



November 2, 2016

CME Group Reached Average Daily Volume of 13.1 Million Contracts per Day in October 2016, up 2 Percent from October 2015

CHICAGO, Nov. 2, 2016 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that October 2016 average daily volume (ADV) reached 13.1 million contracts per day, up 2 percent from October 2015. CME Group October 2016 electronic [options volume](#) averaged 1.5 million contracts per day, up 7 percent versus October 2015. CME Group year-to-date 2016 ADV through October averaged 15.2 million contracts per day, up 8 percent from the same period a year ago. Open interest in October was 104 million contracts, up 3 percent from October 2015.

[Metals volume](#) averaged 386,000 contracts per day in October 2016, up 27 percent from October 2015. Highlights include:

- | Grew Gold futures and options ADV 29 percent to 224,000 contracts
- | Increased Silver futures and options ADV 25 percent to 69,000 contracts
- | Achieved 28 percent growth in Copper futures and options ADV

[Energy volume](#) averaged 2.4 million contracts per day in October 2016, up 17 percent from October 2015. Highlights include:

- | Achieved 33 percent growth in ADV across WTI Crude Oil futures and options products, driven primarily by WTI futures ADV of 1.1 million contracts, up 38 percent
- | Finished October with near record level WTI Crude Oil futures open interest of 1.9 million contracts, up 12 percent compared with October 2015
- | Increased Natural Gas futures ADV 33 percent to 541,000 contracts, and reached record electronic ADV for Henry Hub Natural Gas futures
- | Reached record ADV in Natural Gas Liquids and Plastics

[Foreign exchange volume](#) averaged 771,000 contracts per day in October 2016, up 5 percent from October 2015. Highlights include:

- | Grew British Pound futures ADV 78 percent to 129,000 contracts
- | Increased ADV of Emerging Market currency pairs futures and options, with Brazilian Real up 109 percent, South African Rand up 77 percent, Russian Ruble up 41 percent and Mexican Peso up 36 percent

[Interest rate volume](#) averaged 5.7 million contracts per day in October 2016, down 1 percent from October 2015. Highlights include:

- | Grew Fed Fund futures ADV 35 percent to 110,000 contracts per day, and hit new open interest high with more than 1.2 million contracts at end of month across Fed Fund futures and options
- | Achieved new high for Ultra 10-Year Futures and Options open interest of more than 250,000 contracts on October 19, 2016

[Agricultural volume](#) averaged 1.2 million contracts per day in October 2016, down 1 percent from October 2015. Highlights include:

- | Grew Hard Red Winter Wheat futures and options ADV 44 percent
- | Reached more than 65,000 contracts traded since launch of physically delivered European Union (EU) wheat futures and options in September 2016

[Equity index volume](#) averaged 2.6 million contracts per day in October 2016, down 4 percent from October 2015. Highlights include:

- | Grew Equity Index options ADV 4 percent to 593,000 contracts
- | Achieved ADV of 25,000 contracts in October for S&P 500 and E-mini S&P 500 Wednesday Weekly options launched September 26, 2016

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>Oct 2016</u> | <u>Oct 2015</u> | |
|--------------------------|------------------------|------------------------|------------------------------|
| Trading Days | 21 | 22 | |
| PRODUCT LINE | <u>Oct 2016</u> | <u>Oct 2015</u> | <u>Percent Change</u> |
| Interest Rates | 5,719 | 5,804 | -1% |
| Equity Indexes | 2,601 | 2,719 | -4% |
| Foreign Exchange (FX) | 771 | 735 | 5% |
| Energy | 2,409 | 2,065 | 17% |
| Agricultural Commodities | 1,192 | 1,206 | -1% |
| Metals | 386 | 304 | 27% |
| Total | 13,078 | 12,832 | 2% |
| VENUE | <u>Oct 2016</u> | <u>Oct 2015</u> | <u>Percent Change</u> |
| Open outcry | 806 | 1,068 | -25% |
| CME Globex | 11,678 | 11,019 | 6% |
| Privately negotiated | 595 | 746 | -20% |

ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

| | 3-Month Period Ending | | | |
|--------------------------|------------------------------|----------------------|----------------------|----------------------|
| PRODUCT LINE | <u>Oct-16</u> | <u>Sep-16</u> | <u>Aug-16</u> | <u>Jul-16</u> |
| Interest Rates | 6,445 | 6,791 | 7,062 | 7,197 |
| Equity Indexes | 2,882 | 2,876 | 2,816 | 2,920 |
| Foreign Exchange (FX) | 786 | 772 | 791 | 824 |
| Energy | 2,358 | 2,294 | 2,239 | 2,238 |
| Agricultural Commodities | 1,110 | 1,156 | 1,437 | 1,529 |
| Metals | <u>395</u> | <u>431</u> | <u>464</u> | <u>488</u> |
| Total | 13,975 | 14,319 | 14,809 | 15,196 |
| VENUE | <u>Oct-16</u> | <u>Sep-16</u> | <u>Aug-16</u> | <u>Jul-16</u> |
| Open outcry | 847 | 982 | 1,075 | 1,173 |
| Electronic | 12,508 | 12,672 | 13,038 | 13,318 |
| Privately negotiated | 620 | 665 | 697 | 705 |

Average Rate Per Contract (In dollars)

| | 3-Month Period Ending | | | |
|--------------------------|------------------------------|----------------------|----------------------|----------------------|
| PRODUCT LINE | <u>Sep-16</u> | <u>Aug-16</u> | <u>Jul-16</u> | <u>Jun-16</u> |
| Interest Rates | 0.508 | 0.504 | 0.499 | 0.496 |
| Equity Indexes | 0.676 | 0.693 | 0.708 | 0.709 |
| Foreign Exchange (FX) | 0.806 | 0.806 | 0.804 | 0.798 |
| Energy | 1.097 | 1.125 | 1.145 | 1.168 |
| Agricultural Commodities | 1.335 | 1.326 | 1.294 | 1.291 |
| Metals | <u>1.542</u> | <u>1.557</u> | <u>1.567</u> | <u>1.562</u> |
| Total | 0.750 | 0.763 | 0.765 | 0.782 |

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

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