

CME Exchange ADV Report - Monthly

June 2024

Page 1 of 9

	ADV JUN 2024	ADV JUN 2023	% CHG	ADV MAY 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Interest Rate Futures								
13-Week U.S. T-Bill Futures	469	0	-	332.09	41.3%	840	0	-
1-MONTH EURODOLLAR	0	0	-	0	-	0	8	-100.0%
BSBY 3-MONTH FUTURES	0	111.19	-100.0%	0.05	-100.0%	6	240	-97.4%
ESTR	15,495	6,429.57	141.0%	13,632.18	13.7%	14,969	2,520	494.0%
ESTR Basis Spread Futures	39	153.38	-74.8%	26.27	47.0%	185	65	184.3%
EURODOLLARS	0	10,757.62	-100.0%	0	-	0	228,386	-100.0%
FTIE	14	15.95	-12.6%	12.27	13.6%	12	12	-2.9%
SOFR	3,137,996	3,290,822.76	-4.6%	3,015,026.55	4.1%	3,381,525	3,499,272	-3.4%
SONIA	0	0.76	-93.1%	2.77	-98.1%	3	11	-69.2%
Interest Rate Options								
EURODOLLARS	0	19,962.24	-100.0%	0	-	0	77,157	-100.0%
EURO MIDCURVE	0	0	-	0	-	0	4,821	-100.0%
SOFR	788,629	1,262,424	-37.5%	873,746.45	-9.7%	1,305,062	1,694,957	-23.0%
SOFR MIDCURVE	246,577	262,589.86	-6.1%	256,242.91	-3.8%	289,267	326,939	-11.5%
SOFR MISCURVE	0	0	-	0	-	6	6	7.1%

CME Exchange ADV Report - Monthly

June 2024

Page 2 of 9

	ADV JUN 2024	ADV JUN 2023	% CHG	ADV MAY 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Equity Index Futures								
AIR	18,089	8,262.52	118.9%	9,218.95	96.2%	9,858	4,628	113.0%
BITCOIN	13,316	12,586.81	5.8%	12,469.27	6.8%	14,708	10,899	34.9%
E-mini FTSE China 50	0	0	-	0	-	0	0	-100.0%
E-MINI MIDCAP	16,531	16,824.38	-1.7%	10,547.91	56.7%	13,298	13,981	-4.9%
E-MINI NASDAQ 100	689,744	701,375.9	-1.7%	565,210	22.0%	670,967	672,039	-0.2%
E-MINI RUSSELL 1000	758	1,002.48	-24.4%	90.77	735.3%	334	483	-31.0%
E-MINI RUSSELL 1000 GROWTH	1,041	529.62	96.5%	270.32	285.0%	478	289	65.3%
E-MINI RUSSELL 1000 VALUE	4,030	2,279.19	76.8%	421.73	855.7%	1,519	920	65.1%
E-MINI RUSSELL 2000	241,175	288,412.24	-16.4%	162,757.95	48.2%	217,083	230,785	-5.9%
E-MINI S&P500	1,811,565	2,082,167.14	-13.0%	1,354,315.23	33.8%	1,638,327	1,895,200	-13.6%
E-MINI S&P500 ESG	2,345	2,146.48	9.3%	394.27	494.8%	1,385	1,187	16.6%
ETHER FUTURES	5,392	4,627.95	16.5%	5,603.5	-3.8%	5,548	5,301	4.7%
FT-SE 100	0	0	-	0	-	0	3	-100.0%
IBOVESPA INDEX	0	1.71	-100.0%	0	-	0	2	-82.6%
MICRO BITCOIN	31,932	11,694.14	173.1%	33,194.23	-3.8%	35,103	10,611	230.8%
