

CME Exchange Volume Report - Monthly

| | VOLUME JUL 2021 | VOLUME JUL 2020 | % CHG | VOIUME JUN 2021 | % CHG | VOLUME Y.T.D 2021 | VOLUME Y.T.D 2020 | % CHG |
|------------------------------|--------------------|--------------------|---------|--------------------|--------|----------------------|----------------------|---------|
| Interest Rate Futures | | | | | | | | |
| 1-MONTH EURODOLLAR | 0 | 28 | -100.0% | 0 | 0.0% | 0 | 537 | -100.0% |
| EURODOLLARS | 48,300,484 | 22,937,047 | 110.6% | 60,571,576 | -20.3% | 354,128,646 | 356,057,080 | -0.5% |
| SOFR | 2,302,800 | 751,826 | 206.3% | 2,796,589 | -17.7% | 16,556,725 | 6,367,411 | 160.0% |
| SONIA | 39,416 | 255,791 | -84.6% | 39,468 | -0.1% | 721,103 | 1,074,449 | -32.9% |
| TIIE | 30 | 0 | - | 23 | 30.4% | 103 | 0 | - |
| Interest Rate Options | | | | | | | | |
| EURODOLLARS | 3,010,832 | 4,660,357 | -35.4% | 4,262,680 | -29.4% | 29,359,145 | 164,594,297 | -82.2% |
| EURO MIDCURVE | 18,215,039 | 5,497,563 | 231.3% | 19,548,821 | -6.8% | 120,288,387 | 55,516,226 | 116.7% |
| SOFR | 11 | 200 | -94.5% | 3,961 | -99.7% | 8,352 | 1,022 | 717.2% |

CME Exchange Volume Report - Monthly

| | VOLUME JUL 2021 | VOLUME JUL 2020 | % CHG | VOIUME JUN 2021 | % CHG | VOLUME Y.T.D 2021 | VOLUME Y.T.D 2020 | % CHG |
|-----------------------------|--------------------|--------------------|----------|--------------------|--------|----------------------|----------------------|----------|
| Equity Index Futures | | | | | | | | |
| BITCOIN FUTURES | 519,462 | 162,374 | 219.9% | 635,353 | -18.2% | 3,010,856 | 1,173,649 | 156.5% |
| E-MINI COM SERVICES SELECT | 1,042 | 1,630 | -36.1% | 5,484 | -81.0% | 27,445 | 35,872 | -23.5% |
| E-mini FTSE 100 (USD) | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| E-mini FTSE China 50 | 116 | 2 | 5,700.0% | 20 | 480.0% | 136 | 2 | 6,700.0% |
| E-MINI MIDCAP | 216,569 | 278,221 | -22.2% | 343,645 | -37.0% | 1,789,257 | 2,766,810 | -35.3% |
| E-MINI NASDAQ 100 | 10,561,597 | 12,107,779 | -12.8% | 10,625,720 | -0.6% | 79,301,524 | 87,379,156 | -9.2% |
| E-MINI RUSSELL 1000 | 2,591 | 1,381 | 87.6% | 23,753 | -89.1% | 60,662 | 63,673 | -4.7% |
| E-MINI RUSSELL 1000 GROWTH | 1,392 | 3,063 | -54.6% | 10,526 | -86.8% | 34,050 | 38,473 | -11.5% |
| E-MINI RUSSELL 1000 VALUE | 3,363 | 6,985 | -51.9% | 85,441 | -96.1% | 204,390 | 64,869 | 215.1% |
| E-MINI RUSSELL 2000 | 3,752,624 | 3,958,676 | -5.2% | 4,419,589 | -15.1% | 28,897,952 | 31,997,245 | -9.7% |
| E-MINI S&P500 | 28,689,849 | 35,600,339 | -19.4% | 32,498,255 | -11.7% | 233,429,156 | 323,984,322 | -28.0% |
| E-MINI S&P500 ESG | 9,090 | 3,990 | 127.8% | 35,461 | -74.4% | 128,464 | 74,109 | 73.3% |
| E-MINI S&P REAL ESTATE SELE | 4,624 | 2,506 | 84.5% | 26,445 | -82.5% | 62,727 | 75,719 | -17.2% |
| ETHER FUTURES | 70,305 | 0 | - | 67,388 | 4.3% | 335,088 | 0 | - |
| FT-SE 100 | 62 | 0 | 0.0% | 171 | -63.7% | 241 | 0 | 0.0% |
| FTSE Emerging | 0 | 0 | 0.0% | 0 | 0.0% | 5 | 4,480 | -99.9% |
| IBOVESPA INDEX | 87 | 119 | -26.9% | 118 | -26.3% | 1,248 | 3,590 | -65.2% |
| MICRO E-MINI NASDAQ 100 | 17,548,126 | 15,377,810 | 14.1% | 14,918,829 | 17.6% | 138,366,361 | 87,790,966 | 57.6% |
| MICRO E-MINI RUSSELL 2000 | 2,807,815 | 2,618,965 | 7.2% | 2,132,522 | 31.7% | 22,074,823 | 14,669,945 | 50.5% |
| MICRO E-MINI S&P500 | 14,690,072 | 22,877,218 | -35.8% | 13,958,415 | 5.2% | 127,995,713 | 129,368,221 | -1.1% |
| NASDAQ-100 VOLATILITY | 7 | 0 | - | 17 | -58.8% | 56 | 0 | - |
| NASDAQ BIOTECH | 733 | 776 | -5.5% | 1,614 | -54.6% | 5,705 | 4,847 | 17.7% |
| Nearby BTIC+ | 50 | 0 | 0.0% | 202 | -75.2% | 356 | 1,177 | -69.8% |
| NIKKEI 225 (\$) STOCK | 93,907 | 134,492 | -30.2% | 133,052 | -29.4% | 873,660 | 1,566,267 | -44.2% |
| NIKKEI 225 (YEN) STOCK | 597,165 | 599,357 | -0.4% | 646,372 | -7.6% | 4,477,352 | 7,747,372 | -42.2% |
| S&P 500 | 88,222 | 45,550 | 93.7% | 154,192 | -42.8% | 864,825 | 1,067,226 | -19.0% |
| S&P 500 ANNUAL DIVIDEND IND | 61,333 | 23,588 | 160.0% | 109,900 | -44.2% | 485,467 | 480,290 | 1.1% |
| S&P 500/GI | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 0 | 0.0% |
| S&P 500 QUARLY DIVIDEND IND | 5,477 | 224 | 2,345.1% | 2,790 | 96.3% | 15,224 | 9,188 | 65.7% |
| S&P 600 SMALLCAP EMINI | 0 | 368 | -100.0% | 0 | 0.0% | 0 | 2,062 | -100.0% |
| S&P CONSUMER DSCRTNRY SE | 6,626 | 5,489 | 20.7% | 13,407 | -50.6% | 84,872 | 64,247 | 32.1% |
| S&P CONSUMER STAPLES SECT | 22,391 | 24,212 | -7.5% | 88,830 | -74.8% | 235,927 | 176,786 | 33.5% |
| S&P ENERGY SECTOR | 23,341 | 14,010 | 66.6% | 92,920 | -74.9% | 349,873 | 188,792 | 85.3% |
| S&P FINANCIAL SECTOR | 36,956 | 13,209 | 179.8% | 161,794 | -77.2% | 500,761 | 195,644 | 156.0% |
| S&P HEALTH CARE SECTOR | 10,446 | 7,321 | 42.7% | 35,199 | -70.3% | 129,102 | 122,355 | 5.5% |
| S&P INDUSTRIAL SECTOR | 11,859 | 11,290 | 5.0% | 52,479 | -77.4% | 180,869 | 115,491 | 56.6% |
| S&P MATERIALS SECTOR | 7,671 | 3,724 | 106.0% | 32,821 | -76.6% | 96,959 | 63,559 | 52.5% |
| S&P TECHNOLOGY SECTOR | 8,040 | 7,019 | 14.5% | 26,128 | -69.2% | 105,075 | 106,508 | -1.3% |
| S&P UTILITIES SECTOR | 19,187 | 10,646 | 80.2% | 38,849 | -50.6% | 181,864 | 181,916 | 0.0% |
| S&P VALUE INDEX FUTURES | 50 | 0 | 0.0% | 910 | -94.5% | 1,340 | 0 | 0.0% |
| WATER INDEX FUTURES | 59 | 0 | - | 63 | -6.3% | 858 | 0 | - |
| YEN DENOMINATED TOPIX | 2,114 | 4,622 | -54.3% | 920 | 129.8% | 9,837 | 52,564 | -81.3% |

