

CME Exchange Volume Report - Monthly

	VOLUME SEP 2021	VOLUME SEP 2020	% CHG	VOIUME AUG 2021	% CHG	VOLUME Y.T.D 2021	VOLUME Y.T.D 2020	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	0	8	-100.0%	0	0.0%	0	826	-100.0%
EURODOLLARS	43,998,807	27,773,697	58.4%	40,873,147	7.6%	439,000,600	412,742,245	6.4%
SOFR	2,863,777	1,158,432	147.2%	2,750,524	4.1%	22,171,026	8,415,124	163.5%
SONIA	20,755	189,924	-89.1%	37,166	-44.2%	779,024	1,475,958	-47.2%
TIIE	292	0	-	364	-19.8%	759	0	-
Interest Rate Options								
EURODOLLARS	3,683,442	4,379,586	-15.9%	2,651,800	38.9%	35,694,387	172,880,011	-79.4%
EURO MIDCURVE	14,123,901	4,174,244	238.4%	15,255,171	-7.4%	149,667,459	64,108,465	133.5%
SOFR	310	0	0.0%	50	520.0%	8,712	1,022	752.4%

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Equity Index Futures								
BITCOIN FUTURES	593,846	201,893	194.1%	437,766	35.7%	4,042,468	1,584,724	155.1%
E-MINI COM SERVICES SELECT	8,586	12,460	-31.1%	1,262	580.3%	37,293	49,608	-24.8%
E-mini FTSE 100 (USD)	0	0	0.0%	0	-	0	0	0.0%
E-mini FTSE China 50	174	0	0.0%	211	-17.5%	521	2	25,950.0%
E-MINI MIDCAP	377,878	497,873	-24.1%	192,521	96.3%	2,359,656	3,504,609	-32.7%
E-MINI NASDAQ 100	13,332,079	16,216,431	-17.8%	10,480,818	27.2%	103,114,421	113,165,872	-8.9%
E-MINI RUSSELL 1000	35,699	19,796	80.3%	7,425	380.8%	103,786	85,335	21.6%
E-MINI RUSSELL 1000 GROWTH	11,728	9,569	22.6%	1,423	724.2%	47,201	49,098	-3.9%
E-MINI RUSSELL 1000 VALUE	76,280	30,314	151.6%	3,409	2,137.6%	284,079	98,337	188.9%
E-MINI RUSSELL 2000	5,287,272	5,047,661	4.7%	3,681,690	43.6%	37,866,914	39,937,848	-5.2%
E-MINI S&P500	41,991,970	50,100,953	-16.2%	25,058,886	67.6%	300,480,012	400,870,208	-25.0%
E-MINI S&P500 ESG	49,759	8,921	457.8%	6,232	698.4%	184,455	86,495	113.3%
E-MINI S&P REAL ESTATE SELE	14,213	10,522	35.1%	9,085	56.4%	86,025	88,224	-2.5%
ETHER FUTURES	130,546	0	-	95,216	37.1%	560,850	0	-
FT-SE 100	1,055	0	0.0%	0	0.0%	1,296	0	0.0%
FTSE Emerging	0	45	-100.0%	0	0.0%	5	4,545	-99.9%
IBOVESPA INDEX	215	147	46.3%	391	-45.0%	1,854	4,094	-54.7%
MICRO E-MINI NASDAQ 100	19,222,879	22,193,044	-13.4%	16,000,710	20.1%	173,589,950	122,781,960	41.4%
MICRO E-MINI RUSSELL 2000	3,566,315	2,014,024	77.1%	2,756,828	29.4%	28,397,966	18,263,463	55.5%
MICRO E-MINI S&P500	19,180,797	23,799,628	-19.4%	13,547,604	41.6%	160,724,114	168,087,271	-4.4%
NASDAQ-100 VOLATILITY	33	0	-	6	450.0%	95	0	-
NASDAQ BIOTECH	905	533	69.8%	386	134.5%	6,996	5,557	25.9%
Nearby BTIC+	0	0	0.0%	0	0.0%	356	1,177	-69.8%
NIKKEI 225 (\$) STOCK	220,921	178,015	24.1%	94,278	134.3%	1,188,859	1,867,328	-36.3%
NIKKEI 225 (YEN) STOCK	933,233	856,291	9.0%	503,205	85.5%	5,913,790	9,152,179	-35.4%
S&P 500	147,513	227,830	-35.3%	73,641	100.3%	1,085,979	1,323,073	-17.9%
S&P 500 ANNUAL DIVIDEND IND	47,048	33,735	39.5%	28,972	62.4%	561,487	567,648	-1.1%
S&P 500/GI	0	0	0.0%	0	0.0%	0	0	0.0%
S&P 500 QUARLY DIVIDEND IND	2,290	90	2,444.4%	950	141.1%	18,464	9,304	98.5%
S&P 600 SMALLCAP EMINI	0	721	-100.0%	0	0.0%	0	3,504	-100.0%
S&P CONSUMER DSCRTNRY SE	15,967	17,362	-8.0%	9,388	70.1%	110,227	84,753	30.1%
S&P CONSUMER STAPLES SECT	76,341	47,403	61.0%	27,695	175.6%	339,963	233,617	45.5%
S&P ENERGY SECTOR	102,266	67,472	51.6%	28,509	258.7%	480,648	273,979	75.4%
S&P FINANCIAL SECTOR	78,638	36,900	113.1%	22,806	244.8%	602,205	243,849	147.0%
S&P HEALTH CARE SECTOR	70,800	32,793	115.9%	25,404	178.7%	225,306	162,332	38.8%
S&P INDUSTRIAL SECTOR	44,025	32,483	35.5%	16,379	168.8%	241,273	154,696	56.0%
S&P MATERIALS SECTOR	22,845	17,652	29.4%	9,402	143.0%	129,206	83,586	54.6%
S&P TECHNOLOGY SECTOR	33,797	33,221	1.7%	7,837	331.2%	146,709	147,188	-0.3%
S&P UTILITIES SECTOR	80,809	47,714	69.4%	32,608	147.8%	295,281	242,559	21.7%
S&P VALUE INDEX FUTURES	760	0	0.0%	0	0.0%	2,100	0	0.0%
WATER INDEX FUTURES	19	0	-	67	-71.6%	944	0	-
YEN DENOMINATED TOPIX	3,912	5,928	-34.0%	3,873	1.0%	17,622	64,567	-72.7%

