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Return of Private Foundation
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

2011

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

For calendar year 2011 or tax year beginning

, and ending

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)		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"/>
G Check all that apply: <input type="checkbox"/> Initial return <input type="checkbox"/> Final return <input type="checkbox"/> Address change		D 1. Foreign organizations, check here <input type="checkbox"/> Foreign organizations meeting the 85% test, 2. check here and attach computation <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		E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/>
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 14,131,743.	J Accounting method: <input type="checkbox"/> Cash <input checked="" type="checkbox"/> Accrual <input type="checkbox"/> Other (specify) _____	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		3,303,000.		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		345,256.	345,256.		STATEMENT 1
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		936,515.			
b Gross sales price for all assets on line 6a 6,962,094.					
7 Capital gain net income (from Part IV, line 2)			936,515.		
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		4,584,771.	1,281,771.		
13 Compensation of officers, directors, trustees, etc		0.	0.		0.
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees STMT 2		30,508.	0.		0.
b Accounting fees STMT 3		14,000.	0.		0.
c Other professional fees STMT 4		84,432.	84,432.		0.
17 Interest					
18 Taxes STMT 5		4,200.	0.		0.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings		24,781.	0.		0.
22 Printing and publications					
23 Other expenses STMT 6		69,825.	0.		0.
24 Total operating and administrative expenses. Add lines 13 through 23		227,746.	84,432.		0.
25 Contributions, gifts, grants paid		3,950,000.			3,950,000.
26 Total expenses and disbursements. Add lines 24 and 25		4,177,746.	84,432.		3,950,000.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		407,025.			
b Net investment income (if negative, enter -0-)			1,197,339.		
c Adjusted net income (if negative, enter -0-)				N/A	

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	127,794.	342,007.	342,007.
	2 Savings and temporary cash investments	873,871.	2,066,614.	2,066,614.
	3 Accounts receivable ▶ 2,358.			
	Less: allowance for doubtful accounts ▶	500.	2,358.	2,358.
	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	2,248,957.	2,189,531.	2,189,531.
	b Investments - corporate stock STMT 9	9,269,058.	6,415,989.	6,415,989.
	c Investments - corporate bonds STMT 10	325,336.	854,501.	854,501.
Liabilities	11 Investments - land, buildings, and equipment basis ▶			
	Less: accumulated depreciation ▶			
	12 Investments - mortgage loans			
	13 Investments - other STMT 11	2,340,285.	2,240,954.	2,240,954.
	14 Land, buildings, and equipment: basis ▶			
	Less: accumulated depreciation ▶			
	15 Other assets (describe ▶ INTEREST RECEIVABLE)	21,950.	19,789.	19,789.
	16 Total assets (to be completed by all filers)	15,207,751.	14,131,743.	14,131,743.
	17 Accounts payable and accrued expenses			
	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 12)	25,637.	43,456.	
	23 Total liabilities (add lines 17 through 22)	25,637.	43,456.	
	Foundations that follow SFAS 117, check here ▶ <input checked="" type="checkbox"/>			
	and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted	15,182,114.	14,088,287.	
	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	15,182,114.	14,088,287.	
	31 Total liabilities and net assets/fund balances	15,207,751.	14,131,743.	

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	15,182,114.
2 Enter amount from Part I, line 27a	2	407,025.
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	15,589,139.
5 Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 7	5	1,500,852.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	14,088,287.

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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 6,962,094.		6,025,579.	936,515.		
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			936,515.		
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	936,515.	
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))
2010	2,938,973.	14,901,133.	.197232
2009	1,203,109.	12,455,686.	.096591
2008	395,000.	15,550,929.	.025400
2007			
2006			
2 Total of line 1, column (d)			2 .319223
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 .106408
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5			4 16,411,817.
5 Multiply line 4 by line 3			5 1,746,349.
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 11,973.
7 Add lines 5 and 6			7 1,758,322.
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 3,950,000.