CME Exchange Volume Report - Monthly

| | VOLUME JUL 2021 | VOLUME JUL 2020 | % CHG | VOIUME JUN 2021 | % CHG | VOLUME Y.T.D 2021 | VOLUME Y.T.D 2020 | % CHG |
|-----------------------------|--------------------|--------------------|--------|--------------------|--------|----------------------|----------------------|--------|
| Equity Index Options | | | | | | | | |
| BITCOIN FUTURES | 991 | 2,637 | -62.4% | 1,139 | -13.0% | 10,055 | 18,895 | -46.8% |
| E-MINI NASDAQ 100 | 638,607 | 312,820 | 104.1% | 539,072 | 18.5% | 3,768,585 | 2,282,852 | 65.1% |
| E-MINI RUSSELL 2000 | 18,850 | 6,940 | 171.6% | 23,812 | -20.8% | 194,373 | 129,763 | 49.8% |
| E-MINI S&P500 | 5,489,933 | 5,420,454 | 1.3% | 5,989,145 | -8.3% | 39,815,672 | 55,658,917 | -28.5% |
| EOM E-MINI RUSSELL 2000 END | 31,559 | 8,003 | 294.3% | 11,896 | 165.3% | 148,719 | 61,084 | 143.5% |
| EOM EMINI S&P | 2,139,056 | 1,872,618 | 14.2% | 1,506,531 | 42.0% | 12,812,876 | 15,261,946 | -16.0% |
| EOM S&P 500 | 26,274 | 40,107 | -34.5% | 25,253 | 4.0% | 291,575 | 501,490 | -41.9% |
| EOW1 E-MINI RUSSELL 2000 WE | 10,566 | 2,386 | 342.8% | 9,178 | 15.1% | 65,829 | 34,130 | 92.9% |
| EOW1 EMINI S&P 500 | 774,718 | 662,839 | 16.9% | 1,076,143 | -28.0% | 6,571,672 | 7,294,037 | -9.9% |
| EOW1 S&P 500 | 8,699 | 27,694 | -68.6% | 33,122 | -73.7% | 198,831 | 310,091 | -35.9% |
| EOW2 E-MINI RUSSELL 2000 WE | 13,275 | 5,115 | 159.5% | 10,048 | 32.1% | 87,160 | 28,024 | 211.0% |
| EOW2 EMINI S&P 500 | 908,189 | 908,112 | 0.0% | 992,487 | -8.5% | 7,339,523 | 7,729,041 | -5.0% |
| EOW2 S&P 500 | 33,808 | 64,760 | -47.8% | 59,636 | -43.3% | 348,959 | 609,257 | -42.7% |
| EOW3 E-MINI RUSSELL 2000 WE | 45,326 | 17,874 | 153.6% | 23,053 | 96.6% | 203,414 | 140,197 | 45.1% |
| EOW3 EMINI S&P 500 | 2,879,133 | 2,297,984 | 25.3% | 1,323,628 | 117.5% | 14,624,718 | 17,949,185 | -18.5% |
| EOW3 S&P 500 | 35,069 | 67,280 | -47.9% | 10,418 | 236.6% | 247,672 | 541,914 | -54.3% |
| EOW4 E-MINI RUSSELL 2000 WE | 23,911 | 4,194 | 470.1% | 11,884 | 101.2% | 92,564 | 23,320 | 296.9% |
| EOW4 EMINI S&P 500 | 1,136,677 | 1,030,263 | 10.3% | 962,308 | 18.1% | 5,088,137 | 6,021,088 | -15.5% |
| MICRO E-MINI NASDAQ 100 | 37,175 | 0 | - | 38,077 | -2.4% | 213,982 | 0 | - |
| MICRO E-MINI S&P500 | 163,542 | 0 | - | 134,235 | 21.8% | 977,733 | 0 | - |
| S&P 500 | 130,331 | 77,150 | 68.9% | 162,757 | -19.9% | 1,055,354 | 1,089,746 | -3.2% |

