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CHICAGO MERCANTILE EXCHANGE HOLDINGS INC

Form 5/A

September 22, 2005

FORM	15								OMB A	PPROVAL		
UNITED STATES SECURITIES AND EXCHANGE COMMISSION								OMB Number:	3235-0362			
1 om 1 om 1 om			Was	Washington, D.C. 20549					Expires:	January 31, 2005		
			ATEMENT OF CHANGES IN BENEFI OWNERSHIP OF SECURITIES					CFICIAL	Estimated average burden hours per response			
1(b).	Filed pur foldings Section 17(a) of the	Public Ut		g Compa	ny A	ct of		on			
SANDNER JOHN F S			Symbol	2. Issuer Name and Ticker or Trading Symbol CHICAGO MERCANTILE				5. Relationship of Reporting Person(s) to Issuer				
			EXCHANGE HOLDINGS INC [CME]					(Check all applicable) _X_ Director10% Owner				
(Last)	(First)	Middle)	3. Statement for Issuer's Fiscal Year Ended (Month/Day/Year) 12/31/2002 Officer (give to below)									
20 S. WAC	KER DR		12/31/20	002								
File			Filed(Mon	if Amendment, Date Original ed(Month/Day/Year) /10/2003				6. Individual or Joint/Group Reporting (check applicable line)				
CHICAGO	, IL 60606							_X_ Form Filed by Form Filed by Person	One Reporting P More than One R			
(City)	(State)	(Zip)	Table	e I - Non-Deri	vative Sec	uritie	s Acqu	ired, Disposed o	f, or Beneficial	lly Owned		
1.Title of Security (Instr. 3)	any		emed on Date, if /Day/Year)	3. Transaction Code (Instr. 8)	4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5) (A)			5. Amount of Securities Beneficially Owned at end of Issuer's Fiscal Year	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)			
					Amount	or (D)	Price	(Instr. 3 and 4)				
Class A Common Stock	Â	Â		Â	Â	Â	Â	99,380 (1)	D	Â		
	port on a separate line officially owned direct			contained in	n this forr	n are	not re	llection of info equired to resp lid OMB contro	ond unless	SEC 2270 (9-02)		

OMB APPROVAL

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1. Title of	2.	3. Transaction Date	3A. Deemed	4.	5.	6. Date Exerc	cisable and	7. Titl	le and	8. Price of
Derivative	Conversion	(Month/Day/Year)	Execution Date, if	Transaction	Number	Expiration D	ate	Amou	ınt of	Derivative
Security	or Exercise		any	Code	of	(Month/Day/	Year)	Under	rlying	Security
(Instr. 3)	Price of		(Month/Day/Year)	(Instr. 8)	Derivative	e		Secur	ities	(Instr. 5)
	Derivative				Securities			(Instr.	3 and 4)	
	Security				Acquired					
					(A) or					
					Disposed					
					of (D)					
					(Instr. 3,					
					4, and 5)					
									Amount	
						Date	Expiration	Title	or Namelana	
						Exercisable	Date		Number	
					(A) (D)				of	
					(A) (D)				Shares	

of D So B

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Reporting Owners

Reporting Owner Name / Address	Relationships						
Transfer de la companya de la compan	Director	10% Owner	Officer	Other			
SANDNER JOHN F 20 S. WACKER DR CHICAGO, IL 60606	ÂX	Â	Â	Â			

Signatures

/s/Kathleen M. Cronin, Attorney in Fact 09/22/2005

**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).

On February 10, 2003, the reporting person filed a Form 5 reporting the amount of securities received in connection with a merger in which Chicago Mercantile Exchange Holdings Inc. became the successor of Chicago Mercantile Exchange Inc. The Form 5 was filed to report the shares of Class A and Class B common stock the reporting person received in the merger. The report should have shown that the reporting person owned, for purposes of Section 16, 99,380 shares of Class A common stock rather than the 103,380 shares that were

Note: File three copies of this Form, one of which must be manually signed. If space provided 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.

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