

February 2008

Monthly Stock Index Update



A Global Trading Summary of Stock Index Futures and Options

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 - Futures
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- 20-Day Historical Volatilities
- Index Correlations

HIGHLIGHTS

February 2008

- CME Group E-mini equity index volume averaged 3.0 million contracts per day, up 55% compared with February 2007.

 - Percentage increase in average daily volumes (ADVs), February 2008 vs. February 2007
 - E-mini S&P 500 +70.4%
 - E-mini S&P MidCap 400 +45.8%
 - E-mini NASDAQ-100 +14.7%
 - E-mini Russell 2000 +40.2%
 - E-mini Dow (\$5) +61.7%
 - Nikkei 225 (\$) +23.4%
 - Nikkei 225 (Yen) +42.2%

 - E-mini MSCI EAFE futures: February 2008 ADV of 732 contracts, with record month-end open interest of 14,812 contracts.

 - E-mini MSCI Emerging Markets futures: February 2008 ADV of 277 contracts, with record month-end open interest of 2,920 contracts.

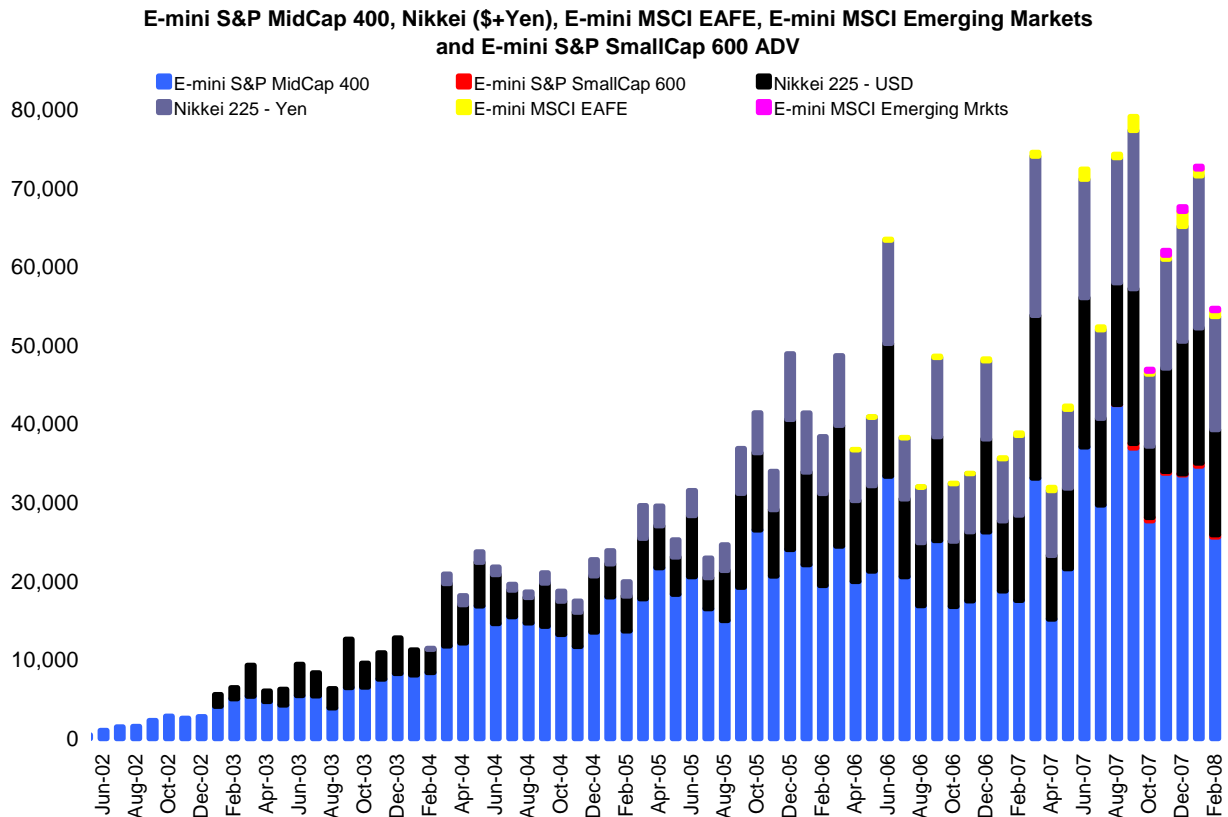
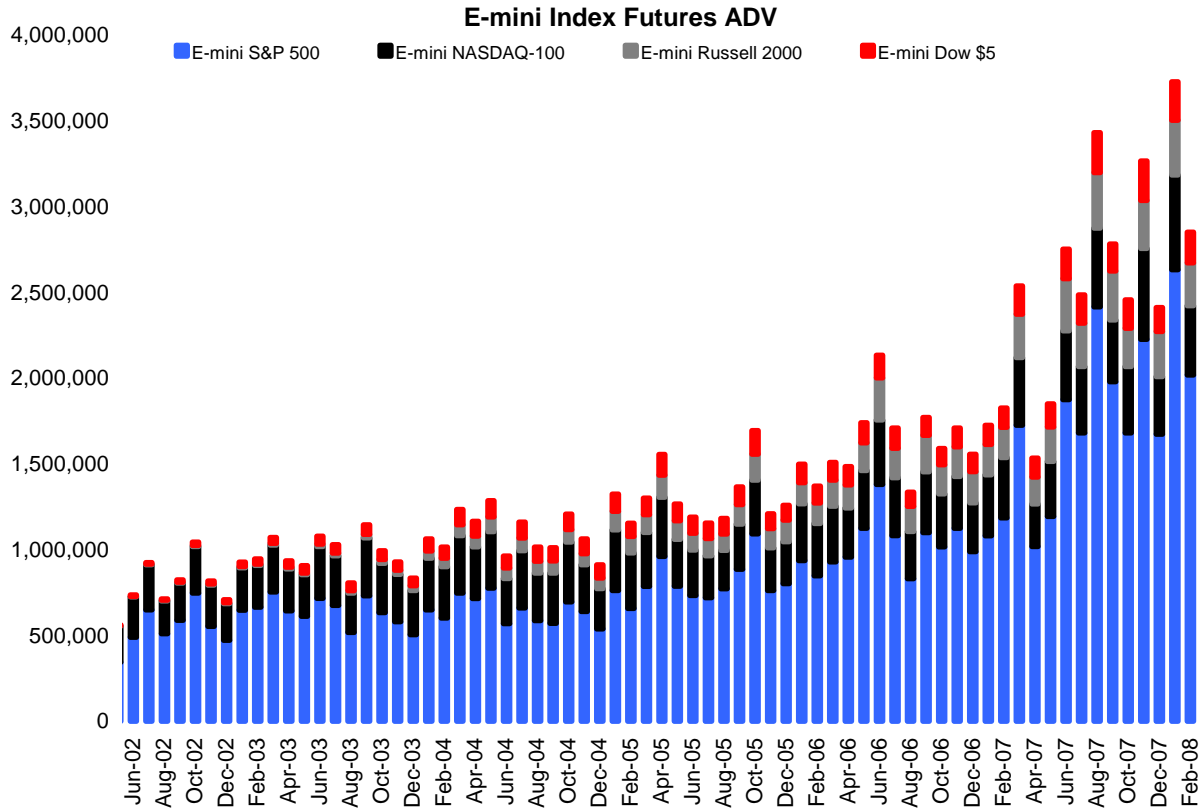
 - E-mini S&P 500 options: February 2008 ADV of 77,087 contracts, with record month-end open interest of 770,674 contracts.
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STATS AT-A-GLANCE

