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CHICAGO MERCANTILE EXCHANGE HOLDINGS INC

Form 8-K

July 22, 2003

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 22, 2003

CHICAGO MERCANTILE EXCHANGE HOLDINGS INC.

-----  
(Exact Name of Registrant as Specified in Charter)

Delaware	001-31553	36-4459170
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(State or Other Jurisdiction of Incorporation)	(Commission File Number)	(IRS Employer Identification No.)

30 South Wacker Drive, Chicago, Illinois	60606
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(Address of Principal Executive Office)	(Zip Code)

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

N/A

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(Former Name or Former Address, if Changed Since Last Report)

ITEM 9. Regulation FD Disclosure.

This information set forth under "Item 9. Regulation FD Disclosure" is intended to be furnished under "Item 12. Results Of Operations And Financial Condition" in accordance with SEC Release No. 33-8216. Such information, including the Exhibit attached hereto, shall not be deemed "filed" for purposes of Section 18 of the Securities Act of 1934, nor shall it be deemed incorporated by reference in any filing under the Securities Act of 1933, except as shall be expressly set forth by specific reference in such filing.

Attached and incorporated herein by reference as Exhibit 99.1 is a copy of a press release of Chicago Mercantile Exchange Holdings Inc., dated July 22, 2003, reporting Chicago Mercantile Exchange Holdings Inc.'s financial results for the second quarter of 2003.

EXHIBIT INDEX

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Exhibit Number -----	Description -----
99.1	Press Release, dated July 22, 2003.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, as amended, the registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

CHICAGO MERCANTILE EXCHANGE HOLDINGS INC.  
Registrant

Date: July 22, 2003

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