

CME Exchange Volume Report - Monthly

	VOLUME OCT 2021	VOLUME OCT 2020	% CHG	VOIUME SEP 2021	% CHG	VOLUME Y.T.D 2021	VOLUME Y.T.D 2020	% CHG
Interest Rate Futures								
1-MONTH EURODOLLAR	2	0	0.0%	0	0.0%	2	826	-99.8%
EURODOLLARS	67,575,273	26,825,114	151.9%	43,998,807	53.6%	506,575,873	439,567,359	15.2%
SOFR	5,006,727	1,233,006	306.1%	2,863,777	74.8%	27,177,753	9,648,130	181.7%
SONIA	19,085	197,486	-90.3%	20,755	-8.0%	798,109	1,673,444	-52.3%
TIIE	40	0	-	292	-86.3%	799	0	-
Interest Rate Options								
EURODOLLARS	8,151,030	3,319,314	145.6%	3,683,442	121.3%	43,845,417	176,199,325	-75.1%
EURO MIDCURVE	22,448,774	6,659,078	237.1%	14,123,901	58.9%	172,116,233	70,767,543	143.2%
SOFR	25	100	-75.0%	310	-91.9%	8,737	1,122	678.7%

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Equity Index Futures								
BITCOIN FUTURES	837,694	162,403	415.8%	593,846	41.1%	4,880,162	1,747,127	179.3%
E-MINI COM SERVICES SELECT	1,995	1,280	55.9%	8,586	-76.8%	39,288	50,888	-22.8%
E-mini FTSE 100 (USD)	0	0	0.0%	0	-	0	0	0.0%
E-mini FTSE China 50	144	0	0.0%	174	-17.2%	665	2	33,150.0%
E-MINI MIDCAP	252,718	286,787	-11.9%	377,878	-33.1%	2,612,374	3,791,396	-31.1%
E-MINI NASDAQ 100	11,194,398	13,214,946	-15.3%	13,332,079	-16.0%	114,308,819	126,380,818	-9.6%
E-MINI RUSSELL 1000	5,563	945	488.7%	35,699	-84.4%	109,349	86,280	26.7%
E-MINI RUSSELL 1000 GROWTH	2,664	2,291	16.3%	11,728	-77.3%	49,865	51,389	-3.0%
E-MINI RUSSELL 1000 VALUE	13,018	7,343	77.3%	76,280	-82.9%	297,097	105,680	181.1%
E-MINI RUSSELL 2000	3,568,440	3,814,537	-6.5%	5,287,272	-32.5%	41,435,354	43,752,385	-5.3%
E-MINI S&P500	29,063,385	36,020,045	-19.3%	41,991,970	-30.8%	329,543,397	436,890,253	-24.6%
E-MINI S&P500 ESG	12,634	5,264	140.0%	49,759	-74.6%	197,089	91,759	114.8%
E-MINI S&P REAL ESTATE SELE	4,025	2,796	44.0%	14,213	-71.7%	90,050	91,020	-1.1%
ETHER FUTURES	114,659	0	-	130,546	-12.2%	675,509	0	-
FT-SE 100	57	0	0.0%	1,055	-94.6%	1,353	0	0.0%
FTSE Emerging	0	198	-100.0%	0	0.0%	5	4,743	-99.9%
IBOVESPA INDEX	379	244	55.3%	215	76.3%	2,233	4,338	-48.5%
MICRO E-MINI NASDAQ 100	19,586,443	19,375,555	1.1%	19,222,879	1.9%	193,176,393	142,157,515	35.9%
MICRO E-MINI RUSSELL 2000	2,939,925	1,707,159	72.2%	3,566,315	-17.6%	31,337,891	19,970,622	56.9%
MICRO E-MINI S&P500	17,825,532	21,853,883	-18.4%	19,180,797	-7.1%	178,549,646	189,941,154	-6.0%
NASDAQ-100 VOLATILITY	2	11	-81.8%	33	-93.9%	97	11	781.8%
NASDAQ BIOTECH	88	167	-47.3%	905	-90.3%	7,084	5,724	23.8%
Nearby BTIC+	100	0	0.0%	0	0.0%	456	1,177	-61.3%
NIKKEI 225 (\$) STOCK	148,247	105,202	40.9%	220,921	-32.9%	1,337,106	1,972,530	-32.2%
NIKKEI 225 (YEN) STOCK	810,581	642,839	26.1%	933,233	-13.1%	6,724,371	9,795,018	-31.3%
S&P 500	32,402	62,464	-48.1%	147,513	-78.0%	1,118,381	1,385,537	-19.3%
S&P 500 ANNUAL DIVIDEND IND	62,278	45,418	37.1%	47,048	32.4%	623,765	613,066	1.7%
