



CME Sets New Trading Volume, Open Interest Records in Russell 2000® and Nikkei® 225

New Total Open Interest Record Set; GLOBEX® Marks Second Busiest Session

CHICAGO, March 11 /PRNewswire-FirstCall/ -- Chicago Mercantile Exchange Inc. (CME) today reported new volume and open interest records* in several products including its Russell 2000® and both dollar- and yen-based Nikkei® 225 futures which were set during the Wednesday, March 10 trading session.

Meanwhile, CME also transacted strong volume of 1,986,285 contracts on its GLOBEX trading platform on Wednesday, second only to GLOBEX volume transacted on March 5. Combined open interest across all CME product groups also continued to reach new highs and closed Wednesday at 38,588,135.

CME's E-mini™ Russell 2000 futures contract -- traded exclusively on CME's GLOBEX trading platform -- set a new volume record on Wednesday of 84,046 contracts. The prior volume record in the E-mini Russell 2000 contract had been set on just the previous day, and was eclipsed by Wednesday's record by 24 percent. Both dollar-based and yen-based Nikkei 225 futures also posted record trading volumes on Wednesday of 27,802 and 3,196 respectively. Yen-based Nikkei 225 contracts were first listed for trading exclusively on GLOBEX on Feb. 23.

Each of the contracts also marked record open interest at the end of Wednesday's trading session, with E-mini Russell 2000 at 83,487, dollar-based Nikkei 225 at 57,253, and yen-based Nikkei at 6,094. E-mini S&P 500® options also set a new open interest record of 10,805. Open interest represents the number of contract positions which remain open at the end of a trading session.

On Tuesday, CME also set a number of other individual trading and open interest records including GLOBEX-traded volume in British pound futures of 24,899 contracts and Mexican peso futures of 9,055. Tuesday also marked a new open interest record in CME's benchmark Eurodollar futures contract at 6,039,977 and LIBOR futures at 356,664.

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® 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 as of Jan. 31, 2004. CME is a wholly owned subsidiary of Chicago Mercantile Exchange Holdings Inc. (NYSE: CME), which is part of the Russell 1000® Index.

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* All volume figures reported in this release exclude CME's non-traditional TRAKRS products. Open interest figures include TRAKRS positions.

SOURCE Chicago Mercantile Exchange Inc.

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