



## CME Group Reports May 2021 Monthly Market Statistics

June 2, 2021

CHICAGO, June 2, 2021 /PRNewswire/ -- [CME Group](#), the world's leading and most diverse derivatives marketplace, today reported May 2021 market statistics, including average daily volume (ADV) of 20.6 million contracts during the month. Market statistics are available in greater detail at <https://cmegroupinc.gcs-web.com/monthly-volume>.

May ADV across asset classes includes:

- [Interest Rate](#) ADV of 10.2 million contracts
- [Equity Index](#) ADV of 5.6 million contracts
- [Options](#) ADV of 3.3 million contracts
- [Energy](#) ADV of 2.0 million contracts
- [Agricultural](#) ADV of 1.5 million contracts
- [Foreign Exchange](#) ADV of 701,000 contracts
- [Metals](#) ADV of 649,000 contracts

Additional May product highlights include:

- Overall volume grew 15% from May 2020
- Interest rate monthly ADV was up 24% year over year
  - SOFR futures ADV rose by 257% compared to May 2020
  - Interest rate options grew by 34%
- Agricultural ADV rose 45% over May 2020, with agricultural options volume increasing 114% year over year
- Options ADV was up 30% over May 2020
- Metals ADV grew 25% year over year, with metals options ADV increasing 14% over May 2020
  - Micro futures and options represented 11% of total Metals ADV in May 2021
- Equity index ADV rose by 7% year over year
  - Bitcoin futures monthly ADV rose to 11.6K, up 36% year over year
  - Newly launched Micro Bitcoin futures reached an ADV of 30.3K
  - Ether futures ADV of 6K, an increase 146% over last month
  - Micro E-mini futures and options represented 40.2% of overall Equity Index ADV during May 2021
- Foreign Exchange ADV increased 9% from May 2020, with FX options rising by 2% year over year
- BrokerTec European Repo average daily notional volume (ADNV) grew 14% year over year to a record €318.2bn
- EBS Direct FX ADNV grew 41% from May 2020

As the world's leading and most diverse derivatives marketplace, CME Group ([www.cmegroup.com](http://www.cmegroup.com)) enables clients to trade futures, options, cash and OTC markets, optimize portfolios, and analyze data – empowering market participants worldwide to efficiently manage risk and capture opportunities. CME Group exchanges offer the widest range of global benchmark products across all major asset classes based on [interest rates](#), [equity indexes](#), [foreign exchange](#), [energy](#), [agricultural products](#) and [metals](#). The company offers futures and options on futures trading through the [CME Globex](#)® platform, fixed income trading via BrokerTec and foreign exchange trading on the EBS platform. In addition, it operates one of the world's leading central counterparty clearing providers, CME Clearing. With a range of pre- and post-trade products and services underpinning the entire lifecycle of a trade, CME Group also offers optimization and reconciliation services through TriOptima, and trade processing services through Traiana.

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