CBOT HOLDINGS INC

FORM 3
(Initial Statement of Beneficial Ownership)

Filed 5/12/2006 For Period Ending 5/2/2006

Address	141 WEST JACKSON BLVD
	CHICAGO, Illinois 60604
CIK	0001161448
Industry	Investment Services
Sector	Financial
Fiscal Year	12/31

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FORM 3

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

OMB APPROVAL
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INITIAL STATEMENT OF 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

1. Name and Address of Reporting Person *	2. Date of Event Requiring Statement (MM/DD/YYYY)	3. Issuer Name **and** Ticker or Trading Symbol
Pietrzak John L	**5/2/2006**	**CBOT HOLDINGS INC [NYSE: BOT]**
(Last) (First) (Middle) **C/O CBOT HOLDINGS, INC., 141 W. JACKSON BLVD., SUITE 600**	4. Relationship of Reporting Person(s) to Issuer (Check all applicable) __ **X** __ Director _____ 10% Owner _____ Officer (give title below) _____ Other (specify below)	
(Street) **CHICAGO, IL 60604** (City) (State) (Zip)	5. If Amendment, Date Original Filed (MM/DD/YYYY)	6. Individual or Joint/Group Filing (Check Applicable Line) _ **X** _ Form filed by One Reporting Person ___ 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)
Class A common stock, par value $0.001 per share	**27648**	**D**	
Class A common stock, par value $0.001 per share	**27338**	**I**	**By trust**

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

1. Title of Derivate Security (Instr. 4)	2. Date Exercisable and Expiration Date (MM/DD/YYYY)		3. Title and Amount of Securities Underlying Derivative Security (Instr. 4)		4. Conversion or Exercise Price of Derivative Security	5. Ownership Form of Derivative Security: Direct (D) or Indirect (I) (Instr. 5)	6. Nature of Indirect Beneficial Ownership (Instr. 5)
	Date Exercisable	Expiration Date	Title	Amount or Number of Shares			

Explanation of Responses:

Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
Pietrzak John L **C/O CBOT HOLDINGS, INC.** **141 W. JACKSON BLVD., SUITE 600**	**X**			

CHICAGO, IL 60604				

Signatures

/s/ Paul J. Draths, as attorney-in-fact **5/12/2006**

** 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 control number.

FORM OF POWER OF ATTORNEY

The undersigned hereby constitutes and appoints each of the President and Chief Executive
* execute for and on behalf of the undersigned, in the undersigned's capacity as a 10% stockhold
* do and perform any and all acts for and on behalf of the undersigned which may be necessary or
* take any other action of any type whatsoever in connection with the foregoing which, in the op

The undersigned hereby grants to each such attorney-in-fact full power and authority to do

This Power of Attorney shall remain in full force and effect until the undersigned is no l

IN WITNESS WHEREOF, the undersigned has caused this Power of Attorney to be executed as of

/s/ John L. Pietrzak

John L. Pietrzak