

## CME Group Reports 2020 Annual, Q4 and Monthly Market Statistics

January 5, 2021

CHICAGO, Jan. 5, 2021 /PRNewswire/ -- [CME Group](#), the world's leading and most diverse derivatives marketplace, today reported its full-year, Q4 and December market statistics, showing it reached average daily volume (ADV) of 19.1 million contracts during the year, 16.2 million contracts during the fourth quarter, and 14.2 million contracts during the month of December. Market statistics are available in greater detail at <https://cmegroupinc.gcs-web.com/monthly-volume>.

Full-year 2020 highlights across asset classes include:

- Record Equity Index futures and options ADV of 5.6 million contracts, up 63% over 2019
  - Record E-mini S&P 500 futures and options ADV of 2.7M contracts
  - Record E-mini Micro futures and options ADV of 1.8M contracts
  - Record E-mini Nasdaq 100 futures and options ADV of 585,000 contracts
- Record [Metals](#) futures and options ADV of 699,000 contracts
- Record Natural Gas futures and options ADV of 639,000 contracts
- Interest Rate futures and options records including:
  - Record Ultra 10-Year U.S. Treasury Note ADV of 255,320 contracts
  - Record Ultra U.S. Treasury Bond ADV of 207,200 contracts
  - Record SOFR ADV of 51,000 contracts
- Record Soybean Oil futures and options ADV of 141,000 contracts

Q4 2020 highlights across asset classes include:

- Record Micro E-mini Equity Index futures and options ADV of 2 million contracts, representing a 332% increase in ADV over Q4 2019
  - Record Micro E-mini Nasdaq 100 futures ADV of 871,000 contracts
- Record regional Agricultural products ADV:
  - EMEA Agricultural ADV of 289,000 contracts per day
  - APAC Agricultural ADV of 112,000 contracts per day
- Record SOFR futures ADV of 69,000 contracts per day
- Record Soybean Oil options ADV of 18,000 contracts per day

December 2020 ADV across asset classes includes:

- [Interest Rate](#) ADV of 5.0 million contracts
- [Equity Index](#) ADV of 4.7 million contracts
- [Options](#) ADV of 2 million contracts
- [Energy](#) ADV of 1.8 million contracts
- [Agricultural](#) ADV of 1.3 million contracts
- [Foreign Exchange](#) ADV of 987,000 contracts
- [Metals](#) ADV of 483,000 contracts

Additional December product highlights include:

- Equity Index ADV grew 30% from December 2019
  - Micro E-mini Equity Index futures ADV of 1.7M. Micro E-mini futures and options represented 36.3% of overall Equity Index ADV during December 2020
  - E-mini Nasdaq 100 futures and options rose 17% from December 2019
- Bitcoin futures and options ADV grew 117% from December 2019
- SOFR futures ADV increased 91% from December 2019
- Ultra 10-Year Treasury Note futures rose 13% from December 2019
- U.S. Treasury Bond futures grew 14% from December 2019
- Agricultural futures and options ADV rose 13% from December 2019, including 62% agricultural options ADV growth
  - Corn options ADV grew 115% from December 2019
  - Record Soybean Oil options ADV rose 93% from December 2019
- Silver futures ADV grew 21% from December 2019
- Micro Gold futures ADV of 73,000 contracts, represented 15.1% of overall Metals ADV during December 2020

- BrokerTec European repo average daily notional value (€) increased 5% from December 2019
- EBS spot FX average daily notional value (\$) increased 3% from December 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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