MICRO E-MINI NASDAQ 100	1,314,163	1,017,094.1	29.2%	1,116,901.95	17.7%	1,291,527	1,053,854	22.6%
MICRO E-MINI RUSSELL 2000	57,200	84,943	-32.7%	48,167.32	18.8%	76,240	83,404	-8.6%
MICRO E-MINI S&P500	888,791	943,441.81	-5.8%	780,893	13.8%	858,981	1,110,136	-22.6%
MICRO ETHER	29,395	7,956.76	269.4%	27,476.55	7.0%	24,270	9,882	145.6%
NASDAQ-100 VOLATILITY	0	0	-	0	-	0	26	-100.0%
NASDAQ BIOTECH SECTOR	0	3.24	-96.7%	1.73	-93.9%	2	9	-82.4%
NIKKEI 225 (\$) STOCK	9,240	11,889.67	-22.3%	6,463.23	43.0%	8,636	6,126	41.0%
NIKKEI 225 (YEN) STOCK	33,080	45,197.52	-26.8%	22,875.55	44.6%	29,961	30,722	-2.5%
PHLX SEMICONDUCTOR SECTO	312	43.57	615.7%	79.73	291.1%	122	24	412.8%
S&P 500	108	1,368.95	-92.1%	287.77	-62.5%	164	729	-77.5%
S&P 500 ANNUAL DIVIDEND IND	3,360	3,101.81	8.3%	3,590.41	-6.4%	3,499	3,485	0.4%
S&P 500 QUARLY DIVIDEND IND	516	554.71	-7.0%	210.45	145.3%	560	816	-31.4%
S&P 600 SMALLCAP EMINI	112	0	-	47.68	134.2%	66	0	-
S&P BIOTECHNOLOGY SECTOR	61	29.62	104.9%	49	23.8%	35	62	-42.8%
S&P COMMUNICATION SERVICE	1,587	625.67	153.6%	206.77	667.3%	582	314	85.2%
S&P CONSUMER DISCRETIONAR	779	1,163.57	-33.0%	500.73	55.6%	649	566	14.7%
S&P CONSUMER STAPLES SECT	3,161	2,425.14	30.3%	1,721	83.7%	2,015	1,636	23.2%
S&P ENERGY SECTOR	4,514	4,561.1	-1.0%	1,505.55	199.9%	2,296	2,444	-6.0%
S&P FINANCIAL SECTOR	5,613	4,105.67	36.7%	790.86	609.7%	2,464	2,670	-7.7%
S&P HEALTH CARE SECTOR	2,031	1,931.29	5.2%	640.64	217.1%	1,017	1,285	-20.9%
S&P INDUSTRIAL SECTOR	1,670	1,964.81	-15.0%	461.41	261.9%	871	1,213	-28.2%
S&P MATERIALS SECTOR	1,422	2,735.1	-48.0%	554.86	156.2%	857	856	0.1%
S&P OIL & GAS EXPLORATION A	14	6.86	98.0%	12.32	10.2%	10	10	1.7%
S&P REAL ESTATE SECTOR	1,212	927.95	30.6%	350.32	245.9%	941	555	69.4%
S&P REGIONAL BANKS SECTOR	35	130.38	-73.3%	14.45	140.7%	40	69	-41.4%
S&P RETAIL SECTOR	24	94.19	-74.6%	3.86	518.5%	18	29	-37.1%
S&P TECHNOLOGY SECTOR	2,405	1,465.14	64.1%	610.18	294.1%	1,050	959	9.5%
S&P UTILITIES SECTOR	4,198	3,869.38	8.5%	1,565.68	168.1%	2,624	2,299	14.2%
TOPIX (USD)	6	19.19	-67.6%	0	-	4	5	-21.5%
TOPIX (YEN)	18	13.24	38.4%	16.95	8.0%	58	11	413.0%
WATER INDEX FUTURES	2	0.67	152.6%	0.68	147.0%	1	1	4.3%

