## 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):

October 16, 2006

# 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 la	st report
Check the appropriate box below if the Form 8-K filing is intended to provisions:	to simultaneously satisfy the filing	obligation of the registrant under any of the following
[ ] Written communications pursuant to Rule 425 under the Securit. [ ] Soliciting material pursuant to Rule 14a-12 under the Exchange [ ] Pre-commencement communications pursuant to Rule 14d-2(b) [ ] Pre-commencement communications pursuant to Rule 13e.4(c)	Act (17 CFR 240.14a-12) under the Exchange Act (17 CFR 2	

### **Top of the Form**

Item 5.02 Departure of Directors or Principal Officers; Election of Directors; Appointment of Principal Officers.

On October 16, 2006, the Board of Directors of Chicago Mercantile Exchange Holdings Inc. (the "Company") appointed Terrence A. Duffy, the Company's current Chairman, to serve as the Executive Chairman. The appointment was made in recognition of the substantial role Mr. Duffy plays in the development of the Company's strategic initiatives. Mr. Duffy will continue to work closely with Mr. Donohue, whose responsibilities as the Company's Chief Executive Officer will remain unchanged.

#### **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.

October 19, 2006 By: Kathleen M. Cronin

Name: Kathleen M. Cronin

Title: Managing Director, General Counsel and Corporate Secretary