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)			
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		1	11,973.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0.
3 Add lines 1 and 2		3	11,973.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	11,973.
6 Credits/Payments:			
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	8,682.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	3,291.	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	11,973.	
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	0.	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10		
11 Enter the amount of line 10 to be: Credited to 2012 estimated tax <input type="checkbox"/> Refunded <input type="checkbox"/>	11		

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
1c 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 type="checkbox"/> \$ 0. (2) On foundation managers. <input 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 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	2	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	3	X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?	4a	X
b If "Yes," has it filed a tax return on Form 990-T for this year?	4b	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.	5	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?	6	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.	7	X
8a Enter the states to which the foundation reports or with which it is registered (see instructions) <input 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	8b	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 2011 or the taxable year beginning in 2011 (see instructions for Part XIV)? If "Yes," complete Part XIV	9	X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	10	X

N/A

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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 make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► CMEGROUPFOUNDATION.ORG	13	X	
14	The books are in care of ► MR. RICHARD BODNUM Telephone no. ► (312) 634-8617 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 2011, 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 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 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 2011?		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 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? 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 2011 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 2011.)	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 2011?		4b

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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

6b

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?

If "Yes" to 6b, file Form 8870

☐ Yes ☒ No

7b

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?

N/A

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?

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 13		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
NONE				

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

0

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Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3** Five highest-paid independent contractors for professional services. If none, enter "NONE."

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		

Total number of others receiving over \$50,000 for professional services

0

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.

	Expenses
1 N/A	
2	
3	
4	

Part IX-B Summary of Program-Related Investments

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.

	Amount
1 N/A	
2	
All other program-related investments. See instructions.	
3	
Total. Add lines 1 through 3	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	13,106,123.
b	Average of monthly cash balances	1b	3,555,620.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	16,661,743.
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	16,661,743.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	249,926.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	16,411,817.
6	Minimum investment return. Enter 5% of line 5	6	820,591.

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	820,591.
2a	Tax on investment income for 2011 from Part VI, line 5	2a	11,973.
b	Income tax for 2011. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	11,973.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	808,618.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	808,618.
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	808,618.

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	3,950,000.
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	3,950,000.
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	11,973.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	3,938,027.

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 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				808,618.
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2011:				
a From 2006				
b From 2007				
c From 2008				3,894.
d From 2009				584,107.
e From 2010				2,197,970.
f Total of lines 3a through e	2,785,971.			
4 Qualifying distributions for 2011 from Part XII, line 4: ▶ \$ 3,950,000.				
a Applied to 2010, 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 2011 distributable amount				808,618.
e Remaining amount distributed out of corpus	3,141,382.			
5 Excess distributions carryover applied to 2011 (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:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	5,927,353.			
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 2010. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2011. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2012				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 2006 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	5,927,353.			
10 Analysis of line 9:				
a Excess from 2007				
b Excess from 2008				3,894.
c Excess from 2009				584,107.
d Excess from 2010				2,197,970.
e Excess from 2011				3,141,382.

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9)

N/A

- 1 a** If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2011, enter the date of the ruling

- b**
- Check box to indicate whether the foundation is a private operating foundation described in section

☐ 4942(j)(3) or ☐ 4942(j)(5)

- 2 a** Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

- b 85% of line 2a**

- c** Qualifying distributions from Part XII,
line 4 for each year listed

- d** Amounts included in line 2c not used directly for active conduct of exempt activities

- e Qualifying distributions made directly for active conduct of exempt activities.**

Subtract line 2d from line 2c

- 3** Complete 3a, b, or c for the alternative test relied upon:

- a "Assets" alternative test - enter:

- (1) Value of all assets**

- (2) Value of assets qualifying under section 4942(j)(3)(B)(i)**

- b** "Endowment" alternative test - enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed

- c "Support" alternative test - enter:

- (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)

- (2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)

- (3) Largest amount of support from an exempt organization**

- (4) Gross investment income**

Part XV	Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year-see instructions.)
----------------	--

- ## 1 Information Regarding Foundation Managers:

- a** List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000). (See section 507(d)(2).)

NONE

- b** List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest.

NONE

- 2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:**

Check here ☒ if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc. (see instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d.

