



## CME Group May Volume Hits New Record of 33.2 Million Contracts, Up 15% Year Over Year

June 2, 2026

- **Record ADV in 2-year U.S. Treasury futures**
- **International ADV grew 18% to 10.2 million contracts**

CHICAGO, June 2, 2026 /PRNewswire/ -- CME Group, the world's leading derivatives marketplace, today reported its highest May average daily volume (ADV) on record at 33.2 million contracts, an increase of 15% year-over-year. Market statistics are available in greater detail at <https://cmegroupinc.gcs-web.com/monthly-volume>.

May 2026 ADV across asset classes includes:

- [Interest Rate](#) ADV of 18.8 million contracts
- [Equity Index](#) ADV of 8 million contracts
- [Energy](#) ADV of 2.7 million contracts
- [Agricultural](#) ADV of 1.9 million contracts
- [Metals](#) ADV of 930,000 contracts
- [Foreign Exchange](#) ADV of 901,000 contracts
- [Cryptocurrency](#) ADV of 224,000 contracts (\$14.9 billion notional)

Additional May 2026 product highlights compared to May 2025:

- Interest Rate ADV increased 16%
  - Record monthly 2-Year U.S. Treasury Note futures ADV of 1.9 million contracts, including a single-day record of 7 million contracts on May 26
  - Record monthly Ultra U.S. Treasury Bond futures ADV of 783,000 contracts
  - 10-Year U.S. Treasury Note futures ADV increased 30% to 3.6 million contracts
  - Ultra 10-Year Treasury Note futures ADV increased 27% of 1.2 million contracts
    - Single-day record of 4.8 million contracts on May 26
  - SOFR futures ADV increased 11% to 4.4 million contracts
- Equity Index ADV increased 21%
  - Micro E-Mini Nasdaq-100 futures ADV increased 47% to 2.2 million contracts
  - E-Mini S&P 500 futures ADV increased 12% to 1.5 million contracts
  - Micro E-Mini S&P 500 futures ADV increased 2% to 1.3 million contracts
- Energy ADV increased 3%
  - WTI Crude Oil futures ADV increased 4% to 932,000 contracts
  - Micro WTI Crude Oil futures ADV increased 317% to 272,000 contracts
- Agricultural ADV increased 16%
  - Corn futures ADV increased 17% to 478,000 contracts
  - Soybean futures ADV increased 10% to 257,000 contracts
- International ADV increased 18% to 10.2 million contracts, with EMEA ADV up 20% to 7.6 million contracts and APAC ADV up 11% to 2.2 million contracts
- Micro Products ADV
  - Micro E-mini Equity Index futures and options ADV of 3.8 million contracts represented 48% of overall Equity Index ADV, Micro Energy futures accounted for 11% of overall Energy ADV and Micro Metals futures accounted for 55% of overall Metals ADV
- BrokerTec overall average daily notional value (ADNV) increased 16% to \$1.076 trillion
  - U.S. Repo ADNV increased 15% to \$406 billion
  - European Repo ADNV increased 18% to €360 billion
- Customer average collateral balances to meet performance bond requirements for rolling 3-months ending April 2026 were \$151.8 billion for cash collateral and \$174 billion for non-cash collateral

As the world's leading derivatives marketplace, CME Group ([www.cmegroup.com](http://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](#), [cryptocurrencies](#), [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.

CME Group, the Globe logo, CME, Chicago Mercantile Exchange, Globex, and E-mini are trademarks of Chicago Mercantile Exchange Inc. CBOT and Chicago Board of Trade are trademarks of Board of Trade of the City of Chicago, Inc. NYMEX, New York Mercantile Exchange and ClearPort are trademarks of New York Mercantile Exchange, Inc. COMEX is a trademark of Commodity Exchange, Inc. BrokerTec is a trademark of BrokerTec Americas LLC and EBS is a trademark of EBS Group LTD. The S&P 500 Index is a product of S&P Dow Jones Indices LLC ("S&P DJI"). "S&P®", "S&P 500®", "SPY®", "SPX®", US 500 and The 500 are trademarks of Standard & Poor's Financial Services LLC; Dow Jones®, DJIA® and Dow Jones Industrial Average are service and/or trademarks of Dow Jones Trademark Holdings LLC. These trademarks have been licensed for use by Chicago Mercantile Exchange Inc. Futures contracts based on the S&P 500 Index are not sponsored, endorsed, marketed, or promoted by S&P DJI, and S&P DJI makes no representation regarding the advisability of investing in such products. All other trademarks are the property of their respective owners.

CME-G

 View original content: <https://www.prnewswire.com/news-releases/cme-group-may-volume-hits-new-record-of-33-2-million-contracts-up-15-year-over-year-302788424.html>

SOURCE CME Group

Media Contacts: Timothy Barello, 212.299.2256, [news@cmegroup.com](mailto:news@cmegroup.com), [cmegroup.com/media-room.html](http://cmegroup.com/media-room.html); Investor Contact, [investors@cmegroup.com](mailto:investors@cmegroup.com)