S&P 500/GI	0	0	0.0%	0	0.0%	0	0	0.0%
S&P 500 QUARLY DIVIDEND IND	5,325	251	2,021.5%	2,290	132.5%	23,789	9,555	149.0%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	3,504	-100.0%
S&P CONSUMER DSCRTNRY SE	9,764	8,961	9.0%	15,967	-38.8%	119,991	93,714	28.0%
S&P CONSUMER STAPLES SECT	25,683	12,383	107.4%	76,341	-66.4%	365,646	246,000	48.6%
S&P ENERGY SECTOR	29,402	32,074	-8.3%	102,266	-71.2%	510,050	306,053	66.7%
S&P FINANCIAL SECTOR	28,664	18,818	52.3%	78,638	-63.5%	630,869	262,667	140.2%
S&P HEALTH CARE SECTOR	28,052	13,289	111.1%	70,800	-60.4%	253,358	175,621	44.3%
S&P INDUSTRIAL SECTOR	7,523	12,256	-38.6%	44,025	-82.9%	248,796	166,952	49.0%
S&P MATERIALS SECTOR	9,334	5,946	57.0%	22,845	-59.1%	138,540	89,532	54.7%
S&P TECHNOLOGY SECTOR	9,207	12,727	-27.7%	33,797	-72.8%	155,916	159,915	-2.5%
S&P UTILITIES SECTOR	28,597	20,506	39.5%	80,809	-64.6%	323,878	263,065	23.1%
S&P VALUE INDEX FUTURES	380	0	0.0%	760	-50.0%	2,480	0	0.0%
WATER INDEX FUTURES	2	0	-	19	-89.5%	946	0	-
YEN DENOMINATED TOPIX	5,672	5,838	-2.8%	3,912	45.0%	23,294	70,405	-66.9%

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Equity Index Options								
BITCOIN FUTURES	1,432	3,964	-63.9%	1,509	-5.1%	14,028	31,188	-55.0%
E-MINI NASDAQ 100	669,301	335,644	99.4%	596,300	12.2%	5,648,949	3,456,499	63.4%
E-MINI RUSSELL 2000	20,389	15,295	33.3%	28,635	-28.8%	276,887	176,020	57.3%
E-MINI S&P500	7,499,708	5,728,915	30.9%	9,419,068	-20.4%	62,818,352	73,494,950	-14.5%
EOM E-MINI RUSSELL 2000 END	23,117	12,182	89.8%	19,273	19.9%	205,818	89,206	130.7%
EOM EMINI S&P	3,266,944	2,199,035	48.6%	2,503,600	30.5%	19,912,366	20,552,282	-3.1%
EOM S&P 500	1,800	53,063	-96.6%	1,000	80.0%	309,253	607,141	-49.1%
EOW1 E-MINI RUSSELL 2000 WE	10,985	2,285	380.7%	16,536	-33.6%	111,268	44,457	150.3%
EOW1 EMINI S&P 500	986,527	956,541	3.1%	1,638,844	-39.8%	10,336,495	10,599,502	-2.5%
EOW1 S&P 500	0	20,049	-100.0%	8,319	-100.0%	227,840	399,186	-42.9%
EOW2 E-MINI RUSSELL 2000 WE	14,921	30,428	-51.0%	14,958	-0.2%	132,579	66,729	98.7%
EOW2 EMINI S&P 500	1,688,072	1,066,905	58.2%	1,349,344	25.1%	11,352,498	10,926,745	3.9%
EOW2 S&P 500	0	41,892	-100.0%	12,330	-100.0%	397,309	754,692	-47.4%
EOW3 E-MINI RUSSELL 2000 WE	35,121	15,624	124.8%	33,564	4.6%	313,861	175,138	79.2%
EOW3 EMINI S&P 500	3,324,258	2,724,091	22.0%	2,159,144	54.0%	22,327,790	24,395,377	-8.5%
EOW3 S&P 500	0	41,692	-100.0%	0	0.0%	260,587	646,237	-59.7%
EOW4 E-MINI RUSSELL 2000 WE	14,123	4,957	184.9%	19,338	-27.0%	148,246	36,492	306.2%
EOW4 EMINI S&P 500	1,296,446	946,976	36.9%	1,713,201	-24.3%	9,169,518	9,165,307	0.0%
MICRO E-MINI NASDAQ	3,546	660	437.3%	9,833	-63.9%	56,015	3,423	1,536.4%
MICRO E-MINI NASDAQ 100	3,206	0	-	0	-	3,206	0	-
MICRO E-MINI NASDAQ END OF	9,922	2,749	260.9%	8,701	14.0%	75,832	4,389	1,627.8%
