

CHICAGO MERCANTILE EXCHANGE HOLDINGS INC  
Form 8-K  
August 19, 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)  
August 18, 2003

CHICAGO MERCANTILE EXCHANGE HOLDINGS INC.

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(Exact Name of Registrant as Specified in Charter)

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

|  |            |
|--|------------|
| 30 South Wacker Drive, Chicago, Illinois | 60606      |
| -----                                    | -----      |
| (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.

On August 18, 2003, Chicago Mercantile Exchange Holdings Inc. issued a press release, a copy of which is attached hereto as Exhibit 99.1.

EXHIBIT INDEX  
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| Exhibit<br>Number | Description                           |
|-------------------|---------------------------------------|
| -----             | -----                                 |
| 99.1              | Press Release, dated August 18, 2003. |

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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.

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Registrant

Date: August 19, 2003

By: /s/ Kathleen M. Cronin

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Kathleen M. Cronin  
General Counsel & Corporate Secretary