

CME GROUP INC.

Form 3

March 20, 2008

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 *

Vroman Ken

(Last)

(First)

(Middle)

2. Date of Event Requiring
Statement

(Month/Day/Year)

03/13/2008

3. Issuer Name **and** Ticker or Trading Symbol
CME GROUP INC. [CME]4. Relationship of Reporting
Person(s) to Issuer5. If Amendment, Date Original
Filed(Month/Day/Year)

20 S. WACKER DRIVE

(Street)

(Check all applicable)

☐ Director ☐ 10% Owner☒ Officer ☐ Other

(give title below) (specify below)

MD & Chief Corp Dev Officer

6. Individual or Joint/Group

Filing(Check Applicable Line)

☒ Form filed by One Reporting
Person☐ Form filed by More than One
Reporting Person

CHICAGO, IL 60606

(City)

(State)

(Zip)

Table I - Non-Derivative Securities Beneficially Owned1. 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)

Common Stock Class A

133

D

A

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 Exercisable
DateExpiration
Date3. Title and Amount of
Securities Underlying
Derivative Security
(Instr. 4)

Title

Amount or
Number of4. Conversion
or Exercise
Price of
Derivative
Security5. Ownership
Form of
Derivative
Security:
Direct (D)
or Indirect6. Nature of
Indirect Beneficial
Ownership
(Instr. 5)

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				Shares		(I) (Instr. 5)	
Non-Qualified Stock Option (right to buy)	06/06/2007 ⁽¹⁾	06/06/2013	Common Stock Class A	640	\$ 63.01	D	Â
Non-Qualified Stock Option (right to buy)	06/14/2007 ⁽²⁾	06/14/2014	Common Stock Class A	680	\$ 127	D	Â
Non-Qualified Stock Option (right to buy)	06/15/2007 ⁽³⁾	06/15/2015	Common Stock Class A	540	\$ 251.95	D	Â
Non-Qualified Stock Option (right to buy)	03/15/2008 ⁽⁴⁾	03/15/2016	Common Stock Class A	100	\$ 430.47	D	Â
Non-Qualified Stock Option (right to buy)	06/15/2007 ⁽⁵⁾	06/15/2016	Common Stock Class A	820	\$ 440.65	D	Â
Non-Qualified Stock Option (right to buy)	06/15/2007 ⁽⁶⁾	06/15/2017	Common Stock Class A	815	\$ 552.7	D	Â

Reporting Owners

Reporting Owner Name / Address	Relationships				Other
	Director	10% Owner	Officer		
Vroman Ken 20 S. WACKER DRIVE CHICAGO, IL 60606	Â	Â	Â MD & Chief Corp Dev Officer	Â	

Signatures

By: Margaret C. Austin For: Kendal L. Vroman 03/20/2008

__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 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.

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.

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.

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- (4) On March 15, 2008, this option vested with respect to 40% of the granted number of shares covered by the options. An additional 20% of the shares subject to the option will become exercisable on each of four subsequent anniversaries of that date, 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 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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