

CME GROUP INC.  
Form 3  
August 16, 2007

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

OMB APPROVAL

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**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 * |         | 2. Date of Event Requiring Statement | 3. Issuer Name <b>and</b> Ticker or Trading Symbol                         |  |
| Â Piell Hilda Harris                      |         | (Month/Day/Year)                     | CME GROUP INC. [CME]   |  |
| (Last)                                    | (First) | (Middle)                             | 08/08/2007   |  |
| 20 S. WACKER DRIVE                        |         |                                      | 4. Relationship of Reporting Person(s) to Issuer                           | 5. If Amendment, Date Original Filed(Month/Day/Year)                   |
| (Street)                                  |         |                                      | (Check all applicable)   |  |
| CHICAGO,Â ILÂ 60606                       |         |                                      | <input type="checkbox"/> Director <input type="checkbox"/> 10% Owner       | 6. Individual or Joint/Group Filing(Check Applicable Line)             |
| (City)                                    | (State) | (Zip)                                | <input checked="" type="checkbox"/> Officer <input type="checkbox"/> Other | <input checked="" type="checkbox"/> Form filed by One Reporting Person |
|   |         |                                      | (give title below) (specify below)   | <input type="checkbox"/> Form filed by More than One Reporting Person  |
|   |         |                                      | MD, Organizational Development   |  |

**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)

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**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) | 3. Title and Amount of Securities Underlying Derivative Security (Instr. 4) | 4. Conversion or Exercise Price of Derivative Security | 5. Ownership Form of Derivative Security: Direct (D) or Indirect (I) (Instr. 5) | 6. Nature of Indirect Beneficial Ownership (Instr. 5) |
|  | Date Exercisable      Expiration Date                    | Title      Amount or Number of Shares                                       |  |   |   |

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

## Reporting Owners

| Reporting Owner Name / Address                                | Relationships |           |  |       |
|---|---------------|-----------|--|-------|
|   | Director      | 10% Owner | Officer                                | Other |
| Piell Hilda Harris<br>20 S. WACKER DRIVE<br>CHICAGO, IL 60606 | Â             | Â         | Â MD,<br>Organizational<br>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).

(1) 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.

(3) 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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