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CME Group Reached Record Average Daily Volume of 15.6 Million Contracts in 2016, up 12 Percent from 2015

- Annual average daily volume records reached in Interest Rates, Energy, Agricultural Commodities, Metals, Total Options and Electronic Options**
- Fourth-quarter 2016 volume averaged 16.3 million contracts per day, up 24 percent, with quarterly average daily volume records in Interest Rates, Energy and Metals**
- December 2016 volume averaged 15 million contracts per day, up 15 percent**

CHICAGO, Jan. 4, 2017 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that 2016 average daily volume (ADV) reached a record 15.6 million contracts, up 12 percent from 2015. Five of CME Group's top ten daily volume days occurred within 2016, with three of those during the fourth quarter. CME Group fourth-quarter 2016 ADV reached a 16.3 million contracts, up 24 percent from fourth-quarter 2015, while December 2016 ADV reached 15 million contracts, up 15 percent compared with December last year. Full-year 2016 [options volume](#) averaged a record 3.1 million contracts per day, up 14 percent versus 2015, with electronic options averaging a record 1.7 million contracts per day, up 21 percent over the same period last year. Open interest at the end of December was 103 million contracts, up 13 percent from year-end 2015, and daily open interest reached an all-time high of 122.6 million contracts on December 15, 2016.

[Metals volume](#) averaged a record 488,000 contracts per day in fourth-quarter 2016, up 49 percent from fourth-quarter 2015. Highlights include:

- | Grew Gold futures and options ADV 51 percent to 279,000 contracts
- | Increased Silver futures and options ADV 45 percent to 80,000 contracts

[Interest rate volume](#) averaged a record 8.3 million contracts per day in fourth-quarter 2016, up 36 percent from fourth-quarter 2015. Highlights include:

- | Grew Eurodollar futures ADV 47 percent to nearly 3 million contracts, and Eurodollar options ADV 21 percent to 1.3 million contracts
- | Grew Fed Fund futures ADV 46 percent to 123,000 contracts
- | Achieved Treasury futures ADV of 3.2 million contracts, up 32 percent, and Treasury options ADV of 664,000 contracts, up 44 percent
- | Reached highest quarterly ADV in Ultra 10-Year Treasury Note futures and options, launched in early January 2016, with nearly 100,000 contracts per day
- | Reached record levels in overall interest rate open interest of nearly 74 million contracts during December, with quarter-end open interest of 58 million contracts, up 25 percent from 47 million contracts at the same time last year

[Energy volume](#) averaged a record 2.6 million contracts per day in fourth-quarter 2016, up 27 percent from fourth-quarter 2015. Highlights include:

- | Grew WTI Crude Oil futures and options ADV 45 percent to a record 1.4 million contracts
- | Maintained November 2016 month-end record level of WTI Crude Oil futures (CL) open interest of more than 2.1 million contracts during December, and finished quarter-end up 24 percent

[Foreign exchange volume](#) averaged 883,000 contracts per day in fourth-quarter 2016, up 13 percent from fourth-quarter 2015. Highlights include:

- | Grew British Pound futures and options ADV 52 percent to 133,000 contracts
- | Achieved quarterly ADV record in European option and Mexican Peso options

[Equity index volume](#) averaged 2.9 million contracts per day in fourth-quarter 2016, up 5 percent from fourth-quarter 2015. Highlights include:

- | Grew Equity Index options ADV 26 percent to a record 680,000 contracts

- l Achieved ADV of 42,000 contracts for S&P 500 and E-mini S&P 500 Wednesday Weekly options launched September 26, 2016

[Agricultural volume](#) averaged 1.2 million contracts per day in fourth-quarter 2016, down 1 percent from fourth-quarter 2015. Highlights include:

- l Grew Hard Red Winter Wheat futures and options ADV 36 percent

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>

ANNUAL AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)			
	<u>2016</u>	<u>2015</u>	
Trading Days	252	253	
PRODUCT LINE	<u>2016</u>	<u>2015</u>	<u>Percent Change</u>
Interest Rates	7,517	6,735	12%
Equity Indexes	3,061	2,792	10%
Foreign Exchange (FX)	858	872	-2%
Energy	2,432	1,970	23%
Agricultural Commodities	1,321	1,265	4%
Metals	<u>460</u>	<u>345</u>	<u>34%</u>
Total	15,649	13,963	12%
VENUE	<u>2016</u>	<u>2015</u>	<u>Percent Change</u>
Open outcry	1,149	1,139	1%
CME Globex	13,766	12,185	13%
Privately negotiated	735	639	15%

QUARTERLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)			
	<u>4Q 2016</u>	<u>4Q 2015</u>	
Trading Days	63	64	
PRODUCT LINE	<u>4Q 2016</u>	<u>4Q 2015</u>	<u>Percent Change</u>
Interest Rates	8,300	6,097	36%
Equity Indexes	2,875	2,743	5%
Foreign Exchange (FX)	883	779	13%
Energy	2,586	2,032	27%
Agricultural Commodities	1,193	1,200	-1%
Metals	<u>488</u>	<u>326</u>	<u>49%</u>
Total	16,325	13,178	24%
VENUE	<u>4Q 2016</u>	<u>4Q 2015</u>	<u>Percent Change</u>
Open outcry	1,130	1,056	7%
CME Globex	14,375	11,420	26%
Privately negotiated	820	704	17%

MONTHLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV
(in thousands)

	<u>Dec 2016</u>	<u>Dec 2015</u>	
Trading Days	21	22	
PRODUCT LINE	<u>Dec 2016</u>	<u>Dec 2015</u>	<u>Percent Change</u>
Interest Rates	7,334	5,692	29%
Equity Indexes	2,846	3,110	-8%
Foreign Exchange (FX)	892	884	1%
Energy	2,575	2,055	25%
Agricultural Commodities	1,024	1,033	-1%
Metals	<u>359</u>	<u>264</u>	<u>36%</u>
Total	15,030	13,039	15%
VENUE	<u>Dec 2016</u>	<u>Dec 2015</u>	<u>Percent Change</u>
Open outcry	1,442	1,054	8%
CME Globex	13,070	11,312	16%
Privately negotiated	817	672	22%

ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

	3-Month Period Ending			
PRODUCT LINE	Dec-16	Nov-16	Oct-16	Sep-16
Interest Rates	8,300	8,025	6,445	6,791
Equity Indexes	2,875	3,180	2,882	2,876
Foreign Exchange (FX)	883	909	786	772
Energy	2,586	2,541	2,358	2,294
Agricultural Commodities	1,193	1,173	1,110	1,156
Metals	<u>488</u>	<u>496</u>	<u>395</u>	<u>431</u>
Total	16,325	16,323	13,975	14,319

VENUE	Dec-16	Nov-16	Oct-16	Sep-16
Open outcry	1,130	1,063	847	982
Electronic	14,375	14,493	12,508	12,672
Privately negotiated	820	767	620	665

Average Rate Per Contract (In dollars)

	3-Month Period Ending			
PRODUCT LINE	Nov-16	Oct-16	Sep-16	Aug-16
Interest Rates	0.496	0.505	0.508	0.504
Equity Indexes	0.682	0.673	0.676	0.693
Foreign Exchange (FX)	0.782	0.806	0.806	0.806
Energy	1.087	1.100	1.097	1.125
Agricultural Commodities	1.338	1.351	1.335	1.326
Metals	<u>1.487</u>	<u>1.537</u>	<u>1.542</u>	<u>1.557</u>
Total	0.731	0.753	0.750	0.763

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 and its exchanges based in Chicago, New York and London. CME Group also operates one of the world's leading central counterparty clearing providers through [CME Clearing](#) and [CME Clearing Europe](#), which offer clearing and settlement services across asset classes for exchange-traded and over-the-counter derivatives. CME Group's products and services ensure that businesses around the world can effectively manage risk and achieve growth.

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