

## CHICAGO MERCANTILE EXCHANGE HOLDINGS INC

Form 4

December 02, 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 \*  
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)  
12/01/2005

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)

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<br>Security<br>(Instr. 3) | 2. Transaction Date<br>(Month/Day/Year) | 2A. Deemed<br>Execution Date, if<br>any<br>(Month/Day/Year) | 3.<br>Transaction<br>Code<br>(Instr. 8) | 4. Securities Acquired<br>or Disposed of (D)<br>(Instr. 3, 4 and 5)<br><br>(A)<br>or<br>(D) | 5. Amount of<br>Securities<br>Beneficially<br>Owned<br>Following<br>Reported<br>Transaction(s)<br>(Instr. 3 and 4) | 6. Ownership<br>Form: Direct<br>(D) or<br>Indirect (I)<br>(Instr. 4) | 7. Nature of<br>Indirect<br>Beneficial<br>Ownership<br>(Instr. 4) |
|---------------------------------------|-----------------------------------------|-------------------------------------------------------------|-----------------------------------------|---------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------|-------------------------------------------------------------------|
| Common<br>Stock<br>Class A            | 11/28/2005                              |                                                             | G                                       | V 533 <sup>(1)</sup> D \$ 0                                                                 | 8,200                                                                                                              | D                                                                    |                                                                   |
| Common<br>Stock<br>Class A            | 12/01/2005                              |                                                             | M                                       | 3,750 A \$ 22                                                                               | 11,950                                                                                                             | D                                                                    |                                                                   |
| Common<br>Stock<br>Class A            | 12/01/2005                              |                                                             | S                                       | 175 <sup>(2)</sup> D \$ 360                                                                 | 11,775                                                                                                             | D                                                                    |                                                                   |
|                                       | 12/01/2005                              |                                                             | S                                       | 200 <sup>(2)</sup> D \$ 360.2                                                               | 11,575                                                                                                             | D                                                                    |                                                                   |

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|                            |            |   |                |   |              |        |   |
|----------------------------|------------|---|----------------|---|--------------|--------|---|
| Common<br>Stock<br>Class A |            |   |                |   |              |        |   |
| Common<br>Stock<br>Class A | 12/01/2005 | S | 337 <u>(2)</u> | D | \$ 362       | 11,238 | D |
| Common<br>Stock<br>Class A | 12/01/2005 | S | 300 <u>(2)</u> | D | \$ 364.9     | 10,938 | D |
| Common<br>Stock<br>Class A | 12/01/2005 | S | 649 <u>(2)</u> | D | \$ 365       | 10,289 | D |
| Common<br>Stock<br>Class A | 12/01/2005 | S | 100 <u>(2)</u> | D | \$<br>365.01 | 10,189 | D |
| Common<br>Stock<br>Class A | 12/01/2005 | S | 100 <u>(2)</u> | D | \$ 365.5     | 10,089 | D |
| Common<br>Stock<br>Class A | 12/01/2005 | S | 100 <u>(2)</u> | D | \$<br>365.58 | 9,989  | D |
| Common<br>Stock<br>Class A | 12/01/2005 | S | 75 <u>(2)</u>  | D | \$<br>365.79 | 9,914  | D |
| Common<br>Stock<br>Class A | 12/01/2005 | S | 300 <u>(2)</u> | D | \$<br>365.85 | 9,614  | D |
| Common<br>Stock<br>Class A | 12/01/2005 | S | 100 <u>(2)</u> | D | \$ 365.9     | 9,514  | D |
| Common<br>Stock<br>Class A | 12/01/2005 | S | 26 <u>(2)</u>  | D | \$ 366.4     | 9,488  | D |
| Common<br>Stock<br>Class A | 12/01/2005 | S | 275 <u>(2)</u> | D | \$ 366.5     | 9,213  | D |
| Common<br>Stock<br>Class A | 12/01/2005 | S | 200 <u>(2)</u> | D | \$<br>366.57 | 9,013  | D |
| Common<br>Stock<br>Class A | 12/01/2005 | S | 175 <u>(2)</u> | D | \$<br>366.67 | 8,838  | D |
| Common<br>Stock            | 12/01/2005 | S | 200 <u>(2)</u> | D | \$ 367       | 8,638  | D |

Class A

Common

|       |            |   |                    |   |        |       |   |
|-------|------------|---|--------------------|---|--------|-------|---|
| Stock | 12/01/2005 | S | 338 <sup>(2)</sup> | D | \$ 368 | 8,300 | D |
|-------|------------|---|--------------------|---|--------|-------|---|

Class A

Common

|       |            |   |                    |   |           |       |   |
|-------|------------|---|--------------------|---|-----------|-------|---|
| Stock | 12/01/2005 | S | 100 <sup>(2)</sup> | D | \$ 368.25 | 8,200 | D |
|-------|------------|---|--------------------|---|-----------|-------|---|

Class A

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.**

SEC 1474  
(9-02)

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

| 1. Title of<br>Derivative<br>Security<br>(Instr. 3) | 2. Conversion<br>or Exercise<br>Price of<br>Derivative<br>Security | 3. Transaction Date<br>(Month/Day/Year) | 3A. Deemed<br>Execution Date, if<br>any<br>(Month/Day/Year) | 4. Transaction<br>Code<br>(Instr. 8) | 5. Number<br>of Derivative<br>Securities<br>Acquired<br>(A) or<br>Disposed of<br>(D)<br>(Instr. 3, 4,<br>and 5) | 6. Date Exercisable and<br>Expiration Date<br>(Month/Day/Year) | 7. Title and Amount of<br>Underlying Securities<br>(Instr. 3 and 4) |
|-----------------------------------------------------|--------------------------------------------------------------------|-----------------------------------------|-------------------------------------------------------------|--------------------------------------|-----------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------|---------------------------------------------------------------------|
|                                                     |                                                                    |                                         |                                                             | Code                                 | V (A) (D)                                                                                                       | Date Exercisable<br>Expiration Date                            | Title<br>Amount<br>or<br>Number<br>of<br>Shares                     |
| Stock<br>Options<br>(Right to<br>buy)               | \$ 22                                                              | 12/01/2005                              |                                                             | M                                    | 3,750                                                                                                           | 05/07/2005 <sup>(3)</sup> 05/07/2011                           | Common<br>Stock<br>Class A 3,750                                    |

## Reporting Owners

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

## Signatures

|                                         |            |
|-----------------------------------------|------------|
| Kathleen M. Cronin,<br>Attorney-in-Fact | 12/02/2005 |
|-----------------------------------------|------------|

\*\*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).

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

(1) On November 28, 2005, Mr. Donohue gifted 533 shares of Chicago Mercantile Exchange Holdings Inc. stock to a charitable organization.

(2) 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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