



CME® Eurodollar Options Reach All-Time High

CME Marks Third Busiest Day for Total Volume and CME® Globex®

CHICAGO, March 24 /PRNewswire-FirstCall/ -- CME, the largest U.S. futures exchange, announced today that it had set a new record yesterday in CME® Eurodollar options of 1,524,246 contracts traded. The previous record of 1,453,541 options contracts was set on August 6, 2004.

CME electronic interest rate products, traded on the CME® Globex® platform, also set an overall trading record of 2,130,593 futures and options on futures contracts. This helped to drive CME Globex volume of 3,729,069 contracts for all products, the third busiest day for electronic trading in exchange history. CME Globex trading has broken records twice this month, on March 10 and March 16, and the electronic platform has seen three of its top-five trading days this March.

Yesterday also marked the third busiest day in CME history with 6,079,175 contracts traded.

All CME records exclude CME's non-traditional TRAKRS® products.

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 CME Globex® electronic trading platform and on its trading floor. 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 2004 and managed \$44.1 billion in collateral deposits as of Dec. 31, 2004, including \$3.1 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® 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. We undertake no obligation to publicly update any forward- looking statements, whether as a result of new information, future events or otherwise.

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SOURCE Chicago Mercantile Exchange Inc.

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