

Subject Company: CBOT Holdings, Inc.
Subject Company's Commission File No.: 001-32650

On March 21st, Chicago Mercantile Exchange Holdings Inc. issued the following media advisory:

[Chicago Mercantile Exchange Logo]

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MEDIA ADVISORY

UPDATED TIME AND PHONE NUMBERS: CME Executives to Explain Views on Why ICE Proposal Inferior to CME/CBOT Merger Agreement at Meeting with Members and Shareholders of the CBOT

- WHO:** Terry Duffy, CME Executive Chairman
Craig Donohue, CME Chief Executive Officer
Phupinder Gill, CME President and Chief Operating Officer
Kim Taylor, CME Managing Director and President of CME Clearing
- WHAT:** Meeting with CBOT Shareholders and Members followed by press availability
- WHEN:** 2:15 p.m. Chicago time, Thursday, March 22
- WHERE:** The Great Room of the W Chicago City Center Hotel, 172 W. Adams
The Shareholder/Member meeting can also be accessed via <http://investor.cme.com/> or conference call by dialing:
Domestic participants: (800) 909-7113; International Participants: (785) 830-1914
No access code is required
- TO RSVP:** To attend and/or for dial-in details to the post-Shareholder/Member press meeting please contact Debra Derdzinski, 312-207-2571 or dderdzinski@cme.com

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Forward-Looking Statements

This press release may contain forward-looking information regarding Chicago Mercantile Exchange Holdings Inc. and CBOT Holdings, Inc. and the combined company after the completion of the merger that are intended to be covered by the safe harbor for "forward-looking statements" provided by the Private Securities Litigation Reform Act of 1995. These statements include, but are not limited to, the benefits of the business combination transaction involving CME and CBOT, including future financial and operating results, the new company's plans, objectives, expectations and intentions and other statements that are not historical facts. Such statements are based on current beliefs, expectations, forecasts and assumptions of CME and CBOT's management which are subject to risks and uncertainties which could cause actual outcomes and result to differ materially from these statements. Other risks and uncertainties relating to the proposed transaction include, but are not limited to the satisfaction of conditions to closing; including receipt of shareholder, member, antitrust, regulatory and other approvals on the proposed terms; the proposed transaction may not be consummated on the proposed terms; uncertainty of the expected financial performance of CME following completion of the proposed transaction; CME may not be able to achieve the expected cost savings, synergies and other strategic benefits as a result of the proposed transaction; the integration of CBOT with CME's operations may not be successful or may be materially delayed or may be more costly or difficult than expected; general industry and market conditions; general domestic and international economic conditions; and governmental laws and regulations affecting domestic and foreign operations.

For more information regarding other related risks, see Item 1A of CME's Annual Report on Form 10-K for the fiscal year ended December 31, 2006. Copies of said 10-K is available online at <http://www.sec.gov> or on request from the CME. You should not place undue reliance on forward-looking statements, which speak only as of the date of this press release. Except for any obligation to disclose material information under the Federal securities laws, CME undertakes no obligation to release publicly any revisions to any forward-looking statements to reflect events or circumstances after the date of this press release.