CME Exchange ADV Report - Monthly

June 2024

Page 3 of 9

	ADV JUN 2024	ADV JUN 2023	% CHG	ADV MAY 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Equity Index Options								
BITCOIN OPTIONS	231	204.24	12.9%	273.32	-15.6%	314	348	-9.6%
E-MINI NASDAQ 100	81,721	82,033.14	-0.4%	75,910.32	7.7%	84,026	59,067	42.3%
E-MINI RUSSELL 2000	15,890	8,418.33	88.8%	13,581.05	17.0%	15,573	7,493	107.8%
E-MINI S&P500	1,358,132	1,242,544.1	9.3%	1,273,781.73	6.6%	1,529,818	1,206,257	26.8%
ETHER OPTIONS	116	66.52	74.0%	245.68	-52.9%	171	70	144.4%
EVENT CONTRACT S&P 500	46	195	-76.4%	62.23	-26.0%	87	232	-62.8%
MICRO BITCOIN	547	700.81	-22.0%	485.36	12.7%	443	509	-12.8%
MICRO E-MINI NASDAQ 100	4,256	2,768.57	53.7%	3,430.68	24.0%	3,545	2,638	34.4%
Micro E-mini S&P 500	12,190	9,872.24	23.5%	12,832.59	-5.0%	14,313	11,701	22.3%
MICRO ETHER	718	1,167.52	-38.5%	734.91	-2.3%	839	899	-6.7%
S&P 500	407	0	-	628.09	-35.2%	922	0	-
FX Futures								
AD/CD CROSS RATES	1	0.62	-15.0%	0.91	-42.1%	0	1	-77.8%
AD/JY CROSS RATES	251	111.67	124.5%	86.95	188.4%	137	88	55.1%
AD/NE CROSS RATES	567	227.24	149.4%	260.82	117.3%	396	157	151.2%
AUSTRALIAN DOLLAR	140,563	117,784.86	19.3%	104,930.86	34.0%	111,141	96,346	15.4%
BP/JY CROSS RATES	393	331.52	18.5%	50	685.9%	189	182	3.4%
BP/SF CROSS RATES	753	436.9	72.4%	79.45	847.8%	315	200	58.0%
BRAZIL REAL	31,940	11,821.9	170.2%	18,460.86	73.0%	21,638	13,168	64.3%
BRITISH POUND	144,733	134,733.48	7.4%	109,696.14	31.9%	115,731	106,335	8.8%
CANADIAN DOLLAR	147,144	96,022.71	53.2%	98,365.5	49.6%	100,250	84,700	18.4%
CD/JY CROSS RATES	3	11.24	-77.5%	1.55	63.5%	3	2	64.6%
CHILEAN PESO	0	1.52	-100.0%	0	-	0	0	-100.0%
CHINESE RENMINBI (CNH)	3,512	1,937.05	81.3%	2,514.68	39.6%	2,848	1,255	127.0%
CZECK KORUNA (EC)	1	0.05	1779.6%	0.32	181.2%	0	0	400.2%
CZECK KORUNA (US)	11	0.29	3621.2%	5.23	103.4%	12	2	554.6%
EC/AD CROSS RATES	485	609.14	-20.4%	80.55	502.2%	180	259	-30.5%
EC/CD CROSS RATES	766	549.81	39.3%	31.09	2364.3%	266	312	-14.5%
EC/NOK CROSS RATES	254	356.71	-28.7%	236.64	7.5%	120	141	-14.3%
EC/SEK CROSS RATES	291	614.81	-52.7%	101.18	187.7%	98	267	-63.4%
EFX/BP CROSS RATES	6,282	6,427	-2.3%	1,914.05	228.2%	3,522	3,159	11.5%
EFX/JY CROSS RATES	5,911	4,569.14	29.4%	1,997.36	195.9%	3,351	2,462	36.1%
EFX/SF CROSS RATES	4,365	2,019.05	116.2%	887.68	391.8%	2,062	1,236	66.9%
E-MICRO USD/CAD	0	4.14	-100.0%	0	-	1	7	-92.4%
E-MICRO USD/CHF	0	1.86	-100.0%	0	-	1	9	-84.6%
E-MICRO USD/JPY	0	117.62	-100.0%	0	-	36	116	-68.9%
E-MINI EURO FX	4,531	5,347.52	-15.3%	3,264.77	38.8%	4,429	6,300	-29.7%
E-MINI JAPANESE YEN	657	753.33	-12.8%	658.82	-0.3%	751	572	31.2%
EURO FX	325,375	287,824.57	13.0%	186,695.5	74.3%	238,975	235,504	1.5%
HUNGARIAN FORINT (EC)	4	0.33	958.0%	1.27	177.1%	1	0	510.0%
HUNGARIAN FORINT (US)	23	0	-	11.18	102.4%	30	1	4827.7%
INDIAN RUPEE	1,510	1,202.43	25.6%	979.09	54.2%	1,032	1,434	-28.0%
JAPANESE YEN	224,556	212,351.67	5.7%	153,556.09	46.2%	177,703	171,383	3.7%
KOREAN WON	45	16.48	174.1%	62.68	-28.0%	88	49	78.5%
MEXICAN PESO	133,644	68,913.14	93.9%	62,021.36	115.5%	82,054	61,887	32.6%
MICRO AUD/USD	10,371	11,345.76	-8.6%	11,832	-12.3%	12,977	13,006	-0.2%