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Equity Index Options								
BITCOIN FUTURES	1,509	4,872	-69.0%	1,032	46.2%	12,596	27,224	-53.7%
E-MINI NASDAQ 100	596,300	496,096	20.2%	614,763	-3.0%	4,979,648	3,120,855	59.6%
E-MINI RUSSELL 2000	28,635	17,983	59.2%	33,490	-14.5%	256,498	160,725	59.6%
E-MINI S&P500	9,419,068	6,659,244	41.4%	6,083,904	54.8%	55,318,644	67,766,035	-18.4%
EOM E-MINI RUSSELL 2000 END	19,273	7,833	146.0%	14,709	31.0%	182,701	77,024	137.2%
EOM EMINI S&P	2,503,600	1,911,410	31.0%	1,328,946	88.4%	16,645,422	18,353,247	-9.3%
EOM S&P 500	1,000	29,049	-96.6%	14,878	-93.3%	307,453	554,078	-44.5%
EOW1 E-MINI RUSSELL 2000 WE	16,536	3,754	340.5%	17,918	-7.7%	100,283	42,172	137.8%
EOW1 EMINI S&P 500	1,638,844	1,427,566	14.8%	1,139,452	43.8%	9,349,968	9,642,961	-3.0%
EOW1 S&P 500	8,319	37,850	-78.0%	20,690	-59.8%	227,840	379,137	-39.9%
EOW2 E-MINI RUSSELL 2000 WE	14,958	4,594	225.6%	15,540	-3.7%	117,658	36,301	224.1%
EOW2 EMINI S&P 500	1,349,344	1,140,123	18.4%	975,559	38.3%	9,664,426	9,859,840	-2.0%
EOW2 S&P 500	12,330	55,468	-77.8%	36,020	-65.8%	397,309	712,800	-44.3%
EOW3 E-MINI RUSSELL 2000 WE	33,564	10,336	224.7%	41,762	-19.6%	278,740	159,514	74.7%
EOW3 EMINI S&P 500	2,159,144	1,807,661	19.4%	2,219,670	-2.7%	19,003,532	21,671,286	-12.3%
EOW3 S&P 500	0	7,380	-100.0%	12,915	-100.0%	260,587	604,545	-56.9%
EOW4 E-MINI RUSSELL 2000 WE	19,338	3,829	405.0%	22,221	-13.0%	134,123	31,535	325.3%
EOW4 EMINI S&P 500	1,713,201	1,370,387	25.0%	1,071,734	59.9%	7,873,072	8,218,331	-4.2%
MICRO E-MINI NASDAQ	9,833	2,712	262.6%	6,633	48.2%	52,469	2,763	1,799.0%
MICRO E-MINI NASDAQ END OF	8,701	1,640	430.5%	6,868	26.7%	65,910	1,640	3,918.9%
MICRO E-MINI NASDAQ WEEKLY	22,641	5,370	321.6%	22,141	2.3%	172,420	5,446	3,066.0%
MICRO E-MINI S&P 500	45,328	33,258	36.3%	26,858	68.8%	255,464	33,515	662.2%
MICRO E-MINI S&P 500 END OF	49,090	38,387	27.9%	26,373	86.1%	312,518	38,747	706.6%
MICRO E-MINI S&P 500 WEEKLY	108,943	89,284	22.0%	92,254	18.1%	758,597	90,355	739.6%
S&P 500	102,012	134,081	-23.9%	144,939	-29.6%	1,302,305	1,293,709	0.7%
FX Futures								
AD/CD CROSS RATES	46	3	1,433.3%	20	130.0%	212	204	3.9%
AD/JY CROSS RATES	2,230	2,146	3.9%	2,044	9.1%	20,691	24,486	-15.5%
AD/NE CROSS RATES	455	212	114.6%	717	-36.5%	2,638	2,950	-10.6%
AUSTRALIAN DOLLAR	2,459,070	2,417,467	1.7%	1,650,293	49.0%	18,811,008	19,677,289	-4.4%
BP/JY CROSS RATES	3,864	3,799	1.7%	2,425	59.3%	25,494	31,981	-20.3%
BP/SF CROSS RATES	2,722	371	633.7%	1,003	171.4%	10,077	3,994	152.3%
BRAZIL REAL	189,280	245,206	-22.8%	283,069	-33.1%	2,296,573	1,995,933	15.1%
BRITISH POUND	2,416,027	2,959,665	-18.4%	1,589,315	52.0%	17,859,079	20,362,092	-12.3%
CANADIAN DOLLAR	2,055,523	1,893,050	8.6%	1,503,347	36.7%	15,144,292	14,665,424	3.3%
CD/JY CROSS RATES	411	7	5,771.4%	253	62.5%	2,260	565	300.0%
CHINESE RENMINBI (CNH)	22,348	27,234	-17.9%	15,564	43.6%	152,471	173,824	-12.3%
CZECK KORUNA (EC)	0	2	-100.0%	0	0.0%	8	26	-69.2%
CZECK KORUNA (US)	3	1	200.0%	0	0.0%	8	1	700.0%
EC/AD CROSS RATES	10,453	11,525	-9.3%	2,377	339.8%	48,049	65,144	-26.2%
EC/CD CROSS RATES	16,772	8,040	108.6%	2,639	535.5%	66,365	42,518	56.1%
EC/NOK CROSS RATES	2,374	355	568.7%	203	1,069.5%	8,229	1,899	333.3%
EC/SEK CROSS RATES	1,491	1,154	29.2%	101	1,376.2%	6,074	6,046	0.5%
EFX/BP CROSS RATES	138,240	103,222	33.9%	29,948	361.6%	547,004	639,925	-14.5%
EFX/JY CROSS RATES	119,392	76,579	55.9%	17,081	599.0%	418,087	563,490	-25.8%
EFX/SF CROSS RATES	61,272	34,560	77.3%	15,915	285.0%	237,307	359,200	-33.9%
E-MICRO USD/CAD	94	0	-	100	-6.0%	346	0	-
E-MICRO USD/CHF	0	0	-	17	-100.0%	29	0	-

