

March 4, 2014

CME Group Volume Averaged 14.0 Million Contracts per Day in February 2014, Up 2 Percent from February 2013 and Up 8 Percent from January 2014

- Eurodollar futures average daily volume increased 21 percent and Eurodollar options increased 92 percent
- Natural Gas average daily volume increased 29 percent
- Dubai Mercantile Exchange average daily volume reached a record 10,800 contracts

CHICAGO, March 4, 2014 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that February 2014 volume averaged 14.0 million contracts per day, up 2 percent compared with February 2013 - and up 8 percent from January 2014. Total volume for February 2014 was more than 266 million contracts, of which 86 percent was traded electronically. Year-to-date 2014 average daily volume of 13.4 million contracts was up 7 percent compared with the same time period last year.



CME Group interest rate volume averaged 6.8 million contracts per day in February, up 6 percent from February 2013. Eurodollar futures volume averaged 2.0 million contracts per day, up 21 percent from the same period a year ago. Eurodollar options volume averaged 710,000 contracts per day, up 92 percent from February last year. Treasury futures volume averaged 3.4 million contracts per day, down 10 percent compared with the record monthly average daily volume in February 2013. Treasury options volume averaged 635,000 contracts per day, up 15 percent from the same period last year.

CME Group equity index volume in February 2014 averaged 2.8 million contracts per day, up 5 percent from the same period last year. CME Group foreign exchange (FX) volume averaged 769,000 contracts per day, down 28 percent from February 2013. The average daily notional value of FX contracts traded in February was \$92 billion.

CME Group energy volume averaged 1.8 million contracts per day in February 2014, up 4 percent compared with the prior February. This included particular strength in natural gas, up 29 percent over February 2013, as well as 75 percent growth in power contracts. Additionally, average daily volume from the Dubai Mercantile Exchange was a record 10,800 contracts, surpassing the prior record of 8,200 contracts per day in January. CME Group agricultural commodities volume averaged 1.4 million contracts per day, up 7 percent compared with the prior-year period. CME Group metals volume in February 2014 averaged 351,000 contracts per day, down 20 percent from February 2013.

In February 2014, CME Group cleared an average \$117 billion a day of notional value of OTC interest rate swaps. During the month, OTC interest rate swap open interest increased 8 percent from the end of January to \$11.8 trillion, which represents 53 percent of clients' total cleared OTC interest rate swap open interest.

Note that the KCBT hard red winter wheat average daily volume is included within the CME Group rollup as of April 1, 2013, but not historically prior to that date, following the acquisition which closed on November 30, 2012.

MONTHLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV
(in thousands)

	<u>Feb 2014</u>	<u>Feb 2013</u>	
Trading Days	19	19	
PRODUCT LINE	Feb 2014	Feb 2013	Percent Change
Interest Rates	6,846	6,472	6%
Equity Indexes	2,829	2,686	5%
Foreign Exchange (FX)	769	1,067	-28%
Energy	1,825	1,751	4%
Agricultural Commodities	1,383	1,297	7%
Metals	<u>351</u>	<u>439</u>	<u>-20%</u>

Total	14,002	13,712	2%
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VENUE	Feb 2014	Feb 2013	Percent Change
Open outcry	1,231	941	31%
CME Globex	12,020	12,001	0%
Privately negotiated*	751	737	2%

ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

PRODUCT LINE	3-Month Period Ending			
	Feb-14	Jan-14	Dec-13	Nov-13
Interest Rates	6,027	5,773	5,274	5,768
Equity Indexes	2,636	2,440	2,471	2,599
Foreign Exchange (FX)	784	767	705	725
Energy	1,737	1,644	1,571	1,574
Agricultural Commodities	1,058	1,011	992	1,035
Metals	318	328	317	334
Total	12,561	11,964	11,331	12,034

VENUE	Feb-14	Jan-14	Dec-13	Nov-13
Open outcry	1,090	1,007	957	1,076
Electronic	10,714	10,238	9,723	10,299
Privately negotiated*	757	719	651	659

*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)

PRODUCT LINE	3-Month Period Ending			
	Jan-14	Dec-13	Nov-13	Oct-13
Interest Rates	0.499	0.504	0.499	0.482
Equity Indexes	0.719	0.702	0.689	0.682
Foreign Exchange (FX)	0.823	0.835	0.833	0.823
Energy	1.303	1.279	1.301	1.292
Agricultural Commodities	1.354	1.327	1.309	1.292
Metals	<u>1.698</u>	<u>1.682</u>	<u>1.660</u>	<u>1.638</u>
Total	0.780	0.780	0.767	0.752

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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