CME Posts Seventh Consecutive Record Year as Total Volume Reaches More Than 1.3 Billion Contracts; Exchange Daily Volume Averages 5.3 Million Contracts, Up 28 Percent Compared with 2005

-- Annual volume records were set in all product lines -- Fourth-quarter 2006 average daily volume reached 5.3 million contracts, a 29 percent increase over prior year -- December 2006 volume grew 44 percent to 5.4 million contracts per day -- Foreign exchange volume set monthly volume record in December, with 621,000 contracts traded per day, representing $77 billion per day of notional value

CHICAGO, Jan 02, 2007 /PRNewswire-FirstCall via COMTEX News Network/ -- CME, the world's largest and most diverse financial exchange, posted total 2006 annual volume of over 1.3 billion contracts, achieving double-digit volume gains for the seventh consecutive year. CME daily volume in 2006 averaged 5.3 million contacts, up 28 percent from 2005. Volume on the CME Globex(R) electronic trading platform increased 31 percent for the year, with total volume of 956 million contracts and average daily volume of 3.8 million contracts. CME Globex volume grew to a record 75 percent of total CME volume for the fourth quarter of the year, versus 67 percent in the fourth quarter of 2005.

Total options volume averaged 1.2 million contracts per day, up 46 percent from 2005. Electronic options volume averaged 123,000 contracts per day for the year, up 167 percent. Electronic options volume grew from 7 percent of total CME options volume in first quarter 2006 to 13 percent in the fourth quarter.

CME set annual volume records across all product lines in 2006. CME interest rate products daily volume averaged 3.1 million contracts for the year, up 29 percent from the record volume levels achieved in 2005. This increase was primarily driven by continued growth in CME Eurodollar options, up 44 percent to 1.1 million contracts per day in 2006 over 2005, and electronic CME Eurodollar options, up 180 percent to 77,000 contracts per day. Electronic volume of CME Eurodollar options grew from 3 percent of total Eurodollar options volume in December 2005 to 8 percent in December 2006. CME Eurodollar futures grew 23 percent to 2.0 million contracts per day. Electronic CME Eurodollar futures averaged 1.7 million contracts per day in 2006, up 31 percent from 2005. CME Eurodollar futures remain the most actively traded futures contract in the world.

CME foreign exchange products saw year-over-year average daily volume increase 35 percent to 453,000 contracts per day in 2006. Electronic CME foreign exchange volume increased 47 percent to average a record 396,000 contracts per day compared with 2005. Daily volume in CME E-mini equity products averaged 1.6 million contracts in 2006, up 25 percent compared with 2005. CME equity standard products volume grew 23 percent to 155,000 contracts per day. Total equity options volume grew 89 percent year over year, to average 109,000 contracts per day. CME E-mini options volume averaged 45,000 contracts per day, up 148 percent from 2005. CME commodities products experienced their fourth consecutive year of double-digit growth, and were up 41 percent to 78,000 contracts per day in 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.

Despite normal year-end slowdown, overall fourth-quarter trading activity remained strong, with daily volume averaging more than 5.3 million contracts, up 29 percent from the same period in 2005. CME foreign exchange volume averaged a record 508,000 contracts per day, up 36 percent compared with fourth-quarter 2005. During the quarter, electronic foreign exchange volume increased 45 percent from the same period last year to average 452,000 contracts per day. CME interest rate volume rose 35 percent, averaging 3.0 million contracts per day. CME E-mini products averaged 1.6 million contracts per day, up 19 percent. Further, CME commodity products increased 27 percent, with average daily volume of 72,000 contracts.

Average daily volume for December was 5.4 million contracts, up 44 percent from year-ago levels. CME FX products had the highest volume month ever, with more than 621,000 contracts per day, up 45 percent compared with December 2005. Average daily notional value of foreign exchange volume during December was $77 billion per day. CME interest rate products average daily volume grew 58 percent, E-mini products grew 29 percent, and commodity products grew 10 percent versus December 2005. Overall electronic trading on the CME Globex platform was up 51 percent in December compared with year-ago levels.

NYMEX volume on CME Globex averaged 360,000 contracts per day in the fourth quarter, up from 175,000 contracts per day in the third quarter, and 79,000 contracts per day in the second quarter. Additionally, NYMEX volume on CME Globex reached a monthly record of 376,000 contracts per day in December.

