



October 2, 2015

## CME Group Volume Averaged 14.4 Million Contracts per Day in Third-Quarter 2015, Up 7 Percent from Third-Quarter 2014

- Third-quarter average daily volume rose 27 percent in interest rates, 26 percent in energy, 20 percent in agricultural commodities, 14 percent in metals, 9 percent in options and 23 percent in electronic options
- Monthly volume averaged 14.1 million contracts per day in September 2015, down 7 percent from September 2014
- Monthly energy average daily volume rose 22 percent
- Monthly equity index volume increased 19 percent

CHICAGO, Oct. 2, 2015 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that September 2015 volume averaged 14.1 million contracts per day, down 7 percent from September 2014. Total volume was more than 296 million contracts, of which 87 percent was traded electronically. Average daily volume to date in 2015 is 14.2 million contracts, up 7 percent versus the same period in 2014, with year-over-year growth across all six product lines.

CME Group interest rate volume averaged 6.2 million contracts per day in September 2015, down 23 percent compared with September 2014. Treasury futures volume averaged 2.3 million contracts per day, down 21 percent from the same period a year ago. Treasury options volume was down 24 percent at more than 515,000 contracts per day. Eurodollar futures volume averaged 2.3 million contracts per day, down 30 percent compared with September 2014. Eurodollar options volume averaged 966,000 contracts per day, down 22 percent in September, with 20 percent of the Eurodollar options volume traded electronically.

CME Group equity index volume in September 2015 averaged 3.7 million contracts per day, up 19 percent from September 2014. CME Group foreign exchange volume averaged 947,000 contracts per day, down 18 percent from the same period a year ago. The average daily notional value of FX contracts traded in September was \$95 billion.

CME Group energy volume averaged 1.9 million contracts per day in September 2015, up 22 percent from September 2014. CME Group agricultural commodities volume averaged 1.1 million contracts per day, up 3 percent compared with the prior-year period. CME Group metals volume averaged 295,000 contracts per day, down 9 percent compared with the prior September.

In September 2015, CME Group cleared \$199 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 60 percent of clients' total cleared OTC interest rate swap open interest. Average daily trade count for the month was 1,473.

Third-quarter 2015 volume averaged 14.4 million contracts per day, up 7 percent from third-quarter 2014. Main highlights included 27 percent growth in interest rate average daily volume, 26 percent growth in energy, 20 percent growth in agricultural commodities and 14 percent growth in metals. Third-quarter 2015 options average daily volume of 2.9 million contracts grew 9 percent from third-quarter 2014, with electronic options average daily volume growing at 23 percent for the same period to 55 percent electronic.

### MONTHLY AVERAGE DAILY VOLUME (ADV)

#### Total Exchange ADV ( in thousands)

	<u>Sep 2015</u>	<u>Sep 2014</u>	
Trading Days	21	21	
<b>PRODUCT LINE</b>	<b><u>Sep 2015</u></b>	<b><u>Sep 2014</u></b>	<b><u>Percent Change</u></b>
Interest Rates	6,196	8,074	-23%
Equity Indexes	3,664	3,076	19%
Foreign Exchange (FX)	947	1,150	-18%
Energy	1,948	1,598	22%
Agricultural Commodities	1,060	1,031	3%
Metals	<u>295</u>	<u>325</u>	<u>-9%</u>
<b>Total</b>	<b>14,110</b>	<b>15,254</b>	<b>-7%</b>

<b>VENUE</b>	<b><u>Sep 2015</u></b>	<b><u>Sep 2014</u></b>	<b><u>Percent Change</u></b>
Open outcry	1,054	1,445	-27%
CME Globex	12,296	13,046	-6%
Privately negotiated*	760	763	0%

#### **QUARTERLY AVERAGE DAILY VOLUME (ADV)**

##### **Total Exchange ADV** ( in thousands)

	<b><u>Q3 2015</u></b>	<b><u>Q3 2014</u></b>	
<b>Trading Days</b>	64	64	
<b>PRODUCT LINE</b>	<b><u>Q3 2015</u></b>	<b><u>Q3 2014</u></b>	<b><u>Percent Change</u></b>
Interest Rates	6,658	7,181	-7%
Equity Indexes	3,287	2,590	27%
Foreign Exchange (FX)	855	797	7%
Energy	1,965	1,562	26%
Agricultural Commodities	1,267	1,054	20%
Metals	<u>353</u>	<u>308</u>	<u>14%</u>
<b>Total</b>	<b>14,384</b>	<b>13,493</b>	<b>7%</b>

<b>VENUE</b>	<b><u>Q3 2015</u></b>	<b><u>Q3 2014</u></b>	<b><u>Percent Change</u></b>
Open outcry	1,110	1,208	-8%
CME Globex	12,620	11,627	9%
Privately negotiated*	653	657	-1%

#### **ROLLING THREE-MONTH AVERAGES**

##### **Average Daily Volume** (In thousands)

	<b>3-Month Period Ending</b>			
<b>PRODUCT LINE</b>	<b>Sep-15</b>	<b>Aug-15</b>	<b>Jul-15</b>	<b>Jun-15</b>
Interest Rates	6,658	6,905	6,876	6,599
Equity Indexes	3,287	3,024	2,519	2,364
Foreign Exchange (FX)	855	870	866	903
Energy	1,965	1,885	1,764	1,749
Agricultural Commodities	1,267	1,493	1,447	1,400
Metals	<u>353</u>	<u>365</u>	<u>351</u>	<u>331</u>
<b>Total</b>	<b>14,384</b>	<b>14,542</b>	<b>13,823</b>	<b>13,347</b>

<b>VENUE</b>	<b>Sep-15</b>	<b>Aug-15</b>	<b>Jul-15</b>	<b>Jun-15</b>
Open outcry	1,110	1,171	1,179	1,108
Electronic	12,620	12,781	12,086	11,705
Privately negotiated	653	590	557	534

##### **Average Rate Per Contract** (In dollars)

	<b>3-Month Period Ending</b>			
<b>PRODUCT LINE</b>	<b>Aug-15</b>	<b>Jul-15</b>	<b>Jun-15</b>	<b>May-15</b>
Interest Rates	0.501	0.500	0.502	0.498
Equity Indexes	0.705	0.718	0.725	0.731
Foreign Exchange (FX)	0.798	0.820	0.816	0.820
Energy	1.236	1.243	1.277	1.278
Agricultural Commodities	1.294	1.291	1.311	1.315
Metals	<u>1.606</u>	<u>1.618</u>	<u>1.634</u>	<u>1.644</u>

<b>Total</b>	<b>0.766</b>	<b>0.766</b>	<b>0.777</b>	<b>0.775</b>
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