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Return of Private Foundation

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

Treated as a Private Foundation

2010

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 2010, 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

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) 20 SOUTH WACKER DRIVE (TAX DEPT)	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) \$ 15,207,751.	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"/>
(Part I, column (d) must be on cash basis)		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)
1 Contributions, gifts, grants, etc., received		2,748,000.		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		287,083.	287,083.		STATEMENT 1
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		-196,866.			
b Gross sales price for all assets on line 6a 3,492,353.					
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		2,838,217.	287,083.		
13 Compensation of officers, directors, trustees, etc		0.	0.		0.
14 Other employee salaries and wages		224,613.	0.		0.
15 Pension plans, employee benefits					
16a Legal fees STMT 2		12,812.	0.		0.
b Accounting fees STMT 3		12,600.	0.		0.
c Other professional fees STMT 4		84,360.	84,360.		0.
17 Interest					
18 Taxes STMT 5		4,200.	0.		0.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings		12,754.	0.		0.
22 Printing and publications		273.	0.		0.
23 Other expenses STMT 6		32,102.	0.		0.
24 Total operating and administrative expenses. Add lines 13 through 23		383,714.	84,360.		0.
25 Contributions, gifts, grants paid		2,941,000.			2,941,000.
26 Total expenses and disbursements. Add lines 24 and 25		3,324,714.	84,360.		2,941,000.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		-486,497.			
b Net investment income (if negative, enter -0-)			202,723.		
c Adjusted net income (if negative, enter -0-)				N/A	

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LHA For Paperwork Reduction Act Notice, see the instructions.

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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.	127,794.	127,794.
	2	Savings and temporary cash investments		1,246,077.	873,871.	873,871.
	3	Accounts receivable ▶	500.	38,427.	500.	500.
		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	2,033,597.	2,248,957.	2,248,957.
	b	Investments - corporate stock	STMT 9	8,323,748.	9,269,058.	9,269,058.
	c	Investments - corporate bonds	STMT 10	138,815.	325,336.	325,336.
Liabilities	11	Investments - land, buildings, and equipment basis ▶				
		Less: accumulated depreciation ▶				
	12	Investments - mortgage loans				
	13	Investments - other	STMT 11	1,557,419.	2,340,285.	2,340,285.
	14	Land, buildings, and equipment basis ▶				
		Less: accumulated depreciation ▶				
	15	Other assets (describe ▶)	STATEMENT 12)	3,346.	21,950.	21,950.
	16	Total assets (to be completed by all filers)		13,938,360.	15,207,751.	15,207,751.
	17	Accounts payable and accrued expenses		155.		
	18	Grants payable				
Net Assets or Fund Balances	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)	24,724.	25,637.	
	23	Total liabilities (add lines 17 through 22)		24,879.	25,637.	
		Foundations that follow SFAS 117, check here ▶ <input checked="" type="checkbox"/>				
		and complete lines 24 through 26 and lines 30 and 31.				
	24	Unrestricted		13,913,481.	15,182,114.	
	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		13,913,481.	15,182,114.	
	31	Total liabilities and net assets/fund balances		13,938,360.	15,207,751.	

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	13,913,481.
2	Enter amount from Part I, line 27a	2	-486,497.
3	Other increases not included in line 2 (itemize) ▶	3	1,755,130.
4	Add lines 1, 2, and 3	4	15,182,114.
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	15,182,114.

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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 3,492,353.		3,689,219.	-196,866.
b			
c			
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

(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	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a			-196,866.
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	-196,866.
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))
2009	1,203,109.	12,455,686.	.096591
2008	395,000.	15,550,929.	.025400
2007			
2006			
2005			

2 Total of line 1, column (d)	2	.121991
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	.060996
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5	4	14,901,133.
5 Multiply line 4 by line 3	5	908,910.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	2,027.
7 Add lines 5 and 6	7	910,937.
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	2,941,000.

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	2,027.
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	2,027.
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	2,027.
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 2010 estimated tax payments and 2009 overpayment credited to 2010	6a	6,509.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	6,509.	
8 Enter any penalty for underpayment of estimated tax. Check here <input type="checkbox"/> if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	4,482.	
11 Enter the amount of line 10 to be: Credited to 2011 estimated tax <input checked="" type="checkbox"/> 4,482. Refunded <input type="checkbox"/> 0.	11	0.	

