

## CME Group Volume Averaged 11.2 Million Contracts per Day in July

- Electronic volume increased 7 percent, with a record 85 percent of all contracts traded electronically
- CME Group E-mini equity index volume rose 34 percent
- NYMEX volume on CME Globex rose 39 percent

CHICAGO, Aug 01, 2008 /PRNewswire-FirstCall via COMTEX News Network/ -- CME Group, the world's largest and most diverse derivatives exchange, today announced that July 2008 volume averaged 11.2 million contracts per day, with total volume for the month exceeding 245 million contracts. Compared with July 2007, volume was down 1 percent. A record 85 percent of contracts was traded electronically. Total monthly electronic volume increased 7 percent over July 2007, averaging 9.5 million contracts per day. Year-to-date 2008 volume through July averaged 12.2 million contracts per day, up 16 percent from the same period last year.

CME Group E-mini equity index volume averaged 3.5 million contracts per day, up 34 percent compared with July 2007. CME Group commodities and alternative investments volume averaged 878,000 contracts per day, up 15 percent. CME Group foreign exchange (FX) contracts volume averaged 640,000 contracts per day, up 2 percent from July 2007, and represented average daily notional value traded of \$90 billion, up 16 percent. CME Group interest rate volume averaged 6.0 million contracts per day, down 16 percent compared with the same period in 2007. Monthly NYMEX volume on the CME Globex electronic trading platform averaged 1.0 million contracts per day, up 39 percent.

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.

### CME GROUP MONTHLY AVERAGE DAILY VOLUME (In thousands)

	July 2008	July 2007	Percent Change
PRODUCT LINE			
Interest Rates	5,952	7,049	-16%
E-minis	3,522	2,630	34%
Equity Standard	171	163	5%
FX	640	628	2%
Commodities and Alt. Inv.*	878	764	15%
Total	11,163	11,234	-1%

	July 2008	July 2007	Percent Change
VENUE			
Open Outcry	1,509	2,118	-29%
CME Globex	9,500	8,919	7%
Privately Negotiated	154	197	-22%

\* 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		Equity		Commodities			Privately		
Period	Interest	Stand-		and			Open	Elec-	Negot-
Ending	Rates	E-minis	ard	FX	Inv.	Total	Outcry	tronic	iated
Jun-08	0.522	0.668	1.453	0.907	1.134	0.648	0.572	0.629	2.427
May-08	0.527	0.661	1.473	0.918	1.114	0.644	0.575	0.622	2.354
Apr-08	0.521	0.676	1.484	0.926	1.117	0.643	0.586	0.617	2.332
Mar-08	0.505	0.684	1.506	0.927	1.119	0.630	0.553	0.609	2.345

#### Average Daily Volume

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

		By Product Line					By Venue		
3-Month		Equity		Commodities			Privately		
Period	Interest	Stand-		and			Open	Elec-	Negot-
Ending	Rates	E-minis	ard	FX	Inv.	Total	Outcry	tronic	iated
Jul-08	6,438	3,186	177	675	913	11,388	1,721	9,494	173
Jun-08	6,467	2,833	161	665	933	11,060	1,836	9,054	170
May-08	6,702	2,987	172	662	865	11,387	1,883	9,308	195
Apr-08	7,303	3,138	179	645	960	12,224	2,017	9,989	218

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 listed on NASDAQ under the symbol "CME".

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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 obtain the required approvals and to satisfy the closing conditions for our proposed merger with NYMEX Holdings, Inc. and our ability to realize the benefits and control the costs of the proposed transaction; 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; 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 or as a result of a combination with the Securities and Exchange Commission and the Commodity Futures Trading Commission; 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 decreased demand or 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; the ability of our compliance and risk management methods to effectively monitor and manage our risks; 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 Quarterly Report on Form 10-Q, 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.

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