



April 3, 2018

## **CME Group Reaches Highest-Ever Quarterly Average Daily Volume of 22.2 Million Contracts for First-Quarter 2018**

- Record quarterly average daily volume (ADV) in five of six asset classes**
- Record quarterly ADV across Options**
- Record Eurodollar futures ADV of 4.1 million contracts and record open interest surpassing 17.8 million**
- More than 20 million contracts traded on thirty-six trading days in 2018**

CHICAGO, April 3, 2018 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced it reached an all-time high quarterly average daily volume (ADV) of 22.2 million contracts during first-quarter 2018, up 30 percent from first-quarter 2017. CME Group first-quarter 2018 saw record [options volume](#), averaging 4.9 million contracts per day, up 31 percent versus first-quarter 2017, with electronic options averaging a record 3.1 million contracts per day, up 45 percent over the same period last year.

During 2018 to date, there were 36 trading days with volume above 20 million contracts. This compares with 34 trading days above 20 million contracts throughout the entire year in 2017. CME Group March 2018 ADV reached 20.8 million contracts, up 23 percent from March 2017. Open interest at the end of March was 126 million contracts, an increase of 10 percent from the end of March 2017, and up 17 percent from year-end 2017.

[Equity Index volume](#) averaged a record 4.1 million contracts per day in first-quarter 2018, up 48 percent from first-quarter 2017. Highlights include:

- | Record Equity Index options ADV, up 51 percent to 1.1 million contracts, including 29 percent growth in E-mini S&P 500 Weekly options and 73 percent growth in E-mini S&P 500 End-of-Month (EOM) options
- | Record E-mini Dow futures ADV, up 99 percent to 282,000 contracts
- | E-mini S&P 500 futures and options ADV grew 31 percent to 3 million contracts
- | E-mini NASDAQ 100 futures and options ADV grew 131 percent to 495,000 contracts
- | E-mini Russell 2000 futures and options averaged 189,000 contracts per day in March 2018, up from an average 162,000 contracts during February 2018
- | Monday and Wednesday Weekly S&P 500 options traded an average 126,000 contracts per day in first-quarter 2018, up from an average 73,000 contracts per day in fourth-quarter 2017

[Metals volume](#) averaged a record 713,000 contracts per day in first-quarter 2018, up 39 percent from first-quarter 2017. Highlights include:

- | Record Gold futures ADV, up 43 percent to 382,000 contracts
- | Copper futures and options ADV increased 44 percent to 137,000 contracts
- | Silver futures and options ADV rose 34 percent to 109,000 contracts
- | Copper options open interest reached record 21,000 contracts on March 23, 2018

[Interest Rate volume](#) averaged a record 11.9 million contracts per day in first-quarter 2018, up 30 percent from first-quarter 2017. Highlights include:

- | Record Eurodollar futures ADV, up 31 percent to 4.1 million contracts
- | Record daily open interest for Eurodollar futures of more than 17.8 million on March 15, 2018
- | Record Interest Rate options ADV, up 29 percent to 3.1 million contracts
- | Record 10-Year U.S. Treasury Note futures ADV, up 24 percent to 1.9 million contracts
- | Record 5-Year U.S. Treasury Note futures ADV, up 25 percent to 1.2 million contracts
- | Record 2-Year U.S. Treasury Note futures ADV, up 61 percent to 610,000 contracts
- | Record Ultra 10-Year U.S. Treasury Note futures ADV, up 99 percent to 206,000 contracts
- | Record Ultra Bond futures ADV, up 45 percent to 189,000 contracts
- | Electronic Eurodollar options ADV grew 46 percent to 631,000 contracts
- | Fed Fund futures ADV rose 12 percent to 283,000 contracts

[Agricultural volume](#) averaged 1.6 million contracts per day in first-quarter 2018, up 26 percent from first-quarter 2017. Highlights include:

- | Record Hard Red Winter Wheat futures ADV, up 68 percent to 74,000 contracts
- | Grain and Oilseed futures and options ADV increased 28 percent to 1.4 million contracts
- | Corn futures ADV increased 30 percent to 427,000 contracts
- | Ten record daily open interest days for Corn futures, surpassing 1.8 million contracts open interest on March 16
- | Electronic Agricultural options ADV increased 28 percent to 205,000 contracts

[Foreign Exchange volume](#) averaged a record 1.1 million contracts per day in first-quarter 2018, up 23 percent from first-quarter 2017. Highlights include:

- | Euro FX futures and options ADV grew 32 percent to 330,000 contracts
- | British pound futures and options ADV increased 18 percent to 156,000 contracts
- | Australian dollar futures and options ADV grew 38 percent to 133,000 contracts

[Energy volume](#) averaged a record 2.8 million contracts per day in first-quarter 2018, up 10 percent from first-quarter 2017. Highlights include:

- | Record Heating Oil futures ADV, up 21 percent to 198,000 contracts
- | WTI Crude Oil futures and options ADV grew 16 percent to 1.5 million contracts, including 18 percent growth for WTI futures ADV of 1.3 million contracts
- | Henry Hub Natural Gas futures and options ADV increased 11 percent to 664,000 contracts
- | Energy options ADV grew 6 percent to a record 351,000 contracts

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>

#### QUARTERLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)			
	<u>1Q 2018</u>	<u>1Q 2017</u>	
<b>Trading Days</b>	61	62	
<b>PRODUCT LINE</b>	<b><u>1Q 2018</u></b>	<b><u>1Q 2017</u></b>	<b><u>Percent Change</u></b>
Interest Rates	11,948	9,169	29%
Equity Indexes	4,096	2,766	47%
Foreign Exchange (FX)	1,100	894	23%
Energy	2,754	2,496	10%
Agricultural Commodities	1,593	1,261	27%
Metals	713	512	39%
<b>Total</b>	<b>22,204</b>	<b>17,098</b>	<b>29%</b>
<b>VENUE</b>	<b><u>1Q 2018</u></b>	<b><u>1Q 2017</u></b>	<b><u>Percent Change</u></b>
Open outcry	1,556	1,362	14%
CME Globex	19,796	14,947	32%
Privately negotiated	851	789	8%

#### MONTHLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)			
	<u>Mar 2018</u>	<u>Mar 2017</u>	
<b>Trading Days</b>	21	23	
<b>PRODUCT LINE</b>	<b><u>Mar 2018</u></b>	<b><u>Mar 2017</u></b>	<b><u>Percent Change</u></b>
Interest Rates	10,713	8,702	23%
Equity Indexes	4,410	3,189	38%
Foreign Exchange (FX)	1,120	978	15%
Energy	2,352	2,465	-5%
Agricultural Commodities	1,546	1,113	39%

Metals	<u>683</u>	<u>491</u>	<u>39%</u>
<b>Total</b>	<b>20,824</b>	<b>16,937</b>	<b>23%</b>

<b>VENUE</b>	<b>Mar 2018</b>	<b>Mar 2017</b>	<b>Percent Change</b>
Open outcry	1,395	1,384	1%
CME Globex	18,710	14,778	27%
Privately negotiated	719	775	-7%

#### ROLLING THREE-MONTH AVERAGES

##### Average Daily Volume (In thousands)

PRODUCT LINE	3-Month Period Ending			
	Mar-18	Feb-18	Jan-18	Dec-17
Interest Rates	11,948	10,699	8,673	7,970
Equity Indexes	4,096	3,608	2,911	2,632
Foreign Exchange (FX)	1,100	1,069	1,011	941
Energy	2,754	2,771	2,732	2,489
Agricultural Commodities	1,593	1,446	1,315	1,278
Metals	<u>713</u>	<u>662</u>	<u>684</u>	<u>616</u>
<b>Total</b>	<b>22,204</b>	<b>20,254</b>	<b>17,326</b>	<b>15,925</b>

<b>VENUE</b>	<b>Mar-18</b>	<b>Feb-18</b>	<b>Jan-18</b>	<b>Dec-17</b>
Open outcry	1,556	1,412	1,127	1,066
Electronic	19,796	18,032	15,509	14,265
Privately negotiated	851	810	690	594

##### Average Rate Per Contract (In dollars)

PRODUCT LINE	3-Month Period Ending			
	Feb-18	Jan-18	Dec-17	Nov-17
Interest Rates	0.476	0.471	0.467	0.464
Equity Indexes	0.796	0.785	0.768	0.736
Foreign Exchange (FX)	0.766	0.789	0.785	0.784
Energy	1.137	1.120	1.133	1.114
Agricultural Commodities	1.246	1.255	1.251	1.254
Metals	<u>1.362</u>	<u>1.333</u>	<u>1.315</u>	<u>1.299</u>
<b>Total</b>	<b>0.723</b>	<b>0.738</b>	<b>0.736</b>	<b>0.723</b>

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