FORM 4

## UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

## STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

OMB APPROVAL									
OMB Number:	3235-0287								
Estimated average I	burden								

0.5

hours per response:

	Cricck triis box ii no longer subject to
١	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 or Section 30(h) of the Investment Company Act of 1940

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(Fir	NCE A		1. Name and Address of Reporting Person*						_	,		5. Relationship of Reporting Person(s) to Issuer (Check all applicable)						
`		DUFFY TERRENCE A					CME GROUP INC. [ CME ]								ector	10% (	Owner	
`	(Last) (First) (Middle)						3. Date of Earliest Transaction (Month/Day/Year)								icer (give title Other ow) below)		(specify	
20 S. WACKER DRIVE				12/15/2010										Executive Chairman				
(Street)				4. If Amendment, Date of Original Filed (Month/Day/Year)										6. Individual or Joint/Group Filing (Check Applicable Line)				
CHICAGO IL 60606														X For	Form filed by One Reporting Person			
(City) (State) (Zip)															Form filed by More than One Reporting Person			
	Tabl	e I - No	n-Deriva	ative	Sec	curitie	s Acc	quired,	Dis	posed o	f, or	Ben	eficia	ly Own	ed			
Date				Execution ay/Year) if any		execution any	cution Date, ny		Transaction Disposed Code (Instr. 5)					Secu Bene Own	rities ficially ed 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	Trans	saction(s)		(111501.4)	
Common Stock Class A 12/15/					/2010			F		28(1)		D	\$318	.4	11,856	D		
	Та													Owned	i			
2. Conversion or Exercise Price of Derivative Security	rsion Date Execution if any (Month/Day/Year) (Month/Day/Year) (Month/Day/Year)	Execution if any	Date,	Transaction Code (Instr.				Expiration Date (Month/Day/Year)			Amour or Numbe		ount	Derivative Security	derivative Securities Beneficially Owned Following Reported	Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	11. Nature of Indirect Beneficial Ownership (Instr. 4)	
	(State Class Conversion or Exercise Price of Derivative	(State) ( Table curity (Instr. 3)  Stock Class A  Ta  2. Conversion or Exercise Price of Derivative	(State) (Zip)  Table I - Note that the security (Instr. 3)  Stock Class A  Table II - I  (Conversion or Exercise Price of Derivative (Month/Day/Year)  Table II - I  (Month/Day/Year)	Table I - Non-Derivative (Instr. 3)  2. Transa Date (Month/D  Stock Class A  12/15  Table II - Derivati (e.g., pu  2. Conversion or Exercise Price of Derivative Security  3. Transaction Date (Month/Day/Year)  3. Transaction Date (frany (Month/Day/Year)	Table I - Non-Derivative  Courity (Instr. 3)  Table II - Non-Derivative  2. Transaction Date (Month/Day/Year)  Table II - Derivative Si (e.g., puts, c  2. Conversion Date (Month/Day/Year)  Conversion or Exercise Price of Derivative Derivative Si (Month/Day/Year)  A. Deemed Execution Date, if any (Month/Day/Year)  [A. Deemed Execution Date, if any (Month/Day/Year)]	Table I - Non-Derivative Security (Instr. 3)  Table II - Non-Derivative Security (Instr. 3)  2. Transaction Date (Month/Day/Year)  Table II - Derivative Security  2. Transaction Date (Month/Day/Year)  3. Transaction Date (Month/Day/Year)  (Month/Day/Year)  3. Transaction Date (Month/Day/Year)  (Month/Day/Year)  3. Transaction Date (Month/Day/Year)	Table I - Non-Derivative Securities  Curity (Instr. 3)  2. Transaction Date (Month/Day/Year)  Stock Class A  12/15/2010  Table II - Derivative Securities (e.g., puts, calls, warr. (e.g., puts, calls, warr. (month/Day/Year)  2. Transaction Date (e.g., puts, calls, warr. (e.g., puts, calls, warr. (e.g., puts, calls, warr. (month/Day/Year)  2. Transaction Date (e.g., puts, calls, warr. (e.g., puts, calls, warr. (month/Day/Year)  2. Transaction Date (e.g., puts, calls, warr. (e.g., puts, calls, warr. (month/Day/Year)  2. Transaction Date (e.g., puts, calls, warr. (e.g., puts, calls, warr. 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## Explanation of Responses:

1. Mr. Duffy surrendered shares to the Company in order to fulfill tax withholding obligations upon the vesting of restricted stock on December 15, 2010.

By: Margaret C. Austin For: Terrence A. Duffy

12/17/2010

\*\* Signature of Reporting Person

Date

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

- $^{\star}$  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).

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.