

**INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES**

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                                 |           |
|--|-----------|
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|   |  |   |  |
|---|--|---|--|
| 1. Name and Address of Reporting Person*<br><u>OHara Kevin JP</u><br><hr/> (Last) (First) (Middle)<br><u>C/O CBOT HOLDINGS, INC.</u><br><u>141 W. JACKSON BLVD., SUITE 600</u><br><hr/> (Street)<br><u>CHICAGO IL 60604</u><br><hr/> (City) (State) (Zip) | 2. Date of Event Requiring Statement (Month/Day/Year)<br><u>05/08/2006</u> | 3. Issuer Name and Ticker or Trading Symbol<br><u>CBOT HOLDINGS INC [ NYSE: BOT ]</u>   |  |
|   |  | 4. Relationship of Reporting Person(s) to Issuer (Check all applicable)<br>Director 10% Owner<br><input checked="" type="checkbox"/> Officer (give title below) Other (specify below)<br><p align="center"><u>CAO and CSO</u></p> | 5. If Amendment, Date of Original Filed (Month/Day/Year)<br><br>6. Individual or Joint/Group Filing (Check Applicable Line)<br><input checked="" type="checkbox"/> Form filed by One Reporting Person<br><input type="checkbox"/> Form filed by More than One Reporting Person |

**Table I - Non-Derivative Securities Beneficially Owned**

| 1. Title of Security (Instr. 4)                          | 2. Amount of Securities Beneficially Owned (Instr. 4) | 3. Ownership Form: Direct (D) or Indirect (I) (Instr. 5) | 4. Nature of Indirect Beneficial Ownership (Instr. 5) |
|--|---|--|---|
| <u>Class A common stock, par value \$0.001 per share</u> | <u>15,000<sup>(1)</sup></u>                           | <u>D</u>   |   |

**Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)**

| 1. Title of Derivative Security (Instr. 4) | 2. Date Exercisable and Expiration Date (Month/Day/Year) |                   | 3. Title and Amount of Securities Underlying Derivative Security (Instr. 4) | 4. Conversion or Exercise Price of Derivative Security | 5. Ownership Form: Direct (D) or Indirect (I) (Instr. 5) | 6. Nature of Indirect Beneficial Ownership (Instr. 5) |
|--|--|-------------------|---|--|--|---|
|  | Date Exercisable   | Expiration Date   |   |  |  |   |
| <u>5,000</u>                               | <u>05/08/2007<sup>(2)</sup></u>                          | <u>05/08/2016</u> | <u>Class A common stock</u><br>Amount or Number of Shares: <u>5,000</u>     | <u>102.09</u>  | <u>D</u>   |   |

**Explanation of Responses:**

1. Restricted stock granted under 2005 Long-Term Equity Incentive Plan
2. Options become exercisable in equal annual installments on the first four anniversaries of the grant date

/s/ Kevin J.P. O'Hara

05/18/2006

\*\* 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 5 (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.

POWER OF ATTORNEY

The undersigned hereby constitutes and appoints each of the President and Chief Executive Officer, Chief Financial Officer and the Secretary of CBOT Holdings, and any other action of any type whatsoever in connection with the foregoing which, in the opinion of such attorney-in-fact, may be of benefit to, in the best interest of,

The undersigned hereby grants to each such attorney-in-fact full power and authority to do and perform any and every act and thing whatsoever requisite, necessary and proper to carry out the duties and obligations of such officer, and to execute and deliver all instruments and documents which may be required in connection with the foregoing.

This Power of Attorney shall remain in full force and effect until the undersigned is no longer required to file Forms 3, 4 and 5 with respect to the undersigned.

IN WITNESS WHEREOF, the undersigned has caused this Power of Attorney to be executed as of this 18th day of May, 2006.

/s/ Kevin J.P. O'Hara