

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 *
KRAUSE JAMES R

(Last) (First) (Middle)

20 S. WACKER DR.

(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)
09/01/2005

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)
MD & CIO

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)
Common Stock Class A	09/01/2005		M	20,000 A	\$ 22 22,500	D	
Common Stock Class A	09/01/2005		S	100 ⁽¹⁾ D	\$ 283 22,400	D	
Common Stock Class A	09/01/2005		S	100 ⁽¹⁾ D	\$ 283.1 22,300	D	
	09/01/2005		S	100 ⁽¹⁾ D	22,200	D	

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Common Stock Class A					\$ 283.12		
Common Stock Class A	09/01/2005	S	100 ⁽¹⁾	D	\$ 283.5	22,100	D
Common Stock Class A	09/01/2005	S	100 ⁽¹⁾	D	\$ 283.51	22,000	D
Common Stock Class A	09/01/2005	S	100 ⁽¹⁾	D	\$ 283.71	21,900	D
Common Stock Class A	09/01/2005	S	100 ⁽¹⁾	D	\$ 284	21,800	D
Common Stock Class A	09/01/2005	S	100 ⁽¹⁾	D	\$ 284.25	21,700	D
Common Stock Class A	09/01/2005	S	4,100 ⁽¹⁾	D	\$ 285	17,600	D
Common Stock Class A	09/01/2005	S	200 ⁽¹⁾	D	\$ 285.25	17,400	D
Common Stock Class A	09/01/2005	S	200 ⁽¹⁾	D	\$ 285.26	17,200	D
Common Stock Class A	09/01/2005	S	100 ⁽¹⁾	D	\$ 285.46	17,100	D
Common Stock Class A	09/01/2005	S	4,000 ⁽¹⁾	D	\$ 285.5	13,100	D
Common Stock Class A	09/01/2005	S	2,000 ⁽¹⁾	D	\$ 285.53	11,100	D
Common Stock Class A	09/01/2005	S	200 ⁽¹⁾	D	\$ 285.65	10,900	D
Common Stock Class A	09/01/2005	S	2,300 ⁽¹⁾	D	\$ 286	8,600	D
Common Stock	09/01/2005	S	200 ⁽¹⁾	D	\$ 286.01	8,400	D

Class A

Common

Stock	09/01/2005	S	500 <u>(1)</u>	D	\$ 286.1	7,900	D
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Class A

Common

Stock	09/01/2005	S	100 <u>(1)</u>	D	\$ 286.11	7,800	D
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Class A

Common

Stock	09/01/2005	S	200 <u>(1)</u>	D	\$ 286.2	7,600	D
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Class A

Common

Stock	09/01/2005	S	1,200 <u>(1)</u>	D	\$ 286.4	6,400	D
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Class A

Common

Stock	09/01/2005	S	800 <u>(1)</u>	D	\$ 286.74	5,600	D
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Class A

Common

Stock	09/01/2005	S	600 <u>(1)</u>	D	\$ 286.9	5,000	D
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Class A

Common

Stock	09/01/2005	S	200 <u>(1)</u>	D	\$ 286.99	4,800	D
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Class A

Common

Stock	09/01/2005	S	200 <u>(1)</u>	D	\$ 287.3	4,600	D
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Class A

Common

Stock	09/01/2005	S	600 <u>(1)</u>	D	\$ 287.5	4,000	D
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Class A

Common

Stock	09/01/2005	S	200 <u>(1)</u>	D	\$ 288.25	3,800	D
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Class A

Common

Stock	09/01/2005	S	200 <u>(1)</u>	D	\$ 288.75	3,600	D
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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)

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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	09/01/2005		M		20,000		05/07/2005 ⁽²⁾	05/07/2011	Common Stock Class A	20,000

Reporting Owners

Reporting Owner Name / Address	Relationships
	Director 10% Owner Officer Other
KRAUSE JAMES R 20 S. WACKER DR. CHICAGO, IL 60606	MD & CIO

Signatures

Kathleen M. Cronin, 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).
- (2) As of May 7, 2005 this option grant was 100% vested.
- (1) This sale was completed pursuant to the terms of a pre-arranged trading plan established in accordance with Rule 10b5-1.

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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