

CHICAGO MERCANTILE EXCHANGE HOLDINGS INC  
Form 8-K  
July 06, 2007

**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): **July 6, 2007**

**Chicago Mercantile Exchange Holdings Inc.**

(Exact name of registrant as specified in its charter)

**Delaware**  
(State or other jurisdiction

**000-33379**  
(Commission File Number)

**36-4459170**  
(IRS Employer Identification No.)

of incorporation)

**20 South Wacker Drive, Chicago, Illinois 60606**

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(Address of principal executive offices) (Zip Code)

Registrant's telephone number, including area code: **(312) 930-1000**

**Not Applicable**

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(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:

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- x 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))

**Item 8.01 Other Events**

On July 6, 2007, Chicago Mercantile Exchange Holdings Inc. ( CME Holdings ) filed a registration statement on Form S-4 (the Registration Statement ) which contained a combined joint proxy statement/prospectus (the Combined Joint Proxy Statement/Prospectus ) consisting of a second supplement to the joint proxy statement/prospectus, dated June 5, 2007 (the Initial Joint Proxy Statement/Prospectus ), together with copies of the Initial Joint Proxy Statement/Prospectus and the first supplement to the Initial Joint Proxy Statement/Prospectus, dated June 17, 2007. The Securities and Exchange Commission declared the Registration Statement effective as of 2:00 p.m. Eastern Daylight Time on July 6, 2007. A copy of the Combined Joint Proxy Statement/Prospectus is attached hereto as Exhibit 99.1.

**Item 9.01. Financial Statements and Exhibits.**

(d) Exhibits.

**Exhibit**

**Number**

**Description**

99.1	Combined Joint Proxy Statement/Prospectus filed as part of CME Holdings registration statement on Form S-4 (File No. 333-144371), filed with and declared effective by the Securities and Exchange Commission on July 6, 2007.
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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.

By: /s/ Kathleen M. Cronin  
Kathleen M. Cronin

Managing Director, General Counsel and Corporate  
Secretary

Dated: July 6, 2007

**EXHIBIT INDEX**

**Exhibit**

**Number**

**Description**

99.1 Combined Joint Proxy Statement/Prospectus filed as part of CME Holdings' registration statement on Form S-4 (File No. 333-144371), filed with and declared effective by the Securities and Exchange Commission on July 6, 2007.