

CME GROUP INC.

Form 3

July 07, 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 *

Kometer Kevin

(Last)

(First)

(Middle)

2. Date of Event Requiring
Statement

(Month/Day/Year)

06/30/2008

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)

(Check all applicable)

____ Director ____ 10% Owner
__X__ Officer ____ Other
(give title below) (specify below)
MD & CIO6. Individual or Joint/Group
Filing(Check Applicable Line)
__X__ Form filed by One Reporting
Person
____ Form filed by More than One
Reporting Person

20 S. WACKER DRIVE

(Street)

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

273

D

A

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

SEC 1473 (7-02)

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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 Expiration
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	2,398	\$ 63.01	D	Â
Non-Qualified Stock Option (right to buy)	06/14/2007 ⁽²⁾	06/14/2014	Common Stock Class A	1,600	\$ 127	D	Â
Non-Qualified Stock Option (right to buy)	06/15/2007 ⁽³⁾	06/15/2015	Common Stock Class A	900	\$ 251.95	D	Â
Non-Qualified Stock Option (right to buy)	06/16/2009 ⁽⁴⁾	06/16/2018	Common Stock Class A	1,020	\$ 419.41	D	Â
Non-Qualified Stock Option (right to buy)	03/15/2008 ⁽⁵⁾	03/15/2016	Common Stock Class A	100	\$ 430.47	D	Â
Non-Qualified Stock Option (right to buy)	06/15/2007 ⁽⁶⁾	06/15/2016	Common Stock Class A	765	\$ 440.65	D	Â
Non-Qualified Stock Option (right to buy)	06/15/2008 ⁽⁷⁾	06/15/2017	Common Stock Class A	825	\$ 552.7	D	Â

Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
Kometer Kevin 20 S. WACKER DRIVE CHICAGO, IL 60606	Â	Â	Â MD & CIO	Â

Signatures

By: Margaret C. Austin For: Kevin Kometer 07/07/2008

__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 each of the two subsequent years, the option will vest with respect to an additional 80% 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 40% of the shares covered by the option, subject to acceleration or termination in certain circumstances.

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- (3) 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 60% of the shares covered by the option, subject to acceleration or termination in certain circumstances.
- (4) These options were granted on June 16, 2008. They vest over a five-year period, with 20% vesting one year after the grant date and 80% vesting on that same date in each of the following four years, subject to acceleration or termination in certain circumstances
- (5) On March 15, 2008, 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 three subsequent years, the option will vest with respect to an additional 60% of the shares covered by the option, subject to acceleration or termination in certain circumstances.
- (6) 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 80% of the shares covered by the option, 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 80% 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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