



Chicago Mercantile Exchange Inc. to Present at Sandler O'Neill Financial Services Conference

CHICAGO, June 7 /PRNewswire-FirstCall/ -- Chicago Mercantile Exchange Inc. announced today that the company will be presenting at the Sandler O'Neill Financial Services Conference on Wednesday, June 9, 2004 at 10:15 a.m. (Eastern Time) in New York, New York.

The presentation will be broadcast live over the Internet and can be accessed via the exchange's web site at <http://www.cme.com> . Please allow extra time prior to the presentation to visit the site and download the streaming media software required to listen to the Internet broadcast.

Chicago Mercantile Exchange Inc. (<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[®] 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.

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"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.