## FORM 4

## UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

<b>STATEMENT</b>	<b>OF CHANGES</b>	IN BENEFICIAL	<b>OWNERSHIP</b>

OMB APPROVAL										
OMB Number:	3235-0287									
Estimated average b	urden									

0.5

hours per response:

Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

## Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934

						,			1 7							
1. Name and Address of Reporting Person* <u>STEELE ROBERT H</u>				2. Issuer Name <b>and</b> Ticker or Trading Symbol  CME GROUP INC. [ CME ]								neck all app	applicable)			
														10% C	wner	
`	,	Middle)		3. Date of Earliest Transaction (Month/Day/Year) 08/22/2008										(specify		
				4. If Amendment, Date of Original Filed (Month/Day/Year) 08/26/2008							ie) X Forn Forn	orm filed by One Reporting Person orm filed by More than One Reporting				
	Tabl	e I - Non	-Deriva	tive S	ecuriti	es Ac	quired,	Disp	osed o	f, or	Bene	ficia	lly Own	ed		
Date				Execution Date,			Transaction Disposed Of (D) (Instr. 3, 4 Code (Instr. 5)				4 and Securities Beneficially Owned Following		6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)		
							Code	v	Amount	(	A) or D)	Price	Transa	action(s)		(1130.4)
Common Stock Class A 08/22							A		298 <sup>(1)</sup> A		(2)		298			
	Та												Owned			
Derivative Conversion Security Or Exercise (Month/Day/Year) Execution Date, if any		ransactio	nsaction of Expiration			n Date	Amount of Securities Underlying Derivative Security (Instr. and 4)		str. 3	Derivative Security	derivative Securities Beneficially Owned Following Reported	10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	11. Nature of Indirect Beneficial Ownership (Instr. 4)			
	(Final Conversion or Exercise Price of Derivative (Final Conversion or Exercise Price of Derivative)	(First) (ACKER DRIVE  GO IL (State) (Table Security (Instr. 3)  Stock Class A  Ta  2. Conversion or Exercise Price of Derivative (Month/Day/Year)	(First) (Middle) ACKER DRIVE  GO IL 60606  (State) (Zip)  Table I - Non Security (Instr. 3)  Stock Class A  Table II - D (6  Conversion or Exercise Price of Derivative (Month/Day/Year) (Month/Day)	(First) (Middle) ACKER DRIVE  GO IL 60606  (State) (Zip)  Table I - Non-Deriva Security (Instr. 3)  Stock Class A  Table II - Derivative (e.g., put  Conversion or Exercise Price of Derivative (Month/Day/Year)  [A Derivative of Derivative (Month/Day/Year) (Month/Day/Year) (Month/Day/Year) (Month/Day/Year)	2. Issue CME  (First) (Middle)  ACKER DRIVE  (State) (Zip)  Table I - Non-Derivative Security (Instr. 3)  Stock Class A  Table II - Derivative Security (e.g., puts, call (Month/Day/Year)  2. Transaction Date (e.g., puts, call (Month/Day/Year)  2. Transaction Date (e.g., puts, call (Month/Day/Year)  3. Date (08/22/2008)  Table II - Derivative Security (Instr. 3)  3. Date (Month/Day/Year)  3. Date (Month/Day/Year)  3. Date (Month/Day/Year)  3. Date (08/22/2008)  4. Transaction Date (if any (Month/Day/Year)  3. Date (Month/Day/Year)  3. Date (08/22/2008)	ACKER DRIVE  (First) (Middle)  ACKER DRIVE  (State) (Zip)  Table I - Non-Derivative Securiti Security (Instr. 3)  2. Issuer Name CME GRC  3. Date of Earlie 08/22/2008  4. If Amendmen 08/26/2008  Security (Instr. 3)  2. Transaction Date (Month/Day/Year) (Month/Day/Year)  2. Table II - Derivative Securities (e.g., puts, calls, war  2. Conversion or Exercise Price of Derivative Security (Month/Day/Year)  3. Date of Earlie 08/22/2008  4. If Amendmen 08/26/2008  5. A Dee Execution Ce.g., puts, calls, war  (Month/Day/Year)  3. Date of Earlie 08/22/2008  4. If Amendmen 08/26/2008  5. A Dee Execution Code (Instr. 8)  5. N Transaction Code (Instr. 8)  5. N Transaction Code (Instr. 8)  5. N Transaction Code (Instr. 8)  6. If Amendmen 08/26/2008	Conversion or Exercise Price of Derivative Security  2. Issuer Name and Tick CME GROUP II  3. Date of Earliest Trans 08/22/2008  4. If Amendment, Date of 08/26/2008  4. If Amendment, Date of 08/26/2008  4. If Amendment, Date of 08/26/2008  5. Table I - Non-Derivative Securities Acquired (Month/Day/Year)  Table II - Derivative Securities Acquired (e.g., puts, calls, warrants, (Month/Day/Year)  2. Table II - Derivative Securities Acquired (e.g., puts, calls, warrants, (Month/Day/Year)  3. Date of Earliest Trans 08/22/2008  4. If Amendment, Date of 08/26/2008  5. Deemed Execution Date, if any (Month/Day/Year)  6. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4	2. Issuer Name and Ticker or Trace CME GROUP INC. [CME GROUP I	2. Issuer Name and Ticker or Trading S CME GROUP INC. [CME GROUP INC.]  3. Date of Earliest Transaction (Month/D 08/22/2008  4. If Amendment, Date of Original Filed 08/26/2008  Table I - Non-Derivative Securities Acquired, Disp (Month/Day/Year)  Security (Instr. 