



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](https://www.cmegroup.com), 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.qcs-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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