



## **CME Eurodollar Options Volume Establishes New Record; Overall Exchange Volume Reaches Near All-Time High**

CHICAGO, April 15 /PRNewswire-FirstCall/ -- Following yesterday's release of the March 2004 U.S. Consumer Price Index (CPI) report, Chicago Mercantile Exchange Inc. (CME) posted its second busiest non-TRAKRS(SM) volume day with 5,492,622 contracts traded and marked the third time exchange volume has exceeded five million contracts. The current record volume day is March 5, 2004, when CME volume was 5,529,920 contracts.

Volume in CME Eurodollar futures on GLOBEX<sup>®</sup> was 565,044 contracts, representing 26% of total Eurodollar futures volume of 2,138,766. This volume represented CME's second busiest Eurodollar volume ever electronically. CME also reported a new record volume day in Eurodollar options, trading 1.1 million contracts. The new record surpassed the previous Eurodollar options volume records of 987,162 set on June 26, 2002.

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 \$38.6 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) . We undertake 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 CME and its products is available on the CME Web site at [www.cme.com](http://www.cme.com) .

SOURCE Chicago Mercantile Exchange Inc.

CONTACT: Media, Anita S. Liskey, +1-312-466-4613, or John Holden, +1-312-930-3446, [news@cme.com](mailto:news@cme.com) , or Investors, John Peschier, +1-312-930- 8491, all of Chicago Mercantile Exchange Inc. Web site: <http://www.cme.com> (CME)

"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.