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Return of Private Foundation

or Section 4947(a)(1) Nonexempt Charitable Trust

Treated as a Private Foundation

OMB No 1545-0052

2009

Department of the Treasury
Internal Revenue Service

Note The foundation may be able to use a copy of this return to satisfy state reporting requirements.

For calendar year 2009, or tax year beginning , and ending

G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return
☐ Amended return ☐ Address change ☐ Name change

Use the IRS label Otherwise, print or type. See Specific Instructions	Name of foundation CME GROUP FOUNDATION		A Employer identification number 45-0575574
	Number and street (or P.O. box number if mail is not delivered to street address)	Room/suite	B Telephone number 312-930-3292
	City or town, state, and ZIP code CHICAGO, IL 60606		C If exemption application is pending, check here <input type="checkbox"/>
	H Check type of organization: <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation <input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation		D 1. Foreign organizations, check here <input type="checkbox"/> 2. Foreign organizations meeting the 85% test, check here and attach computation <input type="checkbox"/>
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 13,938,360.		J Accounting method: <input type="checkbox"/> Cash <input checked="" type="checkbox"/> Accrual <input type="checkbox"/> Other (specify) _____	E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/>
			F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received	1,250,640.		N/A	
	2 Check <input type="checkbox"/> if the foundation is not required to attach Sch. B				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	262,273.	262,273.		STATEMENT 1
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	-1,577,759.			
	b Gross sales price for all assets on line 6a	2,319,587.			
	7 Capital gain net income (from Part IV, line 2)		0.		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income					
12 Total. Add lines 1 through 11	-64,846.	262,273.			
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	0.	0.		0.
	14 Other employee salaries and wages	197,638.	0.		0.
	15 Pension plans, employee benefits				
	16a Legal fees STMT 2	28,564.	0.		0.
	b Accounting fees STMT 3	12,300.	0.		0.
	c Other professional fees STMT 4	73,138.	73,138.		0.
	17 Interest				
	18 Taxes STMT 5	7,261.	0.		0.
	19 Depreciation and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings	7,771.	0.		0.
	22 Printing and publications	1,824.	0.		0.
	23 Other expenses STMT 6	55,948.	0.		0.
	24 Total operating and administrative expenses. Add lines 13 through 23	384,444.	73,138.		0.
	25 Contributions, gifts, grants paid	1,205,000.			1,205,000.
26 Total expenses and disbursements. Add lines 24 and 25	1,589,444.	73,138.		1,205,000.	
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements	-1,654,290.				
b Net investment income (if negative, enter -0-)		189,135.			
c Adjusted net income (if negative, enter -0-)			N/A		

2

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only		Beginning of year	End of year	
				(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash - non-interest-bearing			596,931.	596,931.
	2	Savings and temporary cash investments		0.	1,246,077.	1,246,077.
	3	Accounts receivable ▶ 38,427.			38,427.	38,427.
		Less: allowance for doubtful accounts ▶				
	4	Pledges receivable ▶				
		Less: allowance for doubtful accounts ▶				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons				
	7	Other notes and loans receivable ▶				
		Less: allowance for doubtful accounts ▶				
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges				
	10a	Investments - U.S. and state government obligations STMT 8	1,920,341.	2,033,597.	2,033,597.	
	b	Investments - corporate stock STMT 9	6,466,909.	8,323,748.	8,323,748.	
	c	Investments - corporate bonds STMT 10	129,063.	138,815.	138,815.	
	11	Investments - land, buildings, and equipment basis ▶				
	Less accumulated depreciation ▶					
12	Investments - mortgage loans					
13	Investments - other STMT 11	3,452,417.	1,557,419.	1,557,419.		
14	Land, buildings, and equipment basis ▶					
	Less accumulated depreciation ▶					
15	Other assets (describe ▶ STATEMENT 12)	150,365.	3,346.	3,346.		
16	Total assets (to be completed by all filers)	12,119,095.	13,938,360.	13,938,360.		
Liabilities	17	Accounts payable and accrued expenses	7,642.	155.		
	18	Grants payable				
	19	Deferred revenue				
	20	Loans from officers, directors, trustees, and other disqualified persons				
	21	Mortgages and other notes payable				
	22	Other liabilities (describe ▶ STATEMENT 13)	114,766.	26,979.		
	23	Total liabilities (add lines 17 through 22)	122,408.	27,134.		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ <input checked="" type="checkbox"/> and complete lines 24 through 26 and lines 30 and 31.					
	24	Unrestricted	11,996,687.	13,911,226.		
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, check here ▶ <input type="checkbox"/> and complete lines 27 through 31.					
	27	Capital stock, trust principal, or current funds				
	28	Paid-in or capital surplus, or land, bldg., and equipment fund				
	29	Retained earnings, accumulated income, endowment, or other funds				
	30	Total net assets or fund balances	11,996,687.	13,911,226.		
	31	Total liabilities and net assets/fund balances	12,119,095.	13,938,360.		