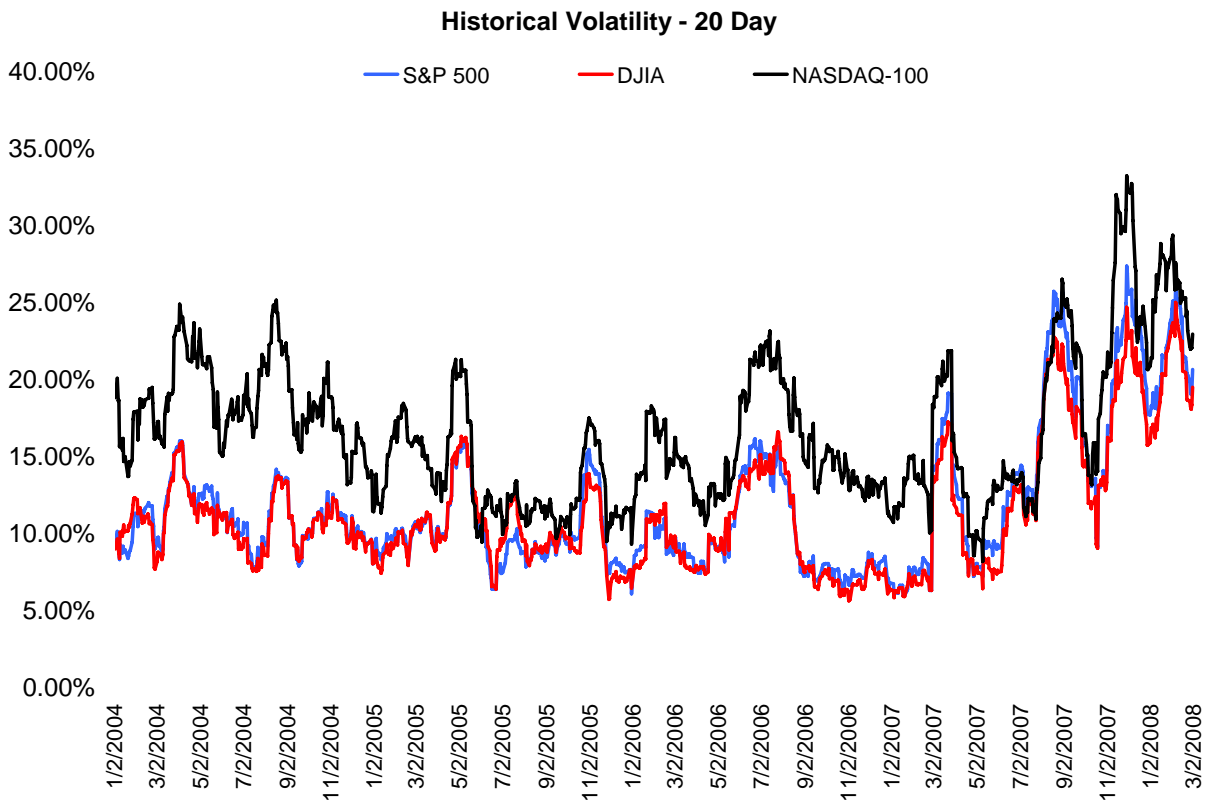
