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CME Group Averaged 18.4 Million Contracts Per Day in Second Quarter of 2018, Up 12 Percent from Second Quarter of 2017

- Record 2 million and 1.7 million agricultural contracts averaged per day in June and second quarter of 2018 respectively**
- Double-digit growth across Metals, FX, Agricultural, Equity Index and Interest Rate products during second quarter**
- 17.8 million contracts average daily volume in June 2018, up 8 percent from June 2017**

CHICAGO, July 3, 2018 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, reached average daily volume (ADV) of 18.4 million contracts during the second quarter of 2018, up 12 percent from the second quarter of 2017. June 2018 ADV reached 17.8 million contracts, up 8 percent from June 2017. Open interest at the end of June was 115 million contracts, an increase of 2 percent from the end of June 2017, and up 6 percent from year-end 2017.

[Metals volume](#) averaged 674,000 contracts per day in the second quarter of 2018, up 27 percent from the second quarter of 2017. Highlights include:

- | Gold futures and options ADV grew 29 percent to 383,000 contracts
- | Copper futures and options ADV increased 43 percent to 146,000 contracts
- | Silver futures and options ADV rose 7 percent to 115,000 contracts
- | Record daily volume for Platinum futures of 58,000 contracts on June 22

[Foreign Exchange volume](#) averaged 1 million contracts per day in the second quarter of 2018, up 18 percent from the second quarter of 2017. Highlights include:

- | Euro FX futures and options ADV grew 40 percent to 336,000 contracts, and Euro FX options reached all-time high open interest of 632,000 contracts on June 14
- | British pound futures and options ADV increased 4 percent to 137,000 contracts
- | Australian dollar futures and options ADV grew 21 percent to 115,000 contracts
- | Canadian dollar futures and options ADV rose 12 percent to 96,000 contracts
- | Mexican peso futures and options ADV grew 40 percent to 74,000 contracts

[Agricultural volume](#) averaged a record 1.7 million contracts per day in the second quarter of 2018, up 16 percent from the second quarter of 2017. Highlights include:

- | Record monthly ADV of 2 million contracts in June, up 15 percent year over year
- | Record Corn futures and options ADV of 724,000 contracts in June; record 597,000 contracts averaged during the second quarter
- | Grain and Oilseed futures and options ADV increased 18 percent to 1.6 million contracts during the second quarter
- | Soybean futures and options ADV grew 34 percent to 373,000 contracts; Soybean Meal and Soybean Oil futures and options ADV grew 34 percent and 11 percent respectively
- | Wheat futures and options ADV increased 9 percent to 213,000 contracts with Hard Red Winter Wheat futures and options ADV growing 10 percent to 71,000 contracts

[Equity Index volume](#) averaged 3.1 million contracts per day in the second quarter of 2018, up 14 percent from the second quarter of 2017. Highlights include:

- | E-mini S&P 500 futures and options ADV increased 3 percent to 2.2 million contracts
- | E-mini NASDAQ 100 futures and options ADV grew 37 percent to 418,000 contracts
- | E-mini Dow futures and options averaged 226,000 contracts per day, up 63 percent

[Interest Rate volume](#) averaged 9.2 million contracts per day in the second quarter of 2018, up 12 percent from the second quarter of 2017. Highlights include:

- | Treasury futures and options ADV increased 23 percent to 4.9 million contracts, including 23 percent growth in

- Treasury futures to 4 million contracts and 25 percent growth in Treasury options to 898,000 contracts
- ┆ Eurodollar futures ADV rose 9 percent to 2.8 million contracts
- ┆ Fed Fund futures ADV grew 27 percent to 277,000 contracts
- ┆ Ultra 10-Year U.S. Treasury Note futures and options ADV rose 74 percent to 178,000 contracts
- ┆ Ultra U.S. Treasury Bond futures and options ADV increased 40 percent to 172,000 contracts

Energy volume averaged 2.6 million contracts per day in the second quarter of 2018, in line with the second quarter of 2017. Highlights include:

- ┆ Crude Oil futures and options ADV increased 8 percent to 1.7 million contracts
- ┆ WTI Crude Oil futures ADV grew 11 percent to 1.4 million contracts
- ┆ Refined products futures and options ADV rose 6 percent to 409,000 contracts
- ┆ Gasoline futures ADV grew 1 percent to 205,000 contracts
- ┆ Heating Oil futures and options ADV increased 13 percent to 190,000 contracts

Options volume averaged 3.5 million contracts per day in the second quarter of 2018, down 2 percent from the second quarter of 2017. Highlights include:

- ┆ Record monthly ADV for Agricultural options of 393,000 contracts, up 24 percent, and included record electronic options ADV of 304,000 contracts, up 28 percent
- ┆ Quarterly Agricultural options ADV grew 24 percent to 327,000 contracts, including a 28 percent increase in electronic options to a record 252,000 contracts
- ┆ Metals options ADV rose 23 percent to 57,000 contracts
- ┆ June 2018 options ADV increased 4 percent to 3.5 million contracts, with Interest Rate options monthly ADV growing 10 percent to 2.2 million 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>2Q 2018</u>	<u>2Q 2017</u>	
Trading Days	64	63	
PRODUCT LINE	<u>2Q 2018</u>	<u>2Q 2017</u>	<u>Percent Change</u>
Interest Rates	9,200	8,210	12%
Equity Indexes	3,086	2,707	14%
Foreign Exchange (FX)	1,035	879	18%
Energy	2,630	2,632	0%
Agricultural Commodities	1,734	1,491	16%
Metals	<u>674</u>	<u>533</u>	<u>27%</u>
Total	18,359	16,453	12%
VENUE	<u>2Q 2018</u>	<u>2Q 2017</u>	<u>Percent Change</u>
Open outcry	1,066	1,115	-4%
CME Globex	16,644	14,582	14%
Privately negotiated	649	756	-14%

MONTHLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)			
	<u>Jun 2018</u>	<u>Jun 2017</u>	
Trading Days	21	22	
PRODUCT LINE	<u>Jun 2018</u>	<u>Jun 2017</u>	<u>Percent Change</u>
Interest Rates	8,216	7,457	10%
Equity Indexes	3,226	3,162	2%
Foreign Exchange (FX)	1,167	1,014	15%

Energy	2,576	2,674	-4%
Agricultural Commodities	1,994	1,735	15%
Metals	<u>666</u>	<u>512</u>	<u>30%</u>
Total	17,845	16,555	8%

VENUE	<u>Jun 2018</u>	<u>Jun 2017</u>	<u>Percent Change</u>
Open outcry	1,035	970	7%
CME Globex	16,156	14,816	9%
Privately negotiated	653	769	-15%

ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

3-Month Period Ending

PRODUCT LINE	Jun-18	May-18	Apr-18	Mar-18
Interest Rates	9,200	10,019	11,253	11,948
Equity Indexes	3,086	3,475	4,228	4,096
Foreign Exchange (FX)	1,035	1,019	1,010	1,100
Energy	2,630	2,557	2,583	2,754
Agricultural Commodities	1,734	1,587	1,764	1,593
Metals	<u>674</u>	<u>680</u>	<u>685</u>	<u>713</u>
Total	18,359	19,337	21,523	22,204

VENUE	Jun-18	May-18	Apr-18	Mar-18
Open outcry	1,066	1,184	1,462	1,556
Electronic	16,644	17,482	19,293	19,796
Privately negotiated	649	671	768	851

Average Rate Per Contract (In dollars)

3-Month Period Ending

PRODUCT LINE	May-18	Apr-18	Mar-18	Feb-18
Interest Rates	0.478	0.472	0.464	0.476
Equity Indexes	0.785	0.776	0.781	0.796
Foreign Exchange (FX)	0.759	0.755	0.762	0.766
Energy	1.148	1.159	1.140	1.137
Agricultural Commodities	1.267	1.259	1.246	1.246
Metals	<u>1.395</u>	<u>1.397</u>	<u>1.367</u>	<u>1.362</u>
Total	0.733	0.721	0.706	0.723

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