

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%
FTIE	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%

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	-

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%

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 CUTOFF	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 CUTOFF	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%