

CME Group Reports February 2021 Monthly Market Statistics

March 2, 2021

CHICAGO, March 2, 2021 /PRNewswire/ -- [CME Group](https://www.cmegroup.com), the world's leading and most diverse derivatives marketplace, today reported February 2021 market statistics, including average daily volume (ADV) of 24.6 million contracts during the month. Market statistics are available in greater detail at <https://cmegroupinc.gcs-web.com/monthly-volume>.

February ADV across asset classes includes:

- [Interest Rate](#) ADV of 13.2 million contracts
- [Equity Index](#) ADV of 5.5 million contracts
- [Options](#) ADV of 3.9 million contracts
- [Energy](#) ADV of 2.7 million contracts
- [Agricultural](#) ADV of 1.6 million contracts
- [Foreign Exchange](#) ADV of 808,000 contracts
- [Metals](#) ADV of 728,000 contracts

Additional February product highlights include:

- Overall ADV grew 28% compared to January 2021
- Micro E-mini Equity Index futures ADV of 2.2 million contracts. Micro E-mini futures and options represented 41% of overall Equity Index ADV during February 2021
 - Single-day volume record of 4.4 million Micro E-mini contracts on Feb. 26, across all four indexes – the S&P 500, Nasdaq-100, Russell 2000 and Dow Jones Industrial Average Indexes
 - Micro Russell 2000 futures grew 139% from February 2020
 - Micro Nasdaq 100 futures grew 101% from February 2020
- Agricultural options ADV grew 33% from February 2020
 - Corn options ADV rose 92% from February 2020
 - Soybean options ADV grew 79% and soybean oil options ADV increased 19% compared to February 2020
- Agricultural ADV in Asia-Pacific grew 43% compared to February 2020
- Natural Gas options ADV grew 26% from February 2020
- Record SOFR futures monthly ADV of 123,000, including a single-day volume record of 265,511 contracts on Feb. 25
- Record 30-Year Treasury Bond futures monthly ADV of 707,000, including a record single-day volume of 1.8M on Feb 23.
- Record Ultra 10-Year Treasury Note futures monthly ADV of 594,000 contracts, including a record single-day volume of 1.7 million contracts on Feb. 23
- Bitcoin futures ADV grew 32% from February 2020
- Record BrokerTec European Repo monthly ADV of €290.8 billion

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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