



CME Group Reports Q2 and June 2022 Market Statistics

July 5, 2022

- **Highest-ever June ADV, with Q2 volume up 25% year-over-year**
- **Q2 Equity Index ADV grew 57%, including record Micro E-Mini S&P 500 futures volume**
- **Record SOFR futures and options ADV, OI**

CHICAGO, July 5, 2022 /PRNewswire/ -- [CME Group](https://cmegroupinc.gcs-web.com/monthly-volume), the world's leading derivatives marketplace, today reported its Q2 and June 2022 market statistics, showing average daily volume (ADV) increased 25% to 23.1 million contracts during the second quarter, the company's third-highest quarterly volume ever. June ADV increased 30% to 24 million contracts, representing the company's highest June volume on record. Market statistics are available in greater detail at <https://cmegroupinc.gcs-web.com/monthly-volume>.

Q2 2022 highlights across asset classes compared to Q2 2021 include:

- Equity Index ADV increased 57%
 - Record quarterly Micro E-mini S&P 500 futures ADV of 1,388,251 contracts
 - Record quarterly E-mini Nasdaq-100 options ADV of 58,731 contracts
 - E-mini S&P 500 options ADV increased 96%
 - Micro E-mini Dow Jones futures ADV increased 84%
 - Micro E-mini Nasdaq-100 futures ADV increased 80%
 - E-mini Russell 2000 options ADV increased 52%
 - E-mini Nasdaq-100 futures ADV increased 41%
 - E-mini Russell 2000 futures ADV increased 35%
 - E-mini Dow Jones futures ADV increased 28%
 - Micro E-mini Russell 2000 futures ADV increased 12%
- Interest Rate ADV increased 24%
 - Record quarterly SOFR futures ADV of 1,629,384 contracts
 - Record quarterly SOFR options ADV of 222,777 contracts
 - 27 trading days when SOFR futures daily volume surpassed Eurodollar futures, with SOFR futures ADV in Q2 equivalent to 99% of Eurodollar futures ADV in the same period
 - 30-Day Fed Fund futures ADV increased 228%
 - 2-Year U.S. Treasury Note futures ADV increased 76%
 - 5-Year U.S. Treasury Note options ADV increased 61%
 - 5-Year U.S. Treasury Note futures ADV increased 30%
- Foreign Exchange ADV increased 24%
 - Record quarterly Brazilian Real futures ADV of 17,042 contracts
 - Japanese Yen options ADV increased 119%
 - Japanese Yen futures ADV increased 49%
 - Canadian Dollar options ADV increased 33%
- Options ADV increased 23%
 - Equity Index options ADV increased 92%
 - Foreign Exchange options ADV increased 27%
 - Energy options ADV increased 12%
 - Metals options ADV increased 11%
 - Interest Rate options ADV increased 9%
- Cryptocurrency ADV increased 89%
 - Record quarterly Micro Ether futures ADV of 21,311 contracts
 - Record quarterly Ether futures ADV of 6,588 contracts
 - Bitcoin futures ADV increased 12%
 - Micro Bitcoin futures ADV increased 3%
- ADV outside the United States increased 21% to 6.3 million contracts in Q2, including 40% growth in Latin America, 36% in Asia and 15% in EMEA

June 2022 ADV across asset classes includes:

- [Interest Rate](#) ADV of 10.6 million contracts
- [Equity Index](#) ADV of 8.2 million contracts

- [Options](#) ADV of 4.2 million contracts
- [Energy](#) ADV of 2 million contracts
- [Agricultural](#) ADV of 1.5 million contracts
- [Foreign Exchange](#) ADV of 1.2 million contracts
- [Metals](#) ADV of 483,000 contracts

Additional June 2022 product highlights compared to June 2021 include:

- Equity Index ADV increased 80%
 - Micro E-mini Nasdaq-100 futures ADV increased 131%
 - E-mini Nasdaq-100 options ADV increased 129%
 - Micro E-mini S&P 500 futures ADV increased 122%
 - E-mini S&P 500 options ADV increased 106%
 - Micro E-mini Dow Jones futures ADV increased 98%
 - E-mini S&P 500 futures ADV increased 55%
 - E-mini Nasdaq-100 futures ADV increased 53%
 - Nikkei 225 futures ADV increased 53%
 - E-mini Russell 2000 futures ADV increased 46%
 - E-mini Russell 2000 options ADV increased 45%
 - E-mini Dow Jones futures ADV increased 33%
 - Micro E-mini Russell 2000 futures ADV increased 35%
- Options ADV increased 28%
 - Equity Index options ADV increased 101%
 - Interest Rate ADV increased 17%
 - Foreign Exchange options ADV increased 7%
 - Energy options ADV increased 2%
- Foreign Exchange ADV increased 25%
 - Japanese Yen options ADV increased 92%
 - Japanese Yen futures ADV increased 66%
 - British Pound futures ADV increased 21%
 - Euro FX futures ADV increased 17%
 - E-Mini Euro FX futures ADV increased 10%
- Interest Rate ADV increased 24%
 - Record monthly SOFR futures ADV of 1,985,508 contracts, with record open interest (OI) of 6,371,384 contracts on June 30
 - Record monthly SOFR options ADV of 411,779, with record OI of 7,241,361 contracts on June 30
 - 17 trading days when SOFR futures daily volume surpassed Eurodollar futures, with SOFR futures ADV in June equivalent to 117% of Eurodollar futures ADV in the same period
 - 2-Year Eris SOFR Swap futures ADV increased 544%
 - 30-Day Fed Fund futures ADV increased 238%
 - 2-Year U.S. Treasury Note futures ADV increased 85%
 - 5-Year U.S. Treasury Note options ADV increased 29%
 - 5-Year U.S. Treasury Note futures ADV increased 27%
- Cryptocurrency ADV increased 74%
 - Record monthly Ether futures ADV of 8,988 contracts
 - Bitcoin futures ADV increased 54%
- ADV outside the United States increased 28% to 6.9 million, including 43% in Asia, 35% growth in Latin America, and 24% in EMEA
- Micro E-mini futures and options represented 40% of overall Equity Index ADV, Micro WTI Crude Oil futures accounted for 6% of overall Energy ADV, Micro Bitcoin futures accounted for 0.2% and Micro Ether futures accounted for 0.2% of overall Equity Index ADV, respectively
- BrokerTec European Repo average daily notional value (ADNV) increased 23% to €358B, U.S. Repo ADNV increased 17% to \$262B, and U.S. Treasury ADNV increased 16% to \$128B
- EBS Spot FX ADNV increased 7% to \$65.4B

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