



## **CME Extends Global Electronic Incentive Programs and Launches New FX Promotion Program for Large Hedge Funds and Commodity Trading Advisors**

### **CME Implements Other Pricing Changes**

CHICAGO, June 2, 2005 /PRNewswire-FirstCall via COMTEX/ -- Building on the continued success of its aggressive global growth strategy, CME, the largest futures exchange in the U.S., today announced it will extend its global electronic incentive programs, including its European (EIP) and Asian (AIP) incentive programs, and its Electronic Corporate Membership (ECM) program, through December 31, 2006.

Additionally, beginning August 1, CME, the largest regulated marketplace for foreign exchange trading, will introduce a new one-year incentive program designed to attract large hedge funds and commodity trading advisors (CTAs) to its foreign exchange markets. Through this new program, large hedge funds and CTAs with more than \$2 billion in assets under management will be eligible to trade CME FX products on the CME<sup>®</sup> Globex<sup>®</sup> electronic trading platform for 60 cents per side, vs. the current electronic trading fee of \$1.60.

"We are very pleased with the results we have achieved to date through our global electronic incentive programs," said CME Chairman Terry Duffy. "These programs have greatly expanded the reach of our markets to new global customers and in April 2005 contributed more than 200,000 contracts per day to overall exchange volumes. By extending our incentive programs through 2006, we hope to attract even more new business to CME."

"CME is very focused on expanding our diverse product line to new customers around the globe," said CME Chief Executive Officer Craig Donohue. "Given the dramatic volume growth in electronic CME FX markets, which has increased 120 percent from one year ago, we have a tremendous opportunity to generate more trading volume in our markets from some of the world's largest CTAs and hedge funds. Our new FX incentive program will better position CME to compete effectively with other FX trading platforms, and further position CME to increase our market share in the rapidly growing foreign exchange marketplace."

In addition to the expansion of its special incentive programs, CME also implemented a series of trading fee changes in each of its product groups. For more information on CME's pricing, please visit the exchange's Website at <http://www.cme.com/feechanges> .

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 floors. 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 first quarter 2005 and managed \$44.4 billion in collateral deposits as of March 31, 2005, including \$4.3 billion in deposits for non-CME products. CME is a wholly owned subsidiary of Chicago Mercantile Exchange Holdings Inc. (NYSE, Nasdaq: 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 <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.

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