

CME Exchange Volume Report - Monthly

	VOLUME MAY 2021	VOLUME MAY 2020	% CHG	VOIUME APR 2021	% CHG	VOLUME Y.T.D 2021	VOLUME Y.T.D 2020	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	0	108	-100.0%	0	0.0%	0	462	-100.0%
EURODOLLARS	41,200,701	34,866,206	18.2%	38,424,170	7.2%	245,256,586	298,342,384	-17.8%
SOFR	2,311,250	647,159	257.1%	2,342,470	-1.3%	11,457,336	4,738,346	141.8%
SONIA	87,840	159,440	-44.9%	92,264	-4.8%	642,219	682,947	-6.0%
TIIE	50	0	-	0	-	50	0	-
Interest Rate Options								
EURODOLLARS	4,024,162	11,203,296	-64.1%	3,297,709	22.0%	22,085,633	154,734,627	-85.7%
EURO MIDCURVE	14,539,192	5,967,159	143.7%	15,310,351	-5.0%	82,524,527	41,921,549	96.9%
SOFR	1,600	295	442.4%	10	15,900.0%	4,380	797	449.6%

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Equity Index Futures								
BITCOIN FUTURES	838,343	171,369	389.2%	196,060	327.6%	1,856,041	879,856	110.9%
E-MINI COM SERVICES SELECT	3,056	1,430	113.7%	4,102	-25.5%	20,919	23,232	-10.0%
E-mini FTSE 100 (USD)	0	0	0.0%	0	-	0	0	0.0%
E-mini FTSE China 50	0	0	0.0%	0	0.0%	0	0	0.0%
E-MINI MIDCAP	213,736	224,250	-4.7%	193,589	10.4%	1,229,043	1,938,828	-36.6%
E-MINI NASDAQ 100	10,578,840	9,155,595	15.5%	10,569,403	0.1%	58,114,207	63,428,857	-8.4%
E-MINI RUSSELL 1000	3,933	1,904	106.6%	1,543	154.9%	34,318	41,134	-16.6%
E-MINI RUSSELL 1000 GROWTH	3,807	1,122	239.3%	1,481	157.1%	22,132	27,677	-20.0%
E-MINI RUSSELL 1000 VALUE	8,446	3,397	148.6%	11,633	-27.4%	115,586	40,835	183.1%
E-MINI RUSSELL 2000	3,540,402	4,067,293	-13.0%	3,579,612	-1.1%	20,725,739	22,047,786	-6.0%
E-MINI S&P500	32,576,914	35,312,701	-7.7%	28,564,771	14.0%	172,241,052	235,453,693	-26.8%
E-MINI S&P500 ESG	11,824	11,933	-0.9%	10,232	15.6%	83,913	54,620	53.6%
E-MINI S&P REAL ESTATE SELE	5,485	3,879	41.4%	9,429	-41.8%	31,658	66,389	-52.3%
ETHER FUTURES	117,897	0	-	50,341	134.2%	197,395	0	-
FT-SE 100	4	0	0.0%	0	0.0%	8	0	0.0%
FTSE Emerging	0	50	-100.0%	0	0.0%	5	4,420	-99.9%
IBOVESPA INDEX	88	388	-77.3%	97	-9.3%	1,043	3,106	-66.4%
MICRO E-MINI NASDAQ 100	20,783,449	13,122,727	58.4%	18,490,117	12.4%	105,899,406	58,897,221	79.8%
MICRO E-MINI RUSSELL 2000	2,939,895	2,250,246	30.6%	2,807,886	4.7%	17,134,486	9,007,132	90.2%
MICRO E-MINI S&P500	18,620,138	19,684,699	-5.4%	16,440,689	13.3%	99,347,226	82,122,115	21.0%
NASDAQ-100 VOLATILITY	22	0	-	8	175.0%	32	0	-
NASDAQ BIOTECH	600	152	294.7%	93	545.2%	3,358	3,087	8.8%
Nearby BTIC+	0	0	0.0%	50	-100.0%	104	1,177	-91.2%
NIKKEI 225 (\$) STOCK	101,586	109,851	-7.5%	98,978	2.6%	646,701	1,219,039	-46.9%
NIKKEI 225 (YEN) STOCK	587,419	685,149	-14.3%	510,293	15.1%	3,233,815	6,137,540	-47.3%
S&P 500	64,074	95,692	-33.0%	136,050	-52.9%	622,411	811,281	-23.3%