CME Exchange Volume Report - Monthly

| | VOLUME JUL 2021 | VOLUME JUL 2020 | % CHG | VOIUME JUN 2021 | % CHG | VOLUME Y.T.D 2021 | VOLUME Y.T.D 2020 | % CHG |
|----------------------------|--------------------|--------------------|----------|--------------------|----------|----------------------|----------------------|----------|
| FX Futures | | | | | | | | |
| HUNGARIAN FORINT (US) | 3 | 0 | 0.0% | 51 | -94.1% | 126 | 144 | -12.5% |
| INDIAN RUPEE | 12,402 | 28,310 | -56.2% | 12,450 | -0.4% | 101,321 | 202,704 | -50.0% |
| JAPANESE YEN | 2,028,752 | 1,858,330 | 9.2% | 2,507,831 | -19.1% | 15,121,985 | 18,598,117 | -18.7% |
| KOREAN WON | 638 | 485 | 31.5% | 2,932 | -78.2% | 14,577 | 6,727 | 116.7% |
| MEXICAN PESO | 919,680 | 898,729 | 2.3% | 1,511,760 | -39.2% | 7,702,776 | 8,550,470 | -9.9% |
| MICRO AUD/USD | 173,153 | 272,625 | -36.5% | 168,689 | 2.6% | 1,519,514 | 1,757,162 | -13.5% |
| MICRO CAD/USD | 68,287 | 26,257 | 160.1% | 62,499 | 9.3% | 377,024 | 177,798 | 112.1% |
| MICRO CHF/USD | 6,375 | 3,875 | 64.5% | 9,854 | -35.3% | 62,823 | 23,891 | 163.0% |
| MICRO EUR/USD | 500,309 | 611,661 | -18.2% | 492,097 | 1.7% | 3,537,619 | 3,106,324 | 13.9% |
| MICRO GBP/USD | 86,051 | 64,721 | 33.0% | 79,008 | 8.9% | 513,049 | 396,225 | 29.5% |
| MICRO INR/USD | 1,427 | 1,848 | -22.8% | 1,315 | 8.5% | 13,651 | 16,751 | -18.5% |
| MICRO JPY/USD | 38,550 | 23,604 | 63.3% | 36,983 | 4.2% | 228,712 | 217,301 | 5.3% |
| MICRO USD/CNH | 0 | 0 | - | 16 | -100.0% | 36 | 0 | - |
| NEW ZEALND DOLLAR | 591,912 | 629,542 | -6.0% | 610,699 | -3.1% | 4,188,645 | 4,527,639 | -7.5% |
| NKR/USD CROSS RATE | 5,157 | 2,562 | 101.3% | 7,898 | -34.7% | 42,069 | 42,364 | -0.7% |
| POLISH ZLOTY (EC) | 40 | 48 | -16.7% | 320 | -87.5% | 946 | 447 | 111.6% |
| POLISH ZLOTY (US) | 498 | 1,032 | -51.7% | 1,376 | -63.8% | 6,381 | 5,612 | 13.7% |
| RMB USD | 0 | 1 | -100.0% | 2 | -100.0% | 2 | 5 | -60.0% |
| RUSSIAN RUBLE | 83,005 | 119,181 | -30.4% | 161,967 | -48.8% | 689,999 | 845,427 | -18.4% |
| S.AFRICAN RAND | 38,730 | 72,337 | -46.5% | 86,300 | -55.1% | 382,722 | 563,080 | -32.0% |
| SF/JY CROSS RATES | 33 | 3 | 1,000.0% | 14 | 135.7% | 393 | 263 | 49.4% |
| SHEKEL | 0 | 1 | -100.0% | 3 | -100.0% | 15 | 113 | -86.7% |
| SKR/USD CROSS RATES | 3,665 | 3,801 | -3.6% | 8,348 | -56.1% | 37,833 | 34,808 | 8.7% |
| SWISS FRANC | 473,056 | 517,640 | -8.6% | 599,968 | -21.2% | 3,386,637 | 4,284,623 | -21.0% |
| TURKISH LIRA | 134 | 188 | -28.7% | 222 | -39.6% | 640 | 5,689 | -88.8% |
| USDZAR | 0 | 0 | 0.0% | 11 | -100.0% | 60 | 0 | 0.0% |
| FX Options | | | | | | | | |
| AUD/USD MONDAY OPTION WEE | 99 | 510 | -80.6% | 290 | -65.9% | 2,825 | 2,776 | 1.8% |
| AUD/USD MONDAY OPTION WEE | 839 | 172 | 387.8% | 50 | 1,578.0% | 2,629 | 1,258 | 109.0% |
| AUD/USD MONDAY OPTION WEE | 298 | 565 | -47.3% | 942 | -68.4% | 3,185 | 1,951 | 63.2% |
| AUD/USD MONDAY OPTION WEE | 312 | 172 | 81.4% | 561 | -44.4% | 3,012 | 975 | 208.9% |
| AUD/USD MONDAY OPTION WEE | 0 | 0 | 0.0% | 0 | 0.0% | 23 | 709 | -96.8% |
| AUD/USD MONTHLY OPTIONS | 66,478 | 56,463 | 17.7% | 112,456 | -40.9% | 550,532 | 585,105 | -5.9% |
| AUD/USD WKLY FRIDAY OPTION | 381 | 0 | 0.0% | 2,658 | -85.7% | 3,997 | 3,153 | 26.8% |
| AUD/USD WKLY FRIDAY OPTION | 917 | 1,867 | -50.9% | 1,182 | -22.4% | 10,659 | 34,762 | -69.3% |
| AUD/USD WKLY FRIDAY OPTION | 2,076 | 2,899 | -28.4% | 3,097 | -33.0% | 18,789 | 29,425 | -36.1% |
| AUD/USD WKLY FRIDAY OPTION | 1,891 | 3,156 | -40.1% | 2,650 | -28.6% | 20,763 | 31,761 | -34.6% |
| AUD/USD WKLY FRIDAY OPTION | 1,471 | 1,866 | -21.2% | 317 | 364.0% | 4,857 | 12,903 | -62.4% |
| AUD/USD WKLY WED OPTIONS - | 878 | 493 | 78.1% | 799 | 9.9% | 8,226 | 9,964 | -17.4% |
| AUD/USD WKLY WED OPTIONS - | 1,057 | 456 | 131.8% | 374 | 182.6% | 5,392 | 11,835 | -54.4% |
| AUD/USD WKLY WED OPTIONS - | 236 | 461 | -48.8% | 109 | 116.5% | 2,677 | 7,388 | -63.8% |
| AUD/USD WKLY WED OPTIONS - | 991 | 211 | 369.7% | 767 | 29.2% | 7,330 | 10,668 | -31.3% |
| AUD/USD WKLY WED OPTIONS - | 0 | 900 | -100.0% | 844 | -100.0% | 1,408 | 4,519 | -68.8% |
| BRL/USD MONTHLY OPTIONS | 477 | 0 | 0.0% | 8 | 5,862.5% | 2,258 | 663 | 240.6% |
| CAD/USD MONDAY OPTIONS WE | 1,610 | 619 | 160.1% | 132 | 1,119.7% | 5,961 | 2,359 | 152.7% |
| CAD/USD MONDAY OPTIONS WE | 2,678 | 223 | 1,100.9% | 1,769 | 51.4% | 9,424 | 629 | 1,398.3% |
| CAD/USD MONDAY OPTIONS WE | 564 | 1,862 | -69.7% | 958 | -41.1% | 3,038 | 3,871 | -21.5% |
| CAD/USD MONDAY OPTIONS WE | 3,499 | 2,453 | 42.6% | 3,123 | 12.0% | 10,213 | 3,841 | 165.9% |
| CAD/USD MONDAY OPTIONS WE | 0 | 0 | 0.0% | 0 | 0.0% | 612 | 861 | -28.9% |

