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CME Group Daily Volume Surpasses 50 Million Contracts for the First Time; Interest Rate Futures and Options Reach All-Time Daily Volume Record of 39.6 Million Contracts

CHICAGO, May 30, 2018 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced it reached an all-time daily volume record of 51.9 million contracts traded on May 29, 2018. The previous single-day volume record was 44.5 million contracts, set on Nov. 9, 2016.

In addition, CME Group's suite of interest rate futures and options reached an overall daily volume record of 39.6 million contracts on May 29, surpassing the previous record of 26.6 million contracts set on Nov. 9, 2016. Other May 29 interest rate futures records included:

- | More than 24 million Treasury futures contracts traded, surpassing the previous record of 14.5 million contracts set on Feb. 26, 2018
- | 1,188,577 Fed Fund futures contracts, surpassing the previous record of 972,657 set May 24, 2018
- | 1,091,752 Ultra 10-Year futures contracts, surpassing the previous record of 645,090 set Nov. 27, 2017
- | 8,954,840 10-Year treasury note futures contracts, surpassing the previous record of 5,767,483 set May 24, 2018
- | 7,629,587 5-Year treasury note futures contracts, surpassing the previous record of 4,416,373 set Feb. 26, 2018
- | 4,020,553 2-Year treasury note futures contracts, surpassing the previous record of 2,589,074 set Feb. 26, 2018

Six of the company's ten highest volume days have occurred during 2018 to date. The company reached over 20 million contracts in volume on 43 trading days in 2018, compared to a total of 34 days in 2017 and 32 in 2016.

Updates on CME Group's daily volume and open interest is available at www.cmegroup.com. More information about CME Group's Interest Rate complex can be found at: www.cmegroup.com/ir.

As the world's leading and most diverse derivatives marketplace, CME Group (www.cmegroup.com) is where the world comes to manage risk. CME Group exchanges offer the widest range of global benchmark products across all major asset classes, including futures and options based on [interest rates](#), [equity indexes](#), [foreign exchange](#), [energy](#), [agricultural products](#) and [metals](#). Around the world, CME Group brings buyers and sellers together through its [CME Globex®](#) electronic trading platform. CME Group also operates one of the world's leading central counterparty clearing providers through [CME Clearing](#), which offers clearing and settlement services across asset classes for exchange-traded and over-the-counter derivatives. CME Group products and services ensure that businesses around the world can effectively manage risk and achieve growth.

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