

## CME Group Reports November 2021 Monthly Market Statistics

December 2, 2021

- Overall ADV increased 20% year-over-year
- Interest Rate ADV rose 40%, driven by SOFR futures ADV growth of 251%
- Daily trading volume surpassed 25 million contracts eight times during the month of November

CHICAGO, Dec. 2, 2021 /PRNewswire/ -- [CME Group](#), the world's leading and most diverse derivatives marketplace, today reported its November 2021 market statistics, showing average daily volume (ADV) increased 20% to 23.1 million contracts during the month. Market statistics are available in greater detail at <https://cmegroupinc.gcs-web.com/monthly-volume>.

November 2021 ADV across asset classes includes:

- [Interest Rate](#) ADV of 12 million contracts
- [Equity Index](#) ADV of 5.6 million contracts
- [Options](#) ADV of 4.1 million contracts
- [Energy](#) ADV of 2.4 million contracts
- [Agricultural](#) ADV of 1.4 million contracts
- [Foreign Exchange](#) ADV of 801,000 contracts
- [Metals](#) ADV of 631,000 contracts

Additional November product highlights compared to November 2020 include:

- Overall ADV increased 20%
- Options ADV increased 59%
  - Equity Index options ADV increased 66% — including 141% growth in E-mini Russell 2000 options and 53% growth in E-mini weekly S&P 500 options
- Interest Rate ADV increased 40%
  - Record SOFR futures ADV of 304K, an increase of 251%
  - 5-Year U.S. Treasury Note options ADV increased 184%
  - Eurodollar futures ADV rose 46% and Treasury futures ADV grew 20%
  - Interest Rate options ADV increased 89%
  - Ultra 10-Year U.S. Treasury Note futures ADV rose 45%
  - Eurodollar options ADV increased 139% and Treasury options ADV increased 49%
- Energy ADV increased 15%
  - E-mini Crude Oil futures ADV rose 96%
  - WTI futures ADV increased 36% and Brent futures ADV grew 19%
- Foreign Exchange ADV increased 6%
  - Foreign Exchange options ADV increased 18%
- Micro Products ADV
  - Micro E-mini futures and options had an ADV of 2.2 million contracts, representing 39.4% of overall Equity Index ADV, while Micro WTI Crude Oil futures accounted for 4.0% of overall Energy ADV and Micro Bitcoin futures accounted for 0.5% of overall Equity Index ADV
  - Micro WTI Crude Oil futures reached a record ADV of 96,000 contracts, having traded more than 6.6 million total contracts since their July 12 launch
  - Micro Bitcoin futures reached an ADV of 27,600 contracts, with more than 3.3 million total contracts since the May 3 launch
  - Micro Treasury Yield futures reached an ADV of 6,181 contracts, with more than 768,000 total contracts traded since the August 16 launch
- ADV outside the United States increased 11% to 6.4 million contracts, including 33% growth in Latin America, 14% in EMEA and 2% in Asia
- BrokerTec U.S. Treasury average daily notional value (ADNV) increased 17% to \$127B, including a record RV Curve monthly ADNV of \$578 million in November. U.S. Repo ADNV increased 24% to \$258B and European Repo ADNV increased 12% to €302B.

As the world's leading and most diverse 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](#), [energy](#), [agricultural products](#) and [metals](#). The company offers futures and options on futures trading through the [CME](#)

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Media Contacts, Timothy Barello, 212.299.2256; Chris Grams, 312.930.3435; [news@cmegroup.com](mailto:news@cmegroup.com); [www.cmegroup.com/media-room.html](http://www.cmegroup.com/media-room.html); Investor Contact, John Peschier, 312.930.8491