

Chadid Mazen
Form 4
December 09, 2005

FORM 4 UNITED STATES SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

OMB APPROVAL

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

(Print or Type Responses)

1. Name and Address of Reporting Person *
Chadid Mazen

2. Issuer Name and Ticker or Trading Symbol
CHICAGO MERCANTILE EXCHANGE HOLDINGS INC [CME]

5. Relationship of Reporting Person(s) to Issuer
(Check all applicable)

(Last) (First) (Middle)
20 S. WACKER DR.
(Street)

3. Date of Earliest Transaction (Month/Day/Year)
12/09/2005

____ Director
 Officer (give title below) _____ Other (specify below)
MD Operations

CHICAGO, IL 60606
(City) (State) (Zip)

4. If Amendment, Date Original Filed(Month/Day/Year)

6. Individual or Joint/Group Filing(Check Applicable Line)
 Form filed by One Reporting Person
 Form filed by More than One Reporting 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 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)	
				(A) or (D)	Price			
				Code	V	Amount		
Common Stock Class A	12/09/2005		M	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
	12/09/2005		S	100 ⁽¹⁾	D	\$ 356.5	9,270	D

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Common Stock Class A							
Common Stock Class A	12/09/2005	S	200 <u>(1)</u>	D	\$ 356.53	9,070	D
Common Stock Class A	12/09/2005	S	100 <u>(1)</u>	D	\$ 356.61	8,970	D
Common Stock Class A	12/09/2005	S	200 <u>(1)</u>	D	\$ 356.74	8,770	D
Common Stock Class A	12/09/2005	S	100 <u>(1)</u>	D	\$ 356.93	8,670	D
Common Stock Class A	12/09/2005	S	100 <u>(1)</u>	D	\$ 356.99	8,570	D
Common Stock Class A	12/09/2005	S	400 <u>(1)</u>	D	\$ 357	8,170	D
Common Stock Class A	12/09/2005	S	200 <u>(1)</u>	D	\$ 357.17	7,970	D
Common Stock Class A	12/09/2005	S	200 <u>(1)</u>	D	\$ 357.55	7,770	D
Common Stock Class A	12/09/2005	S	200 <u>(1)</u>	D	\$ 357.76	7,570	D
Common Stock Class A	12/09/2005	S	200 <u>(1)</u>	D	\$ 357.79	7,370	D
Common Stock Class A	12/09/2005	S	200 <u>(1)</u>	D	\$ 357.85	7,170	D
Common Stock Class A	12/09/2005	S	100 <u>(1)</u>	D	\$ 358	7,070	D
Common Stock Class A	12/09/2005	S	100 <u>(1)</u>	D	\$ 358.01	6,970	D
Common Stock	12/09/2005	S	100 <u>(1)</u>	D	\$ 358.7	6,870	D

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Class A Common Stock Class A	12/09/2005	S	100 ⁽¹⁾	D	\$ 358.72	6,770	D
Class A Common Stock Class A	12/09/2005	S	100 ⁽¹⁾	D	\$ 359.01	6,670	D
Class A Common Stock Class A	12/09/2005	S	800 ⁽¹⁾	D	\$ 359.25	5,870	D
Class A Common Stock Class A	12/09/2005	S	100 ⁽¹⁾	D	\$ 359.31	5,770	D
Class A Common Stock Class A	12/09/2005	S	100 ⁽¹⁾	D	\$ 361.26	5,670	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)	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 Underlying Securities (Instr. 3 and 4)		
				Code	V (A) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares
Stock Options (Right to buy)	\$ 22	12/09/2005		M	4,000	05/07/2005 ⁽²⁾	05/07/2011	Common Stock Class A	4,000

Reporting Owners

Reporting Owner Name / Address Relationships

Reporting Owners

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Director 10% Owner Officer Other

Chadid Mazen
20 S. WACKER DR.
CHICAGO, IL 60606

MD Operations

Signatures

Margaret C. Austin, Attorney
in Fact

12/09/2005

__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).
- (2) As of May 7, 2005 this option grant was 100% vested.
- (1) This sale was completed pursuant to the terms of a pre-arranged trading plan established in accordance with Rule 10b5-1.

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