
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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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.

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*

Name: Kathleen M. Cronin

Title: Managing Director, General Counsel & Corporate Secretary

Exhibit Index

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

20 South Wacker Drive
Chicago, IL 60606

FOR IMMEDIATE RELEASE

CME and S&P Announce New E-mini Small Cap Stock Index Futures Contracts

CHICAGO, June 19, 2007 — Chicago Mercantile Exchange (CME), the world's largest and most diverse financial exchange and largest marketplace for U.S. equity index derivatives trading, and Standard & Poor's Corporation, a Division of the McGraw Hill Companies, today announced that they have expanded their successful 25-year partnership to include the listing of new E-mini Small Cap Stock Index Futures Contracts based on the successful family of 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. In response to customer demands and to ensure an orderly transfer of liquidity, CME intends to list its Russell contracts through the September 2008 expiration date. Following the expiration of CME's agreement with Russell, CME and S&P will provide trading incentives and execution facilities that will encourage market participants to transfer their open interest in CME Russell 2000 stock index futures contracts into the new CME/S&P E-mini Small Cap Stock Index Futures Contracts. CME and S&P also announced today that they plan to develop other new equity and fixed income products designed to address the full spectrum of institutional asset management trading needs.

"CME and S&P have enjoyed the most successful and long-term stock index licensing relationship in the business and have the strongest brand recognition, product quality and liquidity in today's marketplace for equity derivatives, said Terry Duffy, CME Executive Chairman. "Though Russell has decided to move to another exchange, we look forward to enhancing our relationship with S&P and toward the successful continuation of our small cap business."

"We value our 25-year relationship with CME, said Robert Shakotko, Managing Director, Index Services, Standard & Poor's. "Our E-mini S&P 500 futures contract traded at CME has grown 338 percent in the last five years, from roughly \$9 billion in average daily dollar volume in 2002 to over \$90 billion in 2007. As the market leader in equity indices for the U.S. equity market with the S&P 500[®], S&P Mid-Cap 400[®] and S&P Small-Cap 600[®] family of products, we look forward to further strengthening our partnership with CME as we jointly develop new derivatives products that will further meet the trading and risk management needs of market users worldwide."

"CME has been the market leader and innovator in stock index futures markets for more than 25 years. We have developed the most sophisticated technology, the broadest global distribution and institutional customer base and the most efficient clearing environment for equity derivatives transactions," said Craig Donohue, CME Chief Executive Officer. "These advantages will benefit us tremendously as we vigorously compete in this segment of the equity derivatives markets."

About CME

CME (www.cme.com) is the world's largest and most diverse derivatives exchange. As an international marketplace, CME brings together buyers and sellers on the CME Globex[®] electronic trading platform and on its trading floors. CME offers futures and options on futures in these product areas: interest rates, stock indexes, foreign exchange, agricultural commodities, energy, and alternative investment products such as weather, real estate and economic derivatives. CME is a wholly-owned subsidiary of Chicago Mercantile Exchange Holdings Inc. (NYSE, NASDAQ: CME), which is part of the Russell 1000[®] Index and the S&P 500[®] Index.

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About Standard & Poor's

Standard & Poor's, a division of The McGraw-Hill Companies (NYSE:MHP), is the world's foremost provider of financial market intelligence, including independent credit ratings, indices, risk evaluation, investment research and data. With approximately 8,500 employees, including wholly owned affiliates, located in 21 countries. Standard & Poor's is an essential part of the world's financial infrastructure and has played a leading role for more than 140 years in providing investors with the independent benchmarks they need to feel more confident about their investment and financial decisions. For more information, visit <http://www.standardandpoors.com>.

Statements in this news release that are not historical facts are forward-looking statements. These statements are not guarantees of future performance and involve risks, uncertainties and assumptions that are difficult to predict. Therefore, actual outcomes and results may differ materially from what is expressed or implied in any forward-looking statements. More detailed information about factors that may affect our performance may be found in our filings with the Securities and Exchange Commission, including our most recent Annual Report on Form 10-K, which can be obtained at its Web site at www.sec.gov. We undertake no obligation to publicly update any forward-looking statements, whether as a result of new information, future events or otherwise.

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CME-G

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