

## CME Group Volume Averaged 9.8 Million Contracts per Day in July 2009

CHICAGO, Aug 04, 2009 /PRNewswire-FirstCall via COMTEX News Network/ -- CME Group, the world's largest and most diverse derivatives marketplace, today announced that July volume averaged 9.8 million contracts per day, down 25 percent from July 2008. Total volume was 215 million contracts for July, of which 81 percent was traded electronically, up from 79 percent in June. Electronic volume averaged 7.9 million contracts per day, down 25 percent from the prior July. CME Group year-to-date volume through July averaged 10.3 million contracts per day.

CME Group interest rate volume averaged 4.2 million contracts per day, down 30 percent compared with the same period in 2008, still trending above first-quarter 2009 average daily volume levels as credit and lending markets continued to stabilize. CME Group E-mini equity index volume averaged 2.4 million contracts per day, down 31 percent compared with July 2008. Equity standard volume averaged 96,000 contracts per day, down 44 percent compared with the same period last year. CME Group foreign exchange (FX) experienced its highest non-roll month volume so far in 2009. FX volume averaged 612,000 contracts per day, with notional value of approximately \$79 billion, down 4 percent compared with the prior July. CME Group commodities and alternative investments volume averaged 748,000 contracts per day, down 15 percent from July 2008.

Total NYMEX volume averaged 1.7 million contracts for July 2009, down 9 percent compared with the same period last year, but in line with June 2009. Monthly NYMEX energy futures and options volume averaged 983,000 contracts per day, down 6 percent from July 2008, but up slightly compared with June 2009. COMEX metals volume averaged 182,000 contracts per day for July 2009, down 29 percent compared with the same period last year. Average daily volume cleared through CME ClearPort was 494,000 contracts for July 2009, down 2 percent compared with July 2008. The remaining NYMEX volume of 36,000 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, Swapstream products, and HuRLO products.

### MONTHLY AVERAGE DAILY VOLUME (ADV)

	Total Exchange Pro Forma ADV (CME, CBOT and NYMEX combined, in thousands)		
	Jul 2009	Jul 2008	Percent Change
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Total	9,755	13,034	-25%
Trading Days	22	22	

	CME Group ADV (CME and CBOT combined, in thousands)		
PRODUCT LINE	Jul 2009	Jul 2008	Percent Change
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Interest Rates	4,168	5,952	-30%
E-minis	2,436	3,522	-31%
Equity Standard	96	171	-44%
FX	612	640	-4%
Commodities and Alt. Inv.	748	878	-15%
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Total	8,060	11,163	-28%

	Jul 2009	Jul 2008	Percent Change
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VENUE			
Open outcry	1,049	1,509	-30%
CME Globex	6,894	9,500	-27%
Privately negotiated	116	154	-24%

NYMEX/COMEX ADV  
(in thousands)

	Jul 2009	Jul 2008	Percent Change
NYMEX floor	129	221	-42%
NYMEX electronic	854	823	4%
COMEX floor	23	36	-37%
COMEX electronic	159	221	-28%
CME ClearPort	494*	503	-2%
Other	36	67	-47%
<b>Total</b>	<b>1,695</b>	<b>1,871</b>	<b>-9%</b>

\*The PJM daily electricity swap futures contracts, which have an average rate per contract of approximately 10 cents, accounted for approximately 23 percent of the total volume cleared through CME ClearPort in July 2009.

ROLLING THREE-MONTH AVERAGES

Total Exchange Pro Forma RPC (Legacy CME, CBOT, and NYMEX combined)				
	Jun-09	May-09	Apr-09	Mar-09
Total Average RPC	0.816	0.812	0.823	0.833

CME Group (Legacy CME and CBOT combined)

Average Rate Per Contract (In dollars)

	Jun-09	3-Month Period Ending		
		May-09	Apr-09	Mar-09
Interest Rates	0.525	0.522	0.527	0.532
E-minis	0.676	0.666	0.671	0.677
Equity Standard	1.570	1.536	1.536	1.543
FX	0.901	0.905	0.920	0.918
Commodities/Alt. Investments	1.130	1.107	1.126	1.108
<b>Total</b>	<b>0.670</b>	<b>0.665</b>	<b>0.677</b>	<b>0.677</b>
Open outcry	0.625	0.618	0.631	0.607
Electronic	0.648	0.647	0.658	0.659
Privately negotiated	2.500	2.436	2.419	2.460

Average Daily Volume (In thousands)

	Jul-09	3-Month Period Ending		
		Jun-09	May-09	Apr-09
Interest Rates	4,664	4,389	3,942	3,752
E-minis	2,964	2,867	3,267	3,396
Equity Standard	119	121	140	152
FX	622	568	513	503
Commodities/Alt. Investments	799	818	717	734
<b>Total</b>	<b>8,897</b>	<b>8,762</b>	<b>8,579</b>	<b>8,538</b>
Open outcry	1,303	1,294	1,180	1,133
Electronic	7,452	7,331	7,281	7,284
Privately negotiated	141	137	118	120

NYMEX/COMEX

Average Rate Per Contract (In dollars)

	Jun-09	3-Month Period Ending		
		May-09	Apr-09	Mar-09
NYMEX floor	1.40	1.42	1.33	1.38
NYMEX electronic	1.37	1.31	1.32	1.35
COMEX floor	1.49	1.53	1.65	1.78
COMEX electronic	1.74	1.77	1.80	1.80
CME ClearPort	1.81	1.82	1.72	1.75
Other	2.68	2.39	2.47	2.46
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Total Pro Forma Average Gross Rate	1.58	1.57	1.54	1.57
Total Pro Forma Average Net Rate	1.48	1.46	1.44	1.47

Average Daily Volume (In thousands)

	Jul-09	3-Month Period Ending		
		Jun-09	May-09	Apr-09
NYMEX floor	130	126	125	126
NYMEX electronic	834	785	753	766
COMEX floor	27	28	28	27
COMEX electronic	159	149	153	156
CME ClearPort	524	537	553	605
Other	45	49	52	54
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Total	1,721	1,675	1,664	1,734

As the world's largest and most diverse derivatives marketplace, CME Group ([www.cmegroup.com](http://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 largest central counterparty clearing services in the world, which provides clearing and settlement services for exchange-traded contracts, as well as for over-the-counter derivatives transactions through CME ClearPort. These products and services ensure that businesses everywhere can substantially mitigate counterparty credit risk in both listed and over-the-counter derivatives markets.

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