Edgar Filing: CHICAGO MERCANTILE EXCHANGE HOLDINGS INC - Form 4

CHICAGO MERCANTILE EXCHANGE HOLDINGS INC

Form 4

January 19, 2007

FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Check this box if no longer subject to Section 16. Form 4 or

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF **SECURITIES**

Form 5 obligations may continue. See Instruction

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(b).

1. Name and Address of Reporting Person * **GOBLE NANCY W**

2. Issuer Name and Ticker or Trading

Symbol

CHICAGO MERCANTILE **EXCHANGE HOLDINGS INC**

[CME]

(Last) (First) (Middle) 3. Date of Earliest Transaction (Month/Day/Year)

20 S. WACKER DRIVE 01/18/2007

> (Street) 4. If Amendment, Date Original

Filed(Month/Day/Year)

5. Relationship of Reporting Person(s) to

OMB

Number:

Expires:

response...

OMB APPROVAL

Estimated average

burden hours per

3235-0287

January 31,

2005

0.5

Issuer

(Check all applicable)

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

MD & CAO

6. Individual or Joint/Group Filing(Check

Applicable Line)

X Form filed by One Reporting Person Form filed by More than One Reporting

Person

CHICAGO, IL 60606

(City)	(State)	(Zip) Table	e I - Non-D	erivative	Secur	ities Acq	uired, Disposed of	f, or Beneficial	ly Owned
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transactic Code (Instr. 8)	4. Securi on(A) or Do (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	01/18/2007		M	350	A	\$ 63.01	1,041	D	
Common Stock Class A	01/18/2007		S	350 (1)	D	\$ 582	691	D	

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

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(9-02)

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number.

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

1. Title of	2.	3. Transaction Date	3A. Deemed	4.	5. Number	6. Date Exercisable and		7. Title and Amou	
Derivative	Conversion	(Month/Day/Year)	Execution Date, if	Transaction Expiration Date			Underlying Securi		
Security	or Exercise		any	Code	Derivative	(Month/Day/Year)	(Instr. 3 and 4	4)
(Instr. 3)	Price of		(Month/Day/Year)	(Instr. 8)	Securities				
	Derivative				Acquired				
	Security				(A) or				
					Disposed				
					of (D)				
					(Instr. 3, 4,				
					and 5)				
									Amo
									or
						Date Exercisable	Expiration	Title N	Nun
							Date		of
				Code V	(A) (D)				Shar
				Coue v	(A) (D)				Silai
Non-Qualified								Common	
Stock Option	\$ 63.01	01/18/2007		M	350	06/06/2006(2)	06/06/2013	Stock	35
*	ψ 05.01	01/10/2007		171	330	00/00/2000 <u>< </u>	00/00/2013		5.
(right to buy)								Class A	

Reporting Owners

Reporting Owner Name / Address			Relati	onships	
	ъ.	400	_	C 221	_

Director 10% Owner Officer Other

GOBLE NANCY W 20 S. WACKER DRIVE CHICAGO, IL 60606

MD & CAO

Signatures

By: Margaret C. Austin For: Nancy W.

Goble 01/19/2007

**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).
- (1) This sale was completed pursuant to the terms of a pre-arranged trading plan established in accordance with Rule 10b5-1.
- On June 6, 2006, this option vested with respect to to 60% of the granted number of shares covered by the option. An additional 20% of (2) the shares subject to the option will become exercisable on each of two subsequent anniversaries of that date, subject to acceleration or termination in certain circumstances.

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.

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