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CME Group Reached Average Daily Volume of 14.1 Million Contracts per Day in July 2016, up 10 Percent from July 2015

CHICAGO, Aug. 2, 2016 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that July 2016 average daily volume (ADV) reached 14.1 million contracts per day, up 10 percent from July 2015. CME Group July 2016 [options volume](#) averaged 3.2 million contracts per day, up 9 percent versus July 2015, with electronic options averaging 1.7 million contracts per day, up 6 percent over the same period last year. Total open interest peaked above 110 million contracts on July 14, and was 103 million contracts at the end of July, up 13 percent from year-end 2015.

[Metals volume](#) averaged 503,000 contracts per day in July 2016, up 32 percent from July 2015. Highlights include:

- | Achieved record Metals futures ADV of 465,000 contracts, up 38 percent
- | Grew Gold futures ADV 41 percent to 296,000 contracts and Silver futures ADV 62 percent to 74,000 contracts
- | Achieved three consecutive open interest records in gold futures, surpassing 655,000 contracts
- | Increased Copper futures and options ADV 18 percent to 76,000 contracts
- | Continued momentum in total Aluminum product suite with open interest surpassing 42,000 contracts

[Energy volume](#) averaged 2.2 million contracts per day in July 2016, up 20 percent from July 2015. Highlights include:

- | Achieved 24 percent growth in ADV across Crude Oil products, driven primarily by WTI futures ADV of 956,000 contracts, up 39 percent
- | Grew Natural Gas options ADV 22 percent
- | Achieved second consecutive monthly ADV record in Natural Gas Liquids and Petrochemicals

[Interest rate volume](#) averaged 6.8 million contracts per day in July 2016, up 14 percent from July 2015. Highlights include:

- | Grew Eurodollar options ADV 45 percent to 1.3 million contracts per day, with electronic Eurodollar options growing 51 percent to 292,000 contracts per day
- | Reached record electronic trading level for Treasury options at 72.5 percent
- | Grew Fed Fund futures ADV 41 percent to 111,000 contracts per day

[Equity index volume](#) averaged 2.6 million contracts per day in July 2016, up 1 percent from July 2015. Highlights include:

- | Grew E-mini S&P 500 futures ADV 4 percent to 1.6 million contracts per day, and E-mini S&P 500 options ADV 1 percent to 527,000 contracts per day
- | Increased Nikkei 225 Yen stock futures and options 29 percent
- | Grew equity end-of-month options 40 percent, and more than doubled equity weekly options ADV

[Foreign exchange volume](#) averaged 724,000 contracts per day in July 2016, down 1 percent from July 2015. Highlights include:

- | Grew British Pound futures and options ADV 47 percent to 126,000 contracts per day
- | Increased ADV of Emerging Market currency pairs futures and options, with Brazilian Real up 33 percent, South African Rand up 26 percent and Mexican Peso up 8 percent

[Agricultural volume](#) averaged 1.3 million contracts per day in July 2016, down 5 percent from July 2015. Highlights include:

- | Grew Soybean futures and options ADV 24 percent to 346,000 contracts
- | Achieved 34 percent growth in Hard Red Winter Wheat futures and options ADV

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>Jul 2016</u>	<u>Jul 2015</u>	
Trading Days	20	22	
PRODUCT LINE	Jul 2016	Jul 2015	Percent Change
Interest Rates	6,789	5,930	14%
Equity Indexes	2,569	2,542	1%
Foreign Exchange (FX)	724	733	-1%
Energy	2,207	1,835	20%
Agricultural Commodities	1,342	1,414	-5%
Metals	<u>503</u>	<u>381</u>	<u>32%</u>
Total	14,133	12,835	10%
VENUE	Jul 2016	Jul 2015	Percent Change
Open outcry	1,234	1,164	6%
CME Globex	12,163	11,117	9%
Privately negotiated	737	554	33%

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

	3-Month Period Ending			
PRODUCT LINE	Jul-16	Jun-16	May-16	Apr-16
Interest Rates	7,197	6,776	6,454	7,131
Equity Indexes	2,920	2,957	2,812	3,095
Foreign Exchange (FX)	824	838	802	878
Energy	2,238	2,322	2,331	2,493
Agricultural Commodities	1,529	1,722	1,486	1,473
Metals	<u>488</u>	<u>468</u>	<u>462</u>	<u>464</u>
Total	15,196	15,082	14,348	15,535
VENUE	Jul-16	Jun-16	May-16	Apr-16
Open outcry	1,173	1,075	995	1,100
Electronic	13,318	13,355	12,716	13,718
Privately negotiated	705	651	636	717

Average Rate Per Contract (In dollars)

	3-Month Period Ending			
PRODUCT LINE	Jun-16	May-16	Apr-16	Mar-16
Interest Rates	0.496	0.500	0.498	0.501
Equity Indexes	0.709	0.710	0.716	0.726
Foreign Exchange (FX)	0.798	0.808	0.785	0.767
Energy	1.168	1.184	1.183	1.203
Agricultural Commodities	1.291	1.287	1.307	1.321
Metals	<u>1.562</u>	<u>1.584</u>	<u>1.582</u>	<u>1.597</u>
Total	0.782	0.786	0.777	0.756

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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