



April 4, 2016

CME Group Achieved Record Average Daily Volume of 16.9 Million Contracts per Day in First-Quarter 2016, up 13 Percent from First-Quarter 2015

- March 2016 Volume Averaged 14.3 Million Contracts per Day, Up 4 Percent from March 2015

CHICAGO, April 4, 2016 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that first-quarter 2016 volume averaged a record 16.9 million contracts per day, up 13 percent from first-quarter 2015. CME Group first-quarter 2016 [options volume](#) averaged a record 3.5 million contracts per day, up 22 percent versus first-quarter 2015, with electronic options averaging 1.8 million contracts per day, up 26 percent over the same period last year. March 2016 volume averaged 14.3 million contracts per day, up 4 percent from March 2015. Open interest at the end of March was 106 million contracts, up 16 percent from year-end 2015.

Interest rate volume averaged 8.2 million contracts per day in first-quarter 2016, up 9 percent from first-quarter 2015, and 6.4 million contracts per day in March 2016, down 1 percent over the same period last year. Highlights include:

- | Reached record quarterly Interest Rate options average daily volume of 2.1 million contracts
- | Grew participation in recently launched Ultra 10-Year U.S. Treasury Note futures and options contracts, reaching an average daily volume of more than 45,000 contracts and open interest of above 105,000 contracts in March
- | Reached record electronic trading levels for Treasury options and Eurodollar options in March, at 71 percent and 25 percent, respectively

Equity index volume averaged 3.6 million contracts per day in first-quarter 2016, up 28 percent from first-quarter 2015, and in March 2016 averaged 3.1 million contracts per day, up 10 percent from March 2015. Highlights include:

- | First-quarter 2016 Equity options average daily volume grew 20 percent compared with first-quarter 2015
- | Reached quarterly record in Nikkei 225 Yen stock futures and options

Foreign exchange volume averaged 944,000 contracts per day in first-quarter 2016, down 1 percent from first-quarter 2015, and 912,000 contracts per day in March 2016, down 16 percent from the same period a year ago. Highlights include:

- | Achieved FX futures and options daily volume record of more than 2.5 million contracts on March 10, 2016
- | Set quarterly average daily volume records for futures and options across Mexican Peso, Brazilian Real and E-micro FX contracts

[Energy volume](#) averaged a record 2.5 million contracts per day in first-quarter 2016, up 18 percent from first-quarter 2015, and 2.3 million contracts per day in March 2016, up 24 percent from March 2015. Highlights include:

- | Achieved record quarterly WTI futures average daily volume of 1.2 million contracts, and record quarterly WTI options average daily volume of 224,000 contracts
- | Set record quarterly Gasoline futures and options average daily volume of 185,000 contracts

[Agricultural](#) volume averaged 1.2 million contracts per day in first-quarter 2016, up 1 percent from first-quarter 2015, and averaged 1.1 million contracts per day in March 2016, up 2 percent from the prior-year period. Highlights include:

- | Achieved Corn futures daily trading volume record of more than 930,000 on March 31, 2016
- | Set both quarterly and monthly average daily volume records for Crude Palm Oil (CPO) swap volume

[Metals volume](#) averaged 454,000 contracts per day in first-quarter 2016, up 23 percent from first-quarter 2015, and 467,000 contracts per day in March 2016, up 28 percent from the same period a year ago. Highlights include:

- | Second highest quarterly average daily volume for Gold futures and options contracts of 284,000 contracts
- | Set quarterly average daily volume record for Aluminum futures and options

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->

QUARTERLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)

	<u>Q1 2016</u>	<u>Q1 2015</u>	
Trading Days	61	61	
PRODUCT LINE	<u>Q1 2016</u>	<u>Q1 2015</u>	<u>Percent Change</u>
Interest Rates	8,246	7,564	9%
Equity Indexes	3,557	2,772	28%
Foreign Exchange (FX)	944	954	-1%
Energy	2,536	2,142	18%
Agricultural Commodities	1,206	1,189	1%
Metals	<u>454</u>	<u>369</u>	<u>23%</u>
Total	16,944	14,990	13%
VENUE	<u>Q1 2016</u>	<u>Q1 2015</u>	<u>Percent Change</u>
Open outcry	1,423	1,291	10%
CME Globex	14,713	13,034	13%
Privately negotiated	807	665	21%

MONTHLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)

	<u>Mar 2016</u>	<u>Mar 2015</u>	
Trading Days	22	22	
PRODUCT LINE	<u>Mar 2016</u>	<u>Mar 2015</u>	<u>Percent Change</u>
Interest Rates	6,385	6,467	-1%
Equity Indexes	3,124	2,833	10%
Foreign Exchange (FX)	912	1,087	-16%
Energy	2,299	1,859	24%
Agricultural Commodities	1,119	1,096	2%
Metals	<u>467</u>	<u>365</u>	<u>28%</u>
Total	14,307	13,706	4%
VENUE	<u>Mar 2016</u>	<u>Mar 2015</u>	<u>Percent Change</u>
Open outcry	985	1,136	-13%
CME Globex	12,611	12,004	5%
Privately negotiated	711	567	25%

ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

	3-Month Period Ending			
PRODUCT LINE	Mar-16	Feb-16	Jan-16	Dec-15
Interest Rates	8,246	7,996	7,087	6,097
Equity Indexes	3,557	3,552	3,187	2,743
Foreign Exchange (FX)	944	934	855	779
Energy	2,536	2,448	2,196	2,032
Agricultural Commodities	1,206	1,175	1,176	1,200
Metals	<u>454</u>	<u>381</u>	<u>359</u>	<u>326</u>
Total	16,944	16,486	14,861	13,178
VENUE	Mar-16	Feb-16	Jan-16	Dec-15
Open outcry	1,423	1,448	1,330	1,055
Electronic	14,713	14,245	12,799	11,420
Privately negotiated	807	793	732	704

Average Rate Per Contract (In dollars)

PRODUCT LINE	3-Month Period Ending			
	Feb-16	Jan-16	Dec-15	Nov-15
Interest Rates	0.507	0.514	0.517	0.514
Equity Indexes	0.723	0.717	0.718	0.723
Foreign Exchange (FX)	0.769	0.788	0.813	0.799
Energy	1.217	1.240	1.232	1.186
Agricultural Commodities	1.329	1.333	1.339	1.320
Metals	<u>1.592</u>	<u>1.631</u>	<u>1.644</u>	<u>1.641</u>
Total	0.758	0.772	0.789	0.775

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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