

CME Group Reports May 2020 Monthly Market Statistics

June 2, 2020

CHICAGO, June 2, 2020 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today reported May 2020 market statistics, showing it reached average daily volume (ADV) of 17.9 million contracts during the month. Open interest at the end of May was 114 million contracts. Market statistics are available online in greater detail at https://cmegroupinc.gcs-web.com/monthly-volume.

May ADV across asset classes include:

- Interest Rate ADV of 8.2 million contracts
- Equity Index ADV of 5.2 million contracts
- Options ADV of 2.5 million contracts
- Energy ADV of 2.4 million contracts
- Agricultural ADV of 1 million contracts
- Foreign Exchange ADV of 641,000 contracts
- Metals ADV of 519,000 contracts

Additional May product highlights include:

- Equity Index ADV grew 23% from May 2019
 - o Micro E-mini Equity futures traded 252 million contracts, across all four indices, since their May 2019 launch
 - o E-mini Russell 2000 futures ADV grew 39%
- Henry Hub Natural Gas futures ADV rose 54%

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-reports-may-2020-monthly-market-statistics-301068876.html

SOURCE CME Group

Media Contacts, Chris Grams, 312.930.3435, or Laurie Bischel, 312.648.8698, news@cmegroup.com, www.cmegroup.com/media-room.html, or Investor Contact, John Peschier, 312.930.8491