3)  2. Transaction Date (Month/Day/Year)  Stock Class A  08/22/2008  Table II - Derivative Securities Acquired, Dispo (e.g., puts, calls, warrants, options, complete of Derivative Security  3. Date of Earliest Transaction (Month/D 08/22/2008  4. If Amendment, Date of Original Filed 08/26/2008  Transaction Code (Instr. 3)  Code (V  Stock Class A  08/22/2008  A  Table II - Derivative Securities Acquired, Dispo (e.g., puts, calls, warrants, options, code) Conversion of Exercise Price of Date (Month/Day/Year)  Society (Instr. 3, 4)  Stock Class A  1. Transaction Code (Instr. 3)  S. Number of Derivative Securities Acquired (A) or Disposed of (D) (Month/Day/Year)  Society (Instr. 3, 4)  Society (Instr. 3, 4)  S. Number of Code (Instr. 3)  S. Number of Code (Instr. 3)	Comparison of Reporting Person*   Comparison   Comparison of Compariso	Comparing Person*   Comp	ACKER DRIVE  Table I - Non-Derivative Securities Acquired, Disposed of, or Benefic (Month/Day/Year)  Stock Class A  Table II - Derivative Securities Acquired, Disposed of, or Benefic (e.g., puts, calls, warrants, options, convertible security  A. Transaction (Month/Day/Year)  Stock Class A  Table II - Derivative Securities Acquired, Disposed of, or Benefic (e.g., puts, calls, warrants, options, convertible securities (e.g., puts, calls, warrants, options, convertible securities (Aponth/Day/Year)  Stock Class A  Table II - Derivative Securities Acquired, Disposed of, or Benefic (e.g., puts, calls, warrants, options, convertible securities (e.g., puts, calls, warrants, options, convertible securities (Aponth/Day/Year)  Stock Class A  Table II - Derivative Securities Acquired, Disposed of, or Benefic (e.g., puts, calls, warrants, options, convertible securities (e.g., puts, calls, warrants, options, convertible securities (Aponth/Day/Year)  Stock Class A  Table II - Derivative Securities Acquired, Disposed of, or Benefic (e.g., puts, calls, warrants, options, convertible securities (Aponth/Day/Year)  Stock Class A  Table II - Derivative Securities Acquired, Disposed of, or Benefic (e.g., puts, calls, warrants, options, convertible securities (Aponth/Day/Year)  Stock Class A  Table II - Derivative Securities Acquired, Disposed of, or Benefic (e.g., puts, calls, warrants, options, convertible securities (flooring)  Stock Class A  Table II - Derivative Securities Acquired, Disposed of, or Benefic (e.g., puts, calls, warrants, options, convertible securities (flooring)  Stock Class A  Table II - Derivative Securities Acquired, Disposed of, or Benefic (e.g., puts, calls, warrants, options, convertible securities (flooring)  Stock Class A  Table II - Derivative Securities Acquired, Disposed of, or Benefic (e.g., puts, calls, warrants, options, convertible securities (flooring)  Stock Class A  Table II - Derivative Securities Acquired, Disposed of, or Benefic (e.g., puts, calls, warrants, options, calls, warrants, option	CME GROUP INC. [ CME ]  (First) (Middle)  ACKER DRIVE  3. Date of Earliest Transaction (Month/Day/Year) (08/22/2008  4. If Amendment, Date of Original Filed (Month/Day/Year) (08/26/2008  Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficial Execution Date (Month/Day/Year) (Month/Day/Year) (Month/Day/Year)  Security (Instr. 3)  2. Transaction Date (Month/Day/Year) (Month/Day/Year) (Month/Day/Year)  2. Transaction Date (Month/Day/Year) (Month/Day/Year)  3. Transaction Date (Instr. 3)  Code (Instr. 3)  Table II - Derivative Securities Acquired, Disposed of, or Beneficially (e.g., puts, calls, warrants, options, convertible securities)  2. Transaction Date (Month/Day/Year) (Month	2. Issuer Name and Ticker or Trading Symbol CME GROUP INC. [ CME ]  3. Date of Earliest Transaction (Month/Day/Year) 08/22/2008  3. Date of Earliest Transaction (Month/Day/Year) 08/22/2008  4. If Amendment, Date of Original Filed (Month/Day/Year) 08/26/2008  Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned (Execution Date, Information (Month/Day/Year) (Month/Day/Year) (Month/Day/Year) 24. Deemed Execution Date, Information (Month/Day/Year) (Month/Day/Year) 25. Stock Class A 08/22/2008  Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)  2. Transaction Date (e.g., puts, calls, warrants, options, convertible securities)  3. Transaction Date (e.g., puts, calls, warrants, options, convertible securities)  2. Transaction Date (e.g., puts, calls, warrants, options, convertible securities)  3. Transaction Date (Month/Day/Year) Oode (Instr. 3, 4, and 5)  4. Security (Month/Day/Year) Or Beneficially Owned (A) or Disposed of, or Beneficially Owned (A) or Disposed of (D) (Instr. 3) (Instr. 5) Derivative Securities (Month/Day/Year) Or Disposed of (D) (Instr. 3, 4, and 5)	Address of Reporting Person  (First)  (First)  (Middle)  ACKER DRIVE  3. Date of Earliest Transaction (Month/Day/Year)  (State)  (State)  (Zip)  Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned  (Month/Day/Year)  (	Address of Reporting Person*  LE ROBERT H  (First) (Middle)  (Riddle)  (Ridd

