

## **CME Group Volume Averaged 11.0 Million Contracts per Day in August, Assuming Combined CME Group/NYMEX Volumes for Entire Month**

CHICAGO, Sept 03, 2008 /PRNewswire-FirstCall via COMTEX News Network/ -- CME Group, the world's largest and most diverse derivatives exchange, today announced that August 2008 volume averaged 11.0 million contracts per day, assuming combined CME Group and NYMEX volumes for the entire month. On this basis, total monthly volume totaled 231 million contracts, 80 percent of which were traded electronically. While August typically sees lower trading activity compared with other months, in August 2007 CME Group recorded its highest monthly volume ever due to the onset of the subprime lending crisis and the ensuing impact on global financial markets. Compared with that heightened activity, August 2008 volume was down 32 percent. On a combined basis, CME Group year-to-date 2008 volume through August averaged 13.6 million contracts per day, up 9 percent from the same period last year.

CME Group commodities and alternative investments volume averaged 852,000 contracts per day, up 26 percent from August 2007. CME Group foreign exchange (FX) contracts volume averaged 659,000 contracts per day, up 3 percent, and represented average daily notional value traded of \$90 billion, up 14 percent. CME Group E-mini equity index volume averaged 2.6 million contracts per day, down 28 percent compared with August 2007. CME Group interest rate volume averaged 5.1 million contracts per day, down 48 percent compared with the same period in 2007.

Total NYMEX volume averaged 1.7 million contracts for August 2008, up 20 percent compared with August 2007. Monthly NYMEX energy futures and options volume averaged 979,000 contracts per day, up 10 percent from August 2007. COMEX metals volume averaged 226,000 contracts per day for August 2008, up 61 percent. Average daily volume on NYMEX ClearPort was 453,000 contracts for August 2008, up 37 percent compared with August 2007. The remaining NYMEX volume of 63,000 trades per day consisted of other transactions which include position transfers and exchanges.

All references to CME Group volume and rate per contract information in the text of this document exclude our non-traditional TRAKRS products, for which CME Group receives significantly lower clearing fees than other CME Group products, and Swapstream products.

### MONTHLY AVERAGE DAILY VOLUME (ADV)

Total Exchange Pro Forma ADV (Legacy CME, CBOT, and NYMEX combined)  
(In thousands)

|       | August 2008 | August 2007 | Percent Change |
|-------|-------------|-------------|----------------|
| Total | 11,020      | 16,292      | -32%           |

CME Group ADV (Legacy CME and CBOT combined)  
(In thousands)

| PRODUCT LINE              | August 2008 | August 2007 | Percent Change |
|---------------------------|-------------|-------------|----------------|
| Interest Rates            | 5,056       | 9,753       | -48%           |
| E-minis                   | 2,596       | 3,582       | -28%           |
| Equity Standard           | 137         | 211         | -35%           |
| FX                        | 659         | 641         | 3%             |
| Commodities and Alt. Inv. | 852         | 676         | 26%            |
| Total                     | 9,300       | 14,864      | -37%           |

| VENUE                | August 2008 | August 2007 | Percent Change |
|----------------------|-------------|-------------|----------------|
| Open Outcry          | 1,339       | 3,221       | -58%           |
| CME Globex           | 7,833       | 11,409      | -31%           |
| Privately Negotiated | 128         | 234         | -45%           |

NYMEX/COMEX ADV  
(In thousands)

|                  | August<br>2008 | August<br>2007 | Percent<br>Change | NYMEX/COMEX<br>Standalone<br>Post-Close* |
|------------------|----------------|----------------|-------------------|--|
| NYMEX floor      | 169            | 228            | -26%              | 150                                      |
| NYMEX electronic | 810            | 666            | 22%               | 748                                      |
| COMEX floor      | 34             | 31             | 7%                | 23                                       |
| COMEX electronic | 192            | 109            | 77%               | 166                                      |
| NYMEX ClearPort  | 453            | 331            | 37%               | 563                                      |
| Other            | 63             | 64             | -2%               | 59                                       |
| Total            | 1,720          | 1,429          | 20%               | 1,708                                    |

\*Represents NYMEX/COMEX average daily volume from August 25, 2008 through August 29, 2008.

ROLLING THREE-MONTH AVERAGES

CME Group (Legacy CME and CBOT combined)  
Average Rate Per Contract (In dollars)

|                                 | 3-Month Period Ending |        |        |        |
|---------------------------------|-----------------------|--------|--------|--------|
|                                 | Jul-08                | Jun-08 | May-08 | Apr-08 |
| Interest Rates                  | 0.518                 | 0.522  | 0.527  | 0.521  |
| E-minis                         | 0.665                 | 0.668  | 0.661  | 0.676  |
| Equity Standard                 | 1.455                 | 1.453  | 1.473  | 1.484  |
| FX                              | 0.905                 | 0.907  | 0.918  | 0.926  |
| Commodities/Alt.<br>Investments | 1.146                 | 1.134  | 1.114  | 1.117  |
| Total                           | 0.647                 | 0.648  | 0.644  | 0.643  |
| Open Outcry                     | 0.594                 | 0.572  | 0.575  | 0.586  |
| Electronic                      | 0.624                 | 0.629  | 0.622  | 0.617  |
| Privately<br>Negotiated         | 2.464                 | 2.427  | 2.354  | 2.332  |