S&P 500 ANNUAL DIVIDEND IND	51,409	36,179	42.1%	91,653	-43.9%	314,234	348,302	-9.8%
S&P 500/GI	0	0	0.0%	0	0.0%	0	0	0.0%
S&P 500 QUARLY DIVIDEND IND	60	3,059	-98.0%	300	-80.0%	6,957	6,182	12.5%
S&P 600 SMALLCAP EMINI	0	759	-100.0%	0	0.0%	0	1,326	-100.0%
S&P CONSUMER DSCRTNRY SE	9,538	3,020	215.8%	4,409	116.3%	64,839	48,411	33.9%
S&P CONSUMER STAPLES SECT	14,565	14,772	-1.4%	15,679	-7.1%	124,706	115,614	7.9%
S&P ENERGY SECTOR	36,592	15,880	130.4%	24,743	47.9%	233,612	137,939	69.4%
S&P FINANCIAL SECTOR	26,022	11,488	126.5%	20,126	29.3%	302,011	145,018	108.3%
S&P HEALTH CARE SECTOR	11,424	8,736	30.8%	10,425	9.6%	83,457	90,228	-7.5%
S&P INDUSTRIAL SECTOR	14,084	8,812	59.8%	7,173	96.3%	116,531	66,414	75.5%
S&P MATERIALS SECTOR	8,822	4,982	77.1%	4,865	81.3%	56,467	42,871	31.7%
S&P TECHNOLOGY SECTOR	11,095	6,550	69.4%	7,475	48.4%	70,907	77,582	-8.6%
S&P UTILITIES SECTOR	15,176	13,860	9.5%	13,769	10.2%	123,828	130,167	-4.9%
S&P VALUE INDEX FUTURES	0	0	0.0%	0	0.0%	380	0	0.0%
WATER INDEX FUTURES	68	0	-	221	-69.2%	736	0	-
YEN DENOMINATED TOPIX	964	5,082	-81.0%	1,415	-31.9%	6,803	41,354	-83.5%

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Equity Index Options								
BITCOIN FUTURES	1,627	5,986	-72.8%	1,673	-2.7%	7,925	7,754	2.2%
E-MINI NASDAQ 100	583,656	247,300	136.0%	447,608	30.4%	2,590,906	1,681,012	54.1%
E-MINI RUSSELL 2000	28,784	28,278	1.8%	18,162	58.5%	151,711	98,974	53.3%
E-MINI S&P500	6,440,219	5,992,928	7.5%	4,390,217	46.7%	28,336,594	42,195,150	-32.8%
EOM E-MINI RUSSELL 2000 END	18,104	12,780	41.7%	18,506	-2.2%	105,264	42,929	145.2%
EOM EMINI S&P	1,863,656	1,669,716	11.6%	1,743,238	6.9%	9,167,289	11,871,854	-22.8%
EOM S&P 500	49,431	41,128	20.2%	50,334	-1.8%	240,048	431,022	-44.3%
EOW1 E-MINI RUSSELL 2000 WE	11,350	2,560	343.4%	5,939	91.1%	46,085	26,924	71.2%
EOW1 EMINI S&P 500	1,318,055	533,087	147.2%	456,349	188.8%	4,720,811	5,579,537	-15.4%
EOW1 S&P 500	40,930	17,200	138.0%	14,750	177.5%	157,010	237,631	-33.9%
EOW2 E-MINI RUSSELL 2000 WE	14,500	4,553	218.5%	7,239	100.3%	63,837	18,127	252.2%
EOW2 EMINI S&P 500	1,579,751	724,745	118.0%	796,525	98.3%	5,438,847	5,421,580	0.3%
EOW2 S&P 500	43,778	70,625	-38.0%	53,837	-18.7%	255,515	448,482	-43.0%
EOW3 E-MINI RUSSELL 2000 WE	25,655	11,701	119.3%	22,186	15.6%	135,035	103,564	30.4%
EOW3 EMINI S&P 500	2,302,144	1,909,672	20.6%	2,071,740	11.1%	10,421,957	13,810,884	-24.5%
EOW3 S&P 500	44,371	51,827	-14.4%	46,934	-5.5%	202,185	455,729	-55.6%
EOW4 E-MINI RUSSELL 2000 WE	519	5,049	-89.7%	22,868	-97.7%	56,769	15,097	276.0%
EOW4 EMINI S&P 500	63,853	942,634	-93.2%	952,615	-93.3%	2,989,152	4,012,360	-25.5%
MICRO E-MINI NASDAQ 100	51,437	0	-	31,937	61.1%	138,730	0	-