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 JUL 2021 | VOLUME JUL 2020 | % CHG | VOIUME JUN 2021 | % CHG | VOLUME Y.T.D 2021 | VOLUME Y.T.D 2020 | % CHG |
|----------------------------|--------------------|--------------------|----------|--------------------|-----------|----------------------|----------------------|--------|
| FX Options | | | | | | | | |
| CAD/USD MONTHLY OPTIONS | 103,682 | 46,508 | 122.9% | 76,506 | 35.5% | 461,917 | 380,636 | 21.4% |
| CAD/USD WKLY FRIDAY OPTION | 889 | 0 | 0.0% | 7,720 | -88.5% | 14,977 | 6,030 | 148.4% |
| CAD/USD WKLY FRIDAY OPTION | 3,889 | 7,054 | -44.9% | 7,482 | -48.0% | 30,573 | 49,643 | -38.4% |
| CAD/USD WKLY FRIDAY OPTION | 9,367 | 5,740 | 63.2% | 8,220 | 14.0% | 47,106 | 44,941 | 4.8% |
| CAD/USD WKLY FRIDAY OPTION | 8,889 | 6,454 | 37.7% | 6,970 | 27.5% | 49,688 | 51,381 | -3.3% |
| CAD/USD WKLY FRIDAY OPTION | 5,593 | 7,075 | -20.9% | 115 | 4,763.5% | 15,578 | 26,522 | -41.3% |
| CAD/USD WKLY WED OPTIONS - | 3,218 | 2,412 | 33.4% | 1,021 | 215.2% | 9,327 | 17,791 | -47.6% |
| CAD/USD WKLY WED OPTIONS - | 4,096 | 631 | 549.1% | 1,783 | 129.7% | 12,060 | 13,041 | -7.5% |
| CAD/USD WKLY WED OPTIONS - | 2,234 | 2,144 | 4.2% | 1,273 | 75.5% | 11,816 | 14,742 | -19.8% |
| CAD/USD WKLY WED OPTIONS - | 2,554 | 2,984 | -14.4% | 3,992 | -36.0% | 11,363 | 18,208 | -37.6% |
| CAD/USD WKLY WED OPTIONS - | 0 | 2,313 | -100.0% | 2,020 | -100.0% | 3,241 | 7,730 | -58.1% |
| CHF/USD MONTHLY OPTIONS | 3,720 | 2,316 | 60.6% | 5,229 | -28.9% | 32,798 | 23,457 | 39.8% |
| CHF/USD WKLY FRIDAY OPTION | 4 | 0 | 0.0% | 158 | -97.5% | 218 | 37 | 489.2% |
| CHF/USD WKLY FRIDAY OPTION | 227 | 7 | 3,142.9% | 90 | 152.2% | 1,775 | 1,296 | 37.0% |
| CHF/USD WKLY FRIDAY OPTION | 186 | 14 | 1,228.6% | 56 | 232.1% | 1,413 | 848 | 66.6% |
| CHF/USD WKLY FRIDAY OPTION | 65 | 23 | 182.6% | 328 | -80.2% | 2,294 | 772 | 197.2% |
| CHF/USD WKLY FRIDAY OPTION | 166 | 3 | 5,433.3% | 50 | 232.0% | 238 | 906 | -73.7% |
| 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 | 8,875 | 4,973 | 78.5% | 1,230 | 621.5% | 16,849 | 11,179 | 50.7% |
| EUR/USD MONDAY OPTION WEE | 699 | 2,757 | -74.6% | 1,304 | -46.4% | 11,629 | 6,297 | 84.7% |
| EUR/USD MONDAY OPTION WEE | 1,616 | 8,241 | -80.4% | 2,893 | -44.1% | 8,200 | 14,190 | -42.2% |
| EUR/USD MONDAY OPTION WEE | 5,007 | 7,207 | -30.5% | 3,308 | 51.4% | 19,137 | 13,663 | 40.1% |
| EUR/USD MONDAY OPTION WEE | 0 | 0 | 0.0% | 0 | 0.0% | 1,587 | 5,514 | -71.2% |
| EUR/USD MONTHLY OPTIONS | 216,860 | 253,333 | -14.4% | 248,730 | -12.8% | 1,480,822 | 2,186,479 | -32.3% |
