



Chicago Mercantile Exchange Holdings Inc. Announces Date of Third Quarter Earnings Announcement, Conference Call

CHICAGO, Oct. 8 /PRNewswire-FirstCall/ -- Chicago Mercantile Exchange Holdings Inc. (NYSE: CME) will announce earnings for the third quarter of 2003 before the financial markets open on Wednesday, Oct. 22, 2003. The company has scheduled an investor conference call that day at 8:30 a.m. Eastern time (7:30 a.m. Central time).

A live audio Webcast of the conference call will be available on the Investor Relations section of the company's Web site. Following the conference call, an archived recording will be available at the same site. Those wishing to listen to the live conference via telephone should dial (800) 474-8920 if calling from within the United States or (719) 457-2727 if calling from outside the United States at least 10 minutes before the call begins.

In addition, the Webcast call will be distributed over CCBN's Investor Distribution Network to both institutional and individual investors. Individual investors can listen to the call through CCBN's individual investor center at www.companyboardroom.com or by visiting any of the investor sites in CCBN's Individual Investor Network. Institutional investors can access the call via CCBN's password-protected event management site, StreetEvents (www.streetevents.com).

Chicago Mercantile Exchange Holdings Inc. is the parent company of Chicago Mercantile Exchange Inc. (www.cme.com), the largest futures exchange in the United States based on notional value, trading volume and open interest. On Dec. 6, 2002, CME became the first publicly traded U.S. financial exchange. As an international marketplace, CME brings together buyers and sellers on its trading floors and GLOBEX around-the-clock electronic trading platform. CME offers futures contracts 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 nine months of 2003 and managed \$29.6 billion in collateral deposits at Sept. 30, 2003.

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.

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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.