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CME Group Reached Record Average Daily Volume of 16.3 Million Contracts in 2017, up 4 Percent from 2016

- 2017 Interest Rate average daily volume was a record 8.2 million contracts, up 9 percent compared with 2016

- Annual average daily volume records also were reached in Energy, Agricultural Commodities, Metals, total options and electronic options

CHICAGO, Jan. 3, 2018 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced 2017 average daily volume (ADV) reached a record 16.3 million contracts, up 4 percent from 2016. During 2017, there were 34 trading days above 20 million contracts, up from 32 days in 2016, despite significantly lower volatility. CME Group reached several annual average daily volume records in 2017. Interest Rate ADV was a record 8.2 million contracts, up 9 percent compared with 2016. Energy ADV for 2017 reached a record 2.6 million contracts, up 6 percent. Agricultural Commodities ADV for the year grew 2 percent to a record 1.4 million contracts. Metals ADV increased 23 percent to a record 568,000 contracts. Full-year 2017 options ADV reached a record 3.5 million contracts, up 11 percent, with record electronic options ADV of 2.2 million contracts, up 25 percent. Open interest at the end of December was 108 million contracts, up 5 percent from the end of December 2016.

Fourth-quarter 2017 volume averaged 15.9 million contracts per day, down 2 percent from the same period a year ago. December 2017 volume averaged 14.9 million contracts per day, down 1 percent from December 2016.

[Metals volume](#) averaged 531,000 contracts per day in December 2017, up 48 percent from December 2016. Highlights include:

- | Gold futures and options ADV was up 47 percent to 303,000 contracts
- | Silver futures and options ADV rose 29 percent to 75,000 contracts
- | Copper futures and options ADV increased 74 percent to 119,000 contracts

[Foreign exchange volume](#) averaged 1.0 million contracts per day in December 2017, up 15 percent from December 2016. Highlights include:

- | Euro FX futures and options ADV grew 10 percent to 304,000 contracts
- | British pound futures and options reached ADV of 165,000 contracts, up 31 percent
- | Japanese yen futures and options ADV was up 2 percent to 166,000 contracts
- | Emerging market currency pairs futures and options saw increased ADV, with Indian rupee up 206 percent, South African rand up 109 percent, Russian ruble up 79 percent, Mexican peso up 38 percent and Brazilian real up 25 percent

[Agricultural volume](#) averaged 1.1 million contracts per day in December 2017, up 8 percent from December 2016. Highlights include:

- | Soybean futures and options ADV was up 12 percent to 317,000 contracts
- | Electronic Agricultural options ADV increased 15 percent to 134,000 contracts
- | Grain and Oilseed futures and options ADV grew 9 percent to 977,000 contracts

[Equity Index volume](#) averaged 3.0 million contracts per day in December 2017, up 4 percent from December 2016. Highlights include:

- | E-mini Nasdaq 100 futures and options ADV grew 52 percent to 335,000 contracts, including 43 percent growth in Weekly E-mini Nasdaq 100 options
- | E-mini S&P 500 EOM options achieved 18 percent growth to 128,000 contracts
- | Following CME Group's launch of Russell 2000 futures in July, they averaged 179,000 contracts per day in December

[Interest rate volume](#) averaged 6.9 million contracts per day in December 2017, down 6 percent from December 2016. Highlights include:

- ┆ Treasury futures and options ADV was up 9 percent to 3.3 million contracts, including 13 percent growth in Treasury futures
- ┆ Overall Interest Rate futures and options open interest hit a record 79 million contracts on November 22, and reached nearly that amount again on December 14
- ┆ Fed Fund futures ADV reached 146,000 contracts, up 50 percent
- ┆ Ultra-Treasury Bond futures and options ADV increased 21 percent to 105,000 contracts and Ultra 10-Year Treasury Note futures and options increased 38 percent to 120,000 contracts
- ┆ Both the Ultra-Treasury Bond and the Ultra 10-Year Treasury Note futures and options achieved quarterly records, with ADV of 149,000 contracts and 141,000 contracts, respectively