MICRO E-MINI NASDAQ WEEKLY	28,912	9,492	204.6%	22,641	27.7%	201,332	14,938	1,247.8%
MICRO E-MINI S&P 500	23,698	12,060	96.5%	45,328	-47.7%	279,162	45,575	512.5%
MICRO E-MINI S&P 500 END OF	71,786	44,456	61.5%	49,090	46.2%	384,304	83,203	361.9%
MICRO E-MINI S&P 500 WEEKLY	135,019	117,761	14.7%	108,943	23.9%	893,616	208,116	329.4%
S&P 500	0	90,161	-100.0%	102,012	-100.0%	1,302,305	1,383,870	-5.9%
FX Futures								
AD/CD CROSS RATES	14	0	0.0%	46	-69.6%	226	204	10.8%
AD/JY CROSS RATES	2,542	1,698	49.7%	2,230	14.0%	23,233	26,184	-11.3%
AD/NE CROSS RATES	536	135	297.0%	455	17.8%	3,174	3,085	2.9%
AUSTRALIAN DOLLAR	1,842,342	1,933,124	-4.7%	2,459,070	-25.1%	20,653,350	21,610,413	-4.4%
BP/JY CROSS RATES	2,329	2,066	12.7%	3,864	-39.7%	27,823	34,047	-18.3%
BP/SF CROSS RATES	557	126	342.1%	2,722	-79.5%	10,634	4,120	158.1%
BRAZIL REAL	216,179	196,434	10.1%	189,280	14.2%	2,512,752	2,192,367	14.6%
BRITISH POUND	1,856,257	2,410,400	-23.0%	2,416,027	-23.2%	19,715,336	22,772,492	-13.4%
CANADIAN DOLLAR	1,495,839	1,527,484	-2.1%	2,055,523	-27.2%	16,640,131	16,192,908	2.8%
CD/JY CROSS RATES	446	23	1,839.1%	411	8.5%	2,706	588	360.2%
CHINESE RENMINBI (CNH)	12,456	29,901	-58.3%	22,348	-44.3%	164,927	203,725	-19.0%
CZECK KORUNA (EC)	0	0	0.0%	0	0.0%	8	26	-69.2%
CZECK KORUNA (US)	0	0	0.0%	3	-100.0%	8	1	700.0%
EC/AD CROSS RATES	3,243	3,208	1.1%	10,453	-69.0%	51,292	68,352	-25.0%
EC/CD CROSS RATES	4,320	1,917	125.4%	16,772	-74.2%	70,685	44,435	59.1%
EC/NOK CROSS RATES	706	8	8,725.0%	2,374	-70.3%	8,935	1,907	368.5%
EC/SEK CROSS RATES	311	224	38.8%	1,491	-79.1%	6,385	6,270	1.8%
EFX/BP CROSS RATES	37,179	30,098	23.5%	138,240	-73.1%	584,183	670,023	-12.8%
EFX/JY CROSS RATES	34,304	23,282	47.3%	119,392	-71.3%	452,391	586,772	-22.9%
EFX/SF CROSS RATES	17,290	14,739	17.3%	61,272	-71.8%	254,597	373,939	-31.9%
E-MICRO USD/CAD	1,358	0	-	94	1,344.7%	1,704	0	-

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FX Futures								
E-MICRO USD/CHF	54	0	-	0	0.0%	83	0	-
E-MICRO USD/JPY	2,799	0	-	113	2,377.0%	2,921	0	-
E-MINI EURO FX	82,740	125,174	-33.9%	120,064	-31.1%	1,195,111	1,556,514	-23.2%
E-MINI JAPANESE YEN	10,608	6,438	64.8%	10,239	3.6%	92,776	209,280	-55.7%
EURO FX	3,409,081	3,726,299	-8.5%	5,100,239	-33.2%	40,136,007	46,188,735	-13.1%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	0.0%	18	9	100.0%
HUNGARIAN FORINT (US)	3	3	0.0%	31	-90.3%	171	180	-5.0%
INDIAN RUPEE	16,464	20,347	-19.1%	15,516	6.1%	143,504	273,356	-47.5%
JAPANESE YEN	2,332,063	1,762,143	32.3%	2,825,540	-17.5%	22,238,484	24,279,905	-8.4%
KOREAN WON	984	1,149	-14.4%	2,438	-59.6%	19,227	9,484	102.7%
MEXICAN PESO	885,995	1,151,737	-23.1%	1,487,579	-40.4%	11,046,192	12,097,899	-8.7%
MICRO AUD/USD	196,181	200,786	-2.3%	184,515	6.3%	2,066,390	2,450,672	-15.7%
MICRO CAD/USD	55,291	27,307	102.5%	70,778	-21.9%	563,134	290,438	93.9%
