

CHICAGO MERCANTILE EXCHANGE HOLDINGS INC

Form 4

October 04, 2005

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

OMB APPROVAL

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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

(Print or Type Responses)

1. Name and Address of Reporting Person *
GILL PHUPINDER

(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)
10/03/2005

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

5. Relationship of Reporting Person(s) to
Issuer

(Check all applicable)

____ Director ____ 10% Owner
____X____ Officer (give title below) ____ Other (specify below)

President & COO

6. Individual or Joint/Group Filing(Check
Applicable Line)
____X____ 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 Indirect Beneficial Ownership (Instr. 4)
Common Stock Class A	10/03/2005		M	1,000 A	\$ 22 7,970	D	
Common Stock Class A	10/03/2005		S	100 ⁽¹⁾ D	\$ 337.94 7,870	D	
Common Stock Class A	10/03/2005		S	100 ⁽¹⁾ D	\$ 340.89 7,770	D	
	10/03/2005		S	100 ⁽¹⁾ D	\$ 341 7,670	D	

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Common
Stock
Class A

Common Stock Class A	10/03/2005	S	100 <u>(1)</u>	D	\$ 341.5	7,570	D
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Common Stock Class A	10/03/2005	S	200 <u>(1)</u>	D	\$ 342	7,370	D
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Common Stock Class A	10/03/2005	S	100 <u>(1)</u>	D	\$ 343.2	7,270	D
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Common Stock Class A	10/03/2005	S	100 <u>(1)</u>	D	\$ 343.61	7,170	D
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Common Stock Class A	10/03/2005	S	100 <u>(1)</u>	D	\$ 343.9	7,070	D
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Common Stock Class A	10/03/2005	S	100 <u>(1)</u>	D	\$ 345.2	6,970	D
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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.

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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
Stock Options (Right to buy)	\$ 22	10/03/2005		M	1,000	05/07/2005 ⁽²⁾	05/07/2011
							Common Stock Class A
							Amount or Number of Shares
							1,000

Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
GILL PHUPINDER 20 S. WACKER DR. CHICAGO, IL 60606			President & COO	

Signatures

Kathleen M. Cronin, Attorney
in Fact

10/04/2005

__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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