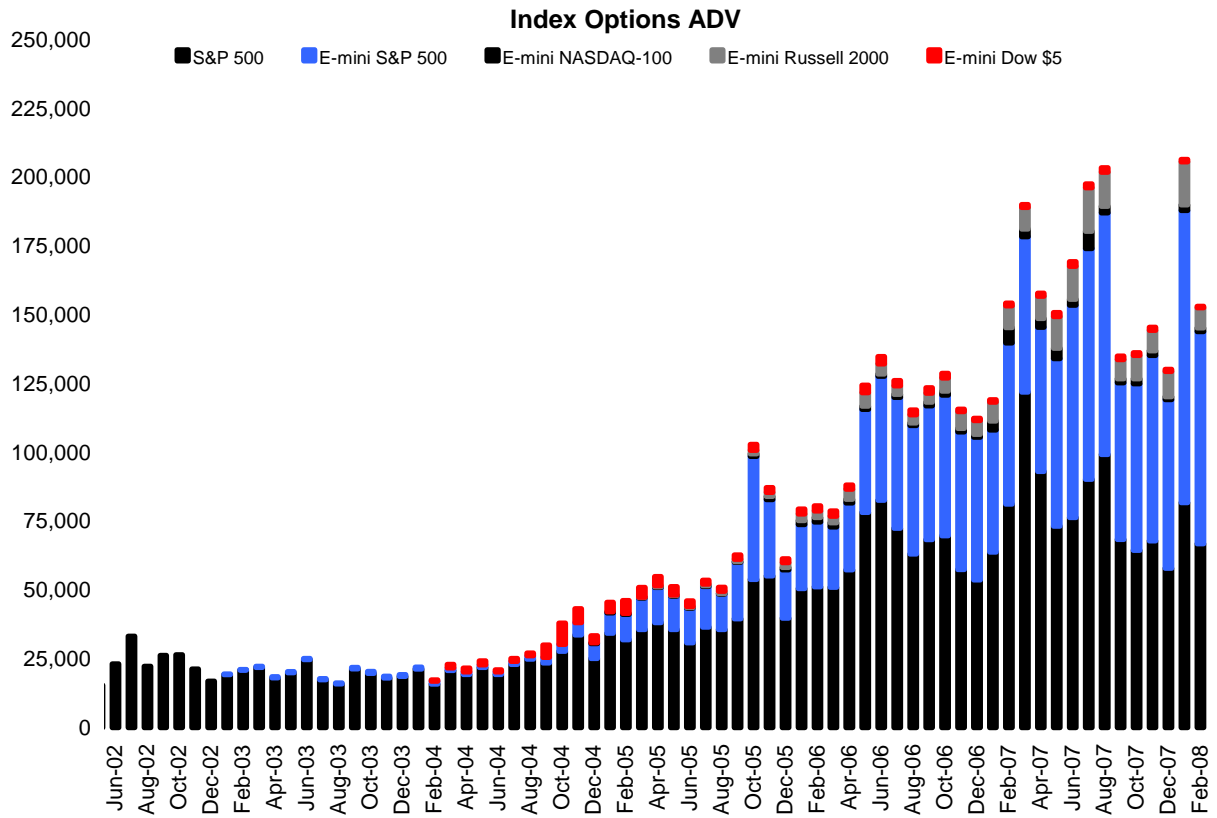
CME Group

