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Item 1.02. Termination of a Material Definitive Agreement.

On March 1, 2004, Chicago Mercantile Exchange Inc. ("CME"), the wholly owned subsidiary of Chicago Mercantile Exchange Holdings Inc. (the "Company"), entered into an employment agreement with Scott Robinson, a copy of which was filed with the SEC on May 5, 2004 with the Company's Form 10-Q and is herein incorporated by reference. On April 14, 2005, CME and Mr. Robinson came to a mutual agreement to end the employment relationship to allow Mr. Robinson to pursue other business interests. Accordingly, the agreement was terminated pursuant to Section 6(d).

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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.

Chicago Mercantile Exchange Holdings Inc.

April 18, 2005

By: *Kathleen M. Cronin*

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