

CORPORATE EVENTS

MEMO # 08-193

DATE: 08/22/08

ACTION:

On August 18, 2008 Shareholders of NYMEX Holdings, Inc. ("NMX") voted on and subsequently approved the proposed merger with CME Group Inc. ("CME"). The effective date will be **Monday, August 25, 2008**.

This action will be coordinated with the Options Clearing Corporation.

CATEGORY:

Cash Settlement

EQUITY SYMBOL:

NYMEX Holdings, Inc. ("NMX")

ONE CHICAGO SYMBOL:

NMX1C will change to **NMX2C**; a new **NMX1C** will not be re-listed

CME FUTURES SYMBOL:

NMX will change to **NM2**; **NMX** will not be re-listed

MULTIPLIER:

100 (e.g., 1.00 equals \$100.00)

EFFECTIVE DATE:

Monday, August 25, 2008

NEW DELIVERABLE PER CONTRACT:

- 1) 13 CME Group Inc. ("CME") Common Shares
- 2) \$3,600 (\$36 x 100)
- 3) Cash in lieu of fractional .23 CME Group Inc. ("CME") Common Shares

APPLICABLE CONTRACT MONTHS:

September, October, December 2008 and March 2009

SETTLEMENT PRICES AND POSITIONS:

The underlying price for NMX2C will be determined as follows:

$$\text{NMX2C} = .13 \text{ ("CME")} + 36 + \text{cash in lieu of .23 fractional CME Group Inc. ("CME") Common Shares}$$

Please note that the valuation would apply only to the NMX2C deliverable in terms of current market value of the deliverable securities. The resulting price would not be equivalent to the daily settlement price of a futures contract month, whose determination would include cost of money carrying charges, adjustment for dividends, and other factors.

NOTES:

The forecasted effect of the upcoming corporate event on each clearing firms' positions can be viewed in infopac in the Corporate Event Initial Forecast Report (ONE712), the Corporate Event Final Forecast Report (ONE713), and the Corporate Event Forecast Audit Report (CPDBU710).

If you have any questions regarding the information provided in the document, please call CME Clearing risk management hotline at (312) 648-3888.