

## John Roberts Appointed Managing Director and Chief Marketing Officer for Chicago Mercantile Exchange

CHICAGO, March 5 /PRNewswire-FirstCall/ -- Chicago Mercantile Exchange Inc. today announced the appointment of John Roberts, a marketing professional with 30 years experience in both financial services and consumer packaged goods, to CME's management team as Managing Director & Chief Marketing Officer. Roberts will oversee the company's marketing, branding and public relations strategies. He will report to Craig Donohue, CME's Chief Executive Officer and will join the company on Monday, March 8, 2004.

"John is an outstanding addition to our leadership team," said Donohue. "His knowledge of the financial services industry and our increasingly diversified customer base will ensure that CME's integrated marketing strategy continues to build on our already strong brand in the global marketplace."

Before joining CME, Roberts served as Managing Director and Head of Marketing and Communications for Barclays Global Investors in San Francisco, where he built and led the marketing team that launched and successfully grew the company's iShares exchange traded funds (ETFs) into a dominant competitor in the global ETF marketplace. Before joining Barclays Global Investors in 1999, Roberts spent 11 years at the Chicago Board Options Exchange (CBOE) where, as Senior Vice President, Marketing, he built the CBOE's customer- focused marketing unit and directed worldwide marketing.

Roberts has also held marketing positions of increasing responsibility for Citicorp from 1982-88, Campbell Soup Company from 1981-82 and General Mills, Inc. from 1974-81.

He earned a bachelor's degree in mathematics and economics in 1973 and an MBA degree in marketing in 1974, both from Dartmouth College in Hanover, N.H.

Chicago Mercantile Exchange Inc. (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 \$1.4 billion per day in settlement payments in 2003 and managed \$39.5 billion in collateral deposits at Jan. 31, 2004, including \$1.5 billion in deposits for non-CME products. CME is a wholly owned subsidiary of Chicago Mercantile Exchange Holdings Inc. (NYSE: CME), which is part of the Russell 1000<sup>®</sup> 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.