| EUR/USD WKLY FRIDAY OPTION | 1,584 | 0 | 0.0% | 18,052 | -91.2% | 31,534 | 11,073 | 184.8% |
| EUR/USD WKLY FRIDAY OPTION | 4,437 | 20,010 | -77.8% | 18,189 | -75.6% | 94,598 | 150,535 | -37.2% |
| EUR/USD WKLY FRIDAY OPTION | 20,276 | 23,234 | -12.7% | 21,456 | -5.5% | 140,554 | 155,363 | -9.5% |
| EUR/USD WKLY FRIDAY OPTION | 20,412 | 19,307 | 5.7% | 19,967 | 2.2% | 128,297 | 163,931 | -21.7% |
| EUR/USD WKLY FRIDAY OPTION | 24,596 | 18,871 | 30.3% | 112 | 21,860.7% | 58,205 | 61,045 | -4.7% |
| EUR/USD WKLY WED OPTIONS - | 8,493 | 6,908 | 22.9% | 5,899 | 44.0% | 48,060 | 69,090 | -30.4% |
| EUR/USD WKLY WED OPTIONS - | 11,823 | 7,765 | 52.3% | 7,094 | 66.7% | 54,731 | 59,129 | -7.4% |
| EUR/USD WKLY WED OPTIONS - | 6,927 | 11,723 | -40.9% | 8,378 | -17.3% | 52,980 | 61,833 | -14.3% |
| EUR/USD WKLY WED OPTIONS - | 14,255 | 9,881 | 44.3% | 8,886 | 60.4% | 64,961 | 55,322 | 17.4% |
| EUR/USD WKLY WED OPTIONS - | 0 | 9,029 | -100.0% | 6,997 | -100.0% | 12,636 | 23,314 | -45.8% |
| GBP/USD MONDAY OPTION WEE | 1,887 | 1,053 | 79.2% | 0 | 0.0% | 3,127 | 3,671 | -14.8% |
| GBP/USD MONDAY OPTION WEE | 799 | 250 | 219.6% | 681 | 17.3% | 5,682 | 2,563 | 121.7% |
| GBP/USD MONDAY OPTION WEE | 227 | 440 | -48.4% | 276 | -17.8% | 1,707 | 4,333 | -60.6% |
| GBP/USD MONDAY OPTION WEE | 1,088 | 704 | 54.5% | 1,145 | -5.0% | 3,275 | 5,595 | -41.5% |
| GBP/USD MONDAY OPTION WEE | 0 | 0 | 0.0% | 0 | 0.0% | 2,200 | 1,162 | 89.3% |
| GBP/USD MONTHLY OPTIONS | 88,791 | 74,576 | 19.1% | 60,978 | 45.6% | 528,309 | 615,943 | -14.2% |
| GBP/USD WKLY FRIDAY OPTION | 1,408 | 0 | 0.0% | 4,930 | -71.4% | 8,106 | 3,267 | 148.1% |
| GBP/USD WKLY FRIDAY OPTION | 2,867 | 2,267 | 26.5% | 2,041 | 40.5% | 16,646 | 26,449 | -37.1% |
| GBP/USD WKLY FRIDAY OPTION | 4,233 | 1,849 | 128.9% | 5,208 | -18.7% | 22,675 | 23,736 | -4.5% |
| GBP/USD WKLY FRIDAY OPTION | 5,630 | 1,720 | 227.3% | 4,746 | 18.6% | 27,022 | 26,764 | 1.0% |
| GBP/USD WKLY FRIDAY OPTION | 3,793 | 3,377 | 12.3% | 633 | 499.2% | 8,212 | 12,186 | -32.6% |
| GBP/USD WKLY WED OPTIONS - | 1,250 | 330 | 278.8% | 873 | 43.2% | 9,237 | 12,669 | -27.1% |
| GBP/USD WKLY WED OPTIONS - | 1,083 | 901 | 20.2% | 350 | 209.4% | 5,562 | 7,629 | -27.1% |
| GBP/USD WKLY WED OPTIONS - | 653 | 1,168 | -44.1% | 965 | -32.3% | 4,788 | 12,249 | -60.9% |
| GBP/USD WKLY WED OPTIONS - | 894 | 631 | 41.7% | 2,035 | -56.1% | 8,314 | 11,576 | -28.2% |
| GBP/USD WKLY WED OPTIONS - | 0 | 344 | -100.0% | 246 | -100.0% | 1,901 | 5,534 | -65.6% |