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. <input checked="" type="checkbox"/> \$ 0. (2) On foundation managers. <input checked="" type="checkbox"/> \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. <input checked="" type="checkbox"/> \$ 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) <input checked="" type="checkbox"/> IL		
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 2010 or the taxable year beginning in 2010 (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

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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 ► **CMEGROUPFOUNDATION.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

16 At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?
 See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ►

16	Yes	No
		X

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 22 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 2010?		1c X
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 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010? If "Yes," list the years ►	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
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 2010 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 2010.)	N/A	3b
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		4a X
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 2010?		4b X

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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

X

If "Yes" to 6b, file Form 8870

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 40.00	222,007.	0.	0.

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

0

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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	12,976,896.
b	Average of monthly cash balances	1b	2,151,158.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	15,128,054.
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	15,128,054.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	226,921.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	14,901,133.
6	Minimum investment return. Enter 5% of line 5	6	745,057.

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	745,057.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	2,027.
b	Income tax for 2010. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	2,027.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	743,030.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	743,030.
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	743,030.

Part XIII 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	2,941,000.
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	2,941,000.
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	2,027.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	2,938,973.

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.

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Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2009	(c) 2009	(d) 2010
1 Distributable amount for 2010 from Part XI, line 7				743,030.
2 Undistributed income, if any, as of the end of 2010				
a Enter amount for 2009 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2010:				
a From 2005				
b From 2006				
c From 2007				
d From 2008	3,894.			
e From 2009	584,107.			
f Total of lines 3a through e	588,001.			
4 Qualifying distributions for 2010 from Part XII, line 4: ► \$ 2,941,000.				
a Applied to 2009, 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 2010 distributable amount				743,030.
e Remaining amount distributed out of corpus	2,197,970.			
5 Excess distributions carryover applied to 2010 (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:	2,785,971.			
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 2009. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2010. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2011				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 2005 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	2,785,971.			
10 Analysis of line 9:				
a Excess from 2006				
b Excess from 2007				
c Excess from 2008	3,894.			
d Excess from 2009	584,107.			
e Excess from 2010	2,197,970.			

Part XV **Supplementary Information** (continued)

3 Grants and Contributions Paid During the Year or Approved for Future Payment				
Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year SEE ATTACHED STATEMENT				2,941,000.
Total				▶ 3a 2,941,000.
b Approved for future payment NONE				
Total				▶ 3b 0.

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

2010

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 Paperwork Reduction Act Notice, see the Instructions for Form 990, 990-EZ, or 990-PF. Schedule B (Form 990, 990-EZ, or 990-PF) (2010)

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	\$ 2,748,000.	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.)

Name of organization

Employer identification number

CME GROUP FOUNDATION

45-0575574

Part III Noncash Property (see instructions)

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		\$	
		\$	
		\$	
		\$	
		\$	
		\$	
		\$	

Name of organization

Employer identification number

CME GROUP FOUNDATION

45-0575574

Part III Exclusively religious, charitable, etc., individual contributions to section 501(c)(7), (8), or (10) organizations aggregating more than \$1,000 for the year. Complete columns (a) through (e) and the following line entry. For organizations completing Part III, enter the total of exclusively religious, charitable, etc., contributions of \$1,000 or less for the year. (Enter this information once. See instructions.) ▶ \$

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee

FORM 990-PF	DIVIDENDS AND INTEREST FROM SECURITIES		STATEMENT	1
SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT	
INTEREST INCOME	287,083.	0.	287,083.	
TOTAL TO FM 990-PF, PART I, LN 4	287,083.	0.	287,083.	

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	12,812.	0.		0.	
TO FM 990-PF, PG 1, LN 16A	12,812.	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	12,600.	0.		0.	
TO FORM 990-PF, PG 1, LN 16B	12,600.	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	84,360.	84,360.		0.	
TO FORM 990-PF, PG 1, LN 16C	84,360.	84,360.		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	4,200.	0.		0.	
TO FORM 990-PF, PG 1, LN 18	4,200.	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	
OUTSIDE SERVICES	595.	0.		0.	
WIRELESS SERVICES	1,169.	0.		0.	
SUPPLIES AND EQUIPMENT	190.	0.		0.	
STAFF TRAINING AND SEMINARS	1,905.	0.		0.	
MEALS AND ENTERTAINMENT	6,269.	0.		0.	
MISCELLANEOUS	2,602.	0.		0.	
MEMBERSHIPS AND DUES	19,372.	0.		0.	
TO FORM 990-PF, PG 1, LN 23	32,102.	0.		0.	

