FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

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
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GOBLE NANCY W CHICAGO MERCANTILE EXCHANGE HOLDINGS INC [CME] Chick all applicable) Director 10% Owner (Last) (First) (Middle) 3. Date of Earliest Transaction (Month/Day/Year) Officer (give title below) Offi			Table I - Non-D	erivative \$	Securities Acq	uired, Dis	oosed of, or Benef	cially	Owned			
GOBLE NANCY W CHICAGO MERCANTILE EXCHANGE HOLDINGS INC [CME] Director 10% Owner (Last) (First) (Middle) 3. Date of Earliest Transaction (Month/Day/Year) Officer (give title below) Other (specify below) 20 S. WACKER DR. 4. If Amendment, Date of Original Filed (Month/Day/Year) 6. Individual or Joint/Group Filing (Check Applicable Line) (Street) CHICAGO IL 60606	(City)	(State)	(Zip)								Jorang	
GOBLE NANCY W CHICAGO MERCANTILE EXCHANGE (Check all applicable) Image: Gob LE NANCY W HOLDINGS INC [CME] Director 10% Owner Image: Gob LE NANCY W Image: Gob LE NANCY W Image: Gob LE NANCY W Director 10% Owner Image: Gob LE NANCY W Image: Gob L	(Street) CHICAGO IL 60606			4. If Amendment, Date of Original Filed (Month/Day/Year)				Line) X Form filed by One Reporting Person				
GOBLE NANCY W CHICAGO MERCANTILE EXCHANGE HOLDINGS INC [CME] (Check all applicable) Director 10% Owner X Officer (give title below) Other (specify below)				05/0	6/2005	``						
	GOBLE NANCY W				CHICAGO MERCANTILÉ EXCHANGE				all applicable) Director Officer (give title	10% COther	Owner (specify	

1. Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	Transaction Code (Instr.		4. Securities Acquired (A) or Disposed Of (D) (Instr. 3, 4 and 5)			Securities Beneficially	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	Transaction(s) (Instr. 3 and 4)		(11311.4)
Common Stock Class A	05/06/2005		F		59	D	\$198.38	736	D	

Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities) 6. Date Exercisable and Expiration Date (Month/Day/Year) 1. Title of 7. Title and 8. Price of Derivative 9. Number of 3. Transaction 3A. Deemed 5. Number 10. 11. Nature Derivative Security (Instr. 3) Conversion Execution Date Transaction Amount of derivative Ownership of Indirect Date (Month/Day/Year) of Derivative Code (Instr. 8) Securities Security (Instr. 5) or Exercise if anv Securities Form: Beneficial Beneficially Owned Price of Derivative (Month/Day/Year) Securities Underlying Direct (D) Ownership (Instr. 4) or Indirect (I) (Instr. 4) Acquired Derivative (A) or Disposed Following Reported Security Security (Instr. 3 and 4) of (D) (Instr. 3, 4 and 5) Transaction(s) (Instr. 4) Amount o Number Expiration Date of v Code (A) (D) Exercisable Date Title Shares

Explanation of Responses:

Kathleen M. Cronin, Attorney 05

<u>in Fact</u>

05/09/2005

** 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.