Edgar Filing: CHICAGO MERCANTILE EXCHANGE HOLDINGS INC - Form 4

CHICAGO M Form 4 May 30, 2006	IERCANTILE E	XCHAN	IGE HOL	DINGS II	NC							
										OMB APPROVAL		
Washington, D.C. 20549						COMMISSION	OMB 3235-028 Number:					
Check this if no longe	ər	STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF							Expires:	2005		
subject to STATEMENT OF CHA Section 16. Form 4 or				SECURITIES					Estimated average burden hours per			
Form 4 orresponse0.5Form 5Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934,0.5obligationsSection 17(a) of the Public Utility Holding Company Act of 1935 or Section30(h) of the Investment Company Act of 19401(b).30(h) of the Investment Company Act of 1940										0.5		
(Print or Type R	esponses)											
SHEPARD WILLIAM R Symbol CHICAO EXCHA				er Name and Ticker or Trading				5. Relationship of Reporting Person(s) to Issuer				
				HICAGO MERCANTILE XCHANGE HOLDINGS INC				(Check all applicable)				
		6.1.11 \	[CME]	-				X_ Director Officer (give	title Other (specify			
(Month			(Month/Da	Date of Earliest Transaction Month/Day/Year) 5/25/2006				below) below)				
(Street) 4. If Amer			nendment, Date Original				(Individual on Leint/C E''' (C'')					
							6. Individual or Joint/Group Filing(Check Applicable Line)					
CHICAGO, IL 60606					_X_ Form filed by C				One Reporting Person Aore than One Reporting			
(City)	(State) (Zip)										
	. , , ,						ties Ac	quired, Disposed of		-		
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	Execution any		3.4. SecuritiesTransactionAcquired (A) orCodeDisposed of (D)(Instr. 8)(Instr. 3, 4 and 5)			SecuritiesIBeneficially0OwnedI	5. Ownership Form: Direct D) or Indirect (I) Instr. 4)				
				Code V	Amount	(A) or (D)	Price	Transaction(s) (Instr. 3 and 4)				
Common Stock Class A	05/25/2006			A <u>(1)</u>	141	A	\$ 0	37,527	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						
1	Director	10% Owner	Officer	Other			
SHEPARD WILLIAM R 20 S. WACKER DRIVE CHICAGO, IL 60606	Х						
Signatures							
By: Margaret C. Austin For: W Shepard		05/30/2006					
**Signature of Reporting Pers		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.