



CME to Present at Lehman Brothers Financial Services Conference Sept. 14

CHICAGO, Sept 08, 2006 /PRNewswire-FirstCall via COMTEX News Network/ -- Chicago Mercantile Exchange Holdings Inc. (NYSE, Nasdaq: CME) announced today that Rick Redding, CME Managing Director, Products and Services, will present at the Lehman Brothers 2006 Financial Services Conference in New York City on Thursday, September 14, at 4:00 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 and will be posted for 90 days.

Chicago Mercantile Exchange Holdings Inc. (NYSE, Nasdaq: CME) became the first publicly traded U.S. financial exchange on Dec. 6, 2002. The company was added to the Russell 1000(R) Index on July 1, 2003, and to the S&P 500(R) Index on Aug. 10, 2006. It is the parent company of Chicago Mercantile Exchange Inc. (<http://www.cme.com>), 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.

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SOURCE Chicago Mercantile Exchange Holdings Inc.

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