



September 2, 2015

CME Group Volume Averaged 16.3 Million Contracts per Day in August 2015, Up 25 Percent from August 2014

- Equity index average daily volume increased 61 percent
- Energy average daily volume rose 46 percent, as WTI futures and options reached record 1.8 million contracts on August 31
- Eurodollar options average daily volume increased 39 percent, driven by 124 percent growth in options traded electronically
- Metals average daily volume increased 36 percent
- Foreign exchange (FX) average daily volume rose 33 percent
- Agricultural commodities average daily volume rose 25 percent

CHICAGO, Sept. 2, 2015 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that August 2015 volume averaged 16.3 million contracts per day, up 25 percent from August 2014, and included average daily volume of 23 million contracts during the last week of the month, the highest weekly average ever. Total volume was more than 341 million contracts, of which a record 89 percent was traded electronically. Options volume in August averaged 3 million contracts per day, up 27 percent versus August 2014, with electronic options growing 37 percent over the same period to a record 57 percent electronic.

CME Group interest rate volume averaged 7.9 million contracts per day in August 2015, up 8 percent compared with August 2014. Treasury average daily volume rose 2 percent, with treasury futures volume of 3.8 million contracts per day, up 3 percent from the same period a year ago. Treasury options volume was down 5 percent at more than 567,000 contracts per day. Eurodollar futures volume averaged 2.4 million contracts per day, up 7 percent compared with August 2014. Eurodollar options volume averaged 984,000 contracts per day, up 39 percent, driven by 124 percent growth in Eurodollar options traded on the CME Globex platform. In August, a record 22 percent of the Eurodollar options volume traded electronically.

CME Group foreign exchange volume averaged 890,000 contracts per day, up 33 percent from August 2014. The average daily notional value of FX contracts traded in August was \$91 billion. CME Group equity index volume in August 2015 averaged 3.7 million contracts per day, up 61 percent from the same period a year ago.

CME Group agricultural commodities volume averaged 1.3 million contracts per day, up 25 percent from August 2014. CME Group energy volume averaged 2.1 million contracts per day in August 2015, up 46 percent compared with the prior-year period. Energy options traded 50 percent electronic for the first time ever, led by WTI options, which averaged a record 138,000 contracts per day on CME Globex. CME Group metals volume averaged 381,000 contracts per day, up 36 percent compared with the prior August.

In August 2015, CME Group cleared \$125 billion in average daily notional value of over-the-counter (OTC) interest rate swaps. Month-end OTC interest rate swap open interest was \$24 trillion, which represents 61 percent of clients' total cleared OTC interest rate swap open interest. Average daily trade count for the month was 1,311.

MONTHLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)

	<u>Aug 2015</u>	<u>Aug 2014</u>	
Trading Days	21	21	
PRODUCT LINE	<u>Aug 2015</u>	<u>Aug 2014</u>	<u>Percent Change</u>
Interest Rates	7,881	7,297	8%
Equity Indexes	3,691	2,288	61%
Foreign Exchange (FX)	890	669	33%
Energy	2,118	1,449	46%
Agricultural Commodities	1,319	1,056	25%
Metals	381	281	36%
Total	16,280	13,040	25%

VENUE	Aug 2015	Aug 2014	Percent Change
Open outcry	1,111	1,133	-2%
CME Globex	14,519	11,372	28%
Privately negotiated*	650	535	21%

ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

PRODUCT LINE	3-Month Period Ending			
	Aug-15	Jul-15	Jun-15	May-15
Interest Rates	6,905	6,876	6,599	6,433
Equity Indexes	3,024	2,519	2,364	2,352
Foreign Exchange (FX)	870	866	903	937
Energy	1,885	1,764	1,749	1,800
Agricultural Commodities	1,493	1,447	1,400	1,179
Metals	<u>365</u>	<u>351</u>	<u>331</u>	<u>342</u>
Total	14,542	13,823	13,347	13,043

VENUE	Aug-15	Jul-15	Jun-15	May-15
Open outcry	1,171	1,179	1,108	1,073
Electronic	12,781	12,086	11,705	11,436
Privately negotiated	590	557	534	534

Average Rate Per Contract (In dollars)

PRODUCT LINE	3-Month Period Ending			
	Jul-15	Jun-15	May-15	Apr-15
Interest Rates	0.500	0.502	0.498	0.493
Equity Indexes	0.718	0.725	0.731	0.730
Foreign Exchange (FX)	0.820	0.816	0.820	0.829
Energy	1.243	1.277	1.278	1.261
Agricultural Commodities	1.291	1.311	1.315	1.341
Metals	<u>1.618</u>	<u>1.634</u>	<u>1.644</u>	<u>1.662</u>
Total	0.766	0.777	0.775	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, 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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