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CME Group Volume Averaged 12.2 Million Contracts per Day in April 2014, Up 6 Percent from April 2013

- Interest rate volume rose 40 percent
- Eurodollar futures volume increased 60 percent and Eurodollar options volume increased 132 percent
- Treasury futures volume increased 13 percent and Treasury options volume increased 46 percent

CHICAGO, May 2, 2014 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that April 2014 volume averaged 12.2 million contracts per day, up 6 percent compared with April 2013. Total volume for April 2014 was more than 256 million contracts, of which 87 percent was traded electronically.



CME Group interest rate volume averaged 6.0 million contracts per day in April, up 40 percent from April 2013. Eurodollar futures volume averaged 2.2 million contracts per day, up 60 percent from the same period a year ago. Eurodollar options volume averaged 735,000 contracts per day, up 132 percent from April last year. Treasury futures volume averaged 2.4 million contracts per day, up 13 percent compared with April 2013. Treasury options volume averaged 574,000 contracts per day, up 46 percent from the same period last year.

CME Group equity index volume in April 2014 averaged 2.7 million contracts per day, up 1 percent from the same period last year. CME Group foreign exchange (FX) volume averaged 559,000 contracts per day, down 38 percent from April 2013. The average daily notional value of FX contracts traded in April was \$68 billion.

CME Group agricultural commodities volume averaged 1.2 million contracts per day, down 4 percent compared with the prior-year period. CME Group metals volume in April 2014 averaged 321,000 contracts per day, down 40 percent from April 2013. CME Group energy volume averaged 1.5 million contracts per day in April 2014, down 25 percent compared with the prior April.

In April 2014, CME Group cleared a \$91 billion average daily notional value of OTC interest rate swaps. During the month, OTC interest rate swap open interest increased 6 percent from the end of March to \$13.6 trillion, which represents 52 percent of clients' total cleared OTC interest rate swap open interest. Average daily trade count for the month was 1,152.

MONTHLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)

	<u>Apr 2014</u>	<u>Apr 2013</u>	
Trading Days	21	22	
PRODUCT LINE	<u>Apr 2014</u>	<u>Apr 2013</u>	<u>Percent Change</u>
Interest Rates	5,976	4,272	40%
Equity Indexes	2,750	2,720	1%
Foreign Exchange (FX)	559	898	-38%
Energy	1,452	1,934	-25%
Agricultural Commodities	1,159	1,210	-4%
Metals	321	532	-40%
Total	12,218	11,566	6%

VENUE	<u>Apr 2014</u>	<u>Apr 2013</u>	<u>Percent Change</u>
Open outcry	1,029	749	37%
CME Globex	10,575	10,096	5%
Privately negotiated*	614	720	-15%

ROLLING THREE-MONTH AVERAGES**Average Daily Volume** (In thousands)

PRODUCT LINE	3-Month Period Ending			
	Apr-14	Mar-14	Feb-14	Jan-14
Interest Rates	6,612	6,725	6,027	5,773
Equity Indexes	2,938	2,890	2,636	2,440
Foreign Exchange (FX)	726	817	784	767
Energy	1,568	1,705	1,737	1,644
Agricultural Commodities	1,212	1,168	1,058	1,011
Metals	<u>351</u>	<u>355</u>	<u>318</u>	<u>328</u>
Total	13,408	13,659	12,561	11,964

VENUE	Mar-14	Mar-14	Feb-14	Jan-14
Open outcry	1,149	1,178	1,090	1,007
Electronic	11,556	11,703	10,714	10,238
Privately negotiated*	704	778	757	719

*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			
	Mar-14	Feb-14	Jan-14	Dec-13
Interest Rates	0.481	0.492	0.499	0.504
Equity Indexes	0.712	0.720	0.719	0.702
Foreign Exchange (FX)	0.804	0.806	0.823	0.835
Energy	1.364	1.325	1.303	1.279
Agricultural Commodities	1.369	1.360	1.354	1.327
Metals	<u>1.707</u>	<u>1.701</u>	<u>1.698</u>	<u>1.682</u>
Total	0.767	0.778	0.780	0.780

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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