CHICAGO, Oct. 2, 2013 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that Sept ember 2013 volume averaged 13.1 million contracts per day, up 10 percent compared with September 2012. Total volume for September 2013 was more than 261 million contracts, of which 84 percent was traded electronically. Year-to-date volume averaged 13.0 million contracts per day, up 13 percent from full-year 2012.

CME Group interest rate volume averaged 6.6 million contracts per day in September, up 32 percent from September 2012. Treasury futures volume averaged 2.5 million contracts per day, up 16 percent compared with the same period a year ago. Treasury options volume averaged 528,000 contracts per day, up 45 percent from September 2012. Eurodollar futures volume averaged 2.6 million contracts per day, up 31 percent from the same period a year ago. Eurodollar options volume averaged 963,000 contracts per day, up 91 percent from September last year, and included a monthly record for Eurodollar Midcurve options averaging 264,000 contracts per day. Eurodollar options open interest climbed to 25 million contracts by mid-month, ahead of the quarterly roll related to contract expirations.

CME Group equity index volume in September 2013 averaged 2.9 million contracts per day, up 4 percent from the same period last year, and equity index options volume was up 52 percent. CME Group foreign exchange (FX) volume averaged 825,000 contracts per day, down 20 percent from September 2012, but up 11 percent sequentially. The average daily notional value of FX contracts traded in September was more than $98 billion

.

In September 2013, CME Group metals volume averaged 327,000 contracts per day, down 12 percent from September 2012. CME Group energy volume averaged 1.6 million contracts per day in September 2013, down 7 percent compared with the prior September. CME Group agricultural commodities volume in September 2013 averaged 918,000 contracts per day, down 15 percent compared with the prior-year period.

In September 2013, CME Group cleared an average $115 billion a day of notional value of OTC interest rate swaps. OTC IRS open interest increased 26 percent from the end of August to $6.4 trillion, as more than 330 market participants have cleared trades at CME Group to date. Deliverable Interest Rate swap futures averaged a record 9,000 contracts per day in September.

Third-quarter 2013 volume averaged 12.0 million contracts per day, up 11 percent from third-quarter 2012. The main highlights included quarterly records for Eurodollar Midcurve options, Weekly Treasury options and Brent futures, as well as 29 percent growth in interest rates volume compared with third-quarter 2012, and 10 percent growth in metals volume. Treasury futures volume averaged 2.5 million contracts per day, up 20 percent compared with the same period a year ago. Treasury options volume averaged 506,000 contracts per day, up 53 percent from third-quarter 2012. Eurodollar futures volume averaged 2.1 million contracts per day, up 30 percent from the same period a year ago. Eurodollar options volume averaged 761,000 contracts per day, up 56 percent from the third quarter last year.

Note that the KCBT hard red winter wheat average daily volume is included within the CME Group rollup as of April 1, 2013, but not historically prior to that date, following the acquisition which closed on November 30, 2012.

MONTHLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV

(in thousands)

Sep 2013

Sep 2012

Trading Days

20

19

PRODUCT LINE

Sep 2013

Sep 2012

Percent Change

Interest Rates

6,554

4,983

32%

Equity Indexes

2,888

2,783

4%

Foreign Exchange (FX)

825

1,035

-20%

Energy

1,555

1,671

-7%

Agricultural Commodities

918

1,082

-15%

Metals

327

374

-12%

Total

13,067

11,928

10%

VENUE

Sep 2013

Sep 2012

Percent Change

Open outcry

1,312

980

34%

CME Globex

11,034

10,330

7%

Privately negotiated *

722

618

17%

QUARTERLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV

(in thousands)

3Q 2013

3Q 2012

Trading Days

64

63

PRODUCT LINE

3Q 2013

3Q 2012

Percent Change

Interest Rates

5,839

4,514

29%

Equity Indexes

2,408

2,391

1%

Foreign Exchange (FX)

792

846

-6%

Energy

1,609

1,591

1%

Agricultural Commodities

1,009

1,170

-14%

Metals

360

327

10%

Total

12,018

10,839

11%

VENUE

3Q 2013

3Q 2012

Percent Change

Open outcry

1,173

979

20%

CME Globex

10,199

9,293

10%

Privately negotiated *

646

566

14%

ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

3-Month Period Ending

PRODUCT LINE

Sep-13

Aug-13

Jul-13

Jun-13

Interest Rates

5,839

6,473

7,067

6,828

Equity Indexes

2,408

2,696

2,841

3,079

Foreign Exchange (FX)

792

913

1,011

1,042

Energy

1,609

1,667

1,715

1,796

Agricultural Commodities

1,009

1,084

1,029

1,106

Metals

360

394

418

471

□□□□ **Total**

12,018

13,226

14,081

14,323

VEN **UE**

Sep-13

Aug-13

Jul-13

Jun-13

Open outcry

1,173

1,234

1,229

1,134

Electronic

10,199

11,313

12,162

12,457

Privately negotiated*

646

679

690

731

**The privately negotiated venue includes both traditional block trades as well as what was historically ca*

AverageRate Per Contract (in dollars)

3-Month Period Ending

PRODUCT LINE

Aug-13

Jul-13

Jun-13

May-13

Interest Rates

0.466

0.461

0.455

0.465

Equity Indexes

0.711

0.717

0.714

0.701

Foreign Exchange (FX)

0.808

0.806

0.826

0.854

Energy

1.282

1.270

1.260

1.278

Agricultural Commodities

1.357

1.383

1.378

1.360

Metals

1.623

1.624

1.613

1.630

**   Total**

0.750

0.738

0.748

0.774

VEN **UE**

Aug-13

Jul-13

Jun-13

May-13

Exchange-Traded

0.713

0.702

0.710

0.731

CME ClearPort

2.110

2.044

1.969

1.995

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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