Sammann Derek Form 3 October 28, 2009

# 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 2. Date of Event Requiring 3. Issuer Name and Ticker or Trading Symbol Person \* Statement CME GROUP INC. [CME] A Sammann Derek (Month/Day/Year) 10/19/2009 (Last) (First) (Middle) 4. Relationship of Reporting 5. If Amendment, Date Original Person(s) to Issuer Filed(Month/Day/Year) 20 S. WACKER DRIVE (Check all applicable) (Street) 6. Individual or Joint/Group Filing(Check Applicable Line) 10% Owner Director \_X\_ Form filed by One Reporting \_X\_\_ Officer Other Person CHICAGO, ÂILÂ 60606 (give title below) (specify below) Form filed by More than One Managing Dir Financial Product Reporting Person (City) (State) (Zip) Table I - Non-Derivative Securities Beneficially Owned 2. Amount of Securities 4. Nature of Indirect Beneficial 1. Title of Security Beneficially Owned Ownership (Instr. 4) Ownership (Instr. 4) Form: (Instr. 5) Direct (D) or Indirect (I) (Instr. 5) Common Stock Class A D Â 892 Reminder: Report on a separate line for each class of securities beneficially SEC 1473 (7-02) owned directly or indirectly. Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a

 $Table\ II\ -\ Derivative\ Securities\ Beneficially\ Owned\ (\textit{e.g.},\ puts,\ calls,\ warrants,\ options,\ convertible\ securities)$ 

currently valid OMB control number.

1. Title of Derivative Security	2. Date Exercisab	ole and	3. Title and A	mount of	4.	5.	6. Nature of
(Instr. 4)	Expiration Date		Securities Underlying Derivative Security		Conversion	Ownership	Indirect Beneficial
	(Month/Day/Year)				or Exercise	Form of	Ownership
			(Instr. 4)		Price of	Derivative	(Instr. 5)
	Date Exercisable	Expiration Date	Title	Amount or Number of	Derivative	Security:	
					Security	Direct (D)	
						or Indirect	

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				Shares		(I) (Instr. 5)	
Non-Qualified Stock Option (right to buy)	09/15/2010(1)	09/15/2009	Common Stock Class A	792	\$ 284.34	D	Â
Non-Qualified Stock Option (right to buy)	06/16/2009(2)	06/16/2018	Common Stock Class A	960	\$ 419.41	D	Â
Non-Qualified Stock Option (right to buy)	09/15/2009(3)	09/15/2016	Common Stock Class A	710	\$ 453.75	D	Â
Non-Qualified Stock Option (right to buy)	06/15/2009(4)	06/15/2017	Common Stock Class A	840	\$ 552.7	D	Â

### **Reporting Owners**

Reporting Owner Name / Address	Relationships					
Transfer of the same	Director	10% Owner	Officer	Other		
Sammann Derek 20 S. WACKER DRIVE CHICAGO Â II Â 60606	Â	Â	Managing Dir Financial Product	Â		

#### **Signatures**

By: Margaret C. Austin For: Derek L Sammann 10/28/2009

\*\*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) These options were granted on September 15, 2009. They vest over a four-year period, with 25% vesting one year after the grant date and 25% vesting on that same date in each of the following four years, subject to acceleration or termination in certain circumstances.
- On June 16, 2009, this option vested with respect to 20% of the granted number of shares covered by the option. On the anniversary of (2) 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.
- On September 15, 2009, this option vested with respect to 60% of the granted number of shares covered by the option. On the anniversary (3) 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, 2009, this option vested with respect to 40% of the granted number of shares covered by the option. On the anniversary of (4) that date in each of the three 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.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *See* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.

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