![CME — Chicago Mercantile Exchange logo]

CME Chief Executive Officer Establishes New Personal Trading Plan

CHICAGO, March 15, 2006 /PRNewswire-FirstCall via COMTEX News Network/ -- Chicago Mercantile Exchange Holdings Inc. (NYSE, Nasdaq: CME) announced today that Chief Executive Officer Craig S. Donohue has established a new stock trading plan in accordance with Securities and Exchange Commission Rule 10b5-1. The plan will enable him to further diversify his personal investment portfolio in an orderly, prearranged manner.

Under the terms of the new plan, Donohue will exercise options on 25,000 shares of CME stock, which an authorized broker will sell over a period of 12 months, beginning in June 2006. The number of shares involved represents less than 20 percent of Mr. Donohue's current holdings of shares and options to acquire shares of CME stock.

This plan was adopted during an authorized trading period when the individual was not in possession of material, non-public information.

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 its trading floors and CME Globex(R) electronic trading platform. CME offers futures and options on futures primarily in four product areas: interest rates, stock indexes, foreign exchange and commodities. The exchange moved an average of $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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SOURCE Chicago Mercantile Exchange Holdings Inc.

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