February 2008

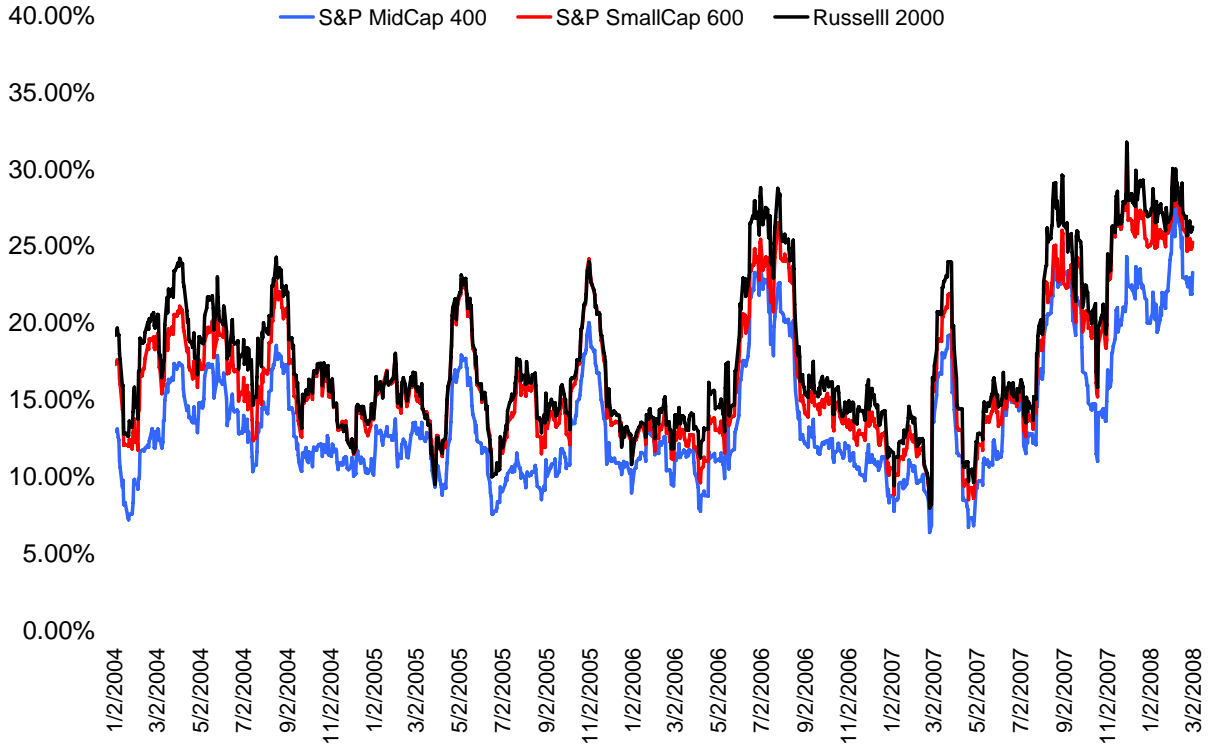
		Average Daily Volume			Open Interest				
		ADV	ADV	Open	O.I.	Index Close	2008 YTD	20 Day	
Ticker		Contracts	\$Notional (\$Millions)	Interest Contracts	(\$Millions)	29-Feb-08	Price Return	Hist. Volatility	
S&P 500	E-mini S&P 500	ES	2,018,420	\$134,289	2,350,809	\$156,403	1330.63	-9.38%	20.65%
	S&P 500	SP	45,388	\$15,099	591,722	\$196,841			
	S&P 500 Total		2,063,808	\$149,387	2,942,531	\$353,244			
S&P 400	E-mini S&P MidCap 400	EMD	25,654	\$2,023	110,267	\$8,695	788.51	-8.12%	23.28%
	S&P MidCap 400	MD	164	\$65	8,037	\$3,169			
	S&P MidCap 400 Total		25,818	\$2,088	118,304	\$11,863			
S&P 600	E-mini S&P SmallCap 600	SMC	271	\$10	407	\$15	363.69	-7.96%	25.25%
	S&P SmallCap 600	SMP	0	\$0	0	-			
	S&P SmallCap 600 Total		271	\$10	407	\$15			
ND100	E-mini NASDAQ-100	NQ	403,607	\$14,088	465,687	\$16,255	1745.27	-16.29%	22.95%
	NASDAQ-100	ND	4,544	\$793	57,128	\$9,970			
	NASDAQ-100 Total		408,151	\$14,881	522,815	\$26,225			
R2000	E-mini Russell 2000	ER2	248,875	\$17,077	677,782	\$46,508	686.18	-10.42%	26.23%
	Russell 2000	RL	1,825	\$626	46,237	\$15,863			
	Russell 2000 Total		250,700	\$17,703	724,019	\$62,371			
DJIA	E-mini Dow \$5	YM	179,987	\$11,039	102,597	\$6,292	12266.39	-7.53%	19.51%
	DJIA - \$10 Dow	DJ	4,122	\$506	34,456	\$4,227			
	DJIA Total		184,109	\$11,545	137,053	\$10,519			
NK225	Nikkei 225 (US\$)	NK	13,390	\$911	81,833	\$5,566	13603.02	-11.14%	34.78%
	Nikkei 225 (Yen)	NIY	14,395	\$979	89,829	\$6,110			
	Nikkei 225 Total		27,785	\$1,890	171,662	\$11,676			
EAFE	E-mini MSCI EAFE	EFE	732	\$76	14,812	\$1,533	2070.06	-8.13%	25.51%
EM	E-mini MSCI Emerging Mkts	EMI	277	\$16	2,920	\$170	1167.66	-6.26%	22.59%
DJRE	DJ U.S. Real Estate	RE	0	\$0.0	45	\$1	244.57	-5.00%	35.04%
FXC25	FTSE/Xinhua China 25	FXN	0	\$0.0	0	\$0	22412.20	-12.13%	51.77%



