

## CHICAGO MERCANTILE EXCHANGE HOLDINGS INC

Form 4

September 02, 2005

**FORM 4****UNITED STATES SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549**

Check this box  
if no longer  
subject to  
Section 16.  
Form 4 or  
Form 5  
obligations  
may continue.  
*See Instruction*  
1(b).

**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

## OMB APPROVAL

OMB  
Number: 3235-0287  
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2005  
Estimated average  
burden hours per  
response... 0.5

(Print or Type Responses)

1. Name and Address of Reporting Person \*  
TAYLOR KIMBERLY S

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  
\_\_\_\_X\_\_\_\_ Officer (give title below)      \_\_\_\_ Other (specify below)

MD &amp; Pres., Clearing House

(Last)      (First)      (Middle)

3. Date of Earliest Transaction  
(Month/Day/Year)  
09/01/2005

20 S. WACKER DR.

(Street)

4. If Amendment, Date Original  
Filed(Month/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

CHICAGO, IL 60606

(City)      (State)      (Zip)

**Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned**

1. Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transaction Code (Instr. 8)	4. Securities Acquired or Disposed of (D) (Instr. 3, 4 and 5)	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 Indirect Beneficial Ownership (Instr. 4)
Common Stock Class A	09/01/2005		M	1,000 A	\$ 22 12,291	D	
Common Stock Class A	09/01/2005		S	100 <sup>(1)</sup> D	\$ 280.1 12,191	D	
Common Stock Class A	09/01/2005		S	100 <sup>(1)</sup> D	\$ 284 12,091	D	
	09/01/2005		S	300 <sup>(1)</sup> D	\$ 285 11,791	D	

Common  
Stock  
Class A

Common Stock Class A	09/01/2005	S	200 <sup>(1)</sup>	D	\$ 285.5	11,591	D
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Common Stock Class A	09/01/2005	S	100 <sup>(1)</sup>	D	\$ 286	11,491	D
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Common Stock Class A	09/01/2005	S	100 <sup>(1)</sup>	D	\$ 288.25	11,391	D
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Common Stock Class A	09/01/2005	S	100 <sup>(1)</sup>	D	\$ 288.5	11,291	D
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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.**

SEC 1474  
(9-02)

**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. Transaction Code (Instr. 8)	5. Number of 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 Amount of Underlying Securities (Instr. 3 and 4)
				Code	V (A) (D)	Date Exercisable Expiration Date	Title Amount or Number of Shares
Stock Options (Right to buy)	\$ 22	09/01/2005		M	1,000	05/07/2005 <sup>(2)</sup> 05/07/2011	Common Stock Class A 1,000

## Reporting Owners

Reporting Owner Name / Address

Relationships

Director

10% Owner

Officer

Other

TAYLOR KIMBERLY S  
20 S. WACKER DR.  
CHICAGO, IL 60606

MD & Pres., Clearing House

## Signatures

Kathleen M. Cronin, Attorney  
in Fact

09/02/2005

\_\_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).
- (2) As of May 7, 2005 this option grant was 100% vested.
- (1) This sale was completed pursuant to the terms of a pre-arranged trading plan established in accordance with Rule 10b5-1.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure.

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