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FX Futures								
E-MICRO USD/JPY	113	0	-	9	1,155.6%	122	0	-
E-MINI EURO FX	120,064	203,084	-40.9%	76,370	57.2%	1,112,371	1,431,340	-22.3%
E-MINI JAPANESE YEN	10,239	9,730	5.2%	9,115	12.3%	82,168	202,842	-59.5%
EURO FX	5,100,239	5,891,298	-13.4%	2,905,419	75.5%	36,726,926	42,462,436	-13.5%
HUNGARIAN FORINT (EC)	0	0	0.0%	8	-100.0%	18	9	100.0%
HUNGARIAN FORINT (US)	31	27	14.8%	11	181.8%	168	177	-5.1%
INDIAN RUPEE	15,516	25,360	-38.8%	10,203	52.1%	127,040	253,009	-49.8%
JAPANESE YEN	2,825,540	2,069,964	36.5%	1,958,896	44.2%	19,906,421	22,517,762	-11.6%
KOREAN WON	2,438	1,222	99.5%	1,228	98.5%	18,243	8,335	118.9%
MEXICAN PESO	1,487,579	1,604,517	-7.3%	969,842	53.4%	10,160,197	10,946,162	-7.2%
MICRO AUD/USD	184,515	264,283	-30.2%	166,180	11.0%	1,870,209	2,249,886	-16.9%
MICRO CAD/USD	70,778	38,375	84.4%	60,041	17.9%	507,843	263,131	93.0%
MICRO CHF/USD	9,751	7,637	27.7%	7,044	38.4%	79,618	35,664	123.2%
MICRO EUR/USD	465,207	693,342	-32.9%	378,855	22.8%	4,381,681	4,451,974	-1.6%
MICRO GBP/USD	88,199	137,954	-36.1%	64,643	36.4%	665,891	599,715	11.0%
MICRO INR/USD	1,565	1,688	-7.3%	1,130	38.5%	16,346	20,041	-18.4%
MICRO JPY/USD	39,505	24,714	59.8%	31,784	24.3%	300,001	269,350	11.4%
MICRO USD/CNH	0	0	-	0	0.0%	36	0	-
NEW ZEALND DOLLAR	656,456	679,397	-3.4%	613,834	6.9%	5,458,935	5,796,138	-5.8%
NKR/USD CROSS RATE	7,286	7,249	0.5%	3,726	95.5%	53,081	52,470	1.2%
POLISH ZLOTY (EC)	370	117	216.2%	32	1,056.3%	1,348	576	134.0%
POLISH ZLOTY (US)	1,794	1,612	11.3%	363	394.2%	8,538	7,981	7.0%
RMB USD	0	0	0.0%	1	-100.0%	3	5	-40.0%
RUSSIAN RUBLE	202,604	138,694	46.1%	102,943	96.8%	995,546	1,063,257	-6.4%
S.AFRICAN RAND	101,237	110,958	-8.8%	65,938	53.5%	549,897	740,738	-25.8%
SF/JY CROSS RATES	40	2	1,900.0%	38	5.3%	471	270	74.4%
SHEKEL	2	11	-81.8%	1	100.0%	18	125	-85.6%
SKR/USD CROSS RATES	9,377	8,519	10.1%	6,573	42.7%	53,783	47,230	13.9%
SWISS FRANC	634,655	646,619	-1.9%	437,465	45.1%	4,458,757	5,441,758	-18.1%
TURKISH LIRA	134	275	-51.3%	95	41.1%	869	8,057	-89.2%
USDZAR	7	0	0.0%	4	75.0%	71	0	0.0%

