

CME Group Reports Record Annual ADV of 26.5 Million Contracts in 2024, Driven by Growth Across All Six Asset Classes

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- Record annual ADV in interest rate, agricultural, foreign exchange and metals products
- Record annual ADV for U.S. Treasury and SOFR complexes
- Record annual ADV reached outside the U.S.
- Record Q4 ADV for U.S. Treasury and cryptocurrency complexes

CHICAGO, Jan. 3, 2025 /PRNewswire/ -- <u>CME Group</u>, the world's leading derivatives marketplace, today reported its full-year, Q4 and December 2024 market statistics, showing it reached a record average daily volume (ADV) of 26.5 million contracts during the year, an increase of 9% over 2023. Q4 ADV reached 25.5 million contracts and December ADV reached 22.3 million contracts. Market statistics are available in greater detail at https://cmegroupinc.gcs-web.com/monthly-volume.

Full-year 2024 highlights across asset classes include:

- Interest Rate ADV increased 10% to a record 13.7 million contracts
 - Record annual U.S. Treasury futures and options ADV of 8.1 million contracts
 - Record annual SOFR futures and options ADV of 5.2 million contracts
 - Record annual Interest Rate options ADV of 2.9 million contracts
 - Record annual 10-Year U.S. Treasury Note futures ADV of 2.3 million contracts
 - Record annual 5-Year U.S. Treasury Note futures ADV of 1.7 million contracts
 - Record annual 2-Year U.S. Treasury Note futures ADV of 1 million contracts
- Equity Index ADV increased 2% to 6.8 million contracts
 - Record annual Equity Index options ADV of 1.6 million contracts
 - Micro E-mini Nasdaq-100 futures ADV increased 23% to 1.3 million contracts
- Energy ADV increased 17% to 2.5 million contracts
 - Record annual Energy options ADV of 430,000 contracts
 - Record annual Henry Hub Natural Gas futures ADV of 566,000 contracts
 - Record annual Henry Hub Natural Gas options ADV of 242,000 contracts
 - WTI Crude Oil futures ADV increased 4% to 983,000 contracts
- <u>Agricultural</u> ADV increased 13% to a record 1.7 million contracts
 - Record annual Agricultural options ADV of 337,000 contracts
 - Record annual Soybean futures ADV of 277,000 contracts
 - Corn futures ADV increased 21% to 402,000 contracts
- Foreign Exchange ADV increased 8% to a record 1 million contracts
 - Record annual Japanese Yen futures ADV of 182,000 contracts
 - Record annual Canadian Dollar futures ADV of 101,000 contracts
 - Record annual Mexican Peso futures ADV of 73,000 contracts
- Metals ADV increased 23% to a record 736,000 contracts
 - Record annual Metals options ADV of 117,000 contracts
 - Record annual Micro Gold futures ADV of 105,000 contracts
 - Copper futures ADV increased 12% to 121,000 contracts
- Cryptocurrency ADV increased 203% to 117,000 contracts (\$6.8 billion notional)
 - Record annual Micro Bitcoin futures ADV of 48,000 contracts
 - Record annual Micro Ether futures ADV of 41,000 contracts
 - Record annual Bitcoin futures ADV of 16,000 contracts
 - Record annual Ether futures ADV of 6,400 contracts
- International ADV increased 14% to a record 7.8 million contracts, with record EMEA ADV of 5.8 million contracts and record Asia ADV of 1.7 million contracts

Q4 2024 highlights across asset classes include:

- Interest Rate ADV of 13.2 million contracts
 - Record Q4 U.S. Treasury futures and options ADV of 7.9 million contracts
 - 2-Year U.S. Treasury Note futures ADV increased 8% to 1 million contracts
 - 10-Year U.S. Treasury Note options ADV increased 17% to 957,000 contracts

