



## Chicago Mercantile Exchange Holdings CEO and CFO to Present at Bank of America Conference

CHICAGO, Sept 07, 2005 /PRNewswire-FirstCall via COMTEX/ -- Chicago Mercantile Exchange Holdings Inc. (NYSE, Nasdaq: CME) announced today that Chief Executive Officer Craig S. Donohue and Chief Financial Officer James E. Parisi will present at the Bank of America 35th Annual Investment Conference on Wednesday, September 21, at approximately 8:00 a.m. (Pacific Time) in San Francisco, California.

The presentation will be broadcast live over the Internet and can be accessed via the exchange's web site at <http://investor.cme.com/medialist.cfm> . 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.

Chicago Mercantile Exchange Inc. ( <http://www.cme.com> ) is the largest futures exchange in the United States. As an international marketplace, CME brings together buyers and sellers on CME Globex electronic trading platform and on its trading floors. CME offers futures and options on futures primarily in four product areas: interest rates, stock indexes, foreign exchange and commodities. The exchange moved about \$1.6 billion per day in settlement payments in first-half of 2005 and managed \$43.7 billion in collateral deposits at June 30, 2005, including \$4.0 billion in deposits for non-CME products. CME is a wholly owned subsidiary of Chicago Mercantile Exchange Holdings Inc. (NYSE, Nasdaq: CME), which is part of the Russell 1000 (R) Index.

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