CME Exchange ADV Report - Monthly

June 2024

Page 4 of 9

	ADV JUN 2024	ADV JUN 2023	% CHG	ADV MAY 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
FX Futures								
MICRO CAD/USD	3,036	2,260.24	34.3%	2,886.77	5.2%	2,756	2,706	1.8%
MICRO CHF/USD	676	838.43	-19.3%	625.91	8.0%	696	740	-6.0%
MICRO EUR/USD	22,742	25,182.81	-9.7%	18,906.05	20.3%	24,516	31,052	-21.1%
MICRO GBP/USD	3,614	3,424.48	5.5%	4,331.05	-16.6%	4,285	3,357	27.7%
MICRO INR/USD	2	14.48	-86.2%	2.64	-24.1%	5	24	-80.0%
MICRO JPY/USD	100	0	-	110.36	-9.4%	57	0	-
NEW ZEALND DOLLAR	45,833	33,210.38	38.0%	32,936.45	39.2%	35,092	30,693	14.3%
NKR/USD CROSS RATE	712	380.05	87.3%	244.91	190.7%	330	247	33.5%
POLISH ZLOTY (EC)	11	10.24	2.8%	1.18	790.6%	3	4	-19.1%
POLISH ZLOTY (US)	277	121.05	129.1%	78.77	252.1%	111	65	70.0%
RMB USD	0	0	-	0	-	0	0	-100.0%
S.AFRICAN RAND	13,449	8,118.57	65.7%	4,971.59	170.5%	5,821	4,131	40.9%
SF/JY CROSS RATES	229	131.05	74.7%	85.59	167.6%	100	53	89.4%
SHEKEL	6	4.48	37.6%	6.18	-0.4%	11	4	205.7%
SKR/USD CROSS RATES	759	583.76	30.1%	528.77	43.6%	443	292	51.9%
SWISS FRANC	53,986	26,070.33	107.1%	32,510.36	66.1%	33,121	21,946	50.9%
TURKISH LIRA	5	6.81	-19.6%	0	-	2	2	-28.5%
USDZAR	0	0.24	-100.0%	0	-	0	1	-100.0%
FX Options								
AUD/USD MONDAY OPTION WEE	19	28.19	-31.9%	20.64	-6.9%	10	10	1.0%
AUD/USD MONDAY OPTION WEE	3	7.14	-57.3%	43.05	-92.9%	11	20	-43.8%
AUD/USD MONDAY OPTION WEE	14	0.52	2613.0%	35.64	-60.1%	9	11	-19.7%
AUD/USD MONDAY OPTION WEE	34	13.9	142.2%	3.59	838.0%	9	12	-28.5%
AUD/USD MONDAY OPTION WEE	0	0	-	0	-	2	3	-32.4%
AUD/USD MONTHLY OPTIONS	2,408	4,473.76	-46.2%	4,495.91	-46.4%	4,275	2,987	43.1%
AUD/USD THURSDAY WKLY OPT	10	0.24	4122.0%	14.68	-31.5%	5	1	290.0%
AUD/USD THURSDAY WKLY OPT	8	0.76	901.7%	0.5	1426.3%	6	2	180.2%
AUD/USD THURSDAY WKLY OPT	39	2.29	1599.4%	18.36	111.5%	19	9	103.3%
AUD/USD THURSDAY WKLY OPT	9	0.29	3142.2%	12.09	-23.4%	4	3	23.7%
AUD/USD THURSDAY WKLY OPT	0	22.71	-100.0%	12.05	-100.0%	2	4	-44.5%
AUD/USD TUESDAY WKLY OPT	18	0.52	3416.8%	15.23	21.0%	6	2	267.9%
AUD/USD TUESDAY WKLY OPT	8	0.29	2865.9%	0.18	4561.0%	4	9	-57.1%
AUD/USD TUESDAY WKLY OPT	25	5.9	322.5%	9.09	174.4%	8	5	81.1%
AUD/USD TUESDAY WKLY OPT	14	0.14	10028.6%	8.45	71.2%	5	2	120.7%
AUD/USD TUESDAY WKLY OPT	0	0	-	0	-	2	2	1.0%
AUD/USD WKLY FRIDAY OPTION	0	15.67	-100.0%	0	-	17	11	52.4%
AUD/USD WKLY FRIDAY OPTION	398	37.81	952.6%	60.77	554.9%	108	73	48.4%
AUD/USD WKLY FRIDAY OPTION	120	79.76	51.0%	74.64	61.3%	100	94	7.1%
AUD/USD WKLY FRIDAY OPTION	104	76.81	36.0%	68.05	53.5%	73	91	-19.0%
AUD/USD WKLY FRIDAY OPTION	0	33.76	-100.0%	62.5	-100.0%	28	22	27.1%
AUD/USD WKLY WED OPTIONS -	36	39.57	-10.2%	29.95	18.6%	18	25	-28.8%
AUD/USD WKLY WED OPTIONS -	18	1.81	903.5%	34.82	-47.8%	14	10	39.7%
AUD/USD WKLY WED OPTIONS -	9	13.57	-32.1%	11.82	-22.1%	14	12	21.5%
AUD/USD WKLY WED OPTIONS -	48	7.1	578.0%	38.23	25.8%	26	14	83.9%
AUD/USD WKLY WED OPTIONS -	0	0	-	18.68	-100.0%	4	4	-14.8%
BRL/USD MONTHLY OPTIONS	0	0	-	0	-	0	2	-98.1%
CAD/USD MONDAY OPTIONS WE	14	96.24	-85.3%	74.68	-81.0%	43	48	-10.2%

