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**Item 8.01 Other Events.**

On June 11, 2007, Chicago Mercantile Exchange Holdings Inc. jointly issued a press release with CBOT Holding, Inc. announcing their receipt of approval from the U.S. Department of Justice to proceed with their proposed merger without conditions, 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.

*June 11, 2007*

By: *Kathleen M. Cronin*

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

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Exhibit Index

<b><u>Exhibit No.</u></b>	<b><u>Description</u></b>
99.1	Press Release, dated June 11, 2007