Edgar Filing: CHICAGO MERCANTILE EXCHANGE HOLDINGS INC - Form 4

CHICAGO M Form 4 May 30, 2006	1ERCANTILE	EXCHAN	IGE HOL	DINGS II	NC						
•						OMB APPROVAL					
,				ECURITIES AND EXCHANGE COMMISS Washington, D.C. 20549					OMB Number:	3235-0287	
Check this if no long	or	STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES								January 31, 2005	
subject to Section 10	51A1E 5.									average Irs per	
Form 4 or Form 5 obligations may continue. See Instruction 1(b). 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							response n	0.5			
(Print or Type R	esponses)										
KATLER GARY M Symbol CHICAC EXCHA			er Name and Ticker or Trading				5. Relationship of Reporting Person(s) to Issuer				
				IICAGO MERCANTILE CCHANGE HOLDINGS INC ME1				(Check all applicable) X Director 10% Owner			
(Last)	(First)	(Middle)	3. Date of Earliest Transaction				X Director Officer (give below)	Officer (give titleOther (specify			
				05/25/2006							
				endment, Date Original onth/Day/Year)				6. Individual or Joint/Group Filing(Check Applicable Line)			
CHICAGO,	IL 60606							_X_ Form filed by 0 Form filed by M Person			
(City)	(State)	(Zip)	Table	e I - Non-De	erivative S	Securi	ties Ac	quired, Disposed of	f, or Beneficial	lly Owned	
1.Title of Security (Instr. 3)		ction Date 2A. Deemed Day/Year) Execution Date, if any (Month/Day/Year)		3.4. SecuritiesTransactionAcquired (A) orCodeDisposed of (D)(Instr. 8)(Instr. 3, 4 and 5)))	SecuritiesIBeneficially0OwnedI	6. Ownership Form: Direct D) or Indirect (I) Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)	
Common				Code V	Amount	(A) or (D)	Price	Transaction(s) (Instr. 3 and 4)			
Stock Class A	05/25/2006			A <u>(1)</u>	100	А	\$0	100	D		

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

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.

 Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned

 (e.g., puts, calls, warrants, options, convertible securities)

Edgar Filing: CHICAGO MERCANTILE EXCHANGE HOLDINGS INC - Form 4

1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	4. Transactic Code (Instr. 8)	5. onNumber of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)		ate	Secur	ınt of rlying	8. Price of Derivative Security (Instr. 5)	9. Nu Deriv Secu Bene Owne Follo Repo Trans (Instr
			Code V		Date Exercisable	Expiration Date	Title	Amount or Number of Shares		

Reporting Owners

Reporting Owner Name / Address	Relationships						
	Director	10% Owner	Officer	Other			
KATLER GARY M 20 S. WACKER DRIVE CHICAGO, IL 60606	Х						
Signatures							
By: Margaret C. Austin For: G Katler	ary M.	05/30/2006					
**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) Granted pursuant to the Chicago Mercantile Exchange Holdings Inc. 2005 Director Stock Plan.

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.