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	11,996,687.
2	Enter amount from Part I, line 27a	2	-1,654,290.
3	Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 7	3	3,568,829.
4	Add lines 1, 2, and 3	4	13,911,226.
5	Decreases not included in line 2 (itemize) ▶	5	0.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	13,911,226.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.)		(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a SEE ATTACHED STATEMENT		P	VARIOUS	VARIOUS
b				
c				
d				
e				

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a 2,319,587.		3,897,346.	-1,577,759.
b			
c			
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a			-1,577,759.
b			
c			
d			
e			

2 Capital gain net income or (net capital loss)	{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	-1,577,759.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter -0- in Part I, line 8	{ }	3	N/A

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income.)

If section 4940(d)(2) applies, leave this part blank.

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.

1 Enter the appropriate amount in each column for each year; see instructions before making any entries.

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2008	395,000.	15,550,929.	.025400
2007			
2006			
2005			
2004			

2 Total of line 1, column (d)	2	.025400
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	.025400
4 Enter the net value of noncharitable-use assets for 2009 from Part X, line 5	4	12,455,686.
5 Multiply line 4 by line 3	5	316,374.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	1,891.
7 Add lines 5 and 6	7	318,265.
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.	8	1,205,000.

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see instructions)

1a Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)		1	1,891.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here <input checked="" type="checkbox"/> and enter 1% of Part I, line 27b		2	0.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b)		3	1,891.
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
3 Add lines 1 and 2		5	1,891.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)			
5 Tax based on investment income Subtract line 4 from line 3. If zero or less, enter -0-			
6 Credits/Payments:			
a 2009 estimated tax payments and 2008 overpayment credited to 2009	6a 4,200.	7	4,200.
b Exempt foreign organizations - tax withheld at source	6b	8	
c Tax paid with application for extension of time to file (Form 8868)	6c	9	
d Backup withholding erroneously withheld	6d	10	2,309.
7 Total credits and payments. Add lines 6a through 6d		11	0.
8 Enter any penalty for underpayment of estimated tax. Check here <input type="checkbox"/> if Form 2220 is attached			
9 Tax due If the total of lines 5 and 8 is more than line 7, enter amount owed			
10 Overpayment If line 7 is more than the total of lines 5 and 8, enter the amount overpaid			
11 Enter the amount of line 10 to be: Credited to 2010 estimated tax <input checked="" type="checkbox"/> 2,309. Refunded <input type="checkbox"/>			

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. \$ 0. (2) On foundation managers. \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) <u>IL</u>		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2009 or the taxable year beginning in 2009 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

N/A

Form 990-PF (2009)

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ► **CMEGROUPOFOUNDATION.ORG**

14 The books are in care of ► **MR. JEFFREY H. ROTTER** Telephone no. ► **(312) 466-4416**
 Located at ► **20 SOUTH WACKER DRIVE, CHICAGO, IL** ZIP+4 ► **60606**

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here ☐
 and enter the amount of tax-exempt interest received or accrued during the year **15** **N/A**

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.

	Yes	No
1a During the year did the foundation (either directly or indirectly):		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(6) Agree to pay money or property to a government official? (Exception Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 20 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here	N/A	1b
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2009?		1c
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):		
a At the end of tax year 2009, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2009?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
If "Yes," list the years ►		
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions.)	N/A	2b
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here.		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
b If "Yes," did it have excess business holdings in 2009 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969; (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2009)	N/A	3b
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		4a
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2009?		4b

Form 990-PF (2009)

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)**5a** During the year did the foundation pay or incur any amount to:

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)?

☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

☐ Yes ☒ No**b** If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

N/A

5b

Organizations relying on a current notice regarding disaster assistance check here

☒**c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?

N/A

☐ Yes ☐ No

If "Yes," attach the statement required by Regulations section 53.4945-5(d)

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?☐ Yes ☒ No**b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?**6b**

If "Yes" to 6b, file Form 8870

X**7a** At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?☐ Yes ☒ No**b** If yes, did the foundation receive any proceeds or have any net income attributable to the transaction?

N/A

7b**Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1 List all officers, directors, trustees, foundation managers and their compensation.**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 14		0.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1). If none, enter "NONE."

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
KASSIE DAVIS - 20 SOUTH WACKER DRIVE, CHICAGO, IL 60606	EXECUTIVE DIRECTOR	197,638.	0.	0.

Total number of other employees paid over \$50,000**0**

Form 990-PF (2009)

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	11,706,358.
b	Average of monthly cash balances	1b	939,008.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	12,645,366.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	12,645,366.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	189,680.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	12,455,686.
6	Minimum investment return. Enter 5% of line 5	6	622,784.

Part XI Distributable Amount (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ☐ and do not complete this part.)

1	Minimum investment return from Part X, line 6	1	622,784.
2a	Tax on investment income for 2009 from Part VI, line 5	2a	1,891.
b	Income tax for 2009. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	1,891.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	620,893.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	620,893.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	620,893.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	1,205,000.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	1,205,000.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	1,891.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	1,203,109.

Note. The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years.

Form 990-PF (2009)

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2008	(c) 2008	(d) 2009
1 Distributable amount for 2009 from Part XI, line 7				620,893.
2 Undistributed income, if any, as of the end of 2009				
a Enter amount for 2008 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2009:				
a From 2004				
b From 2005				
c From 2006				
d From 2007				
e From 2008				3,894.
f Total of lines 3a through e	3,894.			
4 Qualifying distributions for 2009 from Part XII, line 4: ▶ \$ 1,205,000.				
a Applied to 2008, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2009 distributable amount				620,893.
e Remaining amount distributed out of corpus	584,107.			
5 Excess distributions carryover applied to 2009 (If an amount appears in column (d), the same amount must be shown in column (a))	0.			0.
6 Enter the net total of each column as indicated below:	588,001.			
a Corpus Add lines 3f, 4c, and 4e Subtract line 5				
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2008. Subtract line 4a from line 2a. Taxable amount - see instr			0.	
f Undistributed income for 2009. Subtract lines 4d and 5 from line 1 This amount must be distributed in 2010				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2004 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2010. Subtract lines 7 and 8 from line 6a	588,001.			
10 Analysis of line 9:				
a Excess from 2005				
b Excess from 2006				
c Excess from 2007				
d Excess from 2008				3,894.
e Excess from 2009				584,107.

N/A

	4942(1)(3) or	4942(1)(5)
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(4) Gross investment income

[illegible]

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors:

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income
	(a) Business code	(b) Amount	(c) Exclu- sion code	(d) Amount		
1 Program service revenue.						
a _____						
b _____						
c _____						
d _____						
e _____						
f _____						
g Fees and contracts from government agencies						
2 Membership dues and assessments						
3 Interest on savings and temporary cash investments						
4 Dividends and interest from securities			14	262,273.		
5 Net rental income or (loss) from real estate:						
a Debt-financed property						
b Not debt-financed property						
6 Net rental income or (loss) from personal property						
7 Other investment income						
8 Gain or (loss) from sales of assets other than inventory			18	-1,577,759.		
9 Net income or (loss) from special events						
10 Gross profit or (loss) from sales of inventory						
11 Other revenue:						
a _____						
b _____						
c _____						
d _____						
e _____						
12 Subtotal. Add columns (b), (d), and (e)		0.		-1,315,486.		0.
13 Total. Add line 12, columns (b), (d), and (e)					13	-1,315,486.

