



CME Group Reports February ADV of 29.6 Million Contracts

March 4, 2024

- **Second-highest February on record**
- **All-time monthly record for interest rate complex, with ADV of 17.2 million contracts**
- **Record U.S. Treasury futures and options ADV of 10.9 million contracts**
- **Record February options ADV of 6.4 million contracts**

CHICAGO, March 4, 2024 /PRNewswire/ -- [CME Group](https://www.cmegroup.com), the world's leading derivatives marketplace, today reported its February 2024 market statistics, including an average daily volume (ADV) of 29.6 million contracts, an increase of 5% year-over-year and the second highest ADV on record for the month. The company's interest rate ADV reached a new all-time record, driven by trading of U.S. Treasury contracts. ADV also increased by double-digits in energy and agricultural products. Market statistics are available in greater detail at <https://cmegroupinc.qcs-web.com/monthly-volume>.

February 2024 ADV across asset classes includes:

- Record [Interest Rate](#) ADV of 17.2 million contracts
- [Equity Index](#) ADV of 6.6 million contracts
- Record February [Options](#) ADV of 6.4 million contracts
- [Energy](#) ADV of 2.5 million contracts
- [Agricultural](#) ADV of 1.8 million contracts
- [Foreign Exchange](#) ADV of 854,000 contracts
- [Metals](#) ADV of 587,000 contracts

Additional February 2024 product highlights compared to February 2023 include:

- Interest Rate ADV increased 6%
 - Record U.S. Treasury futures and options ADV of 10.9 million contracts
 - 10-Year U.S. Treasury Note futures ADV increased 18% to 3.2 million contracts
 - 5-Year U.S. Treasury Note futures ADV increased 26% to 2.6 million contracts
 - 2-Year U.S. Treasury Note futures ADV increased 27% to 1.4 million contracts
- Options ADV increased 8%
 - Equity Index options ADV increased 40% to 1.8 million contracts
 - Energy options ADV increased 65% to 448,000 contracts
 - Agricultural options ADV increased 48% to 345,000 contracts
- Energy ADV increased 20%
 - Natural Gas options ADV increased 106% to 300,000 contracts
- Agricultural ADV increased 19%
 - Corn futures ADV increased 20% to 458,000 contracts
 - Soybean Meal futures ADV increased 27% to 179,000 contracts
- International ADV increased 9% to 8.1 million contracts, with EMEA ADV up 14%
- Micro Products ADV
 - Micro E-mini Equity Index futures and options ADV of 2.2 million contracts represented 33% of overall Equity Index ADV and Micro WTI Crude Oil futures accounted for 3.8% of overall Energy ADV
- BrokerTec U.S. Repo average daily notional value (ADNV) increased 2% to \$298.6B

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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