CME Exchange ADV Report - Monthly

June 2024

Page 5 of 9

	ADV JUN 2024	ADV JUN 2023	% CHG	ADV MAY 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
FX Options								
CAD/USD MONDAY OPTIONS WE	96	17.9	435.0%	34.91	174.4%	37	67	-45.5%
CAD/USD MONDAY OPTIONS WE	13	0	-	28.91	-54.1%	25	40	-37.7%
CAD/USD MONDAY OPTIONS WE	21	6.67	221.3%	12.55	70.7%	32	37	-13.9%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-	24	2	1123.0%
CAD/USD MONTHLY OPTIONS	1,012	2,984	-66.1%	1,083.55	-6.6%	1,480	3,053	-51.5%
CAD/USD THURSDAY WKLY OPT	36	18.43	96.8%	15.59	132.6%	30	16	87.8%
CAD/USD THURSDAY WKLY OPT	17	60.62	-71.3%	18.23	-4.7%	22	17	27.1%
CAD/USD THURSDAY WKLY OPT	5	22.24	-77.5%	7.73	-35.3%	22	18	19.8%
CAD/USD THURSDAY WKLY OPT	2	83.57	-97.9%	137.59	-98.7%	40	28	42.4%
CAD/USD THURSDAY WKLY OPT	0	18.38	-100.0%	68.45	-100.0%	17	16	8.5%
CAD/USD TUESDAY WKLY OPT	13	43.24	-68.8%	19.77	-31.9%	9	21	-55.9%
CAD/USD TUESDAY WKLY OPT	9	41.14	-78.3%	10.27	-12.9%	21	36	-41.7%
CAD/USD TUESDAY WKLY OPT	6	32.86	-80.8%	110.18	-94.3%	24	22	11.2%
CAD/USD TUESDAY WKLY OPT	14	11.24	22.7%	3.18	333.4%	16	7	134.8%
CAD/USD TUESDAY WKLY OPT	0	0	-	0	-	3	7	-47.6%
CAD/USD WKLY FRIDAY OPTION	0	133.62	-100.0%	0	-	103	47	119.8%
CAD/USD WKLY FRIDAY OPTION	264	30.67	759.5%	123.68	113.1%	144	110	31.1%
CAD/USD WKLY FRIDAY OPTION	336	121.71	176.1%	91.14	268.8%	176	129	36.4%
CAD/USD WKLY FRIDAY OPTION	223	151.48	47.4%	135.45	64.8%	167	162	2.9%
CAD/USD WKLY FRIDAY OPTION	0	129.05	-100.0%	127.41	-100.0%	97	63	54.7%
CAD/USD WKLY WED OPTIONS -	92	101.95	-10.0%	36.41	152.0%	64	73	-11.9%
CAD/USD WKLY WED OPTIONS -	24	106.19	-77.2%	36.32	-33.3%	30	61	-51.1%
CAD/USD WKLY WED OPTIONS -	9	28.05	-69.4%	31.32	-72.6%	49	47	3.2%
CAD/USD WKLY WED OPTIONS -	67	18.29	264.1%	92.95	-28.4%	53	61	-13.2%
CAD/USD WKLY WED OPTIONS -	0	0	-	37.68	-100.0%	15	17	-12.9%
CHF/USD MONTHLY OPTIONS	1,211	104.05	1063.7%	302.73	300.0%	599	454	32.0%
CHF/USD WKLY FRIDAY OPTION	0	0.1	-100.0%	0	-	3	1	211.9%
CHF/USD WKLY FRIDAY OPTION	14	124.71	-88.5%	52.09	-72.5%	24	34	-30.9%
CHF/USD WKLY FRIDAY OPTION	4	35.76	-89.0%	6.68	-40.9%	86	30	187.4%
CHF/USD WKLY FRIDAY OPTION	8	76.95	-89.0%	9.14	-7.3%	55	56	-3.2%
CHF/USD WKLY FRIDAY OPTION	0	129.24	-100.0%	93.95	-100.0%	20	25	-20.4%
EUR/CHF MONTHLY OPTIONS	105	0	-	0	-	16	0	-
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	0	0	-
EUR/USD MONDAY OPTION WEE	420	125.43	234.5%	196.59	113.4%	251	107	135.2%
EUR/USD MONDAY OPTION WEE	224	41.19	442.7%	176.18	26.9%	187	91	105.9%
EUR/USD MONDAY OPTION WEE	162	72.33	124.0%	321.27	-49.6%	159	58	171.7%
EUR/USD MONDAY OPTION WEE	95	152.52	-37.5%	32.91	189.5%	99	101	-2.2%
EUR/USD MONDAY OPTION WEE	0	0	-	0	-	60	8	676.0%
EUR/USD MONTHLY OPTIONS	18,247	12,569.14	45.2%	10,281.68	77.5%	12,046	13,402	-10.1%
EUR/USD THURSDAY WKLY OPT	117	60.52	93.0%	42.45	175.1%	62	43	43.3%
EUR/USD THURSDAY WKLY OPT	257	7.48	3336.9%	6.09	4118.5%	52	34	52.7%
EUR/USD THURSDAY WKLY OPT	202	125.81	60.8%	140.05	44.5%	89	36	146.2%
EUR/USD THURSDAY WKLY OPT	136	38.29	254.9%	19.95	581.0%	40	51	-22.0%
EUR/USD THURSDAY WKLY OPT	0	4.14	-100.0%	100.68	-100.0%	24	1	2912.1%
EUR/USD TUESDAY WKLY OPT	127	2.76	4492.6%	45.55	178.5%	47	6	742.2%
EUR/USD TUESDAY WKLY OPT	174	206.48	-15.6%	15.77	1004.5%	44	39	10.3%
EUR/USD TUESDAY WKLY OPT	294	61.24	379.3%	19.77	1384.5%	88	40	122.1%
EUR/USD TUESDAY WKLY OPT	97	6	1521.9%	24.32	300.2%	41	27	50.7%
EUR/USD TUESDAY WKLY OPT	0	0	-	0	-	11	11	-2.9%

