

CME Expands Electronic Trading Hours for FX Options

CHICAGO, Nov 07, 2006 /PRNewswire-FirstCall via COMTEX News Network/ -- CME, the world's largest and most diverse financial exchange and the largest regulated marketplace for foreign exchange (FX) trading, today announced that it plans to offer side-by-side open outcry and electronic trading for the majority of its CME FX options on futures. Beginning Monday, December 18, the following nine CME FX options, with American-style expiration, will be available nearly 23 hours a day on the CME Globex(R) electronic trading platform:

- CME Euro FX options
- CME Japanese Yen options
- CME British Pound options
- CME Swiss Franc options
- CME Canadian Dollar options
- CME Australian Dollar options
- CME New Zealand Dollar options
- CME Mexican Peso options
- CME Russian Ruble options

CME plans to further expand electronic trading hours for additional CME FX options in 2007. Approximately 90 percent of CME's FX volume is electronic.

"Electronic trading has fueled a compound annual growth rate of 34 percent for the past five years in CME FX products," said Derek Sammann, Managing Director, CME Foreign Exchange. "With electronic trading of FX options growing 81 percent in the third quarter of 2006, we see options as an increasingly important part of our business. Our global customers want the same electronic access to our FX options markets that they have in our futures market. They also want liquid electronic markets across multiple time zones. Expanded electronic trading hours for these nine options is CME's first step in responding to this need."

To facilitate electronic trading, CME Globex will support mass quoting capabilities for five of the currency options, Euro FX, Japanese Yen, British Pound, Swiss Franc and Canadian Dollar. CME will also select firms to commit to provide continuous, transparent and competitive electronic markets for the American-style options. CME has offered side-by-side trading of currency options since 2005 when it launched European-style options on CME Euro FX futures and CME Japanese Yen futures. Three additional European-style options, on the British Pound, Canadian Dollar and Swiss Franc, were listed on CME Globex in July 2006.

CME offers the world's largest regulated FX trading complex, providing users with liquid, transparent markets, guaranteed execution and central counterparty clearing risk management on 41 individual FX futures and 31 options on futures products. In the third quarter of 2006, CME FX average daily volume was 423,000 contracts, with a notional value of \$51.5 billion, up 26 percent from third quarter 2005. Last year, over 84 million FX contracts with a notional value of over \$10.2 trillion traded at CME.

For more information on CME options, please visit <http://www.cme.com/fx>.

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 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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Media Contacts, Allan Schoenberg, +1-312-930-8189, or, Pamela Plehn, +1-312-930-3446, news@cme.com , or, Investor Contact, John Peschier, +1-312-930-8491

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