Average Daily Volume (In thousands)

|                                 | 3-Month Period Ending |        |        |        |
|---------------------------------|-----------------------|--------|--------|--------|
|                                 | Aug-08                | Jul-08 | Jun-08 | May-08 |
| Interest Rates                  | 5,922                 | 6,438  | 6,467  | 6,702  |
| E-minis                         | 3,211                 | 3,186  | 2,833  | 2,987  |
| Equity Standard                 | 179                   | 177    | 161    | 172    |
| FX                              | 687                   | 675    | 665    | 662    |
| Commodities/Alt.<br>Investments | 945                   | 913    | 933    | 865    |
| Total                           | 10,945                | 11,388 | 11,060 | 11,387 |
| Open Outcry                     | 1,580                 | 1,721  | 1,836  | 1,883  |
| Electronic                      | 9,202                 | 9,494  | 9,054  | 9,308  |
| Privately<br>Negotiated         | 162                   | 173    | 170    | 195    |

NYMEX/COMEX  
Average Rate Per Contract (In dollars, on a pro forma basis\*)

|                  | 3-Month Period Ending |        |        |        |
|------------------|-----------------------|--------|--------|--------|
|                  | Jul-08                | Jun-08 | May-08 | Apr-08 |
| NYMEX floor      | 1.63                  | 1.61   | 1.59   | 1.58   |
| NYMEX electronic | 1.32                  | 1.30   | 1.30   | 1.30   |

|                                    |      |      |      |      |
|------------------------------------|------|------|------|------|
| COMEX floor                        | 1.63 | 1.71 | 1.70 | 1.71 |
| COMEX electronic                   | 1.73 | 1.71 | 1.68 | 1.66 |
| NYMEX ClearPort                    | 1.58 | 1.57 | 1.54 | 1.50 |
| Other                              | 1.85 | 1.85 | 1.88 | 1.94 |
| Total Pro Forma Average Net Rate   | 1.50 | 1.48 | 1.47 | 1.47 |
| Direct Transaction Cost            | 0.08 | 0.08 | 0.08 | 0.09 |
| Total Pro Forma Average Gross Rate | 1.58 | 1.56 | 1.55 | 1.56 |

\*Pro forma adjustment excludes the Globex payment to CME Group from the NYMEX electronic, COMEX electronic and Direct Transaction Cost lines.

#### Average Rate Per Contract (As reported historically)

|                          | 3-Month Period Ending |        |        |        |
|--------------------------|-----------------------|--------|--------|--------|
|                          | Jul-08                | Jun-08 | May-08 | Apr-08 |
| NYMEX floor              | 1.63                  | 1.61   | 1.59   | 1.58   |
| NYMEX electronic         | 1.04                  | 1.03   | 1.03   | 1.03   |
| COMEX floor              | 1.63                  | 1.71   | 1.70   | 1.71   |
| COMEX electronic         | 1.46                  | 1.43   | 1.41   | 1.38   |
| NYMEX ClearPort          | 1.58                  | 1.57   | 1.54   | 1.50   |
| Other                    | 1.85                  | 1.85   | 1.88   | 1.94   |
| Total Average Net Rate   | 1.34                  | 1.32   | 1.31   | 1.32   |
| Direct Transaction Cost  | 0.24                  | 0.24   | 0.24   | 0.24   |
| Total Average Gross Rate | 1.58                  | 1.56   | 1.55   | 1.56   |

#### Average Daily Volume (In thousands)

|                  | 3-Month Period Ending |        |        |        |
|------------------|-----------------------|--------|--------|--------|
|                  | Aug-08                | Jul-08 | Jun-08 | May-08 |
| NYMEX floor      | 208                   | 232    | 238    | 244    |
| NYMEX electronic | 841                   | 883    | 865    | 874    |
| COMEX floor      | 35                    | 37     | 38     | 41     |
| COMEX electronic | 194                   | 190    | 172    | 191    |
| NYMEX ClearPort  | 455                   | 443    | 418    | 451    |
| Other            | 72                    | 84     | 85     | 82     |
| Total            | 1,805                 | 1,869  | 1,816  | 1,883  |

CME Group (<http://www.cmegroup.com>) is the world's largest and most diverse derivatives exchange. Building on the heritage of CME, CBOT and NYMEX, CME Group serves the risk management needs of customers around the globe. As an international marketplace, CME Group brings buyers and sellers together on the CME Globex electronic trading platform and on trading floors in Chicago and New York. CME Group offers the widest range of benchmark products available across all major asset classes, including futures and options based on interest rates, equity indexes, foreign exchange, energy, agricultural commodities, metals, and alternative investment products such as weather and real estate. CME Group is listed on NASDAQ under the symbol "CME."

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