



Chicago Mercantile Exchange Holdings Inc. to Present at JPMorgan Small Cap Conference

CHICAGO, Mar 8, 2004 /PRNewswire-FirstCall via COMTEX/ -- Chicago Mercantile Exchange Holdings Inc. (NYSE: CME) announced today that Craig Donohue, Chief Executive Officer and David Gomach, Chief Financial Officer, will be presenting at the JPMorgan Small Cap Conference in Denver, Colorado on Friday, March 12, 2004 at 10:00 am (Mountain Time)/12:00 pm (Eastern Time). The presentation will be broadcast live over the Internet and can be accessed via the Company's website, located at www.cme.com.

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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"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.