MICRO CHF/USD	7,180	5,679	26.4%	9,751	-26.4%	86,798	41,343	109.9%
MICRO EUR/USD	421,912	459,026	-8.1%	465,207	-9.3%	4,803,593	4,911,000	-2.2%
MICRO GBP/USD	104,204	93,773	11.1%	88,199	18.1%	770,095	693,488	11.0%
MICRO INR/USD	1,188	1,917	-38.0%	1,565	-24.1%	17,534	21,958	-20.1%
MICRO JPY/USD	46,053	22,236	107.1%	39,505	16.6%	346,054	291,586	18.7%
MICRO USD/CNH	0	0	-	0	0.0%	36	0	-
NEW ZEALND DOLLAR	530,654	462,630	14.7%	656,456	-19.2%	5,989,589	6,258,768	-4.3%
NKR/USD CROSS RATE	2,770	2,097	32.1%	7,286	-62.0%	55,851	54,567	2.4%
POLISH ZLOTY (EC)	66	10	560.0%	370	-82.2%	1,414	586	141.3%
POLISH ZLOTY (US)	699	771	-9.3%	1,794	-61.0%	9,237	8,752	5.5%
RMB USD	0	0	0.0%	0	0.0%	3	5	-40.0%
RUSSIAN RUBLE	117,753	80,406	46.4%	202,604	-41.9%	1,113,299	1,143,663	-2.7%
S.AFRICAN RAND	51,173	50,534	1.3%	101,237	-49.5%	601,070	791,272	-24.0%
SF/JY CROSS RATES	74	4	1,750.0%	40	85.0%	545	274	98.9%
SHEKEL	16	8	100.0%	2	700.0%	34	133	-74.4%
SKR/USD CROSS RATES	4,793	6,140	-21.9%	9,377	-48.9%	58,576	53,370	9.8%
SWISS FRANC	466,578	408,270	14.3%	634,655	-26.5%	4,925,335	5,850,028	-15.8%
TURKISH LIRA	16	45	-64.4%	134	-88.1%	885	8,102	-89.1%
USDZAR	1	0	0.0%	7	-85.7%	72	0	0.0%
FX Options								
AUD/USD MONDAY OPTION WEE	1,142	139	721.6%	683	67.2%	4,654	3,526	32.0%
AUD/USD MONDAY OPTION WEE	1,245	11	11,218.2%	302	312.3%	4,476	1,683	166.0%
AUD/USD MONDAY OPTION WEE	797	214	272.4%	253	215.0%	4,484	2,540	76.5%
AUD/USD MONDAY OPTION WEE	516	627	-17.7%	398	29.6%	4,512	2,341	92.7%
AUD/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	1,370	722	89.8%
AUD/USD MONTHLY OPTIONS	104,917	47,481	121.0%	115,075	-8.8%	868,567	727,221	19.4%
AUD/USD WKLY FRIDAY OPTION	119	185	-35.7%	2,881	-95.9%	7,231	5,583	29.5%
AUD/USD WKLY FRIDAY OPTION	1,945	683	184.8%	1,865	4.3%	16,925	39,146	-56.8%
AUD/USD WKLY FRIDAY OPTION	2,799	1,677	66.9%	4,032	-30.6%	27,692	35,736	-22.5%
AUD/USD WKLY FRIDAY OPTION	2,684	2,145	25.1%	4,405	-39.1%	29,817	39,976	-25.4%
AUD/USD WKLY FRIDAY OPTION	3,366	4,083	-17.6%	418	705.3%	8,641	17,621	-51.0%
AUD/USD WKLY WED OPTIONS -	3,362	1,447	132.3%	147	2,187.1%	13,095	13,291	-1.5%
AUD/USD WKLY WED OPTIONS -	717	461	55.5%	1,369	-47.6%	8,146	13,186	-38.2%
AUD/USD WKLY WED OPTIONS -	127	588	-78.4%	205	-38.0%	3,068	8,290	-63.0%
AUD/USD WKLY WED OPTIONS -	576	1,456	-60.4%	968	-40.5%	9,069	13,540	-33.0%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	577	-100.0%	1,985	5,991	-66.9%

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FX Options								
BRL/USD MONTHLY OPTIONS	501	2	24,950.0%	200	150.5%	3,291	677	386.1%
CAD/USD MONDAY OPTIONS WE	1,248	710	75.8%	1,686	-26.0%	8,895	3,155	181.9%
CAD/USD MONDAY OPTIONS WE	723	389	85.9%	4,455	-83.8%	15,720	1,953	704.9%
CAD/USD MONDAY OPTIONS WE	400	2,600	-84.6%	6,008	-93.3%	10,304	8,209	25.5%
CAD/USD MONDAY OPTIONS WE	802	630	27.3%	7,502	-89.3%	22,507	5,272	326.9%