[Energy volume](#) averaged 2.4 million contracts per day in December 2017, down 8 percent from December 2016. Highlights include:

- ┆ Natural Gas futures and options ADV increased 20 percent to 760,000 contracts, including 28 percent growth in electronic Natural Gas futures and options
- ┆ Henry Hub Natural Gas options rose 70 percent in ADV to 196,000 contracts
- ┆ Heating Oil futures and options ADV increased 10 percent to 177,000 contracts and Gasoline futures and options ADV grew 8 percent to 171,000 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>

ANNUAL AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)			
	<u>2017</u>	<u>2016</u>	
Trading Days	251	252	
PRODUCT LINE	<u>2017</u>	<u>2016</u>	<u>Percent Change</u>
Interest Rates	8,189	7,517	9%
Equity Indexes	2,682	3,061	-12%
Foreign Exchange (FX)	921	858	7%
Energy	2,578	2,432	6%
Agricultural Commodities	1,353	1,321	2%
Metals	<u>568</u>	<u>460</u>	<u>23%</u>
Total	16,292	15,649	4%
VENUE	<u>2017</u>	<u>2016</u>	<u>Percent Change</u>
Open outcry	1,107	1,149	-4%
CME Globex	14,513	13,766	5%
Privately negotiated	672	735	-9%

QUARTERLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)			
	<u>4Q 2017</u>	<u>4Q 2016</u>	
Trading Days	63	63	
PRODUCT LINE	<u>4Q 2017</u>	<u>4Q 2016</u>	<u>Percent Change</u>
Interest Rates	7,970	8,300	-4%
Equity Indexes	2,632	2,875	-8%
Foreign Exchange (FX)	941	883	7%
Energy	2,489	2,586	-4%
Agricultural Commodities	1,278	1,193	7%
Metals	<u>616</u>	<u>488</u>	<u>26%</u>
Total	15,925	16,325	-2%

VENUE	4Q 2017	4Q 2016	Percent Change
Open outcry	1,066	1,130	-6%
CME Globex	14,265	14,375	-1%
Privately negotiated	594	820	-28%

MONTHLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)

	Dec 2017	Dec 2016
Trading Days	20	21

PRODUCT LINE	Dec 2017	Dec 2016	Percent Change
Interest Rates	6,902	7,334	-6%
Equity Indexes	2,963	2,846	4%
Foreign Exchange (FX)	1,027	892	15%
Energy	2,380	2,575	-8%
Agricultural Commodities	1,101	1,024	8%
Metals	531	359	48%
Total	14,906	15,030	-1%

VENUE	Dec 2017	Dec 2016	Percent Change
Open outcry	953	1,442	-17%
CME Globex	13,362	13,070	2%
Privately negotiated	591	817	-28%

ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

PRODUCT LINE	3-Month Period Ending			
	Dec-17	Nov-17	Oct-17	Sep-17
Interest Rates	7,970	8,379	7,844	7,424
Equity Indexes	2,632	2,667	2,658	2,624
Foreign Exchange (FX)	941	1,014	976	971
Energy	2,489	2,579	2,617	2,693
Agricultural Commodities	1,278	1,284	1,231	1,381
Metals	616	657	615	611
Total	15,925	16,580	15,942	15,704

VENUE	Dec-17	Nov-17	Oct-17	Sep-17
Open outcry	1,066	1,106	1,025	889
Electronic	14,265	14,872	14,349	14,264
Privately negotiated	594	604	568	552

Average Rate Per Contract (In dollars)

PRODUCT LINE	3-Month Period Ending			
	Nov-17	Oct-17	Sep-17	Aug-17
Interest Rates	0.464	0.471	0.485	0.490
Equity Indexes	0.736	0.732	0.738	0.734
Foreign Exchange (FX)	0.784	0.783	0.796	0.801
Energy	1.114	1.077	1.072	1.062
Agricultural Commodities	1.254	1.257	1.251	1.269
Metals	1.299	1.319	1.376	1.420
Total	0.723	0.726	0.749	0.761

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