CME Posts Sixth Consecutive Record Year as Total Volume Soars to More Than 1 Billion Contracts; Exchange Average Daily Volume Approaches 4.2 Million Contracts, Up 34 Percent Compared with 2004

Annual Volume Records in All Product Groups; Electronic Trading Up 62 Percent for 2005

CHICAGO, Jan 03, 2006 /PRNewswire-FirstCall via COMTEX News Network/ -- CME, the world's largest and most diverse futures exchange, posted total 2005 annual volume of 1.05 billion contracts as it achieved double-digit volume gains for the sixth consecutive year. CME total average daily volume in 2005 was nearly 4.2 million contracts, up 34 percent from 2004.

Volume on the CME Globex electronic trading platform increased 62 percent for the year, with total volume of 730 million contracts and average daily volume of 2.9 million. CME Globex volume represented 70 percent of total CME volume, compared with 57 percent in 2004.

CME set annual volume records in all four product groups. Average daily volume in CME's interest rate products of 2.4 million contracts for the year climbed 40 percent from the all-time record volume levels achieved in 2004. This increase was driven by continued growth in CME Eurodollar options, up 45 percent to 746,000 contracts per day in 2005 from the same period a year ago, and electronic CME Eurodollar options, up 234 percent from 2004. CME Eurodollar futures grew 38 percent to 1.6 million contracts per day. Electronic CME Eurodollar futures averaged 1.3 million contracts per day in 2005, up 125 percent from the same period a year ago. CME Eurodollar futures remain the most actively traded futures contract in the world.

CME's foreign exchange complex saw year-on-year average daily volume increase 65 percent to more than 334,000 contracts per day in 2005. Combined average daily volume in CME's E-mini equity product complex was approximately 1.3 million contracts in 2005, up 21 percent compared with 2004. CME's equity standard volume grew 13 percent to 131,000 contracts per day. CME's commodities product complex experienced its third consecutive year of double- digit growth, and was up 23 percent compared to 2004.

In spite of the normal year-end slowdown, overall fourth quarter trading activity remained strong, with average daily volume above 4.1 million contracts, up 33 percent from the same period in 2004. Leading the growth was a 49 percent increase in foreign exchange (FX) trading, averaging a record 375,000 contracts per day. CME continues to see very strong participation in its FX business from high velocity algorithmic traders. In addition, CME interest rate volume had a 34 percent increase, averaging 2.2 million contracts per day. CME E-mini products averaged 1.3 million contracts per day, up 30 percent. And finally, CME commodity products increased by 20 percent with average daily volume of 51,000 contracts.

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

Average daily volume for December approached 3.8 million contracts, up 32 percent from year-ago levels. CME FX products had the highest volume month ever, with more than 428,000 contracts per day, up 37 percent compared with December 2004. Interest rate products grew 35 percent, E-mini products grew 27 percent, and commodity products grew 31 percent versus the same month a year ago. Overall electronic trading on the CME Globex platform was up 42 percent in December compared with year-ago levels.

Total open interest for all CME contracts at the end of 2005 was 31 million, up from 22 million contracts of open interest at the end of 2004. In addition, CME Clearing has 10 million in open interest positions for CBOT contracts cleared by CME.

The notional value -- or underlying dollar value -- of transactions on CME in 2005 represented $638 trillion, up 38 percent from $463 trillion in 2004.

CME ANNUAL AVERAGE DAILY VOLUME (In Thousands)

	2005	2004	Percent Change
CME PRODUCT LINE			
Interest Rates	2,380	1,705	40%
E-Minis	1,264	1,048	21%
Equity Standard	131	115	13%
Foreign Exchange	334	202	65%

Commodities	50	40	23%
Sub Total	4,158	3,111	34%
TRAKRS*	168	72	135%
Total	4,327	3,183	36%
VENUE			
Open Outcry	1,214	1,282	-5%
CME Globex (Ex TRAKRS)	2,896	1,786	62%
Privately Negotiated	49	44	10%

*Includes launch of Rogers International Commodity Index TRAKRS on Nov. 3, 2005, which traded more than 28 million contracts on that day.

CME QUARTERLY AVERAGE DAILY VOLUME (In Thousands)

	Q4 2005	Q4 2004	Percent Change
CME PRODUCT LINE			
Interest Rates	2,209	1,654	34%
E-Minis	1,335	1,026	30%
Equity Standard	147	119	22%
Foreign Exchange	375	252	49%
Commodities	51	42	20%
Sub Total	4,117	3,093	33%
TRAKRS*	595	73	715%
Total	4,713	3,166	49%
VENUE			
Open Outcry	1,107	965	15%
CME Globex (Ex TRAKRS)	2,961	2,082	42%
Privately Negotiated	49	46	6%

*Includes launch of Rogers International Commodity Index TRAKRS on Nov. 3, 2005, which traded more than 28 million contracts on that day.

CME MONTHLY AVERAGE DAILY VOLUME (In Thousands)

	December 2005	December 2004	Percent Change
CME PRODUCT LINE			
Interest Rates	1,896	1,401	35%
E-Minis	1,192	936	27%
Equity Standard	187	156	19%
Foreign Exchange	428	312	37%
Commodities	48	37	31%
Sub Total	3,751	2,842	32%
TRAKRS	92	94	-2%
Total	3,843	2,936	31%
VENUE			
Open Outcry	1,043	922	13%
CME Globex (Ex TRAKRS)	2,648	1,868	42%
Privately Negotiated	60	52	15%

CME RATE PER CONTRACT AND ADV THROUGH NOVEMBER 2005 (excluding TRAKRS)

Average Rate Per Contract (In Dollars)
Rolling Three-Month Average

By Product Line By Venue

Priv-

3-Month Period Ending	Interest Rates	E-Minis	Equity Standard	Foreign Exchange	Commod-ities	Total	Open Outcry	CME Globex	ately Negot-iated
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
Sep-05	0.502	0.705	1.400	1.353	0.904	0.659	0.463	0.696	3.674

Average Daily Volume (In Thousands)
Rolling 3 Month Average

	By Product Line						By Venue		
3-Month Period Ending	Interest Rates	E-Minis	Equity Stand-ard	Foreign Exchange	Commod-ities	Total	Open Outcry	CME Globex	Priv-ately Negot-iated
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
Sep-05	2,489	1,181	124	336	50	4,180	1,263	2,897	47

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 the first three quarters of 2005 and managed $43.8 billion in collateral deposits at September 30, 2005, including $3.8 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 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.

CME-G

SOURCE CME

Media, Anita Liskey, +1-312-466-4613, Bill Parke, +1-312-930-3467, news@cme.com , or,
Investors, John Peschier, +1-312-930-8491

http://www.prnewswire.com