CME Group

CME Group Reports Record May ADV of 26 Million Contracts

June 4, 2024

- ***Record May interest rate ADV, with all-time highest daily U.S. Treasury volume on May 28***
- ***Record May metals ADV***
- ***International volume up 12% year-over-year***

CHICAGO, June 4, 2024 /PRNewswire/ -- CME Group, the world's leading derivatives marketplace, today reported its May 2024 market statistics set a new average daily volume (ADV) record of 26 million contracts for the month, up 4% from May 2023. The company's interest rate and metals products also reached May ADV records, as its deeply liquid U.S. Treasury complex hit a new single-day record of 34,350,339 contracts on May 28. Market statistics are available in greater detail at https://cmegroupinc.gcs-web.com/monthly-volume.

May 2024 ADV across asset classes includes:

- Record May Interest Rate ADV of 14.4 million contracts
- Equity Index ADV of 5.8 million contracts
- Options ADV of 4.8 million contracts
- Energy ADV of 2.5 million contracts
- Agricultural ADV of 1.7 million contracts
- Record May Metals ADV of 866,000 million contracts
- Foreign Exchange ADV of 896,000 contracts

Additional May 2024 product highlights compared to May 2023 include:

- Interest Rate ADV increased 3%
  - All-time record U.S. Treasury futures and options volume of 34,350,339 contracts on May 28
  - 5-Year U.S. Treasury Note futures ADV increased 15% to 2.4 million contracts
  - 2-Year U.S. Treasury Note futures ADV increased 22% to 1.4 million contracts
  - Ultra 10-Year U.S. Treasury Note futures ADV increased 46% to 868,000 contracts
- Energy ADV increased 22%
  - Record May Henry Hub Natural Gas futures ADV of 578,682 contracts
  - Record May Henry Hub Natural Gas options ADV of 243,589 contracts
  - All-time record WTI Calendar Spread options volume of 199,300 contracts on May 31
  - All-time record WTI Weekly options volume of 46,215 contracts on May 31
  - NY Harbor ULSD futures ADV increased 34% to 169,000 contracts
- Agricultural ADV increased 9%
  - Soybean Meal futures ADV increased 31% to 171,000 contracts
  - Chicago SRW Wheat futures ADV increased 22% to 138,000 contracts
- Metals ADV increased 33%
  - All-time monthly record Micro Copper futures ADV of 30,928 contracts
  - All-time monthly record Copper options ADV of 19,689 contracts
- International ADV increased 12% to 7.5 million contracts, with EMEA ADV up 17% and Latin America up 10%
- Micro Products ADV
  - Micro E-mini Equity Index futures and options ADV of 2 million contracts represented 35.6% of overall Equity Index ADV and Micro WTI Crude Oil futures accounted for 2.9% of overall Energy ADV
  - All-time monthly record Micro Ether futures ADV of 27,477 contracts
- Customer average collateral balances to meet performance bond requirements for rolling 3-months ending April 2024 were $75.6 billion for cash collateral and $159 billion for non-cash collateral

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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