

News Release

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FOR IMMEDIATE RELEASE

CME Continues European Momentum with Move to New London Office

CME, FXMarketSpace and Swapstream move into single European headquarters

LONDON, 16 November 2006 -- CME, the world's largest and most diverse financial exchange, announced today that its European headquarters will move operations to a new London office to accommodate its growing presence in the region. The new headquarters, located at Watling House, 33 Cannon Street, EC4, will be home to CME Europe, as well as FXMarketSpace, the world's first centrally-cleared, global foreign exchange (FX) marketplace jointly-owned by Reuters and CME, and Swapstream, a multilateral electronic trading platform for interest rate swaps and subsidiary of CME.

The three businesses will occupy 14,310 square feet (1,329m²) within the building. The transition to the new office is expected to be complete by mid-January 2007.

"This move marks a significant milestone in the growth of CME's global business and is a measure of our continued commitment to providing a global derivatives marketplace," said CME Chairman Terry Duffy. "As our presence continues to grow in the region, we needed to invest in the appropriate space to enable us to build on the momentum we have established."

"CME offers some of the world's most successful and liquid benchmark products on our CME Globex[®] electronic trading platform and we have made significant strides in bringing these contracts to a wider audience throughout Europe and Asia," said CME Chief Executive Officer Craig Donohue. "Bringing CME, FXMarketSpace and Swapstream together in one location will allow all facets of CME to work together to develop innovative products and services, both in the exchange-traded and over-the-counter derivatives markets, which meet the needs of our growing European customer base."

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"Our growing presence in Europe, which necessitates the office move announced today, demonstrates our continued commitment to serving the needs of the global marketplace," said Arman Falsafi, CME Managing Director, Europe and Middle East. "Our London-based team continues to work closely with banks, hedge funds, proprietary trading firms, brokers and clearing members throughout the region to make our existing global benchmark products and new offerings attractive and accessible."

CME has had a presence in London since 1979, when its first office opened in Throgmorton Street with five members of staff, to support CME members in the region. The launch of CME Globex[®], the exchange's global electronic trading platform, in 1992 added impetus to CME's growth, offering virtually 24-hour trading to users around the world. In 2002, CME opened its London Telecommunications Hub to provide greater efficiencies for connectivity to London-based customers. Today, CME operates four other hubs throughout Europe and one in Singapore.

Holly Duran and Rich Schulz of Holly Duran Real Estate Partners, LLC together with their local London co-broker Paul Bennett of Nelson Bakewell, negotiated the transaction on behalf of CME Inc. CME's real estate lawyers in London were Lucy Keeble and Ian Nisse of Shearman & Sterling LLP, www.shearman.com. The design and construction firm responsible for the project is the Modus Interiors Ltd.

CME (www.cme.com) is the world's largest and most diverse financial exchange. As an international marketplace, CME brings together buyers and sellers on the CME Globex[®] electronic trading platform and on its trading floors. CME offers futures and options on futures in these product areas: interest rates, stock indexes, foreign exchange, agricultural commodities, energy, and alternative investment products such as weather, real estate and economic derivatives. CME is a wholly-owned subsidiary of Chicago Mercantile Exchange Holdings Inc. (NYSE, NASDAQ: CME), which is part of the Russell 1000[®] Index and the S&P 500[®] Index.

Holly Duran Real Estate Partners, LLC, formerly known as The Levy Organization Real Estate Services, is a global real estate strategy and services firm providing innovative solutions to office tenants. Holly Duran Real Estate Partners LLC has not only represented the real

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estate interests of CME for over 25 years but also services numerous clients in the financial, legal and entertainment industries, www.hdrealestate.com.

Nelson Bakewell is an independent property consultancy providing high quality commercial property advice for both the UK and international markets. It is a partner of ONCOR International, a network of real estate consultancies that provides advice in more than 220 markets worldwide, www.nelson-bakewell.com

Modus is a UK based construction services business capable of providing full design and fit out of office space together with ongoing facilities management. Modus specialises in the London market and has considerable experience working with US based clients. The Modus Project Team consists of Tim Morrison, Paul Hammond, Jenny Lancaster and Afsaneh Mehrai, www.modusgroup.com.

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 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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