

CME Chief Executive Officer to Present at Sandler O'Neill Conference June 7

CHICAGO, May 31, 2007 /PRNewswire-FirstCall via COMTEX News Network/ -- Chicago Mercantile Exchange Holdings Inc. (NYSE, NASDAQ: CME) announced today that Chief Executive Officer Craig Donohue will present at the Sandler O'Neill and Partners Global Exchange Conference 2007, to be held at the Le Parker Meridien in New York City, on June 7 at 2:00 p.m. (Eastern Time).

The presentation will be broadcast live over the Internet and can be accessed via the exchange's web site at <http://investor.cme.com/>. Please allow extra time prior to the presentation to visit the site and download the streaming media software required to listen to the Internet broadcast. Accompanying slides will also be available at the same location. An audio Webcast will be available for replay at the same address approximately 24 hours following the conclusion of the conference.

Chicago Mercantile Exchange Holdings Inc. became the first publicly traded U.S. financial exchange on Dec. 6, 2002. The company was added to the S&P 500(R) Index on August 10, 2006, and the Russell 1000(R) Index on July 1, 2003. It is the parent company of Chicago Mercantile Exchange Inc. (www.cme.com), the largest and most diverse financial exchange in the world. As an international marketplace, CME brings together buyers and sellers on its CME Globex electronic trading platform and on its trading floors. CME offers futures and options on futures primarily in interest rates, equities, foreign exchange and commodities.

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