MARKETAXESS HOLDINGS INC Form 3 September 13, 2006 UNITED STATES SECURITIES AND EXCHANGE COMMISSION FORM 3 Washington, D.C. 20549

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)

(Instr. 4)

1. Name and Address of Reporting Person <u>*</u> Millet T Kelley			2. Date of Event RequiringStatement(Month/Day/Year)	3. Issuer Name and Ticker or Trading Symbol MARKETAXESS HOLDINGS INC [MKTX]				
(Last)	(First)	(Middle)	09/13/2006	4. Relationsh Person(s) to	nip of Reporting Issuer	5. If Amendment, Date Original Filed(Month/Day/Year)		
C/O MARKETAXESS HOLDINGS INC., 140 BROADWAY 42ND FLOOR (Street)				(Check all applicable) Director 10% Owner X_ Officer Other (give title below) (specify below)		6. Individual or Joint/Group		
NEW YORK, NY 10005			.e	President	Filing(Check Applicable Line) _X_ Form filed by One Reporting Person Form filed by More than One Reporting Person			
(City)	(State)	(Zip)	Table I -	Non-Deriva	tive Securities	Beneficially Owned		
1.Title of Secu (Instr. 4)	rity		2. Amount Beneficially (Instr. 4)	of Securities y Owned	Ownership O	Nature of Indirect Beneficial wnership nstr. 5)		
Reminder: Report on a separate line for each class of securities benefic owned directly or indirectly.				cially	ially SEC 1473 (7-02)			
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.								
Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)								
1. Title of Der	ivative Securi	ty 2. D	ate Exercisable and 3. Title	e and Amount of	of 4.	5. 6. Nature of Indirect		

erivative Security	2. Date Exerce Expiration Da (Month/Day/Year)		Securities Underlying Derivative Security		or Exercise	Ownership Form of	6. Nature of Indirect Beneficial Ownership (Instr. 5)
	Date Exercisable	Expiration Date	(Instr. 4) Title	Amount or Number of	Derivative Security	Derivative Security: Direct (D)	

OMB APPROVAL

OMB Number:	3235-0104			
Expires:	January 31, 2005			
Estimated av	/erage			
burden hours per				
response	0.5			

Shares	or Indirect
	(I)
	(Instr. 5)

Reporting Owners

Reporting Owner Name / Address	Relationships				
	Director	10% Owner	Officer	Other	
Millet T Kelley C/O MARKETAXESS HOLDINGS INC. 140 BROADWAY 42ND FLOOR NEW YORK, NY 10005	Â	Â	President	Â	
Signatures					
By: /s/ Ori Solomon, as Attorney-in-Fact for T. Kelley Millet			09/13/2006		
**Signature of Reporting Person			Date		
Millet					

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. 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.