | -53.6% | 24 | 132.3% | 29 | 86 | -66.5% |
| CAD/USD WKLY WED OPTIONS - | 0 | 38.65 | -100.0% | 0 | - | 17 | 14 | 17.5% |
| CHF/USD MONTHLY OPTIONS | 550 | 346.13 | 59.0% | 497 | 10.7% | 512 | 291 | 75.9% |
| CHF/USD WKLY FRIDAY OPTION | 1 | 0 | - | 9.95 | -85.9% | 7 | 0 | - |
| CHF/USD WKLY FRIDAY OPTION | 46 | 22 | 109.1% | 0 | - | 20 | 13 | 54.0% |
| CHF/USD WKLY FRIDAY OPTION | 56 | 3.96 | 1323.0% | 224.2 | -74.9% | 169 | 8 | 2151.6% |
| CHF/USD WKLY FRIDAY OPTION | 67 | 63.13 | 6.1% | 11.1 | 503.2% | 97 | 69 | 40.5% |
| CHF/USD WKLY FRIDAY OPTION | 13 | 14.61 | -11.0% | 0.2 | 6400.0% | 4 | 6 | -21.5% |
| EUR/GBP MONTHLY OPTIONS | 0 | 0 | - | 0 | - | 0 | 0 | - |
| EUR/USD MONDAY OPTION WEE | 413 | 81.48 | 406.3% | 308.8 | 33.6% | 279 | 112 | 149.2% |
| EUR/USD MONDAY OPTION WEE | 203 | 92.87 | 119.0% | 280.35 | -27.5% | 172 | 99 | 74.3% |
| EUR/USD MONDAY OPTION WEE | 191 | 146.48 | 30.3% | 119.7 | 59.5% | 102 | 77 | 32.9% |
| EUR/USD MONDAY OPTION WEE | 116 | 104.26 | 11.5% | 76.95 | 51.1% | 128 | 107 | 19.7% |
| EUR/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | - | 25 | 15 | 65.2% |
| EUR/USD MONTHLY OPTIONS | 8,654 | 18,849.09 | -54.1% | 12,029.9 | -28.1% | 10,851 | 14,838 | -26.9% |
| EUR/USD THURSDAY WKLY OPT | 53 | 0.61 | 8574.2% | 13.85 | 281.2% | 71 | 6 | 1084.8% |
| EUR/USD THURSDAY WKLY OPT | 15 | 26.22 | -41.3% | 14.6 | 5.5% | 13 | 31 | -59.2% |
| EUR/USD THURSDAY WKLY OPT | 31 | 8.74 | 249.6% | 8.6 | 255.2% | 15 | 5 | 221.8% |
| EUR/USD THURSDAY WKLY OPT | 0 | 144.17 | -100.0% | 40.75 | -100.0% | 27 | 75 | -63.6% |
| EUR/USD THURSDAY WKLY OPT | 0 | 0.52 | -100.0% | 38.35 | -100.0% | 13 | 0 | 6394.7% |
| EUR/USD TUESDAY WKLY OPT | 55 | 7.35 | 651.9% | 37.5 | 47.3% | 38 | 9 | 301.7% |
| EUR/USD TUESDAY WKLY OPT | 21 | 12.74 | 66.4% | 23.3 | -9.0% | 22 | 8 | 158.8% |
| EUR/USD TUESDAY WKLY OPT | 64 | 4.09 | 1458.6% | 19.9 | 220.1% | 40 | 32 | 22.7% |
| EUR/USD TUESDAY WKLY OPT | 15 | 113.39 | -86.9% | 57.5 | -74.3% | 34 | 49 | -30.1% |
| EUR/USD TUESDAY WKLY OPT | 0 | 0 | - | 0 | - | 13 | 2 | 530.5% |
| EUR/USD WKLY FRIDAY OPTION | 15 | 0 | - | 726.15 | -97.9% | 452 | 0 | - |

