

## CME Group Volume Averaged All-Time Record of 16.8 Million Contracts Per Day in May 2010, Up 58 Percent

**- Record foreign exchange average daily volume of 1.3 million contracts, up 140 percent - Record metals average daily volume of 398,000 contracts, up 93 percent - Record energy average daily volume of 2.0 million contracts, up 42 percent - Record month for WTI and refined products, up 76 and 42 percent, respectively**

CHICAGO, June 2, 2010 /PRNewswire via COMTEX News Network/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that May volume averaged an all-time record of 16.8 million contracts per day, up 58 percent from May 2009. Total volume was 335 million contracts for May, of which 84 percent was traded electronically.

In May 2010, CME Group interest rate volume averaged 8.1 million contracts per day, up 72 percent compared with the prior May, representing the highest year-over-year growth for the past several years. Treasury futures volume averaged 3.6 million contracts per day, up 90 percent compared with the same period in 2009, and Treasury options volume averaged 317,000 contracts per day, up 19 percent. Eurodollar futures volume averaged 2.9 million contracts per day, up 67 percent versus May 2009, while Eurodollar options volume averaged 1.2 million contracts per day, up 54 percent.

CME Group equity index volume averaged 4.2 million contracts per day, up 41 percent from May 2009, reflecting the first positive year-over-year growth since May 2009. CME Group foreign exchange (FX) volume averaged a record 1.3 million contracts per day, up 140 percent compared with the same period a year ago, reflecting a record average daily notional value of \$161 billion. Several individual FX contracts achieved record average daily volume in May, including Australian dollar futures, British pound futures, Canadian dollar futures, E-mini Euro FX futures, E-mini Japanese yen futures, Euro FX futures, Euro FX options and E-micro Euro-U.S. dollar futures.

CME Group energy volume averaged a record 2.0 million contracts per day, up 42 percent compared with May 2009, driven primarily by all-time record volume for WTI and refined products. Record WTI futures and options volume averaged 1.1 million contracts per day, up 76 percent versus May 2009, while refined products averaged a record 284,000 contracts, up 42 percent. CME Group commodities and alternative investments volume averaged 731,000 contracts per day, level with the prior May. CME Group metals volume averaged a record 398,000 contracts per day, up 93 percent compared with the same period last year.

Open outcry volume averaged 2.0 million contracts in May, up 29 percent versus May 2009. Electronic volume averaged a record 14.0 million contracts per day, up 66 percent from the prior May, while privately negotiated volume increased 55 percent to 246,000 contracts per day. Average daily volume cleared through CME ClearPort was 507,000 contracts for May 2010, up 8 percent compared with May 2009.

### MONTHLY AVERAGE DAILY VOLUME (ADV)

|                       | Total Exchange ADV<br>(in thousands) |                   |                         |
|-----------------------|--------------------------------------|-------------------|-------------------------|
|                       | May 2010<br>-----                    | May 2009<br>----- |                         |
| Trading Days          | 20                                   | 20                |                         |
| PRODUCT LINE          | May 2010<br>-----                    | May 2009<br>----- | Percent Change<br>----- |
| Interest Rates        | 8,105                                | 4,723             | 72%                     |
| Equity Index          | 4,228                                | 2,996             | 41%                     |
| FX                    | 1,306                                | 544               | 140%                    |
| Energy (including CME |                                      |                   |                         |

|                       |        |        |     |
|-----------------------|--------|--------|-----|
| ClearPort)            | 2,000* | 1,407  | 42% |
| Commodities and Alt.  |        |        |     |
| Inv.                  | 731    | 731    | 0%  |
| Metals (including CME |        |        |     |
| ClearPort)            | 398    | 206    | 93% |
|                       | ---    | ---    | --- |
| Total                 | 16,768 | 10,606 | 58% |

| VENUE                | May 2010 | May 2009 | Percent Change |
|----------------------|----------|----------|----------------|
|                      | -----    | -----    | -----          |
| Open outcry          | 1,974    | 1,535    | 29%            |
| CME Globex           | 14,041   | 8,443    | 66%            |
| Privately negotiated | 246      | 159      | 55%            |
| CME ClearPort (OTC)  | 507      | 470      | 8%             |

\*The PJM daily electricity swap futures contracts, which have an average rate per contract of approximately 10 cents, averaged 72,643 in May 2010. This accounted for approximately 4 percent of the total Energy volume in May 2010, up from 2 percent in April 2010.

#### ROLLING THREE-MONTH AVERAGES

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

| PRODUCT LINE     | May-10 | 3-Month Period Ending |        |        |
|------------------|--------|-----------------------|--------|--------|
|                  |        | Apr-10                | Mar-10 | Feb-10 |
| Interest Rates   | 6,147  | 5,393                 | 5,120  | 4,728  |
| Equity Index     | 3,119  | 2,724                 | 2,815  | 2,662  |
| FX               | 1,008  | 892                   | 887    | 824    |
| Energy           | 1,737  | 1,645                 | 1,609  | 1,592  |
| Commodities/Alt. |        |                       |        |        |
| Investments      | 773    | 827                   | 786    | 758    |
| Metals           | 315    | 296                   | 327    | 319    |
|                  | ---    | ---                   | ---    | ---    |
| Total            | 13,098 | 11,778                | 11,544 | 10,884 |

| VENUE                | May-10 | Apr-10 | Mar-10 | Feb-10 |
|----------------------|--------|--------|--------|--------|
| Open outcry          | 1,540  | 1,349  | 1,318  | 1,245  |
| Electronic           | 10,916 | 9,809  | 9,562  | 8,996  |
| Privately negotiated | 196    | 187    | 190    | 185    |
| CME ClearPort (OTC)  | 445    | 432    | 474    | 459    |

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

| PRODUCT LINE     | Apr-10 | 3-Month Period Ending |        |        |
|------------------|--------|-----------------------|--------|--------|
|                  |        | Mar-10                | Feb-10 | Jan-10 |
| Interest         |        |                       |        |        |
| Rates            | 0.492  | 0.503                 | 0.511  | 0.511  |
| Equity Index     | 0.712  | 0.713                 | 0.726  | 0.735  |
| FX               | 0.811  | 0.803                 | 0.806  | 0.817  |
| Energy           | 1.628  | 1.636                 | 1.640  | 1.637  |
| Commodities/Alt. |        |                       |        |        |
| Investments      | 1.248  | 1.244                 | 1.255  | 1.267  |
| Metals           | 1.696  | 1.734                 | 1.703  | 1.851  |
|                  | -----  | -----                 | -----  | -----  |
| Total            | 0.809  | 0.821                 | 0.838  | 0.852  |

| VENUE | Apr-10 | Mar-10 | Feb-10 | Jan-10 |
|-------|--------|--------|--------|--------|
|-------|--------|--------|--------|--------|

|                     |       |       |       |       |
|---------------------|-------|-------|-------|-------|
| Exchange-Traded     | 0.746 | 0.754 | 0.770 | 0.784 |
| CME ClearPort (OTC) | 2.465 | 2.392 | 2.373 | 2.366 |

Average daily volume and rate per contract figures from 2008 have been revised due to standardizing NYMEX reporting conventions to follow CME's treatment of post-trade transactions such as exercises, assignments and deliveries.

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, HuRLO products and credit default swap clearing.

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