FORM 990-PF	OTHER INCREASES IN NET ASSETS OR FUND BALANCES			STATEMENT	7
DESCRIPTION	AMOUNT				
UNREALIZED GAIN ON MARKETABLE SECURITIES	1,755,130.				
TOTAL TO FORM 990-PF, PART III, LINE 3	1,755,130.				

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		2,248,957.	2,248,957.
TOTAL U.S. GOVERNMENT OBLIGATIONS			2,248,957.	2,248,957.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS				
TOTAL TO FORM 990-PF, PART II, LINE 10A			2,248,957.	2,248,957.

FORM 990-PF	CORPORATE STOCK	STATEMENT	9
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
COMMON STOCK - SEE ATTACHED STMT	9,269,058.	9,269,058.
TOTAL TO FORM 990-PF, PART II, LINE 10B	9,269,058.	9,269,058.

FORM 990-PF	CORPORATE BONDS	STATEMENT	10
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE BONDS - SEE ATTACHED STMT	325,336.	325,336.
TOTAL TO FORM 990-PF, PART II, LINE 10C	325,336.	325,336.

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	2,340,285.	2,340,285.
TOTAL TO FORM 990-PF, PART II, LINE 13		2,340,285.	2,340,285.

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	-12,966.	0.	0.
INTEREST RECEIVABLE	16,312.	21,950.	21,950.
TO FORM 990-PF, PART II, LINE 15	3,346.	21,950.	21,950.

FORM 990-PF	OTHER LIABILITIES		STATEMENT 13
DESCRIPTION	BOY AMOUNT	EOY AMOUNT	
ACCRUED EXPENSES	4,978.	2,648.	
ACCRUED SALARIES	6,615.	0.	
ACCRUED VACATION BENEFITS	735.	0.	
ACCRUED FICA	96.	0.	
ACCRUED AUDIT FEES	12,300.	12,600.	
PENDING INVESTMENT SALES PAYABLE	0.	10,389.	
TOTAL TO FORM 990-PF, PART II, LINE 22	24,724.	25,637.	

FORM 990-PF

PART VIII - LIST OF OFFICERS, DIRECTORS
TRUSTEES AND FOUNDATION MANAGERS

STATEMENT 14

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	VICE-CHAIRMAN 0.50	0.	0.	0.
JOHN F. SANDNER 20 S. WACKER DRIVE CHICAGO, IL 60606	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.

◆ Realized Gain/Loss Summary

Page 12 of 76 .

	Transaction Amount	Cost	Market	Realized gain/loss Translation	Total
Sales					
Equities					
Common Stock					
Emerging Markets Region - USD	212,106.00	- 230,549.97	- 18,443.97	0.00	- 18,443.97
International Region - USD	340,000.00	- 400,637.95	- 60,637.95	0.00	- 60,637.95
United States - USD	2,530,000.00	- 2,294,753.77	235,246.23	0.00	235,246.23
Total common stock	3,082,106.00	- 2,925,941.69	156,164.31	0.00	156,164.31
Total equities	3,082,106.00	- 2,925,941.69	156,164.31	0.00	156,164.31
Fixed Income					
Government Agencies					
United States - USD	140,000.00	- 138,010.77	1,989.23	0.00	1,989.23
Total government agencies	140,000.00	- 138,010.77	1,989.23	0.00	1,989.23
Total fixed income	140,000.00	- 138,010.77	1,989.23	0.00	1,989.23
Commodities					
Commodity Linked Funds					
United States - USD	270,247.00	- 269,971.92	275.08	0.00	275.08
Total commodity linked funds	270,247.00	- 269,971.92	275.08	0.00	275.08
Total commodities	270,247.00	- 269,971.92	275.08	0.00	275.08
Total sales	3,492,353.00	- 3,333,924.38	158,428.62	0.00	158,428.62

Northern Trust

Generated by Northern Trust from reviewed periodic data on 21 Jan 11

◆ Realized Gain/Loss Summary

Page 13 of 76

	Transaction Amount	Cost	Market	Realized gain/loss Translation	Total
<i>Other Gain/Loss</i>					
Equities					
Common Stock					
International Region - USD	0.00	- 119,776.22	- 119,776.22	0.00	- 119,776.22
United States - USD	0.00	- 275,199.48	- 275,199.48	0.00	- 275,199.48
Total common stock	0.00	- 394,975.70	- 394,975.70	0.00	- 394,975.70
Total equities	0.00	- 394,975.70	- 394,975.70	0.00	- 394,975.70
Fixed Income					
Government Agencies					
United States - USD	0.00	39,680.70	39,680.70	0.00	39,680.70
Total government agencies	0.00	39,680.70	39,680.70	0.00	39,680.70
Total fixed income	0.00	39,680.70	39,680.70	0.00	39,680.70
Total other gain/loss	0.00	- 355,295.00	- 355,295.00	0.00	- 355,295.00
Total realized gain/loss	3,492,353.40	3,699,218.38	196,864.98	0.00	- 196,864.98