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.

CME Exchange Volume Report - Monthly

| | VOLUME JUL 2021 | VOLUME JUL 2020 | % CHG | VOIUME JUN 2021 | % CHG | VOLUME Y.T.D 2021 | VOLUME Y.T.D 2020 | % CHG |
|---------------------------------|--------------------|--------------------|---------|--------------------|-----------|----------------------|----------------------|---------|
| FX Options | | | | | | | | |
| JPY/USD MONDAY OPTION WEE | 710 | 1,667 | -57.4% | 403 | 76.2% | 3,096 | 5,959 | -48.0% |
| JPY/USD MONDAY OPTION WEE | 805 | 3,370 | -76.1% | 258 | 212.0% | 2,914 | 9,479 | -69.3% |
| JPY/USD MONDAY OPTION WEE | 776 | 1,571 | -50.6% | 748 | 3.7% | 2,602 | 4,804 | -45.8% |
| JPY/USD MONDAY OPTION WEE | 519 | 457 | 13.6% | 143 | 262.9% | 1,543 | 2,349 | -34.3% |
| JPY/USD MONDAY OPTION WEE | 0 | 0 | 0.0% | 0 | 0.0% | 313 | 1,363 | -77.0% |
| JPY/USD MONTHLY OPTIONS | 103,260 | 93,807 | 10.1% | 86,642 | 19.2% | 599,736 | 968,968 | -38.1% |
| JPY/USD WKLY FRIDAY OPTION | 1,619 | 0 | 0.0% | 11,731 | -86.2% | 21,517 | 6,089 | 253.4% |
| JPY/USD WKLY FRIDAY OPTION | 1,287 | 10,494 | -87.7% | 8,768 | -85.3% | 36,346 | 92,002 | -60.5% |
| JPY/USD WKLY FRIDAY OPTION | 13,305 | 9,117 | 45.9% | 11,163 | 19.2% | 68,810 | 95,731 | -28.1% |
| JPY/USD WKLY FRIDAY OPTION | 9,376 | 10,245 | -8.5% | 8,451 | 10.9% | 58,130 | 90,208 | -35.6% |
| JPY/USD WKLY FRIDAY OPTION | 8,447 | 10,312 | -18.1% | 82 | 10,201.2% | 25,004 | 36,879 | -32.2% |
| JPY/USD WKLY WED OPTIONS - | 3,004 | 4,207 | -28.6% | 2,705 | 11.1% | 17,300 | 40,915 | -57.7% |
| JPY/USD WKLY WED OPTIONS - | 7,434 | 2,898 | 156.5% | 2,847 | 161.1% | 24,606 | 32,843 | -25.1% |
| JPY/USD WKLY WED OPTIONS - | 7,440 | 2,195 | 239.0% | 3,296 | 125.7% | 25,411 | 36,872 | -31.1% |
| JPY/USD WKLY WED OPTIONS - | 3,319 | 2,571 | 29.1% | 2,592 | 28.0% | 19,539 | 40,429 | -51.7% |
| JPY/USD WKLY WED OPTIONS - | 0 | 2,697 | -100.0% | 3,048 | -100.0% | 7,541 | 10,291 | -26.7% |
| MXN/USD MONTHLY OPTIONS | 636 | 998 | -36.3% | 642 | -0.9% | 7,008 | 12,141 | -42.3% |
| MXN/USD WKLY FRIDAY OPTION | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 0 | 0.0% |
| MXN/USD WKLY FRIDAY OPTION | 0 | 0 | 0.0% | 260 | -100.0% | 604 | 225 | 168.4% |
| MXN/USD WKLY FRIDAY OPTION | 0 | 0 | 0.0% | 493 | -100.0% | 552 | 1,003 | -45.0% |
| MXN/USD WKLY FRIDAY OPTION | 0 | 2 | -100.0% | 138 | -100.0% | 331 | 1,183 | -72.0% |
| MXN/USD WKLY FRIDAY OPTION | 0 | 9 | -100.0% | 0 | 0.0% | 0 | 152 | -100.0% |
| NZD/USD MONTHLY OPTIONS | 494 | 79 | 525.3% | 403 | 22.6% | 1,437 | 4,551 | -68.4% |
| 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 | - |
| Foreign Exchange Futures | | | | | | | | |
| CHILEAN PESO | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| Foreign Exchange Options | | | | | | | | |
| AUD/USD WKLY WED OPTIONS - | 516 | 790 | -34.7% | 92 | 460.9% | 4,034 | 6,655 | -39.4% |

