

## CME Reports April 2007 Total Volume Exceeded 103 Million Contracts, Up 2 Percent from Year-Ago Period

**- April 2007 volume averaged 4.9 million contracts per day, down 8 percent from year-ago period - April NYMEX energy and metals volume on CME Globex averaged a record 690,000 contracts per day - Total electronic options volume of 158,000 contracts per day represented a record 14 percent of total options volume - Total exchange volume year-to-date through April rose 20 percent to an average 6.1 million contracts per day**

CHICAGO, May 1, 2007 /PRNewswire-FirstCall via COMTEX News Network/ -- CME, the world's largest and most diverse derivatives exchange, today announced April 2007 total volume exceeded 103 million contracts, up 2 percent from April 2006. April volume averaged 4.9 million contracts per day, down 8 percent from the same period a year ago. Total exchange volume year-to-date through April is up 20 percent to an average 6.1 million contracts per day. CME was open for an abbreviated session on Good Friday, trading interest rate and foreign exchange products until 10 am. CME counted the abbreviated day as a full trading day for all products, which had a negative impact on average daily volume calculations. Volume on the CME Globex electronic trading platform remained flat from April 2006 to average 3.6 million contracts per day, representing 74 percent of total exchange volume. Total options volume was 1.1 million contracts per day, down 19 percent from April 2006. Electronic options volume averaged 158,000 contracts per day for the month, up 46 percent from the same period a year ago, and represented a record 14 percent of total CME options volume.

CME total interest rate product volume averaged 2.8 million contracts, down 14 percent from the same period a year ago. CME Eurodollar futures volume averaged 1.9 million contracts per day, down 5 percent from April 2006, and CME Eurodollar options volume averaged 950,000 contracts per day, down 26 percent ... Electronic volume of CME Eurodollar options averaged 85,000 contracts per day, up 9 percent from April 2006, and represented 9 percent of total Eurodollar options volume.

CME E-mini index product volume averaged 1.4 million contracts per day in April, up 1 percent from April 2006. Total equity options volume grew 84 percent from the same period a year ago to average 161,000 contracts per day. CME equity standard volume grew 27 percent to average 144,000 contracts per day. CME equity standard options volume increased 60 percent from April 2006 to average 93,000 contracts per day.

CME foreign exchange volume in April averaged 434,000 contracts per day, unchanged compared with the year-ago period. Electronic foreign exchange volume averaged 398,000 contracts per day, up 5 percent from April 2006.

All statistics in this news release exclude data on CME's non-traditional TRAKRS(R) products, and CME Auction Markets(TM) products, unless otherwise noted. All references to options refer to options on futures contracts.

CME commodities and alternative investment products volume averaged 68,000 contracts per day in April, down 2 percent compared with the same period a year ago. In addition, the commodities volume on the CME Globex platform was 3,500 contracts per day, representing 5 percent of the total commodities and alternative investments volume. CME weather volume averaged a record 5,900 contracts per day in April.

During April, CME Clearing handled CBOT volumes of 2.9 million contracts per day, down 3 percent from the year-ago period. NYMEX energy and metals volume on the CME Globex platform averaged a record 690,000 contracts per day.

Open interest for all CME products was 47 million contracts at the end of April, up from 35 million contracts per day at the end of December. Additionally, the Chicago Board of Trade had 17 million open positions with CME Clearing at the end of the month. Open interest represents the number of contract positions that remain open at the end of a trading session.

### CME MONTHLY AVERAGE DAILY VOLUME (In Thousands)

	April 2007	April 2006	Percent Change
CME PRODUCT LINE			
Interest Rates	2,838	3,284	-14%
E-Minis	1,441	1,426	1%
Equity Standard	144	113	27%

Foreign Exchange	434	432	0%
Commodities and Alt. Inv.	68	69	-2%
Sub Total	4,924	5,326	-8%
TRAKRS	84	177	-52%
Total	5,008	5,502	-9%
VENUE			
Open Outcry	1,235	1,644	-25%
CME Globex (Ex TRAKRS)	3,644	3,630	0%
Privately Negotiated	45	51	-11%

Note: CME Weather and GSCI products moved from Equity Standard to Commodities in April, and prior months were adjusted.

#### CME ROLLING THREE-MONTH AVERAGES (excluding TRAKRS)

##### Average Rate Per Contract (In Dollars)

By Product Line						By Venue			
3-Month	Commod- ities and					Pri- vately			
Period	Interest	E-Minis	Equity	Foreign	Alt.	Total	Open	CME	Negot-
Ending	Rates		Standard	Exchange	Inv.		Outcry	Globex	iated
Mar-07	0.492	0.706	1.414	1.109	0.944	0.644	0.489	0.657	3.650
Feb-07	0.509	0.712	1.419	1.107	0.953	0.657	0.506	0.666	3.645
Jan-07	0.508	0.717	1.434	1.072	0.931	0.658	0.508	0.667	3.649
Dec-06	0.508	0.707	1.430	1.085	0.942	0.655	0.512	0.660	3.713

##### Average Daily Volume (In Thousands)

By Product Line						By Venue			
3-Month	Commod- ities and					Pri- vately			
Period	Interest	E-Minis	Equity	Foreign	Alt.	Total	Open	CME	Negot-
Ending	Rates		Standard	Exchange	Inv.		Outcry	Globex	iated
Apr-07	3,517	1,920	197	535	83	6,252	1,494	4,699	58
Mar-07	3,639	1,977	190	555	93	6,454	1,578	4,815	61
Feb-07	3,220	1,649	155	551	78	5,643	1,416	4,168	58
Jan-07	3,016	1,610	147	540	80	5,392	1,337	4,000	55

CME (<http://www.cme.com>) is the world's largest and most diverse financial exchange. As an international marketplace, CME brings together buyers and sellers on the CME Globex(R) electronic trading platform and on its trading floors. CME offers futures and options on futures in these product areas: interest rates, stock indexes, foreign exchange, agricultural commodities, energy, and alternative investment products such as weather, real estate and economic derivatives. CME is a wholly-owned subsidiary of Chicago Mercantile Exchange Holdings Inc. (NYSE, Nasdaq: CME), which is part of the Russell 1000 (R) Index and the S&P 500(R) Index.

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. 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 Annual Report on Form 10-K, which can be obtained at its Web site at <http://www.sec.gov>. 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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