## Edgar Filing: CHICAGO MERCANTILE EXCHANGE HOLDINGS INC - Form 4

CHICAGO M Form 4 June 16, 2005	IERCANTILE EX	XCHANG]	E HOLI	DINGS II	NC						
FORM 4 UNITED STATES SECURITIES AND EXCHANCE COMMISSION										OMB APPROVAL	
UNITED STATES SECURITIES AND EXCHANGE COMMIS Washington, D.C. 20549							COMMISSION	OMB Number:	3235-0287		
Check this box if no longer subject to Section 16. SECURITIES									Expires: Estimated a burden hou response	irs per	
(Print or Type R	esponses)										
C E			2. Issuer Name <b>and</b> Ticker or Trading Symbol CHICAGO MERCANTILE EXCHANGE HOLDINGS INC					5. Relationship of Reporting Person(s) to Issuer (Check all applicable)			
(Last) 20 S. WACK		iddle) 3.	CME] . Date of 1 Month/Da 6/15/20	-				_X_ Director 10% Owner _X_ Officer (give title Other (specify below) below) Chief Executive Officer			
				endment, Date Original onth/Day/Year)				6. Individual or Joint/Group Filing(Check Applicable Line) _X_ Form filed by One Reporting Person			
CHICAGO,	IL 60606							Form filed by M Person			
(City)	(State) (Z	Zip)	Table	I - Non-De	erivative S	Securi	ties Ac	quired, Disposed of	f, or Beneficial	lly Owned	
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)		Date, if	Code Disposed of (D) (Instr. 8) (Instr. 3, 4 and 5) (A)			SecuritiesIBeneficially0OwnedI	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)			
Common Stock Class A	06/15/2005			Code V A		or (D) A	Price \$ 0	(Instr. 3 and 4)	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 2 3. Transaction Date 3A. Deemed 5. Number 6. Date Exercisable and 7. Title and Amount of 4. Derivative Conversion (Month/Day/Year) Execution Date, if Transaction of Derivative Expiration Date **Underlying Securities** (Instr. 3 and 4) Security or Exercise any Code Securities (Month/Day/Year) (Instr. 3) Price of (Month/Day/Year) (Instr. 8) Acquired Derivative (A) or Security Disposed of (D) (Instr. 3, 4, and 5) Amount or Expiration Date Exercisable Title Number Date of Shares Code V (A) (D) Stock Common Options 06/15/2006(1) 06/15/2015 \$ 251.95 06/15/2005 Α 8,200 Stock 8,200 (Right to Class A buy)

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## **Reporting Owners**

<b>Reporting Owner Name / Address</b>	Relationships						
L B	Director	10% Owner	Officer	Other			
DONOHUE CRAIG S 20 S. WACKER DRIVE CHICAGO, IL 60606	Х		Chief Executive Officer				
Signatures							
Kathleen M. Cronin, Attorney-in-Fact	06/16/2005						

\*\*Signature of Reporting Person

## **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).

Date

(1) These options were granted on June 15, 2005. They vest over a five-year period, with 20% vesting one year after the grant date and 20% vesting on that same date in each of the following four years, subject to acceleration or termination in certain circumstances.

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.