CME Group Foundation
EIN 45-0575574
Statement Attached to and Made Part of 2010 Form 990-PF
Part XV, Line 3a - Grants and Contributions Paid During the Year

Name	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	250,000.00
Children First Fund 125 South Clark Street Chicago, IL 60603	501(C)3	Exempt Purpose Operations	None	45,000.00
Renaissance Schools Fund 21 South Clark Street, Suite 3120 Chicago, IL 60603	501(C)3	Exempt Purpose Operations	None	750,000.00
Erikson Institute 451 North LaSalle Street Chicago, IL 60654	501(C)3	Exempt Purpose Operations	None	400,000.00
Western IL University Foundation 3561 60th Street Moline, IL 61265-5881	501(C)3	Exempt Purpose Operations	None	40,000.00
Mayo Clinic 200 1st Street Southwest Rochester, MN 55905	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	3,800.00
Rush University Medical Center 1725 West Harrison Street Chicago, IL 60613-3883	501(C)3	Exempt Purpose Operations	None	40,000.00
Loyola Academy 1100 Laramie Avenue Willmette, IL 60091	501(C)3	Exempt Purpose Operations	None	15,000.00
Villanova University 800 Lancaster Avenue Villanova, PA 19085	501(C)3	Exempt Purpose Operations	None	25,000.00
League for Yiddish 64 Fulton St. Suite 1101 New York, NY 10038	501(C)3	Exempt Purpose Operations	None	5,000.00
American Friends of the Hebrew University One Battery Park Plaza, 25th Floor New York, NY 10004	501(C)3	Exempt Purpose Operations	None	20,000.00

Big Shoulders Fund 309 W. Washington, Suite 550 Chicago, IL 60606	501(C)3	Exempt Purpose Operations	None	232,000.00
Cheder Lubavitch Hebrew Day Schools 5201 Howard Street Skokie, IL 60077	501(C)3	Exempt Purpose Operations	None	10,000.00
Chicago Children's Museum 700 East Grand Avenue Chicago, IL 60611	501(C)3	Exempt Purpose Operations	None	33,000.00
Chicago Foundation for Education 400 N. Michigan Avenue, Suite 720 Chicago, IL 60611	501(C)3	Exempt Purpose Operations	None	25,000.00
Chicago Kent College of Law at IIT 565 West Adams Street Chicago, IL 60661	501(C)3	Exempt Purpose Operations	None	100,000.00
Chicagoland Entrepreneurial Center 200 E. Randolph Street Chicago, IL 60601	501(C)3	Exempt Purpose Operations	None	35,000.00
Gilda's Club Chicago 537 North Wells Street Chicago, IL 60654	501(C)3	Exempt Purpose Operations	None	37,000.00
Illinois Network of Charter Schools 205 W. Randolph Street Chicago, IL 60606	501(C)3	Exempt Purpose Operations	None	54,000.00
Institute of International Education 25 E. Washington St. Chicago, IL 60602	501(C)3	Exempt Purpose Operations	None	20,000.00
Jewish United Fund of Metropolitan Chicago 30 S. Wells St Chicago, IL 60606	501(C)3	Exempt Purpose Operations	None	5,000.00
Kent State University Foundation 161 Schwartz Center Kent, OH 44242	501(C)3	Exempt Purpose Operations	None	125,000.00
NFTE Chicago 222 S. Morgan Street Chicago, IL 60607	501(C)3	Exempt Purpose Operations	None	40,000.00
Ounce of Prevention Fund 33 West Monroe Street Chicago, IL 60603	501(C)3	Exempt Purpose Operations	None	250,000.00
Proviso West High School 4701 Harrison St Hillside, IL 60162	501(C)3	Exempt Purpose Operations	None	1,200.00

