



May 2, 2018

## **CME Group Reached Average Daily Volume of 17 Million Contracts in April 2018, Up 4 Percent from April 2017**

CHICAGO, May 2, 2018 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced it reached average daily volume (ADV) of 17 million contracts during April 2018, up 4 percent from April 2017. Open interest at the end of April was 126 million contracts, an increase of 4 percent from the end of April 2017, and up 17 percent from year-end 2017.

[Equity Index volume](#) averaged 3.4 million contracts per day in April 2018, up 32 percent from April 2017. Highlights include:

- | E-mini S&P 500 futures and options ADV grew 17 percent to 2.4 million contracts
- | E-mini NASDAQ 100 futures and options ADV grew 107 percent to 490,000 contracts
- | E-mini Dow futures and options averaged 261,000 contracts per day, up 82 percent
- | Monday and Wednesday Weekly S&P 500 options traded an average of 106,000 contracts per day in April 2018, up 22 percent, and represented 13 percent of all equity options ADV

[Metals volume](#) averaged 682,000 contracts per day in April 2018, up 24 percent from April 2017. Highlights include:

- | Record daily open interest for Copper options of 26,000 contracts on April 24
- | Gold futures and options ADV grew 28 percent to 371,000 contracts
- | Silver futures and options ADV rose 14 percent to 134,000 contracts
- | Copper futures and options ADV increased 24 percent to 148,000 contracts

[Agricultural volume](#) averaged 1.8 million contracts per day in April 2018, up 14 percent from April 2017. Highlights include:

- | Eighteen record daily open interest days for Soybean futures, surpassing 975,000 contracts open interest on April 16
- | Grain and Oilseed futures and options ADV increased 15 percent to 1.6 million contracts
- | Corn futures and options ADV increased 7 percent to 589,000 contracts
- | Soybean futures and options ADV grew 38 percent to 408,000 contracts
- | Hard Red Winter Wheat futures and options ADV rose 17 percent to 74,000 contracts
- | Electronic Agricultural options ADV increased 32 percent to 224,000 contracts

[Foreign Exchange volume](#) averaged 832,000 contracts per day in April 2018, up 6 percent from April 2017. Highlights include:

- | Euro FX futures and options ADV grew 10 percent to 238,000 contracts
- | British pound futures and options ADV increased 3 percent to 117,000 contracts
- | Australian dollar futures and options ADV grew 14 percent to 98,000 contracts
- | Canadian dollar futures and options ADV rose 12 percent to 81,000 contracts

[Energy volume](#) averaged 2.6 million contracts per day in April 2018, up 3 percent from April 2017. Highlights include:

- | Record daily open interest for Brent futures of 218,000 contracts on April 30
- | Crude Oil futures and options ADV increased 15 percent to 1.7 million contracts
- | WTI Crude Oil futures ADV grew 20 percent to 1.4 million contracts
- | Refined products futures and options ADV rose 7 percent to 406,000 contracts
- | Heating Oil futures and options ADV increased 18 percent to 195,000 contracts

[Interest Rate volume](#) averaged 7.7 million contracts per day in April 2018, down 7 percent from April 2017. Highlights include:

- | Record daily open interest for Fed Fund futures of 2.5 million contracts on April 30
- | Treasury futures and options ADV increased 2 percent to 3.6 million contracts, including 7 percent growth in Treasury futures to 2.9 million contracts
- | Fed Fund futures ADV grew 8 percent to 218,000 contracts

- ┆ Ultra 10-Year U.S. Treasury Note futures and options ADV rose 58 percent to 124,000 contracts
- ┆ Ultra U.S. Treasury Bond futures and options ADV increased 32 percent to 113,000 contracts

[Options volume](#) averaged 3.4 million contracts per day in April 2018, down 14 percent from a strong April 2017. Highlights include:

- ┆ Agricultural options ADV grew 24 percent to 288,000 contracts
- ┆ Equity Index options ADV rose 15 percent to 797,000 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>Apr 2018</u>	<u>Apr 2017</u>	
Trading Days	21	19	
<b>PRODUCT LINE</b>	<b><u>Apr 2018</u></b>	<b><u>Apr 2017</u></b>	<b><u>Percent Change</u></b>
Interest Rates	7,665	8,264	-7%
Equity Indexes	3,432	2,597	32%
Foreign Exchange (FX)	832	788	6%
Energy	2,611	2,539	3%
Agricultural Commodities	1,779	1,564	14%
Metals	<u>682</u>	<u>548</u>	<u>24%</u>
<b>Total</b>	<b>17,001</b>	<b>16,301</b>	<b>4%</b>
<b>VENUE</b>	<b><u>Apr 2018</u></b>	<b><u>Apr 2017</u></b>	<b><u>Percent Change</u></b>
Open outcry	1,070	1,371	-22%
CME Globex	15,335	14,154	8%
Privately negotiated	596	776	-23%

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

	<b>3-Month Period Ending</b>			
<b>PRODUCT LINE</b>	<b><u>Apr-18</u></b>	<b><u>Mar-18</u></b>	<b><u>Feb-18</u></b>	<b><u>Jan-18</u></b>
Interest Rates	11,253	11,948	10,699	8,673
Equity Indexes	4,228	4,096	3,608	2,911
Foreign Exchange (FX)	1,010	1,100	1,069	1,011
Energy	2,583	2,754	2,771	2,732
Agricultural Commodities	1,764	1,593	1,446	1,315
Metals	<u>685</u>	<u>713</u>	<u>662</u>	<u>684</u>
<b>Total</b>	<b>21,523</b>	<b>22,204</b>	<b>20,254</b>	<b>17,326</b>
<b>VENUE</b>	<b><u>Apr-18</u></b>	<b><u>Mar-18</u></b>	<b><u>Feb-18</u></b>	<b><u>Jan-18</u></b>
Open outcry	1,462	1,556	1,412	1,127
Electronic	19,293	19,796	18,032	15,509
Privately negotiated	768	851	810	690

#### Average Rate Per Contract (In dollars)

	<b>3-Month Period Ending</b>			
<b>PRODUCT LINE</b>	<b><u>Mar-18</u></b>	<b><u>Feb-18</u></b>	<b><u>Jan-18</u></b>	<b><u>Dec-17</u></b>
Interest Rates	0.464	0.476	0.471	0.467
Equity Indexes	0.781	0.796	0.785	0.768
Foreign Exchange (FX)	0.762	0.766	0.789	0.785
Energy	1.140	1.137	1.120	1.133
Agricultural Commodities	1.246	1.246	1.255	1.251

Metals	<u>1.367</u>	<u>1.362</u>	<u>1.333</u>	<u>1.315</u>
<b>Total</b>	<b>0.706</b>	<b>0.723</b>	<b>0.738</b>	<b>0.736</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 products](#) and [metals](#). Around the world, CME Group brings buyers and sellers together through its [CME Globex®](#) electronic trading platform. CME Group also operates one of the world's leading central counterparty clearing providers through [CME Clearing](#), which offers clearing and settlement services across asset classes for exchange-traded and over-the-counter derivatives. CME Group products and services ensure that businesses around the world can effectively manage risk and achieve growth.

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