

# SECURITIES AND EXCHANGE COMMISSION

## FORM 4

Statement of changes in beneficial ownership of securities

Filing Date: **2006-01-05** | Period of Report: **2006-01-03**  
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### ISSUER

#### CHICAGO MERCANTILE EXCHANGE HOLDINGS INC

CIK: **1156375** | IRS No.: **364459170** | State of Incorporation: **DE** | Fiscal Year End: **1231**  
SIC: **6200** Security & commodity brokers, dealers, exchanges & services

Mailing Address  
20 S. WACKER DR.  
CHICAGO IL 60606

Business Address  
20 S. WACKER DR.  
CHICAGO IL 60606  
3129303011

### REPORTING OWNER

#### REDDING RICHARD H

CIK: **1282837**  
Type: **4** | Act: **34** | File No.: **000-33379** | Film No.: **06512523**

Mailing Address  
20 S. WACKER DR.  
CHICAGO IL 60606

Business Address  
20 S WACKER DRIVE  
CHICAGO IL 60606  
3129301000

# FORM 4

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 COMMISSION

Washington, D.C. 20549

### OMB APPROVAL

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### STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

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 Section 30(h) of the Investment Company Act of 1940

1. Name and Address of Reporting Person <b>REDDING RICHARD H</b>			2. Issuer Name and Ticker or Trading Symbol <b>CHICAGO MERCANTILE EXCHANGE HOLDINGS INC [CME]</b>			5. Relationship of Reporting Person(s) to Issuer (Check all applicable) <input type="checkbox"/> Director <input type="checkbox"/> 10% Owner <input checked="" type="checkbox"/> Officer (give title below) <input type="checkbox"/> Other (specify below) <b>MD, Products &amp; Services</b>		
(Last)	(First)	(Middle)	3. Date of Earliest Transaction (Month/Day/Year) <b>01/03/2006</b>			6. Individual or Joint/Group Filing (Check applicable line) <input checked="" type="checkbox"/> Form Filed by One Reporting Person <input type="checkbox"/> Form Filed by More than One Reporting Person		
20 S. WACKER DR.			4. If Amendment, Date Original Filed(Month/Day/Year)					
(Street) <b>CHICAGO, IL 60606</b>								
(City)	(State)	(Zip)						

**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			
Common Stock Class A	01/03/2006		M		2,500	A	\$22	9,200	D	
Common Stock Class A	01/03/2006		S		2,500 <sup>(1)</sup>	D	\$368.75	6,700	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 of Derivative Security: Direct (D) or Indirect (I) (Instr. 4)	11. Nature of Indirect Beneficial Ownership (Instr. 4)	
				Code	V	(A)	(D)	Date Exercisable	Expiration Date						Title
Stock Options (Right to buy)	\$22	01/03/2006		M		2,500		07/20/2005 <sup>(2)</sup>	07/20/2011	Common Stock Class A	2,500	\$22	450	D	

**Explanation of Responses:**

- This sale was completed pursuant to the terms of a pre-arranged trading plan established in accordance with Rule 10b5-1.
- As of July 20, 2005 this option grant was fully vested.

## Signatures

[Kathleen M. Cronin, Attorney in Fact](#)

\*\* Signature of Reporting Person

[01/05/2006](#)

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.**