



CME Group Reports Record Annual ADV of 24.4 Million Contracts in 2023

January 3, 2024

- **Highest Q4 and December ADV in company history**
- **Record annual ADV across interest rate, options and agricultural products**
- **Record annual ADV reached outside the U.S.**

CHICAGO, Jan. 3, 2024 /PRNewswire/ -- [CME Group](https://cmegroupinc.qcs-web.com/monthly-volume), the world's leading derivatives marketplace, today reported its full-year, Q4 and December 2023 market statistics, showing it reached a record average daily volume (ADV) of 24.4 million contracts during the year, an increase of 5% over 2022. Q4 ADV increased 17% to a record 25.5 million contracts and December ADV increased 20% to a record 23.0 million contracts. Annual, quarterly and monthly market statistics are available in greater detail at <https://cmegroupinc.qcs-web.com/monthly-volume>.

Full-year 2023 highlights across asset classes include:

- Interest Rate ADV increased 16% to a record 12.5 million contracts
 - Record annual SOFR futures and options ADV of 5,121,842 contracts
 - Record annual U.S. Treasury futures and options ADV of 6,785,867 contracts
 - Record annual 30-Day Fed Funds futures ADV of 441,991 contracts
- Options ADV increased 23% to a record 5.1 million contracts
 - Record annual Interest Rate options ADV of 2,916,259 contracts
 - Record annual Equity Index options ADV of 1,430,072 contracts
 - Record annual Agricultural options ADV of 307,617 contracts
- Energy ADV increased 5% to 2.1 million contracts
 - Record annual Natural Gas options ADV of 150,138 contracts
- Agricultural ADV increased 17% to a record 1.5 million contracts
- Metals ADV increased 15% to 599,000 contracts
- ADV outside the United States increased 8% to a record 6,838,836 contracts, including 13% in EMEA and 11% growth in Latin America

Q4 2023 highlights across asset classes include:

- Interest Rate ADV increased 36% to 13.3 million contracts
 - Record quarterly U.S. Treasury futures and options ADV of 7,725,355 contracts
- Options ADV increased 30% to 5.4 million contracts
 - Record quarterly Equity Index options ADV of 1,693,400 contracts
- Energy ADV increased 18% to 2.2 million contracts
- Agricultural ADV increased 26% to a record 1.5 million contracts
 - Record quarterly Soybean Meal futures ADV of 175,110 contracts
- Metals ADV increased 20% to 609,000 contracts
 - Record quarterly Platinum futures ADV of 28,072 contracts

December 2023 highlights across asset classes include:

- Interest Rate ADV increased 44% to a December record of 11.4 million contracts
 - SOFR futures and options ADV increased 92% to 5.3 million contracts, with record OI of 60,891,125 contracts on December 13
 - U.S. Treasury futures and options ADV increased 44% to 5.8 million contracts
 - 30-Day Fed Funds futures ADV increased 37% to 314,000 contracts
- Options ADV increased 36% to a December record of 5.1 million contracts
 - Interest Rate options ADV increased 36% to 2.9 million contracts
 - Equity Index options ADV increased 35% to 1.6 million contracts
 - Energy options ADV increased 45% to 303,000 contracts
- Energy ADV increased 13% to 2 million contracts
 - Natural Gas futures ADV increased 42% to 495,000 contracts
- Agricultural ADV increased 14% to a record 1.2 million contracts
 - Soybean Meal futures ADV increased 12% to 149,000 contracts
- Foreign Exchange ADV increased 10% to a record 1.1 million contracts
 - Japanese Yen futures ADV increased 27% to 214,000 contracts

- Metals ADV increased 36% to a record 556,000 contracts
 - Record Aluminum futures ADV of 10,294 contracts
- Micro Products ADV
 - Micro E-mini futures and options had an ADV of 1.9 million contracts, representing 28.1% of overall Equity Index ADV, while Micro WTI Crude Oil futures accounted for 4.9% of overall Energy ADV
- BrokerTec U.S. Repo average daily notional value (ADNV) increased 17% to \$313.5B and U.S. Treasury ADNV increased 8% to \$91.3B

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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