



February 23, 2017

CME Group Interest Rate Contracts Shatter Records on Feb. 22

- Fed Fund futures volume reaches record 658,700 contracts traded**
- Ultra 10-Year Treasury futures volume reaches record high of 315,730 contracts traded**
- Treasury futures achieve open interest record of 10.5 million contracts, more than \$1.2 trillion in notional value**

CHICAGO, Feb. 23, 2017 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that its Fed Fund futures contracts reached an all-time daily high of 658,700 contracts traded on Feb. 22, 2017, surpassing the previous record achieved on Nov. 9, 2016, following the U.S. presidential election. Also on Feb. 22, Ultra 10-Year Treasury Futures reached a record high of 315,730 contracts traded, surpassing the previous high reached on Nov. 28, 2016. Both contracts also achieved record open interest on Feb. 22 of 1.6 million and 342,000 contracts, respectively.

"CME Group continues to be the destination of choice for U.S. interest rate risk management across the yield curve," said Agha Mirza, CME Group's Global Head of Interest Rate Products. "As these records demonstrate, market participants around the world are using our deep, liquid interest rate products to navigate increased market volatility and geopolitical uncertainty."

CME Group's Treasury futures have continued to break open interest records for 14 consecutive days in February, with an all-time open interest high of 10.5 million contracts achieved on Feb. 22, representing more than \$1.2 trillion in notional value.

CME Group's interest rate contracts are listed by and subject to the rules of the Chicago Board of Trade. To learn more, visit cmegroup.com/interestrates

As the world's leading and most diverse derivatives marketplace, CME Group (www.cmegroup.com) is where the world comes to manage risk. Through its exchanges, CME Group offers 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](#). CME Group provides electronic trading globally on its [CME Globex](#) platform. The company also offers clearing and settlement services across asset classes for exchange-traded and over-the-counter derivatives through its clearinghouses [CME Clearing](#) and [CME Clearing Europe](#). CME Group's products and services ensure that businesses around the world can effectively manage risk and achieve growth.

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