



## **CME Announces Selection of Six Market Makers for CME E-mini™ S&P 500® Equity Options on GLOBEX®**

### **Designated Firms to Create Electronic Liquidity in Key CME Market**

CHICAGO, Sept. 30 /PRNewswire-FirstCall/ -- Chicago Mercantile Exchange Inc. (CME), the largest futures exchange in the U.S., today announced the selection of six leading trading firms to help fuel further growth its electronic E-mini™ S&P 500® equity options market. The firms chosen to become market makers are: Citadel Derivatives Trading LLC, Chicago Trading Company, Deutsche Bank Securities, Inc., Goldman Sachs, Timber Hill and Wolverine Trading LLC.

These newly selected firms join HGI Holdings, who began making markets in CME's E-mini S&P 500 equity options in November 2003. As market makers, they will provide continuous, transparent and competitive markets for CME E-mini S&P 500 equity options traded on GLOBEX. In return for their assistance in creating additional liquidity for all E-mini S&P 500 equity options customers, CME will provide its market makers with additional bandwidth.

"Trading volume in CME's E-mini S&P 500 equity options on futures contract has more than doubled since last year," said Tina Lemieux, Director, Equity Products. "By adding more market makers committed to growing the volume in this market, we will be able to provide even more liquidity for our customers."

Launched in 1997, CME's E-mini futures contracts are among the fastest growing and most actively traded contracts in CME history. Year to date, trading volume in CME's E-mini equity index products have averaged more than 1 million contracts per day, an increase of 14 percent from 2003.

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 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 \$1.6 billion per day in settlement payments in the first half of 2004 and managed \$39.1 billion in collateral deposits as of June 30, 2004. CME is a wholly owned subsidiary of Chicago Mercantile Exchange Holdings Inc. (NYSE: CME), which is part of the Russell 1000® 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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