



CME to Launch Weekly Weather Futures and Options Contracts

CHICAGO, March 12, 2007 /PRNewswire-FirstCall via COMTEX News Network/ -- CME, the world's largest and most diverse financial exchange, announced today that it is expanding its suite of weather derivatives and rolling out CME Weekly Weather Index futures and options on futures on 18 U.S. cities beginning April 2.

CME now offers Monthly and Seasonal Heating Degree Days (HDD) and Cooling Degree Days (CDD) contracts on 35 cities around the world. The contracts quantify weather in terms of degrees above or below monthly or seasonal average temperatures and attach a dollar amount to the number of degrees a month's or season's temperature deviate from an average value for that particular city. The new contract will measure the deviations in terms of weeks.

"By listing weekly weather contracts, CME is offering another alternative for our customers to hedge their risk associated to weather," Felix Carabello, Director of CME Alternative Investment Products, said. "In addition to monthly and seasonal hedges, customers will now have the opportunity to have more defined hedges on a shorter time frame. This flexibility allows for multiple options to fit a variety of risk management strategies."

Six of the CME Weekly Temperature contracts are scheduled to be launched on April 2, including for Atlanta, Boston, Chicago, Cincinnati, Dallas and New York City. On April 16, CME Weekly Temperature contracts will be added for Baltimore, Des Moines, Detroit, Houston, Kansas City, Las Vegas, Minneapolis-St. Paul, Philadelphia, Portland, Sacramento, Salt Lake City and Tucson.

The futures contracts will trade only on the CME Globex(R) electronic trading platform from 5 p.m. to 3:15 p.m. Chicago time the following day. Trading on all of the contracts will terminate at 9 a.m. Chicago time on the first Exchange business day that is at least two calendar days after the last calendar day of the respective contract period. Options on all CME weather futures will be traded on CME's trading floor from 8:30 a.m. to 3:15 p.m. Chicago time.

CME currently lists weather contracts based on aggregate temperatures for 35 cities, including 18 throughout the U.S., nine in Europe, six in Canada and two in Japan. CME introduced weather derivatives in 1999. In 2006, nearly 800,000 weather contracts worth a notional value of \$21 billion traded at CME. For more information on CME weather contracts, please go to <http://www.cme.com/weather>.

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 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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Media Contacts, Mary Haffenberg, +1-312-930-3435, or Allan Schoenberg,

+1-312-930-8189, news@cme.com , or Investor Contact, John Peschier, +1-312-930-8491,
all of CME

<http://www.cme.com>

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