CME Exchange Volume Report - Monthly

| | VOLUME JUL 2021 | VOLUME JUL 2020 | % CHG | VOIUME JUN 2021 | % CHG | VOLUME Y.T.D 2021 | VOLUME Y.T.D 2020 | % CHG |
|----------------------------|--------------------|--------------------|---------|--------------------|---------|----------------------|----------------------|---------|
| Ag Products Futures | | | | | | | | |
| BUTTER CS | 3,407 | 4,058 | -16.0% | 4,501 | -24.3% | 30,627 | 44,336 | -30.9% |
| CASH-SETTLED CHEESE | 14,150 | 10,220 | 38.5% | 12,445 | 13.7% | 91,412 | 98,175 | -6.9% |
| CAT ASIA WEATHER | 0 | 0 | 0.0% | 0 | 0.0% | 1,200 | 7,800 | -84.6% |
| CATTLE | 1,201,629 | 1,373,294 | -12.5% | 1,017,076 | 18.1% | 8,342,239 | 10,329,712 | -19.2% |
| CAT WEATHER EUROPEAN | 0 | 0 | 0.0% | 500 | -100.0% | 500 | 0 | 0.0% |
| CDD SEASONAL STRIP | 0 | 0 | 0.0% | 1,050 | -100.0% | 6,275 | 750 | 736.7% |
| CDD WEATHER | 1,600 | 1,550 | 3.2% | 1,650 | -3.0% | 8,375 | 8,600 | -2.6% |
| CLASS IV MILK | 787 | 1,357 | -42.0% | 1,640 | -52.0% | 5,933 | 21,408 | -72.3% |
| DRY WHEY | 1,346 | 1,385 | -2.8% | 2,512 | -46.4% | 16,435 | 10,206 | 61.0% |
| FEEDER CATTLE | 260,875 | 310,756 | -16.1% | 217,986 | 19.7% | 1,685,074 | 1,934,693 | -12.9% |
| GOLDMAN SACHS | 4,741 | 11,884 | -60.1% | 11,440 | -58.6% | 76,119 | 112,658 | -32.4% |
| GSCI EXCESS RETURN FUT | 2,871 | 7,310 | -60.7% | 120,712 | -97.6% | 260,161 | 186,476 | 39.5% |
| 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 | 3,000 | 0 | 0.0% | 0 | 0.0% | 4,600 | 1,000 | 360.0% |
| HOGS | 1,017,526 | 1,049,972 | -3.1% | 1,301,149 | -21.8% | 7,055,628 | 7,999,849 | -11.8% |
| HOUSING INDEX | 4 | 9 | -55.6% | 10 | -60.0% | 76 | 225 | -66.2% |
| LUMBER | 11,012 | 15,612 | -29.5% | 14,019 | -21.4% | 76,307 | 90,067 | -15.3% |
| MALAYSIAN PALM SWAP | 12,620 | 3,300 | 282.4% | 27,760 | -54.5% | 77,356 | 22,370 | 245.8% |
| MILK | 24,560 | 38,242 | -35.8% | 21,903 | 12.1% | 167,065 | 254,258 | -34.3% |
| MLK MID OPTIONS | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 0 | 0.0% |
| NFD MILK | 4,650 | 5,217 | -10.9% | 4,694 | -0.9% | 40,749 | 65,801 | -38.1% |
| PACIFIC RIM DAT SS WTHR | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 1,300 | -100.0% |
| PORK CUTOUT | 1,484 | 0 | - | 1,679 | -11.6% | 20,813 | 0 | - |
| S&P GSCI ENHANCED ER SWAP | 0 | 0 | 0.0% | 2,002 | -100.0% | 4,004 | 15,048 | -73.4% |
| USD CRUDE PALM OIL | 4,619 | 3,239 | 42.6% | 6,206 | -25.6% | 35,241 | 20,619 | 70.9% |
| Ag Products Options | | | | | | | | |
| BUTTER CS | 836 | 1,391 | -39.9% | 2,642 | -68.4% | 16,154 | 25,348 | -36.3% |
| CASH-SETTLED CHEESE | 5,061 | 13,619 | -62.8% | 7,583 | -33.3% | 56,615 | 90,360 | -37.3% |
| CATTLE | 152,651 | 192,165 | -20.6% | 190,239 | -19.8% | 1,313,043 | 1,745,847 | -24.8% |
| CAT WEATHER EUROPEAN | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| CDD SEASONAL STRIP | 0 | 0 | 0.0% | 3,500 | -100.0% | 8,450 | 2,000 | 322.5% |
| CDD WEATHER | 2,500 | 0 | - | 0 | 0.0% | 5,250 | 0 | - |
| CLASS IV MILK | 4,115 | 1,773 | 132.1% | 3,118 | 32.0% | 22,791 | 41,497 | -45.1% |
| DRY WHEY | 167 | 770 | -78.3% | 0 | 0.0% | 1,585 | 4,236 | -62.6% |
| FEEDER CATTLE | 18,130 | 19,809 | -8.5% | 22,747 | -20.3% | 149,504 | 191,651 | -22.0% |
| 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 | 213,252 | 217,447 | -1.9% | 284,636 | -25.1% | 1,430,301 | 2,056,272 | -30.4% |
| HOUSING INDEX | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 0 | 0.0% |
| LUMBER | 585 | 843 | -30.6% | 939 | -37.7% | 5,780 | 6,346 | -8.9% |
| LV CATL CSO | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 0 | 0.0% |
| MILK | 22,766 | 50,165 | -54.6% | 27,772 | -18.0% | 185,158 | 369,420 | -49.9% |
| MLK MID OPTIONS | 0 | 31 | -100.0% | 0 | 0.0% | 11 | 117 | -90.6% |
| NFD MILK | 3,640 | 8,778 | -58.5% | 6,647 | -45.2% | 33,300 | 65,549 | -49.2% |
| PORK CUTOUT | 1 | 0 | - | 19 | -94.7% | 738 | 0 | - |

