



CME Group Reports Record Average Daily Volume for September and Q3, Driven by Growth Across Asset Classes

October 2, 2026

- **Record September ADV of 31.8 million contracts**
- **Record Q3 ADV of 29.4 million contracts**
- **Record September and Q3 ADV for interest rate and agricultural products**

CHICAGO, Oct. 2, 2026 /PRNewswire/ -- CME Group, the world's leading derivatives marketplace, today reported its average daily volume (ADV) reached new records for September, with 31.8 million contracts, up 22% year-over-year, and Q3 with 29.4 million contracts, up 16% year-over-year. Both September and Q3 volumes exceeded prior records set in 2024. Market statistics are available in greater detail at <https://cmegroupinc.gcs-web.com/monthly-volume>.

September 2026 monthly highlights across asset classes include:

- **Interest Rate** ADV increased 22% to 16.2 million contracts
 - U.S. Treasury futures and options ADV increased 42% to 9.5 million contracts
 - 10-Year U.S. Treasury Note futures ADV increased 51% to 2.6 million contracts
 - 5-Year U.S. Treasury Note futures ADV increased 47% to 1.9 million contracts
 - 2-Year U.S. Treasury Note futures ADV increased 67% to 1.3 million contracts
 - 10-Year U.S. Treasury Note options ADV increased 17% to 1.1 million contracts
 - SOFR futures ADV increased 15% to 4.6 million contracts
- **Equity Index** ADV increased 16% to 8.1 million contracts
 - Micro E-mini Nasdaq-100 futures ADV increased 73% to 2.4 million contracts
 - E-mini S&P 500 futures ADV increased 12% to 1.8 million contracts
 - Micro E-mini S&P 500 futures ADV increased 7% to 1.1 million contracts
- **Energy** ADV increased 37% to 3.1 million contracts
 - Henry Hub Natural Gas futures ADV increased 20% to 602,000 contracts
 - Micro WTI Crude Oil futures ADV increased 376% to 240,000 contracts
 - RBOB Gasoline futures ADV increased 27% to 224,000 contracts
- **Agricultural** ADV increased 29% to 1.9 million contracts
 - Corn futures ADV increased 62% to 461,000 contracts
 - Soybean futures ADV increased 35% to 289,000 contracts
- **Foreign Exchange** ADV increased 32% to 1.4 million contracts
 - Japanese Yen futures ADV increased 63% to 310,000 contracts
 - Mexican Peso futures ADV increased 98% to 130,000 contracts
- **Metals** ADV of 1 million contracts
 - Micro Gold futures ADV increased 21% to 378,000 contracts
 - Micro Silver futures ADV increased 61% to 58,000 contracts
- **Cryptocurrency** ADV of 174,000 contracts (\$8.6 billion notional)
- International ADV increased 25% to 9.7 million contracts, with EMEA ADV up 22% to 7 million contracts and APAC ADV up 33% to 2.3 million contracts
- Micro Products ADV
 - Micro E-mini Equity Index futures and options ADV of 3.7 million contracts represented 45% of overall Equity Index ADV, Micro Energy futures accounted for 8% of overall Energy ADV and Micro Metals futures accounted for 53% of overall Metals ADV
- BrokerTec overall average daily notional value (ADNV) increased 18% to \$1.135 trillion in September, including record single-day volume of \$1.261 trillion on September 30
 - U.S. Repo ADNV increased 1% to \$406 billion

- European Repo ADV increased 25% to €374 billion
- U.S. Treasury ADV increased 29% to \$115 billion
- EBS Spot FX ADV increased 24% to \$72 billion and FX Link ADV increased 92% to a record 81,000 contracts (\$7.7 billion notional per leg)
- Customer average collateral balances to meet performance bond requirements for rolling 3-months ending August 2026 were \$145.6 billion for cash collateral and \$165.7 billion for non-cash collateral

Q3 2026 quarterly highlights across asset classes include:

- Interest Rate ADV increased 13% to 15.1 million contracts
 - U.S. Treasury futures and options ADV increased 25% to 9.4 million contracts
 - 10-Year U.S. Treasury Note futures ADV increased 27% to 2.5 million contracts
 - 5-Year U.S. Treasury Note futures ADV increased 13% to 1.9 million contracts
 - 2-Year U.S. Treasury Note futures ADV increased 37% to 1.3 million contracts
 - 10-Year U.S. Treasury Note options ADV increased 26% to 1.1 million contracts
 - SOFR futures ADV increased 3% to 3.8 million contracts
- Equity Index ADV increased 23% to 7.7 million contracts
 - Micro E-mini Nasdaq-100 futures ADV increased 101% to 2.6 million contracts
 - E-mini S&P 500 futures ADV increased 11% to 1.5 million contracts
 - Micro E-mini S&P 500 futures ADV increased 10% to 1 million contracts
- Energy ADV increased 16% to 2.7 million contracts
 - Micro WTI Crude Oil futures ADV increased 238% to 190,000 contracts
- Agricultural ADV increased 18% to 2 million contracts
 - Corn futures ADV increased 35% to 500,000 contracts
 - Soybean Oil futures ADV increased 21% to 207,000 contracts
- Foreign Exchange ADV increased 19% to 988,000 contracts
 - Japanese Yen futures ADV increased 49% to 220,000 contracts
- Metals ADV increased 13% to 935,000 contracts
 - Micro Gold futures ADV increased 43% to 336,000 contracts
 - Micro Silver futures ADV increased 129% to 57,000 contracts
- Cryptocurrency ADV of 196,000 contracts (\$7.3 billion notional)

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](#), [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.

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