Part XVI-B Relationship of Activities to the Accomplishment of Exempt Purposes

[illegible]

Part XVII Information Regarding Transfers To and Transactions and Relationships With Noncharitable Exempt Organizations

- | | | | |
|---|--------------|------------|-----------|
| 1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations? | | Yes | No |
| a Transfers from the reporting foundation to a noncharitable exempt organization of: | | | |
| (1) Cash | 1a(1) | | X |
| (2) Other assets | 1a(2) | | X |
| b Other transactions: | | | |
| (1) Sales of assets to a noncharitable exempt organization | 1b(1) | | X |
| (2) Purchases of assets from a noncharitable exempt organization | 1b(2) | | X |
| (3) Rental of facilities, equipment, or other assets | 1b(3) | | X |
| (4) Reimbursement arrangements | 1b(4) | | X |
| (5) Loans or loan guarantees | 1b(5) | | X |
| (6) Performance of services or membership or fundraising solicitations | 1b(6) | | X |
| c Sharing of facilities, equipment, mailing lists, other assets, or paid employees | 1c | | X |
| d If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received. | | | |

[illegible]

- 2a** Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527? ☐ Yes ☒ No

b If "Yes," complete the following schedule.		
(a) Name of organization	(b) Type of organization	(c) Description of relationship
N/A		

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer or fiduciary) is based on all information of which preparer has any knowledge.

Sign Here

Signature of officer or trustee

Date _____

→ Title

Preparer's
signature.

Date _____

Check if self-employed	
------------------------	--

Preparer's identifying number

Firm's name (or yours
if self-employed),
address, and ZIP code

WOLF & COMPANY LLP
2100 CLEARWATER DRIVE
OAK BROOK, ILLINOIS 60523-1927

▶ EIN ▶

Phone no. (630) 545-4500

Form **990-PF** (2009)

Schedule B(Form 990, 990-EZ,
or 990-PF)Department of the Treasury
Internal Revenue Service**Schedule of Contributors**

▶ Attach to Form 990, 990-EZ, or 990-PF.

OMB No 1545-0047

2009

Name of the organization

CME GROUP FOUNDATION

Employer identification number

45-0575574

Organization type (check one):

Filers of:

Section:

Form 990 or 990-EZ

☐

501(c)() (enter number) organization

☐4947(a)(1) nonexempt charitable trust **not** treated as a private foundation☐

527 political organization

Form 990-PF

☒

501(c)(3) exempt private foundation

☐

4947(a)(1) nonexempt charitable trust treated as a private foundation

☐

501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule**.**Note.** Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions**General Rule**☒

For an organization filing Form 990, 990-EZ, or 990-PF that received, during the year, \$5,000 or more (in money or property) from any one contributor. Complete Parts I and II.

Special Rules☐

For a section 501(c)(3) organization filing Form 990 or 990-EZ that met the 33 1/3% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi), and received from any one contributor, during the year, a contribution of the greater of (1) \$5,000 or (2) 2% of the amount on (i) Form 990, Part VIII, line 1h or (ii) Form 990-EZ, line 1 Complete Parts I and II.

☐For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, aggregate contributions of more than \$1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals Complete Parts I, II, and III.☐For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions for use *exclusively* for religious, charitable, etc., purposes, but these contributions did not aggregate to more than \$1,000. If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc., purpose. Do not complete any of the parts unless the **General Rule** applies to this organization because it received nonexclusively religious, charitable, etc., contributions of \$5,000 or more during the year ▶ \$ _____**Caution.** An organization that is not covered by the General Rule and/or the Special Rules does not file Schedule B (Form 990, 990-EZ, or 990-PF), but it **must** answer "No" on Part IV, line 2 of its Form 990, or check the box on line H of its Form 990-EZ, or on line 2 of its Form 990-PF, to certify that it does not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF).LHA For Privacy Act and Paperwork Reduction Act Notice, see the Instructions
for Form 990, 990-EZ, or 990-PF.

Schedule B (Form 990, 990-EZ, or 990-PF) (2009)

Name of organization

Employer identification number

CME GROUP FOUNDATION

45-0575574

Part I Contributors (see instructions)

(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
1	CHICAGO MERCANTILE EXCHANGE TRUST 20 S. WACKER DRIVE CHICAGO, IL 60606	\$ 1,250,640.	Person <input checked="" type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution.)
		\$	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution.)
		\$	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution.)
		\$	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution.)
		\$	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution.)
		\$	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution.)
		\$	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution.)
		\$	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution.)

