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

CHICAGO N	MERCANTILE E	EXCHAN	IGE HOL	DINGS I	NC						
Form 4											
August 03, 20	006										
FORM	1 4								OMB AF	PROVAL	
UTITED STATES SECONTIES					TIES AND EXCHANGE COMMISSION ington, D.C. 20549				OMB Number:	3235-0287	
Section 16.				NGES IN BENEFICIAL OWNERSHIP O SECURITIES					Expires: Estimated a burden hour	rs per	
Form 4 or Form 5 obligations may continue. See Instruction 1(b). 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								response	0.5		
(Print or Type R	Responses)										
KATLER GARY M Symbol CHICAO EXCHA			r Name <b>and</b> Ticker or Trading				5. Relationship of Reporting Person(s) to Issuer				
			AGO MERCANTILE ANGE HOLDINGS INC				(Check all applicable)				
(Last)	(First) (I	Middle)				_X_Director10% Owner Officer (give titleOther (specify below)Other (specify					
20 S. WACKER DR (Month/D 08/03/20			-								
			endment, Date Original nth/Day/Year)				<ul> <li>6. Individual or Joint/Group Filing(Check</li> <li>Applicable Line)</li> <li>_X_ Form filed by One Reporting Person</li> </ul>				
CHICAGO,	IL 60606							Form filed by M Person			
(City)	(State)	(Zip)	Tabl	e I - Non-D	erivative	Secur	ities Acq	uired, Disposed of	, or Beneficial	y Owned	
1.Title of Security (Instr. 3)2. Transaction Date (Month/Day/Year)2A. Deemed Execution Date, if any (Month/Day/Year)			Code (Instr. 3, 4 and 5) (Instr. 8)			Securities Beneficially Owned	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)				
Common				Code V	Amount	(A) or (D)	Price	Transaction(s) (Instr. 3 and 4)			
Common Stock Class A	08/03/2006			S	40	D	\$ 456.7	60	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.

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

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1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	4. Transactic Code (Instr. 8)	5. onNumber of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)		ate	Secur	ınt of rlying	8. Price of Derivative Security (Instr. 5)	9. Nu Deriv Secu Bene Owne Follo Repo Trans (Instr
			Code V		Date Exercisable	Expiration Date	Title	Amount or Number of Shares		

## **Reporting Owners**

<b>Reporting Owner Name / Address</b>	Relationships						
	Director	10% Owner	Officer	Other			
KATLER GARY M 20 S. WACKER DR CHICAGO, IL 60606	Х						
Signatures							
/s/Margaret C. Austin, Attorney in Fact	y 08/03/2006						
**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).

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.