



March 3, 2015

CME Group Volume Averaged 15.8 Million Contracts per Day in February 2015, Up 13 Percent from February 2014

- Delivered highest February average daily volume ever
- Reached record energy average daily volume of 2.4 million contracts; bolstered by records in WTI crude oil, Brent crude oil, and heating oil
- Increased interest rate average daily volume 27 percent

CHICAGO, March 3, 2015 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that February 2015 volume averaged 15.8 million contracts per day, up 13 percent from February 2014 and representing the all-time highest February average daily volume. Total volume for February 2015 was more than 300 million contracts, of which 87 percent was traded electronically. Options volume in February averaged 2.8 million contracts per day, up 14 percent versus February 2014, with electronic options growing 13 percent over the same period.

CME Group interest rate volume averaged 8.7 million contracts per day in February 2015, up 27 percent compared with February 2014. Eurodollar futures volume averaged 2.8 million contracts per day, up 38 percent from the same period a year ago. Eurodollar options volume averaged 1.0 million contracts per day, up 47 percent from February last year. Treasury futures volume averaged 4.1 million contracts per day, up 20 percent compared with February 2014. Treasury options volume averaged 656,000 contracts per day, up 3 percent from the same period last year. Overall CME Group interest rate open interest increased 11 percent since year-end 2014.

CME Group foreign exchange (FX) volume averaged 755,000 contracts per day, down 2 percent from February 2014. The average daily notional value of FX contracts traded in February was \$78 billion. CME Group equity index volume in February 2014 averaged 2.3 million contracts per day, down 20 percent from the same period a year ago.

CME Group agricultural commodities volume averaged 1.4 million contracts per day in February 2015, down 2 percent compared with the prior-year period. CME Group energy volume averaged a record 2.4 million contracts per day, up 32 percent from February 2014, including monthly records in WTI crude oil, Brent crude oil, and heating oil. CME Group metals volume averaged 329,000 contracts per day, down 6 percent compared with the prior January.

In February 2015, CME Group cleared \$173 billion in average daily notional value of over-the-counter (OTC) interest rate swaps. During the month, OTC interest rate swap open interest increased to \$24.8 trillion, which represents 65 percent of clients' total cleared OTC interest rate swap open interest. Average daily trade count for the month was 2,634.

MONTHLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)

	<u>Feb 2015</u>	<u>Feb 2014</u>	
Trading Days	19	19	
PRODUCT LINE	<u>Feb 2015</u>	<u>Feb 2014</u>	<u>Percent Change</u>
Interest Rates	8,706	6,846	27%
Equity Indexes	2,255	2,829	-20%
Foreign Exchange (FX)	755	769	-2%
Energy	2,413	1,825	32%
Agricultural Commodities	1,352	1,383	-2%
Metals	<u>329</u>	<u>351</u>	<u>-6%</u>
Total	15,810	14,002	13%
VENUE	<u>Feb 2015</u>	<u>Feb 2014</u>	<u>Percent Change</u>
Open outcry	1,436	1,231	17%
CME Globex	13,690	12,020	14%
Privately negotiated*	684	751	-9%

ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

PRODUCT LINE	3-Month Period Ending			
	Feb-15	Jan-15	Dec-14	Nov-14
Interest Rates	7,621	6,862	7,445	7,941
Equity Indexes	2,858	2,791	3,114	3,112
Foreign Exchange (FX)	907	961	959	1,024
Energy	2,091	1,939	1,797	1,757
Agricultural Commodities	1,139	1,127	1,173	1,205
Metals	<u>343</u>	<u>389</u>	<u>361</u>	<u>373</u>
Total	14,959	14,069	14,848	15,411

VENUE	Feb-15	Jan-15	Dec-14	Nov-14
Open outcry	1,290	1,152	1,218	1,323
Electronic	12,991	12,263	12,982	13,387
Privately negotiated	679	654	648	701

Average Rate Per Contract (In dollars)

PRODUCT LINE	3-Month Period Ending			
	Jan-15	Dec-14	Nov-14	Oct-14
Interest Rates	0.474	0.472	0.471	0.467
Equity Indexes	0.711	0.697	0.692	0.684
Foreign Exchange (FX)	0.789	0.760	0.746	0.759
Energy	1.272	1.279	1.299	1.302
Agricultural Commodities	1.331	1.321	1.317	1.331
Metals	<u>1.660</u>	<u>1.664</u>	<u>1.677</u>	<u>1.692</u>
Total	0.754	0.731	0.724	0.705

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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