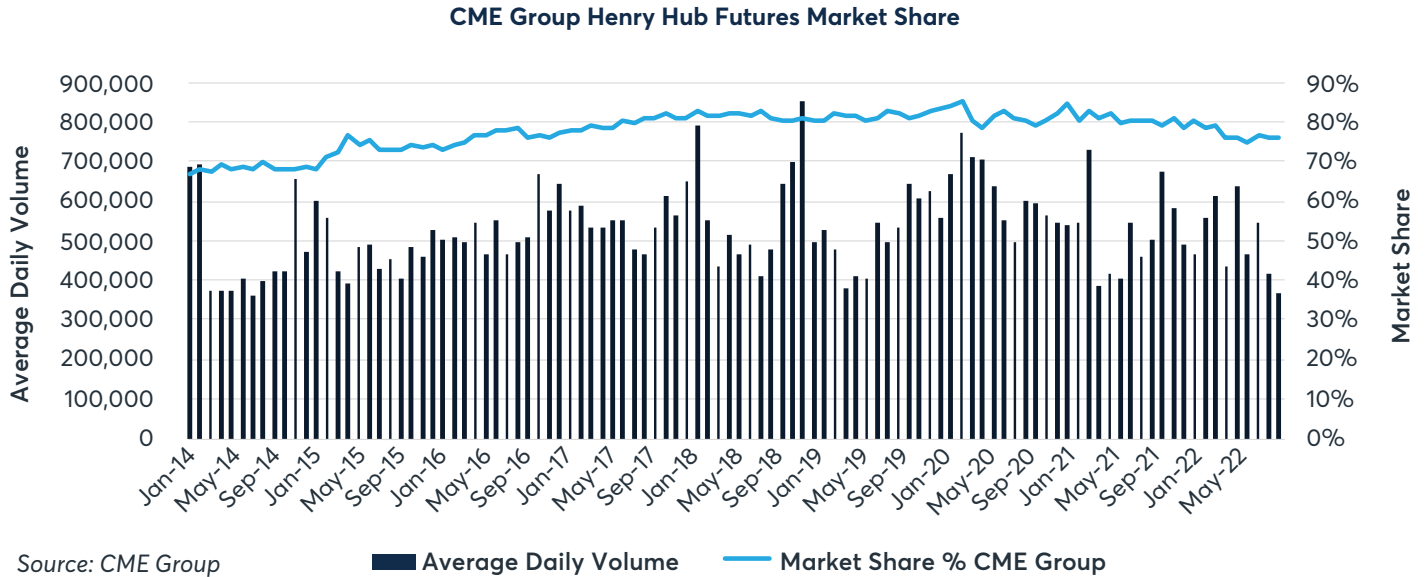


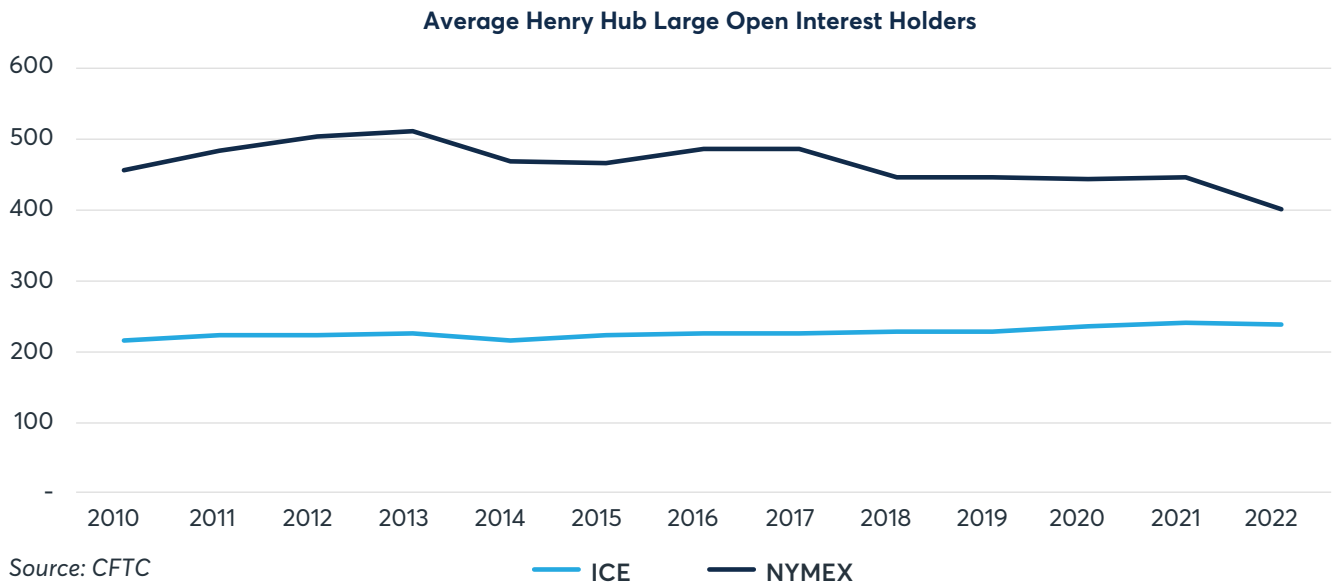
Natural Gas Fact Card

Unparalleled Liquidity in Henry Hub Futures

Despite a challenging year for natural gas markets, volume, liquidity, and market share remain strong.



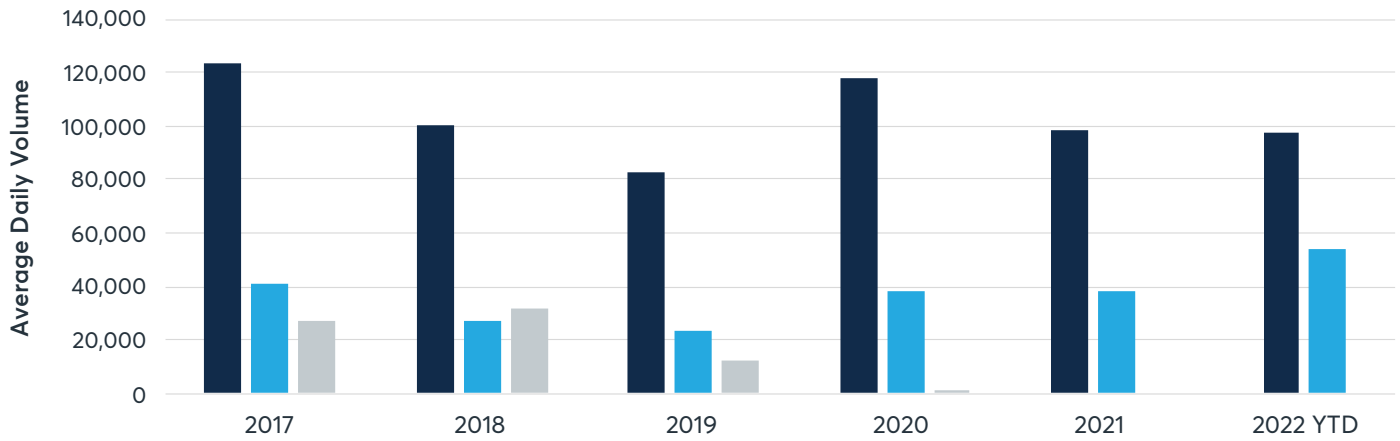
The number of large open interest holders of NYMEX Henry Hub futures remains steady throughout periods of high volatility.



Unparalleled Liquidity in Henry Hub Options

Henry Hub financial options (LN) average daily volume was 106,000/day, up 15% at the end of Q2 2022.

