

## CME Group Volume Averaged 11.9 Million Contracts Per Day in April 2010, Up 31 Percent

**-- Double-digit monthly volumes in interest rates, foreign exchange, commodities and alternative investments, energy and metals -- Record energy average daily volume of 1.7 million contracts, up 33 percent -- Record month for WTI and refined products, up 56 and 50 percent, respectively**

CHICAGO, May 4, 2010 /PRNewswire via COMTEX News Network/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced that April volume averaged 11.9 million contracts per day, up 31 percent from April 2009, and represented the highest year-over-year growth since January 2008. Total volume was 263 million contracts for April, of which 84 percent was traded electronically.

In April 2010, CME Group interest rate volume averaged 5.6 million contracts per day, up 69 percent compared with the prior April, and represented the highest year-over-year growth for the past several years. Treasury futures volume averaged 2.0 million contracts per day, up 82 percent compared with the same period in 2009, and Treasury options volume averaged 265,000 contracts per day, up 16 percent. Eurodollar futures volume averaged 2.4 million contracts per day, up 68 percent versus April 2009, while Eurodollar options volume averaged 841,000 contracts per day, up 64 percent.

CME Group equity index volume averaged 2.6 million contracts per day, down 15 percent from April 2009. CME Group foreign exchange (FX) volume averaged 842,000 contracts per day, up 87 percent compared with the same period a year ago, reflecting average daily notional value of \$110 billion. On April 29, FX volume hit a new record with 1,476,662 contracts traded, reflecting notional value of \$193 billion.

CME Group energy volume averaged a record 1.7 million contracts per day, up 33 percent compared with April 2009, driven primarily by all time record volume for WTI and refined products. Record WTI futures and options volume averaged 960,000 contracts per day, up 56 percent, while refined products averaged a record 267,000 contracts in April, up 50 percent versus April 2009. CME Group commodities and alternative investments volume averaged 894,000 contracts per day, up 12 percent from the prior April. CME Group metals volume averaged 260,000 contracts per day, up 58 percent compared with the same period last year.

Open outcry volume averaged 1.4 million contracts in April, up 24 percent versus April 2009. Electronic volume averaged 10.0 million contracts per day, up 36 percent from the prior April, while privately negotiated volume increased 24 percent to 172,000 contracts per day. Average daily volume cleared through CME ClearPort was 388,000 contracts for April 2010, down 20 percent compared with April 2009. The rolling three-month CME ClearPort rate per contract through March was up 28 percent, even though the rolling three-month CME ClearPort average daily clearing volume was down 19 percent in the same period due to a product mix shift and the wide variance in rate per contract for individual CME ClearPort products.

### MONTHLY AVERAGE DAILY VOLUME (ADV)

Total Exchange ADV  
( in thousands)

	Apr 2010	Apr 2009	
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Trading Days	22	21	
PRODUCT LINE	Apr 2010	Apr 2009	Percent Change
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Interest Rates	5,605	3,321	69%
Equity Index	2,590	3,045	-15%
FX	842	451	87%
Energy (including CME ClearPort)	1,748*	1,317	33%
Commodities and Alt. Inv.	894	801	12%

Metals (including CME ClearPort)	260	164	58%
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Total	11,939	9,099	31%

VENUE	Apr 2010	Apr 2009	Percent Change
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Open outcry	1,409	1,134	24%
CME Globex	9,970	7,343	36%
Privately negotiated	172	138	24%
CME ClearPort (OTC)	388	484	-20%

\*The PJM daily electricity swap futures contracts, which have an average rate per contract of approximately 10 cents, averaged 34,150 in April 2010. This accounted for approximately 2 percent of the total Energy volume in April 2010, down from 3 percent in March 2010.

#### ROLLING THREE-MONTH AVERAGES

Average Daily Volume (In thousands)

PRODUCT LINE	3-Month Period Ending			
	Apr-10	Mar-10	Feb-10	Jan-10
Interest Rates	5,393	5,120	4,728	4,453
Equity Index	2,724	2,815	2,662	2,510
FX	892	887	824	777
Energy	1,645	1,609	1,592	1,531
Commodities/Alt. Investments	827	786	758	744
Metals	296	327	319	331
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Total	11,778	11,544	10,884	10,346

VENUE	Apr-10	Mar-10	Feb-10	Jan-10
Open outcry	1,349	1,318	1,245	1,252
Electronic	9,809	9,562	8,996	8,478
Privately negotiated	187	190	185	171
CME ClearPort (OTC)	432	474	459	446

Average Rate Per Contract (In dollars)

PRODUCT LINE	3-Month Period Ending			
	Mar-10	Feb-10	Jan-10	Dec-09
Interest Rates	0.503	0.511	0.511	0.509
Equity Index	0.713	0.726	0.735	0.733
FX	0.803	0.806	0.817	0.816
Energy	1.636	1.640	1.637	1.606
Commodities/Alt. Investments	1.244	1.255	1.267	1.278

Metals	1.734	1.703	1.851	1.872
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Total	0.821	0.838	0.852	0.849
VENUE	Mar-10	Feb-10	Jan-10	Dec-09
Exchange-Traded	0.754	0.770	0.784	0.783
CME ClearPort (OTC)	2.392	2.373	2.366	2.236

**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.**

As the world's leading 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(R) 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(R). 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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