Shedd Aquarium 1200 South Lake Shore Drive Chicago, IL 60605	501(C)3	Exempt Purpose Operations	None	10,000.00
St. Joseph High School 10900 W. Cermak Road Westchester, IL 60154	501(C)3	Exempt Purpose Operations	None	10,000.00
Teach for America 300 W Adams Street, Chicago, IL 60154	501(C)3	Exempt Purpose Operations	None	25,000.00
The Chicago Council On Global Affairs 332 South Michigan Avenue Chicago, IL 60604	501(C)3	Exempt Purpose Operations	None	10,000.00
The Great Books Foundation 35 East Wacker Drive, Suite 400 Chicago, IL 60601	501(C)3	Exempt Purpose Operations	None	25,000.00
The John Marshall Law School Foundation 315 South Plymouth Court Chicago, IL 60604	501(C)3	Exempt Purpose Operations	None	50,000.00
The National Yiddish Theatre - Folksbiene 135 West 29th Street New York, NY 10001	501(C)3	Exempt Purpose Operations	None	10,000.00
University of Illinois Foundation 601 S. Morgan St Chicago, IL 60607	501(C)3	Exempt Purpose Operations	None	100,000.00
Wheaton College 501 College Av Wheaton, IL 60187	501(C)3	Exempt Purpose Operations	None	100,000.00
YIVO Institute for Jewish Research 15 W. 16th Street New York, NY 10011	501(C)3	Exempt Purpose Operations	None	10,000.00
TOTAL CONTRIBUTIONS				<u>2,941,000.00</u>

Application for Extension of Time To File an Exempt Organization Return

OMB No. 1545-1709

► **File a separate application for each return.**

- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** and check this box ☒
- If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only **Part II** (on page 2 of this form).

Do not complete Part II unless you have already been granted an automatic 3-month extension on a previously filed Form 8868

Electronic filing (e-file). You can electronically file Form 8868 if you need a 3-month automatic extension of time to file (6 months for a corporation required to file Form 990-T), or an additional (not automatic) 3-month extension of time. You can electronically file Form 8868 to request an extension of time to file any of the forms listed in Part I or Part II with the exception of Form 8870, Information Return for Transfers Associated With Certain Personal Benefit Contracts, which must be sent to the IRS in paper format (see instructions). For more details on the electronic filing of this form, visit www.irs.gov/efile and click on *e-file for Charities & Nonprofits*

Part I Automatic 3-Month Extension of Time. Only submit original (no copies needed).

A corporation required to file Form 990-T and requesting an automatic 6-month extension - check this box and complete

Part I only

All other corporations (including 1120-C filers), partnerships, REMICs, and trusts must use Form 7004 to request an extension of time to file income tax returns.

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

Enter the Return code for the return that this application is for (file a separate application for each return)

04

Application Is For	Return Code	Application Is For	Return Code
Form 990	01	Form 990-T (corporation)	07
Form 990-BL	02	Form 1041-A	08
Form 990-EZ	03	Form 4720	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec. 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

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.

- 1** I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until **AUGUST 15, 2011**, to file the exempt organization return for the organization named above. The extension is for the organization's return for:
► ☒ calendar year **2010** or
► ☐ tax year beginning , and ending

- 2** If the tax year entered in line 1 is for less than 12 months, check reason ☐ Initial return ☐ Final return
☐ Change in accounting period

3a 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.	3a	\$	0.
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.	3b	\$	6,509.
c Balance due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	3c	\$	0.

Caution. If you are going to make an electronic fund withdrawal with this Form 8868, see Form 8453-EO and Form 8879-EO for payment instructions.

LHA For Paperwork Reduction Act Notice, see Instructions.

Form **8868** (Rev. 1-2011)

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

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 your 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. 20 SOUTH WACKER DRIVE (TAX DEPT)	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions. CHICAGO, IL 60606	

Enter the Return code for the return that this application is for (file a separate application for each return)

0 4

Application Is For	Return Code	Application Is For	Return Code
Form 990	01		
Form 990-BL	02	Form 1041-A	08
Form 990-EZ	03	Form 4720	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec. 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

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, 2011.

5 For calendar year 2010, or other tax year beginning , and ending .

6 If the tax year entered in line 5 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

ADDITIONAL TIME IS REQUIRED TO PREPARE A COMPLETE AND ACCURATE RETURN.

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	\$	2,027.
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	\$	6,509.
c Balance due. Subtract line 8b from line 8a. Include your payment with this form, 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 ☒ RJM.KR

Title ☒ PARTNER

Date ☒ 8/12/2011

Form 8868 (Rev. 1-2011)