CAD/USD MONDAY OPTIONS WE	0	0	0.0%	0	0.0%	3,147	3,085	2.0%
CAD/USD MONTHLY OPTIONS	77,830	31,531	146.8%	140,349	-44.5%	799,106	475,465	68.1%
CAD/USD WKLY FRIDAY OPTION	710	956	-25.7%	11,817	-94.0%	27,536	12,433	121.5%
CAD/USD WKLY FRIDAY OPTION	2,834	1,169	142.4%	5,808	-51.2%	45,764	64,413	-29.0%
CAD/USD WKLY FRIDAY OPTION	7,211	7,089	1.7%	14,049	-48.7%	76,730	65,245	17.6%
CAD/USD WKLY FRIDAY OPTION	5,653	9,297	-39.2%	28,071	-79.9%	95,910	73,052	31.3%
CAD/USD WKLY FRIDAY OPTION	10,929	4,928	121.8%	1,820	500.5%	28,327	31,563	-10.3%
CAD/USD WKLY WED OPTIONS -	2,864	2,244	27.6%	5,461	-47.6%	21,192	22,621	-6.3%
CAD/USD WKLY WED OPTIONS -	1,273	1,636	-22.2%	1,527	-16.6%	18,371	17,587	4.5%
CAD/USD WKLY WED OPTIONS -	1,500	2,118	-29.2%	8,888	-83.1%	23,667	18,781	26.0%
CAD/USD WKLY WED OPTIONS -	785	3,189	-75.4%	13,014	-94.0%	26,341	24,968	5.5%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	6,294	-100.0%	9,535	8,199	16.3%
CHF/USD MONTHLY OPTIONS	10,782	5,966	80.7%	7,061	52.7%	55,476	35,965	54.2%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	110	-100.0%	411	139	195.7%
CHF/USD WKLY FRIDAY OPTION	52	253	-79.4%	47	10.6%	2,292	1,758	30.4%
CHF/USD WKLY FRIDAY OPTION	179	13	1,276.9%	160	11.9%	1,882	1,042	80.6%
CHF/USD WKLY FRIDAY OPTION	45	13	246.2%	56	-19.6%	2,431	1,445	68.2%
CHF/USD WKLY FRIDAY OPTION	44	918	-95.2%	0	0.0%	282	1,824	-84.5%
EUR/GBP MONTHLY OPTIONS	0	0	0.0%	6	-100.0%	6	0	0.0%
EUR/GBP WKLY FRIDAY OPTION	0	0	-	0	0.0%	0	0	-
EUR/USD MONDAY OPTION WEE	3,550	5,119	-30.7%	947	274.9%	21,432	17,361	23.4%
EUR/USD MONDAY OPTION WEE	9,803	1,752	459.5%	107	9,061.7%	22,924	13,471	70.2%
EUR/USD MONDAY OPTION WEE	2,530	381	564.0%	1,340	88.8%	15,588	19,355	-19.5%
EUR/USD MONDAY OPTION WEE	1,374	1,412	-2.7%	5,771	-76.2%	27,964	20,748	34.8%
EUR/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	5,945	7,186	-17.3%
EUR/USD MONTHLY OPTIONS	200,522	195,832	2.4%	173,845	15.3%	2,038,226	2,793,987	-27.0%
EUR/USD WKLY FRIDAY OPTION	358	1,622	-77.9%	18,619	-98.1%	50,664	29,159	73.8%
EUR/USD WKLY FRIDAY OPTION	8,474	2,956	186.7%	10,646	-20.4%	129,114	183,187	-29.5%
EUR/USD WKLY FRIDAY OPTION	22,122	14,080	57.1%	21,147	4.6%	202,282	207,226	-2.4%
EUR/USD WKLY FRIDAY OPTION	16,927	18,673	-9.4%	27,389	-38.2%	189,226	221,774	-14.7%
EUR/USD WKLY FRIDAY OPTION	24,176	15,772	53.3%	3,392	612.7%	85,773	80,086	7.1%
EUR/USD WKLY WED OPTIONS -	8,293	13,242	-37.4%	4,347	90.8%	67,090	101,162	-33.7%
EUR/USD WKLY WED OPTIONS -	6,187	4,937	25.3%	3,390	82.5%	70,368	80,833	-12.9%
EUR/USD WKLY WED OPTIONS -	4,854	7,210	-32.7%	3,558	36.4%	68,398	80,627	-15.2%
EUR/USD WKLY WED OPTIONS -	8,530	8,469	0.7%	8,230	3.6%	89,824	79,113	13.5%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	12,756	-100.0%	25,392	34,150	-25.6%
GBP/USD MONDAY OPTION WEE	1,106	1,935	-42.8%	967	14.4%	5,200	7,098	-26.7%
