

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 *
KRAUSE JAMES R

(Last) (First) (Middle)

20 S. WACKER DR.

(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)
 MD & CIO

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 Ownership (Instr. 4)
				(A) or (D)	Price		
Common Stock Class A	12/01/2005		S	100 ⁽¹⁾ D	\$ 362.02	13,450	D
Common Stock Class A	12/01/2005		S	200 ⁽¹⁾ D	\$ 362.03	13,250	D
Common Stock Class A	12/01/2005		S	100 ⁽¹⁾ D	\$ 362.05	13,150	D
	12/01/2005		S	200 ⁽¹⁾ D	\$ 362.7	12,950	D

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Common Stock Class A							
Common Stock Class A	12/01/2005	S	400 <u>(1)</u>	D	\$ 362.9	12,550	D
Common Stock Class A	12/01/2005	S	500 <u>(1)</u>	D	\$ 362.99	12,050	D
Common Stock Class A	12/01/2005	S	300 <u>(1)</u>	D	\$ 363	11,750	D
Common Stock Class A	12/01/2005	S	100 <u>(1)</u>	D	\$ 363.01	11,650	D
Common Stock Class A	12/01/2005	S	100 <u>(1)</u>	D	\$ 363.5	11,550	D
Common Stock Class A	12/01/2005	S	100 <u>(1)</u>	D	\$ 364	11,450	D
Common Stock Class A	12/01/2005	S	200 <u>(1)</u>	D	\$ 364.24	11,250	D
Common Stock Class A	12/01/2005	S	700 <u>(1)</u>	D	\$ 364.5	10,550	D
Common Stock Class A	12/01/2005	S	400 <u>(1)</u>	D	\$ 364.51	10,150	D
Common Stock Class A	12/01/2005	S	200 <u>(1)</u>	D	\$ 364.75	9,950	D
Common Stock Class A	12/01/2005	S	100 <u>(1)</u>	D	\$ 364.82	9,850	D
Common Stock Class A	12/01/2005	S	400 <u>(1)</u>	D	\$ 364.9	9,450	D
Common Stock Class A	12/01/2005	S	100 <u>(1)</u>	D	\$ 364.95	9,350	D
Common Stock	12/01/2005	S	2,000 <u>(1)</u>	D	\$ 365	7,350	D

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Class A Common Stock Class A	12/01/2005	S	200 <u>(1)</u>	D	\$ 365.07	7,150	D
Class A Common Stock Class A	12/01/2005	S	100 <u>(1)</u>	D	\$ 365.1	7,050	D
Class A Common Stock Class A	12/01/2005	S	400 <u>(1)</u>	D	\$ 365.2	6,650	D
Class A Common Stock Class A	12/01/2005	S	200 <u>(1)</u>	D	\$ 365.26	6,450	D
Class A Common Stock Class A	12/01/2005	S	100 <u>(1)</u>	D	\$ 365.3	6,350	D
Class A Common Stock Class A	12/01/2005	S	100 <u>(1)</u>	D	\$ 365.33	6,250	D
Class A Common Stock Class A	12/01/2005	S	100 <u>(1)</u>	D	\$ 365.34	6,150	D
Class A Common Stock Class A	12/01/2005	S	200 <u>(1)</u>	D	\$ 365.36	5,950	D
Class A Common Stock Class A	12/01/2005	S	400 <u>(1)</u>	D	\$ 365.4	5,550	D
Class A Common Stock Class A	12/01/2005	S	200 <u>(1)</u>	D	\$ 365.44	5,350	D
Class A Common Stock Class A	12/01/2005	S	850 <u>(1)</u>	D	\$ 365.5	4,500	D
Class A Common Stock Class A	12/01/2005	S	100 <u>(1)</u>	D	\$ 365.51	4,400	D

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

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