



December 2, 2014

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

- Options average daily volume increased 16 percent, with electronic options growth of 24 percent
- Foreign Exchange (FX) average daily volume rose 29 percent
- Metals average daily volume rose 26 percent
- Energy average daily volume rose 25 percent

CHICAGO, Dec. 2, 2014 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that November 2014 volume averaged 13.0 million contracts per day, up 7 percent from November 2013. Total volume for November 2014 was more than 246 million contracts, of which 88 percent was traded electronically. Options volume in November averaged 2.2 million contracts per day, up 16 percent versus November 2013, with electronic options growing 24 percent over the same period.

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CME Group interest rate volume averaged 6.3 million contracts per day in November 2014, up 4 percent compared with November 2013. Eurodollar futures volume averaged 1.8 million contracts per day, down 8 percent from the same period a year ago. Eurodollar options volume averaged 606,000 contracts per day, up 25 percent from November last year. Treasury futures volume averaged 3.3 million contracts per day, up 10 percent compared with November 2013. Treasury options volume averaged 482,000 contracts per day, down 9 percent from the same period last year, with a record 67 percent of the overall Treasury options volume trading electronically. Overall CME Group interest rate open interest has increased 41 percent year-to-date.

CME Group FX volume averaged 929,000 contracts per day, up 29 percent from November 2013. The average daily notional value of FX contracts traded in November was \$105 billion. CME Group equity index volume in November 2014 averaged 2.0 million contracts per day, down 8 percent from the same period a year ago.

CME Group agricultural commodities volume averaged 1.3 million contracts per day in November 2014, up 7 percent compared with the prior-year period. CME Group energy volume averaged 1.9 million contracts per day, up 25 percent from November 2013. CME Group metals volume averaged 477,000 contracts per day, up 26 percent compared with the prior November.

In November 2014, CME Group cleared \$153 billion in average daily notional value of over-the-counter (OTC) interest rate swaps. During the month, OTC interest rate swap open interest increased 4 percent from the end of October to \$22.8 trillion, which represents 61 percent of clients' total cleared OTC interest rate swap open interest. Average daily trade count for the month was 1,506.

### MONTHLY AVERAGE DAILY VOLUME (ADV)

#### Total Exchange ADV (in thousands)

	<u>Nov 2014</u>	<u>Nov 2013</u>
Trading Days	19	20

PRODUCT LINE	<u>Nov 2014</u>	<u>Nov 2013</u>	<u>Percent Change</u>
Interest Rates	6,271	6,017	4%
Equity Indexes	2,042	2,213	-8%
Foreign Exchange (FX)	929	718	29%
Energy	1,923	1,533	25%
Agricultural Commodities	1,310	1,220	7%
Metals	<u>477</u>	<u>379</u>	<u>26%</u>
<b>Total</b>	12,953	12,079	7%

VENUE	<u>Nov 2014</u>	<u>Nov 2013</u>	<u>Percent Change</u>
Open outcry	993	966	3%
CME Globex	11,355	10,481	8%
Privately negotiated*	604	633	-4%

## ROLLING THREE-MONTH AVERAGES

### Average Daily Volume (In thousands)

PRODUCT LINE	3-Month Period Ending			
	Nov-14	Oct-14	Sep-14	Aug-14
Interest Rates	7,941	8,221	7,181	6,643
Equity Indexes	3,112	3,158	2,586	2,392
Foreign Exchange (FX)	1,024	937	797	671
Energy	1,757	1,609	1,562	1,534
Agricultural Commodities	1,205	1,127	1,058	1,104
Metals	373	312	308	308
<b>Total</b>	<b>15,411</b>	<b>15,364</b>	<b>13,493</b>	<b>12,651</b>

VENUE	Nov-14	Oct-14	Sep-14	Aug-14
Open outcry	1,323	1,358	1,208	1,092
Electronic	13,387	13,330	11,627	10,925
Privately negotiated*	701	676	657	634

\*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			
	Oct-14	Sep-14	Aug-14	Jul-14
Interest Rates	0.467	0.473	0.473	0.470
Equity Indexes	0.684	0.687	0.695	0.704
Foreign Exchange (FX)	0.759	0.788	0.830	0.850
Energy	1.302	1.291	1.259	1.250
Agricultural Commodities	1.331	1.362	1.398	1.409
Metals	1.692	1.707	1.709	1.712
<b>Total</b>	<b>0.705</b>	<b>0.725</b>	<b>0.740</b>	<b>0.737</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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