



## New Equity Index Records at CME

CHICAGO, Dec. 10 /PRNewswire-FirstCall/ -- CME, the largest U.S. futures exchange, set several new records yesterday both for contract volume and open interest in several equity index contracts. Continued strong interest in the equity E-mini™ complex drove overall volume of 1,991,221, the second-highest volume day for futures and options.

Volume records from Thursday include:

- E-mini NASDAQ-100® futures - 619,825 contracts
- E-mini Russell 2000® futures - 159,450 contracts
- E-mini S&P Midcap 400™ futures - 34,408 contracts
- Nikkei 225 futures (Yen-based) - 8,491 contracts

Open interest records for equity index products set yesterday include:

- E-mini S&P 500® futures - 1,235,440 positions
- E-mini NASDAQ-100 futures - 535,590 positions
- E-mini Russell 2000 futures - 183,874 positions
- Nikkei 225 futures (Yen based) - 22,852 positions
- S&P 500 options - 749,276 positions
- E-mini S&P 500 options - 74,744 positions
- E-mini NASDAQ-100 options - 2,765 positions

Chicago Mercantile Exchange Inc. ( <http://www.cme.com> ) is the largest futures exchange in the United States and the first publicly traded financial exchange in the U.S. As an international marketplace, CME brings together buyers and sellers on its trading floors and CME 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 approximately \$1.5 billion per day in settlement payments in the first nine months of 2004 and managed \$39.8 billion in collateral deposits as of September 30, 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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ended fiscal year.