FORM 990-PF, DIVIDENDS AND INTEREST FROM SECURITIES		STATEMENT 1	
SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
INTEREST INCOME	262,273.	0.	262,273.
TOTAL TO FM 990-PF, PART I, LN 4	262,273.	0.	262,273.

FORM 990-PF	LEGAL FEES			STATEMENT	2
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
LEGAL FEES	28,564.	0.		0.	
TO FM 990-PF, PG 1, LN 16A	28,564.	0.		0.	

FORM 990-PF		ACCOUNTING FEES		STATEMENT	3
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
ACCOUNTING FEES	12,300.	0.		0.	
TO FORM 990-PF, PG 1, LN 16B	12,300.	0.		0.	

FORM 990-PF		OTHER PROFESSIONAL FEES		STATEMENT	4
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
PROFESSIONAL FEES	73,138.	73,138.		0.	
TO FORM 990-PF, PG 1, LN 16C	73,138.	73,138.		0.	

FORM 990-PF	TAXES			STATEMENT	5
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
FEDERAL TAXES	7,261.	0.		0.	
TO FORM 990-PF, PG 1, LN 18	7,261.	0.		0.	

FORM 990-PF	OTHER EXPENSES			STATEMENT	6
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
INSURANCE	11,874.	0.		0.	
OUTSIDE SERVICES	5,110.	0.		0.	
WIRELESS SERVICES	1,107.	0.		0.	
SUPPLIES AND EQUIPMENT	388.	0.		0.	
STAFF TRAINING AND SEMINARS	3,420.	0.		0.	
MEALS AND ENTERTAINMENT	11,642.	0.		0.	
MISCELLANEOUS	120.	0.		0.	
MEMBERSHIPS AND DUES	22,287.	0.		0.	
TO FORM 990-PF, PG 1, LN 23	55,948.	0.		0.	

FORM 990-PF	OTHER INCREASES IN NET ASSETS OR FUND BALANCES			STATEMENT	7
DESCRIPTION	AMOUNT				
UNREALIZED LOSS ON MARKETABLE SECURITIES	3,568,829.				
TOTAL TO FORM 990-PF, PART III, LINE 3	3,568,829.				

FORM 990-PF	U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS	STATEMENT	8
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DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
US GOVERNMENT OBLIGATIONS - SEE ATTACHED STMT	X		2,033,597.	2,033,597.
TOTAL U.S. GOVERNMENT OBLIGATIONS			2,033,597.	2,033,597.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS				
TOTAL TO FORM 990-PF, PART II, LINE 10A			2,033,597.	2,033,597.

FORM 990-PF	CORPORATE STOCK	STATEMENT	9
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
COMMON STOCK - SEE ATTACHED STMT	8,323,748.	8,323,748.
TOTAL TO FORM 990-PF, PART II, LINE 10B	8,323,748.	8,323,748.

FORM 990-PF	CORPORATE BONDS	STATEMENT	10
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE BONDS - SEE ATTACHED STMT	138,815.	138,815.
TOTAL TO FORM 990-PF, PART II, LINE 10C	138,815.	138,815.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT	11
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DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
OTHER INVESTMENTS - SEE ATTACHED STMT	COST	1,557,419.	1,557,419.
TOTAL TO FORM 990-PF, PART II, LINE 13		1,557,419.	1,557,419.

FORM 990-PF	OTHER ASSETS		STATEMENT 12
DESCRIPTION	BEGINNING OF YR BOOK VALUE	END OF YEAR BOOK VALUE	FAIR MARKET VALUE
PENDING INVESTMENT SALES RECEIVABLE	125,100.	-12,966.	-12,966.
INTEREST RECEIVABLE	25,265.	16,312.	16,312.
TO FORM 990-PF, PART II, LINE 15	150,365.	3,346.	3,346.

FORM 990-PF	OTHER LIABILITIES		STATEMENT 13
DESCRIPTION	BOY AMOUNT	EOY AMOUNT	
ACCRUED EXPENSES	48,589.	7,233.	
ACCRUED SALARIES	30,880.	6,615.	
ACCRUED VACATION BENEFITS	1,470.	735.	
ACCRUED FICA	450.	96.	
ACCRUED AUDIT FEES	12,000.	12,300.	
CHECK OVERDRAFTS	17,231.	0.	
ACCRUED TAXES	4,146.	0.	
TOTAL TO FORM 990-PF, PART II, LINE 22	114,766.	26,979.	

