



## CME Group Announces Record SOFR Futures Volume and Open Interest

October 21, 2021

CHICAGO, Oct. 21, 2021 /PRNewswire/ -- [CME Group](#), the world's leading and most diverse derivatives marketplace, today announced that a record 396,421 SOFR futures contracts were traded on October 18, 2021, surpassing the previous record of 341,922 contracts set on June 18, 2021.

SOFR futures open interest continues to grow as well, reaching a record 1,166,016 contracts on October 19, 2021, up 170% and growing 16% in one month, having surpassed one million contracts of open interest on September 15, 2021.

"As the market continues to manage their interest rate risk ahead of key transition deadlines, clients are increasingly adopting SOFR futures," said Agha Mirza, CME Group Global Head of Rates and OTC Products. "Average daily volumes in SOFR futures have grown 171% versus 2020, and we are pleased to see new milestones this week with records in both volume traded and open interest."

Month-to-date, SOFR futures have averaged more than 212,000 contracts per day, compared to a record 137,000 contracts on average per day in September.

SOFR futures are listed with and subject to the rules of CME. For more information on SOFR futures, please visit [www.cmegroup.com/sofr](http://www.cmegroup.com/sofr).

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 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 and EBS are trademarks of BrokerTec Europe LTD and EBS Group LTD, respectively. Dow Jones, Dow Jones Industrial Average, S&P 500 and S&P are service and/or trademarks of Dow Jones Trademark Holdings LLC, Standard & Poor's Financial Services LLC and S&P/Dow Jones Indices LLC, as the case may be, and have been licensed for use by Chicago Mercantile Exchange Inc. All other trademarks are the property of their respective owners.

CME-G

 View original content: <https://www.prnewswire.com/news-releases/cme-group-announces-record-sofr-futures-volume-and-open-interest-301405903.html>

SOURCE CME Group

Media Contacts, Chris Grams, 312.930.3435, Matt Southerlan, 312.622.8951, [news@cmegroup.com](mailto:news@cmegroup.com), [www.cmegroup.com/mediaroom.com](http://www.cmegroup.com/mediaroom.com) OR Investor Contact, John Peschier, 312.930.8491