

CHICAGO MERCANTILE EXCHANGE HOLDINGS INC  
Form 8-K  
January 12, 2004

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**UNITED STATES**  
**SECURITIES AND EXCHANGE COMMISSION**  
**WASHINGTON, D.C. 20549**

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**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)**

**January 12, 2004**

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**CHICAGO MERCANTILE EXCHANGE HOLDINGS INC.**

(Exact Name of Registrant as Specified in Charter)

**Delaware**  
(State or Other Jurisdiction of Incorporation)

**001-31553**  
(Commission File No.)

**36-4459170**  
(IRS Employer Identification No.)

**20 South Wacker Drive**

**Chicago, Illinois 60606**

(Address of Principal Executive Offices) (Zip Code)

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

**30 South Wacker Drive**

**Chicago, Illinois 60606**

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

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**ITEM 5. Other Events and Required FD Disclosure.**

On January 12, 2004, Chicago Mercantile Exchange Holdings Inc. issued a press release regarding the acquisition of Liquidity Direct Technology, LLC, a copy of which is attached hereto as Exhibit 99.1.

EXHIBIT INDEX

| <u>Exhibit<br/>Number</u> | <u>Description</u>                     |
|---------------------------|----------------------------------------|
| 99.1                      | Press Release, dated January 12, 2004. |

**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: January 12, 2004

By: /s/ Kathleen M. Cronin

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Kathleen M. Cronin  
Managing Director, General Counsel & Corporate Secretary