FX Options

AUD/USD MONDAY OPTION WEE	683	611	11.8%	4	16,975.0%	3,512	3,387	3.7%
AUD/USD MONDAY OPTION WEE	302	180	67.8%	300	0.7%	3,231	1,672	93.2%
AUD/USD MONDAY OPTION WEE	253	36	602.8%	249	1.6%	3,687	2,326	58.5%
AUD/USD MONDAY OPTION WEE	398	548	-27.4%	586	-32.1%	3,996	1,714	133.1%
AUD/USD MONDAY OPTION WEE	0	0	0.0%	1,347	-100.0%	1,370	722	89.8%
AUD/USD MONTHLY OPTIONS	115,075	55,285	108.1%	98,043	17.4%	763,650	679,740	12.3%
AUD/USD WKLY FRIDAY OPTION	2,881	2,245	28.3%	234	1,131.2%	7,112	5,398	31.8%
AUD/USD WKLY FRIDAY OPTION	1,865	851	119.2%	2,456	-24.1%	14,980	38,463	-61.1%
AUD/USD WKLY FRIDAY OPTION	4,032	2,202	83.1%	2,072	94.6%	24,893	34,059	-26.9%
AUD/USD WKLY FRIDAY OPTION	4,405	3,657	20.5%	1,965	124.2%	27,133	37,831	-28.3%
AUD/USD WKLY FRIDAY OPTION	418	635	-34.2%	0	0.0%	5,275	13,538	-61.0%
AUD/USD WKLY WED OPTIONS -	147	1,013	-85.5%	1,360	-89.2%	9,733	11,844	-17.8%
AUD/USD WKLY WED OPTIONS -	1,369	383	257.4%	668	104.9%	7,429	12,725	-41.6%
AUD/USD WKLY WED OPTIONS -	205	193	6.2%	59	247.5%	2,941	7,702	-61.8%
AUD/USD WKLY WED OPTIONS -	968	610	58.7%	195	396.4%	8,493	12,084	-29.7%
AUD/USD WKLY WED OPTIONS -	577	1,472	-60.8%	0	0.0%	1,985	5,991	-66.9%
BRL/USD MONTHLY OPTIONS	200	12	1,566.7%	332	-39.8%	2,790	675	313.3%

