



CME to Extend June 10 Floor Trading Session for Interest Rate, FX Products

New 2:30 p.m. Close will Allow Trading Pits to Remain Open through PPI Release

CHICAGO, June 9 /PRNewswire-FirstCall/ -- Chicago Mercantile Exchange Inc. (CME) today announced that it will extend its Thursday, June 10 open outcry trading (pit) session for interest rate and foreign exchange products by a half hour until 2:30 p.m. Central Time to accommodate the new release time for the Producer Price Index (PPI) data.

The U.S. Labor Department/Bureau of Labor Statistics' PPI data is typically released on Friday mornings. However, the release time was changed to 2 p.m. Central Time Thursday in response to the Friday closing of the federal government for the National Day of Mourning for the death of former President Ronald Reagan.

The change in the PPI release time will have no other impact on the June 10 regular trading hours of CME's other product areas or on any GLOBEX[®] electronic trading platform hours. As previously reported, CME's trading floors will be closed on Friday, June 11 for the National Day of Mourning, while GLOBEX markets will close for trading at 8 a.m.

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.