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

CME Exchange ADV Report - Monthly

March 2024

Page 6 of 9

| | ADV MAR 2024 | ADV MAR 2023 | % CHG | ADV FEB 2024 | % CHG | ADV Y.T.D 2024 | ADV Y.T.D 2023 | % CHG |
|----------------------------|-----------------|-----------------|----------|-----------------|----------|-------------------|-------------------|----------|
| FX Options | | | | | | | | |
| EUR/USD WKLY FRIDAY OPTION | 365 | 1,018.39 | -64.2% | 0 | - | 439 | 1,011 | -56.6% |
| EUR/USD WKLY FRIDAY OPTION | 1,072 | 987.39 | 8.6% | 1,404.75 | -23.7% | 1,263 | 1,274 | -0.9% |
| EUR/USD WKLY FRIDAY OPTION | 1,034 | 4,897.65 | -78.9% | 1,421.95 | -27.3% | 949 | 2,220 | -57.2% |
| EUR/USD WKLY FRIDAY OPTION | 1,083 | 348.87 | 210.4% | 23.35 | 4537.0% | 363 | 133 | 172.0% |
| EUR/USD WKLY WED OPTIONS - | 374 | 192.35 | 94.2% | 270.7 | 38.0% | 288 | 177 | 62.9% |
| EUR/USD WKLY WED OPTIONS - | 250 | 319.09 | -21.6% | 298.6 | -16.3% | 263 | 337 | -21.8% |
| EUR/USD WKLY WED OPTIONS - | 263 | 200.35 | 31.1% | 291.95 | -10.1% | 228 | 265 | -14.0% |
| EUR/USD WKLY WED OPTIONS - | 300 | 161.43 | 85.9% | 314.6 | -4.6% | 257 | 210 | 22.7% |
| EUR/USD WKLY WED OPTIONS - | 0 | 289.91 | -100.0% | 0 | - | 95 | 108 | -11.2% |
| EVENT CONTRACT EUR/USD | 115 | 136.91 | -16.0% | 80.5 | 42.9% | 128 | 174 | -26.7% |
| GBP/USD MONDAY OPTION WEE | 47 | 31.57 | 48.4% | 59.1 | -20.7% | 81 | 46 | 77.0% |
| GBP/USD MONDAY OPTION WEE | 11 | 19.13 | -43.3% | 69.5 | -84.4% | 31 | 60 | -47.9% |
| GBP/USD MONDAY OPTION WEE | 18 | 31.61 | -44.5% | 4.25 | 312.9% | 7 | 25 | -71.3% |
| GBP/USD MONDAY OPTION WEE | 26 | 9.83 | 161.0% | 42.35 | -39.4% | 52 | 11 | 391.5% |
| GBP/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | - | 23 | 6 | 257.8% |
| GBP/USD MONTHLY OPTIONS | 3,885 | 2,813.04 | 38.1% | 3,174.15 | 22.4% | 2,982 | 3,131 | -4.8% |
| GBP/USD THURSDAY WKLY OPT | 16 | 5.22 | 207.6% | 21.8 | -26.4% | 14 | 10 | 45.1% |
| GBP/USD THURSDAY WKLY OPT | 3 | 3.91 | -16.9% | 8 | -59.4% | 4 | 7 | -40.7% |
| GBP/USD THURSDAY WKLY OPT | 61 | 2.04 | 2877.7% | 4 | 1421.3% | 22 | 8 | 180.5% |
| GBP/USD THURSDAY WKLY OPT | 0 | 1.3 | -100.0% | 2.95 | -100.0% | 1 | 6 | -76.9% |
| GBP/USD THURSDAY WKLY OPT | 0 | 2.65 | -100.0% | 2 | -100.0% | 1 | 1 | -33.4% |
| GBP/USD TUESDAY WKLY OPT | 1 | 5.22 | -81.8% | 1.6 | -40.6% | 1 | 10 | -89.7% |
