Edgar Filing: CHICAGO MERCANTILE EXCHANGE HOLDINGS INC - Form 4

CHICAGO M Form 4 March 05, 20	/IERCANTILE E	EXCHAN	GE HOL	DINGS I	INC						
Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue STATEMENT O STATEMENT O			S SECURITIES AND EXCHANGE C Washington, D.C. 20549 F CHANGES IN BENEFICIAL OWN SECURITIES Section 16(a) of the Securities Exchange Public Utility Holding Company Act of of the Investment Company Act of 194					NERSHIP OF NERSHIP OF e Act of 1934, f 1935 or Section Number: 3235-028 Expires: January 3 Expires: 200 Estimated average burden hours per response 0			
(Print or Type R	(esponses)										
DONOHUE CRAIG S Syn CI EX			2. Issuer Name and Ticker or Trading Symbol CHICAGO MERCANTILE EXCHANGE HOLDINGS INC [CME]					5. Relationship of Reporting Person(s) to Issuer (Check all applicable) XDirector10% Owner			
(Last) (First) (Middle) 20 S. WACKER DRIVE			3. Date of Earliest Transaction (Month/Day/Year) 03/01/2007					XOfficer (give below)	er (specify		
CHICAGO,	(Street) IL 60606			ndment, Da hth/Day/Year	-	1		6. Individual or Jo Applicable Line) _X_ Form filed by C Form filed by M Person	One Reporting Pe	rson	
(City)	(State)	(Zip)	Tabl	e I - Non-D	Derivative	Secur	ities Acq	uired, Disposed of	, or Beneficial	ly Owned	
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)		ned 1 Date, if	3. Transactio Code (Instr. 8)	4. Securi on(A) or Di (Instr. 3,	ties A spose 4 and (A) or	cquired d of (D) 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	
Common Stock Class A	03/01/2007			M	Amount 3,000	(D) A	Price \$ 22	12,070	D		
Common Stock Class A	03/01/2007			S	3,000 (1)	D	\$ 543.9	9,070	D		

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

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number.

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. Transactic 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 Ame Underlying Secu (Instr. 3 and 4)	
				Code V	(A) (D)	Date Exercisable	Expiration Date	Title	Ai or Ni of Sł
Non-Qualified Stock Option (right to buy)	\$ 22	03/01/2007		М	3,000	05/07/2005 <u>(2)</u>	05/07/2011	Common Stock Class A	3

Reporting Owners

Reporting Owner Name / Address	Relationships						
1	Director	10% Owner	Officer CEO	Other			
DONOHUE CRAIG S 20 S. WACKER DRIVE CHICAGO, IL 60606	Х		CEO				
Signatures							
By: Margaret C. Austin For: Ca Donohue	raig S.		03/05/20)07			
** Signature of Reporting Perso	n		Date				

**Signature of Reporting Person

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) This sale was completed pursuant to the terms of a pre-arranged trading plan established in accordance with Rule 10b5-1.

(2) 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. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.