CME Exchange ADV Report - Monthly

June 2024

Page 6 of 9

	ADV JUN 2024	ADV JUN 2023	% CHG	ADV MAY 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
FX Options								
EUR/USD WKLY FRIDAY OPTION	0	26.86	-100.0%	0	-	223	109	104.0%
EUR/USD WKLY FRIDAY OPTION	1,527	329.19	363.8%	789.55	93.4%	919	807	13.9%
EUR/USD WKLY FRIDAY OPTION	1,032	1,123.95	-8.2%	1,431.41	-27.9%	1,303	959	35.8%
EUR/USD WKLY FRIDAY OPTION	1,251	832.81	50.2%	643.5	94.4%	945	1,416	-33.2%
EUR/USD WKLY FRIDAY OPTION	0	509.81	-100.0%	1,131.91	-100.0%	380	155	145.1%
EUR/USD WKLY WED OPTIONS -	534	251.62	112.2%	208.91	155.5%	301	215	40.4%
EUR/USD WKLY WED OPTIONS -	453	179.19	152.6%	164.64	175.0%	256	288	-11.0%
EUR/USD WKLY WED OPTIONS -	64	207.57	-69.1%	203.23	-68.4%	198	239	-17.1%
EUR/USD WKLY WED OPTIONS -	491	225.62	117.5%	272.59	80.0%	283	223	27.0%
EUR/USD WKLY WED OPTIONS -	0	0	-	156	-100.0%	75	84	-11.3%
EVENT CONTRACT EUR/USD	120	551.81	-78.3%	68.14	75.6%	111	248	-55.2%
GBP/USD MONDAY OPTION WEE	18	18.14	1.0%	18.68	-2.0%	47	35	33.1%
GBP/USD MONDAY OPTION WEE	15	48.05	-69.0%	53.95	-72.4%	36	58	-38.4%
GBP/USD MONDAY OPTION WEE	68	6.57	933.2%	134.95	-49.7%	46	19	138.4%
GBP/USD MONDAY OPTION WEE	110	15.95	590.5%	6	1736.0%	46	25	85.1%
GBP/USD MONDAY OPTION WEE	0	0	-	0	-	55	3	1596.0%
GBP/USD MONTHLY OPTIONS	2,019	3,458.48	-41.6%	3,595.5	-43.8%	3,371	3,205	5.2%
GBP/USD THURSDAY WKLY OPT	4	4.29	-0.5%	16.91	-74.8%	17	11	59.2%
GBP/USD THURSDAY WKLY OPT	23	2.9	675.5%	4.55	395.6%	7	6	25.8%
GBP/USD THURSDAY WKLY OPT	31	12.24	151.6%	3.5	779.7%	23	14	62.1%
GBP/USD THURSDAY WKLY OPT	12	10.05	24.1%	9.36	33.2%	8	6	24.1%
GBP/USD THURSDAY WKLY OPT	0	10.95	-100.0%	10.55	-100.0%	2	2	-6.5%
GBP/USD TUESDAY WKLY OPT	24	3.19	647.3%	24.32	-2.0%	9	8	13.1%
GBP/USD TUESDAY WKLY OPT	7	21.1	-64.6%	12.18	-38.6%	11	18	-41.6%
GBP/USD TUESDAY WKLY OPT	16	15.95	-2.7%	2.05	659.1%	8	13	-39.2%
GBP/USD TUESDAY WKLY OPT	25	19.48	26.5%	6.5	278.9%	6	10	-44.1%
GBP/USD TUESDAY WKLY OPT	0	0	-	0	-	1	3	-60.7%
GBP/USD WKLY FRIDAY OPTION	0	13	-100.0%	0	-	42	22	95.3%
GBP/USD WKLY FRIDAY OPTION	145	99.24	46.2%	95.86	51.4%	123	151	-18.4%
GBP/USD WKLY FRIDAY OPTION	235	97.81	140.3%	286.41	-17.9%	365	201	81.8%
GBP/USD WKLY FRIDAY OPTION	803	158.05	408.3%	393.09	104.4%	393	104	276.8%
GBP/USD WKLY FRIDAY OPTION	0	41.86	-100.0%	106.18	-100.0%	147	35	322.8%
GBP/USD WKLY WED OPTIONS -	62	19.81	215.1%	23.64	164.1%	53	32	65.6%
GBP/USD WKLY WED OPTIONS -	48	38.14	26.3%	51.27	-6.1%	32	56	-42.6%
GBP/USD WKLY WED OPTIONS -	1	102.24	-99.5%	2	-73.7%	108	54	100.1%
GBP/USD WKLY WED OPTIONS -	72	31.67	128.9%	48.55	49.3%	37	38	-1.7%
GBP/USD WKLY WED OPTIONS -	0	0	-	22.59	-100.0%	18	5	233.8%
JPY/USD MONDAY OPTION WEE	193	34.9	453.5%	168.95	14.4%	147	36	309.1%
JPY/USD MONDAY OPTION WEE	211	30.81	583.8%	268.45	-21.5%	140	90	55.6%
JPY/USD MONDAY OPTION WEE	114	2.14	5197.8%	68.95	64.6%	67	16	320.0%
JPY/USD MONDAY OPTION WEE	97	12.14	699.7%	0.68	14142.5%	39	46	-14.0%
JPY/USD MONDAY OPTION WEE	0	0	-	0	-	19	8	128.4%
JPY/USD MONTHLY OPTIONS	5,419	3,278.14	65.3%	5,467.05	-0.9%	6,214	4,585	35.5%
JPY/USD THURSDAY WKLY OPT	21	2.43	773.4%	133.64	-84.1%	91	1	7880.7%
JPY/USD THURSDAY WKLY OPT	104	0.9	11400.1%	3.45	2912.1%	24	1	2619.1%
JPY/USD THURSDAY WKLY OPT	65	4.1	1489.8%	3	2070.2%	30	2	1550.7%
JPY/USD THURSDAY WKLY OPT	78	1.9	3997.9%	9.32	737.6%	49	1	4238.7%
JPY/USD THURSDAY WKLY OPT	0	4.57	-100.0%	49.09	-100.0%	9	2	337.6%
JPY/USD TUESDAY WKLY OPT W	32	1	3094.7%	5.41	490.6%	30	1	3954.8%

