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CHICAGO MERCANTILE EXCHANGE HOLDINGS INC  
Form 8-K  
October 10, 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)  
October 10, 2003

CHICAGO MERCANTILE EXCHANGE HOLDINGS INC.

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(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.

On October 10, 2003, Chicago Mercantile Exchange Inc., a wholly owned subsidiary of the registrant, issued a joint press release with The Nasdaq Stock Market, Inc. announcing that they have reached an agreement to expand the relationship between the parties. A copy of the press release, dated October 10, 2003, is attached hereto as Exhibit 99.1.

EXHIBIT INDEX

Exhibit Number	Description
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99.1	Press Release, dated October 10, 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: October 10, 2003

By: /s/ Kathleen M. Cronin

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Kathleen M. Cronin  
General Counsel & Corporate Secretary