

CRONIN KATHLEEN M  
Form 4  
December 06, 2005

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

OMB APPROVAL

OMB Number: 3235-0287  
Expires: January 31, 2005  
Estimated average burden hours per response... 0.5

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

(Print or Type Responses)

1. Name and Address of Reporting Person \*  
CRONIN KATHLEEN M

2. Issuer Name and Ticker or Trading Symbol  
CHICAGO MERCANTILE EXCHANGE HOLDINGS INC [CME]

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

\_\_\_ Director \_\_\_ 10% Owner  
 Officer (give title below) \_\_\_ Other (specify below)  
MD, Gen. Counsel & Corp. Sec.

(Last) (First) (Middle)

3. Date of Earliest Transaction (Month/Day/Year)  
12/06/2005

20 S. WACKER DRIVE  
(Street)

4. If Amendment, Date Original Filed(Month/Day/Year)

6. Individual or Joint/Group Filing(Check Applicable Line)  
 Form filed by One Reporting Person  
\_\_\_ Form filed by More than One Reporting Person

CHICAGO, IL 60606  
(City) (State) (Zip)

**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 Ownership (Instr. 4)
				(A) or (D)	Price		
Common Stock Class A	12/06/2005		M	1,760 A	\$ 63.01 3,512	D	
Common Stock Class A	12/06/2005		M	800 A	\$ 74.68 4,312	D	
Common Stock Class A	12/06/2005		M	640 A	\$ 127 4,952	D	
	12/06/2005		S	3,200 D	1,752	D	

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Common Stock Class A \$ 366.09

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

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**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)	Amount or Number of Shares
Stock Options (Right to buy)	\$ 63.01	12/06/2005		M	1,760	06/06/2005 <sup>(1)</sup> 06/06/2013	Common Stock Class A	1,760
Stock Options (Right to buy)	\$ 74.68	12/06/2005		M	800	08/06/2005 <sup>(2)</sup> 08/06/2013	Common Stock Class A	800
Stock Options (Right to buy)	\$ 127	12/06/2005		M	640	06/14/2005 <sup>(3)</sup> 06/14/2014	Common Stock Class A	640

## Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
CRONIN KATHLEEN M 20 S. WACKER DRIVE CHICAGO, IL 60606			MD, Gen. Counsel & Corp. Sec.	

## Signatures

Margaret C. Austin, Attorney  
in Fact

12/06/2005

\_\_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).

(2) On August 6, 2005, this option vested with respect to 40% of the granted number of shares covered by the option. An additional 20% of the shares subject to the option will become exercisable on each of three subsequent anniversaries of that date, subject to acceleration or termination in certain circumstances.

(3) On June 14, 2005, this option vested with respect to 20% of the granted number of shares covered by the option. An additional 20% of the shares subject to the option will become exercisable on each of four subsequent anniversaries of that date, subject to acceleration or termination in certain circumstances.

(1) On June 6, 2005, this option vested with respect to 40% of the granted number of shares covered by the option. An additional 20% of the shares subject to the option will become exercisable on each of three 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.