MICRO E-MINI S&P500	160,451	0	-	121,877	31.6%	679,956	0	-
S&P 500	177,107	65,872	168.9%	87,643	102.1%	762,266	876,961	-13.1%

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FX Futures								
AD/CD CROSS RATES	84	115	-27.0%	20	320.0%	128	160	-20.0%
AD/JY CROSS RATES	1,960	2,269	-13.6%	1,391	40.9%	11,540	13,904	-17.0%
AD/NE CROSS RATES	117	96	21.9%	153	-23.5%	901	2,122	-57.5%
AUSTRALIAN DOLLAR	1,747,343	1,732,882	0.8%	1,738,854	0.5%	10,556,717	10,894,854	-3.1%
BP/JY CROSS RATES	2,074	4,461	-53.5%	1,795	15.5%	11,334	19,174	-40.9%
BP/SF CROSS RATES	489	285	71.6%	820	-40.4%	4,167	2,392	74.2%
BRAZIL REAL	251,533	170,733	47.3%	231,667	8.6%	1,239,437	1,070,148	15.8%
BRITISH POUND	1,787,081	1,635,582	9.3%	1,627,064	9.8%	9,208,638	10,793,706	-14.7%
CANADIAN DOLLAR	1,427,350	1,118,712	27.6%	1,502,562	-5.0%	7,907,687	8,360,097	-5.4%
CD/JY CROSS RATES	8	130	-93.8%	11	-27.3%	552	434	27.2%
CHINESE RENMINBI (CNH)	17,103	16,062	6.5%	9,491	80.2%	76,057	93,829	-18.9%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	2	14	-85.7%
CZECK KORUNA (US)	0	0	-	1	-100.0%	3	0	-
EC/AD CROSS RATES	2,313	2,947	-21.5%	2,510	-7.8%	22,380	34,257	-34.7%
EC/CD CROSS RATES	3,419	1,524	124.3%	3,883	-11.9%	28,243	20,004	41.2%
EC/NOK CROSS RATES	222	50	344.0%	301	-26.2%	3,281	1,433	129.0%
EC/SEK CROSS RATES	481	114	321.9%	261	84.3%	2,913	3,207	-9.2%
EFX/BP CROSS RATES	22,507	36,256	-37.9%	24,664	-8.7%	236,806	365,180	-35.2%
EFX/JY CROSS RATES	19,627	29,282	-33.0%	20,282	-3.2%	160,396	334,611	-52.1%
EFX/SF CROSS RATES	11,634	38,133	-69.5%	12,172	-4.4%	96,525	231,839	-58.4%
E-MINI EURO FX	96,782	131,896	-26.6%	91,207	6.1%	665,175	711,503	-6.5%
E-MINI JAPANESE YEN	6,471	13,191	-50.9%	7,023	-7.9%	46,887	145,251	-67.7%
EURO FX	3,288,308	3,047,623	7.9%	3,365,905	-2.3%	19,709,167	21,953,735	-10.2%
HUNGARIAN FORINT (EC)	0	8	-100.0%	0	0.0%	0	8	-100.0%
HUNGARIAN FORINT (US)	11	4	175.0%	1	1,000.0%	72	102	-29.4%
INDIAN RUPEE	9,368	20,239	-53.7%	12,327	-24.0%	76,469	141,599	-46.0%
JAPANESE YEN	1,961,197	1,465,292	33.8%	2,207,384	-11.2%	10,585,402	14,385,809	-26.4%
KOREAN WON	1,640	970	69.1%	1,723	-4.8%	11,007	4,988	120.7%
MEXICAN PESO	866,868	806,353	7.5%	756,955	14.5%	5,271,336	6,291,133	-16.2%
MICRO AUD/USD	183,154	260,096	-29.6%	198,181	-7.6%	1,177,672	1,088,312	8.2%
MICRO CAD/USD	56,424	23,865	136.4%	49,130	14.8%	246,238	123,956	98.6%
MICRO CHF/USD	7,890	1,832	330.7%	6,733	17.2%	46,594	16,972	174.5%
MICRO EUR/USD	401,240	388,084	3.4%	407,013	-1.4%	2,545,213	1,922,759	32.4%
MICRO GBP/USD	67,459	65,290	3.3%	69,348	-2.7%	347,990	257,962	34.9%
MICRO INR/USD	1,659	1,557	6.6%	2,094	-20.8%	10,909	12,974	-15.9%
MICRO JPY/USD	31,430	18,876	66.5%	30,782	2.1%	153,179	160,096	-4.3%
