



Chicago Mercantile Exchange Holdings Inc. Declares Regular Quarterly Dividend of 26 Cents Per Share

CHICAGO, May 5 /PRNewswire-FirstCall/ -- Chicago Mercantile Exchange Holdings Inc. (NYSE: CME) today announced that its Board of Directors has declared a regular quarterly dividend of 26 cents per share, payable on June 25, 2004 to Class A and Class B shareholders of record on June 10, 2004.

Chicago Mercantile Exchange Holdings Inc. became the first publicly traded U.S. financial exchange on Dec. 6, 2002. The company was added to the Russell 1000[®] Index on July 1, 2003. It is the parent company of Chicago Mercantile Exchange Inc. (www.cme.com), 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 \$38.6 billion in collateral deposits at March 31, 2004.

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 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. Further information about Chicago Mercantile Exchange Holdings Inc. and Chicago Mercantile Exchange Inc. is available on the CME Web site at www.cme.com .

SOURCE Chicago Mercantile Exchange Holdings Inc.

CONTACT: Media, Anita S. Liskey, +1-312-466-4613, news@cme.com , or Investors, John Peschier, +1-312-930-8491, both of Chicago Mercantile Exchange Holdings Inc. Web site: <http://www.cme.com>

"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.