FORM 990-PF	PART VIII - LIST OF OFFICERS, DIRECTORS TRUSTEES AND FOUNDATION MANAGERS	STATEMENT 14
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NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
TERRANCE A. DUFFY 20 S. WACKER DRIVE CHICAGO, IL 60606	VICE-CHAIRMAN 0.50	0.	0.	0.
CRAIG S. DONOHUE 20 S. WACKER DRIVE CHICAGO, IL 60606	VICE-CHAIRMAN 0.50	0.	0.	0.
JAMES E. OLIFF 20 S. WACKER DRIVE CHICAGO, IL 60606	TREASURER 0.50	0.	0.	0.
LEO MELAMED 20 S. WACKER DRIVE CHICAGO, IL 60606	CHAIRMAN 0.50	0.	0.	0.
JOHN F. SANDNER 20 S. WACKER DRIVE CHICAGO, IL 60606	VICE-CHAIRMAN 0.50	0.	0.	0.
CHARLES P. CAREY 20 S. WACKER DRIVE CHICAGO, IL 60606	VICE-CHAIRMAN 0.50	0.	0.	0.
HOWARD J. SIEGEL 20 S. WACKER DRIVE CHICAGO, IL 60606	SECRETARY 0.50	0.	0.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII		0.	0.	0.

CME GROUP FOUNDATION
EIN 45-0575574
Statements Attached to and Made Part of 2008 Form 990-PF
Part II, Line 10a, 10b, 10c and 13

	<u>End of Year Market Value</u>
U.S. Government Obligations	
MFB NTGI Common Daily Aggregate Bond Index Fund	<u>2,033,596.73</u>
Total to Part II, Line 10a	\$ 2,033,596.73
 Corporate Stock	
MFB NTGI-QM Common Daily All Ctry World	847,367.93
NTCC Intl Securities FD FGT	1,297,564.57
MFB NTGI-QM Com Daily Russell 1000 Equity Index	3,149,661.82
	1,481,264.81
	700,477.44
	<u>847,411.13</u>
Total to Part II, Line 10b	\$ 8,323,747.70
 Corporate Bonds	
MFB Northern High Yield Fixed Income	<u>138,814.86</u>
Total to Part II, Line 10c	\$ 138,814.86
 Investments - Other	
MFC SPDR Gold TR Gold SHS	145,405.05
MFO Pimco FDS PAC Invt Mgmt Ser	311,022.22
HF Northern Trust Diversified Hedge Fund	<u>1,100,991.85</u>
Total to Part II, Line 13	\$ 1,557,419.12

CME Group Foundation

EIN 45-0575574

**Statement Attached to and Made Part of 2009 Form 990-PF
Part XV, Line 3a - Grants and Contributions Paid During the Year**

Organization	Foundation Status of Recipient	Purpose of Grant	Recipient Relationship	Grant Amount
University of IL at Chicago 1200 W Harrison Street Chicago, IL 60607	501(C)3	Exempt Purpose Operations	None	125,000.00
University of Wisconsin 500 Lincoln Drive Madison, WI 53706-1314	501(C)3	Exempt Purpose Operations	None	15,000.00
Children First Funds of Chicago Public Schools 125 South Clark Street Chicago, IL 60603-4013	501(C)3	Exempt Purpose Operations	None	125,000 00
Renaissance Schools Fund 21 South Clark Street, Suite 3120 Chicago, IL 60603	501(C)3	Exempt Purpose Operations	None	500,000 00
School Choice Illinois 1030 West Chicago Avenue, #300 Chicago, IL 60642	501(C)3	Exempt Purpose Operations	None	25,000 00
After School Matters 66 East Randolph Street Chicago, IL 60601-7504	501(C)3	Exempt Purpose Operations	None	50,000.00
Erikson Institute 451 North LaSalle Street Chicago, IL 60654-4510	501(C)3	Exempt Purpose Operations	None	125,000 00
Women's Business Development Center 8 South Michigan Avenue Chicago, IL 60603-3471	501(C)3	Exempt Purpose Operations	None	10,000 00
Villanova University 800 Lancaster Avenue Villanova, PA 19085	501(C)3	Exempt Purpose Operations	None	25,000 00
Western IL University 3561 60th Street Moline, IL 61265-5881	501(C)3	Exempt Purpose Operations	None	25,000.00
Mayo Clinic 200 1st Street Southwest Rochester, MN 55905	501(C)3	Exempt Purpose Operations	None	40,000.00
Center for Polytechnical Education 3411 West Diversey, Suite 10 Chicago, IL 60647	501(C)3	Exempt Purpose Operations	None	25,000 00