- a The name, address, and telephone number of the person to whom applications should be addressed:**

- b** The form in which applications should be submitted and information and materials they should include:

- c Any submission deadlines:**

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

Part XV Supplementary Information (continued)**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient Name and address (home or business)	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
a Paid during the year				
SEE ATTACHED STATEMENT				3,950,000.
Total			3a	3,950,000.
b Approved for future payment				
NONE				
Total			3b	0.

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	345,256.	
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	936,515.	
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.		1,281,771.	0.
13 Total. Add line 12, columns (b), (d), and (e)				13 1,281,771.	

(See worksheet in line 13 instructions to verify calculations.)

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




- | | | Yes | No |
|---|--|-------|----|
| 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? | | |
| 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) is based on all information of which preparer has any knowledge.

Sign Here   

Signature of officer or trustee Date Title

May the IRS discuss this return with the preparer shown below (see instr)?

☒ Yes ☐ No

Paid Preparer Use Only	Print/Type preparer's name	Preparer's signature	Date	Check <input type="checkbox"/> if self-employed	PTIN
	DAVID M. KOT	<i>David M. Kot</i>	11/13/2012		P01340917
	Firm's name ▶ WOLF & COMPANY LLP			Firm's EIN ▶ 36-2985665	
	Firm's address ▶ 1901 S. MEYERS RD, SUITE 500 OAKBROOK TERRACE, IL 60181-5209			Phone no. (630) 545-4500	

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

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

OMB No 1545-0047

2011

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, total 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 total 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 Part I, 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) (2011)**

Name of organization

Employer identification number

CME GROUP FOUNDATION**45-0575574****Part I Contributors** (see instructions) Use duplicate copies of Part I if additional space is needed.

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
<u>1</u>	<u>CHICAGO MERCANTILE EXCHANGE TRUST</u> <u>20 S. WACKER DRIVE</u> <u>CHICAGO, IL 60606</u>	\$ <u>3,030,000.</u>	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 II Noncash Property** (see instructions). Use duplicate copies of Part II if additional space is needed.

(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 that total 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) ► \$ _____

Use duplicate copies of Part III if additional space is needed.

(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	

FORM 990-PF		DIVIDENDS AND INTEREST FROM SECURITIES		STATEMENT	1
SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT		
INTEREST INCOME	345,256.	0.	345,256.		
TOTAL TO FM 990-PF, PART I, LN 4	345,256.	0.	345,256.		

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	30,508.	0.		0.	
TO FM 990-PF, PG 1, LN 16A	30,508.	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	14,000.	0.		0.	
TO FORM 990-PF, PG 1, LN 16B	14,000.	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	84,432.	84,432.		0.	
TO FORM 990-PF, PG 1, LN 16C	84,432.	84,432.		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	15.	0.			0.
WIRELESS SERVICES	1,335.	0.			0.
SUPPLIES AND EQUIPMENT	143.	0.			0.
STAFF TRAINING AND SEMINARS	7,453.	0.			0.
MEALS AND ENTERTAINMENT	45,862.	0.			0.
MISCELLANEOUS	871.	0.			0.
MEMBERSHIPS AND DUES	11,101.	0.			0.
INSURANCE	3,045.	0.			0.
TO FORM 990-PF, PG 1, LN 23	69,825.	0.			0.

FORM 990-PF	OTHER DECREASES IN NET ASSETS OR FUND BALANCES			STATEMENT	7
DESCRIPTION					AMOUNT
UNREALIZED GAIN ON MARKETABLE SECURITIES					1,500,852.
TOTAL TO FORM 990-PF, PART III, LINE 5					1,500,852.

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		2,189,531.	2,189,531.
TOTAL U.S. GOVERNMENT OBLIGATIONS			2,189,531.	2,189,531.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS				
TOTAL TO FORM 990-PF, PART II, LINE 10A			2,189,531.	2,189,531.

FORM 990-PF	CORPORATE STOCK	STATEMENT	9
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
COMMON STOCK - SEE ATTACHED STMT	6,415,989.	6,415,989.
TOTAL TO FORM 990-PF, PART II, LINE 10B	6,415,989.	6,415,989.