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FX Options								
CAD/USD MONDAY OPTIONS WE	1,686	86	1,860.5%	0	0.0%	7,647	2,445	212.8%
CAD/USD MONDAY OPTIONS WE	4,455	200	2,127.5%	1,118	298.5%	14,997	1,564	858.9%
CAD/USD MONDAY OPTIONS WE	6,008	881	582.0%	858	600.2%	9,904	5,609	76.6%
CAD/USD MONDAY OPTIONS WE	7,502	129	5,715.5%	3,990	88.0%	21,705	4,642	367.6%
CAD/USD MONDAY OPTIONS WE	0	0	0.0%	2,535	-100.0%	3,147	3,085	2.0%
CAD/USD MONTHLY OPTIONS	140,349	32,175	336.2%	119,010	17.9%	721,276	443,934	62.5%
CAD/USD WKLY FRIDAY OPTION	11,817	5,447	116.9%	32	36,828.1%	26,826	11,477	133.7%
CAD/USD WKLY FRIDAY OPTION	5,808	5,588	3.9%	6,549	-11.3%	42,930	63,244	-32.1%
CAD/USD WKLY FRIDAY OPTION	14,049	6,658	111.0%	8,364	68.0%	69,519	58,156	19.5%
CAD/USD WKLY FRIDAY OPTION	28,071	7,197	290.0%	12,498	124.6%	90,257	63,755	41.6%
CAD/USD WKLY FRIDAY OPTION	1,820	113	1,510.6%	0	0.0%	17,398	26,635	-34.7%
CAD/USD WKLY WED OPTIONS -	5,461	323	1,590.7%	3,540	54.3%	18,328	20,377	-10.1%
CAD/USD WKLY WED OPTIONS -	1,527	1,096	39.3%	3,511	-56.5%	17,098	15,951	7.2%
CAD/USD WKLY WED OPTIONS -	8,888	707	1,157.1%	1,463	507.5%	22,167	16,663	33.0%
CAD/USD WKLY WED OPTIONS -	13,014	1,432	808.8%	1,179	1,003.8%	25,556	21,779	17.3%
CAD/USD WKLY WED OPTIONS -	6,294	469	1,242.0%	0	0.0%	9,535	8,199	16.3%
CHF/USD MONTHLY OPTIONS	7,061	3,771	87.2%	4,835	46.0%	44,694	29,999	49.0%
CHF/USD WKLY FRIDAY OPTION	110	102	7.8%	83	32.5%	411	139	195.7%
CHF/USD WKLY FRIDAY OPTION	47	3	1,466.7%	418	-88.8%	2,240	1,505	48.8%
CHF/USD WKLY FRIDAY OPTION	160	25	540.0%	130	23.1%	1,703	1,029	65.5%
CHF/USD WKLY FRIDAY OPTION	56	555	-89.9%	36	55.6%	2,386	1,432	66.6%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	238	906	-73.7%
EUR/GBP MONTHLY OPTIONS	6	0	0.0%	0	-	6	0	0.0%
EUR/GBP WKLY FRIDAY OPTION	0	0	-	0	0.0%	0	0	-
EUR/USD MONDAY OPTION WEE	947	1,033	-8.3%	86	1,001.2%	17,882	12,242	46.1%
EUR/USD MONDAY OPTION WEE	107	4,395	-97.6%	1,385	-92.3%	13,121	11,719	12.0%
EUR/USD MONDAY OPTION WEE	1,340	1,643	-18.4%	3,518	-61.9%	13,058	18,974	-31.2%
EUR/USD MONDAY OPTION WEE	5,771	2,757	109.3%	1,682	243.1%	26,590	19,336	37.5%
EUR/USD MONDAY OPTION WEE	0	0	0.0%	4,358	-100.0%	5,945	7,186	-17.3%
EUR/USD MONTHLY OPTIONS	173,845	209,421	-17.0%	183,037	-5.0%	1,837,704	2,598,155	-29.3%
EUR/USD WKLY FRIDAY OPTION	18,619	16,462	13.1%	153	12,069.3%	50,306	27,537	82.7%
EUR/USD WKLY FRIDAY OPTION	10,646	14,066	-24.3%	15,396	-30.9%	120,640	180,231	-33.1%
EUR/USD WKLY FRIDAY OPTION	21,147	18,510	14.2%	18,459	14.6%	180,160	193,146	-6.7%
EUR/USD WKLY FRIDAY OPTION	27,389	20,531	33.4%	16,613	64.9%	172,299	203,101	-15.2%
EUR/USD WKLY FRIDAY OPTION	3,392	3,269	3.8%	0	0.0%	61,597	64,314	-4.2%
EUR/USD WKLY WED OPTIONS -	4,347	8,997	-51.7%	6,390	-32.0%	58,797	87,920	-33.1%
EUR/USD WKLY WED OPTIONS -	3,390	6,418	-47.2%	6,060	-44.1%	64,181	75,896	-15.4%
EUR/USD WKLY WED OPTIONS -	3,558	6,222	-42.8%	7,006	-49.2%	63,544	73,417	-13.4%
EUR/USD WKLY WED OPTIONS -	8,230	7,615	8.1%	8,103	1.6%	81,294	70,644	15.1%
EUR/USD WKLY WED OPTIONS -	12,756	10,836	17.7%	0	0.0%	25,392	34,150	-25.6%
GBP/USD MONDAY OPTION WEE	967	1,492	-35.2%	0	0.0%	4,094	5,163	-20.7%
GBP/USD MONDAY OPTION WEE	302	529	-42.9%	587	-48.6%	6,571	3,175	107.0%
GBP/USD MONDAY OPTION WEE	486	80	507.5%	180	170.0%	2,373	4,413	-46.2%
GBP/USD MONDAY OPTION WEE	1,361	990	37.5%	1,483	-8.2%	6,119	6,585	-7.1%
GBP/USD MONDAY OPTION WEE	0	0	0.0%	254	-100.0%	2,454	1,435	71.0%
GBP/USD MONTHLY OPTIONS	70,422	119,539	-41.1%	57,377	22.7%	656,108	797,808	-17.8%
GBP/USD WKLY FRIDAY OPTION	4,251	4,321	-1.6%	70	5,972.9%	12,427	8,058	54.2%
GBP/USD WKLY FRIDAY OPTION	1,564	1,790	-12.6%	3,759	-58.4%	21,969	33,569	-34.6%
GBP/USD WKLY FRIDAY OPTION	3,940	5,464	-27.9%	2,241	75.8%	28,856	34,425	-16.2%
GBP/USD WKLY FRIDAY OPTION	3,932	1,979	98.7%	1,459	169.5%	32,413	31,172	4.0%
GBP/USD WKLY FRIDAY OPTION	833	1,034	-19.4%	0	0.0%	9,045	13,220	-31.6%

