AMERITRADE HOLDING CORP Form DEFA14A October 25, 2005

## SCHEDULE 14A INFORMATION Proxy Statement Pursuant to Section 14(a) of the Securities Exchange Act of 1934

Filed by the Registrant þ Filed by a Party other than the Registrant o Check the appropriate box:

- o Preliminary Proxy Statement
- o Confidential, for Use of the Commission Only (as permitted by Rule 14a-6(e)(2))
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## AMERITRADE HOLDING CORPORATION (Name of Registrant as Specified In Its Charter)

(Name of Person(s) Filing Proxy Statement, if other than the Registrant) Payment of Filing Fee (Check the appropriate box):

- b No fee required.
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  - (2) Aggregate number of securities to which transaction applies:
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Filed by Ameritrade Holding Corporation Pursuant to Rule 14a-12 under the Securities Exchange Act of 1934 Subject Company: Ameritrade Holding Corporation Commission File No.: 000-49992 This filing consists of slides posted on the website of Ameritrade Holding Corporation in connection with the earnings conference call held on October 25, 2005 for the quarter and fiscal year ended September 30, 2005.