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## **CME Group Achieved Average Daily Volume of 14.9 Million Contracts per Day in May 2016, up 6 Percent from May 2015**

CHICAGO, June 2, 2016 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that May 2016 volume averaged 14.9 million contracts per day, up 6 percent from May 2015. CME Group May 2016 [options volume](#) averaged 2.8 million contracts per day, up 10 percent versus May 2015, with electronic options averaging 1.6 million contracts per day, up 13 percent over the same period last year. Total open interest at the end of May was 113 million contracts, up 23 percent from year-end 2015.

[Metals volume](#) averaged 479,000 contracts per day in May 2016, up 42 percent from May 2015. Highlights include:

- | Grew Gold futures average daily volume 52 percent to 286,000 and Silver futures average daily volume 27 percent to 57,000 contracts
- | Increased Copper futures and options average daily volume 35 percent to 73,000 contracts
- | Set five open interest records for Copper futures, including the most recent record of 217,128 contracts on May 31

[Energy volume](#) averaged 2.2 million contracts per day in May 2016, up 28 percent from May 2015. Highlights include:

- | Achieved 42 percent growth in average daily volume across Crude Oil products, driven primarily by WTI futures average daily volume of 1 million contracts, up 51 percent, while WTI options average daily volume grew 18 percent
- | Grew Heating Oil futures and options average daily volume 24 percent
- | Increased Gasoline futures and options average daily volume 18 percent

[Equity index volume](#) averaged 2.6 million contracts per day in May 2016, up 23 percent from May 2015. Highlights include:

- | Grew E-mini S&P 500 futures average daily volume 28 percent to 1.6 million contracts per day, and E-mini S&P 500 options average daily volume 16 percent to 503,000 contracts per day
- | Achieved 18 percent growth in E-mini NASDAQ 100 futures average daily volume, with 131 percent growth in E-mini NASDAQ 100 options average daily volume
- | Continued growth trend in Nikkei 225 futures average daily volume, with a 14 percent increase
- | Grew participation in CME Group's BTIC functionality with a record single day for NASDAQ 100 on May 31

[Agricultural volume](#) averaged 1.4 million contracts per day in May 2016, up 22 percent from May 2015. Highlights include:

- | Grew Soybean futures and options average daily volume 71 percent to 402,000 contracts per day, while Soybean Meal futures and options average daily volume grew 45 percent
- | Achieved 23 percent growth in Hard Red Winter Wheat futures and options average daily volume
- | Grew agricultural options average daily volume 19 percent, with 44 percent growth in electronic agricultural options

[Interest rate volume](#) averaged 7.5 million contracts per day in May 2016, down 5 percent from May 2015. Highlights include:

- | Grew Eurodollar options average daily volume 48 percent to 1.1 million contracts per day
- | Saw Fed Fund Futures average daily volume reach 137,000 contracts, third highest month, and achieve record open interest of more than 1 million contracts on May 31
- | Reached highest volume of Ultra 10-Year U.S. Treasury Note futures traded in a single day on May 26, with 195,000 contracts

[Foreign exchange volume](#) averaged 716,000 contracts per day in May 2016, down 19 percent from May 2015. Highlights include:

- | Increased Emerging Market currency pairs futures and options average daily volume, with Brazilian Real up 113 percent, South African Rand up 105 percent, Russian Ruble up 66 percent, Mexican Peso up 49 percent, and Canadian Dollar and Australian Dollar both up 21 percent
- | Grew Indian Rupee/USD futures average daily volume 12 percent, reaching a record trading day on May 27 of 1,373 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>May 2016</u>	<u>May 2015</u>	
<b>Trading Days</b>	21	20	
<b>PRODUCT LINE</b>	<b><u>May 2016</u></b>	<b><u>May 2015</u></b>	<b><u>Percent Change</u></b>
Interest Rates	7,455	7,834	-5%
Equity Indexes	2,602	2,108	23%
Foreign Exchange (FX)	716	880	-19%
Energy	2,234	1,743	28%
Agricultural Commodities	1,416	1,162	22%
Metals	<u>479</u>	<u>337</u>	<u>42%</u>
<b>Total</b>	<b>14,903</b>	<b>14,065</b>	<b>6%</b>
<b>VENUE</b>	<b><u>May 2016</u></b>	<b><u>May 2015</u></b>	<b><u>Percent Change</u></b>
Open outcry	1,067	1,134	-6%
CME Globex	13,212	12,383	7%
Privately negotiated	624	549	14%

#### ROLLING THREE-MONTH AVERAGES

##### Average Daily Volume (In thousands)

	<b>3-Month Period Ending</b>			
<b>PRODUCT LINE</b>	<b>May-16</b>	<b>Apr-16</b>	<b>Mar-16</b>	<b>Feb-16</b>
Interest Rates	6,454	7,131	8,246	7,996
Equity Indexes	2,812	3,095	3,557	3,552
Foreign Exchange (FX)	802	878	944	934
Energy	2,331	2,493	2,536	2,448
Agricultural Commodities	1,486	1,473	1,206	1,175
Metals	<u>462</u>	<u>464</u>	<u>454</u>	<u>381</u>
<b>Total</b>	<b>14,348</b>	<b>15,535</b>	<b>16,944</b>	<b>16,486</b>
<b>VENUE</b>	<b>May-16</b>	<b>Apr-16</b>	<b>Mar-16</b>	<b>Feb-16</b>
Open outcry	995	1,100	1,423	1,448
Electronic	12,716	13,718	14,713	14,245
Privately negotiated	636	717	807	793

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

	<b>3-Month Period Ending</b>			
<b>PRODUCT LINE</b>	<b>Apr-16</b>	<b>Mar-16</b>	<b>Feb-16</b>	<b>Jan-16</b>
Interest Rates	0.498	0.501	0.507	0.514
Equity Indexes	0.716	0.726	0.723	0.717
Foreign Exchange (FX)	0.785	0.767	0.769	0.788
Energy	1.183	1.203	1.217	1.240
Agricultural Commodities	1.307	1.321	1.329	1.333
Metals	<u>1.582</u>	<u>1.597</u>	<u>1.592</u>	<u>1.631</u>
<b>Total</b>	<b>0.777</b>	<b>0.756</b>	<b>0.758</b>	<b>0.772</b>

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