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.

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	VOLUME SEP 2021	VOLUME SEP 2020	% CHG	VOIUME AUG 2021	% CHG	VOLUME Y.T.D 2021	VOLUME Y.T.D 2020	% CHG
FX Options								
GBP/USD WKLY WED OPTIONS -	259	982	-73.6%	651	-60.2%	10,147	14,555	-30.3%
GBP/USD WKLY WED OPTIONS -	308	1,255	-75.5%	108	185.2%	5,978	9,137	-34.6%
GBP/USD WKLY WED OPTIONS -	174	2,864	-93.9%	809	-78.5%	5,771	15,613	-63.0%
GBP/USD WKLY WED OPTIONS -	1,298	1,140	13.9%	522	148.7%	10,134	13,182	-23.1%
GBP/USD WKLY WED OPTIONS -	690	1,646	-58.1%	0	0.0%	2,591	7,180	-63.9%
JPY/USD MONDAY OPTION WEE	195	1,641	-88.1%	0	0.0%	3,291	7,600	-56.7%
JPY/USD MONDAY OPTION WEE	801	457	75.3%	1,376	-41.8%	5,091	11,880	-57.1%
JPY/USD MONDAY OPTION WEE	201	1,020	-80.3%	879	-77.1%	3,682	7,382	-50.1%
JPY/USD MONDAY OPTION WEE	1,694	2,033	-16.7%	369	359.1%	3,606	5,146	-29.9%
JPY/USD MONDAY OPTION WEE	0	0	0.0%	2,384	-100.0%	2,697	2,653	1.7%
JPY/USD MONTHLY OPTIONS	91,443	79,246	15.4%	77,249	18.4%	768,428	1,128,170	-31.9%
JPY/USD WKLY FRIDAY OPTION	7,361	11,151	-34.0%	10	73,510.0%	28,888	17,240	67.6%
JPY/USD WKLY FRIDAY OPTION	5,875	7,245	-18.9%	8,257	-28.8%	50,478	108,629	-53.5%
JPY/USD WKLY FRIDAY OPTION	9,161	10,821	-15.3%	7,399	23.8%	85,370	114,922	-25.7%
JPY/USD WKLY FRIDAY OPTION	10,299	10,533	-2.2%	12,454	-17.3%	80,883	107,600	-24.8%
JPY/USD WKLY FRIDAY OPTION	724	1,692	-57.2%	0	0.0%	25,728	38,571	-33.3%
JPY/USD WKLY WED OPTIONS -	2,647	2,286	15.8%	2,709	-2.3%	22,656	46,221	-51.0%
JPY/USD WKLY WED OPTIONS -	3,921	1,762	122.5%	3,186	23.1%	31,713	38,379	-17.4%
JPY/USD WKLY WED OPTIONS -	1,507	2,821	-46.6%	3,002	-49.8%	29,920	43,694	-31.5%
JPY/USD WKLY WED OPTIONS -	2,983	2,247	32.8%	3,336	-10.6%	25,858	46,551	-44.5%
JPY/USD WKLY WED OPTIONS -	2,338	3,427	-31.8%	0	0.0%	9,879	13,718	-28.0%
MXN/USD MONTHLY OPTIONS	3,861	2,963	30.3%	923	318.3%	11,792	16,045	-26.5%
MXN/USD WKLY FRIDAY OPTION	0	4,413	-100.0%	0	0.0%	0	4,413	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	139	-100.0%	0	0.0%	604	1,748	-65.4%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	552	1,898	-70.9%
MXN/USD WKLY FRIDAY OPTION	300	750	-60.0%	0	0.0%	631	2,350	-73.1%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	152	-100.0%
NZD/USD MONTHLY OPTIONS	29	19	52.6%	42	-31.0%	1,508	4,654	-67.6%
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%	12	-100.0%	12	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	93	-100.0%	0	0.0%	68	93	-26.9%
Foreign Exchange Futures								
CHILEAN PESO	0	0	0.0%	0	-	0	0	0.0%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	49	469	-89.6%	277	-82.3%	4,360	7,893	-44.8%

