



CME Eurodollar Options Begin Trading Via BLOOMBERG TRADEBOOK

Exchange Continues to Broaden Distribution of Benchmark Products

CHICAGO, March 28, 2006 /PRNewswire-FirstCall via COMTEX News Network/ -- CME, the world's largest and most diverse financial exchange, announced today that CME Eurodollar options strategies are now available to users of the BLOOMBERG TRADEBOOK(R) service, the leading global electronic agency brokerage for futures, equities, and options.

"BLOOMBERG TRADEBOOK creates an important distribution opportunity for us, as it provides market participants around the world access to our electronic options market," said Robin Ross, Managing Director, CME Interest Rate Products. "Last month, CME launched several technology enhancements that have improved liquidity, transparency and price discovery for our clients. We are excited that Bloomberg users will be able to take advantage of enhanced functionality for trading CME Eurodollar options."

"We are excited to offer CME Eurodollar options strategies functionality available to users of the BLOOMBERG TRADEBOOK service. Transparency, connectivity and sophisticated trading tools and strategies are important characteristics of the BLOOMBERG TRADEBOOK service," said Kim Bang, President and Chief Executive Officer of Bloomberg Tradebook L.L.C. "Combined with the robust news, data and analytics functionality of the BLOOMBERG PROFESSIONAL(R) service, BLOOMBERG TRADEBOOK offers traders the unparalleled advantage of a fully integrated electronic execution platform. BLOOMBERG TRADEBOOK provides the same reliability, security features and customer service that are the hallmarks of Bloomberg."

Options on CME Eurodollar futures are the most actively traded, exchange-listed, interest rate options in the world. They are a risk management tool that provides the opportunity to limit losses while maintaining the possibility of profiting from favorable changes in futures prices. Options liquidity allows market participants to take advantage of their views on the direction of U.S. interest rates.

CME Globex(R), the leading electronic trading platform for derivatives, provides customers with real-time indicative prices on more than 100,000 outright contracts and complex spread combinations. In 2005, a total of seven million CME Eurodollar options traded electronically compared to two million contracts in 2004, representing a gain of 234 percent. For the first two months of 2006, CME Eurodollar options electronic volume soared to 1,918,178 options, an increase of 383 percent over Jan. - Feb. 2005.

About Bloomberg Tradebook LLC and its affiliates

BLOOMBERG TRADEBOOK(R) is a leading global electronic agency brokerage serving institutional investors, brokers and dealers worldwide. As a wholly-owned subsidiary of Bloomberg L.P., Bloomberg Tradebook provides an integrated platform combining the data, news and analytics of the BLOOMBERG PROFESSIONAL(R) service with Bloomberg Tradebook's sophisticated algorithmic trading strategies and advanced trading tools. For more information, please visit <http://www.bloombertradebook.com>.

About Bloomberg

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About CME

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 \$1.4 billion per day in settlement payments in 2005 and managed \$45.8 billion in collateral deposits at December 30, 2005, including \$3.2 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.

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