



CME Group Announces SOFR Futures Trading Volume and Open Interest Records

September 18, 2019

CHICAGO, Sept. 18, 2019 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced Secured Overnight Financing Rate (SOFR) futures reached a daily volume record of 152,649 contracts traded on Sept. 17, surpassing the previous single-day volume record of 86,459 contracts traded on July 25, 2019. SOFR futures open interest also reached an all-time high of 351,662 contracts on Sept. 17, surpassing the prior record of 311,371 contracts on Sept. 16.

Since launch in May 2018, over 200 global market participants have traded more than 6.9 million SOFR futures contracts at CME Group. A record 120 large open interest holders held open positions in SOFR futures as of Aug. 27, 2019.

SOFR futures trade alongside highly liquid Eurodollar, Fed Fund and Treasury futures to offer customers enhanced spread trading capabilities through CME Group's electronic trading platform, CME Globex, and capital efficiencies via margin offsets of up to 80 percent between relevant CME futures positions.

CME Group recently [announced](#) it will launch options on Three-Month SOFR futures starting on Jan. 6, 2020, pending regulatory review.

SOFR futures are listed by and subject to the rules of CME. More information is available at cmegroup.com/sofr.

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.

CME Group, the Globe logo, CME, Chicago Mercantile Exchange, Globex, and, E-mini are trademarks of Chicago Mercantile Exchange Inc. CBOT and Chicago Board of Trade are trademarks of Board of Trade of the City of Chicago, Inc. NYMEX, New York Mercantile Exchange and ClearPort are trademarks of New York Mercantile Exchange, Inc. COMEX is a trademark of Commodity Exchange, Inc. BrokerTec, EBS, TriOptima, and Traiana are trademarks of BrokerTec Europe LTD, EBS Group LTD, TriOptima AB, and Traiana, Inc., respectively. Dow Jones, Dow Jones Industrial Average, S&P 500 and S&P are service and/or trademarks of Dow Jones Trademark Holdings LLC, Standard & Poor's Financial Services LLC and S&P/Dow Jones Indices LLC, as the case may be, and have been licensed for use by Chicago Mercantile Exchange Inc. All other trademarks are the property of their respective owners.

CME-G

 View original content: <http://www.prnewswire.com/news-releases/cme-group-announces-sofr-futures-trading-volume-and-open-interest-records-300921047.html>

SOURCE CME Group

Media Contacts, Chris Grams, +1.312.930.3435, Liz Mannebach, +1.312.206.7186, news@cmegroup.com, www.cmegroup.mediaroom.com, or Investor Contact, John Peschier, +1.312.930.8491