FORM 990-PF	CORPORATE BONDS	STATEMENT	10
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE BONDS - SEE ATTACHED STMT	854,501.	854,501.
TOTAL TO FORM 990-PF, PART II, LINE 10C	854,501.	854,501.

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	2,240,954.	2,240,954.
TOTAL TO FORM 990-PF, PART II, LINE 13		2,240,954.	2,240,954.

FORM 990-PF	OTHER LIABILITIES	STATEMENT 12
DESCRIPTION	BOY AMOUNT	EOY AMOUNT
ACCOUNTS PAYABLE	0.	11,038.
ACCRUED EXPENSES	2,648.	1,891.
ACCRUED AUDIT FEES	12,600.	14,000.
PENDING INVESTMENT SALES PAYABLE	10,389.	16,527.
TOTAL TO FORM 990-PF, PART II, LINE 22	25,637.	43,456.

FORM 990-PF	PART VIII - LIST OF OFFICERS, DIRECTORS TRUSTEES AND FOUNDATION MANAGERS	STATEMENT 13
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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 1.00	0.	0.	0.
JAMES E. OLIFF 20 S. WACKER DRIVE CHICAGO, IL 60606	TREASURER 1.00	0.	0.	0.
LEO MELAMED 20 S. WACKER DRIVE CHICAGO, IL 60606	VICE-CHAIRMAN 1.00	0.	0.	0.
JOHN F. SANDNER 20 S. WACKER DRIVE CHICAGO, IL 60606	CHAIRMAN 1.00	0.	0.	0.
CHARLES P. CAREY 20 S. WACKER DRIVE CHICAGO, IL 60606	VICE-CHAIRMAN 1.00	0.	0.	0.
HOWARD J. SIEGEL 20 S. WACKER DRIVE CHICAGO, IL 60606	SECRETARY 1.00	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 2011 Form 990-PF****Part II, Line 10a, 10b, 10c and 13**

	End of Year Market Value
U.S. Government Obligations	
MFB NTGI Common Daily Aggregate Bond Index Fund	1,870,811.37
MFO Vanguard Fxd Inc. Secs Fd Inc.	318,719.86
Total to Part II, Line 10a	\$ 2,189,531.23
Corporate Stock	
MFB NTGI-QM Common Daily Emerging Markets Equity Index I	455,261.98
NTCC Emerging Markets FD (FGT)	503,514.37
MFB NTGI-QM Common Daily All Country World EX-US IMI Fun	808,198.47
NTCC INTL Securities FD FGT	1,302,690.45
MFB NTGI-QM COM Daily Russell 100 Eqty Index FD-Lending	1,615,723.78
NTCC LARGE CAP FD FGT	1,019,906.67
NTCC MID CAP FD FGT	355,752.74
NTCC SMALL CAP FD FGT	354,940.95
Total to Part II, Line 10b	\$ 6,415,989.41
Corporate Bonds	
MFO ROWE T PRICE INTL FD INC INTL BD FD OPEN END FD	189,562.12
MFO PIMCO FDS EMERGING LOCAL BD FD INSTLCL USD	320,602.63
MFO PIMCO FDS PAC INVT MGMT SER HIGH YIELD FD INSTL CL	344,336.39
Total to Part II, Line 10c	\$ 854,501.14
Investments - Other	
NORTHERN TRUST PRIVATE EQUITY FUND (QP) IV	91,021.00
MFO PIMCO FDS PAC INVT MGMT SER COMMODITY REALRETL	273,162.72
MFC SPDR GOLD TR GOLD SHS	663,892.32
HF NORTHERN TRUST DIVERSIFIED HEDGE FUND LTD.	1,212,878.21
Total to Part II, Line 13	\$ 2,240,954.25

CME Group Foundation
 EIN 45-0575574
 Statement Attached to and Made Part of 2011 Form 990-PF
 Part XV, Line 3a - Grants and Contributions Paid During the Year

