



February 2, 2016

## CME Group Hit Record Average Daily Volume of 18.2 Million Contracts per Day in January 2016, up 16 Percent from January 2015

- Average daily options volume reached a record 4.3 million contracts, electronic options also hit a record 2 million contracts per day traded
- Energy average daily volume was a record 2.6 million contracts, which included a record for WTI crude oil average daily volume of 1.4 million contracts
- Electronic trading reached a record 15.4 million contracts per day
- Open interest was 107.9 million contracts, up 18 percent from December 2015 the highest ever monthly increase

CHICAGO, Feb. 2, 2016 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that January 2016 volume averaged a record 18.2 million contracts per day, up 16 percent from January 2015. Total volume for January 2016 was more than 345 million contracts, of which 85 percent was traded electronically. Options volume in January averaged a record 4.3 million contracts per day, up 37 percent versus January 2015, with electronic options growing 30 percent over the same period. CME Group open interest ended up at 107.9 million contracts for January 2016, which is the highest month-over-month increase and is up 16.6 million contracts since Dec 31, 2015 .

CME Group interest rate volume averaged 8.9 million contracts per day in January 2016, up 16 percent compared with January 2015. Eurodollar futures volume averaged 3.2 million contracts per day, up 6 percent compared with January 2015. Eurodollar options volume averaged 2.2 million contracts per day, up 110 percent in January, with record electronic Eurodollar options average daily volume of 458,000 contracts, which made up 21 percent of overall Eurodollar options volume. Treasury futures volume averaged 2.8 million contracts per day, down 1 percent from the same period a year ago. Treasury options volume was down 12 percent at 622,000 contracts per day.

CME Group equity index volume in January 2016 averaged 4.1 million contracts per day, up 30 percent from January 2015. CME Group foreign exchange volume averaged 970,000 contracts per day, down 3 percent from the same period a year ago. The average daily notional value of FX contracts traded in January was \$92 billion.

CME Group energy volume averaged a record 2.6 million contracts per day in January 2016, up 18 percent from January 2015, and included monthly average daily volume records across WTI crude oil futures and options, Gasoil, NGLs and Plastics, and Coal products. CME Group agricultural commodities volume averaged 1.1 million contracts per day, down 1 percent compared with the prior-year period. CME Group metals volume averaged 405,000 contracts per day, down 1 percent compared with the prior January.

### MONTHLY AVERAGE DAILY VOLUME (ADV)

#### Total Exchange ADV ( in thousands)

	<u>Jan 2016</u>	<u>Jan 2015</u>	
Trading Days	19	20	
<b>PRODUCT LINE</b>	<b><u>Jan 2016</u></b>	<b><u>Jan 2015</u></b>	<b><u>Percent Change</u></b>
Interest Rates	8,935	7,686	16%
Equity Indexes	4,139	3,193	30%
Foreign Exchange (FX)	970	996	-3%
Energy	2,597	2,197	18%
Agricultural Commodities	1,133	1,141	-1%
Metals	<u>405</u>	<u>410</u>	<u>-1%</u>
<b>Total</b>	<b>18,179</b>	<b>15,622</b>	<b>16%</b>
<b>VENUE</b>	<b><u>Jan 2016</u></b>	<b><u>Jan 2015</u></b>	<b><u>Percent Change</u></b>
Open outcry	1,954	1,323	48%
CME Globex	15,382	13,545	14%

Privately negotiated 842 754 12%

## ROLLING THREE-MONTH AVERAGES

### Average Daily Volume (In thousands)

PRODUCT LINE	3-Month Period Ending			
	Jan-16	Dec-15	Nov-15	Oct-15
Interest Rates	7,087	6,097	6,272	6,614
Equity Indexes	3,187	2,743	2,922	3,348
Foreign Exchange (FX)	855	779	799	856
Energy	2,196	2,032	1,996	2,044
Agricultural Commodities	1,176	1,200	1,211	1,195
Metals	<u>359</u>	<u>326</u>	<u>337</u>	<u>326</u>
<b>Total</b>	<b>14,861</b>	<b>13,178</b>	<b>13,538</b>	<b>14,383</b>

VENUE	Jan-16	Dec-15	Nov-15	Oct-15
Open outcry	1,330	1,055	1,055	1,078
Electronic	12,799	11,420	11,749	12,586
Privately negotiated	732	704	734	719

### Average Rate Per Contract (In dollars)

PRODUCT LINE	3-Month Period Ending			
	Nov-15	Oct-15	Sept-15	Aug-15
Interest Rates	0.514	0.509	0.506	0.501
Equity Indexes	0.723	0.718	0.708	0.705
Foreign Exchange (FX)	0.799	0.783	0.785	0.798
Energy	1.186	1.194	1.197	1.236
Agricultural Commodities	1.320	1.302	1.290	1.294
Metals	<u>1.641</u>	<u>1.615</u>	<u>1.600</u>	<u>1.606</u>
<b>Total</b>	<b>0.775</b>	<b>0.762</b>	<b>0.759</b>	<b>0.766</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. 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 commodities](#), [metals](#), [weather](#) and [real estate](#). CME Group brings buyers and sellers together through its [CME Globex®](#) electronic trading platform, its trading facilities in New York and Chicago, and through its London-based [CME Europe](#) derivatives exchange. 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 contracts and over-the-counter derivatives transactions. These products and services ensure that businesses everywhere can substantially mitigate counterparty credit risk.

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