CME Exchange ADV Report - Monthly

June 2024

Page 7 of 9

	ADV JUN 2024	ADV JUN 2023	% CHG	ADV MAY 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
FX Options								
JPY/USD TUESDAY WKLY OPT W	8	48.76	-83.5%	40.23	-80.0%	15	27	-45.2%
JPY/USD TUESDAY WKLY OPT W	116	88.38	31.4%	11.18	938.3%	43	16	171.1%
JPY/USD TUESDAY WKLY OPT W	87	2.43	3465.0%	84.59	2.4%	45	8	469.1%
JPY/USD TUESDAY WKLY OPT W	0	0	-	0	-	14	0	4610.6%
JPY/USD WKLY FRIDAY OPTION	0	11.76	-100.0%	0	-	162	26	520.0%
JPY/USD WKLY FRIDAY OPTION	977	180.38	441.5%	804.14	21.5%	575	309	85.8%
JPY/USD WKLY FRIDAY OPTION	500	313.9	59.3%	606.55	-17.6%	530	395	34.0%
JPY/USD WKLY FRIDAY OPTION	573	232.52	146.5%	295.32	94.1%	522	285	83.3%
JPY/USD WKLY FRIDAY OPTION	0	236.48	-100.0%	373.68	-100.0%	163	78	110.8%
JPY/USD WKLY WED OPTIONS -	382	78.81	384.5%	167.55	127.9%	342	125	174.6%
JPY/USD WKLY WED OPTIONS -	235	103	128.6%	341.77	-31.1%	220	124	77.6%
JPY/USD WKLY WED OPTIONS -	53	106.05	-50.5%	253.05	-79.2%	203	162	25.1%
JPY/USD WKLY WED OPTIONS -	322	89.14	261.7%	266.68	20.9%	299	118	154.1%
JPY/USD WKLY WED OPTIONS -	0	0	-	226.41	-100.0%	61	25	143.9%
MXN/USD MONTHLY OPTIONS	501	13.81	3526.0%	105.82	373.2%	502	14	3465.8%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	4	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
NZD/USD MONTHLY OPTIONS	0	27	-99.6%	0	-	2	602	-99.7%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-100.0%
USD/CNH MONTHLY OPTIONS	1,274	35.71	3467.8%	365.45	248.7%	274	6	4134.1%
USD/CNH WEEKLY FRIDAY OPTI	0	0	-	0	-	0	0	-100.0%
ZAR/USD MONTHLY OPTIONS	0	0	-	0	-	0	6	-99.9%

CME Exchange ADV Report - Monthly

June 2024

Page 8 of 9

	ADV JUN 2024	ADV JUN 2023	% CHG	ADV MAY 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Ag Products Futures								
BLOCK CHEESE	11	18.76	-40.5%	19.41	-42.5%	25	18	40.4%
BUTTER CS	206	211.1	-2.6%	267.59	-23.2%	233	180	29.4%
CASH-SETTLED CHEESE	494	832.14	-40.7%	605.73	-18.5%	693	677	2.5%
CAT EURO SEASONAL STRIP	0	0	-	0	-	4	0	-
CATTLE	58,098	69,426.33	-16.3%	63,521.36	-8.5%	64,256	66,362	-3.2%
CDD SEASONAL STRIP	13	4.76	176.3%	77.27	-83.0%	45	33	38.3%
CDD WEATHER	204	338.1	-39.7%	604.55	-66.3%	169	92	83.6%
CLASS IV MILK	39	99.95	-61.4%	48.68	-20.8%	90	57	57.5%
DRY WHEY	40	39.1	1.6%	31.09	27.8%	53	57	-7.0%
FEEDER CATTLE	12,640	16,524.33	-23.5%	13,269.73	-4.7%	15,878	16,702	-4.9%
GOLDMAN SACHS	106	81	30.3%	78.95	33.7%	91	106	-13.5%
GSCI EXCESS RETURN FUT	3,981	3,368.29	18.2%	78.14	4995.0%	1,242	1,243	0.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	46	16	182.5%
HDD WEATHER EUROPEAN	0	0	-	0	-	46	60	-23.3%
HOGS	77,453	61,582.81	25.8%	57,525.05	34.6%	60,542	54,271	11.6%
HOUSING INDEX	1	0.29	287.0%	0.68	62.1%	1	1	29.6%
LUMBER	1,834	932.1	96.8%	812.05	125.9%	1,186	668	77.5%
MILK	1,972	1,876.29	5.1%	2,237.5	-11.9%	2,082	1,464	42.2%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	162	222	-27.2%	237.27	-31.9%	240	254	-5.7%
OTC SP GSCI ER SWAP	946	0	-	930.36	1.7%	765	620	23.4%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
PORK CUTOFF	6	89.29	-93.3%	4.27	39.2%	9	73	-88.1%
USD CRUDE PALM OIL	1,365	1,265.9	7.8%	1,205.73	13.2%	1,185	1,397	-15.1%

