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Item 8.01 Other Events.

On January 24, 2007, Chicago Mercantile Exchange Holdings Inc. jointly issued a press release with CBOT Holding, Inc. announcing their post-merger leadership team contingent upon close of the merger, a copy of which is attached here at Exhibit 99.1.

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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.

January 24, 2007

By: *Kathleen M. Cronin*

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

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Exhibit Index

<u>Exhibit No.</u>	<u>Description</u>
99.1	Press Release, dated January 24, 2007