



CME Group Reports All-Time High Monthly ADV of 30.1M Contracts in February 2020

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International ADV reached record 8.1M contracts

CHICAGO, March 3, 2020 /PRNewswire/ -- [CME Group](#), the world's leading and most diverse derivatives marketplace, today reported its February 2020 market statistics, showing it reached a record average daily volume (ADV) of 30.1 million contracts during the month, an increase of 58% from February 2019. The company's Equity Index, Metals, Interest Rates and Energy product lines also reached record ADV. Open interest at the end of February was 132 million contracts. Market statistics are available online in greater detail at <https://cmegroupinc.gcs-web.com/monthly-volume>.

February ADV across asset classes include:

- [Interest Rate](#) record ADV of 17.1 million contracts, up 55% from Feb 2019
- [Equity Index](#) record ADV of 6.2 million contracts, up 133% from Feb 2019
- [Options](#) ADV of 6.1 million contracts, up 73% from Feb 2019
- [Energy](#) record ADV of 3.2 million contracts, up 37% from Feb 2019
- [Agricultural](#) ADV of 1.7 million contracts
- [Foreign Exchange](#) ADV of 1 million contracts, up 35% from Feb 2019
- [Metals record](#) ADV of 909,000 contracts, up 73% from Feb 2019

Additional February highlights include:

- Total volume surpassed 25 million contracts for seven continuous trading days
- International ADV rose 72% year over year to 8.1 million contracts
 - Record EMEA ADV of 6.1 million contracts
 - Record APAC ADV of 1.8 million contracts
- Record 10-Year Treasury Note futures and options ADV of 4.4 million contracts
- Record Interest Rate options ADV of 4.3 million contracts
- Record Micro E-mini Equity futures ADV of 1.3 million contracts
- Record U.S. Treasury Bond futures and options ADV of 881,000 contracts
- Record E-mini Nasdaq 100 futures and options ADV of 825,000 contracts
- Record SOFR futures ADV of 67,000 contracts
- BrokerTec U.S. Treasury average daily notional value grew 22% to \$190 billion from Feb 2019
- EBS Spot FX average daily notional value increased 22% to \$90 billion from Feb 2019

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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