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Item 8.01 Other Events.

On July 9, 2007, Chicago Mercantile Exchange Holdings Inc. ("CME Holdings") jointly issued a press release with CBOT Holding, Inc. ("CBOT Holdings") announcing that preliminary results indicate the shareholders of both companies have approved the proposed merger of CME Holdings and CBOT Holdings, based on a review of the proxies voted at today's special meetings by the parties' respective proxy solicitors. In addition, preliminary results also show that CBOT members have voted to approve certain related matters in a separate member vote. A copy of the press release 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.

July 9, 2007

By: *Kathleen M. Cronin*

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

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Exhibit Index

<u>Exhibit No.</u>	<u>Description</u>
99.1	Press Release, dated July 9, 2007