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	VOLUME SEP 2021	VOLUME SEP 2020	% CHG	VOIUME AUG 2021	% CHG	VOLUME Y.T.D 2021	VOLUME Y.T.D 2020	% CHG
Ag Products Futures								
BLOCK CHEESE	185	165	12.1%	753	-75.4%	7,215	2,311	212.2%
BUTTER CS	3,322	3,877	-14.3%	3,472	-4.3%	37,421	53,689	-30.3%
CASH-SETTLED CHEESE	10,231	9,746	5.0%	11,100	-7.8%	106,466	119,156	-10.6%
CAT ASIA WEATHER	0	0	0.0%	0	0.0%	1,200	7,800	-84.6%
CATTLE	1,366,792	1,331,440	2.7%	1,115,845	22.5%	10,824,876	12,781,609	-15.3%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	500	0	0.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	6,275	750	736.7%
CDD WEATHER	100	100	0.0%	850	-88.2%	9,325	9,650	-3.4%
CLASS IV MILK	2,117	1,719	23.2%	1,688	25.4%	9,738	24,834	-60.8%
DRY WHEY	1,147	845	35.7%	933	22.9%	18,515	12,502	48.1%
FEEDER CATTLE	342,624	267,000	28.3%	314,469	9.0%	2,342,167	2,470,472	-5.2%
GOLDMAN SACHS	3,821	12,674	-69.9%	4,116	-7.2%	84,056	137,826	-39.0%
GSCI EXCESS RETURN FUT	110,249	93,302	18.2%	1,617	6,718.1%	372,027	281,138	32.3%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	350	0	0.0%	0	-	350	0	0.0%
HDD WEATHER	1,150	17,350	-93.4%	150	666.7%	12,650	24,175	-47.7%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	4,600	1,000	360.0%
HOGS	1,099,664	1,236,230	-11.0%	786,120	39.9%	8,941,412	9,986,613	-10.5%
HOUSING INDEX	26	17	52.9%	20	30.0%	122	260	-53.1%
LUMBER	6,196	10,932	-43.3%	8,470	-26.8%	90,973	125,127	-27.3%
MALAYSIAN PALM SWAP	4,560	5,300	-14.0%	2,300	98.3%	84,216	29,410	186.4%
MILK	22,299	27,094	-17.7%	25,672	-13.1%	215,036	319,290	-32.7%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	4,290	5,350	-19.8%	4,405	-2.6%	49,444	76,967	-35.8%
PACIFIC RIM DAT SS WTHR	1,000	0	0.0%	0	0.0%	1,000	1,300	-23.1%
PORK CUTOUT	1,407	0	-	975	44.3%	23,195	0	-
S&P GSCI ENHANCED ER SWAP	2,002	7,524	-73.4%	0	0.0%	6,006	22,572	-73.4%
USD CRUDE PALM OIL	13,636	4,721	188.8%	4,317	215.9%	53,194	27,741	91.8%

