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CHICAGO MERCANTILE EXCHANGE HOLDINGS INC

Form 4 April 05, 2006

FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

OMB APPROVAL

3235-0287

January 31,

2005

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obligations

may continue.

See Instruction

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

1(b).

(Print or Type Responses)

1 Name and Address of Departing De

1. Name and Address of Reporting Person * REDDING RICHARD H			2. Issuer Name and Ticker or Trading Symbol CHICAGO MERCANTILE EXCHANGE HOLDINGS INC [CME]				5. Relationship of Reporting Person(s) to Issuer (Check all applicable) Director 10% Owner				
(Last) 20 S. WACI	(First) KER DRIVE	(Middle)	3. Date of Earliest Transaction (Month/Day/Year) 04/03/2006			X Officer (give title Other (specify below)					
CHICACO	Filed(Mor			endment, Date Original nth/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				
CHICAGO,									Person		
(City)	(State)	(Zip)	Tabl	e I - Non	-De	erivative	Secur	ities Acq	uired, Disposed o	f, or Beneficial	ly Owned
1.Title of Security (Instr. 3)	2. Transaction I (Month/Day/Ye	ar) Execution		Code (Instr. 8	etion	4. Securin(A) or Di (Instr. 3,	spose	d 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)	
Common Stock Class A	04/03/2006			M		450	A	\$ 22	7,150	D	
Common Stock Class A	04/03/2006			S		450 (1)	D	\$ 447.5	6,700	D	
Common Stock Class A	04/03/2006			M		2,050	A	\$ 22	8,750	D	
	04/03/2006			S			D		6,700	D	

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 Common
 2,050
 \$

 Stock Class
 (1)
 447.5

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

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SEC 1474

(9-02)

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

	•	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. Transactic Code (Instr. 8)	5. Number on Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)	6. Date Exercisable and Expiration Date (Month/Day/Year)		7. Title and Am Underlying Sec (Instr. 3 and 4)	
					Code V	(A) (D)	Date Exercisable	Expiration Date	Title	A or N or S
Stoc	-Qualified ek Option nt to buy)	\$ 22	04/03/2006		M	2,050	05/07/2005(2)	05/07/2011	Common Stock Class A	4
Stoc	a-Qualified ek Option nt to buy)	\$ 22	04/03/2006		M	450	07/20/2005(3)	07/20/2011	Common Stock Class A	

Reporting Owners

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

Signatures

By: Margaret C. Austin For: Richard H. 04/05/2006 Redding

**Signature of Reporting Person Date

Reporting Owners 2

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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.
- (2) As of May 7, 2005 this option grant was 100% vested.
- (3) As of July 20, 2005 this option grant was 100% vested.

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.