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

| CHICAGO M<br>Form 4<br>June 16, 2005   | 1ERCANTILE E2  | XCHANGE I            | IOLI  | DINGS II   | NC                     |  |         |   |  |   |  |
|--|--|----------------------|---|--|------------------------|--|---------|---|--|---|--|
| FORM 4 UNITED STATES SECURITIES AND EXCHANGE COMMISSION                                  |  |                      |   |  |                        |  |         |   |  | PPROVAL<br>3235-0287  |  |
| if no long<br>subject to<br>Section 16<br>Form 4 or<br>Form 5<br>obligation<br>may conti | Section 16.SECURITIESForm 4 orForm 5Form 5Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934,obligationsSection 17(a) of the Public Utility Holding Company Act of 1935 or Sectionsee Instruction30(h) of the Investment Company Act of 1940 |                      |   |  |                        |  |         |   | burden hou<br>response   | Expires:January 31,<br>2005Estimated average<br>burden hours per<br>response0.5 |  |
| (Print or Type R   | esponses)  |                      |   |  |                        |  |         |   |  |   |  |
| ROBERTS JOHN ROTH III Sym<br>CH<br>EX  |  |                      | 2. Issuer Name <b>and</b> Ticker or Trading<br>ymbol<br>CHICAGO MERCANTILE<br>EXCHANGE HOLDINGS INC<br>CME] |  |                        |  |         | 5. Relationship of Reporting Person(s) to<br>Issuer<br>(Check all applicable)<br>Director 10% Owner     |  |   |  |
| (Last)<br>20 S. WACK   | · · · · ·  | iddle) 3. Da<br>(Mor | te of E   | of Earliest Transaction<br>Day/Year)             |                        |  |         | Officer (give title Other (specify<br>below) below)<br>MD & CMO   |  |   |  |
|  |  |                      |   | endment, Date Original<br>nth/Day/Year)          |                        |  |         | 6. Individual or Joint/Group Filing(Check<br>Applicable Line)<br>_X_ Form filed by One Reporting Person |  |   |  |
| CHICAGO,   | IL 60606   |                      |   |  |                        |  |         | Form filed by M<br>Person   | Aore than One Ro   | eporting  |  |
| (City)   | (State) (2   | Zip)                 | <b>Fable</b>  | I - Non-De                                       | erivative S            | Securi                                   | ties Ac | quired, Disposed of   | f, or Beneficia  | lly Owned   |  |
| 1.Title of<br>Security<br>(Instr. 3)   | 2. Transaction Date<br>(Month/Day/Year)  |                      | e, if<br>Tear)  | 3.<br>Transactio<br>Code<br>(Instr. 8)<br>Code V | Disposed<br>(Instr. 3, | l (A) o<br>l of (D<br>4 and<br>(A)<br>or | )       | Securities<br>Beneficially<br>Owned   | 6. Ownership<br>Form: Direct<br>(D) or<br>Indirect (I)<br>(Instr. 4) |   |  |
| Common<br>Stock Class<br>A   | 06/15/2005   |                      |   | А  | 300                    | A  | \$0     | 1,000   | 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** Code (Instr. 3 and 4) Security or Exercise any 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 (D) Shares Code V (A) Stock Common Options 06/15/2006(1) 06/15/2015 \$ 251.95 06/15/2005 Α 2,100Stock 2,100 (Right to Class A buy)

## **Reporting Owners**

| Reporting Owner Name / Address                                 | Relationships |            |          |       |  |  |  |
|--|---------------|------------|----------|-------|--|--|--|
|  | Director      | 10% Owner  | Officer  | Other |  |  |  |
| ROBERTS JOHN ROTH III<br>20 S. WACKER DR.<br>CHICAGO, IL 60606 |               |            | MD & CMO |       |  |  |  |
| Signatures   |               |            |          |       |  |  |  |
| Kathleen M. Cronin, Attorney                                   |               | 06/16/2000 | -        |       |  |  |  |
| 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.

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