



Goldman Sachs Commodity Index (GSCI(R)) Revises Commodity Weights for 2006

NEW YORK and CHICAGO, Oct 24, 2005 /PRNewswire-FirstCall via COMTEX News Network/ -- Goldman Sachs Inc. today announced the 2006 composition and weights for the Goldman Sachs Commodity Index (GSCI(R)) trading at CME, the world's largest and most diverse financial exchange. The first futures contract to be affected by the change is the February 2006 contract, which is scheduled to be listed on the CME(R) Globex(R) electronic trading platform on Nov. 16, 2005.

The GSCI is a world production-weighted commodity index which in 2006 will be composed of 24 liquid exchange-traded futures contracts. The GSCI includes energy, industrial metals, precious metals, agricultural and livestock products. The 2006 GSCI will include all of the futures contracts in the 2005 GSCI. No new commodities will enter the index and no existing commodities will be removed from the Index.

The GSCI has become the premier global commodity benchmark for measuring investment performance in the commodity markets. Designed as a reliable and publicly available benchmark, the GSCI tracks real economic activity as well as measuring the level of world commodity prices. CME introduced futures and options on the GSCI Spot Index in July 1992. For the first six months of 2005, more than 250,000 CME GSCI Index futures contracts traded, an increase in volume of 18.5 percent over the same period in 2004.

For further information, please go to <http://www.cme.com> or visit the Goldman Sachs Web site at <http://www.gs.com/gsci>.

Goldman Sachs is a leading global investment banking, securities and investment management firm that provides a wide range of services worldwide to a substantial and diversified client base that includes corporations, financial institutions, governments and high net worth individuals. Founded in 1869, it is one of the oldest and largest investment banking firms. The firm is headquartered in New York and maintains offices in London, Frankfurt, Tokyo, Hong Kong and other major financial centers around the world.

Chicago Mercantile Exchange Inc. (<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 CME Globex electronic trading platform and on its trading floors. CME offers futures and options on futures primarily in four product areas: interest rates, stock indexes, foreign exchange and commodities. The exchange moved about \$1.6 billion per day in settlement payments in the first half of 2005 and managed \$43.7 billion in collateral deposits at June 30, 2005, including \$4.0 billion in deposits for non-CME products. CME is a wholly owned subsidiary of Chicago Mercantile Exchange Holdings Inc. (NYSE, Nasdaq: CME), which is part of the Russell 1000(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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