

## CME Group Reports All-Time High ADV for March and First-Quarter 2020

April 2, 2020

### March ADV reached record 32M contracts Q1 2020 ADV reached record 27M contracts

CHICAGO, April 2, 2020 /PRNewswire/ -- [CME Group](#), the world's leading and most diverse derivatives marketplace, today reported its March and first-quarter 2020 market statistics, showing it reached a record average daily volume (ADV) of 32.1 million contracts during the month of March, up 68% from March 2019. First-quarter 2020 ADV reached a record 27 million contracts, an increase of 45% from first-quarter 2019. Open interest at the end of March was 123 million contracts. Market statistics are available online in greater detail at <https://cmegroupinc.gcs-web.com/monthly-volume>.

Quarterly ADV highlights across asset classes include:

- Record [Interest Rate](#) ADV of 13.8 million contracts, up 34% from Q1 2019
- Record [Equity Index](#) ADV of 6.5 million contracts, up 106% from Q1 2019
- Record [Options](#) ADV of 5.4 million contracts, up 41% from Q1 2019
- Record [Energy](#) ADV of 3.2 million contracts, up 38% from Q1 2019
- [Agricultural](#) ADV of 1.5 million contracts, up 9% from Q1 2019
- [Foreign Exchange](#) ADV of 1.1 million contracts, up 22% from Q1 2019
- Record [Metals](#) ADV of 889,000 contracts, up 58% from Q1 2019

March ADV across asset classes include:

- [Interest Rate](#) ADV of 15.7 million contracts, up 51% from March 2019
- Record [Equity Index](#) ADV of 8.9 million contracts, up 153% from March 2019
- Record [Options](#) ADV of 6.3 million contracts, up 54% from March 2019
- Record [Energy](#) ADV of 3.6 million contracts, up 67% from March 2019
- [Agricultural](#) ADV of 1.6 million contracts, up 16% from March 2019
- Record [Foreign Exchange](#) ADV of 1.4 million contracts, up 36% from March 2019
- Record [Metals](#) ADV of 920,000 contracts, up 55% from March 2019

Additional March highlights include:

- Total volume surpassed 25 million contracts for 15 continuous trading days
- Record Eurodollar futures ADV of 5 million contracts
- Record Micro E-mini Equity futures ADV of 2.3 million contracts
- Record WTI Crude Oil futures ADV of 1.9 million contracts
- Record Gold futures ADV of 471,000 contracts
- Record BrokerTec U.S. Treasury average daily notional value of \$246 billion, up 39% from March 2019
- EBS Spot FX average daily notional value reached \$131 billion, a 58% increase from March 2019

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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