Edgar Filing: CHICAGO MERCANTILE EXCHANGE HOLDINGS INC - Form 4

Form 4	MERCANTILE E	EXCHAN	GE HOI	LDINGS I	INC						
Check the if no lon	A 4 UNITED		Wa	RITIES AND EXCHANGE COMMISSION shington, D.C. 20549					OMB APPROVAL OMB 3235-0287 Number: January 31 Expires: 2005		
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								e Act of 1934, 1935 or Sectior	Estimated average burden hours per response 0.5		
(Print or Type	Responses)										
GILL PHUPINDER Symbol CHICA			er Name and Ticker or Trading GO MERCANTILE ANGE HOLDINGS INC				5. Relationship of Reporting Person(s) to Issuer (Check all applicable) Director 10% Owner				
(Last) (First) (Middle) 3. Date of				of Earliest Transaction Day/Year)				Officer (give title Other (specify below) below) President & COO			
CHICAGO	(Street) , IL 60606			endment, Da nth/Day/Year	-	l		6. Individual or Jo Applicable Line) _X_ Form filed by O Form filed by M Person	one Reporting Per	rson	
(City)	(State)	(Zip)	Tab	le I - Non-D	Derivative	Secu	rities Acqu	uired, Disposed of	, or Beneficiall	ly Owned	
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)		Date, if	3. Transactio Code (Instr. 8) Code V	(Instr. 3,	ispose 4 and (A) or	d of (D)	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	10/03/2005			М	1,000	A	\$ 22	7,970	D		
Common Stock Class A	10/03/2005			S	100 <u>(1)</u>	D	\$ 337.94	7,870	D		
Common Stock Class A	10/03/2005			S	100 <u>(1)</u>	D	\$ 340.89	7,770	D		
	10/03/2005			S	100 (1)	D	\$ 341	7,670	D		

Common Stock Class A					
Common Stock Class A	10/03/2005	S	100 <u>(1)</u> D	\$ 341.5 7,570	D
Common Stock Class A	10/03/2005	S	200 <u>(1)</u> D	\$ 342 7,370	D
Common Stock Class A	10/03/2005	S	100 <u>(1)</u> D	\$ 343.2 7,270	D
Common Stock Class A	10/03/2005	S	100 <u>(1)</u> D	\$ 343.61 7,170	D
Common Stock Class A	10/03/2005	S	100 <u>(1)</u> D	\$ 343.9 7,070	D
Common Stock Class A	10/03/2005	S	100 <u>(1)</u> D	\$ 345.2 6,970	D

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

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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. Transactic Code (Instr. 8)			Derivative Expiration Date urities (Month/Day/Year) juired or posed of str. 3, 4,		7. Title and Amount of Underlying Securities (Instr. 3 and 4)	
				Code V	(A) (I	D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares
Stock Options (Right to buy)	\$ 22	10/03/2005		М	1,(000	05/07/2005 <u>(2)</u>	05/07/2011	Common Stock Class A	1,000

Reporting Owners

Reporting Owner Name / Address	Relationships								
	Director	10% Owner	Officer	Other					
GILL PHUPINDER 20 S. WACKER DR. CHICAGO, IL 60606			President & COO						
Signatures									
Kathleen M. Cronin, Attorney									
in Fact		10/04/2003	5						
**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. 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.