Chicago Charter School Foundation 3820 North Spaulding Avenue Chicago, IL 60618-4413	501(C)3	Exempt Purpose Operations	None	30,000 00
UCAN 3737 North Mozart Street Chicago, IL 60618	501(C)3	Exempt Purpose Operations	None	5,000 00
Kohl Children's Museum 2100 Patriot Boulevard Glenview, IL 60026	501(C)3	Exempt Purpose Operations	None	25,000 00
Rush University Medical Center 1725 West Harrison Street Chicago, IL 60613-3883	501(C)3	Exempt Purpose Operations	None	40,000.00
Council for Economic Education 122 East 42nd Street, Suite 2600 New York, NY 10168	501(C)3	Exempt Purpose Operations	None	5,000.00
Christ the King Jesuit College Preparatory 5088 West Jackson Boulevard Chicago, IL 60644	501(C)3	Exempt Purpose Operations	None	5,000 00
Loyola Academy 1100 Laramie Avenue Wilmette, IL 60091-1089	501(C)3	Exempt Purpose Operations	None	5,000 00
Total Contributions				<u><u>\$ 1,205,000.00</u></u>

Portfolio Statement

1 JAN 09 - 31 DEC 09

Account Name	Account number
CME GROUP FOUNDATION	221 2149

◆ Realized Gain/Loss Summary

Page 11 of 74

Sales				
	Transaction Amount	Cost	Market	Realized gain/loss Translation
Equities				
Common Stock				
International Region - USD	135,000.00	- 157,379.43	- 22,379.43	0.00
United States - USD	310,000.00	- 368,794.64	- 58,794.64	0.00
Total common stock	445,000.00	- 526,174.07	- 81,174.07	0.00
Total equities	445,000.00	- 526,174.07	- 81,174.07	0.00
Fixed Income				
Corporate Bonds				
United States - USD	20,000.00	- 24,080.26	- 4,080.26	0.00
Total corporate bonds	20,000.00	- 24,080.26	- 4,080.26	0.00
Government Agencies				
United States - USD	972,000.00	- 954,038.52	17,961.48	0.00
Total government agencies	972,000.00	- 954,038.52	17,961.48	0.00
Total fixed income	992,000.00	- 978,118.78	13,881.22	0.00
Real Estate				
Real Estate				
United States - USD	396,974.75	- 1,001,296.41	- 604,321.66	0.00
Total real estate	396,974.75	- 1,001,296.41	- 604,321.66	0.00
Total real estate	396,974.75	- 1,001,296.41	- 604,321.66	0.00

Northern Trust

Generated by Northern Trust from reviewed periodic data on 22 Jan 10

1 JAN 09 - 31 DEC 09

Page 12 of 74

Sales				
	Transaction Amount	Cost	Market	Realized gain/loss Translation
Commodities				
Commodity Linked Funds				
United States - USD	241,935.48	- 500,000.00	- 258,064.52	0.00
Total commodity linked funds	241,935.48	- 500,000.00	- 258,064.52	0.00
Total commodities	241,935.48	- 500,000.00	- 258,064.52	0.00
Hedge Fund				
Hedge Fund of Funds				
United States - USD	240,000.00	- 270,018.41	- 30,018.41	0.00
Total hedge fund of funds	240,000.00	- 270,018.41	- 30,018.41	0.00
Total hedge fund	240,000.00	- 270,018.41	- 30,018.41	0.00
Total sales	2,315,910.23	- 3,275,607.67	- 959,697.44	0.00
Other Gain/Loss				
Equities				
Common Stock				
International Region - USD	0.00	- 53,622.54	- 53,622.54	0.00
United States - USD	0.00	- 604,398.84	- 604,398.84	0.00
Total common stock	0.00	- 658,021.38	- 658,021.38	0.00
Total equities	0.00	- 658,021.38	- 658,021.38	0.00

