

/CORRECTION -- CME/

CHICAGO, Feb 28, 2007 /PRNewswire-FirstCall via COMTEX News Network/ -- In the news release, "CME Sets New Total Daily Volume Record of 13.7 Million Contracts," issued earlier today by Chicago Mercantile Exchange over PR Newswire, we are advised by the company that the fifth paragraph, first sentence, should read "eclipsing the previous record 265,892 reached June 14, 2006" rather than "the previous record 133,417 reached November 17, 2006" as originally issued inadvertently.

CME Sets New Total Daily Volume Record of 13.7 Million Contracts

Electronic Trading, Equity Index Contracts and Electronic Eurodollar Futures also Hit Record Highs

CME, the world's largest and most diverse financial exchange, announced multiple volume records were reached at the exchange yesterday, including total daily volume of 13,719,685 futures and options traded*, of which a record 10,926,638 contracts were traded electronically on CME Globex,(R) representing 80 percent of the total volume.

The previous total CME daily volume record was 10,997,315 million contracts and the previous total for electronic trading volume was 8,035,059, both reached on December 1, 2006.

The notional value of contracts traded at CME yesterday was \$8 trillion. Including Chicago Board of Trade(R) (CBOT(R)) products, which are also cleared through CME Clearing, a total of 24,916,515 contracts were cleared through the CME/CBOT Clearing Agreement.

Electronically traded CME Eurodollar futures traded a record 4,962,178 contracts, beating the last record of 4,881,445 on September 1, 2005.

In the CME equity markets, a total of 457,767 CME equity options traded, eclipsing the previous record 133,417 reached November 17, 2006. The products in the CME equities complex that achieved records yesterday included CME E-mini(R) S&P 500(R) Index futures with a record of 3,575,702 contracts traded, eclipsing the previous record of 2,741,652 contracts traded June 13, 2006. CME E-mini S&P 500 options on futures traded 161,839 contracts, beating the previous total of 114,227 reached on December 14, 2006. And CME S&P 500 options on futures traded 244,479 contracts, besting the previous total of 165,822 reached June 14, 2006.

Other electronically traded CME equity index product records include the CME E-mini Russell 2000(R) Index options on futures with 24,794 contracts, beating the previous record of 13,105 contracts on November 17, 2006 and the CME E-mini Nasdaq 100 (R) Index options on futures with 16,402 contracts traded, ahead of the previous record of 10,846 reached on January 18, 2007.

* All volume and open interest numbers exclude non-traditional TRAKRS(TM)

products and auction-traded products.

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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