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CME Group Averaged 17.5 Million Contracts Per Day in September 2018, Up 3% from September 2017

CHICAGO, Oct. 2, 2018 /PRNewswire/ -- [CME Group](#), the world's leading and most diverse derivatives marketplace, reached average daily volume (ADV) of 17.5 million contracts per day during September 2018, up 3 percent from September 2017. Open interest at the end of September was 120 million contracts, up 6 percent from September 2017 and up 11 percent from year-end 2017. Third-quarter 2018 ADV reached 15.6 million contracts, down 1 percent from third-quarter 2017.

[Agricultural volume](#) averaged 1.3 million contracts per day in the third quarter of 2018, down 2 percent from third-quarter 2017. Highlights include:

- | Wheat futures and options ADV rose 26 percent to 146,000 contracts in September 2018, and grew 14 percent to 189,000 contracts during third-quarter 2018
- | Agricultural volume averaged 1.3 million contracts per day in September, up 12 percent from September 2017
- | Corn futures and options ADV grew 24 percent to 383,000 contracts
- | Livestock futures ADV grew 11 percent to 156,000 contracts

[Equity Index volume](#) averaged 2.7 million contracts per day in the third quarter of 2018, up 2 percent from third-quarter 2017. Highlights include:

- | Equity Index volume averaged 3.4 million contracts per day in September 2018, up 9 percent from September 2017
- | E-mini S&P 500 futures and options ADV increased 3 percent to 2.3 million contracts
- | E-mini Nasdaq-100 futures and options ADV grew 44 percent to 505,000 contracts in September, and rose 21 percent during third-quarter 2018 to 396,000 contracts
- | E-mini Russell 2000 futures and options ADV grew 17 percent to 187,000 contracts in September, and more than doubled during third-quarter 2018 to 128,000 contracts
- | E-mini Dow futures and options ADV increased 39 percent to 186,000 contracts in September, and grew 28 percent during third-quarter 2018 to 156,000 contracts

[Interest Rate volume](#) averaged 7.8 million contracts per day in the third quarter of 2018, up 5 percent from third-quarter 2017. Highlights include:

- | Interest Rate volume averaged 8.6 million contracts in September 2018, up 5 percent from September 2017
- | Ultra 10-year U.S. Treasury Note futures and options ADV grew 34 percent to 161,000 contracts in third-quarter 2018
- | Ultra U.S. Treasury Bond futures and options ADV increased 26 percent to 167,000 contracts in third-quarter 2018
- | U.S. Treasury futures and options ADV increased 10 percent during third-quarter 2018 to 4.4 million contracts, and grew 8 percent to 4.1 million contracts in September
- | Eurodollar futures ADV increased 6 percent to 2.9 million contracts
- | Fed Fund futures ADV rose 6 percent to 216,000 contracts

[Energy volume](#) averaged 2.2 million contracts per day in the third quarter of 2018, down 18 percent from third-quarter 2017. Highlights include:

- | Energy volume averaged 2.5 million contracts per day in September 2018, down 6 percent from September 2017
- | Henry Hub Natural Gas futures reached an all-time high open interest of 1.66 million contracts on September 18
- | Natural Gas futures and options ADV increased 15 percent to 668,000 in September, with electronic Natural Gas futures and options ADV growing 22 percent to 590,000 contracts
- | Henry Hub Natural Gas futures and options ADV rose 15 percent to 666,000 contracts
- | Heating Oil futures and options ADV increased 1 percent to 183,000 contracts
- | WTI Crude Oil options ADV grew 14 percent to 181,000 contracts

[Metals volume](#) averaged 623,000 contracts per day in the third quarter of 2018, up 2 percent from third-quarter 2017. Highlights include:

- | Metals volume averaged 598,000 contracts per day in September 2018, down 9 percent from September 2017
- | Copper futures and options ADV grew 24 percent to 138,000 contracts during third-quarter 2018, and increased 8

percent to 126,000 contracts

- Platinum futures and options ADV rose 12 percent during third-quarter 2018 to 22,000 contracts, and grew 16 percent to 31,000 contracts in September
- Silver futures and options ADV increased 2 percent to 95,000 contracts