CME Group Henry Hub Options: Volume Market Share >70% for 3 Consecutive Years

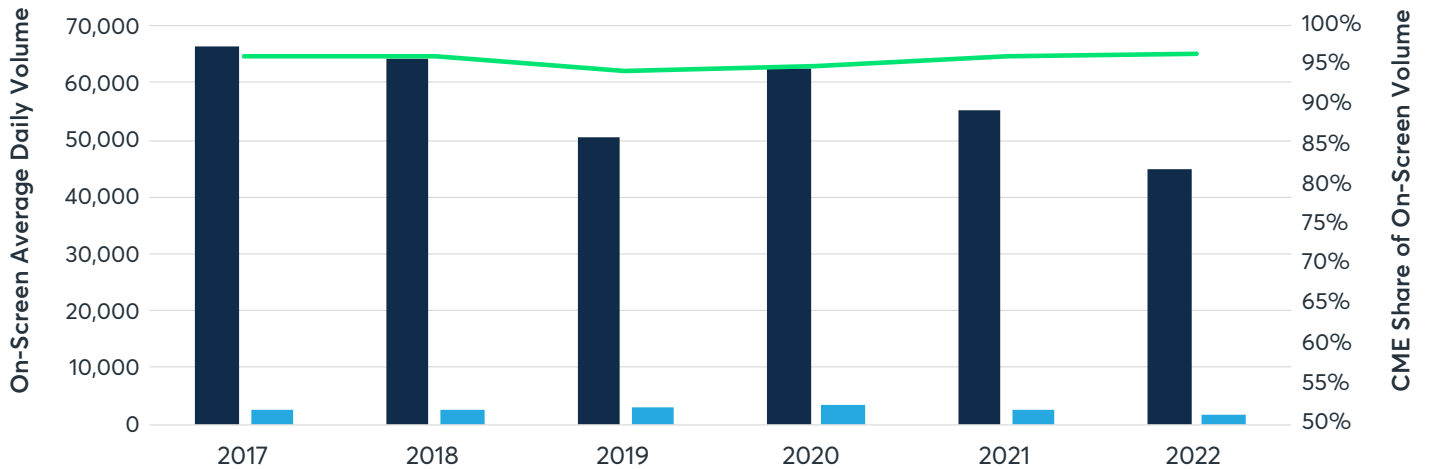


Source: CME Group and ICE

■ CME Group ■ ICE ■ Others

On screen execution has accounted for ~50% of total options volume for five consecutive years.

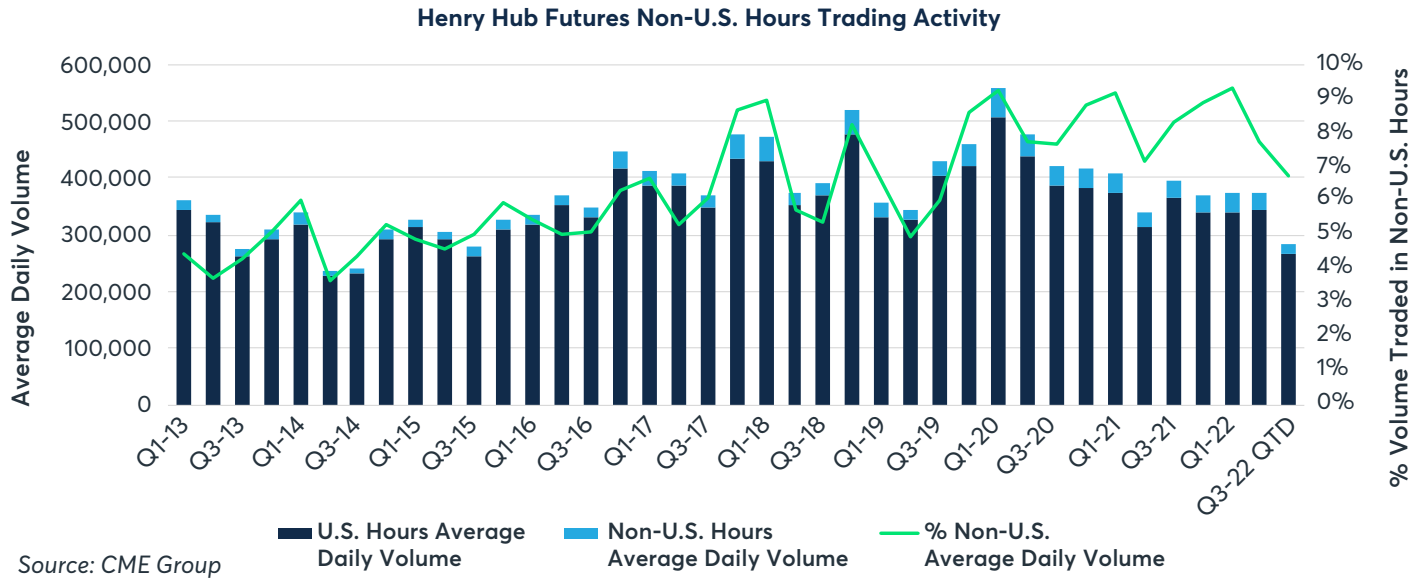
CME Group Henry Hub Options: >96% Share of On-Screen Market Volume



