

CME GROUP INC.

Form 3

August 16, 2007

FORM 3**UNITED STATES SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549**

OMB APPROVAL

OMB
Number: 3235-0104Expires: January 31,
2005Estimated average
burden hours per
response... 0.5**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 *Â Piell Hilda Harris
(Last) (First) (Middle)

20 S. WACKER DRIVE

(Street)

CHICAGO,Â ILÂ 60606

(City) (State) (Zip)

2. Date of Event Requiring
Statement(Month/Day/Year)
08/08/20073. Issuer Name **and** Ticker or Trading Symbol
CME GROUP INC. [CME]4. Relationship of Reporting
Person(s) to Issuer

(Check all applicable)

☐ Director ☐ 10% Owner
☒ Officer ☐ Other
(give title below) (specify below)
MD, Organizational Development5. 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**Table I - Non-Derivative Securities Beneficially Owned**1. Title of Security
(Instr. 4)2. Amount of Securities
Beneficially Owned
(Instr. 4)3. Ownership
Form:
Direct (D)
or Indirect
(I)
(Instr. 5)4. Nature of Indirect Beneficial
Ownership
(Instr. 5)Reminder: Report on a separate line for each class of securities beneficially
owned directly or indirectly.

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 Derivative Security
(Instr. 4)2. Date Exercisable and
Expiration Date
(Month/Day/Year)Date Expiration
Exercisable Date3. Title and Amount of
Securities Underlying
Derivative Security
(Instr. 4)Title Amount or
Number of
Shares4. Conversion
or Exercise
Price of
Derivative
Security5. Ownership
Form of
Derivative
Security:
Direct (D)
or Indirect
(I)
(Instr. 5)6. Nature of Indirect
Beneficial
Ownership
(Instr. 5)

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Incentive Stock Option (right to buy)	06/14/2007	06/14/2014	Common Stock Class A	715 ⁽¹⁾	\$ 127	D	Â
Non-Qualified Stock Option (right to buy)	07/20/2005	07/20/2011	Common Stock Class A	300 ⁽²⁾	\$ 22	D	Â
Non-Qualified Stock Option (right to buy)	06/06/2007	06/06/2013	Common Stock Class A	1,380 ⁽³⁾	\$ 63.01	D	Â
Non-Qualified Stock Option (right to buy)	06/15/2007	06/15/2015	Common Stock Class A	420 ⁽⁴⁾	\$ 251.95	D	Â
Non-Qualified Stock Option (right to buy)	06/15/2007	06/15/2016	Common Stock Class A	320 ⁽⁵⁾	\$ 440.65	D	Â
Non-Qualified Stock Option (right to buy)	03/15/2008	03/15/2017	Common Stock Class A	75 ⁽⁶⁾	\$ 532.88	D	Â
Non-Qualified Stock Option (right to buy)	06/15/2008	06/15/2017	Common Stock Class A	655 ⁽⁷⁾	\$ 552.7	D	Â

Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
Piell Hilda Harris 20 S. WACKER DRIVE CHICAGO, IL 60606	Â	Â	Â MD, Organizational Development	Â

Signatures

By: Margaret C. Austin For: Hilda L. Piell 08/16/2007

__Signature of Reporting Person

Date

Explanation of Responses:

* 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).

On June 14, 2007, this option vested with respect to 60% of the granted number of shares covered by the option. On the anniversary of that date in each of the two subsequent years, the option will vest with respect to an additional 20% of the shares covered by the option, subject to acceleration or termination in certain circumstances.

(2) As of June 20, 2005, these options were 100% vested.

On June 6, 2007, this option vested with respect to 80% of the granted number of shares covered by the option. On the anniversary of that date in the subsequent year, the option will vest with respect to an additional 20% of the shares covered by the option, subject to acceleration or termination in certain circumstances.

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- (4) On June 15, 2007, this option vested with respect to 40% of the granted number of shares covered by the option. On the anniversary of that date in each of the two subsequent years, the option will vest with respect to an additional 20% of the shares covered by the option, subject to acceleration or termination in certain circumstances.

- (5) On June 15, 2007, this option vested with respect to 20% of the granted number of shares covered by the option. On the anniversary of that date in each of the four subsequent years, the option will vest with respect to an additional 20% of the shares covered by the option, subject to acceleration or termination in certain circumstances.

- (6) These options were granted on March 15, 2007. They vest over a five-year period, with 20% vesting one year after the grant date and 20% vesting on that same date in each of the following four years, subject to acceleration or termination in certain circumstances.

- (7) These options were granted on June 15, 2007. They vest over a five-year period, with 20% vesting one year after the grant date and 20% vesting on that same date in each of the following four years, subject to acceleration or termination in certain circumstances.

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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