

CME Group Reports Q2 and June 2021 Monthly Market Statistics

July 2, 2021

CHICAGO, July 2, 2021 /PRNewswire/ -- [CME Group](#), the world's leading and most diverse derivatives marketplace, today reported its Q2 and June 2021 market statistics, showing it reached average daily volume (ADV) of 18.4 million contracts for both the second quarter and the month of June. Market statistics are available in greater detail at <https://cmegroupinc.gcs-web.com/monthly-volume>.

Q2 2021 highlights across asset classes compared to Q2 2020 include:

- Overall ADV increased 5%
- Interest rate futures and options volume rose by 25%, including:
 - Record SOFR futures ADV of 118K, an increase of more than 200%
 - Interest rate options volume grew by 19%
- Record Bitcoin futures and options ADV of 26,575 contracts, as well as record Ether futures ADV of 3,740 contracts
- Agricultural futures and options volume increased 24%, including record volume from outside the United States
 - Agricultural ADV from EMEA was up 35% while ADV from Asia rose by 67%
 - Agricultural options ADV jumped by 76%
 - Corn options ADV increased 116% and Soybean Oil options grew by 174%
- Options ADV grew 13% to 3.1M
- Metals volume rose by 9%, including a record 4.3K ADV in copper options
- Foreign exchange volumes grew by 6%
- International volumes increased 5% in EMEA and 8% in Asia
- Record BrokerTec EU Repo average daily notional volume (ADNV) of €301.0B and BrokerTec Quote ADNV of \$5.3B
- Record quarterly EBS Institutional ADNV of \$4.9B

June 2021 ADV across asset classes includes:

- [Interest Rate](#) ADV of 8.6 million contracts
- [Equity Index](#) ADV of 4.6 million contracts
- [Options](#) ADV of 3.3 million contracts
- [Energy](#) ADV of 2.1 million contracts
- [Agricultural](#) ADV of 1.7 million contracts
- [Foreign Exchange](#) ADV of 928,000 contracts
- [Metals](#) ADV of 575,000 contracts

Additional June product highlights compared to June 2020 include:

- Overall ADV increased 7%
- Interest rate futures and options grew by 48%, driven by:
 - Record SOFR futures and options ADV of 127K, an increase of more than 200%
 - Interest rate options volume rose by 55% in June
- Options ADV increased 30%
- Agricultural futures and options ADV rose by 12%, including 59% growth in options
- Metals futures and options volumes increased 8%, reflecting 16% growth in options
- Energy futures and options grew 3%
- International volumes increased 8% in EMEA and 11% in Asia
- Micro E-mini futures and options represented 33.2% of overall Equity Index ADV and Micro Bitcoin futures accounted for 0.5% of overall Equity Index ADV during June 2021
- BrokerTec US Repo ADNV increased 8% and European Repo ADNV grew by 5%
- Record EBS Institutional monthly average daily notional volume (ADNV) of \$6.5B

As the world's leading and most diverse derivatives marketplace, CME Group (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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Media Contacts: Dana Schmidt, 312.872.5443, news@cmegroup.com, www.cmegroup.com/media-room.html; Investor Contact: John Peschier, 312.930.8491, CME-G