

MARKETAXESS HOLDINGS INC  
Form 3  
September 13, 2006

**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

(Print or Type Responses)

|   |                                      |  |  |
|---|--------------------------------------|--|--|
| 1. Name and Address of Reporting Person *       | 2. Date of Event Requiring Statement | 3. Issuer Name <b>and</b> Ticker or Trading Symbol | 5. If Amendment, Date Original Filed(Month/Day/Year) |
| *<br>Millet T Kelley<br>(Last) (First) (Middle) | (Month/Day/Year)<br>09/13/2006       | MARKETAXESS HOLDINGS INC [MKTX]                    |  |
|   |                                      | 4. Relationship of Reporting Person(s) to Issuer   |  |

C/O MARKETAXESS HOLDINGS INC, 140 BROADWAY 42ND FLOOR  
(Street)

(Check all applicable)

Director     10% Owner  
 Officer     Other  
 (give title below) (specify below)  
 President

NEW YORK, NY 10005  
(City) (State) (Zip)

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 Beneficially Owned**

|                                    |  |   |  |
|------------------------------------|--|---|--|
| 1. Title of Security<br>(Instr. 4) | 2. Amount of Securities Beneficially Owned<br>(Instr. 4) | 3. Ownership Form:<br>Direct (D)<br>or Indirect (I)<br>(Instr. 5) | 4. Nature of Indirect Beneficial Ownership<br>(Instr. 5) |
|------------------------------------|--|---|--|

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

SEC 1473 (7-02)

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

|   |   |  |  |  |  |
|---|---|--|--|--|--|
| 1. Title of Derivative Security<br>(Instr. 4) | 2. Date Exercisable and Expiration Date<br>(Month/Day/Year) | 3. Title and Amount of Securities Underlying Derivative Security<br>(Instr. 4) | 4. Conversion or Exercise Price of Derivative Security | 5. Ownership Form of Derivative Security: Direct (D) | 6. Nature of Indirect Beneficial Ownership<br>(Instr. 5) |
|   | Date Exercisable    Expiration Date                         | Title    Amount or Number of   |  |  |  |

Shares or Indirect  
(I)  
(Instr. 5)

## Reporting Owners

| Reporting Owner Name / Address  | Relationships |           |             |       |
|---|---------------|-----------|-------------|-------|
|   | Director      | 10% Owner | Officer     | Other |
| Millet T Kelley<br>C/O MARKETAXESS HOLDINGS INC.<br>140 BROADWAY 42ND FLOOR<br>NEW YORK, NY 10005 | ^             | ^         | ^ President | ^     |

## Signatures

By: /s/ Ori Solomon, as Attorney-in-Fact for T. Kelley  
Millet 09/13/2006

\_\_Signature of Reporting Person

Date

## Explanation of Responses:

### No securities are beneficially owned

\* 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.  
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