GBP/USD MONDAY OPTION WEE	677	1,033	-34.5%	302	124.2%	7,248	4,208	72.2%
GBP/USD MONDAY OPTION WEE	1,658	1,498	10.7%	486	241.2%	4,031	5,911	-31.8%
GBP/USD MONDAY OPTION WEE	1,236	2,617	-52.8%	1,361	-9.2%	7,355	9,202	-20.1%
GBP/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	2,454	1,435	71.0%
GBP/USD MONTHLY OPTIONS	87,773	117,448	-25.3%	70,422	24.6%	743,881	915,256	-18.7%
GBP/USD WKLY FRIDAY OPTION	80	2,429	-96.7%	4,251	-98.1%	12,507	10,487	19.3%
GBP/USD WKLY FRIDAY OPTION	3,367	1,971	70.8%	1,564	115.3%	25,336	35,540	-28.7%
GBP/USD WKLY FRIDAY OPTION	2,223	5,570	-60.1%	3,940	-43.6%	31,079	39,995	-22.3%
GBP/USD WKLY FRIDAY OPTION	5,459	4,069	34.2%	3,932	38.8%	37,872	35,241	7.5%

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 OCT 2021	VOLUME OCT 2020	% CHG	VOIUME SEP 2021	% CHG	VOLUME Y.T.D 2021	VOLUME Y.T.D 2020	% CHG
FX Options								
GBP/USD WKLY FRIDAY OPTION	2,012	3,442	-41.5%	833	141.5%	11,057	16,662	-33.6%
GBP/USD WKLY WED OPTIONS -	2,054	2,108	-2.6%	259	693.1%	12,201	16,663	-26.8%
GBP/USD WKLY WED OPTIONS -	1,205	537	124.4%	308	291.2%	7,183	9,674	-25.7%
GBP/USD WKLY WED OPTIONS -	1,000	358	179.3%	174	474.7%	6,771	15,971	-57.6%
GBP/USD WKLY WED OPTIONS -	2,344	828	183.1%	1,298	80.6%	12,478	14,010	-10.9%
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	690	-100.0%	2,591	7,180	-63.9%
JPY/USD MONDAY OPTION WEE	1,061	1,295	-18.1%	195	444.1%	4,352	8,895	-51.1%
JPY/USD MONDAY OPTION WEE	920	584	57.5%	801	14.9%	6,011	12,464	-51.8%
JPY/USD MONDAY OPTION WEE	210	204	2.9%	201	4.5%	3,892	7,586	-48.7%
JPY/USD MONDAY OPTION WEE	673	3,135	-78.5%	1,694	-60.3%	4,279	8,281	-48.3%
JPY/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%	2,697	2,653	1.7%
JPY/USD MONTHLY OPTIONS	111,977	84,352	32.7%	91,443	22.5%	880,405	1,212,522	-27.4%
JPY/USD WKLY FRIDAY OPTION	9	302	-97.0%	7,361	-99.9%	28,897	17,542	64.7%
JPY/USD WKLY FRIDAY OPTION	2,213	913	142.4%	5,875	-62.3%	52,691	109,542	-51.9%
JPY/USD WKLY FRIDAY OPTION	13,792	7,880	75.0%	9,161	50.6%	99,162	122,802	-19.3%
JPY/USD WKLY FRIDAY OPTION	12,059	11,098	8.7%	10,299	17.1%	92,942	118,698	-21.7%
JPY/USD WKLY FRIDAY OPTION	10,959	10,096	8.5%	724	1,413.7%	36,687	48,667	-24.6%
JPY/USD WKLY WED OPTIONS -	5,655	5,260	7.5%	2,647	113.6%	28,311	51,481	-45.0%
JPY/USD WKLY WED OPTIONS -	5,641	1,572	258.8%	3,921	43.9%	37,354	39,951	-6.5%
JPY/USD WKLY WED OPTIONS -	4,877	2,897	68.3%	1,507	223.6%	34,797	46,591	-25.3%
JPY/USD WKLY WED OPTIONS -	6,027	2,312	160.7%	2,983	102.0%	31,885	48,863	-34.7%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	2,338	-100.0%	9,879	13,718	-28.0%
MXN/USD MONTHLY OPTIONS	2,790	1,038	168.8%	3,861	-27.7%	14,582	17,083	-14.6%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	4,413	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	604	1,748	-65.4%