Recipient	Address	Foundation Status of Recipient	Purpose	Amount
Advance Illinois	50 E Washington, Suite 410, Chicago, IL 60602	501(c)3	To support its work with the state's lowest performing schools	50,000 00
Association House	1116 N Kedzie Ave., Chicago, IL 60651	501(c)3	To support the El Cuarto Ano High School and its family literacy program	5,000 00
Auditorium Theatre of Roosevelt University	60 E Congress Parkway Chicago, IL 60605	501(c)3	Grant to Support Hands Together Hear to Art Camp	5,000 00
Big Shoulders Fund	309 W Washington Suite 550 Chicago, IL 60606	501(c)3	Grant to support Early Math Intervention	518,000 00
Boston College	140 Commonwealth Avenue, Chestnut Hill, MA 02467	501(c)3	To support Finance Department faculty research, student programs and the annual Finance Conference	25,000 00
Chicago Children's Advocacy Center	1240 S Damen Ave., Chicago, IL 60608	501(c)3	To support general operations Over two years to support "Playing with Numbers" early math professional development for charter school teachers and field trips for their students	5,000 00
Chicago Children's Museum	700 E Grand, Suite 127, Chicago, IL 60611	501(c)3	To support general operations	110,000 00
Chicago Council on Global Affairs	332 S Michigan Ave., Chicago, IL 60604	501(c)3	To support general operations	10,000 00
Chicago Crime Commission	PO Box 8021, Chicago, IL 60680	501(c)3	To support general operations	7,500 00
Chicagoland Entrepreneurial Center	200 E Randolph Suite 2200 Chicago, IL 60601	501(c)3	Future Founders program in Charter Schools To support Career and Technical Education initiatives in business and IT	35,000 00
Children First Fund, the Chicago Public Schools Foundation	125 S Clark St., 11th floor, Chicago, IL 60603	501(c)3	To support presentation of the Yes You Can! violence prevention program in 30 Chicago Public Schools	50,000 00
Communities in Schools Chicago	815 W Van Buren Suite 300, Chicago, IL 60607	501(c)3	Grant to Support Early Math Education Project	35,000 00
Erskine Institute	451 N LaSalle St Chicago, IL 60654	501(c)3	To support the Evans Scholars program	200,000 00
Evans Scholars Foundation	1 Bnar Rd., Golf, IL 60029	501(c)3	Over two years to support academic research in derivatives policy issues	5,000 00
Federalist Society for Law and Public Policy Studies	1015 18th Street NW, Suite 425, Washington, DC 20036	501(c)3	Over four years to support the development of an online network of school choice supporters	62,500 00
Freedom to Learn Illinois	1570 Hazel Lane, Winnetka, IL 60093	501(c)3	To support general operations	25,000 00
Friends of the Israel Center for Economic Progress	100 Front Street, Suite 945, West Conshohocken, PA 19428	501(c)3	To support Teen and Kids Camp and nutritional cooking demonstrations	2,000 00
Gilda's Club	537 N Wells, Chicago, IL 60654	501(c)3	To support implementation of its strategic plan	20,000 00
Illinois Network of Charter Schools	205 W Randolph St., Suite 1340, Chicago IL 60606	501(c)3	To support the Scholar Rescue Fund	50,000 00
Institute of International Education	809 UN Plaza, New York, NY 10017	501(c)3	To support general operations	10,000 00
Jewish United Fund	30 S Wells Street, Chicago, IL 60606	501(c)3	To support general operations	10,000 00
John G. Shedd Aquarium	1200 S. Lake Shore Drive, Chicago, IL 60605	501(c)3	To support the annual fund and the Edward T. Lee Chair	10,000 00