- 30-Day Fed Funds futures ADV increased 15% to 415,000 contracts
- Equity Index ADV of 6.3 million contracts
 - Micro E-mini Nasdaq-100 futures ADV increased 11% to 1.3 million contracts
 - Micro E-mini Dow Jones futures ADV increased 29% to 105,000 contracts
- Energy ADV increased 17% to 2.5 million contracts
 - Record Q4 Energy options ADV of 469,000 contracts
 - Henry Hub Natural Gas futures ADV increased 29% to 629,000 contracts
 - Henry Hub Natural Gas options ADV increased 46% to 265,000 contracts
- Agricultural ADV increased 19% to 1.8 million contracts
 - Record Q4 Agricultural options ADV of 334,000 contracts
 - Corn futures ADV increased 41% to 411,000 contracts
 - Soybean futures ADV increased 17% to 316,000 contracts
- Foreign Exchange ADV of 969,000 contracts
 - Canadian Dollar futures ADV increased 13% to 101,000 contracts
- Metals ADV increased 10% to 673,000 contracts
 - Record Q4 Metals options ADV of 109,000 contracts
 - Micro Gold futures ADV increased 88% to 120,000 contracts
- Cryptocurrency ADV increased 307% to 197,000 contracts (\$10 billion notional)
 - Record Q4 Micro Bitcoin futures ADV of 80,000 contracts
 - Record Q4 Micro Ether futures ADV of 76,000 contracts
 - Record Q4 Bitcoin futures ADV of 18,000 contracts
 - Record Q4 Ether futures ADV of 9,200 contracts

December 2024 highlights across asset classes include:

- Interest Rate ADV of 10.1 million contracts
- 30-Day Fed Funds futures ADV increased 38% to 432,000 contracts
- Equity Index ADV increased 2% to 6.7 million contracts
 - Micro E-mini Nasdaq-100 futures ADV increased 32% to 1.3 million contracts
 - Micro E-mini Dow Jones futures ADV increased 68% to 100,000 contracts
- Energy ADV increased 14% to 2.3 million contracts
 - Record December Energy options ADV of 414,000 contracts
 - Henry Hub Natural Gas futures ADV increased 20% to 653,000 contracts
 - Henry Hub Natural Gas options ADV increased 66% to 281,000 contracts
- Agricultural ADV increased 24% to 1.5 million contracts
 - December Agricultural options ADV increased 33% to 279,000 contracts
 - Soybean Meal futures ADV increased 18% to 177,000 contracts
- Foreign Exchange ADV of 1.1 million contracts
 - Canadian Dollar futures ADV increased 29% to 132,000 contracts
- Metals ADV of 539,000 contracts
 - Micro Gold futures ADV increased 62% to 109,000 contracts
- Micro Products ADV
 - Micro E-mini Equity Index futures and options ADV of 2.3 million contracts represented 34.3% of overall Equity Index ADV and Micro WTI Crude Oil futures accounted for 2.3% of overall Energy ADV
- Cryptocurrency ADV increased 366% to 245,000 contracts (\$12.5 billion notional)
 - Record monthly Micro Ether futures ADV of 116,000 contracts
 - Record monthly Ether futures ADV of 12,000 contracts
 - Micro Bitcoin futures ADV increased 491% to 87,000 contracts
 - Bitcoin futures ADV increased 56% to 19,000 contracts
- BrokerTec U.S. Repo average daily notional value (ADNV) increased 8% to \$339.9 billion and European Repo ADNV increased 3% to €274 billion
- EBS Spot FX ADNV increased 6% to \$55.8 billion and FX Link ADV increased 91% to a record 32,000 contracts (\$2.7 billion notional per leg)
- Customer average collateral balances to meet performance bond requirements for rolling 3-months ending November 2024 were \$74.8 billion for cash collateral and \$173.9 billion for non-cash collateral

As the world's leading derivatives marketplace, CME Group (<u>www.cmegroup.com</u>) 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 <u>interest rates</u>, <u>equity indexes</u>, <u>foreign</u> <u>exchange</u>, <u>energy</u>, <u>agricultural products</u> and <u>metals</u>. The company offers futures and options on futures trading through the <u>CME Globex</u> platform, fixed income trading via BrokerTec and foreign exchange trading on the EBS platform. In addition, it operates one of the world's leading

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