CME Exchange ADV Report - Monthly

June 2024

Page 9 of 9

	ADV JUN 2024	ADV JUN 2023	% CHG	ADV MAY 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Ag Products Options								
BLOCK CHEESE	51	27.24	88.4%	76.82	-33.2%	48	13	282.0%
BUTTER CS	89	112.38	-20.8%	89.59	-0.7%	159	101	56.9%
CASH-SETTLED CHEESE	298	551.57	-46.0%	265.05	12.4%	311	365	-14.8%
CAT EURO SEASONAL STRIP	0	0	-	0	-	8	0	-
CATTLE	20,156	20,602.62	-2.2%	22,164.41	-9.1%	23,658	14,321	65.2%
CDD SEASONAL STRIP	658	833.33	-21.1%	0	-	403	663	-39.2%
CDD WEATHER	53	1,095.24	-95.2%	250	-78.9%	121	690	-82.5%
CLASS IV MILK	160	256.14	-37.7%	146.45	9.0%	285	296	-3.9%
DRY WHEY	7	0	-	3	122.8%	14	1	2289.1%
FEEDER CATTLE	2,139	2,875.81	-25.6%	2,906.36	-26.4%	3,215	2,797	15.0%
HDD EURO SEASONAL STRIP	0	1,047.62	-100.0%	0	-	24	177	-86.4%
HDD SEASONAL STRIP	0	714.29	-100.0%	0	-	98	121	-19.2%
HDD WEATHER	0	0	-	0	-	185	240	-22.6%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	161	-100.0%
HOGS	18,200	18,858.57	-3.5%	13,871.05	31.2%	17,676	14,397	22.8%
LUMBER	69	17.43	294.1%	42.86	60.2%	45	12	286.5%
LV CATL CSO	5	0	-	0	-	1	0	66.7%
MILK	1,092	1,695.14	-35.6%	1,741.45	-37.3%	1,302	1,208	7.8%
MLK MID OPTIONS	0	0	-	0.23	-100.0%	0	0	-33.3%
NFD MILK	57	266.9	-78.8%	173.82	-67.5%	149	220	-32.2%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
PORK CUTOUT	0	0	-	0	-	0	0	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,154,013	3,308,291.24	-4.7%	3,029,032.18	4.1%	3,397,541	3,730,514	-8.9%
Equity Index Futures	5,200,946	5,273,574.67	-1.4%	4,170,494.77	24.7%	4,918,167	5,160,523	-4.7%
FX Futures	1,334,377	1,066,802.95	25.1%	857,011.18	55.7%	987,687	895,857	10.3%
Ag Products Futures	159,571	156,912.52	1.7%	141,555.41	12.7%	148,880	144,350	3.1%
TOTAL FUTURES	9,848,907	9,805,581.38	0.4%	8,198,093.55	20.1%	9,452,275.69	9,931,242.94	-4.8%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,035,206	1,544,976.1	-33.0%	1,129,989.36	-8.4%	1,594,335	2,103,879	-24.2%
Equity Index Options	1,474,253	1,347,970.48	9.4%	1,381,965.95	6.7%	1,650,053	1,289,214	28.0%
FX Options	48,084	36,492.95	31.8%	39,433.59	21.9%	42,464	38,292	10.9%
Ag Products Options	43,033	48,954.29	-12.1%	41,731.09	3.1%	47,703	35,783	33.3%
TOTAL OPTIONS	2,600,576	2,978,393.81	-12.7%	2,593,120	0.3%	3,334,554.71	3,467,167.23	-3.8%
TOTAL COMBINED								
Interest Rate	4,189,219	4,853,267.33	-13.7%	4,159,021.55	0.7%	4,991,876	5,834,393	-14.4%
Equity Index	6,675,199	6,621,545.14	0.8%	5,552,460.73	20.2%	6,568,220	6,449,737	1.8%
FX	1,382,461	1,103,295.9	25.3%	896,444.77	54.2%	1,030,151	934,149	10.3%
Ag Products	202,603	205,866.81	-1.6%	183,286.5	10.5%	196,583	180,132	9.1%
GRAND TOTAL	12,449,483	12,783,975.19	-2.6%	10,791,213.54	15.4%	12,786,830.4	13,398,410.17	-4.6%