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CME Group Volume Averaged 12.2 Million Contracts per Day in July 2014, Up 13 Percent from July 2013

- Interest rate volume rose 25 percent
- Eurodollar futures volume increased 40 percent and Eurodollar options volume increased 38 percent
- Open interest surpassed 100 million contracts and is up 20 percent year-to-date in 2014

CHICAGO, Aug. 4, 2014 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that July 2014 volume averaged 12.2 million contracts per day, up 13 percent from July 2013. Total volume for July 2014 was more than 269 million contracts, of which 86 percent was traded electronically. CME Group open interest stands at 101 million contracts at the end of July, up 10 percent from the end of June 2014 and 20 percent year-to-date.

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CME Group interest rate volume averaged 6.2 million contracts per day in July 2014, up 25 percent compared with July 2013. Eurodollar futures volume averaged 2.6 million contracts per day, up 40 percent from the same period a year ago. Eurodollar options volume averaged 812,000 contracts per day, up 38 percent from July last year. Treasury futures volume averaged 2.3 million contracts per day, up 15 percent compared with July 2013. Treasury options volume averaged 500,000 contracts per day, down 5 percent from the same period last year. Overall CME Group interest rate open interest increased 14 percent from the end of June 2014 to 49 million contracts.

CME Group equity index volume in July 2014 averaged 2.4 million contracts per day, up 19 percent from the same period a year ago. CME Group foreign exchange (FX) volume averaged 583,000 contracts per day, down 28 percent from July 2013. The average daily notional value of FX contracts traded in July was \$71 billion.

CME Group agricultural commodities volume averaged 1.1 million contracts per day in July 2014, up 9 percent compared with the prior-year period, and open interest was up 11 percent from the end of June 2014. CME Group metals volume in July 2014 averaged 319,000 contracts per day, down 15 percent from July 2013. CME Group energy volume averaged 1.6 million contracts per day in July 2014, down 4 percent compared with the prior July.

In July 2014, CME Group cleared \$145 billion in average daily notional value of over-the-counter (OTC) interest rate swaps. During the month, OTC interest rate swap open interest increased 19 percent from the end of June to \$17.2 trillion, which represents 53 percent of clients' total cleared OTC interest rate swap open interest. Average daily trade count for the month was 1,167.

MONTHLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)

	<u>Jul 2014</u>	<u>Jul 2013</u>	
Trading Days	22	22	
PRODUCT LINE	<u>Jul 2014</u>	<u>Jul 2013</u>	<u>Percent Change</u>
Interest Rates	6,219	4,968	25%
Equity Indexes	2,411	2,029	19%
Foreign Exchange (FX)	583	807	-28%
Energy	1,635	1,698	-4%
Agricultural Commodities	1,076	984	9%
Metals	319	376	-15%
Total	12,243	10,863	13%
VENUE	<u>Jul 2014</u>	<u>Jul 2013</u>	<u>Percent Change</u>
Open outcry	1,053	1,025	3%
CME Globex	10,517	9,236	14%
Privately negotiated*	673	602	12%

ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

PRODUCT LINE	3-Month Period Ending			
	Jul-14	Jun-14	May-14	Apr-14
Interest Rates	6,741	6,668	6,869	6,612
Equity Indexes	2,353	2,465	2,715	2,938
Foreign Exchange (FX)	645	638	668	726
Energy	1,520	1,457	1,437	1,568
Agricultural Commodities	1,057	1,084	1,062	1,212
Metals	322	323	342	351
Total	12,638	12,636	13,093	13,408
VENUE	Jul-14	Jun-14	May-14	Apr-14
Open outcry	1,108	1,100	1,135	1,149
Electronic	10,863	10,888	11,291	11,556
Privately negotiated*	667	647	667	704

**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			
	Jun-14	May-14	Apr-14	Mar-14
Interest Rates	0.473	0.477	0.482	0.481
Equity Indexes	0.714	0.712	0.705	0.712
Foreign Exchange (FX)	0.861	0.854	0.822	0.804
Energy	1.298	1.340	1.379	1.364
Agricultural Commodities	1.430	1.410	1.392	1.369
Metals	1.715	1.723	1.712	1.707
Total	0.749	0.748	0.769	0.767

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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