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CME Group Volume Averaged 12.7 Million Contracts per Day in June 2014, Down 2 Percent from May 2014

CHICAGO, July 2, 2014 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that June 2014 volume averaged 12.7 million contracts per day, down 2 percent sequentially and down 25 percent from a very strong June 2013. Total volume for June 2014 was more than 266 million contracts, of which 86 percent was traded electronically. Second-quarter 2014 volume averaged 12.6 million contracts per day, down 12 percent from a strong second-quarter 2013. CME Group open interest stands at 92 million contracts at the end of June, up 10 percent year to date in 2014.

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CME Group interest rate volume averaged 6.4 million contracts per day in June 2014, down 25 percent compared with June 2013, which had the highest monthly interest rate average daily volume seen since 2008. Eurodollar futures volume averaged 2.6 million contracts per day, down 24 percent from the same period a year ago. Eurodollar options volume averaged 804,000 contracts per day, down 18 percent from June last year. Treasury futures volume averaged 2.4 million contracts per day, down 27 percent compared with June 2013. Treasury options volume averaged 545,000 contracts per day, down 33 percent from the same period last year. Overall CME Group interest rate open interest increased 19 percent year to date in 2014, to 44 million contracts.

CME Group equity index volume in June 2014 averaged 2.5 million contracts per day, up 14 percent sequentially, but down 35 percent from the same period last year. CME Group foreign exchange (FX) volume averaged 765,000 contracts per day, up 30 percent sequentially, but down 43 percent from June 2013. The average daily notional value of FX contracts traded in May was \$93 billion.

CME Group agricultural commodities volume averaged 1.2 million contracts per day in June 2014, up 2 percent compared with the prior-year period, and open interest is up 17 percent year to date in 2014. CME Group metals volume in June 2014 averaged 325,000 contracts per day, down 25 percent from a record June 2013. CME Group energy volume averaged 1.5 million contracts per day in June 2014, down 13 percent compared with the prior June.

In June 2014, CME Group cleared a \$145 billion average daily notional value of over-the-counter (OTC) interest rate swaps. During the month, OTC interest rate swap open interest increased 9 percent from the end of May to \$15.6 trillion, which represents 52 percent of clients' total cleared OTC interest rate swap open interest. Average daily trade count for the month was 1,388.

Guidance

As referenced in CME Group's March 2014 volume press release, CME Group receives dividends from BM&F BOVESPA (BVMF) associated with its 5 percent ownership stake. CME Group recorded two BVMF dividends in second-quarter 2014, which were paid on May 30, 2014, and June 27, 2014. The total amount received, associated with both of these dividends, was approximately \$8.5 million.

MONTHLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)

	<u>Jun 2014</u>	<u>Jun 2013</u>	
Trading Days	21	20	
PRODUCT LINE	<u>Jun 2014</u>	<u>Jun 2013</u>	<u>Percent Change</u>
Interest Rates	6,434	8,581	-25%
Equity Indexes	2,476	3,810	-35%
Foreign Exchange (FX)	765	1,213	-37%
Energy	1,512	1,738	-13%
Agricultural Commodities	1,179	1,156	2%
Metals	<u>325</u>	<u>435</u>	-25%
Total	12,691	16,933	-25%

VENUE	Jun 2014	Jun 2013	Percent Change
Open outcry	1,091	1,508	-28%
CME Globex	10,906	14,599	-25%
Privately negotiated*	694	826	-16%

QUARTERLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)

	2Q 2014	2Q 2013	
Trading Days	63	64	
PRODUCT LINE	2Q 2014	2Q 2013	Percent Change
Interest Rates	6,668	6,828	-2%
Equity Indexes	2,465	3,079	-20%
Foreign Exchange (FX)	638	1,042	-39%
Energy	1,457	1,796	-19%
Agricultural Commodities	1,084	1,106	-2%
Metals	<u>323</u>	<u>471</u>	<u>-31%</u>
Total	12,636	14,323	-12%

VENUE	2Q 2014	2Q 2013	Percent Change
Open outcry	1,100	1,134	-3%
CME Globex	10,888	12,457	-13%
Privately negotiated*	647	731	-11%

ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

	3-Month Period Ending			
PRODUCT LINE	Jun-14	May-14	Apr-14	Mar-14
Interest Rates	6,668	6,869	6,612	6,725
Equity Indexes	2,465	2,715	2,938	2,890
Foreign Exchange (FX)	638	668	726	817
Energy	1,457	1,437	1,568	1,705
Agricultural Commodities	1,084	1,062	1,212	1,168
Metals	<u>323</u>	<u>342</u>	<u>351</u>	<u>355</u>
Total	12,636	13,093	13,408	13,659

VENUE	Jun-14	May-14	Apr-14	Mar-14
Open outcry	1,100	1,135	1,149	1,179
Electronic	10,888	11,291	11,556	11,703
Privately negotiated*	647	667	704	778

*The privately negotiated venue includes both traditional block trades as well as what was historically categorized as CME ClearPort. Going forward there will no longer be a break out for CME ClearPort.

Average Rate Per Contract (In dollars)

	3-Month Period Ending			
PRODUCT LINE	May-14	Apr-14	Mar-14	Feb-14
Interest Rates	0.477	0.482	0.481	0.492
Equity Indexes	0.712	0.705	0.712	0.720
Foreign Exchange (FX)	0.854	0.822	0.804	0.806
Energy	1.340	1.379	1.364	1.325
Agricultural Commodities	1.410	1.392	1.369	1.360
Metals	<u>1.723</u>	<u>1.712</u>	<u>1.707</u>	<u>1.701</u>
Total	0.748	0.769	0.767	0.778

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 and its trading facilities in New York and Chicago. CME Group also operates [CME Clearing](#), one of the world's leading central counterparty clearing providers, which offers 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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