



CME Group Reports February 2022 Monthly Market Statistics

March 2, 2022

- Overall ADV increased 19% year-over-year
- Equity Index ADV grew 46%, driven by growth of Micro E-mini contracts
- SOFR futures and options reach new records for ADV and OI

CHICAGO, March 2, 2022 /PRNewswire/ -- [CME Group](https://www.cmegroup.com), the world's leading derivatives marketplace, today reported its February 2022 market statistics, showing average daily volume (ADV) increased 19% to 29 million contracts during the month. Market statistics are available in greater detail at <https://cmegroupinc.gcs-web.com/monthly-volume>.

February 2022 ADV across asset classes includes:

- [Interest Rate](#) ADV of 14.9 million contracts
- [Equity Index](#) ADV of 8.1 million contracts
- [Options](#) ADV of 4.6 million contracts
- [Energy](#) ADV of 2.8 million contracts
- [Agricultural](#) ADV of 1.9 million contracts
- [Foreign Exchange](#) ADV of 876,000 contracts
- [Metals](#) ADV of 576,000 contracts

Additional February product highlights compared to February 2021 include:

- Equity Index ADV increased 46%
 - Micro E-mini Equity Index futures increased 58%
- Agricultural ADV increased 18%
 - Chicago Wheat options ADV increased 107%
 - Soybean options ADV increased 73% and futures ADV increased 25%
- Interest Rate ADV increased 13%
 - Record SOFR futures ADV of 1,207,882 million contracts, with record open interest (OI) of 3,794,407 contracts on February 28, an increase of 833% and 398%, respectively, year-over-year
 - Record SOFR options ADV of 56,896 contracts, with record OI of 993,606 contracts on February 28
 - Record Ultra 10-Year U.S. Treasury Note futures ADV of 628,731 contracts
 - Record Ultra U.S. Treasury Bond futures ADV of 413,812 contracts
 - 30-Day Fed Fund futures ADV increased 340%
- Options ADV increased 20%
 - Equity Index options ADV increased 82%
 - Agricultural options ADV increased 41%
 - Foreign Exchange options ADV increased 17%
- Foreign Exchange ADV increased 8%
- Energy ADV increased 5%
 - Record Micro WTI Crude Oil futures ADV of 104,504 contracts
 - E-mini Crude Oil futures ADV increased 113%
- Micro Products ADV
 - Micro E-mini Equity Index futures and options had an ADV of 3.6 million contracts, representing 44.3% of overall Equity Index ADV, while Micro WTI Crude Oil futures accounted for 3.7% of overall Energy ADV and Micro Bitcoin futures accounted for 0.3% overall of Equity Index ADV
 - Micro Ether futures ADV of 20,000 contracts following their December 2021 launch
- ADV outside the United States increased 22% to 8.3 million contracts, including 33% growth in Asia, 31% in Latin America and 18% in EMEA
- BrokerTec European Repo average daily notional value (ADNV) reached a record €336B, U.S. Repo ADNV reached \$281B and U.S. Treasury ADNV reached \$154B

As the world's leading 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.

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