



November 3, 2015

## CME Group Volume Averaged 12.8 Million Contracts per Day in October 2015

- Energy average daily volume rose 17 percent
- October 2014 energy average daily volume highlights include 29 percent growth in natural gas futures, 47 percent growth in natural gas options and 14 percent growth in WTI futures

CHICAGO, Nov. 3, 2015 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that October 2015 volume averaged 12.8 million contracts per day, down 27 percent from an exceptionally strong October 2014 which included our highest daily trading volume on October 15 of 39.6 million contracts. Total volume during October 2015 was more than 282 million contracts, of which 86 percent was traded electronically. Average daily volume to date in 2015 is 14.1 million contracts, up 3 percent versus the same period in 2014, with year-over-year growth across four of six product lines. Open interest through October is 102 million contracts, up 8 percent from year-end 2014.

CME Group interest rate volume averaged 5.8 million contracts per day in October 2015, down 37 percent compared with October 2014. Treasury futures volume averaged 2.2 million contracts per day, down 38 percent from the same period a year ago. Treasury options volume was down 36 percent at more than 447,000 contracts per day. Eurodollar futures volume averaged 2 million contracts per day, down 46 percent compared with October 2014. Eurodollar options volume averaged 1.1 million contracts per day, down 13 percent in October, with 21 percent of the Eurodollar options volume traded electronically.

CME Group equity index volume in October 2015 averaged 2.7 million contracts per day, down 33 percent from October 2014. CME Group foreign exchange volume averaged 735,000 contracts per day, down 25 percent from the same period a year ago. The average daily notional value of FX contracts traded in October was \$75 billion.

CME Group energy volume averaged 2.1 million contracts per day in October 2015, up 17 percent from October 2014. CME Group agricultural commodities volume averaged 1.2 million contracts per day, down 5 percent compared with the prior-year period. CME Group metals volume averaged 304,000 contracts per day, down 8 percent compared with the prior October.

In October 2015, CME Group cleared \$79 billion in average daily notional value of over-the-counter (OTC) interest rate swaps. Month-end OTC interest rate swap open interest was \$22 trillion, which represents 57 percent of clients' total cleared OTC interest rate swap open interest. Average daily trade count for the month was 1,047.

### MONTHLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV  
(in thousands)

	<u>Oct 2015</u>	<u>Oct 2014</u>	
<b>Trading Days</b>	22	23	
<b>PRODUCT LINE</b>	<b><u>Oct 2015</u></b>	<b><u>Oct 2014</u></b>	<b><u>Percent Change</u></b>
Interest Rates	5,804	9,199	-37%
Equity Indexes	2,719	4,037	-33%
Foreign Exchange (FX)	735	986	-25%
Energy	2,065	1,768	17%
Agricultural Commodities	1,206	1,267	-5%
Metals	304	330	-8%
<b>Total</b>	<b>12,832</b>	<b>17,586</b>	<b>-27%</b>
<b>VENUE</b>	<b><u>Oct 2015</u></b>	<b><u>Oct 2014</u></b>	<b><u>Percent Change</u></b>
Open outcry	1,068	1,484	-28%
CME Globex	11,019	15,377	-28%
Privately negotiated*	746	725	3%

### ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

PRODUCT LINE	3-Month Period Ending			
	Oct-15	Sep-15	Aug-15	Jul-15
Interest Rates	6,614	6,658	6,905	6,876
Equity Indexes	3,348	3,287	3,024	2,519
Foreign Exchange (FX)	856	855	870	866
Energy	2,044	1,965	1,885	1,764
Agricultural Commodities	1,195	1,267	1,493	1,447
Metals	<u>326</u>	<u>353</u>	<u>365</u>	<u>351</u>
<b>Total</b>	<b>14,383</b>	<b>14,384</b>	<b>14,542</b>	<b>13,823</b>

VENUE	Oct-15	Sep-15	Aug-15	Jul-15
Open outcry	1,078	1,110	1,171	1,179
Electronic	12,586	12,620	12,781	12,086
Privately negotiated	719	653	590	557

**Average Rate Per Contract** (In dollars)

PRODUCT LINE	3-Month Period Ending			
	Sept-15	Aug-15	Jul-15	Jun-15
Interest Rates	0.506	0.501	0.500	0.502
Equity Indexes	0.708	0.705	0.718	0.725
Foreign Exchange (FX)	0.785	0.798	0.820	0.816
Energy	1.197	1.236	1.243	1.277
Agricultural Commodities	1.290	1.294	1.291	1.311
Metals	<u>1.600</u>	<u>1.606</u>	<u>1.618</u>	<u>1.634</u>
<b>Total</b>	<b>0.759</b>	<b>0.766</b>	<b>0.766</b>	<b>0.777</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, its trading facilities in New York and Chicago, and through its London-based [CME Europe](#) derivatives exchange. CME Group also operates one of the world's leading central counterparty clearing providers through [CME Clearing](#) and [CME Clearing Europe](#), which offer 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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