



CME GLOBEX® Platform Posts Busiest Day Ever as Trading Soars in Numerous Equity Index, Eurodollar Products

Electronic Volume* of 2.6 Million Accounts for 55 Percent of Exchange Total

CHICAGO, March 12 /PRNewswire-FirstCall/ -- Chicago Mercantile Exchange Inc. (CME) today reported that its GLOBEX® electronic trading platform posted new record volume of 2,596,812 contracts on Thursday, March 11, as heightened volatility in global financial markets sparked a trading surge in CME's benchmark equity index and interest rate products.

GLOBEX volume as a percent of combined exchange volume reached 55 percent on Thursday. Overall, it was CME's second busiest day ever with total volume of 4,696,099 which was second only to March 5, 2004 when 5.5 million contracts traded. Exchange-wide open interest again set a new high Thursday at 38,876,035 positions.

Also, for the second time in the past five trading sessions, there was new record volume in Eurodollars on GLOBEX, which traded 417,196 contracts on March 11, eclipsing the prior record of 405,855 set on March 5.

New volume records were also set in numerous CME equity index products summarized below:

Product	March 11, 2004 Record Volume	Previous Volume Record	Date Set
E-mini(TM) S&P 500(R)	1,342,977	1,131,924	3/17/03
E-mini NASDAQ-100(R)	540,831	487,491	1/15/04
E-mini Russell 2000(R)	100,501	84,046	3/10/04
E-mini S&P MidCap 400(TM)	22,818	15,364	12/15/03
Yen-based Nikkei(R) 225	3,258	3,196	3/10/04
Dollar-based Nikkei(R) 225 on GLOBEX	2,264	1,939	3/9/04

Also setting volume records on Thursday were milk futures which traded 3,101 contracts and CME seasonal cooling degree day options on futures at 500 contracts.

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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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.