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## CME Group Reached Average Daily Volume of 18.4 Million Contracts in February 2017

CHICAGO, March 2, 2017 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that February 2017 average daily volume (ADV) reached 18.4 million contracts, down 1 percent from a strong February 2016. CME Group February 2017 [options volume](#) averaged 3.8 million contracts per day, up 9 percent versus February 2016, with electronic options averaging 2.2 million contracts per day, up 17 percent over the same period last year. Open interest at the end of February was 118 million contracts, up 6 percent from the end of February 2016.

[Interest rate volume](#) averaged 10.6 million contracts per day in February 2017, up 9 percent from February 2016, and represented the second highest monthly ADV ever. Highlights include:

- | Grew Fed Fund futures ADV 163 percent to 334,000 contracts
- | Increased Treasury options ADV 15 percent to 761,000 contracts, including 41 percent growth in weekly Treasury options, with a record 76 percent traded electronically
- | Reached record level of Treasury futures open interest of more than 10.6 million contracts
- | Achieved Eurodollar options ADV of 1.7 million contracts, up 14 percent, with a record 28 percent traded electronically

[Agricultural volume](#) averaged 1.5 million contracts per day in February 2017, up 12 percent from February 2016. Highlights include:

- | Grew Corn futures and options ADV 18 percent to 535,000 contracts
- | Achieved 60 percent and 30 percent growth in Corn and Wheat options, respectively
- | Grew Hard Red Winter Wheat futures and options ADV 27 percent and Soybean Oil futures and options 23 percent

[Metals volume](#) averaged 523,000 contracts per day in February 2017, up 7 percent from February 2016. Highlights include:

- | Increased Copper futures and options 41 percent to 124,000 contracts
- | Reached record open interest of more than 300,000 Copper futures contracts on February 13
- | Grew Silver futures and options ADV 9 percent to 100,000 contracts
- | Achieved 41 percent year-over-year growth for base metals

[Energy volume](#) averaged 2.5 million contracts per day in February 2017, down 9 percent from February 2016. Highlights include:

- | Increased Natural Gas futures and options ADV 18 percent to 633,000 contracts, with 34 percent growth in electronic Natural Gas futures and options ADV
- | Achieved Gasoline futures and options ADV of 238,000 contracts, up 20 percent
- | Grew Brent Crude Oil options ADV and Ethanol futures and options ADV 31 percent and 23 percent, respectively

[Foreign exchange volume](#) averaged 764,000 contracts per day in February 2017, down 20 percent from February 2016. Highlights include:

- | Grew Brazilian Real ADV 36 percent
- | Reached open interest of more than 30,000 contracts in South African Rand futures

[Equity index volume](#) averaged 2.5 million contracts per day in February 2017, down 27 percent from February 2016. Highlights include:

- | Grew E-mini S&P 500 options 16 percent to 668,000 contracts, including 108 percent growth in E-mini S&P 500 weekly options and 81 percent growth in E-mini S&P 500 end-of-month (EOM) options
- | Increased S&P 500 weekly options ADV and S&P 500 EOM options ADV 264 percent and 30 percent, respectively
- | Achieved ADV of 56,000 contracts for S&P 500 and E-mini S&P 500 Wednesday Weekly options, which launched September 26, 2016, up 10 percent sequentially from January 2017

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>Feb 2017</u>	<u>Feb 2016</u>	
Trading Days	19	20	
<b>PRODUCT LINE</b>	<b><u>Feb 2017</u></b>	<b><u>Feb 2016</u></b>	<b><u>Percent Change</u></b>
Interest Rates	10,553	9,638	9%
Equity Indexes	2,538	3,481	-27%
Foreign Exchange (FX)	764	954	-20%
Energy	2,490	2,738	-9%
Agricultural Commodities	1,542	1,371	12%
Metals	<u>523</u>	<u>487</u>	<u>7%</u>
<b>Total</b>	<b>18,410</b>	<b>18,671</b>	<b>-1%</b>
<b>VENUE</b>	<b><u>Feb 2017</u></b>	<b><u>Feb 2016</u></b>	<b><u>Percent Change</u></b>
Open outcry	1,442	1,402	3%
CME Globex	16,188	16,390	-1%
Privately negotiated	779	879	-11%

#### ROLLING THREE-MONTH AVERAGES Average Daily Volume (In thousands)

	3-Month Period Ending			
<b>PRODUCT LINE</b>	<b>Feb-17</b>	<b>Jan-17</b>	<b>Dec-16</b>	<b>Nov-16</b>
Interest Rates	8,706	9,204	8,300	8,025
Equity Indexes	2,631	2,846	2,875	3,180
Foreign Exchange (FX)	861	933	883	909
Energy	2,536	2,630	2,586	2,541
Agricultural Commodities	1,235	1,184	1,193	1,173
Metals	<u>466</u>	<u>534</u>	<u>488</u>	<u>496</u>
<b>Total</b>	<b>16,435</b>	<b>17,331</b>	<b>16,325</b>	<b>16,323</b>

<b>VENUE</b>	<b>Feb-17</b>	<b>Jan-17</b>	<b>Dec-16</b>	<b>Nov-16</b>
Open outcry	1,276	1,281	1,130	1,063
Electronic	14,355	15,156	14,375	14,493
Privately negotiated	804	894	820	767

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

	3-Month Period Ending			
<b>PRODUCT LINE</b>	<b>Jan-17</b>	<b>Dec-16</b>	<b>Nov-16</b>	<b>Oct-16</b>
Interest Rates	0.489	0.491	0.496	0.505
Equity Indexes	0.702	0.691	0.682	0.673
Foreign Exchange (FX)	0.799	0.804	0.782	0.806
Energy	1.104	1.099	1.087	1.100
Agricultural Commodities	1.335	1.336	1.338	1.351
Metals	<u>1.455</u>	<u>1.486</u>	<u>1.487</u>	<u>1.537</u>
<b>Total</b>	<b>0.722</b>	<b>0.731</b>	<b>0.731</b>	<b>0.753</b>

As the world's leading and most diverse derivatives marketplace, CME Group ([www.cmegroup.com](http://www.cmegroup.com)) is where the world comes to manage risk. Through its exchanges, CME Group offers the widest range of global benchmark products across all

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