| GBP/USD TUESDAY WKLY OPT | 21 | 4.57 | 364.4% | 21.75 | -2.5% | 15 | 9 | 60.0% |
| GBP/USD TUESDAY WKLY OPT | 0 | 1.91 | -86.9% | 3.85 | -93.5% | 3 | 9 | -70.9% |
| GBP/USD TUESDAY WKLY OPT | 1 | 7.83 | -93.0% | 0.85 | -35.3% | 1 | 11 | -93.5% |
| GBP/USD TUESDAY WKLY OPT | 0 | 0 | - | 0 | - | 0 | 4 | -87.8% |
| GBP/USD WKLY FRIDAY OPTION | 1 | 0 | - | 143.45 | -99.5% | 86 | 0 | - |
| GBP/USD WKLY FRIDAY OPTION | 122 | 126.7 | -3.6% | 0 | - | 69 | 162 | -57.5% |
| GBP/USD WKLY FRIDAY OPTION | 814 | 105.43 | 671.8% | 135.5 | 500.5% | 344 | 137 | 150.8% |
| GBP/USD WKLY FRIDAY OPTION | 447 | 71 | 530.1% | 277.65 | 61.1% | 271 | 85 | 219.4% |
| GBP/USD WKLY FRIDAY OPTION | 771 | 99.43 | 675.3% | 3.35 | 22911.9% | 254 | 47 | 438.1% |
| GBP/USD WKLY WED OPTIONS - | 29 | 40.17 | -28.2% | 111.4 | -74.1% | 46 | 26 | 77.8% |
| GBP/USD WKLY WED OPTIONS - | 51 | 24.7 | 105.5% | 20.7 | 145.2% | 31 | 83 | -62.2% |
| GBP/USD WKLY WED OPTIONS - | 42 | 96.83 | -57.1% | 16.35 | 154.1% | 21 | 61 | -65.4% |
| GBP/USD WKLY WED OPTIONS - | 25 | 46.26 | -46.2% | 9.95 | 150.3% | 17 | 31 | -43.0% |
| GBP/USD WKLY WED OPTIONS - | 0 | 4.04 | -100.0% | 0 | - | 28 | 2 | 1783.1% |
| JPY/USD MONDAY OPTION WEE | 239 | 24 | 896.0% | 142.6 | 67.6% | 151 | 48 | 216.7% |
| JPY/USD MONDAY OPTION WEE | 22 | 190.96 | -88.6% | 96 | -77.3% | 50 | 130 | -61.4% |
| JPY/USD MONDAY OPTION WEE | 93 | 70.09 | 32.1% | 13.2 | 601.1% | 35 | 27 | 28.0% |
| JPY/USD MONDAY OPTION WEE | 28 | 4.22 | 568.7% | 22.9 | 23.1% | 20 | 24 | -16.3% |
| JPY/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | - | 4 | 17 | -77.2% |
| JPY/USD MONTHLY OPTIONS | 7,663 | 4,619.13 | 65.9% | 6,009.85 | 27.5% | 6,014 | 4,902 | 22.7% |
| JPY/USD THURSDAY WKLY OPT | 40 | 2.3 | 1627.1% | 0.7 | 5585.7% | 108 | 1 | 9598.5% |
| JPY/USD THURSDAY WKLY OPT | 7 | 0.91 | 622.9% | 8.45 | -21.9% | 14 | 1 | 1349.2% |
| JPY/USD THURSDAY WKLY OPT | 88 | 0.52 | 16700.8% | 6.7 | 1208.2% | 38 | 2 | 1858.5% |
| JPY/USD THURSDAY WKLY OPT | 0 | 1.09 | -100.0% | 2.35 | -100.0% | 32 | 1 | 4071.3% |
| JPY/USD THURSDAY WKLY OPT | 0 | 6.83 | -100.0% | 1.35 | -100.0% | 0 | 3 | -82.5% |
| JPY/USD TUESDAY WKLY OPT W | 125 | 1.13 | 10965.9% | 22.15 | 464.8% | 48 | 0 | 10243.6% |
| JPY/USD TUESDAY WKLY OPT W | 1 | 50.78 | -98.4% | 19 | -95.8% | 8 | 33 | -76.7% |

