



CME Group Reports June and Second-Quarter 2020 Market Statistics

July 2, 2020

CHICAGO, July 2, 2020 /PRNewswire/ -- [CME Group](#), the world's leading and most diverse derivatives marketplace, today reported its June and second-quarter 2020 market statistics, showing it reached average daily volume (ADV) of 17.6 million contracts during the quarter and 17.1 million contracts during the month of June. Open interest at the end of June was 101 million contracts. Market statistics are available online in greater detail at <https://cmegroupinc.gcs-web.com/monthly-volume>.

Quarterly ADV across asset classes includes:

- [Interest Rate](#) ADV of 6.9 million contracts
- [Equity Index](#) ADV of 5.6 million contracts, including a record 1.9 million Micro E-mini Equity futures ADV
- [Options](#) ADV of 2.8 million contracts
- [Energy](#) ADV of 2.6 million contracts
- [Agricultural](#) ADV of 1.3 million contracts
- [Foreign Exchange](#) ADV of 725,000 contracts
- [Metals](#) ADV of 519,000 contracts

June ADV across asset classes includes:

- [Equity Index](#) ADV of 6.4 million contracts
- [Interest Rate](#) ADV of 5.8 million contracts
- [Options](#) ADV of 2.5 million contracts
- [Energy](#) ADV of 2 million contracts
- [Agricultural](#) ADV of 1.5 million contracts
- [Foreign Exchange](#) ADV of 940,000 contracts
- [Metals](#) ADV of 531,000 contracts

Additional June highlights include:

- Equity Index ADV grew 64% from June 2019
 - Russell 2000 futures ADV grew 49%
 - E-mini S&P 500 futures ADV increased 32%
- Energy options ADV in Q2 grew 2% from Q2 2019
 - Natural Gas options ADV increased 75% from Q2 2019
- SOFR futures ADV increased 43% from June 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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