CME Exchange Volume Report - Monthly

	VOLUME SEP 2021	VOLUME SEP 2020	% CHG	VOIUME AUG 2021	% CHG	VOLUME Y.T.D 2021	VOLUME Y.T.D 2020	% CHG
Ag Products Options								
BLOCK CHEESE	540	371	45.6%	237	127.8%	3,087	7,845	-60.7%
BUTTER CS	1,137	1,496	-24.0%	423	168.8%	17,714	27,721	-36.1%
CASH-SETTLED CHEESE	1,519	7,563	-79.9%	3,831	-60.3%	59,655	103,146	-42.2%
CATTLE	225,395	159,081	41.7%	188,236	19.7%	1,726,674	2,090,884	-17.4%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	8,450	2,000	322.5%
CDD WEATHER	0	0	-	1,000	-100.0%	6,250	0	-
CLASS IV MILK	5,602	1,254	346.7%	3,094	81.1%	31,487	44,802	-29.7%
DRY WHEY	92	88	4.5%	69	33.3%	1,746	4,359	-59.9%
FEEDER CATTLE	22,673	16,500	37.4%	21,039	7.8%	193,216	231,489	-16.5%
HDD EURO SEASONAL STRIP	1,000	0	0.0%	500	100.0%	1,500	0	0.0%
HDD SEASONAL STRIP	15,420	0	0.0%	6,000	157.0%	26,420	0	0.0%
HDD WEATHER	0	4,500	-100.0%	0	0.0%	6,250	4,500	38.9%
HDD WEATHER EUROPEAN	17,000	0	-	0	0.0%	18,250	0	-
HOGS	266,144	290,145	-8.3%	194,061	37.1%	1,890,506	2,533,623	-25.4%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
LUMBER	520	644	-19.3%	430	20.9%	6,730	8,258	-18.5%
LV CATL CSO	0	0	0.0%	0	0.0%	0	0	0.0%
MILK	23,893	24,219	-1.3%	20,858	14.6%	229,909	428,669	-46.4%
MLK MID OPTIONS	4	0	0.0%	0	0.0%	15	117	-87.2%
NFD MILK	2,519	4,766	-47.1%	1,839	37.0%	37,658	73,740	-48.9%
PORK CUTOUT	10	0	-	1	900.0%	749	0	-

CME Exchange Volume Report - Monthly

	VOLUME SEP 2021	VOLUME SEP 2020	% CHG	VOIUME AUG 2021	% CHG	VOLUME Y.T.D 2021	VOLUME Y.T.D 2020	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	46,883,631	29,122,061	61.0%	43,661,201	7.4%	461,951,409	422,634,153	9.3%
Equity Index Futures	105,763,413	121,799,424	-13.2%	73,166,883	44.6%	823,250,376	883,282,589	-6.8%
FX Futures	19,537,308	20,351,246	-4.0%	12,988,222	50.4%	143,192,917	157,487,429	-9.1%
Foreign Exchange Futures	0	0	0.0%	0	-	0	0	0.0%
Ag Products Futures	2,997,168	3,035,386	-1.3%	2,287,272	31.0%	23,301,979	26,516,192	-12.1%
TOTAL FUTURES	175,181,520	174,308,117	0.5%	132,103,578	32.6%	1,451,696,681	1,489,920,363	-2.6%
TOTAL OPTIONS GROUP								
Equity Index Options	19,881,511	15,300,167	29.9%	13,991,269	42.1%	128,030,183	142,883,785	-10.4%
Interest Rate Options	17,807,653	8,553,830	108.2%	17,907,021	-0.6%	185,370,558	236,989,498	-21.8%
FX Options	929,578	760,929	22.2%	745,352	24.7%	6,865,073	8,119,188	-15.4%
Ag Products Options	583,468	510,627	14.3%	441,618	32.1%	4,266,266	5,561,153	-23.3%
Foreign Exchange Options	49	469	-89.6%	277	-82.3%	4,360	7,893	-44.8%
TOTAL OPTIONS	39,202,259	25,126,022	56.0%	33,085,537	18.5%	324,536,440	393,561,517	-17.5%
TOTAL COMBINED								
Interest Rate	64,691,284	37,675,891	71.7%	61,568,222	5.1%	647,321,967	659,623,651	-1.9%
Equity Index	125,644,924	137,099,591	-8.4%	87,158,152	44.2%	951,280,559	1,026,166,374	-7.3%
FX	20,466,886	21,112,175	-3.1%	13,733,574	49.0%	150,057,990	165,606,617	-9.4%
Foreign Exchange	49	469	-89.6%	277	-82.3%	4,360	7,893	-44.8%
Ag Products	3,580,636	3,546,013	1.0%	2,728,890	31.2%	27,568,245	32,077,345	-14.1%
GRAND TOTAL	214,383,779	199,434,139	7.5%	165,189,115	29.8%	1,776,233,121	1,883,481,880	-5.7%