

## **CME Group Reports First-Quarter 2008 Volume Averaged a Record 13.7 Million Contracts per Day, Up 32 Percent; March 2008 Volume Averaged 13.5 Million Contracts per Day, Up 15 Percent**

- Quarterly volume records were achieved across all major product lines
- Record quarterly total electronic options volume was up 60 percent to average 414,000 contracts per day
- Record quarterly total electronic Eurodollar options nearly doubled from first-quarter 2007, representing a record 14 percent of total traded
- Legacy e-CBOT products reached a record 3.9 million total contracts per day during first quarter after transitioning to CME Globex platform
- A record 83 percent of total monthly volume was traded electronically
- Quarterly volume for NYMEX energy and metals products on CME Globex was up 51 percent, averaging more than one million contracts per day for first time

CHICAGO, April 1, 2008, 2008 /PRNewswire-FirstCall via COMTEX News Network/ -- CME Group, the world's largest and most diverse derivatives exchange, today announced first-quarter 2008 volume averaged a record 13.7 million contracts per day, up 32 percent from first-quarter 2007. Total electronic volume increased 41 percent versus the first quarter in 2007 to average a record 11.1 million contracts per day. Total electronic options volume increased 60 percent to average a record 414,000 contracts per day. March volume averaged 13.5 million contracts per day, up 15 percent from March 2007. Total volume exceeded 269 million contracts for the month, of which a record 83 percent was traded electronically. Total electronic volume averaged a record 11.1 million contracts per day, up 22 percent from the prior March.

### **First-Quarter Highlights**

All CME Group major product lines achieved quarterly volume records. CME Group E-mini equity index volume averaged a record 3.6 million contracts per day, up 72 percent compared with first-quarter 2007. CME Group interest rate volume averaged a record 8.3 million contracts per day, up 24 percent. CME Group commodities and alternative investments volume averaged a record 949,000 contracts per day, up 20 percent. CME Group foreign exchange (FX) volume averaged a record 640,000 contracts per day, up 15 percent from same period in 2007, and representing a notional value of \$87 billion.

Record quarterly NYMEX energy and metals volume on the CME Globex trading platform increased 51 percent to average more than one million contracts per day for the first time. Legacy e-CBOT products reached a record 3.9 million contracts per day during the first quarter of trading on CME Globex. Both 5-Year U.S. Treasury Note and 30-Year U.S. Bond volume reached quarterly records following tick size adjustments that went into effect on March 3, up 47 percent and 15 percent respectively compared to the same period in 2007.

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

### **First-Quarter Average Daily Volume Records**

Product	Q1 2008 ADV (in thousands)	% Change vs. Q1 2007
Total CME Group Products	13,669	+32%
Total Interest Rate Products	8,251	+24%
2-Year U.S. Treasury Notes	423	+87%
5-Year U.S. Treasury Notes	954	+47%
30-Year U.S. Bonds	591	+15%
10-Year U.S. Treasury Note Options	293	+31%
Electronic 10-Year U.S. Treasury Note Swaps	3	+103%

Total E-Mini Equity Index Products	3,628	+72%
Total Equity Standard	202	+2%
E-mini S&P 500	2,579	+87%
S&P 500 futures	73	+19%
E-mini NASDAQ 100	483	+32%
E-mini Russell 2000	319	+53%
Russell 2000	3	+19%
Nikkei 225	19	+37%
Nikkei 225 (Yen) Futures	18	+41%
Mini \$5 Dow	210	+62%
Total Foreign Exchange Products	640	+15%
Australian Dollar	53	+41%
Euro FX	202	+8%
Mexican Peso	27	+29%
Total Commodities and Alternative Investments		
Products	949	+20%
Oats	3	+23%
Rough Rice	2	+14%
Soybean	222	+61%
Soybean Meal	65	+45%
Soybean Oil	77	+64%
Wheat	115	+53%
Lean Hog	37	+22%
Lumber	2	+42%
Weather	5	+39%
Feeder Cattle Futures	6	+13%
Corn Options	78	+7%
Electronic Corn	188	+28%

### March 2008 Highlights

CME Group E-mini equity index volume averaged a record 4.0 million contracts per day, up 52 percent compared with March 2007. CME Group FX volume averaged a record 759,000 contracts per day, up 16 percent from the same period in 2007, and representing a notional value of \$109 billion. CME Group commodities and alternative investments volume averaged 903,000 contracts per day, up 23 percent. CME Group interest rate volume averaged 7.5 million contracts per day, up 2 percent from March 2007. Record monthly NYMEX energy and metals volume on the CME Globex trading platform increased 71 percent to average more than 1.1 million contracts per day.