John Marshall Law School	315 S Plymouth Ct., Chicago, IL 60604	501(c)3	To support general operations	53,000 00
Kids Off the Block	11627 S Michigan Ave., Chicago, IL 60628	501(c)3	To support the development of "Informal Math Explorations," a math-based learning program for young children	5,000 00
Kohl Children's Museum	2100 Patriot Blvd., Glenview, IL 60026	501(c)3	To support of general operations	45,000 00
Lungevity Foundation	435 N LaSalle Street Suite 310, Chicago, IL 60654	501(c)3	To support cardiovascular research in spontaneous coronary artery dissection	5,000 00
Mayo Clinic	200 First Street SW, Rochester, MN 55905	501(c)3	To support academic research in derivatives policy issues	65,000 00
Mercatus Center at George Mason University	3351 N Fairfax Drive, 4th floor, Arlington, VA 22201	501(c)3	To support general operations	25,000 00
Metropolitan Family Services	One N Dearborn, 10th floor, Chicago, IL 60602	501(c)3	Over four years to support the development and implementation of Math Access for Teachers and Home Care Providers, an online professional development center for early childhood family child care providers	5,000 00
National Louis University	122 S Michigan, Chicago, IL 60603	501(c)3	To support general operations	92,000 00
National Yiddish Book Center- Theatre?	135 W 29th St., Room 504 New York, NY 10001	501(c)3	To support general operations	1,000 00
New Moms, Inc	2845 W McLean Ave., Chicago, IL 60647	501(c)3	To support Professor Richard Levich's research project and presentations at financial practitioner seminars	5,000 00
New York University Stern School of Business	726 Broadway, 9th floor, New York, NY 10003	501(c)3	Grant to support programming in four charter highschools	15,000 00
Network for Teaching Entrepreneurship	222 S Morgan Street Suite 4D Chicago, IL 60607	501(c)3	Over three years to support the University of Chicago's development, validation, and dissemination of instructional strategies that advance the early math skills of children ages 3 and 4	40,000 00
NORC	1115 E 60th Street Chicago, IL 60603	501(c)3	Over three years to support the creation of a Futures and Derivatives Concentration in the Business Institutions Program	50,000 00
Northwestern University	2001 Sheridan Rd., Evanston, IL 60208	501(c)3	To support general operations	238,000 00
Ounce of Prevention Fund	33 W Monroe Street, Suite 2400, Chicago, IL 60603	501(c)3	To support the launch of Lemonade Day in Chicago	510,000 00
Prepared 4 Life	1800 West Loop South, Suite 1875, Houston, TX 77027	501(c)3	To support a site specific tutor coordinator at South Elementary School in North Chicago	50,000 00
Reading Power	736 N Western Ave., Suite 226, Lake Forest, IL 60045	501(c)3	Grant to support start up expenses of new KIPP school campus	15,000 00
Renaissance Schools Funds	21 S Clark Suite 4301 Chicago, IL 60603	501(c)3	To support general operations	750,000 00
Rev John P. Smyth Standing Tall Charitable Foundation	1100 N River Road, Des Plaines, IL 60016	501(c)3	To support its comprehensive cancer clinics	5,000 00
Rush University Medical Center	1700 W Van Buren, Suite 250, Chicago, IL 60612	501(c)3	To support the development of early math education resources for the SAME Network schools	45,000 00
Rush University Medical Center	1700 W Van Buren, Suite 250, Chicago, IL 60612	501(c)3		15,000 00

