Edgar Filing: CHICAGO MERCANTILE EXCHANGE HOLDINGS INC - Form 4

CHICAGO I Form 4 February 03	MERCANTILE F , 2006	EXCHANG	GE HOL	DINGS I	NC					
FORM 4 UNITED STATES SECURITIES AND EXCHANGE COMMISSIO 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). UNITED STATES SECURITIES AND EXCHANGE COMMISSIO Washington, D.C. 20549 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 Sect 30(h) of the Investment Company Act of 1940						ERSHIP OF Act of 1934, 1935 or Sectior	OMB APPROVAL OMB 3235-0287 Number: January 31, Expires: 2005 Estimated average burden hours per response 0.5			
LYNCH PATRICK B Symbol CHICA EXCHA [CME]				er Name and Ticker or Trading AGO MERCANTILE ANGE HOLDINGS INC of Earliest Transaction				 5. Relationship of Reporting Person(s) to Issuer (Check all applicable) X_ Director 10% Owner Officer (give title Other (specify 		
20 S. WACKER DR (Month/D) (Street) 02/02/20 (Street) 4. If American descent de			Day/Year)				 below) 6. Individual or Joint/Group Filing(Check Applicable Line) _X_ Form filed by One Reporting Person 			
CHICAGO,	, IL 60606							Form filed by M Person	ore than One Rej	porting
(City)	(State)	(Zip)	Tabl	e I - Non-D			-	iired, Disposed of,	or Beneficiall	y Owned
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)		Date, if	3. Transactio Code (Instr. 8) Code V	(Instr. 3,	spose	d of (D)	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)
Class B Common Stock, Series B-1	02/02/2006			Р	1	А	\$ 414.15 (1)	1	D	

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)	4. Transactic Code (Instr. 8)	5. of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)		ate	Unde Secur	ınt of rlying	8. Price of Derivative Security (Instr. 5)	9. Nu Deriv Secu Bene Owne Follo Repo Trans (Instr
			Code V	(A) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares		

Reporting Owners

Reporting Owner Name / Address	Relationships						
	Director	10% Owner	Officer	Other			
LYNCH PATRICK B 20 S. WACKER DR CHICAGO, IL 60606	Х						
Signatures							
/s/Margaret C. Austin, Attorne	ý	02/03/2006					
**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).

Represents the closing price for our Class A common stock on February 1, 2006. The Class B common stock of Chicago Mercantile Exchange Holdings Inc. is not listed on a national securities exchange or traded in an organized over-the-counter market. Each class of

(1) the Class B common stock is associated with a membership in a specific division of the exchange. We assume that because the Class B shares have the same equitable interest in our earnings and the same dividend payments as our Class A shares, that if reported separately from the associated trading rights, they would have the same market price as our Class A common stock.

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.