

November 4, 2013

## CME Group Volume Averaged 11.1 Million Contracts per Day in October 2013, Up 12 Percent from October 2012

- **Interest rate volume up 20 percent**
- **Eurodollars futures and options volumes up 22 and 57 percent, respectively**
- **Treasury futures and options volumes up 7 and 34 percent, respectively**
- **Equity index options volume up 98 percent and foreign exchange options volume up 91 percent**

CHICAGO, November 4, 2013 - CME Group, the world's leading and most diverse derivatives marketplace, today announced that October 2013 volume averaged 11.1 million contracts per day, up 12 percent compared with October 2012. Total volume for October 2013 was more than 255 million contracts, of which 86 percent was traded electronically.

CME Group interest rate volume averaged 4.9 million contracts per day in October, up 20 percent from October 2012. Eurodollar futures volume averaged 1.9 million contracts per day, up 22 percent from the same period a year ago. Eurodollar options volume averaged 653,000 contracts per day, up 57 percent from October last year. Treasury futures volume averaged 1.8 million contracts per day, up 7 percent compared with the same period a year ago. Treasury options volume averaged 474,000 contracts per day, up 34 percent from October 2012.

CME Group equity index volume in October 2013 averaged 2.7 million contracts per day, up 19 percent from the same period last year, and equity index options volume was up 98 percent. CME Group foreign exchange (FX) volume averaged 644,000 contracts per day, down 9 percent from October 2012, and FX options volume was up 91 percent. The average daily notional value of FX contracts traded in October was more than \$80 billion.

In October 2013, CME Group metals volume averaged 302,000 contracts per day, up 10 percent from October 2012. CME Group energy volume averaged 1.6 million contracts per day in October 2013, up 1 percent compared with the prior October. CME Group agricultural commodities volume in October 2013 averaged 976,000 contracts per day, up 1 percent compared with the prior-year period.

In October 2013, CME Group cleared an average \$102 billion a day of notional value of OTC interest rate swaps. OTC IRS open interest increased 17 percent from the end of September to \$7.4 trillion, as more than 380 market participants have cleared trades at CME Group to date.

*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)

Trading Days	<u>Oct 2013</u> 23	<u>Oct 2012</u> 23	
PRODUCT LINE	<u>Oct 2013</u>	<u>Oct 2012</u>	<u>Percent Change</u>
Interest Rates	4,868	4,050	20%
Equity Indexes	2,682	2,263	19%
Foreign Exchange (FX)	644	709	-9%
Energy	1,626	1,610	1%
Agricultural Commodities	976	971	1%
Metals	302	275	10%
<b>Total</b>	<b>11,097</b>	<b>9,878</b>	<b>12%</b>
VENUE	<u>Oct 2013</u>	<u>Oct 2012</u>	<u>Percent Change</u>
Open outcry	966	798	21%
CME Globex	9,503	8,556	11%
Privately negotiated*	628	523	20%

## ROLLING THREE-MONTH AVERAGES

### Average Daily Volume (In thousands)

PRODUCT LINE	3-Month Period Ending			
	Oct-13	Sep-13	Aug-13	Jul-13
Interest Rates	5,790	5,839	6,473	7,067
Equity Indexes	2,633	2,408	2,696	2,841
Foreign Exchange (FX)	734	792	913	1,011
Energy	1,585	1,609	1,667	1,715
Agricultural Commodities	1,006	1,009	1,084	1,029
Metals	334	360	394	418
<b>Total</b>	<b>12,083</b>	<b>12,018</b>	<b>13,226</b>	<b>14,081</b>

  

VENUE	Oct-13	Sep-13	Aug-13	Jul-13
Open outcry	1,150	1,173	1,234	1,229
Electronic	10,278	10,199	11,313	12,162
Privately negotiated*	655	646	679	690

\*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			
	Sep-13	Aug-13	Jul-13	Jun-13
Interest Rates	0.484	0.466	0.461	0.455
Equity Indexes	0.695	0.711	0.717	0.714
Foreign Exchange (FX)	0.819	0.808	0.806	0.826
Energy	1.300	1.282	1.270	1.260
Agricultural Commodities	1.323	1.357	1.383	1.378
Metals	1.626	1.623	1.624	1.613
<b>Total</b>	<b>0.762</b>	<b>0.750</b>	<b>0.738</b>	<b>0.748</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 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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