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CME Group Volume Averaged 15.0 Million Contracts per Day in First-Quarter 2015, up 10 percent versus First-Quarter 2014, Representing Second-Highest Quarterly Volume Ever

-March volume averaged 13.7 million contracts per day, down 3 percent

-Monthly FX volume increased 27 percent

-Monthly energy volume increased 28 percent

CHICAGO, April 2, 2015 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that March 2015 volume averaged 13.7 million contracts per day, down 3 percent from March 2014. Total volume for March 2015 was 302 million contracts, of which 88 percent was traded electronically. Options volume in March averaged 2.6 million contracts per day, up 2 percent versus March 2014, with electronic options growing 12 percent over the same period.

CME Group interest rate volume averaged 6.5 million contracts per day in March 2015, down 8 percent compared with March 2014. Eurodollar futures volume averaged 2.6 million contracts per day, down 6 percent from the same period a year ago. Eurodollar options volume averaged 959,000 contracts per day, up 5 percent from March last year. Treasury futures volume averaged 2.4 million contracts per day, down 13 percent compared with March 2014. Treasury options volume averaged 481,000 contracts per day, down 20 percent from the same period last year.

CME Group foreign exchange (FX) volume averaged 1.1 million contracts per day, up 27 percent from March 2014. The average daily notional value of FX contracts traded in March was \$112 billion. CME Group equity index volume in March 2015 averaged 2.8 million contracts per day, down 12 percent from the same period a year ago.

CME Group agricultural commodities volume averaged 1.1 million contracts per day in March 2015, down 1 percent compared with the prior-year period. CME Group energy volume averaged 1.9 million contracts per day, up 28 percent from March 2014. CME Group metals volume averaged 365,000 contracts per day, down 4 percent compared with the prior March.

In March 2015, CME Group cleared \$161 billion in average daily notional value of over-the-counter (OTC) interest rate swaps. Month-end OTC interest rate swap open interest was \$24.5 trillion, which represents 66 percent of clients' total cleared OTC interest rate swap open interest. Average daily trade count for the month was 2,391.

First-quarter 2015 volume averaged 15.0 million contracts per day, up 10 percent from first-quarter 2014, and represented the second highest quarterly volume ever. Record energy volume grew 26 percent compared with first-quarter 2014, and FX average daily volume grew 17 percent. Other quarterly highlights include record overall options average daily volume of 2.8 million contracts, record FX options average daily volume of 96,000 contracts, and record average daily volumes for WTI Crude oil, Brent Crude Oil, Heating Oil and Gasoline.

Guidance

CME Group receives dividends from BM&F BOVESPA (BVMF) associated with the company's 5 percent ownership stake. BVMF declared a regular cash dividend on March 5, 2015, with a second-quarter ex-dividend date. As a result, similar to prior years, CME Group will not receive a BVMF dividend in first-quarter 2015 and will record two dividends in the second quarter. Based on current exchange rates, the first of these dividends will total approximately \$3.6 million, while details related to the second dividend have yet to be announced.

MONTHLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV
(in thousands)

	<u>Mar 2015</u>	<u>Mar 2014</u>	
Trading Days	22	21	
PRODUCT LINE	Mar 2015	Mar 2014	Percent Change
Interest Rates	6,467	7,036	-8%
Equity Indexes	2,833	3,228	-12%
Foreign Exchange (FX)	1,087	855	27%
Energy	1,859	1,452	28%

Agricultural Commodities	1,096	1,109	-1%
Metals	<u>365</u>	<u>382</u>	<u>-4%</u>
Total	13,706	14,062	-3%

VENUE	Mar 2015	Mar 2014	Percent Change
Open outcry	1,136	1,194	-5%
CME Globex	12,004	12,116	-1%
Privately negotiated*	567	752	-25%

QUARTERLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)

	<u>Q1 2015</u>	<u>Q1 2014</u>	
Trading Days	61	61	
PRODUCT LINE	<u>Q1 2015</u>	<u>Q1 2014</u>	<u>Percent Change</u>
Interest Rates	7,564	6,725	12%
Equity Indexes	2,772	2,891	-4%
Foreign Exchange (FX)	954	817	17%
Energy	2,142	1,705	26%
Agricultural Commodities	1,189	1,167	2%
Metals	<u>369</u>	<u>355</u>	<u>4%</u>
Total	14,990	13,659	10%
VENUE	<u>Q1 2015</u>	<u>Q1 2014</u>	<u>Percent Change</u>
Open outcry	1,291	1,179	10%
CME Globex	13,034	11,703	11%
Privately negotiated*	665	778	-15%

ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

3-Month Period Ending

PRODUCT LINE	Mar-15	Feb-15	Jan-15	Dec-14
Interest Rates	7,564	7,621	6,862	7,445
Equity Indexes	2,772	2,858	2,791	3,114
Foreign Exchange (FX)	954	907	961	959
Energy	2,142	2,091	1,939	1,797
Agricultural Commodities	1,189	1,139	1,127	1,173
Metals	<u>369</u>	<u>343</u>	<u>389</u>	<u>361</u>
Total	14,990	14,959	14,069	14,848
VENUE	Mar-15	Feb-15	Jan-15	Dec-14
Open outcry	1,291	1,290	1,152	1,218
Electronic	13,034	12,991	12,263	12,982
Privately negotiated	665	679	654	648

Average Rate Per Contract (In dollars)

3-Month Period Ending

PRODUCT LINE	Feb-15	Jan-15	Dec-14	Nov-14
Interest Rates	0.475	0.474	0.472	0.471
Equity Indexes	0.709	0.711	0.697	0.692
Foreign Exchange (FX)	0.815	0.789	0.760	0.746
Energy	1.254	1.272	1.279	1.299
Agricultural Commodities	1.344	1.331	1.321	1.317
Metals	<u>1.659</u>	<u>1.660</u>	<u>1.664</u>	<u>1.677</u>

Total 0.743 0.754 0.731 0.724

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, 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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