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CME Group Averaged 13.5 Million Contracts Per Day in July 2018

CHICAGO, Aug. 2, 2018 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, reached average daily volume (ADV) of 13.5 million contracts during July 2018. Open interest at the end of July was 121 million contracts, a 7 percent increase from the end of July 2017, and up 12 percent from year-end 2017.

[Metals volume](#) averaged 642,000 contracts per day in July 2018, up 17 percent from July 2017. Highlights include:

- | Gold futures and options ADV grew 16 percent to 397,000 contracts
- | Copper futures and options ADV increased 56 percent to 137,000 contracts

[Equity Index volume](#) averaged 2.4 million contracts per day in July 2018, up 13 percent from July 2017. Highlights include:

- | E-mini NASDAQ 100 futures and options ADV grew 23 percent to 358,000 contracts
- | E-mini Dow futures and options ADV increased 48 percent to 158,000 contracts
- | E-mini S&P 500 Wednesday Weekly futures and options ADV increased 15 percent to 38,000 contracts. Monday Weekly futures and options ADV rose 71 percent to 31,000 contracts

[Interest Rate volume](#) averaged 6.2 million contracts per day in July 2018, down 2 percent from July 2017. Highlights include:

- | Treasury futures ADV grew 4 percent to 2.6 million contracts
- | Eurodollar options ADV increased 9 percent to 918,000 contracts
- | Ultra 10-Year U.S. Treasury Note futures and options ADV rose 27 percent to 121,000 contracts
- | Ultra U.S. Treasury Bond futures and options ADV increased 20 percent to 107,000 contracts

[Foreign Exchange volume](#) averaged 840,000 contracts per day in July 2018, down 3 percent from July 2017. Highlights include:

- | British pound futures and options ADV increased 18 percent to 130,000 contracts
- | Mexican peso futures and options ADV grew 69 percent to 60,000 contracts
- | Brazilian real futures and options ADV rose 31 percent to 5,700 contracts

[Options volume](#) averaged 2.8 million contracts per day in July 2018, down 5 percent from July 2017. Highlights include:

- | Equities options ADV grew 8 percent to 564,000 contracts
- | Metals options ADV rose 17 percent to 56,000 contracts

[Energy volume](#) averaged 2.2 million contracts per day in July 2018, down 16 percent from July 2017. Highlights include:

- | Brent Crude Oil futures and options ADV increased 23 percent to 94,000 contracts
- | Natural Gas Liquids and Plastics futures and options ADV grew 29 percent to 9,000 contracts
- | Fuel Oil futures and options ADV grew 21 percent to 4,100 contracts

[Agricultural volume](#) averaged 1.3 million contracts per day in July 2018, down 18 percent from July 2017. Highlights include:

- | Electronic Livestock futures ADV grew 6 percent to 146,000 contracts
- | Lean Hog futures and options ADV rose 27 percent to 74,000 contracts
- | Hard Red Winter Wheat futures and options ADV rose 3 percent to 55,000 contracts
- | Soft Red Winter Wheat options increased 3 percent to 43,000 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>

Total Exchange ADV
(in thousands)

	<u>Jul 2018</u>	<u>Jul 2017</u>	
Trading Days	21	20	
PRODUCT LINE	Jul 2018	Jul 2017	Percent Change
Interest Rates	6,151	6,279	-2%
Equity Indexes	2,361	2,092	13%
Foreign Exchange (FX)	840	863	-3%
Energy	2,188	2,610	-16%
Agricultural Commodities	1,348	1,642	-18%
Metals	<u>642</u>	<u>550</u>	<u>17%</u>
Total	13,530	14,036	-4%
VENUE	Jul 2018	Jul 2017	Percent Change
Open outcry	845	743	14%
CME Globex	12,198	12,787	-5%
Privately negotiated	487	505	-4%

ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

	3-Month Period Ending			
PRODUCT LINE	Jul-18	Jun-18	May-18	Apr-18
Interest Rates	8,703	9,200	10,019	11,253
Equity Indexes	2,735	3,086	3,475	4,228
Foreign Exchange (FX)	1,037	1,035	1,019	1,010
Energy	2,492	2,630	2,557	2,583
Agricultural Commodities	1,592	1,734	1,587	1,764
Metals	<u>661</u>	<u>674</u>	<u>680</u>	<u>685</u>
Total	17,220	18,359	19,337	21,523
VENUE	Jul-18	Jun-18	May-18	Apr-18
Open outcry	992	1,066	1,184	1,462
Electronic	15,615	16,644	17,482	19,293
Privately negotiated	613	649	671	768

Average Rate Per Contract (In dollars)

	3-Month Period Ending			
PRODUCT LINE	Jun-18	May-18	Apr-18	Mar-18
Interest Rates	0.491	0.478	0.472	0.464
Equity Indexes	0.797	0.785	0.776	0.781
Foreign Exchange (FX)	0.741	0.759	0.755	0.762
Energy	1.142	1.148	1.159	1.140
Agricultural Commodities	1.274	1.267	1.259	1.246
Metals	<u>1.403</u>	<u>1.395</u>	<u>1.397</u>	<u>1.367</u>
Total	0.757	0.733	0.721	0.706

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