MICRO USD/CNH	13	0	-	3	333.3%	20	0	-
NEW ZEALND DOLLAR	494,419	502,117	-1.5%	460,150	7.4%	2,986,034	3,160,649	-5.5%
NKR/USD CROSS RATE	4,433	2,726	62.6%	5,040	-12.0%	29,014	31,390	-7.6%
POLISH ZLOTY (EC)	24	1	2,300.0%	47	-48.9%	586	168	248.8%
POLISH ZLOTY (US)	174	344	-49.4%	380	-54.2%	4,507	3,207	40.5%
RMB USD	0	0	0.0%	0	0.0%	0	4	-100.0%
RUSSIAN RUBLE	56,344	84,873	-33.6%	83,722	-32.7%	445,027	588,302	-24.4%
S.AFRICAN RAND	48,442	69,630	-30.4%	34,143	41.9%	257,692	374,041	-31.1%
SF/JY CROSS RATES	16	28	-42.9%	40	-60.0%	346	205	68.8%
SHEKEL	1	0	0.0%	1	0.0%	12	110	-89.1%
SKR/USD CROSS RATES	4,363	2,504	74.2%	4,557	-4.3%	25,820	22,229	16.2%
SWISS FRANC	410,549	399,887	2.7%	397,547	3.3%	2,313,613	3,189,008	-27.5%
TURKISH LIRA	10	2,232	-99.6%	16	-37.5%	284	5,180	-94.5%
USDZAR	0	0	0.0%	4	-100.0%	49	0	0.0%

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FX Options								
AUD/USD MONDAY OPTION WEE	497	874	-43.1%	657	-24.4%	2,436	1,951	24.9%
AUD/USD MONDAY OPTION WEE	209	596	-64.9%	99	111.1%	1,740	1,027	69.4%
AUD/USD MONDAY OPTION WEE	103	397	-74.1%	204	-49.5%	1,945	806	141.3%
AUD/USD MONDAY OPTION WEE	287	0	0.0%	661	-56.6%	2,139	180	1,088.3%
AUD/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	23	103	-77.7%
AUD/USD MONTHLY OPTIONS	124,782	82,942	50.4%	69,003	80.8%	371,598	472,718	-21.4%
AUD/USD WKLY FRIDAY OPTION	0	138	-100.0%	136	-100.0%	958	3,153	-69.6%
AUD/USD WKLY FRIDAY OPTION	1,968	1,797	9.5%	1,219	61.4%	8,560	27,222	-68.6%
AUD/USD WKLY FRIDAY OPTION	3,496	3,856	-9.3%	1,831	90.9%	13,616	22,858	-40.4%
AUD/USD WKLY FRIDAY OPTION	2,011	4,708	-57.3%	3,287	-38.8%	16,222	24,291	-33.2%
AUD/USD WKLY FRIDAY OPTION	0	5,083	-100.0%	1,482	-100.0%	3,069	10,847	-71.7%
AUD/USD WKLY WED OPTIONS -	2,465	2,432	1.4%	1,077	128.9%	6,549	8,706	-24.8%
AUD/USD WKLY WED OPTIONS -	767	2,596	-70.5%	517	48.4%	3,961	8,367	-52.7%
AUD/USD WKLY WED OPTIONS -	210	869	-75.8%	133	57.9%	2,332	6,070	-61.6%
AUD/USD WKLY WED OPTIONS -	1,074	1,487	-27.8%	541	98.5%	5,572	9,380	-40.6%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	564	3,619	-84.4%
BRL/USD MONTHLY OPTIONS	147	234	-37.2%	640	-77.0%	1,773	340	421.5%
CAD/USD MONDAY OPTIONS WE	695	1,144	-39.2%	692	0.4%	4,219	1,650	155.7%
CAD/USD MONDAY OPTIONS WE	2,338	1	233,700.0%	674	246.9%	4,977	102	4,779.4%
CAD/USD MONDAY OPTIONS WE	255	229	11.4%	305	-16.4%	1,516	620	144.5%
CAD/USD MONDAY OPTIONS WE	1,563	0	0.0%	343	355.7%	3,591	246	1,359.8%
CAD/USD MONDAY OPTIONS WE	0	0	0.0%	0	0.0%	612	102	500.0%
CAD/USD MONTHLY OPTIONS	70,463	49,505	42.3%	60,786	15.9%	281,729	272,728	3.3%
CAD/USD WKLY FRIDAY OPTION	0	65	-100.0%	13	-100.0%	6,368	6,030	5.6%
CAD/USD WKLY FRIDAY OPTION	7,432	1,641	352.9%	1,257	491.2%	19,202	30,541	-37.1%