"As we stated on our last earnings call in October, NYMEX energy and metals volumes traded through our Globex system have outpaced our original volume and profit assumptions," said CME Chief Financial Officer Jamie Parisi. "We committed to updating our guidance at the appropriate time and have decided to provide guidance for specific volume thresholds. If average daily volume is 500,000 contracts in a month, we expect an average of 31 to 33 cents per contract, if it is 1 million contracts per day we expect 25 to 27 cents per contract, and if it is 2 million contracts per day we expect 22 to 23 cents per contract."

Total open interest for all CME contracts at the end of 2006 was 35 million, up from 31 million contracts of open interest at the end of 2005. In addition, CME Clearing has 15 million in open interest positions for CBOT contracts cleared by CME.

The notional value -- or underlying dollar value -- of transactions on CME in 2006 represented more than $827 trillion, up 30 percent from $638 trillion in 2005.

CME ANNUAL AVERAGE DAILY VOLUME (In Thousands)

	2006	2005	Percent Change
CME PRODUCT LINE			
Interest Rates	3,078	2,380	29%
E-Minis	1,580	1,264	25%
Equity Standard	155	125	23%
Foreign Exchange	453	334	35%
Commodities and Alt. Inv.	78	55	41%
Sub Total	5,343	4,158	28%
TRAKRS	248	168	47%
Total	5,591	4,327	29%
VENUE			
Open Outcry	1,483	1,214	22%
CME Globex (Ex TRAKRS)	3,808	2,896	31%
Privately Negotiated	52	49	6%

CME QUARTERLY AVERAGE DAILY VOLUME (In Thousands)

	Q4 2006	Q4 2005	Percent Change
CME PRODUCT LINE			
Interest Rates	2,990	2,209	35%
E-Minis	1,596	1,335	19%
Equity Standard	147	141	4%
Foreign Exchange	508	375	36%
Commodities and Alt. Inv.	72	56	27%
Sub Total	5,313	4,117	29%
TRAKRS	294	595	-51%
Total	5,607	4,713	19%
VENUE			
Open Outcry	1,293	1,107	17%
CME Globex (Ex TRAKRS)	3,967	2,961	34%
Privately Negotiated	53	49	8%

CME MONTHLY AVERAGE DAILY VOLUME (In Thousands)

	December 2006	December 2005	Percent Change
CME PRODUCT LINE			
Interest Rates	2,989	1,896	58%
E-Minis	1,541	1,192	29%
Equity Standard	192	181	6%
Foreign Exchange	621	428	45%
Commodities and Alt. Inv.	59	53	10%

Sub Total	5,402	3,751	44%
TRAKRS	237	92	158%
Total	5,640	3,843	47%
VENUE			
Open Outcry	1,348	1,043	29%
CME Globex (Ex TRAKRS)	3,990	2,648	51%
Privately Negotiated	64	60	7%

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)

3-Month Period Ending	By Product Line						By Venue		
	Interest Rates	E-Minis	Equity Standard	Foreign Exchange	Commod-ities and Alt. Inv.	Total	Open Outcry	CME Globex	Pri-vately Nego-tiated
Nov-06	0.502	0.703	1.357	1.112	0.918	0.645	0.494	0.657	3.719
Oct-06	0.495	0.714	1.335	1.133	0.946	0.638	0.469	0.664	3.567
Sep-06	0.496	0.712	1.338	1.146	0.939	0.641	0.475	0.668	3.545
Aug-06	0.484	0.690	1.403	1.131	0.944	0.629	0.467	0.661	3.620

Average Daily Volume (In Thousands)

3-Month Period Ending	By Product Line						By Venue		
	Interest Rates	E-Minis	Equity Standard	Foreign Exchange	Commod-ities and Alt. Inv.	Total	Open Outcry	CME Globex	Pri-vately Nego-tiated
Dec-06	2,990	1,596	147	508	72	5,313	1,293	3,967	53
Nov-06	3,120	1,661	151	476	80	5,489	1,376	4,061	52
Oct-06	3,204	1,535	150	433	74	5,397	1,490	3,855	52
Sep-06	3,148	1,564	154	423	78	5,367	1,517	3,801	50

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.

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