



CME Group Interest Rate Futures Open Interest Sets New Record of 40 Million Contracts

August 14, 2025

- **Record U.S. Treasury futures and options OI of 31.6 million contracts**
- **Record SOFR futures OI of 13.7 million contracts**

CHICAGO, Aug. 14, 2025 /PRNewswire/ -- CME Group, the world's leading derivatives marketplace, today announced that open interest (OI) in its deeply liquid interest rate futures reached an all-time record of 40,031,688 contracts on August 13. The same day, CME Group U.S. Treasury futures and options OI hit a record 31,615,333 contracts and SOFR futures OI hit a record 13,738,220 contracts.

Additionally, CME Group's interest rate futures reached a record 3,526 large open interest holders (LOIH), as noted in the CFTC's July 29 Commitment of Traders report.

"New open interest records in our interest rate, U.S. Treasury and SOFR contracts highlight the market's growing need for risk management and price discovery across the yield curve," said Mike Dennis, CME Group Global Head of Fixed Income. "As clients navigate global uncertainty and shifting views on monetary policy, they are continuing to rely on our interest rate complex for precise hedging tools with deep liquidity and significant capital efficiencies."

CME Group is the world's leading interest rate market, with futures and options for a broad range of benchmark products, including U.S. Treasuries, SOFR, Fed Funds, TBAs, credit and more. Its U.S. Treasury and SOFR contracts trade side-by-side on the CME Globex platform with BrokerTec cash securities.

Clients can access an unparalleled \$20 billion in daily margin savings across the company's interest rate products. CME Group U.S. Treasury and SOFR futures are also eligible for portfolio margining with other cleared interest rate swaps and futures, as well as cross-margining with FICC-cleared cash U.S. Treasury notes, bonds and certain Repo transactions.

For more information, visit our product page at cmegroup.com/rates.

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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Media, Timothy Barello, 212.299.2256, news@cmegroup.com, cmegroup.com/media-room.html Investors, investors@cmegroup.com