FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

wasnington, D.C. 20549

| OMB APPROVAL | |
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OMB Number: 3235-0287 Estimated average burden hours per response: 0.5

Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

| 1. Name and Address of Reporting Person* Bonilla Carlos E | | | | | | 2. Issuer Name and Ticker or Trading Symbol MESA AIR GROUP INC [MESA] | | | | | | | | 5. Relationship of Reporting Person(s) to Issuer (Check all applicable) X Director 10% Owner | | | | |
|--|---|--|--|-------------------------------------|---|--|--------|--|---------------|---|--|--|--|---|---------------------------------------|--|---------------------------------------|--|
| (Last) (First) (Middle) 5511 PARKSTON ROAD | | | | | 3. Date of Earliest Transaction (Month/Day/Year) 04/20/2006 | | | | | | | | • | (give title | | Other (s below) | | |
| (Street) BATHESDA MD 20816 | | | | 4. | 4. If Amendment, Date of Original Filed (Month/Day/Year) | | | | | | | | Individual or Joint/Group Filing (Check Applicable ine) X Form filed by One Reporting Person Form filed by More than One Reporting Person | | | | | |
| (City) | (S | • | (Zip) | | | | | | | | | | | | | | | |
| | | Tab | le I - Non-D | Derivativ | re Se | curitie | s Acc | quired, D | ispo | sed o | f, or Be | neficial | ly Owne | t | | | | |
| Date | | | | . Transactio Date Month/Day/\ | /ear) | 2A. Deem Execution if any (Month/Da | Date, | Transaction Disposed Code (Instr. 5) | | rities Acquired (A) or ed Of (D) (Instr. 3, 4 au | | Benefic Owned | es For ally (D) Following (I) (| | m: Direct or Indirect Instr. 4) | 7. Nature of Indirect Beneficial Ownership | | |
| | | | | | | | Code V | / A | Mount | nount (A) or (D) | | Reporte Transac (Instr. 3 | tion(s) | | | Instr. 4) | | |
| | | 7 | able II - De | | | | | uired, Dis , options | | | | | Owned | | | | | |
| 1. Title of Derivative Security (Instr. 3) | 2. Conversion or Exercise Price of Derivative Security | 3. Transaction Date (Month/Day/Year) | 3A. Deemed Execution Da if any (Month/Day/Y | Code | saction (Instr. | | | 6. Date Exercisable Expiration Date (Month/Day/Year) | | e and | d 7. Title and Amount of Securities Underlying Derivative Secu (Instr. 3 and 4) | | 8. Price of Derivative Security (Instr. 5) | 9. Number derivative Securities Beneficial Owned Following Reported Transactic (Instr. 4) | ly | 10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | Beneficial Ownership (Instr. 4) | |
| | | | | Code | · v | (A) | | Date Exercisable | Expir Date | iration | Title | Amount or Number of Shares | | | | | | |
| Stock Option (Right to Buy) | \$9.86 | 04/20/2006 | | A | | 4,515 | | 10/20/2006 | 04/20 | 0/2016 | Mesa Common | 4,515 | \$0 | 4,515 | | D | | |

Explanation of Responses:

Carlos Bonilla

04/24/2006

** 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 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.

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 Number.