

KEY ROBERT F  
Form 4  
February 14, 2006

**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 \*  
**KEY ROBERT F**

2. Issuer Name and Ticker or Trading Symbol  
**WINTRUST FINANCIAL CORP [(WTFC)]**

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

(Last) (First) (Middle)  
**657 LINDEN**  
  
(Street)

3. Date of Earliest Transaction (Month/Day/Year)  
**02/10/2006**

\_\_\_\_ Director \_\_\_\_\_ 10% Owner  
 Officer (give title below) \_\_\_\_\_ Other (specify below)  
**Executive Vice President**

**LAKE FOREST, IL 60045**

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

(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) | (A) or (D) | 5. Amount or Price | 6. Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4) | 7. Nature of Ownership (Instr. 4) |
|---------------------------------|--------------------------------------|--|--------------------------------|---|------------|--------------------|---|-----------------------------------|
| Common Stock                    | 02/10/2006                           |  | M                              | 16,250  | A          | \$ 7.58            | 0   | D                                 |
| Common Stock                    | 02/10/2006                           |  | M                              | 10,861  | A          | \$ 9.3933          | 0   | D                                 |
| Common Stock                    | 02/10/2006                           |  | M                              | 9,291   | A          | \$ 9.6867          | 0   | D                                 |
| Common Stock                    | 02/10/2006                           |  | M                              | 7,246   | A          | \$ 8.28            | 0   | D                                 |
| Common Stock                    | 02/10/2006                           |  | S                              | 24,000  | D          | \$ 52.083          | 62,730  | D                                 |

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|              |       |   |                    |
|--------------|-------|---|--------------------|
| Common Stock | 6,349 | I | By 401(k) Plan     |
| Common Stock | 296   | I | by ESPP            |
| Common Stock | 325   | I | by Spouse          |
| Common Stock | 750   | I | FBO minor children |

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

**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.**

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(9-02)

**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 Security (Instr. 3 and 4) |
|--|--|--------------------------------------|--|--------------------------------|---|--|---|
|  |  |                                      |  | Code                           | V (A) (D)   | Date Exercisable Expiration Date                         | Title   |
| Non-Qualified Stock Option (right to buy)  | \$ 7.58  | 02/10/2006                           |  | M                              | 16,250  | 12/31/1999 03/11/2006                                    | Common Stock 16   |
| Non-Qualified Stock Option (right to buy)  | \$ 8.28  | 02/10/2006                           |  | M                              | 7,246   | 12/31/2000 03/01/2006                                    | Common Stock 7,   |
| Non-Qualified Stock Option (right to buy)  | \$ 9.3933  | 02/10/2006                           |  | M                              | 10,861  | 12/31/1999 03/01/2006                                    | Common Stock 10   |
| Non-Qualified Stock Option (right to buy)  | \$ 9.6867  | 02/10/2006                           |  | M                              | 9,291   | 12/31/2000 03/01/2006                                    | Common Stock 9,   |

## Reporting Owners

Reporting Owner Name / Address

Relationships

Reporting Owners

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Director   10% Owner   Officer   Other

KEY ROBERT F  
657 LINDEN  
LAKE FOREST, IL 60045

Executive Vice President

## Signatures

/s/ David A. Dykstra,  
Attorney-in-Fact

02/13/2006

\_\_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).

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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