

CHICAGO MERCANTILE EXCHANGE HOLDINGS INC  
 Form 4  
 December 02, 2005

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

OMB APPROVAL

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**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)  
 12/01/2005

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 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)
				(A) or (D)	Price		
				Code	V	Amount	
Common Stock Class A	11/28/2005		G	V 533 <sup>(1)</sup> D	\$ 0	8,200	D
Common Stock Class A	12/01/2005		M	3,750 A	\$ 22	11,950	D
Common Stock Class A	12/01/2005		S	175 <sup>(2)</sup> D	\$ 360	11,775	D
	12/01/2005		S	200 <sup>(2)</sup> D	\$ 360.2	11,575	D

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Common Stock Class A							
Common Stock Class A	12/01/2005	S	337 <u>(2)</u>	D	\$ 362	11,238	D
Common Stock Class A	12/01/2005	S	300 <u>(2)</u>	D	\$ 364.9	10,938	D
Common Stock Class A	12/01/2005	S	649 <u>(2)</u>	D	\$ 365	10,289	D
Common Stock Class A	12/01/2005	S	100 <u>(2)</u>	D	\$ 365.01	10,189	D
Common Stock Class A	12/01/2005	S	100 <u>(2)</u>	D	\$ 365.5	10,089	D
Common Stock Class A	12/01/2005	S	100 <u>(2)</u>	D	\$ 365.58	9,989	D
Common Stock Class A	12/01/2005	S	75 <u>(2)</u>	D	\$ 365.79	9,914	D
Common Stock Class A	12/01/2005	S	300 <u>(2)</u>	D	\$ 365.85	9,614	D
Common Stock Class A	12/01/2005	S	100 <u>(2)</u>	D	\$ 365.9	9,514	D
Common Stock Class A	12/01/2005	S	26 <u>(2)</u>	D	\$ 366.4	9,488	D
Common Stock Class A	12/01/2005	S	275 <u>(2)</u>	D	\$ 366.5	9,213	D
Common Stock Class A	12/01/2005	S	200 <u>(2)</u>	D	\$ 366.57	9,013	D
Common Stock Class A	12/01/2005	S	175 <u>(2)</u>	D	\$ 366.67	8,838	D
Common Stock	12/01/2005	S	200 <u>(2)</u>	D	\$ 367	8,638	D

Class A								
Common								
Stock	12/01/2005		S	338 <sup>(2)</sup>	D	\$ 368	8,300	D
Class A								
Common								
Stock	12/01/2005		S	100 <sup>(2)</sup>	D	\$ 368.25	8,200	D
Class A								

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

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(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	12/01/2005		M	3,750	05/07/2005 <sup>(3)</sup> 05/07/2011	Common Stock Class A      3,750

## Reporting Owners

Reporting Owner Name / Address	Relationships
	Director      10% Owner      Officer      Other
DONOHUE CRAIG S 20 S. WACKER DRIVE CHICAGO, IL 60606	X      Chief Executive Officer

## Signatures

Kathleen M. Cronin,  
Attorney-in-Fact      12/02/2005

         \*\*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).

(3) As of May 7, 2005 this option grant was 100% vested.

(1) On November 28, 2005, Mr. Donohue gifted 533 shares of Chicago Mercantile Exchange Holdings Inc. stock to a charitable organization.

(2) 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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