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CME Group Volume Averaged 13.7 Million Contracts per Day in November 2015, Up 6 Percent from November 2014

- Eurodollar options average daily volume rose 70 percent
- Equity index average daily volume rose 16 percent
- Interest rate average daily volume rose 9 percent

CHICAGO, Dec. 2, 2015 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that November 2015 volume averaged 13.7 million contracts per day, up 6 percent from November 2014. Total volume during November 2015 was more than 274 million contracts, of which 87 percent was traded electronically. Average daily volume to date in 2015 is 14.1 million contracts, up 3 percent versus the same period in 2014, with year-over-year growth across five of six product lines. Open interest through November is 102 million contracts, up 9 percent from year-end 2014.

CME Group interest rate volume averaged 6.9 million contracts per day in November 2015, up 9 percent compared with November 2014. Treasury futures volume averaged 3.3 million contracts per day, down 1 percent from the same period a year ago. Treasury options volume was down 2 percent at more than 474,000 contracts per day. Eurodollar futures volume averaged 2 million contracts per day, up 10 percent compared with November 2014. Eurodollar options volume averaged 1 million contracts per day, up 70 percent in November, with 24 percent of the Eurodollar options volume traded electronically.

CME Group equity index volume in November 2015 averaged 2.4 million contracts per day, up 16 percent from November 2014. CME Group foreign exchange volume averaged 713,000 contracts per day, down 23 percent from the same period a year ago. The average daily notional value of FX contracts traded in November was \$72 billion.

CME Group energy volume averaged 2 million contracts per day in November 2015, up 2 percent from November 2014. CME Group agricultural commodities volume averaged 1.4 million contracts per day, up 5 percent compared with the prior-year period. CME Group metals volume averaged 419,000 contracts per day, down 12 percent compared with the prior November.

In November 2015, CME Group cleared \$126 billion in average daily notional value of over-the-counter (OTC) interest rate swaps. Month-end OTC interest rate swap open interest was \$22 trillion, which represents 57 percent of clients' total cleared OTC interest rate swap open interest. Average daily trade count for the month was 1,207.

MONTHLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)

	<u>Nov 2015</u>	<u>Nov 2014</u>
Trading Days	20	19

PRODUCT LINE	<u>Nov 2015</u>	<u>Nov 2014</u>	<u>Percent Change</u>
Interest Rates	6,866	6,271	9%
Equity Indexes	2,367	2,043	16%
Foreign Exchange (FX)	713	929	-23%
Energy	1,971	1,924	2%
Agricultural Commodities	1,376	1,308	5%
Metals	419	477	-12%
Total	13,712	12,953	6%

VENUE	<u>Nov 2015</u>	<u>Nov 2014</u>	<u>Percent Change</u>
Open outcry	1,041	993	5%
CME Globex	11,980	11,355	6%
Privately negotiated*	692	604	14%

ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

PRODUCT LINE	3-Month Period Ending			
	Nov-15	Oct-15	Sep-15	Aug-15
Interest Rates	6,272	6,614	6,658	6,905
Equity Indexes	2,922	3,348	3,287	3,024
Foreign Exchange (FX)	799	856	855	870
Energy	1,996	2,044	1,965	1,885
Agricultural Commodities	1,211	1,195	1,267	1,493
Metals	337	326	353	365
Total	13,538	14,383	14,384	14,542

VENUE	Nov-15	Oct-15	Sep-15	Aug-15
Open outcry	1,055	1,078	1,110	1,171
Electronic	11,749	12,586	12,620	12,781
Privately negotiated	734	719	653	590

Average Rate Per Contract (In dollars)

PRODUCT LINE	3-Month Period Ending			
	Oct-15	Sept-15	Aug-15	Jul-15
Interest Rates	0.509	0.506	0.501	0.500
Equity Indexes	0.718	0.708	0.705	0.718
Foreign Exchange (FX)	0.783	0.785	0.798	0.820
Energy	1.194	1.197	1.236	1.243
Agricultural Commodities	1.302	1.290	1.294	1.291
Metals	<u>1.615</u>	<u>1.600</u>	<u>1.606</u>	<u>1.618</u>
Total	0.762	0.759	0.766	0.766

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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