CAD/USD WKLY FRIDAY OPTION	6,462	6,718	-3.8%	5,233	23.5%	29,519	32,725	-9.8%
CAD/USD WKLY FRIDAY OPTION	5,792	7,678	-24.6%	5,908	-2.0%	33,829	36,719	-7.9%
CAD/USD WKLY FRIDAY OPTION	0	7,653	-100.0%	3,968	-100.0%	9,870	19,083	-48.3%
CAD/USD WKLY WED OPTIONS -	1,175	4,087	-71.3%	564	108.3%	5,088	11,207	-54.6%
CAD/USD WKLY WED OPTIONS -	1,271	2,065	-38.5%	661	92.3%	6,181	10,688	-42.2%
CAD/USD WKLY WED OPTIONS -	3,011	1,360	121.4%	599	402.7%	8,309	9,853	-15.7%
CAD/USD WKLY WED OPTIONS -	1,188	4,500	-73.6%	2,078	-42.8%	4,817	14,146	-65.9%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	1,221	5,417	-77.5%
CHF/USD MONTHLY OPTIONS	6,491	2,837	128.8%	7,136	-9.0%	23,849	18,695	27.6%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	20	-100.0%	56	37	51.4%
CHF/USD WKLY FRIDAY OPTION	786	172	357.0%	18	4,266.7%	1,458	831	75.5%
CHF/USD WKLY FRIDAY OPTION	17	2	750.0%	678	-97.5%	1,171	692	69.2%
CHF/USD WKLY FRIDAY OPTION	24	227	-89.4%	420	-94.3%	1,901	742	156.2%
CHF/USD WKLY FRIDAY OPTION	0	11	-100.0%	17	-100.0%	22	853	-97.4%
EUR/GBP MONTHLY OPTIONS	0	0	0.0%	0	-	0	0	0.0%
EUR/GBP WKLY FRIDAY OPTION	0	0	-	0	0.0%	0	0	-
EUR/USD MONDAY OPTION WEE	624	1,212	-48.5%	1,693	-63.1%	6,744	3,207	110.3%
EUR/USD MONDAY OPTION WEE	4,826	907	432.1%	1,717	181.1%	9,626	2,279	322.4%
EUR/USD MONDAY OPTION WEE	2,457	1,184	107.5%	572	329.5%	3,691	3,262	13.2%
EUR/USD MONDAY OPTION WEE	1,412	1,779	-20.6%	1,540	-8.3%	10,822	3,542	205.5%
EUR/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	1,587	1,609	-1.4%
EUR/USD MONTHLY OPTIONS	169,604	208,666	-18.7%	198,330	-14.5%	1,015,232	1,658,210	-38.8%
EUR/USD WKLY FRIDAY OPTION	0	491	-100.0%	200	-100.0%	11,898	11,073	7.5%
EUR/USD WKLY FRIDAY OPTION	30,769	4,918	525.6%	2,103	1,363.1%	71,972	103,606	-30.5%
EUR/USD WKLY FRIDAY OPTION	17,781	17,153	3.7%	17,337	2.6%	98,822	112,951	-12.5%
EUR/USD WKLY FRIDAY OPTION	22,802	18,989	20.1%	15,365	48.4%	87,918	118,974	-26.1%

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 Volume Report - Monthly

	VOLUME MAY 2021	VOLUME MAY 2020	% CHG	VOIUME APR 2021	% CHG	VOLUME Y.T.D 2021	VOLUME Y.T.D 2020	% CHG
FX Options								
EUR/USD WKLY FRIDAY OPTION	0	18,680	-100.0%	17,252	-100.0%	33,497	41,957	-20.2%
EUR/USD WKLY WED OPTIONS -	7,612	8,747	-13.0%	10,956	-30.5%	33,668	46,715	-27.9%
EUR/USD WKLY WED OPTIONS -	7,178	5,380	33.4%	6,190	16.0%	35,814	43,564	-17.8%
EUR/USD WKLY WED OPTIONS -	4,999	4,420	13.1%	10,597	-52.8%	37,675	38,392	-1.9%
EUR/USD WKLY WED OPTIONS -	6,683	4,829	38.4%	8,451	-20.9%	41,820	38,786	7.8%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	5,639	14,285	-60.5%
GBP/USD MONDAY OPTION WEE	52	1,479	-96.5%	495	-89.5%	1,240	2,273	-45.4%
