



NEWS RELEASE

**For immediate release
Thursday 7 October 2004**

Eurodollar trades record daily volume of 60,500 contracts shattering previous record by 40%

Amsterdam, Brussels, Lisbon, London, Paris, Thursday 7 October 2004 – Yesterday (Wednesday 6 October) Euronext.liffe's Three Month Eurodollar futures, traded on LIFFE CONNECT®, set a **new daily volume record of 60,500** contracts eclipsing the previous record of 43,100 set on 22 September by 40%.

Hugh Freedberg, Chief Executive of Euronext.liffe said: "Building on the continued growth trend, yesterday's market featured participation from a wide range of US and European based customers and representing 9% of the total electronic Eurodollar market."

Euronext.liffe's Eurodollar market provides global customers with the benefits of high levels of liquidity, cost-efficiency, superior functionality and equality of access.

To further highlight the sophisticated strategy trading functionality of LIFFE CONNECT®, Euronext.liffe has introduced a strategy fee holiday for the Eurodollar Futures Contract which will run for six months until 31 March 2005.

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Notes to editors:

1. The following strategies can be traded on LIFFE CONNECT® without paying the Exchange Transaction Fee: Calendar Spreads, Butterflies, Condors, Strips, Packs and Bundles.
2. **Euronext.liffe** is the derivatives business of Euronext, comprising the Amsterdam, Brussels, LIFFE, Lisbon and Paris derivatives markets. Business worth over €1,000 billion is traded through Euronext.liffe every day, making it the world's second largest derivatives exchange, by value of transacted business. Euronext.liffe is creating a single market for derivatives, by bringing all its derivatives products together on a single electronic trading platform, LIFFE CONNECT®.
3. Euronext.liffe's Eurodollar contract trade alongside LIFFE's other short-term interest (STIR) contracts which comprise LIFFE's successful euro-denominated short-term interest rate contract, EURIBOR and its Sterling, Swiss Franc and Yen STIRS, and which trade an average of over a million contracts a day.
4. LIFFE CONNECT® is in 677 sites, 29 countries and six continents.