

## CHICAGO MERCANTILE EXCHANGE HOLDINGS INC

Form 4

October 04, 2005

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

OMB APPROVAL

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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

(Print or Type Responses)

1. Name and Address of Reporting Person \*  
GILL PHUPINDER2. 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  
☒ Officer (give title below) ☐ Other (specify below)

President &amp; COO

(Last) (First) (Middle)

3. Date of Earliest Transaction  
(Month/Day/Year)  
10/03/2005

20 S. WACKER DR.

(Street)

4. If Amendment, Date Original  
Filed(Month/Day/Year)6. Individual or Joint/Group Filing(Check Applicable Line)  
☒ 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 (A) 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 Ownership (Instr. 4)
Common Stock Class A	10/03/2005		M	1,000 A	\$ 22 7,970	D	
Common Stock Class A	10/03/2005		S	100 <sup>(1)</sup> D	\$ 337.94 7,870	D	
Common Stock Class A	10/03/2005		S	100 <sup>(1)</sup> D	\$ 340.89 7,770	D	
	10/03/2005		S	100 <sup>(1)</sup> D	\$ 341 7,670	D	



## 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		10/04/2005
__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.  
 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.