



CME(R) E-mini(R) Futures Trade Nearly 4.3 Million Contracts on June 8

CME Globex(R) Volume Reaches 7.7 Million, a New Electronic Trading Record Records Set in Benchmark CME E-mini Equity Futures

CHICAGO, June 9, 2006 /PRNewswire-FirstCall via COMTEX News Network/ -- CME, the world's largest and most diverse financial exchange, today reported record trading volume of nearly 4.3 million contracts in its CME E-mini equity futures complex and 7.7 million on the CME Globex(R) electronic trading platform on Thursday, June 8, 2006. CME E-mini S&P 500(R) futures volume was 2,722,320 contracts, topping the previous record of 1,921,351 contracts traded on May 24, 2006. CME E-mini NASDAQ-100(R) futures reached a new record of 884,662, compared to the previous of 619,825 contracts traded on Dec. 9, 2004.

The CME E-mini Russell 2000(R) futures reached a new record of 508,334, surpassing the old record of 318,062 contracts achieved on June 6 of this year. Strong market interest in the CME S&P Midcap 400(R) futures also set a new trading record for that contract with 87,473 futures traded yesterday, overtaking the previous record of 65,847 set on Dec. 8, 2005. An additional record was established in the yen-denominated CME Nikkei(R) 225 futures, which traded 47,383 contracts, surpassing the previous record of 35,621 on December 6, 2005.

Total trading volume for all CME products was 9.7 million(*), the fourth highest volume day ever. Volume on the CME Globex(R) trading platform was 7.7 million, a new electronic trading record.

Exchange open interest reached a new record 50.2 million positions, including a new open interest record for options on CME S&P 500 futures of 1,529,594 and CME E-mini Russell 2000 futures of 523,215.

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

TRAKRS(TM) products and auction-traded products.

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 managed \$47.0 billion in collateral deposits at March 31, 2006, including \$3.8 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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