

CHICAGO MERCANTILE EXCHANGE HOLDINGS INC

Form 4

September 02, 2005

FORM 4**UNITED STATES SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549**

Check this box
if no longer
subject to
Section 16.
Form 4 or
Form 5
obligations
may continue.
See Instruction
1(b).

**STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF
SECURITIES**

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934,
Section 17(a) of the Public Utility Holding Company Act of 1935 or Section
30(h) of the Investment Company Act of 1940

OMB APPROVAL

OMB
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(Print or Type Responses)

1. Name and Address of Reporting Person *
DONOHUE CRAIG S

(Last) (First) (Middle)

20 S. WACKER DRIVE

(Street)

CHICAGO, IL 60606

(City) (State) (Zip)

2. Issuer Name and Ticker or Trading
Symbol
CHICAGO MERCANTILE
EXCHANGE HOLDINGS INC
[CME]

3. Date of Earliest Transaction
(Month/Day/Year)
09/02/2005

4. If Amendment, Date Original
Filed(Month/Day/Year)

5. Relationship of Reporting Person(s) to
Issuer

(Check all applicable)

☐ Director ☐ 10% Owner
☒ Officer (give title below) ☐ Other (specify
below)

Chief Executive Officer

6. Individual or Joint/Group Filing(Check
Applicable Line)
☒ Form filed by One Reporting Person
☐ Form filed by More than One Reporting
Person

Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned

1. Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transaction Code (Instr. 8)	4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)	5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Ownership Indirect Beneficial Ownership (Instr. 4)
			Code	V	Amount or (D) Price		
Common Stock Class A	09/02/2005		M		10,000 A \$ 22	18,733	D
Common Stock Class A	09/02/2005		S		500 D \$ 296.02	18,233	D
Common Stock Class A	09/02/2005		S		500 D \$ 297.15	17,733	D
	09/02/2005		S		500 D	17,233	D

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Common Stock Class A					\$ 297.74		
Common Stock Class A	09/02/2005	S	200	D	\$ 298.1	17,033	D
Common Stock Class A	09/02/2005	S	100	D	\$ 298.15	16,933	D
Common Stock Class A	09/02/2005	S	200	D	\$ 298.2	16,733	D
Common Stock Class A	09/02/2005	S	500	D	\$ 298.6	16,233	D
Common Stock Class A	09/02/2005	S	500	D	\$ 299.15	15,733	D
Common Stock Class A	09/02/2005	S	500	D	\$ 299.52	15,233	D
Common Stock Class A	09/02/2005	S	1,000	D	\$ 300	14,233	D
Common Stock Class A	09/02/2005	S	500	D	\$ 300.4	13,733	D
Common Stock Class A	09/02/2005	S	1,000	D	\$ 301	12,733	D
Common Stock Class A	09/02/2005	S	500	D	\$ 301.5	12,233	D
Common Stock Class A	09/02/2005	S	1,000	D	\$ 302	11,233	D
Common Stock Class A	09/02/2005	S	1,500	D	\$ 302.3	9,733	D
Common Stock Class A	09/02/2005	S	500	D	\$ 302.8	9,233	D
Common Stock	09/02/2005	S	500	D	\$ 304.5	8,733	D

Class A

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

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(9-02)

Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned
(e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. Transaction Code (Instr. 8)	5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)	6. Date Exercisable and Expiration Date (Month/Day/Year)	7. Title and Amount of Underlying Securities (Instr. 3 and 4)
				Code	V (A) (D)	Date Exercisable Expiration Date	Title Amount or Number of Shares
Stock Options (Right to buy)	\$ 22	09/02/2005		M	10,000	05/07/2005 ⁽¹⁾ 05/07/2011	Common Stock Class A 10,000

Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
DONOHUE CRAIG S 20 S. WACKER DRIVE CHICAGO, IL 60606	X		Chief Executive Officer	

Signatures

Margaret C. Austin,
Attorney-in-Fact 09/02/2005

__Signature of Reporting Person

Date

Explanation of Responses:

* If the form is filed by more than one reporting person, see Instruction 4(b)(v).

** Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

(1) As of May 7, 2005 this option grant was 100% vested.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, see Instruction 6 for procedure.

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