



Chicago Mercantile Exchange Provides Direct GLOBEX® Connection for Birkert Wertpapierhandelshaus AG via Realtime Systems Group

Firm Becomes First German-based CME Customer to Benefit From New Frankfurt Telecommunications Hub; CME's Paris Telecommunications Hub Now Open

CHICAGO and FRANKFURT, Germany, May 12 /PRNewswire-FirstCall/ -- Chicago Mercantile Exchange Inc. (CME), the largest U.S. futures exchange, today announced Birkert Wertpapierhandelshaus AG, an independent proprietary trading firm, has become the first Frankfurt customer to initiate direct access to GLOBEX® through the exchange's newly opened telecommunications hub in Germany.

Birkert will use the Realtime Trading Desktop (RTD) from Realtime Systems Group (RTS), one of the leading global Independent Software Vendors (ISV) providing professional trading software for locals, market makers, proprietary traders, brokers and institutions, to access CME's markets on GLOBEX.

"Connecting directly to CME's electronic markets via their access point in Frankfurt will offer us new business opportunities," said Rolf Birkert, member of the board of Birkert. "The connection is another sign of CME's customer commitment that allows us to trade CME futures in a manner that is both economical and fast."

"With our first customer in Frankfurt and the opening of our Paris hub, CME continues to respond to the strong interest from key financial centers in Europe to gain direct access to our markets," said Arman Falsafi, CME Managing Director, Global Electronic Trading & Data. "Our strong commitment to work closely with firms like Birkert and with ISVs like RTS helps ensure fast and efficient GLOBEX connectivity."

"We are proud to have CME's first customer in Germany trading with our RTD trading system," said Engelbert Gemuenden, Chairman of RTS. "The German market has great potential to trade CME products and we are confident of the benefits this local access point will bring Birkert and other clients."

CME also announced today that its telecommunications hub in Paris is now operational one month ahead of schedule.

Customers using the hubs will connect to CME's GLOBEX platform via a 2 megabit (E1) circuit ordered through the carrier of their choice. European customers using the new hubs can reduce their GLOBEX connectivity charges by as much as 75 percent of current costs. CME installed its first hub in London in January 2002.

On Friday, May 7, 2004, CME announced that it set a new single-day electronic trading volume record, exclusive of CME's non-traditional TRAKRS™ contracts, on GLOBEX. Total volume on GLOBEX reached 2.85 million contracts, surpassing the previous record of 2.6 million contracts traded on March 11, 2004. More than 1.1 million Eurodollar futures contracts were traded on GLOBEX on May 7, surpassing by 39 percent the previous record of 811,443 set on April 21, 2004.

Market users in Europe interested in direct connectivity to GLOBEX should contact CME's London office at 44-207-623-2550.

About Birkert Wertpapierhandelshaus AG Please visit www.birkert-ag.de for information.

About RTS

RTS is a leading Independent Software Vendor (ISV) with local sales and support offices in the financial centers of Amsterdam, Chicago, Frankfurt, London, New York, Paris, Stockholm, Sydney and through a local partner in Athens. RTS is currently the market leader in providing sophisticated electronic trading software for Futures, Options, and Equity Traders. With more than 3,000 user licenses and connections to 54 exchanges around the world, RTS has secured a remarkable position on the world stage. In business since 1992 as profitable company, RTS has over twelve years of experience in developing software to trade on electronic exchanges. As one of the pioneers in the industry, RTS has developed a suite of products for market makers, proprietary traders, brokers, and day traders including our RTD Quote Machine®, the RTD Electronic Eye®, the RTD Spreader and RTD Basket Trader. For more information please visit www.rtsgroup.net.

About Chicago Mercantile Exchange Inc.

Chicago Mercantile Exchange Inc. (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® 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® 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. CME undertakes no obligation to publicly update any forward- looking statements, whether as a result of new information, future events or otherwise.

Chicago Mercantile Exchange, CME, the globe logo and GLOBEX are registered trademarks of Chicago Mercantile Exchange Inc. E-mini is a trademark of CME. S&P, S&P 500, NASDAQ-100, Russell 1000 and other trade names, service marks, trademarks and registered trademarks that are not proprietary to Chicago Mercantile Exchange Inc. are the property of their respective owners, and are used herein under license. Further information about CME and its products is available on the CME Web site at www.cme.com .

SOURCE Chicago Mercantile Exchange Inc.

CONTACT: Media, Anita S. Liskey, +1-312-466-4613, or Allan Schoenberg, +1-312-930-8189, news@cme.com , or Investors, John Peschier, +1-312-930-8491, all of Chicago Mercantile Exchange Inc.

Web site: <http://www.cme.com>

<http://www.rtsgroup.net>

<http://www.birkert-ag.de>

"Safe Harbor" Statement under the Private Securities Litigation Reform Act of 1995: Statements in this press release regarding Chicago Mercantile Exchange's business which are not historical facts are "forward-looking statements" that involve risks and uncertainties. For a discussion of such risks and uncertainties, which could cause actual results to differ from those contained in the forward-looking statements, see "Risk Factors" in the Company's Annual Report or Form 10-K for the most recently ended fiscal year.