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

CHICAGO M Form 4 May 30, 2006	IERCANTILE E	XCHAN	GE HOL	DINGS II	NC							
									OMB A	PPROVAL		
FORM 4 UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549						OMB Number:	3235-0287					
Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b). Check this box if no longer 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							Expires: Estimated a burden hou response	Estimated average burden hours per response 0.5				
(Print or Type R	esponses)											
SALATICH WILLIAM G JR Symbol CHICA EXCHA				er Name <b>and</b> Ticker or Trading AGO MERCANTILE ANGE HOLDINGS INC				5. Relationship of Reporting Person(s) to Issuer (Check all applicable)				
(Last) 20 S. WACK	· · · ·	(iddle)	3. Date of Earliest Transaction					_X_ Director Officer (give below)	ve title Other (specify below)			
(Street) 4.1			4. If Amendment, Date Original Filed(Month/Day/Year)					<ul> <li>6. Individual or Joint/Group Filing(Check</li> <li>Applicable Line)</li> <li>_X_ Form filed by One Reporting Person</li> </ul>				
CHICAGO,	IL 60606							Form filed by M Person				
(City)	(State) (	Zip)	Table	e I - Non-De	erivative S	Securi	ties Ac	quired, Disposed o	f, or Beneficial	lly Owned		
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	Executio any		3. 4. Securities TransactionAcquired (A) or Code Disposed of (D) (Instr. 8) (Instr. 3, 4 and 5)				SecuritiesIBeneficially(OwnedI	5. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)			
Common				Code V	Amount	(A) or (D)	Price	Transaction(s) (Instr. 3 and 4)				
Stock Class A	05/25/2006			A <u>(1)</u>	141	А	\$0	12,612	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)	of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3,		ate	Secur	int of rlying	8. Price of Derivative Security (Instr. 5)	9. Nu Deriv Secu Bene Owne Follo Repo Trans (Instr
			Code V	4, and 5) (A) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares		

## **Reporting Owners**

Reporting Owner Name / Address	Relationships							
	Director	10% Owner	Officer	Other				
SALATICH WILLIAM G JR 20 S. WACKER DRIVE CHICAGO, IL 60606	Х							
Signatures								
By: Margaret C. Austin For: W Salatich Jr.		05/30/2006						
<u>**</u> Signature of Reporting P		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.