Edgar Filing: CHICAGO MERCANTILE EXCHANGE HOLDINGS INC - Form 4

CHICAGO Form 4 June 03, 200	MERCANTILE E	XCHANGI	E HOLDINGS I	NC					
FORM	ЛЛ						OMB AF	PROVAL	
	UNITED	STATES SI	ECURITIES A Washington,		ANGE C	OMMISSION	OMB Number:	3235-0287	
Check th if no lon	ger		2 .			Expires:	January 31, 2005		
subject t Section Form 4 c	SIAIEM 16.	ENT OF C	CHANGES IN D SECUR		AL OWN	VERSHIP OF	Estimated average burden hours per response 0.		
Form 5 obligatic may con <i>See</i> Instr 1(b).	tinue. Section 17(a) of the Pul	tion 16(a) of the blic Utility Hold the Investment	ling Compan	y Act of	1935 or Section	1		
(Print or Type	Responses)								
	Address of Reporting F XIMBERLY S	Sy	2. Issuer Name and /mbol HICAGO MER		ing	5. Relationship of Issuer	Reporting Pers	on(s) to	
		E	XCHANGE HC CME]		IC	(Check all applicable)			
(Last)	(First) (N	-	Date of Earliest Tr	ancastion		Director 10% Owner X Officer (give title Other (specify			
20 S. WAC		fonth/Day/Year) 5/01/2005	Day/Year)			below) below) MD & Pres., Clearing House			
CHICAGO	(Street)		If Amendment, Da led(Month/Day/Year	-		6. Individual or Joi Applicable Line) _X_ Form filed by O Form filed by M	ne Reporting Per	rson	
(City)		Zip)	Table I - Non-D	erivative Secu	rities Aca	Person uired, Disposed of,	or Beneficial	v Owned	
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)		3. ate, if Transactio Code 'Year) (Instr. 8)	4. Securities A r(A) or Dispose (Instr. 3, 4 and (A) or Amount (D)	cquired ed of (D)	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	
Common Stock Class A	06/01/2005		M	1,000 A	\$ 22	11,891	D		
Common Stock Class A	06/01/2005		S	100 <u>(1)</u> D	\$ 212.59	11,791	D		
Common Stock Class A	06/01/2005		S	100 <u>(1)</u> D	\$ 212.89	11,691	D		
	06/01/2005		S	100 <u>(1)</u> D		11,591	D		

Common Stock Class A				\$ 213.23	
Common Stock Class A	06/01/2005	S	100 <u>(1)</u> D	\$ 213.5 11,491	D
Common Stock Class A	06/01/2005	S	100 <u>(1)</u> D	\$ 213.58 11,391	D
Common Stock Class A	06/01/2005	S	100 <u>(1)</u> D	\$ 213.71 ^{11,291}	D
Common Stock Class A	06/01/2005	S	100 <u>(1)</u> D	\$ 213.8 11,191	D
Common Stock Class A	06/01/2005	S	100 <u>(1)</u> D	\$ 214.18 ^{11,091}	D
Common Stock Class A	06/01/2005	S	100 <u>(1)</u> D	\$ 215.01 10,991	D
Common Stock Class A	06/01/2005	S	100 <u>(1)</u> D	\$ 215.26 ^{10,891}	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)

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. Transactio Code (Instr. 8)	5. Number prof Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)	6. Date Exercisab Expiration Date (Month/Day/Year		7. Title and A Underlying S (Instr. 3 and 4	Securities
				Code V	(A) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares

Stock Options							Common	
(Right to	\$ 22	06/01/2005	М	1,000	05/07/2005 <u>(2)</u>	05/07/2011	Stock Class A	1,000
buy)							Class A	

Reporting Owners

Reporting Owner Name / Address	Relationships						
	Director	10% Owner	Officer	Other			
TAYLOR KIMBERLY S 20 S. WACKER DR. CHICAGO, IL 60606			MD & Pres., Clearing House				
Signatures							
Kathleen M. Cronin, Attorney in Fact		06/02/200:	5				
*****		-					

**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. 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.