GBP/USD MONDAY OPTION WEE	2,521	872	189.1%	1,305	93.2%	4,202	1,339	213.8%
GBP/USD MONDAY OPTION WEE	101	1,678	-94.0%	126	-19.8%	1,204	2,207	-45.4%
GBP/USD MONDAY OPTION WEE	50	1,633	-96.9%	0	0.0%	1,042	2,555	-59.2%
GBP/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	2,200	401	448.6%
GBP/USD MONTHLY OPTIONS	79,955	65,388	22.3%	62,784	27.3%	378,540	459,050	-17.5%
GBP/USD WKLY FRIDAY OPTION	0	12	-100.0%	21	-100.0%	1,768	3,267	-45.9%
GBP/USD WKLY FRIDAY OPTION	3,255	3,211	1.4%	1,335	143.8%	11,738	19,415	-39.5%
GBP/USD WKLY FRIDAY OPTION	2,015	4,606	-56.3%	2,956	-31.8%	13,234	16,988	-22.1%
GBP/USD WKLY FRIDAY OPTION	3,719	4,705	-21.0%	2,625	41.7%	16,646	22,399	-25.7%
GBP/USD WKLY FRIDAY OPTION	0	1,633	-100.0%	2,138	-100.0%	3,786	8,329	-54.5%
GBP/USD WKLY WED OPTIONS -	2,164	2,174	-0.5%	2,343	-7.6%	7,114	11,486	-38.1%
GBP/USD WKLY WED OPTIONS -	744	2,156	-65.5%	480	55.0%	4,129	5,848	-29.4%
GBP/USD WKLY WED OPTIONS -	450	1,868	-75.9%	965	-53.4%	3,170	8,975	-64.7%
GBP/USD WKLY WED OPTIONS -	888	4,383	-79.7%	2,556	-65.3%	5,385	10,458	-48.5%
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	1,655	5,190	-68.1%
JPY/USD MONDAY OPTION WEE	346	211	64.0%	276	25.4%	1,983	2,479	-20.0%
JPY/USD MONDAY OPTION WEE	776	1,760	-55.9%	168	361.9%	1,851	2,969	-37.7%
JPY/USD MONDAY OPTION WEE	241	552	-56.3%	108	123.1%	1,078	1,592	-32.3%
JPY/USD MONDAY OPTION WEE	364	0	0.0%	0	0.0%	881	1,235	-28.7%
JPY/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	313	152	105.9%
JPY/USD MONTHLY OPTIONS	71,016	73,061	-2.8%	67,095	5.8%	409,834	776,128	-47.2%
JPY/USD WKLY FRIDAY OPTION	0	5	-100.0%	3	-100.0%	8,167	6,089	34.1%
JPY/USD WKLY FRIDAY OPTION	9,197	2,488	269.7%	1,613	470.2%	26,291	65,518	-59.9%
JPY/USD WKLY FRIDAY OPTION	5,878	11,518	-49.0%	6,216	-5.4%	44,342	77,109	-42.5%
JPY/USD WKLY FRIDAY OPTION	9,754	12,493	-21.9%	6,951	40.3%	40,303	65,926	-38.9%
JPY/USD WKLY FRIDAY OPTION	0	9,449	-100.0%	8,219	-100.0%	16,475	25,863	-36.3%
JPY/USD WKLY WED OPTIONS -	2,025	3,602	-43.8%	3,210	-36.9%	11,591	31,974	-63.7%
JPY/USD WKLY WED OPTIONS -	3,126	1,766	77.0%	3,024	3.4%	14,325	23,525	-39.1%
JPY/USD WKLY WED OPTIONS -	3,448	2,792	23.5%	2,489	38.5%	14,675	29,895	-50.9%
JPY/USD WKLY WED OPTIONS -	2,936	4,384	-33.0%	2,443	20.2%	13,628	34,083	-60.0%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%	4,493	7,594	-40.8%
MXN/USD MONTHLY OPTIONS	2,670	1,273	109.7%	294	808.2%	5,730	9,299	-38.4%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	0	0.0%
MXN/USD WKLY FRIDAY OPTION	344	0	0.0%	0	0.0%	344	0	0.0%
MXN/USD WKLY FRIDAY OPTION	59	1	5,800.0%	0	0.0%	59	2	2,850.0%
MXN/USD WKLY FRIDAY OPTION	193	225	-14.2%	0	0.0%	193	810	-76.2%
