



November 2, 2018

CME Group Averaged 20.6 Million Contracts Per Day in October 2018, Up 38% from October 2017

- **Average daily volume increased across all six product lines during October**
- **Treasury futures open interest reached a record 14.1 million contracts, up 40 percent from October 2017**
- **Equity Index futures and options average daily volume grew more than 100 percent**
- **E-mini Nasdaq-100 futures and options average daily volume nearly tripled to a record 739,000 contracts**

CHICAGO, Nov. 2, 2018 /PRNewswire/ -- [CME Group](#), the world's leading and most diverse derivatives marketplace, reached average daily volume (ADV) of 20.6 million contracts per day during October 2018, up 38 percent from October 2017. Open interest at the end of October was 128 million contracts, up 6 percent from October 2017 and up 19 percent from year-end 2017.

[Equity Index volume](#) averaged 4.7 million contracts per day in October 2018, up 111 percent from October 2017. Highlights include:

- | Record E-mini Nasdaq-100 futures and options ADV, up 181 percent to 739,000 contracts, including a daily volume record for E-mini Nasdaq-100 futures of 1.15 million contracts on October 11
- | Record E-mini Dow futures daily volume of 697,000 contracts on October 11
- | E-mini S&P 500 futures and options ADV increased 99 percent to 3.3 million contracts, including E-mini S&P 500 futures ADV up 108 percent to 2.3 million contracts
- | E-mini S&P 500 Weekly options rose 72 percent to 513,000 contracts, including Monday and Wednesday Standard and E-mini S&P 500 Weekly options ADV more than doubling to 162,000 contracts
- | E-mini Dow futures ADV increased 216 percent to 309,000 contracts
- | E-mini Russell 2000 futures and options ADV grew 140 percent to 187,000 contracts

[Interest Rate volume](#) averaged 10.6 million contracts per day in October 2018, up 39 percent from October 2017. Highlights include:

- | Record U.S. Treasury futures open interest, up 40 percent to 14.1 million contracts at the end of October
- | Record U.S. Treasury options daily volume of 2.6 million contracts on October 4
- | Record U.S. 30-Year Bond electronic options ADV, which more than doubled to 171,000 contracts
- | U.S. Treasury futures and options ADV increased 59 percent to 5.7 million contracts, including U.S. Treasury futures ADV up 61 percent to 4.4 million contracts
- | Eurodollar futures and options ADV grew 19 percent to 4.6 million contracts, including Eurodollar futures electronic ADV up 34 percent to 3.1 million contracts
- | Fed Fund futures ADV rose 108 percent to 279,000 contracts
- | Ultra 10-year U.S. Treasury Note futures and options ADV grew 66 percent to 178,000 contracts
- | Ultra U.S. Treasury Bond futures and options ADV increased 65 percent to 172,000 contracts

[Options volume](#) averaged 4.5 million contracts per day in October 2018, up 25 percent from October 2017. Highlights include:

- | Electronic options ADV grew 39 percent to 3.1 million contracts
- | Interest Rate options ADV increased 16 percent to 2.7 million contracts
- | Equity Index options ADV rose 70 percent to 1.1 million contracts
- | Energy options grew 23 percent to 345,000 contracts
- | Metals options ADV increased 42 percent to 62,000 contracts

[Energy volume](#) averaged 2.5 million contracts per day in October 2018, up 5 percent from October 2017. Highlights include:

- | Record Henry Hub Natural Gas futures open interest of 1.7 million contracts on October 4
- | Henry Hub Natural Gas futures and options ADV rose 9 percent to 694,000 contracts

- | Electronic Natural Gas futures and options ADV increased 12 percent to 620,000 contracts
- | Gasoline futures and options ADV grew 19 percent to 205,000 contracts
- | WTI Crude Oil options ADV increased 38 percent to 196,000 contracts
- | Brent Crude Oil futures and options ADV rose 60 percent to 122,000 contracts

Agricultural volume averaged 1.2 million contracts per day in October 2018, up 4 percent from October 2017. Highlights include:

- | Corn futures and options ADV grew 2 percent to 348,000 contracts
- | Wheat futures and options ADV rose 12 percent to 136,000 contracts
- | Livestock futures ADV grew 10 percent to 125,000 contracts
- | Hard Red Winter Wheat futures and options rose 33 percent to 46,000 contracts

Foreign Exchange volume averaged 903,000 contracts per day in October 2018, up 2 percent from October 2017. Highlights include:

- | Euro FX futures and options ADV increased 5 percent to 265,000 contracts
- | Canadian dollar futures and options ADV grew 1 percent to 80,000 contracts
- | ADV in numerous emerging-market currencies increased during October 2018, with Indian rupee futures and options ADV up 126 percent, Russian ruble futures and options ADV up 73 percent and Mexican peso futures and options ADV up 22 percent

Metals volume averaged 571,000 contracts per day in October 2018, up 1 percent from October 2017. Highlights include:

- | Record Copper options open interest of 37,000 contracts on October 24
- | Base Metals futures and options ADV rose 6 percent to 117,000
- | Copper futures and options ADV grew 5 percent to 116,000 contracts
- | Gold options ADV grew 43 percent to 54,000 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>Oct 2018</u>	<u>Oct 2017</u>	
Trading Days	23	22	
PRODUCT LINE	<u>Oct 2018</u>	<u>Oct 2017</u>	<u>Percent Change</u>
Interest Rates	10,628	7,624	39%
Equity Indexes	4,733	2,241	111%
Foreign Exchange (FX)	903	888	2%
Energy	2,524	2,395	5%
Agricultural Commodities	1,229	1,176	4%
Metals	<u>571</u>	<u>565</u>	<u>1%</u>
Total	20,589	14,890	38%
VENUE	<u>Oct 2018</u>	<u>Oct 2017</u>	<u>Percent Change</u>
Open outcry	1,169	1,159	1%
CME Globex	18,790	13,173	43%
Privately negotiated	630	557	13%

ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

PRODUCT LINE	3-Month Period Ending			
	Oct-18	Sep-18	Aug-18	Jul-18
Interest Rates	9,332	7,798	7,700	8,703
Equity Indexes	3,501	2,671	2,645	2,735
Foreign Exchange (FX)	963	944	961	1,037

Energy	2,318	2,199	2,229	2,492
Agricultural Commodities	1,306	1,348	1,584	1,592
Metals	<u>598</u>	<u>623</u>	<u>644</u>	<u>661</u>
Total	18,018	15,584	15,762	17,220

VENUE	Oct-18	Sep-18	Aug-18	Jul-18
Open outcry	1,050	938	937	992
Electronic	16,356	14,082	14,270	15,615
Privately negotiated	612	564	555	613

Average Rate Per Contract (In dollars)

	3-Month Period Ending			
PRODUCT LINE	Sep-18	Aug-18	Jul-18	Jun-18
Interest Rates	0.493	0.491	0.487	0.491
Equity Indexes	0.761	0.780	0.799	0.797
Foreign Exchange (FX)	0.743	0.738	0.733	0.741
Energy	1.187	1.181	1.161	1.142
Agricultural Commodities	1.258	1.269	1.268	1.274
Metals	<u>1.379</u>	<u>1.398</u>	<u>1.392</u>	<u>1.403</u>
Total	0.753	0.767	0.756	0.757

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