Edgar Filing: CHICAGO MERCANTILE EXCHANGE HOLDINGS INC - Form 4

CHICAGO N Form 4 July 05, 2005	/IERCANTILE E	EXCHAN	IGE HOL	DINGS I.	NC						
FORM 4 UNITED STATES SECU				Shington, GES IN 1 SECUR 6(a) of the cility Hold	D.C. 20 BENEF ITIES e Securit ling Con	549 ICIA ies E npany	LOWI Exchange y Act of	NERSHIP OF e Act of 1934, f 1935 or Section	OMB Number: Expires: Estimated a burden hou response	ours per	
(Print or Type R	(esponses)										
REDDING RICHARD H Symbol CHICA			er Name and Ticker or Trading AGO MERCANTILE ANGE HOLDINGS INC				5. Relationship of Reporting Person(s) to Issuer (Check all applicable)				
(Month/				e of Earliest Transaction h/Day/Year)				Officer (give title Other (specify below) below) MD, Products & Services			
				endment, Date Original onth/Day/Year)				 6. Individual or Joint/Group Filing(Check Applicable Line) _X_ Form filed by One Reporting Person Form filed by More than One Reporting Person 			
(City)	(State)	(Zip)	Tabl	e I - Non-D	erivative	Secur	ities Aca		or Beneficial	lv Owned	
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	Executio any	ned	Date, if Transaction(A) or Disposed of (D) Se Code (Instr. 3, 4 and 5) Be ay/Year) (Instr. 8) Ov Fo (A) Tr or (In		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			
Common Stock Class A	07/01/2005			M	1,000	(D) A	Price \$ 22	7,700	D		
Common Stock Class A	07/01/2005			S	1,000 (1)	D	\$ 298.5	6,700	D		

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

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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 tionof Derivative Securities (A) Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)		erivative Expiration Date urities (Month/Day/Year) uired or osed of r. 3, 4,		7. Title and Amount of Underlying Securities (Instr. 3 and 4)	
				Code V	(A) (I	D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares
Stock Options (Right to buy)	\$ 22	07/01/2005		М	1,0	000	07/20/2004(2)	07/20/2011	Common Stock Class A	1,000

Reporting Owners

Reporting Owner Name / Address	Relationships							
	Director	10% Owner	Officer	Other				
REDDING RICHARD H			MD,					
20 S. WACKER DR.			Products &					
CHICAGO, IL 60606			Services					
Signatures								

Signatur

Kathleen M. Cronin, Attorney in Fact

**Signature of Reporting Person

07/05/2005 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).
- (1) This sale was completed pursuant to the terms of a pre-arranged trading plan established in accordance with Rule 10b5-1.

On July 20, 2004, this option was vested with respect to 80% of the granted number of shares covered by the option. On the anniversary (2) of that date in the subsequent year, the option will vest with respect to the remaining 20% of the shares covered by the option, 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.