

## CME Reports Average Daily Volume of 4.7 Million Contracts in January, Up 27 Percent from Year-Ago Period

### -- CME(R) Globex(R) Average Daily Volume of 3.3 Million Contracts Up 30 Percent -- Electronic CME Eurodollar Options Volume Quadrupled Compared with January 2005 -- CME Agricultural Commodities Record Monthly Volume Up 50 Percent

CHICAGO, Feb 01, 2006 /PRNewswire-FirstCall via COMTEX News Network/ -- CME, the world's largest and most diverse financial exchange, today said average daily volume in January was 4.7 million contracts, up 27 percent from the same period a year ago. Total monthly volume was more than 94 million contracts. Average daily volume on the CME Globex electronic trading platform increased 30 percent from the same period a year ago to 3.3 million contracts per day, representing 71 percent of total exchange trading. Overall electronic options trading continued to gain momentum as average daily volumes increased to 75,000, up from 19,000 in January 2005.

CME total interest rate volume was 2.7 million contracts per day in January, up 34 percent from the same period a year ago. This increase was driven by continued growth in CME Eurodollar options, up 48 percent to 928,000 contracts per day in January. Electronic trading of CME Eurodollar options has quadrupled since January 2005 to 47,000 contracts per day. CME Eurodollar futures grew 28 percent to 1.8 million contracts per day. Electronic CME Eurodollar futures averaged 1.5 million contracts per day in January, up 43 percent.

Average daily volume of CME foreign exchange products was 384,000 contracts, a 33 percent increase compared with January 2004, making CME the largest FX marketplace outside the interbank market. January 2006 was a record non-roll month for these products. During the month, electronic foreign exchange products increased 47 percent from the same period a year ago to 334,000 contracts per day.

Trading in CME E-mini(TM) equity index products averaged 1.4 million contracts per day in January, an increase of 13 percent compared with the same period last year. CME E-mini options average daily volume in January increased 246 percent month over month, averaging more than 27,000 contracts per day.

CME total commodity volume reached a record 81,000 contracts per day in January, up 50 percent over the same period a year ago. Commodity volume traded on the CME Globex platform also posted a record month in January with an 83 percent increase, reflecting the company's strategy of growing its customer base and providing side-by-side access to its commodity markets. In addition, the changing perception of commodities as an asset class has attracted unprecedented flows of capital into these markets, as commodity returns have outperformed equities since 1998.

Open interest for all CME products at the end of January was 36 million contracts, with an additional 42 million Total Return Asset Contracts(TM) (TRAKRS). Additionally, the Chicago Board of Trade had approximately 12 million open positions at the CME Clearing House at the end of January. Open interest represents the number of contract positions that remain open at the end of a trading session.

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

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

	January 2006	January 2005	Percent Change
CME PRODUCT LINE			
Interest Rates	2,713	2,020	34%
E-Minis	1,439	1,268	13%
Equity Standard	124	98	26%
Foreign Exchange	384	288	33%
Commodities	81	54	50%
Sub Total	4,741	3,729	27%
TRAKRS	268	37	631%
Total	5,009	3,766	33%

VENUE			
Open Outcry	1,348	1,117	21%
CME Globex (Ex TRAKRS)	3,342	2,563	30%
Privately Negotiated	51	50	3%

CME RATE PER CONTRACT THROUGH DECEMBER 2005 (excluding TRAKRS)

Average Rate Per Contract (In Dollars)

Rolling Three-Month Average

3-Month Period Ending	By Product Line						By Venue		
	Interest		Equity	Foreign	Commod-	Total	Open Outcry	CME Globex	Pri- vately Nego- tiated
	Rates	E-Minis	Standard	Exchange	ities				
Dec-05	0.509	0.706	1.436	1.246	0.944	0.678	0.512	0.690	3.759
Nov-05	0.500	0.708	1.410	1.252	0.934	0.657	0.476	0.680	3.715
Oct-05	0.506	0.705	1.412	1.323	0.939	0.662	0.479	0.688	3.684

Average Daily Volume (In Thousands)

Rolling 3 Month Average

3-Month Period Ending	By Product Line						By Venue		
	Interest		Equity	Foreign	Commod-	Total	Open Outcry	CME Globex	Pri- vately Nego- tiated
	Rates	E-Minis	Standard	Exchange	ities				
Dec-05	2,209	1,335	147	375	51	4,117	1,107	2,961	49
Nov-05	2,346	1,414	156	392	52	4,361	1,175	3,135	51
Oct-05	2,599	1,352	137	340	48	4,436	1,267	3,120	49

Chicago Mercantile Exchange Holdings Inc. (NYSE, Nasdaq: CME) became the first publicly traded U.S. financial exchange on Dec. 6, 2002. The company was added to the Russell 1000(R) Index on July 1, 2003. It is the parent company of Chicago Mercantile Exchange Inc. ( <http://www.cme.com> ), the world's largest and most diverse futures exchange. As an international marketplace, CME brings together buyers and sellers on its CME Globex electronic trading platform and on its trading floors. CME offers futures and options on futures primarily in interest rates, equities, foreign exchange and commodities. The exchange moved about \$1.4 billion per day in settlement payments in 2005 and managed \$45.6 billion in collateral deposits at December 30, 2005, including \$3.2 billion in deposits for non-CME products.

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 quarterly report on Form 10-Q, 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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