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

CME Exchange ADV Report - Monthly

March 2024

Page 7 of 9

| | ADV MAR 2024 | ADV MAR 2023 | % CHG | ADV FEB 2024 | % CHG | ADV Y.T.D 2024 | ADV Y.T.D 2023 | % CHG |
|----------------------------|-----------------|-----------------|----------|-----------------|---------|-------------------|-------------------|----------|
| FX Options | | | | | | | | |
| JPY/USD TUESDAY WKLY OPT W | 126 | 0.17 | 72326.7% | 10.9 | 1055.5% | 46 | 1 | 3720.2% |
| JPY/USD TUESDAY WKLY OPT W | 2 | 0.43 | 279.5% | 0.2 | 725.0% | 30 | 13 | 139.1% |
| JPY/USD TUESDAY WKLY OPT W | 0 | 0 | - | 0 | - | 10 | 0 | 12164.6% |
| JPY/USD WKLY FRIDAY OPTION | 1 | 0 | - | 673.8 | -99.8% | 329 | 0 | - |
| JPY/USD WKLY FRIDAY OPTION | 353 | 414.74 | -15.0% | 0 | - | 219 | 391 | -43.9% |
| JPY/USD WKLY FRIDAY OPTION | 398 | 376.7 | 5.6% | 251.5 | 58.2% | 350 | 485 | -27.8% |
| JPY/USD WKLY FRIDAY OPTION | 354 | 273.43 | 29.4% | 550.55 | -35.7% | 502 | 284 | 76.7% |
| JPY/USD WKLY FRIDAY OPTION | 560 | 201.78 | 177.4% | 22.55 | 2382.3% | 191 | 75 | 154.9% |
| JPY/USD WKLY WED OPTIONS - | 365 | 84.83 | 330.4% | 408.75 | -10.7% | 373 | 142 | 163.3% |
| JPY/USD WKLY WED OPTIONS - | 155 | 149.96 | 3.6% | 132.2 | 17.5% | 137 | 145 | -5.7% |
| JPY/USD WKLY WED OPTIONS - | 354 | 197.13 | 79.7% | 143.25 | 147.3% | 225 | 209 | 7.3% |
| JPY/USD WKLY WED OPTIONS - | 442 | 85.87 | 415.3% | 128.5 | 244.3% | 268 | 151 | 76.7% |
| JPY/USD WKLY WED OPTIONS - | 0 | 56.43 | -100.0% | 0 | - | 42 | 21 | 102.4% |
| MXN/USD MONTHLY OPTIONS | 654 | 17.87 | 3561.8% | 429.6 | 52.3% | 363 | 13 | 2733.9% |
| MXN/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - | 0 | 0 | - |
| MXN/USD WKLY FRIDAY OPTION | 7 | 0 | - | 0 | - | 2 | 0 | - |
| MXN/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - | 0 | 0 | - |
| NZD/USD MONTHLY OPTIONS | 1 | 4.91 | -79.6% | 8.85 | -88.7% | 3 | 1,186 | -99.7% |
| NZD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - | 0 | 0 | -100.0% |
| USD/CNH MONTHLY OPTIONS | 4 | 0 | - | 1.5 | 133.3% | 2 | 0 | - |
| USD/CNH WEEKLY FRIDAY OPTI | 0 | 0 | - | 0 | - | 0 | 0 | - |
| ZAR/USD MONTHLY OPTIONS | 0 | 0 | - | 0 | - | 0 | 12 | -99.9% |