Generated by Northern Trust from reviewed periodic data on 22 Jan 10

Portfolio Statement

1 JAN 09 - 31 DEC 09

◆ Realized Gain/Loss Summary

Page 13 of 74

	Transaction Amount	Cost	Market	Realized gain/loss Translation	Total
<i>Other Gain/Loss</i>					
Fixed Income					
Government Agencies					
United States - USD	0.00	36,282.88	36,282.88	0.00	36,282.88
Total government agencies	0.00	36,282.88	36,282.88	0.00	36,282.88
Total fixed income	0.00	36,282.88	36,282.88	0.00	36,282.88
Commodities					
Commodity Linked Funds					
United States - USD	3,676.55	0.00	3,676.55	0.00	3,676.55
Total commodity linked funds	3,676.55	0.00	3,676.55	0.00	3,676.55
Total commodities	3,676.55	0.00	3,676.55	0.00	3,676.55
Total other gain/loss	3,676.55	- 621,738.50	- 618,061.95	0.00	- 618,061.95
Total realized gain/loss	2,319,586.78	3,897,346.17	1,577,759.38	0.00	- 1,577,759.38

Northern Trust

Generated by Northern Trust from reviewed periodic data on 22 Jan 10

**CME GROUP FOUNDATION
2009 Grant Commitments**

Higher Education

University of IL at Chicago
University of Wisconsin

125,000
15,000

Education K-12

Children First Fund of CPS
Renaissance Schools Fund
School Choice Illinois
After School Matters

125,000
500,000
25,000
50,000

Healthy Development of Young Children

Erikson Institute
Women's Business Development Center

125,000
10,000

Special Opportunities

Villanova University
Western IL University
Mayo Clinic
Center for Polytechnical Education
Chicago Charter School Foundation
UCAN
Kohl Children's Museum
Rush University Medical Center
Council for Economic Education
Christ the King Jesuit College Preparatory
Loyola Academy

25,000
25,000
40,000
25,000
30,000
5,000
25,000
40,000
5,000
5,000
5,000

Total

1,205,000

• If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only Part II and check this box ☒ **X**

Note. Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868.

• If you are filing for an **Automatic 3-Month Extension**, complete only Part I (on page 1).

Part II Additional (Not Automatic) 3-Month Extension of Time. Only file the original (no copies needed).

Type or print File by the extended due date for filing the return. See instructions.	Name of Exempt Organization	Employer identification number
	CME GROUP FOUNDATION	45-0575574
	Number, street, and room or suite no. If a P.O. box, see instructions.	For IRS use only
	20 SOUTH WACKER DRIVE (TAX DEPT)	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions.	
	CHICAGO, IL 60606	

Check type of return to be filed (File a separate application for each return):

☐ Form 990
 ☐ Form 990-EZ
 ☐ Form 990-T (sec. 401(a) or 408(a) trust)
 ☐ Form 1041-A
 ☐ Form 5227
 ☐ Form 8870
☐ Form 990-BL
☒ Form 990-PF
☐ Form 990-T (trust other than above)
☐ Form 4720
☐ Form 6069

STOP! Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868.

MR. JEFFREY H. ROTTER

• The books are in the care of **20 SOUTH WACKER DRIVE - CHICAGO, IL 60606**

Telephone No. **(312) 466-4416**

FAX No. _____

• If the organization does not have an office or place of business in the United States, check this box ☐

• If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____. If this is for the whole group, check this box ☐. If it is for part of the group, check this box ☐ and attach a list with the names and EINs of all members the extension is for.

4 I request an additional 3-month extension of time until **NOVEMBER 15, 2010.**

5 For calendar year **2009**, or other tax year beginning _____, and ending _____.

6 If this tax year is for less than 12 months, check reason: ☐ Initial return ☐ Final return ☐ Change in accounting period

7 State in detail why you need the extension _____

8a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	8a	\$	4,200.
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868.	8b	\$	4,200.
c Balance Due. Subtract line 8b from line 8a. Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	8c	\$	0.

Signature and Verification

Under penalties of perjury, I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete, and that I am authorized to prepare this form.

Signature **D.M. Rotter**

Title **SENIOR MANAGER**

Date **5/10/2010**

Form 8868 (Rev. 4-2009)