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## CME Group Volume Averaged 11.5 Million Contracts per Day in April 2015

- Foreign exchange (FX) average daily volume rose 50 percent
- Energy average daily volume rose 23 percent
- Agricultural commodities average daily volume rose 11 percent

CHICAGO, May 4, 2015 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that April 2015 volume was 252 million contracts, down 2 percent from April 2014. Of the total volume, 87 percent was traded electronically. April 2015 volume averaged 11.5 million contracts per day, down 6 percent from April 2014. Options volume in April averaged 2.3 million contracts per day, down 1 percent versus April 2014, with electronic options growing 6 percent over the same period. Of the total options volume, 52 percent was traded electronically in April.

CME Group interest rate volume averaged 5.1 million contracts per day in April 2015, down 14 percent compared with April 2014. Eurodollar futures volume averaged 1.8 million contracts per day, down 18 percent from the same period a year ago. Eurodollar options volume averaged 791,000 contracts per day, up 8 percent from April last year. Treasury futures volume averaged 2.0 million contracts per day, down 17 percent compared with April 2014. Treasury options volume averaged 457,000 contracts per day, down 20 percent from the same period last year.

CME Group foreign exchange (FX) volume averaged 838,000 contracts per day, up 50 percent from April 2014. The average daily notional value of FX contracts traded in April was \$86 billion. CME Group equity index volume in April 2015 averaged 2.1 million contracts per day, down 24 percent from the same period a year ago.

CME Group energy volume averaged 1.8 million contracts per day in April 2015, up 23 percent compared with the prior-year period. CME Group agricultural commodities volume averaged 1.3 million contracts per day, up 11 percent from April 2014. CME Group metals volume averaged 324,000 contracts per day, up 1 percent compared with the prior April.

In April 2015, CME Group cleared \$105 billion in average daily notional value of over-the-counter (OTC) interest rate swaps. Month-end OTC interest rate swap open interest was \$24.8 trillion, which represents 66 percent of clients' total cleared OTC interest rate swap open interest. Average daily trade count for the month was 1,531.

### MONTHLY AVERAGE DAILY VOLUME (ADV)

#### Total Exchange ADV ( in thousands)

Trading Days	<u>Apr 2015</u>	<u>Apr 2014</u>	
	22	21	
PRODUCT LINE	<u>Apr 2015</u>	<u>Apr 2014</u>	<u>Percent Change</u>
Interest Rates	5,126	5,976	-14%
Equity Indexes	2,092	2,751	-24%
Foreign Exchange (FX)	838	559	50%
Energy	1,791	1,454	23%
Agricultural Commodities	1,279	1,157	11%
Metals	<u>324</u>	<u>321</u>	<u>1%</u>
<b>Total</b>	11,450	12,218	-6%
VENUE	<u>Apr 2015</u>	<u>Apr 2014</u>	<u>Percent Change</u>
Open outcry	956	1,029	-7%
CME Globex	10,007	10,575	-5%
Privately negotiated*	487	614	-21%

### ROLLING THREE-MONTH AVERAGES

**Average Daily Volume** (In thousands)

PRODUCT LINE	3-Month Period Ending			
	Apr-15	Mar-15	Feb-15	Jan-15
Interest Rates	6,674	7,564	7,621	6,862
Equity Indexes	2,401	2,772	2,858	2,791
Foreign Exchange (FX)	900	954	907	961
Energy	2,003	2,142	2,091	1,939
Agricultural Commodities	1,236	1,189	1,139	1,127
Metals	<u>340</u>	<u>369</u>	<u>343</u>	<u>389</u>
<b>Total</b>	<b>13,553</b>	<b>14,990</b>	<b>14,959</b>	<b>14,069</b>

VENUE	Apr-15	Mar-15	Feb-15	Jan-15
Open outcry	1,163	1,291	1,290	1,152
Electronic	11,815	13,034	12,991	12,263
Privately negotiated	574	665	679	654

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

PRODUCT LINE	3-Month Period Ending			
	Mar-15	Feb-15	Jan-15	Dec-14
Interest Rates	0.480	0.475	0.474	0.472
Equity Indexes	0.721	0.709	0.711	0.697
Foreign Exchange (FX)	0.831	0.815	0.789	0.760
Energy	1.250	1.254	1.272	1.279
Agricultural Commodities	1.324	1.344	1.331	1.321
Metals	<u>1.662</u>	<u>1.659</u>	<u>1.660</u>	<u>1.664</u>
<b>Total</b>	<b>0.753</b>	<b>0.743</b>	<b>0.754</b>	<b>0.731</b>

As the world's leading and most diverse derivatives marketplace, CME Group ([www.cmegroup.com](http://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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