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**Item 8.01 Other Events.**

On December 1, 2006, Chicago Mercantile Exchange Holdings Inc. issued a press release announcing that it received a Request for Additional Information (Second Request) from the U.S. Department of Justice regarding its proposed merger with CBOT Holdings, Inc., a copy of which is attached hereto as 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.

*December 1, 2006*

By: *Kathleen M. Cronin*

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

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Exhibit Index

<b><u>Exhibit No.</u></b>	<b><u>Description</u></b>
99.1	Press Release, dated December 1, 2006