

CME Group Reports August 2021 Monthly Market Statistics

September 2, 2021

CHICAGO, Sept. 2, 2021 /PRNewswire/ -- [CME Group](#), the world's leading and most diverse derivatives marketplace, today reported August 2021 market statistics, including average daily volume (ADV) of 17.5 million contracts during the month. Market statistics are available in greater detail at <https://cmegroupinc.gcs-web.com/monthly-volume>.

August ADV across asset classes includes:

- [Interest Rate](#) ADV of 8.8 million contracts
- [Equity Index](#) ADV of 4.2 million contracts
- [Options](#) ADV of 2.8 million contracts
- [Energy](#) ADV of 2.1 million contracts
- [Agricultural](#) ADV of 1.2 million contracts
- [Foreign Exchange](#) ADV of 624,000 contracts
- [Metals](#) ADV of 467,000 contracts

Additional August product highlights compared to August 2020 include:

- Overall volume grew 7%
- Interest Rate monthly ADV increased 23%
 - SOFR futures ADV rose 195%
 - Interest Rate options ADV grew 69%
 - Eurodollar futures and options ADV increased 51%
 - Ultra 10-Year U.S. Treasury Note futures ADV grew 39%
 - Treasury futures and options ADV increased 13%
 - Micro Treasury Yield futures ADV of 11,000 since August 16 launch
- Options ADV increased 37%
 - 10-Year U.S. Treasury Note options ADV grew 38%
 - Foreign Exchange options ADV increased 15%
 - E-mini Nasdaq-100 options ADV rose 20%
 - Equity Index options ADV grew 12%
- Energy ADV rose 15%, including 33% growth in options
 - RBOB Gasoline futures ADV increased 27%
 - Micro WTI Crude Oil futures reached an ADV of 72,000 contracts, having traded more than 2.2 million total contracts since their July 12 launch
 - Natural Gas options rose 18%
- ADV outside the United States increased 5% to 4.7 million contracts in August, including 5% growth in EMEA and 2% in Asia
- Micro Bitcoin futures reached an ADV of 13,000 contracts, including more than 1.7 million total contracts since their May 3 launch
- Micro E-mini futures and options represented 37.5% of overall Equity Index ADV, Micro WTI Crude Oil futures accounted for 3.4% of overall Energy ADV and Micro Bitcoin futures accounted for 0.3% of overall Equity Index ADV
- BrokerTec U.S. Repo ADV increased 18% and European Repo ADV rose by 12%

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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