



## CME Announces Memorial Day Holiday Hours

CHICAGO, May 23, 2006 /PRNewswire-FirstCall via COMTEX News Network/ -- CME today announced the following trading schedule in conjunction with the Memorial Day holiday (all times are Central time):

Friday, May 26      Commodity futures, foreign exchange (FX), interest rate, and GSCI(R) products and weather options traded on Exchange trading floors close at 12:00 p.m. (Commodity options close at 12:02 p.m.) Equity index products traded on the trading floor close at their regularly scheduled time of 3:15 p.m. Equity index, interest rate and FX products traded on CME(R) Globex(R) will close at 3:15 p.m. Commodities, weather, fertilizer, ethanol and GSCI(R) traded on CME Globex will close at 12 noon. Products closing at their regular times on CME Globex are equity indexes (3:15 p.m.), CPI (2:00 p.m.), Eurozone HICP (10:00 a.m.) TRAKRS(SM) (3:00 p.m.), ETFs (3:15 p.m.) and housing (2:00 p.m.).

Sunday, May 28      CME Globex has a regular trading session opening at 5:00 p.m. for the trade date of Tuesday, May 30.

Monday, May 29      Exchange trading floors closed in observance of Memorial Day. CME Globex trading continues for equity products except for a 10:30 a.m. to 5:00 p.m. trading break, and for interest rate and foreign exchange products except for a 12:00 noon to 5:00 p.m. trading break. CME Globex traded TRAKRS and ETFs do not open on Monday, May 29.

Tuesday, May 30     Regular trading sessions for CME Globex and Exchange trading floors.

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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