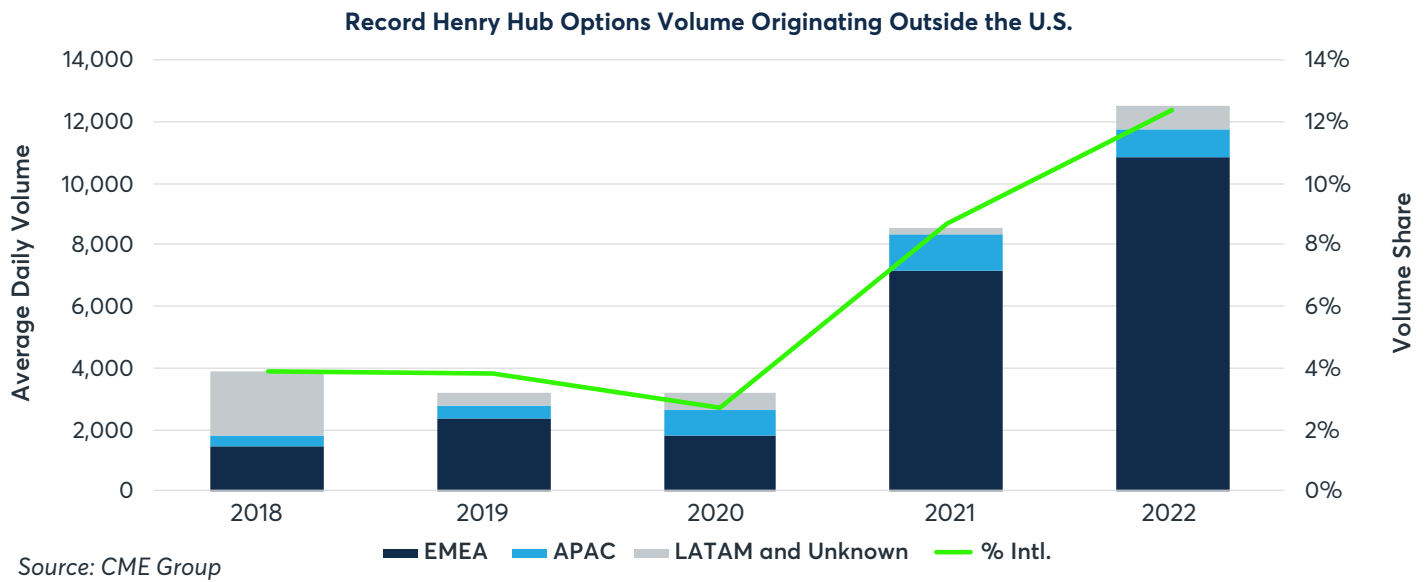
Source: CME Group and ICE

■ CME Group ■ ICE — CME Group Share

The global adoption of NYMEX Henry Hub futures and options continue with over 8% of all futures trading during non-U.S. hours.



12.5% of Henry Hub options volume originated from traders located outside the U.S.



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