



CME Group Reports November 2020 Monthly Market Statistics

December 2, 2020

CHICAGO, Dec. 2, 2020 /PRNewswire/ -- [CME Group](#), the world's leading and most diverse derivatives marketplace, today reported November 2020 market statistics, including average daily volume (ADV) of 19.3 million contracts during the month. Market statistics are available in greater detail at <https://cmegroupinc.gcs-web.com/monthly-volume>.

November ADV across asset classes includes:

- [Interest Rate](#) ADV of 8.8 million contracts
- [Equity Index](#) ADV of 5.4 million contracts
- [Options](#) ADV of 2.6 million contracts
- [Energy](#) ADV of 2.1 million contracts
- [Agricultural](#) ADV of 1.6 million contracts
- [Foreign Exchange](#) ADV of 759,000 contracts
- [Metals](#) ADV of 705,000 contracts

Additional November product highlights include:

- Overall ADV grew 6% from November 2019
- Record SOFR futures ADV of 87,000 contracts, including a single-day volume record of 240,288 contracts on November 19, and a single-day open interest record of 682,931 contracts on November 30
- Equity Index ADV grew 96% from November 2019
 - Micro E-mini Equity Index futures ADV of 2.3M. Micro E-mini futures and options represented 42.3% of overall Equity Index ADV during November 2020
- Bitcoin futures ADV grew 118% from November 2019
- U.S. Treasury Bond futures grew 37% from November 2019
- Ultra 10-Year Treasury Note futures rose 28% from November 2019
- Agricultural futures and options ADV rose 10% from November 2019, including 59% agricultural options ADV growth
 - Corn options ADV grew 54% from November 2019
 - Soybean futures ADV rose 43% from November 2019
- Energy options ADV grew 10% from November 2019
- Micro Gold futures ADV of 79,000 contracts, represented 11.3% of overall Metals ADV during November 2020
- EBS spot FX average daily notional value (\$) increased 13% from November 2019
- BrokerTec European repo average daily notional value (€) increased 3% from November 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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