



July 2, 2015

## CME Group Volume Averaged 14.6 Million Contracts per Day in June 2015, Up 15 Percent from June 2014

### Includes monthly records in Agricultural Commodities and Weekly Treasury Options

- Agricultural commodities average daily volume rose 48 percent
- Foreign exchange (FX) average daily volume rose 29 percent
- Equities average daily volume rose 16 percent
- Energy average daily volume rose 13 percent

CHICAGO, July 2, 2015 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that June 2015 volume averaged 14.6 million contracts per day, up 15 percent from June 2014. Total volume for June 2015 was more than 320 million contracts, of which 88 percent was traded electronically. Options volume in June averaged 2.9 million contracts per day, up 28 percent versus June 2014, with electronic options growing 48 percent over the same period.

CME Group interest rate volume averaged 6.9 million contracts per day in June 2015, up 8 percent compared with June 2014. Treasury average daily volume rose 17 percent, with Treasury futures volume of 2.7 million contracts per day, up 12 percent from the same period a year ago. Treasury options volume grew 37 percent to more than 748,000 contracts per day and included record Weekly Treasury options average daily volume. Eurodollar futures volume averaged 2.5 million contracts per day, down 5 percent compared with June 2014. Eurodollar options volume averaged 908,000 contracts per day, up 13 percent, driven by 84 percent growth in Eurodollar options traded on Globex. In June, 19 percent of the Eurodollar options volume traded electronically, the highest monthly percentage since early 2008, and up from 12 percent electronic a year ago.

CME Group foreign exchange (FX) volume averaged 987,000 contracts per day, up 29 percent from June 2014. The average daily notional value of FX contracts traded in June was \$104 billion. CME Group equity index volume in June 2015 averaged 2.9 million contracts per day, up 16 percent from the same period a year ago.

CME Group agricultural commodities volume averaged a record 1.7 million contracts per day, up 48 percent from June 2014. CME Group energy volume averaged 1.7 million contracts per day in June 2015, up 13 percent compared with the prior-year period. CME Group metals volume averaged 333,000 contracts per day, up 3 percent compared with the prior June.

In June 2015, CME Group cleared \$148 billion in average daily notional value of over-the-counter (OTC) interest rate swaps. Month-end OTC interest rate swap open interest was \$24 trillion, which represents 63 percent of clients' total cleared OTC interest rate swap open interest. Average daily trade count for the month was 2,197.

Second-quarter 2015 volume averaged 13.3 million contracts per day, up 6 percent from second-quarter 2014. Record agricultural commodities volume grew 30 percent compared with second-quarter 2014, while FX average daily volume grew 42 percent and energy average daily volume grew 20 percent. Other quarterly highlights include average daily volume records for Weekly Treasury options, RBOB Gas futures and options, and Soft Red Winter Wheat, Hard Red Winter Wheat and Soybean Meal futures and options.

#### MONTHLY AVERAGE DAILY VOLUME (ADV)

##### Total Exchange ADV ( in thousands)

	<u>June 2015</u>	<u>June 2014</u>	
Trading Days	22	21	
<b>PRODUCT LINE</b>	<b><u>June 2015</u></b>	<b><u>June 2014</u></b>	<b><u>Percent Change</u></b>
Interest Rates	6,949	6,434	8%
Equity Indexes	2,869	2,482	16%
Foreign Exchange (FX)	987	765	29%
Energy	1,713	1,512	13%
Agricultural Commodities	1,739	1,173	48%
Metals	<u>333</u>	<u>325</u>	<u>3%</u>
<b>Total</b>	14,590	12,691	15%

<b>VENUE</b>	<b>June 2015</b>	<b>June 2014</b>	<b>Percent Change</b>
Open outcry	1,236	1,091	13%
CME Globex	12,787	10,906	17%
Privately negotiated*	567	694	-18%

#### QUARTERLY AVERAGE DAILY VOLUME (ADV)

##### Total Exchange ADV (in thousands)

	<b>Q2 2015</b>	<b>Q2 2014</b>	
<b>Trading Days</b>	64	63	
<b>PRODUCT LINE</b>	<b>Q2 2015</b>	<b>Q2 2014</b>	<b>Percent Change</b>
Interest Rates	6,599	6,668	-1%
Equity Indexes	2,364	2,468	-4%
Foreign Exchange (FX)	903	638	42%
Energy	1,749	1,458	20%
Agricultural Commodities	1,400	1,081	30%
Metals	331	323	2%
<b>Total</b>	<b>13,347</b>	<b>12,636</b>	<b>6%</b>

<b>VENUE</b>	<b>Q2 2015</b>	<b>Q2 2014</b>	<b>Percent Change</b>
Open outcry	1,108	1,100	1%
CME Globex	11,705	10,888	8%
Privately negotiated*	534	647	-18%

#### ROLLING THREE-MONTH AVERAGES

##### Average Daily Volume (In thousands)

	<b>3-Month Period Ending</b>			
<b>PRODUCT LINE</b>	<b>Jun-15</b>	<b>May-15</b>	<b>Apr-15</b>	<b>Mar-15</b>
Interest Rates	6,599	6,433	6,674	7,564
Equity Indexes	2,364	2,352	2,401	2,772
Foreign Exchange (FX)	903	937	900	954
Energy	1,749	1,800	2,003	2,142
Agricultural Commodities	1,400	1,179	1,236	1,189
Metals	331	342	340	369
<b>Total</b>	<b>13,347</b>	<b>13,043</b>	<b>13,553</b>	<b>14,990</b>

<b>VENUE</b>	<b>Jun-15</b>	<b>May-15</b>	<b>Apr-15</b>	<b>Mar-15</b>
Open outcry	1,108	1,073	1,163	1,291
Electronic	11,705	11,436	11,815	13,034
Privately negotiated	567	534	574	665

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

	<b>3-Month Period Ending</b>			
<b>PRODUCT LINE</b>	<b>May-15</b>	<b>Apr-15</b>	<b>Mar-15</b>	<b>Feb-15</b>
Interest Rates	0.498	0.493	0.480	0.475
Equity Indexes	0.731	0.730	0.721	0.709
Foreign Exchange (FX)	0.820	0.829	0.831	0.815
Energy	1.278	1.261	1.250	1.254
Agricultural Commodities	1.315	1.341	1.324	1.344
Metals	1.644	1.662	1.662	1.659
<b>Total</b>	<b>0.775</b>	<b>0.778</b>	<b>0.753</b>	<b>0.743</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.

CME Group is a trademark of CME Group Inc. The Globe Logo, CME, Globex and Chicago Mercantile Exchange are trademarks of Chicago Mercantile Exchange Inc. CBOT and the Chicago Board of Trade are trademarks of the Board of Trade of the City of Chicago, Inc. NYMEX, New York Mercantile Exchange and ClearPort are registered trademarks of New York Mercantile Exchange, Inc. COMEX is a trademark of Commodity Exchange, Inc. KCBOT, KCBT and Kansas City Board of Trade are trademarks of The Board of Trade of Kansas City, Missouri, Inc. All other trademarks are the property of their respective owners. Further information about CME Group (NASDAQ: CME) and its products can be found at [www.cmegroup.com](http://www.cmegroup.com).

CME-G

To view the original version on PR Newswire, visit:<http://www.prnewswire.com/news-releases/cme-group-volume-averaged-146-million-contracts-per-day-in-june-2015-up-15-percent-from-june-2014-300108072.html>

SOURCE CME Group

News Provided by Acquire Media