



September 3, 2014

CME Group Volume Averaged 13.0 Million Contracts per Day in August 2014, Up 7 Percent from August 2013

- Open interest reached record level of 105.6 million contracts
- Interest rate average daily volume rose 20 percent, led by a 29 percent increase in Eurodollar futures trading
- Ultra treasury bond futures reached a record average daily volume of 158,000 contracts
- OTC interest rate swaps hit a record \$169 billion in average daily notional value cleared

CHICAGO, Sept. 3, 2014 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that August 2014 volume averaged 13.0 million contracts per day, up 7 percent from August 2013. Total volume for August 2014 was more than 273 million contracts, of which 87 percent was traded electronically. This includes a record 52 percent of options traded electronically. CME Group open interest hit a record level of 105.6 million contracts on August 14 and stands at approximately 103.7 million contracts at the end of the month, up 3 percent from the end of July 2014 and 24 percent year-to-date.

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CME Group interest rate volume averaged 7.3 million contracts per day in August 2014, up 20 percent compared with August 2013. Eurodollar futures volume averaged 2.3 million contracts per day, up 29 percent from the same period a year ago. Eurodollar options volume averaged 710,000 contracts per day, down 5 percent from August last year. Treasury futures volume averaged 3.7 million contracts per day, up 20 percent compared with August 2013. Treasury options volume averaged 598,000 contracts per day, up 28 percent from the same period last year. Overall CME Group interest rate open interest increased 7 percent from the end of July 2014 to 53 million contracts.

CME Group equity index volume in August 2014 averaged 2.3 million contracts per day, down 3 percent from the same period a year ago. CME Group foreign exchange (FX) volume averaged 669,000 contracts per day, down 10 percent from August 2013. The average daily notional value of FX contracts traded in August was \$80 billion. In addition, FX open interest hit an all-time high of 2.4 million contracts at the end of the month.

CME Group agricultural commodities volume averaged 1.1 million contracts per day in August 2014, down 5 percent compared with the prior-year period. CME Group metals volume in August 2014 averaged 281,000 contracts per day, down 25 percent from August 2013. CME Group energy volume averaged 1.4 million contracts per day in August 2014, down 8 percent compared with the prior August.

In August 2014, CME Group cleared a record \$169 billion in average daily notional value of over-the-counter (OTC) interest rate swaps. During the month, OTC interest rate swap open interest increased 13 percent from the end of July to \$19.4 trillion, which represents 56 percent of clients' total cleared OTC interest rate swap open interest. Average daily trade count for the month was 1,669.

MONTHLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)

	<u>Aug 2014</u>	<u>Aug 2013</u>	
Trading Days	21	22	
PRODUCT LINE	<u>Aug 2014</u>	<u>Aug 2013</u>	<u>Percent Change</u>
Interest Rates	7,297	6,060	20%
Equity Indexes	2,287	2,351	-3%
Foreign Exchange (FX)	669	745	-10%
Energy	1,449	1,570	-8%
Agricultural Commodities	1,058	1,117	-5%
Metals	<u>281</u>	<u>374</u>	<u>-25%</u>
Total	13,040	12,218	7%

VENUE	<u>Aug 2014</u>	<u>Aug 2013</u>	<u>Percent Change</u>
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Open outcry	1,133	1,195	-5%
CME Globex	11,372	10,402	9%
Privately negotiated*	535	622	-14%

ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

PRODUCT LINE	3-Month Period Ending			
	Aug-14	Jul-14	Jun-14	May-14
Interest Rates	6,643	6,741	6,668	6,869
Equity Indexes	2,392	2,353	2,465	2,715
Foreign Exchange (FX)	671	645	638	668
Energy	1,534	1,520	1,457	1,437
Agricultural Commodities	1,104	1,057	1,084	1,062
Metals	308	322	323	342
Total	12,651	12,638	12,636	13,093

VENUE	Aug-14	Jul-14	Jun-14	May-14
Open outcry	1,092	1,108	1,100	1,135
Electronic	10,925	10,863	10,888	11,291
Privately negotiated*	634	667	647	667

*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			
	Jul-14	Jun-14	May-14	Apr-14
Interest Rates	0.470	0.473	0.477	0.482
Equity Indexes	0.704	0.714	0.712	0.705
Foreign Exchange (FX)	0.850	0.861	0.854	0.822
Energy	1.250	1.298	1.340	1.379
Agricultural Commodities	1.409	1.430	1.410	1.392
Metals	<u>1.712</u>	<u>1.715</u>	<u>1.723</u>	<u>1.712</u>
Total	0.737	0.749	0.748	0.769

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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