## Explanation of Responses:

1. On August 26, 2008, due to a difference in rounding in connection with the conversion described below, the Form 4 mistakenly reported the acquisition of an additional 2 shares that did not in fact occur. As of August 22, 2008, the reporting person owned 298 shares of common stock, rather than the 300 shares originally reported.

Date

Exercisable

(D)

Expiration

By: Margaret C. Austin For:
Robert Steele

01/29/2009

or Number

of Shares

Title

\*\* Signature of Reporting Person Date

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

- \* If the form is filed by more than one reporting person, see Instruction 4 (b)(v).
- \*\* Intentional misstatements or omissions of facts constitute Federal Criminal Violations See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Code

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, see Instruction 6 for procedure.

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB Number.

<sup>2.</sup> Received in exchange for shares of NYMEX Holdings, Inc. ("NYMEX Holdings") common stock in connection with the merger (the "Merger") of NYMEX Holdings with and into CMEG NY Inc. ("Merger Sub"), a Delaware corporation and a direct, wholly-owned subsidiary of CME Group Inc. ("CME Group" or the "Company"). Pursuant to the agreement governing the merger, at the effective time of the Merger, all outstanding NYMEX Holdings equity awards, (including outstanding stock options and restricted stock units) granted under or pursuant to the NYMEX Holdings, Inc. 2006 Omnibus Long-Term Incentive Plan (the "Plan"), whether or not exercisable, were assumed by the Company and automatically became equity awards to purchase shares of CME Group Class A common stock on the same terms and conditions applicable to such NYMEX Holdings equity awards, unless otherwise accelerated in connection with the Merger. The number of shares of CME Group Class A common stock issuable upon exercise of each such equity award