



March 2, 2016

CME Group Achieved Record Average Daily Volume of 18.7 million Contracts per Day in February 2016, up 18 Percent from February 2015

- **Energy volume averaged a record 2.7 million contracts per day**
- **Interest rates had second-highest average daily volume month ever, and Treasury futures and options volume averaged a record 5.1 million contracts per day**
- **Agricultural products and metals each had fourth highest monthly average daily volume ever**
- **Electronic trading reached record 16.4 million contracts per day**
- **Open interest established daily record on February 11 of 116 million contracts, and month-end record of 111 million contracts**

CHICAGO, March 2, 2016 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that February 2016 volume averaged a record 18.7 million contracts per day, up 18 percent from February 2015. CME Group options volume averaged 3.5 million contracts per day, up 24 percent versus February 2015, with electronic options growing 38 percent over the same period.

Financial Products

Interest rate volume averaged 9.6 million contracts per day in February 2016, up 11 percent compared with February 2015, with record interest rate futures of 7.5 million contracts per day, up 7 percent from over the same period. Treasury futures and options volume was a record 5.1 million contracts per day, up 6 percent from the same period a year ago, and included record 5-year note and 10-year note futures. The new ultra 10-year U.S. Treasury note futures averaged 43,000 contracts per day in February, up from 17,000 per day in January, the month they launched. Treasury options reached 70 percent traded electronically for the first time. Eurodollar futures and options average daily volume of 4.4 million was up 15 percent. Eurodollar options reached an open interest record of 39.6 million contracts during the month, and Treasury futures open interest reached an all-time high of 8.5 million contracts.

Equity index volume in February 2016 averaged 3.5 million contracts per day, up 54 percent from February 2015. E-mini futures and options volume averaged 3.3 million contracts per day, up 53 percent. Equity futures averaged 2.8 million contracts per day, up 60 percent from the year-ago period, and equity options were up 33 percent over the same period.

Foreign exchange volume averaged 954,000 contracts per day in February 2016, up 26 percent from the same period a year ago.

Commodity Products

Energy volume averaged a record 2.7 million contracts per day in February 2016, up 13 percent from February 2015. It included record energy futures of 2.4 million contracts per day, record WTI crude oil futures and options of 1.5 million contracts per day, record RBOB gasoline futures of 192,000 contracts per day and record European gasoil futures of 23,000 contracts per day.

Agricultural commodities volume averaged 1.4 million contracts per day, up 2 percent from the prior-year period. Average daily volume for the month represented the fourth highest month ever.

Metals volume averaged 487,000 contracts per day, up 48 percent from the same period a year ago, representing the fourth highest monthly average daily volume. It also included monthly average daily volume records in gold weekly options, gold kilo futures, and E-micro gold futures.

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>Feb 2016</u>	<u>Feb 2015</u>	
Trading Days	20	19	
PRODUCT LINE	<u>Feb 2016</u>	<u>Feb 2015</u>	<u>Percent Change</u>
Interest Rates	9,639	8,706	11%
Equity Indexes	3,481	2,258	54%
Foreign Exchange (FX)	954	755	26%
Energy	2,738	2,413	13%
Agricultural Commodities	1,371	1,349	2%
Metals	<u>487</u>	<u>329</u>	<u>48%</u>
Total	18,671	15,810	18%
VENUE	<u>Feb 2016</u>	<u>Feb 2015</u>	<u>Percent Change</u>
Open outcry	1,402	1,436	-2%
CME Globex	16,390	13,690	20%
Privately negotiated	879	684	29%

ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

PRODUCT LINE	3-Month Period Ending			
	Feb-16	Jan-16	Dec-15	Nov-15
Interest Rates	7,996	7,087	6,097	6,272
Equity Indexes	3,552	3,187	2,743	2,922
Foreign Exchange (FX)	934	855	779	799
Energy	2,448	2,196	2,032	1,996
Agricultural Commodities	1,175	1,176	1,200	1,211
Metals	<u>381</u>	<u>359</u>	<u>326</u>	<u>337</u>
Total	16,486	14,861	13,178	13,538
VENUE	Feb-16	Jan-16	Dec-15	Nov-15
Open outcry	1,448	1,330	1,055	1,055
Electronic	14,245	12,799	11,420	11,749
Privately negotiated	793	732	704	734

Average Rate Per Contract (In dollars)

PRODUCT LINE	3-Month Period Ending			
	Jan-16	Dec-15	Nov-15	Oct-15
Interest Rates	0.514	0.517	0.514	0.509
Equity Indexes	0.717	0.718	0.723	0.718
Foreign Exchange (FX)	0.788	0.813	0.799	0.783
Energy	1.240	1.232	1.186	1.194
Agricultural Commodities	1.333	1.339	1.320	1.302
Metals	<u>1.631</u>	<u>1.644</u>	<u>1.641</u>	<u>1.615</u>
Total	0.772	0.789	0.775	0.762

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 commodities](#), [metals](#), [weather](#) and [real estate](#). CME Group brings buyers and sellers together through its [CME Globex®](#) electronic trading platform, its trading facilities in New York and Chicago, and through its London-based [CME Europe](#) derivatives exchange. 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 contracts and over-the-counter derivatives transactions. These products and services ensure that businesses everywhere can substantially mitigate counterparty credit risk.

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