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**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.

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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.

*October 19, 2006*

Chicago Mercantile Exchange Holdings Inc.

By: *Kathleen M. Cronin*

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