### March 2008 Average Daily Volume Records

Product	March 2008 ADV	% Change vs. March 2007
Total E-mini Equity Index Products	4,109	+52%
E-mini Equity Index Futures	3,919	+52%
Equity Standard Futures	189	+7%
E-mini Russell 2000	365	+41%
E-mini Russell 2000 Futures	358	+42%
E-mini S&P 500	2,895	+62%
E-mini S&P 500 Futures	2,805	+63%
E-mini S&P MidCap 400 Futures	44	+33%
E-mini MSCI EAFE Futures	3	+467%
Nikkei 225 (Yen) Futures	21	+3%
Nikkei 225 Futures	26	+25%
Russell 2000	6	+116%
S&P 500 Futures	119	+11%

Total Foreign Exchange Products	759	+16%
Electronic FX	709	+20%
FX Futures	729	+14%
FX Options	30	+83%
Australian Dollar	61	+314%
Euro FX	251	+20%
Soybean Meal	66	+66%
Electronic Soybean Meal	41	+198%
Mini Silver Futures	5	+211%
Lean Hog	43	+290%
Electronic Lean Hog	12	+426%
Live Cattle	53	+1%
Electronic Live Cattle	9	+377%
Soybean Options	64	+161%
Soybean Oil Options	11	+235%

CME GROUP QUARTERLY AVERAGE DAILY VOLUME  
(In thousands)

	Q1 2008	Q1 2007	Percent Change
PRODUCT LINE			
Interest Rates	8,251	6,671	24%
E-minis	3,628	2,107	72%
Equity Standard	201	197	2%
Foreign Exchange	640	555	15%
Commodities and Alt. Inv.*	949	789	20%
Total	13,669	10,320	32%
VENUE			
Open Outcry	2,336	2,312	1%
CME Globex and e-CBOT	11,097	7,846	41%
Privately Negotiated	236	162	46%

\*CME Group Commodities and Alternative Investments product line includes the legacy CME commodities and alternative investments product line and the legacy CBOT agricultural product line and metals, energy and other product line.

CME GROUP MONTHLY AVERAGE DAILY VOLUME  
(In thousands)

	March 2008	March 2007	Percent Change
PRODUCT LINE			
Interest Rates	7,512	7,365	2%
E-minis	4,019	2,642	52%
Equity Standard	264	299	-12%
Foreign Exchange	759	655	16%
Commodities and Alt. Inv.*	903	727	24%
Total	13,456	11,687	15%
VENUE			
Open Outcry	2,048	2,422	-15%
CME Globex	11,122	9,088	22%
Privately Negotiated	286	177	61%

\*CME Group Commodities and Alternative Investments product line includes the legacy CME commodities and alternative

investments product line and the legacy CBOT agricultural product line and metals, energy and other product line.

#### CME GROUP ROLLING THREE-MONTH AVERAGES

##### Average Rate Per Contract

(In dollars, and calculated from combined average daily volumes for entire period)

By Product Line						By Venue			
3-Month Period	Inter- est Rates	E- minis	Equity Stand- ard	Foreign Exchange	Commod- ities and Alt.	Total	Open Outcry	Elec- tronic	Priv- ately
					Inv.				Negot- iated
Feb-08	0.506	0.705	1.501	0.963	1.109	0.635	0.563	0.616	2.593
Jan-08	0.509	0.699	1.478	0.964	1.096	0.635	0.510	0.622	2.947
Dec-07	0.530	0.687	1.427	0.985	1.074	0.648	0.517	0.629	3.057
Nov-07	0.523	0.671	1.442	0.972	1.070	0.636	0.503	0.623	3.050

##### Average Daily Volume

(In thousands, average daily volumes combined for entire period)

