

CME to Launch Foreign Exchange Contract on Israeli Shekel

CHICAGO, April 6, 2006 /PRNewswire-FirstCall via COMTEX News Network/ -- CME, the world's largest and most diverse financial exchange, and the largest regulated marketplace for foreign exchange (FX) trading, announced today that it plans to list futures and options on futures contracts on the Israeli Shekel as measured against the U.S. dollar.

"As part of CME's ongoing program of attracting new customers to our products, we continue to look at emerging economies to expand our FX offering," said Rick Sears, Managing Director, CME Foreign Exchange. "As Israel's real GDP grew by 5 percent in 2005, driven in part by international trade, we see corresponding prospects for Shekel trading in the long-term, and CME is poised to help meet that need with this latest FX product offering."

The CME Israeli Shekel contract will be listed for trading exclusively on the CME Globex(R) electronic trading platform and is scheduled to launch at 5:00 p.m. Sunday, May 7, 2006 for the trade date of Monday, May 8, 2006. Trading hours will be from 5:00 p.m. until 4:00 p.m. the following day (Central time). The futures contract will have six expirations listed in the March quarterly cycle. The new contract will be sized at 1,000,000 Shekels and will have a minimum price movement, or tick size, of US\$0.00001 per Shekel (or US\$10.00). The contracts will be physically delivered.

CME offers the largest regulated FX derivatives trading complex in the world, providing users with liquid, transparent markets, guaranteed execution and central counterparty clearing risk management on 37 individual FX futures and 24 options on futures products. CME received FX Week's 2004 and 2005 eFX award for the best electronic futures platform. For first quarter 2006, CME FX averaged a record 406,000 contracts per day, up 38 percent over the same period in 2005, representing a notional value of \$48 billion approximately 85 percent of which was traded electronically on the CME Globex electronic trading platform. Last year over 84 million FX contracts with a notional value of over \$10.2 trillion traded at CME.

For more information on this product, please visit <http://www.cme.com/shekel> .

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.

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 Annual Report on Form 10-K, 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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