CME Exchange ADV Report - Monthly

March 2024

Page 8 of 9

| | ADV MAR 2024 | ADV MAR 2023 | % CHG | ADV FEB 2024 | % CHG | ADV Y.T.D 2024 | ADV Y.T.D 2023 | % CHG |
|----------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| Ag Products Futures | | | | | | | | |
| BLOCK CHEESE | 49 | 21.35 | 129.1% | 40.55 | 20.6% | 36 | 16 | 129.2% |
| BUTTER CS | 213 | 162.83 | 30.8% | 278.6 | -23.5% | 247 | 172 | 43.2% |
| CASH-SETTLED CHEESE | 807 | 600.09 | 34.4% | 775.9 | 4.0% | 790 | 581 | 36.0% |
| CATTLE | 71,923 | 72,208.04 | -0.4% | 59,486.7 | 20.9% | 65,054 | 66,570 | -2.3% |
| CDD SEASONAL STRIP | 0 | 106.52 | -100.0% | 7.5 | -100.0% | 2 | 40 | -93.8% |
| CDD WEATHER | 0 | 0 | - | 0 | - | 0 | 0 | - |
| CLASS IV MILK | 76 | 24.04 | 215.1% | 105.6 | -28.3% | 101 | 35 | 186.7% |
| DRY WHEY | 63 | 58.78 | 6.9% | 94.5 | -33.5% | 64 | 51 | 25.0% |
| FEEDER CATTLE | 17,792 | 19,099.57 | -6.8% | 18,306.5 | -2.8% | 16,850 | 16,495 | 2.2% |
| GOLDMAN SACHS | 121 | 131.83 | -8.6% | 78.55 | 53.4% | 92 | 130 | -29.5% |
| GSCI EXCESS RETURN FUT | 3,445 | 3,332.52 | 3.4% | 63.5 | 5325.2% | 1,205 | 1,284 | -6.1% |
| HDD EURO SEASONAL STRIP | 0 | 0 | - | 0 | - | 0 | 0 | - |
| HDD SEASONAL STRIP | 0 | 0 | - | 0 | - | 0 | 0 | - |
| HDD WEATHER | 25 | 0 | - | 125 | -80.0% | 93 | 32 | 187.1% |
| HDD WEATHER EUROPEAN | 5 | 0 | - | 250 | -98.0% | 94 | 121 | -22.1% |
| HOGS | 60,214 | 58,447.48 | 3.0% | 53,379.75 | 12.8% | 57,945 | 51,864 | 11.7% |
| HOUSING INDEX | 1 | 0.78 | -29.7% | 1.85 | -70.3% | 1 | 1 | 30.4% |
| LUMBER | 1,064 | 601.26 | 76.9% | 925.3 | 15.0% | 968 | 625 | 54.9% |
| MILK | 2,099 | 1,326.39 | 58.3% | 1,831.85 | 14.6% | 1,972 | 1,287 | 53.3% |
| MLK MID OPTIONS | 0 | 0 | - | 0 | - | 0 | 0 | - |
| NFD MILK | 296 | 272.39 | 8.7% | 272.85 | 8.6% | 272 | 298 | -9.0% |
| OTC SP GSCI ER SWAP | 0 | 258 | -100.0% | 1,023.4 | -100.0% | 630 | 620 | 1.6% |
| PACIFIC RIM DAT SS WTHR | 0 | 0 | - | 0 | - | 0 | 0 | - |
| PORK CUTOUT | 2 | 56.3 | -95.9% | 9.6 | -76.0% | 13 | 57 | -76.4% |
| USD CRUDE PALM OIL | 1,287 | 1,567.39 | -17.9% | 1,092 | 17.8% | 1,098 | 1,500 | -26.8% |
| Ag Products Options | | | | | | | | |
| BLOCK CHEESE | 40 | 13.83 | 187.9% | 40.9 | -2.7% | 42 | 8 | 415.4% |
| BUTTER CS | 130 | 104.78 | 23.8% | 230.05 | -43.6% | 212 | 87 | 143.3% |
| CASH-SETTLED CHEESE | 346 | 306.74 | 12.7% | 319.8 | 8.1% | 350 | 275 | 27.2% |
| CATTLE | 21,654 | 15,877.83 | 36.4% | 25,197.25 | -14.1% | 24,018 | 12,954 | 85.4% |
| CDD SEASONAL STRIP | 925 | 130.43 | 609.2% | 700 | 32.1% | 533 | 339 | 57.3% |
| CDD WEATHER | 250 | 260.87 | -4.2% | 0 | - | 82 | 871 | -90.6% |
| CLASS IV MILK | 332 | 315.04 | 5.3% | 326.05 | 1.7% | 347 | 339 | 2.5% |
| DRY WHEY | 35 | 1.52 | 2167.1% | 8.55 | 303.5% | 23 | 1 | 2170.0% |
| FEEDER CATTLE | 3,243 | 3,685.3 | -12.0% | 3,472.9 | -6.6% | 3,347 | 2,948 | 13.5% |
| HDD EURO SEASONAL STRIP | 0 | 0 | - | 100 | -100.0% | 49 | 0 | - |
| HDD SEASONAL STRIP | 0 | 0 | - | 375 | -100.0% | 199 | 0 | - |
| HDD WEATHER | 0 | 0 | - | 125 | -100.0% | 377 | 479 | -21.3% |
| HDD WEATHER EUROPEAN | 0 | 0 | - | 0 | - | 0 | 323 | -100.0% |
| HOGS | 15,683 | 15,075.7 | 4.0% | 17,661.9 | -11.2% | 18,632 | 13,741 | 35.6% |
| LUMBER | 32 | 8.3 | 285.3% | 43.6 | -26.6% | 33 | 12 | 171.8% |
| LV CATL CSO | 0 | 0 | - | 0 | - | 0 | 0 | -100.0% |
| MILK | 1,310 | 1,324.7 | -1.1% | 1,065.35 | 22.9% | 1,098 | 1,159 | -5.3% |
| MLK MID OPTIONS | 0 | 0.09 | -100.0% | 0.05 | -100.0% | 0 | 0 | -90.8% |
| NFD MILK | 156 | 220.43 | -29.1% | 205.55 | -23.9% | 175 | 246 | -28.8% |
| PACIFIC RIM DAT SS WTHR | 0 | 0 | - | 0 | - | 0 | 0 | - |
| PORK CUTOUT | 0 | 0 | - | 0 | - | 0 | 0 | -100.0% |

