

CME Group Averaged 15.7 Million Contracts Per Day in April 2019

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CHICAGO, May 2, 2019 /PRNewswire/ -- [CME Group](#), the world's leading and most diverse derivatives marketplace, reached average daily volume (ADV) of 15.7 million contracts during April 2019, compared to 17 million contracts in April 2018. Open interest (OI) at the end of April was 132 million contracts, up 14% from year-end 2018 and up 5% from April 2018.

[Interest Rate volume](#) averaged 8.1 million contracts per day in April 2019, up 5% from April 2018. Highlights include:

- U.S. Treasury futures and options ADV increased 7% to 3.9 million contracts
- Eurodollar options averaged 1.4 million contracts per day, up 17%
- Fed Fund futures ADV rose 32% to 287,000 contracts
- Weekly Treasury options ADV increased 69% to 184,000 contracts
- Ultra U.S. Treasury Bond futures and options ADV increased 4% to 118,000 contracts

[Options volume](#) averaged 3.4 million contracts per day in April 2019, down 2% from April 2018. Highlights include:

- Record Lean Hog options OI of 417,000 contracts on April 15
- Interest Rate options ADV grew 20% to 2.3 million contracts
- Livestock options ADV rose 28% to 29,000 contracts

[Energy volume](#) averaged 2.5 million contracts per day in April 2019, down 5% from April 2018. Highlights include:

- Gasoline futures and options ADV rose 29% to 255,000 contracts

[Agricultural volume](#) averaged 1.6 million contracts per day in April 2019, down 10% from April 2018. Highlights include:

- Corn futures ADV grew 1% to 493,000 contracts
- Livestock futures ADV increased 21% to 150,000 contracts
- Lean Hog futures and options ADV grew 52% to 85,000 contracts
- Live Cattle futures and options ADV rose 5% to 80,000 contracts
- Hard Red Winter Wheat futures and options ADV increased 3% to 77,000 contracts

[Foreign Exchange volume](#) averaged 747,000 contracts per day in April 2019, down 10% from April 2018. Highlights include:

- Australian dollar futures and options ADV increased 1% to 99,000 contracts
- Swiss franc futures and options ADV rose 2% to 25,000 contracts

[Metals volume](#) averaged 528,000 contracts per day in April 2019, down 23% from April 2018. Highlights include:

- Record Copper options daily volume of 14,000 contracts on April 23

[Equity Index volume](#) averaged 2.3 million contracts per day in April 2019, down 32% from April 2018. Highlights include:

- E-mini Russell 2000 futures and options ADV rose 1% to 109,000 contracts
- Bitcoin futures and options ADV increased 165% to 10,000 contracts

BrokerTec fixed income trading activity highlights, in terms of average daily notional value, include:

- European Repo average daily notional value increased 10% to €281 billion
- U.S. Repo average daily notional value increased 6% to \$247 billion

Footnote: To see CME Group daily over-the-counter (OTC) notional cleared volumes and open interest, monthly OTC notional cleared volumes and monthly total trade count, go to <http://www.cmegroup.com/education/cme-volume-oi-records.html>

MONTHLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV
(in thousands)

	Apr 2019	Apr 2018
Trading Days	21	21

PRODUCT LINE	<u>Apr 2019</u>	<u>Apr 2018</u>	<u>Percent Change</u>
Interest Rates	8,054	7,665	5%
Equity Indexes	2,319	3,432	-32%
Foreign Exchange (FX)	747	832	-10%
Energy	2,486	2,611	-5%
Agricultural Commodities	1,603	1,779	-10%
Metals	<u>528</u>	<u>682</u>	<u>-23%</u>
Total	15,737	17,001	-7%

VENUE	<u>Apr 2019</u>	<u>Apr 2018</u>	<u>Percent Change</u>
Open outcry	1,104	1,070	3%
CME Globex	14,021	15,335	-9%
Privately negotiated	612	596	3%

ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

	3-Month Period Ending			
PRODUCT LINE	<u>Apr-19</u>	<u>Mar-19</u>	<u>Feb-19</u>	<u>Jan-19</u>
Interest Rates	9,787	10,313	10,256	10,575
Equity Indexes	2,837	3,161	3,699	4,004
Foreign Exchange (FX)	853	885	877	921
Energy	2,330	2,331	2,389	2,658
Agricultural Commodities	1,556	1,381	1,280	1,203
Metals	<u>549</u>	<u>561</u>	<u>510</u>	<u>544</u>
Total	17,912	18,633	19,010	19,905

VENUE	<u>Apr-19</u>	<u>Mar-19</u>	<u>Feb-19</u>	<u>Jan-19</u>
Open outcry	1,209	1,284	1,224	1,178
Electronic	15,986	16,576	17,030	17,996
Privately negotiated	17	773	756	731

Average Rate Per Contract (In dollars)

	3-Month Period Ending			
PRODUCT LINE	<u>Mar-19</u>	<u>Feb-19</u>	<u>Jan-19</u>	<u>Dec-18</u>
Interest Rates	0.481	0.486	0.479	0.475
Equity Indexes	0.757	0.742	0.731	0.715
Foreign Exchange (FX)	0.763	0.769	0.745	0.720
Energy	1.159	1.173	1.160	1.150
Agricultural Commodities	1.246	1.264	1.277	1.261
Metals	<u>1.488</u>	<u>1.484</u>	<u>1.465</u>	<u>1.428</u>
Total	0.713	0.714	0.708	0.697

BrokerTec Fixed Income and EBS Foreign Exchange Average Daily Notional Value

(in billion USD unless otherwise stated, single count)

PRODUCT LINE	<u>Apr 2018</u>	<u>Apr 2019</u>	<u>YoY % Change</u>	<u>Mar 2019</u>	<u>MoM % Change</u>
U.S. Treasury ¹	155.1	143.2	-8%	176.6	-19%
U.S. Repo	233.6	246.9	6%	261.5	-6%
European Repo (in EUR billions)	255.4	280.7	10%	286.8	-2%
Spot FX	83.4	67.3	-19%	83.0	-19%

	<u>12 Month ended April 30</u>		
PRODUCT LINE	<u>2018</u>	<u>2019</u>	<u>% Change</u>
U.S. Treasury	166.8	164.3	-1%
U.S. Repo	242.4	237.8	-2%
European Repo (in EUR billions)	240.5	264.8	10%
Spot FX	86.9	84.1	-3%

[1] Volume information includes UST Benchmarks and Agencies. Off-the-Run securities, including T-Bills, are provided pursuant to an agreement with ICAP Securities USA LLC.

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