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 JUL 2021 | VOLUME JUL 2020 | % CHG | VOIUME JUN 2021 | % CHG | VOLUME Y.T.D 2021 | VOLUME Y.T.D 2020 | % CHG |
|--------------------|--------------------|-------|--------------------|-------|----------------------|----------------------|-------|
|--------------------|--------------------|-------|--------------------|-------|----------------------|----------------------|-------|

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 JUL 2021 | VOLUME JUL 2020 | % CHG | VOIUME JUN 2021 | % CHG | VOLUME Y.T.D 2021 | VOLUME Y.T.D 2020 | % CHG |
|----------------------------|--------------------|--------------------|--------------|--------------------|---------------|----------------------|----------------------|---------------|
| TOTAL FUTURES GROUP | | | | | | | | |
| Interest Rate Futures | 50,642,730 | 23,944,692 | 111.5% | 63,407,656 | -20.1% | 371,406,577 | 363,499,477 | 2.2% |
| Equity Index Futures | 79,874,420 | 93,906,955 | -14.9% | 81,379,594 | -1.8% | 644,320,080 | 691,637,392 | -6.8% |
| FX Futures | 14,581,938 | 15,808,118 | -7.8% | 19,561,428 | -25.5% | 110,667,387 | 122,450,715 | -9.6% |
| Foreign Exchange Futures | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| Ag Products Futures | 2,570,881 | 2,837,405 | -9.4% | 2,770,934 | -7.2% | 18,017,539 | 21,232,176 | -15.1% |
| TOTAL FUTURES | 147,669,969 | 136,497,170 | 8.2% | 167,119,612 | -11.6% | 1,144,411,583 | 1,198,819,760 | -4.5% |
| TOTAL OPTIONS GROUP | | | | | | | | |
| Equity Index Options | 14,545,689 | 12,829,230 | 13.4% | 12,943,822 | 12.4% | 94,157,403 | 115,684,977 | -18.6% |
| Interest Rate Options | 21,225,882 | 10,158,120 | 109.0% | 23,815,462 | -10.9% | 149,655,884 | 220,111,545 | -32.0% |
| FX Options | 858,425 | 810,571 | 5.9% | 858,514 | 0.0% | 5,190,143 | 6,737,501 | -23.0% |
| Ag Products Options | 423,704 | 506,791 | -16.4% | 549,842 | -22.9% | 3,241,180 | 4,598,643 | -29.5% |
| Foreign Exchange Options | 516 | 790 | -34.7% | 92 | 460.9% | 4,034 | 6,655 | -39.4% |
| TOTAL OPTIONS | 37,054,216 | 24,305,502 | 52.5% | 38,167,732 | -2.9% | 252,248,644 | 347,139,321 | -27.3% |
| TOTAL COMBINED | | | | | | | | |
| Interest Rate | 71,868,612 | 34,102,812 | 110.7% | 87,223,118 | -17.6% | 521,062,461 | 583,611,022 | -10.7% |
| Equity Index | 94,420,109 | 106,736,185 | -11.5% | 94,323,416 | 0.1% | 738,477,483 | 807,322,369 | -8.5% |
| FX | 15,440,363 | 16,618,689 | -7.1% | 20,419,942 | -24.4% | 115,857,530 | 129,188,216 | -10.3% |
| Foreign Exchange | 516 | 790 | -34.7% | 92 | 460.9% | 4,034 | 6,655 | -39.4% |
| Ag Products | 2,994,585 | 3,344,196 | -10.5% | 3,320,776 | -9.8% | 21,258,719 | 25,830,819 | -17.7% |
| GRAND TOTAL | 184,724,185 | 160,802,672 | 14.9% | 205,287,344 | -10.0% | 1,396,660,227 | 1,545,959,081 | -9.7% |