

## **CME Reports September 2006 Volume Averaged 6.0 Million Contracts Per Day, Up 15 Percent from Year-Ago Period; Third-Quarter 2006 Volume Averaged 5.4 Million Contracts Per Day, up 28 Percent from Year-Ago Period**

### **- CME FX volume averaged a record 520,000 contracts per day in September, up 26 percent from year-ago period**

CHICAGO, Oct 02, 2006 /PRNewswire-FirstCall via COMTEX News Network/ -- CME, the world's largest and most diverse financial exchange, today announced September volume averaged 6.0 million contracts per day, up 15 percent from September 2005 . the second highest volume month ever. Total monthly volume in September 2006 was 119 million contracts. Average daily volume on the CME Globex electronic trading platform increased 22 percent from September 2005 to 4.3 million contracts per day, representing 72 percent of total exchange volume. Total options volume was 1.3 million contracts per day, up 15 percent month over month. Electronic options volume averaged 156,000 contracts per day for the month, up 100 percent from the same period a year ago.

CME total interest rate volume averaged 3.4 million contracts per day in September, the second highest volume month ever, up 6 percent from the same period a year ago. CME Eurodollar futures volume averaged a record 2.3 million contracts per day, up 4 percent month over month, and CME Eurodollar options volume was up 10 percent to an average of 1.1 million contracts per day. Electronic volume of CME Eurodollar options averaged 100,000 contracts per day during the month, up 80 percent from September 2005 and representing 8.9 percent of Eurodollar options volume, the highest monthly percentage to date.

CME E-mini equity index volume averaged 1.7 million contracts per day in September, up 32 percent compared with September 2005. Total equity options volume grew 100 percent from the same period a year ago, to 123,000 contracts per day. CME E-mini options volume averaged a record 54,000 contracts per day, up 150 percent from September 2005. CME equity standard volume grew 16 percent to average 205,000 contracts per day.

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 foreign exchange volume in September averaged a record 520,000 contracts per day, up 26 percent compared with the year-ago period. Electronic foreign exchange volume increased 40 percent to a record 446,000 contracts per day compared with September 2005.

CME commodities and alternative investments volume averaged 86,000 contracts per day in September, up 37 percent from the same period a year ago.

NYMEX volume on the CME Globex platform averaged a record 273,000 contracts per day in September, up 245 percent compared with June 2006, when products were first available to trade under the current NYMEX-CME agreement.

### **Third-Quarter Highlights**

During the third quarter, CME volume averaged 5.4 million contracts per day, up 28 percent from the same period a year ago. Total volume exceeded 338 million contracts. Average daily volume on the CME Globex electronic trading platform increased 32 percent to 3.8 million contracts per day from the same period a year ago, representing 70 percent of total exchange volume. In the third quarter, total options volume averaged 1.3 million contracts per day, up 39 percent compared with third-quarter 2005. Electronic options volume averaged a record 148,000 contracts per day for the quarter, nearly tripling from the same period a year ago.

CME E-mini equity index volume averaged 1.6 million contracts per day during the quarter, up 32 percent compared with third-quarter 2005. CME E- mini options volume averaged a record 52,000 contracts per day, more than tripling from third quarter 2005. CME equity standard volume grew 30 percent to 154,000 contracts per day.

CME total interest rate volume was 3.1 million contracts per day during the quarter, up 27 percent from the same period a year ago. This increase was driven by continued growth in CME Eurodollar options, up 34 percent to 1.1 million contracts per day. CME Eurodollar options volume traded electronically averaged a record 95,000 contracts, up 146 percent from third- quarter 2005. This represented 8.4 percent of total CME Eurodollar options volume, the highest quarterly percentage to date.

CME foreign exchange volume averaged 423,000 contracts per day, up 26 percent compared with third-quarter 2005. During the quarter, electronic foreign exchange volume averaged 375,000 contracts per day, up 36 percent from the same period last year.

CME commodities and alternative investments volume averaged 78,000 contracts per day for the quarter, up 39 percent from the same period a year ago.

NYMEX volume on CME Globex averaged 175,000 contracts per day during the third quarter.

Open interest for all CME products was 41 million contracts at the end of the quarter, up from 30 million contracts at the end of December. Additionally, the Chicago Board of Trade had 15 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 QUARTERLY AVERAGE DAILY VOLUME (In Thousands)

	Q3 2006	Q3 2005	Percent Change
CME PRODUCT LINE			
Interest Rates	3,148	2,489	27%
E-Minis	1,564	1,181	32%
Equity Standard	154	118	30%
Foreign Exchange	423	336	26%
Commodities	78	56	39%
Sub Total	5,367	4,179	28%
TRAKRS	116	27	324%
Total	5,484	4,207	30%

#### VENUE

Open Outcry	1,517	1,263	20%
CME Globex (Ex TRAKRS)	3,801	2,869	32%
Privately Negotiated	50	47	6%

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

	September 2006	September 2005	Percent Change
CME PRODUCT LINE			
Interest Rates	3,400	3,203	6%
E-Minis	1,746	1,322	32%
Equity Standard	205	177	16%
Foreign Exchange	520	411	26%
Commodities and Alt. Inv.	86	63	37%
Sub Total	5,957	5,176	15%
TRAKRS	136	25	437%
Total	6,093	5,201	17%

#### VENUE

Open Outcry	1,611	1,604	0%
CME Globex (Ex TRAKRS)	4,284	3,510	22%
Privately Negotiated	63	62	0%

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

3-Month	Interest		Equity	Foreign	Commodities	
Period Ending	Rates	E-Minis	Standard	Exchange	and Alt. Inv.	Total
Aug-06	0.484	0.690	1.403	1.131	0.944	0.629
Jul-06	0.486	0.691	1.406	1.110	0.913	0.637
Jun-06	0.477	0.698	1.421	1.119	0.921	0.632
May-06	0.480	0.724	1.429	1.173	0.924	0.644

By Venue			
3-Month	Open	CME	Privately
Period Ending	Outcry	Globex	Negotiated
Aug-06	0.467	0.661	3.620
Jul-06	0.484	0.662	3.814
Jun-06	0.480	0.657	3.785
May-06	0.479	0.667	3.700

Average Daily Volume (In Thousands)

By Product Line						
3-Month	Interest		Equity	Foreign	Commodities	
Period Ending	Rates	E-Minis	Standard	Exchange	and Alt. Inv.	Total
Sep-06	3,148	1,564	154	423	78	5,367
Aug-06	3,194	1,685	166	411	78	5,535
Jul-06	3,144	1,818	179	452	84	5,677
Jun-06	3,255	1,748	173	471	81	5,728

By Venue			
3-Month	Open	CME	Privately
Period Ending	Outcry	Globex	Negotiated
Sep-06	1,517	3,801	50
Aug-06	1,629	3,858	48
Jul-06	1,586	4,046	44
Jun-06	1,657	4,022	49

CME ([www.cme.com](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.

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Media, Anita Liskey, +1-312-466-4613, or William Parke, +1-312-930-3467, [news@cme.com](mailto:news@cme.com); or Investor, John Peschier, +1-312-930-8491, all for Chicago Mercantile

Exchange

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