## Edgar Filing: CHICAGO MERCANTILE EXCHANGE HOLDINGS INC - Form 4

CHICAGO Form 4	MERCANTILE F	EXCHAN	IGE HOI	LDINGS	INC						
September (									OMB AF	PROVAL	
FORM 4 UNITED STATES SECURITIES AND EXCHANGE Washington, D.C. 20549								OMMISSION	OMB Number:	3235-0287	
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							Expires: January 3 Expires: 20 Estimated average burden hours per response 0				
(Print or Type	Responses)										
KRAUSE JAMES R Symbol CHICA EXCH			Symbol CHICA	AGO MERCANTILE IANGE HOLDINGS INC				5. Relationship of Reporting Person(s) to Issuer (Check all applicable) Director 10% Owner			
(Last) (First) (Middle) 3. Date (Mont				te of Earliest Transaction th/Day/Year) 1/2005				X Officer (give title Other (specify below) below) MD & CIO			
CHICAGO	(Street) , IL 60606			endment, Da nth/Day/Year	-	ıl		6. Individual or Jo Applicable Line) _X_ Form filed by C Form filed by M Person	one Reporting Per	rson	
(City)	(State)	(Zip)	Tabl	le I - Non-I	Derivative	Secu	rities Acqu	ired, Disposed of	, or Beneficiall	y Owned	
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	Execution any		3. Transactic 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	09/01/2005			S	300 <u>(1)</u>		\$ 280.1	3,300	D		
Common Stock Class A	09/01/2005			S	100 <u>(1)</u>	D	\$ 280.5	3,200	D		
Common Stock Class A	09/01/2005			S	50 <u>(1)</u>	D	\$ 281.61	3,150	D		
	09/01/2005			S	200 (1)	D		2,950	D		

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Common				\$	
Stock				282.01	
Class A					
Common					
Stock	09/01/2005	S	450 <u>(1)</u> D	\$ 282.5 2,500	D
Class A					

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.

# Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

2.	3. Transaction Date	3A. Deemed	4.	5.	6. Date Exer	cisable and	7. Title	and	8. Price of	9. Nu
Conversion	(Month/Day/Year)	Execution Date, if	Transact	orNumber	Expiration D	Date	Amoun	nt of	Derivative	Deriv
or Exercise		any	Code	of	(Month/Day	/Year)	Underly	ying	Security	Secu
Price of		(Month/Day/Year)	(Instr. 8)	Derivativ	e		Securit	ies	(Instr. 5)	Bene
Derivative				Securities	5		(Instr. 3	3 and 4)		Owne
Security				Acquired						Follo
				(A) or						Repo
				Disposed						Trans
				of (D)						(Instr
				(Instr. 3,						
				4, and 5)						
			Code V	(A) (D)	Date Exercisable	Expiration Date	Title I	or Number of		
	Conversion or Exercise Price of Derivative	Conversion (Month/Day/Year) or Exercise Price of Derivative	Conversion(Month/Day/Year)Execution Date, ifor ExerciseanyPrice of(Month/Day/Year)Derivative	Conversion (Month/Day/Year) Execution Date, if Transaction or Exercise any Code Price of (Month/Day/Year) (Instr. 8) Derivative Security	Conversion or Exercise(Month/Day/Year)Execution Date, if anyTransactionNumber CodePrice of Derivative(Month/Day/Year)(Instr. 8)Derivativ Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)	Conversion (Month/Day/Year) Execution Date, if any Code of (Month/Day Price of Code of (Month/Day/Year) (Instr. 8) Derivative Securities Security Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5) Date Exercisable	Conversion (Month/Day/Year) Execution Date, if any Code of (Month/Day/Year) Expiration Date Price of (Month/Day/Year) (Instr. 8) Derivative Security Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5) Date Expiration Date Expiration	Conversion or Exercise(Month/Day/Year)Execution Date, if anyTransactionNumber CodeExpiration Date (Month/Day/Year)Amour UnderlyPrice of Derivative(Month/Day/Year)(Instr. 8)Derivative SecuritiesSecurities (Instr. 3)Securities (Instr. 3, 4, and 5)(Instr. 4)	Conversion or Exercise Price of Derivative Security(Month/Day/Year)Execution Date, if any (Month/Day/Year)TransactionNumber 	Conversion or Exercise Price of Derivative Security(Month/Day/Year)Execution Date, if any (Month/Day/Year)TransactionNumber Code of (Instr. 8)Expiration Date (Month/Day/Year)Amount of Underlying Securities (Instr. 5)Derivative Securities (Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)Amount of Securities (Instr. 5)Derivative Securities (Instr. 5)Derivative Securities (Instr. 5)Amount of Underlying (Instr. 5)Derivative Securities (Instr. 5)Derivative Securities 

## **Reporting Owners**

Reporting Owner Name / Address	Relationships							
	Director	10% Owner	Officer	Other				
KRAUSE JAMES R 20 S. WACKER DR. CHICAGO, IL 60606			MD & CIO					
Signatures								
Kathleen M. Cronin, Attorney in Fact		09/02/200	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).

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(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.