



DIVISION OF  
CORPORATION FINANCE

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, D.C. 20549-7010

Mail Stop 3010

August 11, 2009

VIA USMAIL and FAX (312) 930-4556

Mr. James E. Parisi  
Managing Director and Chief Financial Officer  
CME Group Inc.  
20 South Wacker Drive  
Chicago, Illinois 60606

**Re: CME Group Inc.  
Form 10-K for the fiscal year ended December 31, 2008  
Filed March 2, 2009  
Definitive Proxy Statement on Schedule 14A  
Filed March 31, 2009  
File No. 001-31553**

Dear Mr. Parisi:

We have completed our review of your Form 10-K and related filings and have no further comments at this time.

Sincerely,

Tom Kluck  
Branch Chief