CME Group Foundation
EIN 45-0575574
Statement Attached to and Made Part of 2011 Form 990-PF
Part XV, Line 3a - Grants and Contributions Paid During the Year

Recipient	Address	Foundation Status of Recipient	Purpose	Amount
Sacred Heart University Department of Economics and Finance	5151 Park Ave., Fairfield, CT 06825	501(c)3	To support three targeted research projects and related financial practitioner seminars focused on risk management	45,000.00
Teach for America Chicago	300 W. Adams, Suite 1000, Chicago, IL 60606	501(c)3	To support general operations	45,000.00
The Peregrine Fund	5668 W. Flying Hawk Lane, Boise, ID 83709	501(c)3	To support general operations	1,000.00
Torah Academy	225 McHenry Road, Buffalo Grove, IL 60089	501(c)3	To support general operations	1,000.00
UCAN	3737 N. Mozart, Chicago, IL 60618	501(c)3	To support general operations and the annual benefit	15,000.00
United States Holocaust Memorial Museum	PO Box 1852, Highland Park, IL 60035	501(c)3	To support general operations	18,500.00
University of Chicago Booth School of Business	401 N. Michigan, Suite 900, Chicago, IL 60611	501(c)3	To support PhD student Avihay Rapaport's research on "Identifying Supply and Demand Shocks in the Oil Market"	5,000.00
University of Chicago Division of the Humanities	1115 E. 58th St., Chicago, IL 60637	501(c)3	To support the Center for Jewish Studies	2,500.00
University of Illinois at Chicago	601 S. Morgan St. MC 075, Chicago, IL 60607	501(c)3	Over four years to the to support the College of Business Administration's Market Training Lab	250,000.00
University of Illinois at Urbana-Champaign	340 Wohlers Hall MC 706, Champaign, IL 61820	501(c)3	Over two years to support a Derivatives Markets and Risk Management Education Initiative	225,000.00
University of Minnesota	NW 5957, PO Box 1450, Minneapolis, MN 55485	501(c)3	To support digitizing Food Research Institute Studies and Wheat Studies	12,000.00
Villanova University	800 Lancaster Ave., Villanova, PA 19085	501(c)3	To support training resources and travel for the men's basketball student-athletes	15,000.00
Western Illinois University	1 University Circle, Sherman Hall 303, Macomb, IL 61455	501(c)3	To support scholarships for incoming and current students and alumni association support	20,000.00
Yeshiva Ohr Boruch, The Veitzener Cheder	2620 W. Touhy Ave, Chicago, IL 60645	501(c)3	To support general operations	1,000.00
YIVO Institute for Jewish Research	15 W. 16th Street, New York, NY 10011	501(c)3	To support general operations	10,000.00
				<u>3,950,000.00</u>

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1 JAN 11 - 31 DEC 11

Account Name CMERGROU FOUNDATION
Account number 2212149

◆ Realized Gain/Loss Summary

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Other Gain/Loss				
	Transaction Amount	Cost	Market	Realized gain/loss Translation
Equities				
Funds - Common Stock				
International Region - USD	- 951.23	177.04	- 774.19	0.00
United States - USD	0.00	131,378.31	131,378.31	0.00
Total funds - common stock	- 951.23	131,555.35	130,604.12	0.00
Total equities	- 951.23	131,555.35	130,604.12	0.00
Fixed Income				
Funds - Corporate Bond				
International Region - USD	4,000.37	0.00	4,000.37	0.00
United States - USD	386.85	0.00	386.85	0.00
Total funds - corporate bond	4,387.22	0.00	4,387.22	0.00
Funds - Government Agencies				
United States - USD	402.06	39,606.08	40,008.14	0.00
Total funds - government agencies	402.06	39,606.08	40,008.14	0.00
Total fixed income	4,789.28	39,606.08	44,395.36	0.00
Commodities				
Funds - Commodity Linked				
United States - USD	7,359.22	0.00	7,359.22	0.00
Total funds - commodity linked	7,359.22	0.00	7,359.22	0.00
Total commodities	7,359.22	0.00	7,359.22	0.00
Total other gain/loss	11,197.27	171,161.43	182,358.70	0.00
Total realized gain/loss	6,952,093.69	5,025,578.70	936,514.99	0.00

• 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).

Enter filer's identifying number, see instructions

Type or print File by the due date for filing your return. See instructions.	Name of exempt organization or other filer, see instructions	Employer identification number (EIN) or
	CME GROUP FOUNDATION	<input checked="" type="checkbox"/> 45-0575574
	Number, street, and room or suite no. If a P.O. box, see instructions	Social security number (SSN)
	20 SOUTH WACKER DRIVE (TAX DEPT)	<input type="checkbox"/>
	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	01	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, 2012.**

5 For calendar year **2011**, 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

TAXPAYER IS REQUESTING ADDITIONAL TIME IN ORDER TO FILE 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	\$	11,973.
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	\$	8,682.
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	\$	3,291.

Signature and Verification must be completed for Part II only.

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  Title **CPA**

Date **8.14.12**

Form 8868 (Rev. 1-2012)