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CME Group Launches Free Tool to Help Market Users Gauge Futures Market Liquidity Across Time Zones

CHICAGO, Sept. 25, 2018 /PRNewswire/ -- A powerful new tool to measure futures market liquidity is now available to [CME Group](#) market users around the globe. The [CME Liquidity Tool](#) allows traders to measure current and historical liquidity of CME Group futures products across asset classes, free of charge. Armed with around-the-clock liquidity data, clients can capitalize on new trading opportunities in increasingly deep and liquid CME Group futures markets across time zones around the globe.

Liquidity is an important measure of participation in any given futures market, because it indicates how easily a market user can enter and exit their positions. The greater the participation, in the form of open buy or sell orders, the more liquid the product is likely to be.

"Liquidity in our CME Group futures markets has grown dramatically over the last five years, particularly during European and Asian trading hours," said Julie Winkler, CME Group Chief Commercial Officer. "Our new CME Liquidity Tool offers market users a cost-effective and efficient way to analyze complex liquidity data of core futures products to inform their trading and hedging strategies."

"Citi plans to use the CME Liquidity Tool as an additional resource to help global clients better understand various products' liquidity profiles throughout the 24-hour trading day," said Stephen Christian, Managing Director, Citi Futures, Clearing and Collateral.

For the first time, the CME Liquidity Tool offers a way to view and export charts measuring market liquidity on a daily, weekly, monthly, quarterly and yearly basis, during periods of varying market volatility across North American, European and Asian trading hours. The tool measures market liquidity based on three key measures of market liquidity and cost:

- | Bid-ask spread, or the difference between the prices quoted to buy and sell futures;
- | Book depth, which is the number of contracts in both buy and sell orders at a given price; and
- | Cost to trade, which is the amount it will cost in ticks equal to the minimum bid-ask spread to buy or sell a specific order size.

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Try watching this video on www.youtube.com, or enable JavaScript if it is disabled in your browser.

The data science and analytics technology underpinning the CME Liquidity Tool processes more than 70 billion records per month, providing market participants with a faster, cost-efficient way to analyze historic market data of core CME Group

futures products.

For more information or to access the CME Liquidity Tool, please visit www.cmegroup.com/liquiditytool. The tool is available to any user who signs up for a free CMEGroup.com account.

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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