

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

☒ Check this box if no longer subject to Section 16. 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 or Section 30(h) of the Investment Company Act of 1940

1. Name and Address of Reporting Person * <u>Malo Christopher</u> (Last) (First) (Middle) <u>C/O CBOT HOLDINGS, INC.</u> <u>141 WEST JACKSON BOULEVARD</u> (Street) <u>CHICAGO</u> <u>IL</u> <u>60604</u> (City) (State) (Zip)	2. Issuer Name and Ticker or Trading Symbol <u>CBOT HOLDINGS INC</u> [<u>NYSE: BOT</u>] 3. Date of Earliest Transaction (Month/Day/Year) <u>07/12/2007</u> 4. If Amendment, Date of Original Filed (Month/Day/Year)	5. Relationship of Reporting Person(s) to Issuer (Check all applicable) Director 10% Owner <input checked="" type="checkbox"/> Officer (give title below) Other (specify below) <u>Executive VP of Mktg & Bus Dev</u> 6. Individual or Joint/Group Filing (Check Applicable Line) <input checked="" type="checkbox"/> Form filed by One Reporting Person Form filed by More than One Reporting Person
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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 Beneficial Ownership (Instr. 4)
			Code V	Amount (A) or (D) Price			

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 Securities Underlying Derivative Security (Instr. 3 and 4)	8. Price of Derivative Security (Instr. 5)	9. Number of derivative Securities Beneficially Owned Following Reported Transaction(s) (Instr. 4)	10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	11. Nature of Indirect Beneficial Ownership (Instr. 4)
				Code V	(A) (D)	Date Exercisable Expiration Date	Title Amount or Number of Shares				
Stock option	\$54	07/12/2007		D	20,000	(1) 10/19/2015	Class A Common Stock 20,000	(2)	0	D	
Stock option	\$93.76	07/12/2007		D	4,000	(1) 01/03/2016	Class A Common Stock 4,000	(3)	0	D	
Stock option	\$151.47	07/12/2007		D	3,000	(4) 01/02/2017	Class A Common Stock 3,000	(5)	0	D	

Explanation of Responses:

1. Option becomes exercisable in four equal annual installments on the first four anniversaries of the original grant date or the earlier of 12 months of employment with CME Group or involuntary termination.
2. Converted into an option to purchase 7,500 shares of CME Group common stock at an exercise price of \$144.00 per share.
3. Converted into an option to purchase 1,500 shares of CME Group common stock at an exercise price of \$250.03 per share.
4. Option became exercisable on 07/12/07.
5. Converted into an option to purchase 1,125 shares of CME Group common stock at an exercise price of \$403.92 per share.

/s/ Paul J. Draths, attorney-in-fact 07/16/2007

** Signature of Reporting Person Date

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

* 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.

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 Number.