



CME Group Reports April 2021 Monthly Market Statistics

May 4, 2021

CHICAGO, May 4, 2021 /PRNewswire/ -- [CME Group](https://www.cmegroup.com), the world's leading and most diverse derivatives marketplace, today reported April 2021 market statistics, including average daily volume (ADV) of 16.4 million contracts during the month. Market statistics are available in greater detail at <https://cmegroupinc.gcs-web.com/monthly-volume>.

April ADV across asset classes includes:

- [Interest Rate](#) ADV of 7.1 million contracts
- [Equity Index](#) ADV of 4.7 million contracts
- [Options](#) ADV of 2.9 million contracts
- [Energy](#) ADV of 1.9 million contracts
- [Agricultural](#) ADV of 1.7 million contracts
- [Foreign Exchange](#) ADV of 667,000 contracts
- [Metals](#) ADV of 483,000 contracts

Additional April product highlights include:

- Interest Rate ADV grew 4% from April 2020
- Foreign Exchange ADV increased 15% from April 2020
- Agricultural ADV rose 24% from April 2020, with volume from Europe increasing 49% to a record 355K and volume from Asia increasing 62%
 - Agricultural options ADV increased 65% over April 2020
- SOFR futures reached the third highest monthly ADV on record, increasing 295% from April 2020
 - SOFR futures ADV in Europe grew 275%, and ADV in Asia reached a record 19,000, representing 461% growth
 - SOFR open interest reached a record of 818,994 on April 30
- BrokerTec European Repo average daily notional volume (ADNV) grew 10% from April 2020, the second highest month on record.
- EBS Direct FX ADNV grew 51% from April 2020

Please note that all April ADV metrics reflect 21 business days. Good Friday trading volume is included in total April volume but is not counted as a business day for ADV calculations due to the short trading day for limited products. This will be a permanent change for how Good Friday is treated when it occurs on the first Friday of the month.

As the world's leading and most diverse 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. With a range of pre- and post-trade products and services underpinning the entire lifecycle of a trade, CME Group also offers optimization and reconciliation services through TriOptima, and trade processing services through Traiana.

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Media: Laurie Bischel, 312.648.8698, news@cmegroup.com, www.cmegroup.com/media-room.html, Investor: John Peschier, 312.930.8491