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CME Group Volume Averaged 11.0 Million Contracts per Day in November 2012

CHICAGO, Dec. 4, 2012 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that November 2012 volume averaged 11.0 million contracts per day, down 16 percent from November 2011, but up 12 percent from October 2012. Total volume for November 2012 was more than 231 million contracts, of which a record 88 percent was traded electronically.

In November 2012, CME Group interest rate volume averaged 4.6 million contracts per day, down 22 percent from November 2011. Treasury futures volume averaged 2.6 million contracts per day, down 8 percent compared with the same period a year ago. Treasury options volume averaged 360,000 contracts per day, up 18 percent from November 2011. Eurodollar futures volume averaged 1.3 million contracts per day, down 31 percent from November 2011, while Eurodollar options volume averaged 310,000 contracts per day, down 62 percent from November last year.

CME Group equity index volume in November 2012 averaged 2.7 million contracts per day, down 16 percent from the same period last year. CME Group foreign exchange (FX) volume averaged 775,000 contracts per day, down 5 percent from November 2011.

CME Group energy volume averaged 1.5 million contracts per day in November 2012, down 17 percent compared with the same period in 2011. CME Group metals volume averaged 415,000 contracts per day, up 11 percent from the same period last year. CME Group agricultural commodities volume in November 2012 averaged 1.1 million contracts per day, down 2 percent compared with the prior-year period.

Electronic volume averaged 9.7 million contracts per day in November 2012, down 12 percent compared with November 2011. Privately negotiated volume increased 2 percent to 229,000 contracts per day from the prior November. Average daily volume cleared through CME ClearPort was 351,000 contracts in November 2012, down 36 percent compared with November 2011. Open outcry volume averaged 795,000 contracts per day, down 44 percent versus the prior-year period.

MONTHLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV (in thousands)

	<u>Nov 2012</u>	<u>Nov 2011</u>	
Trading Days	21	21	
PRODUCT LINE	<u>Nov 2012</u>	<u>Nov 2011</u>	<u>Percent Change</u>
Interest Rates	4,574	5,850	-22%
Equity Indexes	2,685	3,189	-16%
Foreign Exchange (FX)	775	811	-5%
Energy (including CME ClearPort)	1,505	1,824	-17%
Agricultural Commodities	1,091	1,109	-2%
Metals (including CME ClearPort)	<u>415</u>	<u>373</u>	<u>11%</u>
Total	11,045	13,156	-16%
VENUE	<u>Nov 2012</u>	<u>Nov 2011</u>	<u>Percent Change</u>
Open outcry	795	1,422	-44%
CME Globex	9,670	10,961	-12%
Privately negotiated	229	224	2%
CME ClearPort (OTC)	351	549	-36%

ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

PRODUCT LINE	3-Month Period Ending			
	Nov-12	Oct-12	Sep-12	Aug-12
Interest Rates	4,506	4,552	4,514	4,553
Equity Indexes	2,506	2,315	2,391	2,621
Foreign Exchange (FX)	829	812	846	858
Energy	1,593	1,613	1,590	1,631
Agricultural Commodities	1,045	1,032	1,171	1,272

Metals	<u>352</u>	<u>309</u>	<u>327</u>	<u>330</u>
Total	10,885	10,634	10,839	11,266

VENUE	Nov-12	Oct-12	Sep-12	Aug-12
Open outcry	852	892	979	1,027
Electronic	9,462	9,179	9,293	9,654
Privately negotiated	220	204	208	217
CME ClearPort (OTC)	351	359	358	368

Average Rate Per Contract (In dollars)

	3-Month Period Ending			
PRODUCT LINE	Oct-12	Sep-12	Aug-12	Jul-12
Interest Rates	0.483	0.481	0.478	0.477
Equity Indexes	0.685	0.685	0.667	0.670
Foreign Exchange (FX)	0.821	0.808	0.793	0.790
Energy	1.472	1.473	1.461	1.477
Agricultural Commodities	1.291	1.301	1.294	1.282
Metals	<u>1.723</u>	<u>1.693</u>	<u>1.657</u>	<u>1.644</u>
Total	0.817	0.822	0.815	0.809
VENUE	Oct-12	Sep-12	Aug-12	Jul-12
Exchange-Traded	0.752	0.757	0.753	0.747
CME ClearPort (OTC)	2.700	2.719	2.650	2.606

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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