MXN/USD WKLY FRIDAY OPTION	0	276	-100.0%	0	0.0%	552	2,174	-74.6%
MXN/USD WKLY FRIDAY OPTION	0	326	-100.0%	300	-100.0%	631	2,676	-76.4%
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	152	-100.0%
NZD/USD MONTHLY OPTIONS	553	177	212.4%	29	1,806.9%	2,061	4,831	-57.3%
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%	0	50	-100.0%
NZD/USD WKLY FRIDAY OPTION	55	0	0.0%	0	0.0%	67	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	98	-100.0%	0	0.0%	68	191	-64.4%
Foreign Exchange Futures								
CHILEAN PESO	0	0	0.0%	0	-	0	0	0.0%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS -	173	317	-45.4%	49	253.1%	4,533	8,210	-44.8%

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	VOLUME OCT 2021	VOLUME OCT 2020	% CHG	VOIUME SEP 2021	% CHG	VOLUME Y.T.D 2021	VOLUME Y.T.D 2020	% CHG
Ag Products Futures								
BLOCK CHEESE	645	214	201.4%	185	248.6%	7,860	2,525	211.3%
BUTTER CS	3,694	4,980	-25.8%	3,322	11.2%	41,115	58,669	-29.9%
CASH-SETTLED CHEESE	11,058	14,591	-24.2%	10,231	8.1%	117,524	133,747	-12.1%
CAT ASIA WEATHER	0	0	0.0%	0	0.0%	1,200	7,800	-84.6%
CATTLE	888,846	1,239,840	-28.3%	1,366,792	-35.0%	11,713,722	14,021,449	-16.5%
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	0	0	0.0%	100	-100.0%	9,325	9,650	-3.4%
CLASS IV MILK	4,234	394	974.6%	2,117	100.0%	13,972	25,228	-44.6%
DRY WHEY	1,335	1,576	-15.3%	1,147	16.4%	19,850	14,078	41.0%
FEEDER CATTLE	253,647	297,802	-14.8%	342,624	-26.0%	2,595,814	2,768,274	-6.2%
GOLDMAN SACHS	3,965	12,108	-67.3%	3,821	3.8%	88,021	149,934	-41.3%
GSCI EXCESS RETURN FUT	1,221	1,358	-10.1%	110,249	-98.9%	373,248	282,496	32.1%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	150	0	0.0%	350	-57.1%	500	0	0.0%
HDD WEATHER	8,000	8,800	-9.1%	1,150	595.7%	20,650	32,975	-37.4%
HDD WEATHER EUROPEAN	2,250	1,000	125.0%	0	0.0%	6,850	2,000	242.5%
HOGS	748,668	872,973	-14.2%	1,099,664	-31.9%	9,690,080	10,859,586	-10.8%
HOUSING INDEX	10	2	400.0%	26	-61.5%	132	262	-49.6%
LUMBER	7,935	9,071	-12.5%	6,196	28.1%	98,908	134,198	-26.3%
MALAYSIAN PALM SWAP	3,840	5,203	-26.2%	4,560	-15.8%	88,056	34,613	154.4%
MILK	30,414	36,808	-17.4%	22,299	36.4%	245,450	356,098	-31.1%
MLK MID OPTIONS	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	6,238	5,786	7.8%	4,290	45.4%	55,682	82,753	-32.7%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	1,000	-100.0%	1,000	1,300	-23.1%
PORK CUTOUT	966	0	-	1,407	-31.3%	24,161	0	-
S&P GSCI ENHANCED ER SWAP	0	0	0.0%	2,002	-100.0%	6,006	22,572	-73.4%
USD CRUDE PALM OIL	23,014	3,650	530.5%	13,636	68.8%	76,208	31,391	142.8%

CME Exchange Volume Report - Monthly

	VOLUME OCT 2021	VOLUME OCT 2020	% CHG	VOIUME SEP 2021	% CHG	VOLUME Y.T.D 2021	VOLUME Y.T.D 2020	% CHG
Ag Products Options								
BLOCK CHEESE	42	359	-88.3%	540	-92.2%	3,129	8,204	-61.9%
BUTTER CS	2,339	1,851	26.4%	1,137	105.7%	20,053	29,572	-32.2%