By Product Line						By Venue			
3-Month Int- Period Ending	Inter- est Rates	E- minis	Equity		Commod- ities and	Total	Open Outcry	Elec- tronic	Priv- ately
			Stand- ard	Foreign Exchange	Alt. Inv.				Negot- iated
Mar-08	8,251	3,628	201	640	949	13,669	2,336	11,097	236
Feb-08	7,536	3,137	184	558	882	12,297	2,209	9,880	208
Jan-08	7,390	3,276	187	583	812	12,247	2,241	9,811	195
Dec-07	6,290	2,817	166	561	740	10,574	1,876	8,528	169

CME Group (<http://www.cmegroup.com/>) is the world's largest and most diverse derivatives exchange. Formed by the 2007 merger of Chicago Mercantile Exchange Holdings Inc. (CME) and CBOT Holdings, Inc. (CBOT), 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 its trading floors. 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, agricultural commodities, and alternative investment products such as weather and real estate. CME Group is traded on the New York Stock Exchange and NASDAQ under the symbol "CME".

The Globe logo, CME, Chicago Mercantile Exchange, CME Group, Globex and E-mini, are trademarks of Chicago Mercantile Exchange Inc. CBOT and Chicago Board of Trade are trademarks of the Board of Trade of the City of Chicago, Inc. TRAKRS and Total Return Asset Contracts are trademarks of Merrill Lynch & Co., Inc. These trademarks are used herein under license. All other trademarks are the property of their respective owners. Further information about CME Group and its products can be found at <http://www.cmegroup.com/>.

Statements in this news release that are not historical facts are forward-looking statements. These statements are not guarantees of future performance and involve risks, uncertainties and assumptions that are difficult to predict. Therefore, actual outcomes and results may differ materially from what is expressed or implied in any forward-looking statements. Among the factors that might affect our performance are: our ability to successfully integrate the businesses of CME Holdings and CBOT Holdings, including the fact that such integration may be more difficult, time consuming or costly than expected and revenues following the merger may be lower than expected; increasing competition by foreign and domestic entities, including increased competition from new entrants into our markets and consolidation of existing entities; our ability to keep pace with rapid technological developments, including our ability to complete the development and implementation of the enhanced functionality required by our customers; our ability to continue introducing competitive new products and services on a timely, cost-effective basis, including through our electronic trading capabilities, and our ability to maintain the competitiveness of our existing products and services; our ability to adjust our fixed costs and expenses if our revenues decline; our ability to continue

to generate revenues from our processing services provided to third parties; our ability to maintain existing customers and attract new ones; our ability to expand and offer our products in foreign jurisdictions; changes in domestic and foreign regulations; changes in government policy, including policies relating to common or directed clearing; the costs associated with protecting our intellectual property rights and our ability to operate our business without violating the intellectual property rights of others; our ability to generate revenue from our market data that may be reduced or eliminated by the growth of electronic trading; changes in our rate per contract due to shifts in the mix of the products traded, the trading venue and the mix of customers (whether the customer receives member or non-member fees or participates in one of our various incentive programs) and the impact of our tiered pricing structure; the ability of our financial safeguards package to adequately protect us from the credit risks of clearing members; changes in price levels and volatility in the derivatives markets and in underlying fixed income, equity, foreign exchange and commodities markets; economic, political, geopolitical and market conditions; natural disasters and other catastrophes, our ability to accommodate increases in trading volume and order transaction traffic without failure or degradation of performance of our systems; our ability to execute our growth strategy and maintain our growth effectively; our ability to manage the risks and control the costs associated with our acquisition, investment and alliance strategy; our ability to continue to generate funds and/or manage our indebtedness to allow us to continue to invest in our business; industry and customer consolidation; decreases in trading and clearing activity; the imposition of a transaction tax on futures and options on futures transactions; and the seasonality of the futures business. More detailed information about factors that may affect our performance may be found in our filings with the Securities and Exchange Commission, including our most recent Annual Report on Form 10-K, which is available in the Investor Relations section of the CME Group Web site. We undertake no obligation to publicly update any forward-looking statements, whether as a result of new information, future events or otherwise.

CME-G

SOURCE CME Group

<http://www.cmegroup.com>

Copyright (C) 2008 PR Newswire. All rights reserved

News Provided by COMTEX