



September 2, 2016

CME Group Reached Average Daily Volume of 13.8 Million Contracts per Day in August 2016; Average Daily Volume to Date in 2016 Up 9 Percent

CHICAGO, Sept. 2, 2016 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that August 2016 average daily volume (ADV) reached 13.8 million contracts per day, down 15 percent from August 2015. CME Group year-to-date 2016 ADV through August averaged 15.5 million contracts per day, up 9 percent. Total open interest was 105 million contracts at the end of August, up 15 percent from year-end 2015.

[Metals volume](#) averaged 414,000 contracts per day in August 2016, up 9 percent from August 2015. Highlights include:

- | Grew Gold futures ADV 17 percent to 194,000 contracts and Silver futures ADV 17 percent to 85,000 contracts
- | Achieved 14 percent growth in ADV across Ferrous products

[Energy volume](#) averaged 2.2 million contracts per day in August 2016, up 6 percent from August 2015. Highlights include:

- | Achieved 24 percent growth in ADV across Natural Gas products, driven primarily by electronic Natural Gas futures and options ADV of 423,000 contracts, up 36 percent
- | Grew WTI Crude Oil futures ADV 10 percent
- | Achieved record electronic trading levels of WTI options and Natural Gas options, hitting 73 percent electronic and 43 percent electronic respectively
- | Reached record open interest levels across Natural Gas Liquids product suite, surpassing 360,000 contracts

[Agricultural volume](#) averaged 1.2 million contracts per day in August 2016, down 11 percent from August 2015. Highlights include:

- | Grew Hard Red Winter Wheat futures and options ADV 33 percent
- | Achieved 21 percent growth in Soft Red Winter Wheat options ADV

[Interest rate volume](#) averaged 7.1 million contracts per day in August 2016, down 11 percent from August 2015. Highlights include:

- | Grew Fed Fund futures ADV 12 percent to 134,000 contracts per day
- | Reached record electronic trading level for Treasury options at 73 percent
- | Achieved daily ADV record in 5-Yr Treasury Note futures and options of nearly 4 million contracts on August 25, 2016

[Foreign exchange volume](#) averaged 632,000 contracts per day in August 2016, down 29 percent from August 2015. Highlights include:

- | Increased ADV of Emerging Market currency pairs futures and options, with South African Rand up 66 percent, Mexican Peso up 10 percent, and Brazilian Real up 3 percent

[Equity index volume](#) averaged 2.3 million contracts per day in August 2016, down 37 percent from August 2015. Highlights include:

- | Grew E-mini S&P 500 weekly options ADV 31 percent and E-mini S&P 500 end-of-month options ADV 14 percent
- | To date in 2016, 100 million equity index options have traded with nearly 40 million coming from [weekly options](#)

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>Aug 2016</u>	<u>Aug 2015</u>	
Trading Days	23	21	
PRODUCT LINE	<u>Aug 2016</u>	<u>Aug 2015</u>	<u>Percent Change</u>
Interest Rates	7,051	7,881	-11%
Equity Indexes	2,336	3,691	-37%
Foreign Exchange (FX)	632	890	-29%
Energy	2,236	2,118	6%
Agricultural Commodities	1,169	1,319	-11%
Metals	414	381	9%
Total	13,836	16,280	-15%
VENUE	<u>Aug 2016</u>	<u>Aug 2015</u>	<u>Percent Change</u>
Open outcry	798	1,111	-28%
CME Globex	12,429	14,519	-14%
Privately negotiated	609	650	-6%

ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

	3-Month Period Ending			
PRODUCT LINE	Aug-16	Jul-16	Jun-16	May-16
Interest Rates	7,062	7,197	6,776	6,454
Equity Indexes	2,816	2,920	2,957	2,812
Foreign Exchange (FX)	791	824	838	802
Energy	2,239	2,238	2,322	2,331
Agricultural Commodities	1,437	1,529	1,722	1,486
Metals	464	488	468	462
Total	14,809	15,196	15,082	14,348
VENUE	Aug-16	Jul-16	Jun-16	May-16
Open outcry	1,075	1,173	1,075	995
Electronic	13,038	13,318	13,355	12,716
Privately negotiated	697	705	651	636

Average Rate Per Contract (In dollars)

	3-Month Period Ending			
PRODUCT LINE	Jul-16	Jun-16	May-16	Apr-16
Interest Rates	0.499	0.496	0.500	0.498
Equity Indexes	0.708	0.709	0.710	0.716
Foreign Exchange (FX)	0.804	0.798	0.808	0.785
Energy	1.145	1.168	1.184	1.183
Agricultural Commodities	1.294	1.291	1.287	1.307
Metals	1.567	1.562	1.584	1.582
Total	0.765	0.782	0.786	0.777

As the world's leading and most diverse derivatives marketplace, CME Group (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 and its exchanges based in Chicago, New York and London. 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 and over-the-counter derivatives. CME Group's products and services ensure that businesses around the world can effectively manage risk and achieve growth.

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