## SEC Form 4

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## 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 Form 5
obligations may continue. See
Instruction 1(b).

## STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940 OMB APPROVAL
OMB Number: 3235-0287
Estimated average burden
hours per response: 0.5

1. Name and Address of Reporting Person <sup>*</sup> Chadid Mazen (Last) (First) (Middle) 20 S. WACKER DR.			2. Issuer Name and Ticker or Trading Symbol <u>CHICAGO MERCANTILE EXCHANGE</u> <u>HOLDINGS INC</u> [ CME ]     3. Date of Earliest Transaction (Month/Day/Year)     12/09/2005		tionship of Reporting Perso all applicable) Director Officer (give title below) MD Operatic	10% Owner Other (specify below)
(Street) CHICAGO	IL	60606	4. If Amendment, Date of Original Filed (Month/Day/Year)	6. Indiv Line) X	idual or Joint/Group Filing Form filed by One Repor Form filed by More than	ting Person
(City)	(State)	(Zip)			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 Disposed Of	Acquired (D) (Instr	(A) or . 3, 4 and 5)	5. Amount of Securities Beneficially Owned Following	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership	
			Code	v	Amount	Amount (A) or (D)		Reported Transaction(s) (Instr. 3 and 4)		(Instr. 4)	
Common Stock Class A	12/09/2005		М		4,000	A	\$22	9,670	D		
Common Stock Class A	12/09/2005		S		100(1)	D	\$356.22	9,570	D		
Common Stock Class A	12/09/2005		S		200(1)	D	\$356.25	9,370	D		
Common Stock Class A	12/09/2005		S		100(1)	D	\$356.5	9,270	D		
Common Stock Class A	12/09/2005		S		200(1)	D	\$356.53	9,070	D		
Common Stock Class A	12/09/2005		S		100(1)	D	\$356.61	8,970	D		
Common Stock Class A	12/09/2005		S		200(1)	D	\$356.74	8,770	D		
Common Stock Class A	12/09/2005		S		100(1)	D	\$356.93	8,670	D		
Common Stock Class A	12/09/2005		S		100(1)	D	\$356.99	8,570	D		
Common Stock Class A	12/09/2005		S		400(1)	D	\$357	8,170	D		
Common Stock Class A	12/09/2005		S		200(1)	D	\$357.17	7,970	D		
Common Stock Class A	12/09/2005		S		200(1)	D	\$357.55	7,770	D		
Common Stock Class A	12/09/2005		S		200(1)	D	\$357.76	7,570	D		
Common Stock Class A	12/09/2005		S		200(1)	D	\$357.79	7,370	D		
Common Stock Class A	12/09/2005		S		200(1)	D	\$357.85	7,170	D		
Common Stock Class A	12/09/2005		S		100(1)	D	\$358	7,070	D		
Common Stock Class A	12/09/2005		S		100(1)	D	\$358.01	6,970	D		
Common Stock Class A	12/09/2005		S		100(1)	D	\$358.7	6,870	D		
Common Stock Class A	12/09/2005		S		100(1)	D	\$358.72	6,770	D		
Common Stock Class A	12/09/2005		S		100(1)	D	\$359.01	6,670	D		
Common Stock Class A	12/09/2005		S		800(1)	D	\$359.25	5,870	D		
Common Stock Class A	12/09/2005		S		100 <sup>(1)</sup>	D	\$359.31	5,770	D		
Common Stock Class A	12/09/2005		s		100(1)	D	\$361.26	5,670	D		

 
 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)	Beneficia Ownershi (Instr. 4)

		-	Table II - Deriv (e.g.,					s, options,	convertil			Owned			
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)	Code Transa Code ( 8)	ction	on of Expiration Date A str. Derivative (Month/Day/Year) S Securities U Acquired D				Titletle an Amount o Securities Underlyin Derivative (Instr. 3 ar	g Security	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 Options (Right to buy)	\$22	12/09/2005		М			4,000	05/07/2005 <sup>(2)</sup>	05/07/2011	Common Stock Class A	4,000	\$22	23,000	D	

Explanation of Responses:

1. This sale was completed pursuant to the terms of a pre-arranged trading plan established in accordance with Rule 10b5-1.

2. As of May 7, 2005 this option grant was 100% vested.

Margaret C. Austin, Attorney <u>1</u>

12/09/2005

\*\* Signature of Reporting Person Date

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

 $\ast$  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.