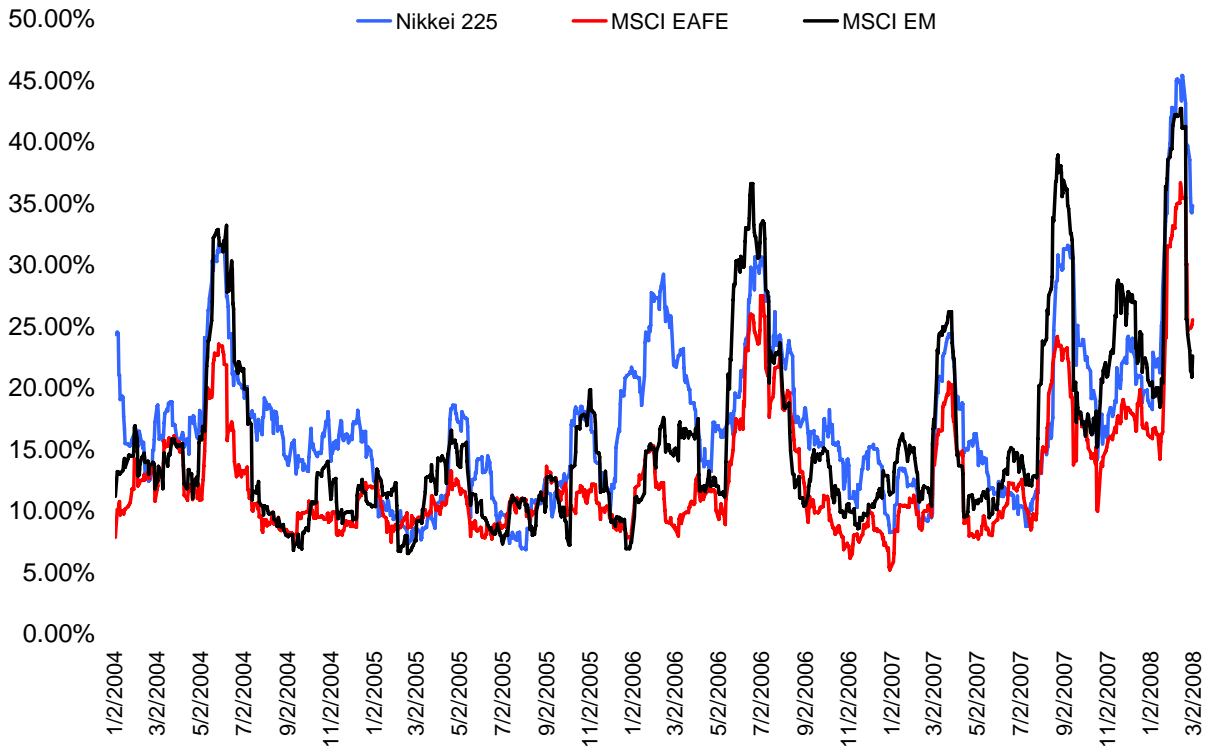
Monthly Stock Index Update



Historical Volatility - 20 Day



Historical Volatility - 20 Day



Monthly Stock Index Update

Correlation Matrix: 2007

	S&P 500	S&P MidCap 400	S&P SmallCap 600	DJIA	ND100	R2000	DJ U.S. Real Estate	MSCI EAFE	MSCI Emerging Markets	Nikkei 225
S&P 500	100.00%									
S&P MidCap 400	95.44%	100.00%								
S&P SmallCap 600	92.60%	95.50%	100.00%							
DJIA	98.15%	92.33%	89.16%	100.00%						
NASDAQ-100	88.93%	87.30%	82.95%	87.01%	100.00%					
Russell 2000	92.73%	95.23%	98.84%	88.87%	83.62%	100.00%				
DJ U.S. Real Estate	78.55%	81.00%	82.16%	75.10%	68.42%	83.66%	100.00%			
MSCI EAFE	42.08%	46.87%	39.26%	42.06%	37.44%	38.92%	35.11%	100.00%		
MSCI Emerging Markets	37.23%	43.59%	34.82%	36.96%	36.41%	34.65%	31.38%	84.52%	100.00%	
Nikkei 225	4.62%	11.70%	6.47%	5.13%	8.01%	6.37%	9.72%	59.13%	59.83%	100.00%

Correlation Matrix: 2008

	S&P 500	S&P MidCap 400	S&P SmallCap 600	DJIA	ND100	R2000	DJ U.S. Real Estate	MSCI EAFE	MSCI Emerging Markets	Nikkei 225
S&P 500	100.00%									
S&P MidCap 400	95.86%	100.00%								
S&P SmallCap 600	93.11%	96.30%	100.00%							
DJIA	98.49%	93.60%	92.74%	100.00%						
NASDAQ-100	85.15%	81.56%	75.60%	82.53%	100.00%					
Russell 2000	92.70%	95.42%	99.56%	92.63%	74.63%	100.00%				
DJ U.S. Real Estate	69.67%	72.62%	80.88%	69.00%	36.43%	80.77%	100.00%			
MSCI EAFE	27.69%	24.76%	13.52%	28.05%	34.21%	14.12%	-11.94%	100.00%		
MSCI Emerging Markets	23.14%	20.57%	11.60%	23.33%	27.88%	13.85%	-9.94%	82.39%	100.00%	
Nikkei 225	16.30%	15.88%	15.63%	17.84%	19.34%	17.18%	2.45%	60.72%	64.18%	100.00%

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Futures trading is not suitable for all investors, and involves the risk of loss. Futures are a leveraged investment, and because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money deposited for a futures position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles. And only a portion of those funds should be devoted to any one trade because they cannot expect to profit on every trade.

All references to options refer to options on futures.

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