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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.

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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 29, 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	June 19, 2007 Press Release