Edgar Filing: CHICAGO MERCANTILE EXCHANGE HOLDINGS INC - Form 4

CHICAGO MER Form 4 May 30, 2006	CANTILE EX	XCHAN	GE HOLI	DINGS IN	١C							
FORM 4							OMB APPROVAL					
UNITED STATES SEC				ECURITIES AND EXCHANGE COMM Washington, D.C. 20549					OMB Number:	3235-0287		
Check this box if no longer subject to		GES IN B	- S IN BENEFICIAL OWNERSHIP OF				Expires:	January 31, 2005				
Section 16.		SECURITIES								average Irs per		
Form 4 or Form 5 obligations may continue. See Instruction 1(b). Form 5 Set Instruction 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								•				
(Print or Type Respor	nses)											
POLLOCK ALEX J Symbol CHICAC EXCHA			er Name and Ticker or Trading				5. Relationship of Reporting Person(s) to Issuer					
				CHICAGO MERCANTILE XCHANGE HOLDINGS INC				(Check all applicable)				
(Last) ((M	liddle)						X_ Director Officer (give	give title Other (specify			
20 S. WACKER	(Month			onth/Day/Year) 25/2006				below)	below)			
(Street) 4. If Amer			endment, Date Original				6. Individual or Joint/Group Filing(Check					
CHICAGO, IL 6					nth/Day/Year)				Applicable Line) _X_ Form filed by One Reporting Person Form filed by More than One Reporting			
		7:)						Person				
(City) (S	State) (2	Zip)	Table	I - Non-De	rivative S	ecuri	ties Ac	quired, Disposed of	f, or Beneficial	lly Owned		
1.Title of Security (Instr. 3)2. Transaction Date (Month/Day/Year)2A. Deemed Execution Date, any (Month/Day/Year)			n Date, if	Code Disposed of (D)				SecuritiesIBeneficially(OwnedI	5. Ownership Form: Direct D) or ndirect (I) Instr. 4)			
Common				Code V	Amount	(A) or (D)	Price	Transaction(s) (Instr. 3 and 4)				
Common Stock Class 05/ A	/25/2006			A <u>(1)</u>	141	A	\$0	574	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)

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1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	4. Transactic Code (Instr. 8)	5. onNumber of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)		ate	Secur	ınt of rlying	8. Price of Derivative Security (Instr. 5)	9. Nu Deriv Secu Bene Owne Follo Repo Trans (Instr
			Code V		Date Exercisable	Expiration Date	Title	Amount or Number of Shares		

Reporting Owners

Reporting Owner Name / Address	Relationships						
	Director	10% Owner	Officer	Other			
POLLOCK ALEX J 20 S. WACKER DRIVE CHICAGO, IL 60606	Х						
Signatures							
By: Margaret C. Austin For: A Pollock	05/30/2006						
**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).
- (1) Granted pursuant to the Chicago Mercantile Exchange Holdings Inc. 2005 Director Stock Plan.

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.