



## **Combined CME-CBOT Open Interest Breaks 50 Million Contract Level**

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CHICAGO, May 11 /PRNewswire-FirstCall/ -- Chicago Mercantile Exchange Inc. (CME) today announced that combined open interest in Chicago Mercantile Exchange and Chicago Board of Trade (CBOT) contracts, both managed by the CME Clearing House, has surpassed the 50 million contract mark for the first time.

A total of 50,171,122 contract positions -- 37,999,200 in CME contracts and 12,171,922 in CBOT contracts -- were outstanding at the close of the May 7, 2004 trading session. The combined open interest climbed even further following the close of the May 10 trading session to a total of 50,351,444. Open interest represents the number of contract positions that are outstanding -- or open -- at the end of a trading session.

CME's Clearing House, the largest futures clearing organization in the world, began providing clearing services for all CBOT products on Jan. 2, 2004. It currently manages more than twice as many futures and options on futures contracts than any other futures clearing organization in the world, and over 90 percent of all U.S. futures contracts.

On May 7, 2004, CME's Clearing House processed a total of more than 11 million CME-CBOT contracts, which was more than two and a half times the level of any single day's cleared volume in just the past year.

"The CME Clearing House flawlessly cleared the extraordinary trading volume generated during Friday's trading session," said Clearing House President Kimberly Taylor. "That the CME Clearing House has been able to accommodate this dramatically increased volume is a testament to the combined efforts of many industry participants."

Chicago Mercantile Exchange Inc. ( [www.cme.com](http://www.cme.com) ) is the largest futures exchange in the United States. As an international marketplace, CME brings together buyers and sellers on its trading floors and GLOBEX<sup>®</sup> 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 about \$1.5 billion per day in settlement payments in the first quarter of 2004 and managed \$38.1 billion in collateral deposits at March 31, 2004. CME is a wholly owned subsidiary of Chicago Mercantile Exchange Holdings Inc. (NYSE: CME), which is part of the Russell 1000<sup>®</sup> 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 [www.sec.gov](http://www.sec.gov) . CME undertakes no obligation to publicly update any forward-looking statements, whether as a result of new information, future events or otherwise.

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