



CME Launches CME Eurodollar Five-year E-mini Bundles

CHICAGO, Sept 07, 2006 /PRNewswire-FirstCall via COMTEX News Network/ -- To increase participation in its interest rate product complex, CME, the world's largest and most diverse financial exchange, today announced that it will launch CME Eurodollar Five-year E-mini(R) Bundles, a new contract that will have a notional value of \$100,000, 1/10th the size of conventional CME Eurodollar Five-year Bundles. CME Eurodollar Five-year E-mini Bundles will begin trading exclusively on the CME Globex(R) electronic platform on Sunday, October 8, 2006, for a trade date of October 9.

The new E-mini Bundles' innovative design creates a more cost effective means of providing exposure for interest rate derivative market participants to the critical five-year point on the U.S. interest rate swap/CME Eurodollar futures curve. While a conventional five-year Eurodollar Bundle consists of 20 separate CME Eurodollar contracts, the E-mini Bundles provide exposure through a single contract. E-mini Bundles will have a simplified quoting convention based on price rather than the full size bundle's quoting structure of average net change from the previous day's close. The E-mini Bundles will be fully fungible, at a 10-to-one ratio, with the full size strip of 20 consecutive Eurodollar futures contracts, providing users of the new contract simultaneous access to the world's largest pool of short-term interest rate liquidity.

"CME Eurodollar Five-year E-mini Bundles will provide another means for market participants to trade the world's most liquid short-term interest rate derivatives product," said Robin Ross, Managing Director, CME Interest Rate Products. "We believe the new E-mini Bundles will open this market up to a wider range of participants, such as mutual fund portfolio managers, as the cost-effective, simplified design of this product will allow traders to hedge five-years of exposure with one single contract. The price quoting structure will make this contract easy-to-trade, chart and compare with related fixed income products."

Eurodollars are U.S. dollars on deposit in commercial banks located outside of the United States. Eurodollar deposits play a major role in the international capital market, and they have long served as a benchmark interest rate for corporate funding. CME Eurodollar futures are the world's most actively traded interest rate futures contract and serve as a benchmark for investors worldwide. Their liquidity provides traders and hedgers an opportunity to take advantage of their views on the direction of U.S. interest rates.

For more information on CME Eurodollar Five-year E-mini Bundles, please visit <http://www.cme.com/eminibundle> .

CME (<http://www.cme.com>) is the world's largest and most diverse financial exchange. As an international marketplace, CME brings together buyers and sellers on the CME Globex(R) electronic trading platform and on its trading floors. CME offers futures and options on futures in these product areas: interest rates, stock indexes, foreign exchange, agricultural commodities, energy, and alternative investment products such as weather, real estate and economic derivatives. CME is a wholly-owned subsidiary of Chicago Mercantile Exchange Holdings Inc. (NYSE, Nasdaq: CME), which is part of the Russell 1000 (R) Index and the S&P 500(R) 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 Quarterly Report on Form 10-Q, 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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