CASH-SETTLED CHEESE	4,538	15,853	-71.4%	1,519	198.7%	64,193	118,999	-46.1%
CATTLE	166,786	214,235	-22.1%	225,395	-26.0%	1,893,460	2,305,119	-17.9%
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	-	0	0.0%	6,250	0	-
CLASS IV MILK	7,972	706	1,029.2%	5,602	42.3%	39,459	45,508	-13.3%
DRY WHEY	12	24	-50.0%	92	-87.0%	1,758	4,383	-59.9%
FEEDER CATTLE	22,837	28,256	-19.2%	22,673	0.7%	216,053	259,745	-16.8%
HDD EURO SEASONAL STRIP	500	6,000	-91.7%	1,000	-50.0%	2,000	6,000	-66.7%
HDD SEASONAL STRIP	2,500	1,000	150.0%	15,420	-83.8%	28,920	1,000	2,792.0%
HDD WEATHER	1,000	475	110.5%	0	0.0%	7,250	4,975	45.7%
HDD WEATHER EUROPEAN	4,000	0	-	17,000	-76.5%	22,250	0	-
HOGS	164,408	177,299	-7.3%	266,144	-38.2%	2,054,914	2,710,922	-24.2%
HOUSING INDEX	0	0	0.0%	0	0.0%	0	0	0.0%
LUMBER	379	579	-34.5%	520	-27.1%	7,109	8,837	-19.6%
LV CATL CSO	0	0	0.0%	0	0.0%	0	0	0.0%
MILK	31,369	39,803	-21.2%	23,893	31.3%	261,278	468,472	-44.2%
MLK MID OPTIONS	1	7	-85.7%	4	-75.0%	16	124	-87.1%
NFD MILK	2,975	4,791	-37.9%	2,519	18.1%	40,633	78,531	-48.3%
PORK CUTOUT	1	0	-	10	-90.0%	750	0	-

CME Exchange Volume Report - Monthly

	VOLUME OCT 2021	VOLUME OCT 2020	% CHG	VOIUME SEP 2021	% CHG	VOLUME Y.T.D 2021	VOLUME Y.T.D 2020	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	72,601,127	28,255,606	156.9%	46,883,631	54.9%	534,552,536	450,889,759	18.6%
Equity Index Futures	86,664,976	97,454,826	-11.1%	105,763,413	-18.1%	909,915,352	980,737,415	-7.2%
FX Futures	14,275,601	14,789,796	-3.5%	19,537,308	-26.9%	157,468,518	172,277,225	-8.6%
Foreign Exchange Futures	0	0	0.0%	0	-	0	0	0.0%
Ag Products Futures	2,000,130	2,516,156	-20.5%	2,997,168	-33.3%	25,302,109	29,032,348	-12.8%
TOTAL FUTURES	175,541,834	143,016,384	22.7%	175,181,520	0.2%	1,627,238,515	1,632,936,747	-0.3%
TOTAL OPTIONS GROUP								
Equity Index Options	19,129,233	14,476,877	32.1%	19,881,511	-3.8%	147,159,416	157,360,662	-6.5%
Interest Rate Options	30,599,829	9,978,492	206.7%	17,807,653	71.8%	215,970,387	246,967,990	-12.6%
FX Options	860,042	707,963	21.5%	929,578	-7.5%	7,725,115	8,827,151	-12.5%
Ag Products Options	411,659	491,238	-16.2%	583,468	-29.4%	4,677,925	6,052,391	-22.7%
Foreign Exchange Options	173	317	-45.4%	49	253.1%	4,533	8,210	-44.8%
TOTAL OPTIONS	51,000,936	25,654,887	98.8%	39,202,259	30.1%	375,537,376	419,216,404	-10.4%
TOTAL COMBINED								
Interest Rate	103,200,956	38,234,098	169.9%	64,691,284	59.5%	750,522,923	697,857,749	7.5%
Equity Index	105,794,209	111,931,703	-5.5%	125,644,924	-15.8%	1,057,074,768	1,138,098,077	-7.1%
FX	15,135,643	15,497,759	-2.3%	20,466,886	-26.0%	165,193,633	181,104,376	-8.8%
Foreign Exchange	173	317	-45.4%	49	253.1%	4,533	8,210	-44.8%
Ag Products	2,411,789	3,007,394	-19.8%	3,580,636	-32.6%	29,980,034	35,084,739	-14.5%
GRAND TOTAL	226,542,770	168,671,271	34.3%	214,383,779	5.7%	2,002,775,891	2,052,153,151	-2.4%