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

CME Exchange ADV Report - Monthly

March 2024

Page 9 of 9

| | ADV MAR 2024 | ADV MAR 2023 | % CHG | ADV FEB 2024 | % CHG | ADV Y.T.D 2024 | ADV Y.T.D 2023 | % CHG |
|----------------------------|-------------------|----------------------|---------------|----------------------|---------------|----------------------|----------------------|---------------|
| TOTAL FUTURES GROUP | | | | | | | | |
| Interest Rate Futures | 3,241,530 | 5,597,583.87 | -42.1% | 3,762,135.45 | -13.8% | 3,603,294 | 4,333,240 | -16.8% |
| Equity Index Futures | 5,496,058 | 6,258,226.78 | -12.2% | 4,571,169.75 | 20.2% | 4,902,212 | 5,611,883 | -12.6% |
| FX Futures | 1,164,029 | 1,161,941.26 | 0.2% | 815,037.7 | 42.8% | 944,299 | 927,225 | 1.8% |
| Ag Products Futures | 159,481 | 158,275.57 | 0.8% | 138,149.5 | 15.4% | 147,528 | 141,780 | 4.1% |
| TOTAL FUTURES | 10,061,098 | 13,176,027.48 | -23.6% | 9,286,492.4 | 8.3% | 9,597,333.02 | 11,014,127.31 | -12.9% |
| TOTAL OPTIONS GROUP | | | | | | | | |
| Interest Rate Options | 1,373,022 | 3,038,870 | -54.8% | 2,162,378.6 | -36.5% | 2,003,718 | 2,565,274 | -21.9% |
| Equity Index Options | 1,649,067 | 1,469,626.17 | 12.2% | 1,838,436.6 | -10.3% | 1,716,691 | 1,339,942 | 28.1% |
| FX Options | 45,566 | 50,020.48 | -8.9% | 38,777.7 | 17.5% | 39,616 | 42,257 | -6.2% |
| Ag Products Options | 44,134 | 37,325.57 | 18.2% | 49,871.95 | -11.5% | 49,518 | 33,783 | 46.6% |
| TOTAL OPTIONS | 3,111,788 | 4,595,842.22 | -32.3% | 4,089,464.85 | -23.9% | 3,809,543.07 | 3,981,255.42 | -4.3% |
| TOTAL COMBINED | | | | | | | | |
| Interest Rate | 4,614,551 | 8,636,453.87 | -46.6% | 5,924,514.05 | -22.1% | 5,607,012 | 6,898,514 | -18.7% |
| Equity Index | 7,145,125 | 7,727,852.96 | -7.5% | 6,409,606.35 | 11.5% | 6,618,903 | 6,951,825 | -4.8% |
| FX | 1,209,595 | 1,211,961.74 | -0.2% | 853,815.4 | 41.7% | 983,915 | 969,482 | 1.5% |
| Ag Products | 203,615 | 195,601.13 | 4.1% | 188,021.45 | 8.3% | 197,046 | 175,562 | 12.2% |
| GRAND TOTAL | 13,172,886 | 17,771,869.7 | -25.9% | 13,375,957.25 | -1.5% | 13,406,876.08 | 14,995,382.73 | -10.6% |