

June 7, 2013

CME Group Sees Record Trading in its Global FX Complex; Transacted \$239 billion in Notional Volume Across FX Futures and Options

Large Open Interest Holders Continue to Increase; Global Growth Helps Fuel Volume

CHICAGO, June 7, 2013 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives exchange, yesterday saw record trading in electronic FX options, Japanese yen, Canadian dollar and open interest in Australian dollar. Total FX futures and options volume for yesterday was 1,925,549 contracts with a notional value of \$238,900,876,449 — the fourth largest day ever and largest of the year in terms of notional value. [CME Group's FX futures](#) are listed by and subject to the rules of CME. CME Group set new records in the following areas:

- In electronic FX options on [CME Globex](#), volume for yesterday was a record 125,869 contracts with a notional value of \$16,809,452,732. Total FX options volume yesterday was 143,174 contracts, with a total notional value of \$19,215,671,931. The previous electronic trading record of FX options was May 4, 2010.
- A record for Japanese yen (combined futures and options) of 503,232 contracts with a notional value of \$64,711,784,879 and record Japanese yen futures contracts of 454,554 with a notional of \$58,680,827,352. The previous records for combined futures and options contracts was on May 23, 2013, and the previous record for futures contracts for US dollar notional was on August 16, 2007.
- A record number of open interest contracts in Australian dollar (AUD/USD) of 135,174 contracts, breaking the previous record of 23,915 contracts set on May 7, 2013.
- Volume records were set in the E-mini Japanese yen, E-micro Japanese yen, and the E-micro Canadian dollar futures contracts.
- In addition, the company announced a record number of 949 [Large Open Interest Holders](#) in FX, which is a 21% increase year over year.

For the full year through June 6, 2013, CME's FX average daily futures volume is up 17% year over year, options on futures volume is up 55% (electronic FX options on futures volume is up 85%) year over year, and its smaller [E-Micro FX](#) products are up 49% year over year. Significant growth in the company's FX franchise is coming from Europe (average daily volume is up 23% year over year) and Asia (average daily volume is up 43% year over year).

As the owner of the world's largest regulated FX marketplace, serving a diverse range of market participants that includes banks, hedge funds, CTAs, proprietary trading firms, multinational companies and active individual traders, CME Group offers a full product suite of [60 futures and 31 options contracts](#) reflecting an average daily notional value of US\$125 billion in 2013 to date. In addition, the company provides OTC clearing services for 12 OTC Non-Deliverable Forward currency pairs, as well as 26 Cash Settled Forwards.

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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