MXN/USD WKLY FRIDAY OPTION	0	93	-100.0%	0	0.0%	0	143	-100.0%
NZD/USD MONTHLY OPTIONS	248	6	4,033.3%	27	818.5%	540	4,357	-87.6%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	50	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	375	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-	0	0	0.0%
RUB/USD MONTHLY OPTIONS	0	0	-	0	0.0%	68	0	-

CME Exchange Volume Report - Monthly

	VOLUME MAY 2021	VOLUME MAY 2020	% CHG	VOIUME APR 2021	% CHG	VOLUME Y.T.D 2021	VOLUME Y.T.D 2020	% CHG
Foreign Exchange Futures								
CHILEAN PESO	0	0	0.0%	0	-	0	0	0.0%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	633	1,468	-56.9%	146	333.6%	3,426	5,184	-33.9%
Ag Products Futures								
BUTTER CS	4,452	4,214	5.6%	3,847	15.7%	22,719	35,701	-36.4%
CASH-SETTLED CHEESE	11,451	12,916	-11.3%	12,702	-9.8%	64,817	75,999	-14.7%
CAT ASIA WEATHER	0	3,900	-100.0%	0	0.0%	1,200	7,800	-84.6%
CATTLE	1,179,212	1,498,959	-21.3%	1,143,144	3.2%	6,123,534	7,958,787	-23.1%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
CDD SEASONAL STRIP	2,175	0	0.0%	550	295.5%	5,225	750	596.7%
CDD WEATHER	3,100	950	226.3%	1,850	67.6%	5,125	5,150	-0.5%
CLASS IV MILK	969	1,960	-50.6%	819	18.3%	3,506	18,865	-81.4%
DRY WHEY	2,802	990	183.0%	3,090	-9.3%	12,577	8,056	56.1%
FEEDER CATTLE	201,385	181,226	11.1%	286,614	-29.7%	1,206,213	1,443,959	-16.5%
GOLDMAN SACHS	9,445	14,026	-32.7%	9,469	-0.3%	59,938	88,960	-32.6%
GSCI EXCESS RETURN FUT	5,042	6,535	-22.8%	4,290	17.5%	136,578	98,589	38.5%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
HDD WEATHER	0	0	0.0%	0	0.0%	11,350	6,825	66.3%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	1,600	1,000	60.0%
HOGS	1,044,171	995,647	4.9%	868,603	20.2%	4,736,953	5,903,011	-19.8%
HOUSING INDEX	11	12	-8.3%	21	-47.6%	62	195	-68.2%
LUMBER	12,761	7,448	71.3%	12,051	5.9%	51,276	62,647	-18.2%
MALAYSIAN PALM SWAP	6,820	2,380	186.6%	7,120	-4.2%	36,976	15,410	139.9%
MILK	22,622	38,908	-41.9%	24,751	-8.6%	120,602	175,164	-31.1%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	5,584	5,992	-6.8%	5,445	2.6%	31,405	53,549	-41.4%
PACIFIC RIM DAT SS WTHR	0	1,300	-100.0%	0	0.0%	0	1,300	-100.0%
PORK CUTOOT	1,962	0	-	1,919	2.2%	17,650	0	-
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	0	0.0%	2,002	7,524	-73.4%
USD CRUDE PALM OIL	4,798	1,908	151.5%	3,464	38.5%	24,416	14,995	62.8%

CME Exchange Volume Report - Monthly

	VOLUME MAY 2021	VOLUME MAY 2020	% CHG	VOIUME APR 2021	% CHG	VOLUME Y.T.D 2021	VOLUME Y.T.D 2020	% CHG
Ag Products Options								
BUTTER CS	1,113	3,897	-71.4%	3,114	-64.3%	12,676	21,219	-40.3%
CASH-SETTLED CHEESE	5,891	9,785	-39.8%	6,281	-6.2%	43,971	65,250	-32.6%
