

CHICAGO MERCANTILE EXCHANGE HOLDINGS INC  
Form 8-K  
June 29, 2007

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UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, D.C. 20549

FORM 8-K

CURRENT REPORT

Pursuant to Section 13 or 15(d) of the Securities Exchange Act of 1934

Date of Report (Date of Earliest Event Reported):

June 19, 2007

Chicago Mercantile Exchange Holdings Inc.

\_\_\_\_\_  
(Exact name of registrant as specified in its charter)

Delaware

000-33379

36-4459170

\_\_\_\_\_  
(State or other jurisdiction  
of incorporation)

\_\_\_\_\_  
(Commission  
File Number)

\_\_\_\_\_  
(I.R.S. Employer  
Identification No.)

20 South Wacker Drive, Chicago, Illinois

60606

\_\_\_\_\_  
(Address of principal executive offices)

\_\_\_\_\_  
(Zip Code)

Registrant's telephone number, including area code:

312-930-1000

Not Applicable

\_\_\_\_\_  
Former name or former address, if changed since last report

Check the appropriate box below if the Form 8-K filing is intended to simultaneously satisfy the filing obligation of the registrant under any of the following provisions:

- Written communications pursuant to Rule 425 under the Securities Act (17 CFR 230.425)  
 Soliciting material pursuant to Rule 14a-12 under the Exchange Act (17 CFR 240.14a-12)  
 Pre-commencement communications pursuant to Rule 14d-2(b) under the Exchange Act (17 CFR 240.14d-2(b))  
 Pre-commencement communications pursuant to Rule 13e-4(c) under the Exchange Act (17 CFR 240.13e-4(c))
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**Top of the Form**

**Item 8.01 Other Events.**

On June 19, 2007, Chicago Mercantile Exchange Holdings Inc. (CME) announced that it is expanding its partnership with Standard & Poor's Corporation (S&P) to include the listing of new E-mini Small Cap Stock Index Futures Contracts based on the S&P U.S. equity indices, addressing the needs of institutional asset managers for hedging and managing portfolios of small cap companies. The new derivatives products will be offered exclusively on the CME Globex platform and will be supported by dedicated CME market makers. CME and S&P intend to provide trading incentives and execution facilities to encourage market participants to transfer their open interest in Russell 2000 stock index futures contracts into the new CME/S&P E-mini Small Cap Stock Index Futures Contracts following the anticipated expiration of CME's agreement with Frank Russell Company in September 2008. In May 2007, the average daily trading volume of CME's products based on Russell's equity indexes was 212,351 contracts.

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**Top of the Form**

**SIGNATURES**

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Chicago Mercantile Exchange Holdings Inc.

*June 29, 2007*

By: *Kathleen M. Cronin*

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*Name: Kathleen M. Cronin  
Title: Managing Director, General Counsel & Corporate  
Secretary*

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**Top of the Form**

Exhibit Index

<b><u>Exhibit No.</u></b>	<b><u>Description</u></b>
99.1	June 19, 2007 Press Release