

CHICAGO MERCANTILE EXCHANGE HOLDINGS INC

Form 4

June 03, 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 *
DONOHUE CRAIG S

(Last) (First) (Middle)

20 S. WACKER DRIVE

(Street)

CHICAGO, IL 60606

(City) (State) (Zip)

2. Issuer Name and Ticker or Trading
Symbol
CHICAGO MERCANTILE
EXCHANGE HOLDINGS INC
[CME]

3. Date of Earliest Transaction
(Month/Day/Year)
06/01/2005

4. If Amendment, Date Original
Filed(Month/Day/Year)

5. Relationship of Reporting Person(s) to
Issuer

(Check all applicable)

☐ Director ☐ 10% Owner
☒ Officer (give title below) ☐ Other (specify below)

Chief Executive Officer

6. Individual or Joint/Group Filing(Check
Applicable Line)
☒ Form filed by One Reporting Person
☐ Form filed by More than One Reporting
Person

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 Beneficial Ownership (Instr. 4)
Common Stock Class A	06/01/2005		M	3,750 A	\$ 22 11,183	D	
Common Stock Class A	06/01/2005		S	100 ⁽¹⁾ D	\$ 212.27 11,083	D	
Common Stock Class A	06/01/2005		S	100 ⁽¹⁾ D	\$ 212.59 10,983	D	
	06/01/2005		S	250 ⁽¹⁾ D	\$ 212.9 10,733	D	

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Common Stock Class A							
Common Stock Class A	06/01/2005	S	100 <u>(1)</u>	D	\$ 212.96	10,633	D
Common Stock Class A	06/01/2005	S	100 <u>(1)</u>	D	\$ 213	10,533	D
Common Stock Class A	06/01/2005	S	100 <u>(1)</u>	D	\$ 213.18	10,433	D
Common Stock Class A	06/01/2005	S	100 <u>(1)</u>	D	\$ 213.22	10,333	D
Common Stock Class A	06/01/2005	S	150 <u>(1)</u>	D	\$ 213.23	10,183	D
Common Stock Class A	06/01/2005	S	100 <u>(1)</u>	D	\$ 213.27	10,083	D
Common Stock Class A	06/01/2005	S	100 <u>(1)</u>	D	\$ 213.36	9,983	D
Common Stock Class A	06/01/2005	S	200 <u>(1)</u>	D	\$ 213.39	9,783	D
Common Stock Class A	06/01/2005	S	100 <u>(1)</u>	D	\$ 213.41	9,683	D
Common Stock Class A	06/01/2005	S	300 <u>(1)</u>	D	\$ 213.5	9,383	D
Common Stock Class A	06/01/2005	S	100 <u>(1)</u>	D	\$ 213.53	9,283	D
Common Stock Class A	06/01/2005	S	250 <u>(1)</u>	D	\$ 213.6	9,033	D
Common Stock Class A	06/01/2005	S	250 <u>(1)</u>	D	\$ 213.7	8,783	D
Common Stock	06/01/2005	S	100 <u>(1)</u>	D	\$ 213.83	8,683	D

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Class A

Common
Stock
Class A

06/01/2005

S

200 (1) D

\$
213.85

8,483

D

Common
Stock
Class A

06/01/2005

S

100 (1) D

\$
213.95

8,383

D

Common
Stock
Class A

06/01/2005

S

100 (1) D

\$
214.14

8,283

D

Common
Stock
Class A

06/01/2005

S

100 (1) D

\$ 214.2

8,183 D

Common
Stock
Class A

06/01/2005

S

350 (1) D

\$ 215

7,833 D

Common
Stock
Class A

06/01/2005

S

100 (1) D

\$
215.01

7,733

D

Common
Stock
Class A

06/01/2005

S

100 (1) D

\$
215.03

7,633

D

Common
Stock
Class A

06/01/2005

S

200 (1) D

\$
215.26

7,433

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.

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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

Reporting Owners

Signatures

****Signature of Reporting Person**

Date _____

Explanation of Responses:

- 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.