CATTLE	162,340	275,175	-41.0%	211,361	-23.2%	970,153	1,396,698	-30.5%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
CDD SEASONAL STRIP	750	0	0.0%	2,200	-65.9%	4,950	2,000	147.5%
CDD WEATHER	500	0	-	0	0.0%	2,750	0	-
CLASS IV MILK	3,353	3,606	-7.0%	3,306	1.4%	15,558	34,762	-55.2%
DRY WHEY	184	613	-70.0%	744	-75.3%	1,418	3,306	-57.1%
FEEDER CATTLE	23,787	23,128	2.8%	27,214	-12.6%	108,627	157,225	-30.9%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	5,000	0	0.0%
HDD WEATHER	0	0	0.0%	0	0.0%	6,250	0	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	0.0%	1,250	0	-
HOGS	211,598	222,630	-5.0%	158,297	33.7%	932,413	1,596,637	-41.6%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
LUMBER	1,074	249	331.3%	913	17.6%	4,256	5,004	-14.9%
LV CATL CSO	0	0	0.0%	0	0.0%	0	0	0.0%
MILK	16,051	60,498	-73.5%	25,424	-36.9%	134,620	253,267	-46.8%
MLK MID OPTIONS	2	4	-50.0%	6	-66.7%	11	48	-77.1%
NFD MILK	5,238	3,609	45.1%	4,396	19.2%	23,013	53,977	-57.4%
PORK CUTOUT	88	0	-	76	15.8%	718	0	-

CME Exchange Volume Report - Monthly

	VOLUME MAY 2021	VOLUME MAY 2020	% CHG	VOIUME APR 2021	% CHG	VOLUME Y.T.D 2021	VOLUME Y.T.D 2020	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	43,599,841	35,672,913	22.2%	40,858,904	6.7%	257,356,191	303,764,139	-15.3%
Equity Index Futures	91,199,777	85,037,006	7.2%	81,878,710	11.4%	483,066,066	483,460,433	-0.1%
FX Futures	13,294,034	12,099,151	9.9%	13,369,358	-0.6%	76,524,021	86,833,017	-11.9%
Foreign Exchange Futures	0	0	0.0%	0	-	0	0	0.0%
Ag Products Futures	2,518,762	2,779,271	-9.4%	2,389,749	5.4%	12,675,724	15,984,236	-20.7%
TOTAL FUTURES	150,612,414	135,588,341	11.1%	138,496,721	8.7%	829,622,002	890,041,825	-6.8%
TOTAL OPTIONS GROUP								
Equity Index Options	14,819,378	12,337,641	20.1%	11,362,177	30.4%	66,667,892	87,335,571	-23.7%
Interest Rate Options	18,564,954	17,170,750	8.1%	18,608,070	-0.2%	104,614,540	196,656,973	-46.8%
FX Options	732,261	716,736	2.2%	647,425	13.1%	3,473,204	5,065,104	-31.4%
Ag Products Options	431,969	603,194	-28.4%	443,332	-2.6%	2,267,634	3,589,393	-36.8%
Foreign Exchange Options	633	1,468	-56.9%	146	333.6%	3,426	5,184	-33.9%
TOTAL OPTIONS	34,549,195	30,829,789	12.1%	31,061,150	11.2%	177,026,696	292,652,225	-39.5%
TOTAL COMBINED								
Interest Rate	62,164,795	52,843,663	17.6%	59,466,974	4.5%	361,970,731	500,421,112	-27.7%
Equity Index	106,019,155	97,374,647	8.9%	93,240,887	13.7%	549,733,958	570,796,004	-3.7%
FX	14,026,295	12,815,887	9.4%	14,016,783	0.1%	79,997,225	91,898,121	-13.0%
Foreign Exchange	633	1,468	-56.9%	146	333.6%	3,426	5,184	-33.9%
Ag Products	2,950,731	3,382,465	-12.8%	2,833,081	4.2%	14,943,358	19,573,629	-23.7%
GRAND TOTAL	185,161,609	166,418,130	11.3%	169,557,871	9.2%	1,006,648,698	1,182,694,050	-14.9%