[Foreign Exchange volume](#) averaged 944,000 contracts per day in the third quarter of 2018, down 3 percent from third-quarter 2017. Highlights include:

- Foreign Exchange volume averaged 1.1 million contracts per day in September 2018, down 10 percent from September 2017
- Euro FX futures and options ADV increased 4 percent to 296,000 contracts during third-quarter 2018, and rose 5 percent to 357,000 contracts in September
- British pound futures and options ADV grew 4 percent in third-quarter 2018 to 137,000 contracts
- ADV in numerous emerging markets currencies increased during September 2018, with Indian rupee futures and options ADV up 64 percent, Brazilian real futures and options ADV up 52 percent, Russian ruble futures and options ADV up 24 percent and Mexican peso futures and options ADV up 4 percent

[Options volume](#) averaged 3.1 million contracts per day in the third quarter of 2018, down 2 percent from third-quarter 2017. Highlights include:

- Options volume averaged 3.5 million contracts per day in September 2018, down 2 percent from September 2017
- Energy options ADV increased 10 percent to 316,000 contracts
- Agricultural options ADV grew 8 percent to 235,000 contracts
- Metals options ADV rose 10 percent in third-quarter 2018 to 59,000 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>

MONTHLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)			
	<u>Sep 2018</u>	<u>Sep 2017</u>	
Trading Days	19	20	
PRODUCT LINE	<u>Sep 2018</u>	<u>Sep 2017</u>	<u>Percent Change</u>
Interest Rates	8,597	8,190	5%
Equity Indexes	3,375	3,083	9%
Foreign Exchange (FX)	1,132	1,256	-10%
Energy	2,514	2,664	-6%
Agricultural Commodities	1,255	1,123	12%
Metals	<u>598</u>	<u>660</u>	<u>-9%</u>
Total	17,472	16,977	3%

VENUE	<u>Sep 2018</u>	<u>Sep 2017</u>	<u>Percent Change</u>
Open outcry	1,048	1,078	-3%
CME Globex	15,730	15,276	3%
Privately negotiated	695	623	11%

QUARTERLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)			
	<u>3Q 2018</u>	<u>3Q 2017</u>	
Trading Days	63	63	
PRODUCT LINE	<u>3Q 2018</u>	<u>3Q 2017</u>	<u>Percent Change</u>
Interest Rates	7,798	7,424	5%

Equity Indexes	2,671	2,624	2%
Foreign Exchange (FX)	944	971	-3%
Energy	2,199	2,693	-18%
Agricultural Commodities	1,348	1,381	-2%
Metals	<u>623</u>	<u>611</u>	<u>2%</u>
Total	15,584	15,704	-1%

VENUE	<u>3Q 2018</u>	<u>3Q 2017</u>	<u>Percent Change</u>
Open outcry	938	889	6%
CME Globex	14,082	14,264	-1%
Privately negotiated	564	552	2%

ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

PRODUCT LINE	3-Month Period Ending			
	Sep-18	Aug-18	Jul-18	Jun-18
Interest Rates	7,798	7,700	8,703	9,200
Equity Indexes	2,671	2,645	2,735	3,086
Foreign Exchange (FX)	944	961	1,037	1,035
Energy	2,199	2,229	2,492	2,630
Agricultural Commodities	1,348	1,584	1,592	1,734
Metals	<u>623</u>	<u>644</u>	<u>661</u>	<u>674</u>
Total	15,584	15,762	17,220	18,359

VENUE	Sep-18	Aug-18	Jul-18	Jun-18
Open outcry	938	937	992	1,066
Electronic	14,082	14,270	15,615	16,644
Privately negotiated	564	555	613	649

Average Rate Per Contract (In dollars)

PRODUCT LINE	3-Month Period Ending			
	Aug-18	Jul-18	Jun-18	May-18
Interest Rates	0.491	0.487	0.491	0.478
Equity Indexes	0.780	0.799	0.797	0.785
Foreign Exchange (FX)	0.738	0.733	0.741	0.759
Energy	1.181	1.161	1.142	1.148
Agricultural Commodities	1.269	1.268	1.274	1.267
Metals	<u>1.398</u>	<u>1.392</u>	<u>1.403</u>	<u>1.395</u>
Total	0.767	0.756	0.757	0.733

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