

INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

OMB APPROVAL	
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Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

1. Name and Address of Reporting Person* <u>Piell Hilda Harris</u> (Last) (First) (Middle) 20 S. WACKER DRIVE (Street) CHICAGO IL 60606 (City) (State) (Zip)	2. Date of Event Requiring Statement (Month/Day/Year) 08/08/2007	3. Issuer Name and Ticker or Trading Symbol <u>CME GROUP INC. [CME]</u>		
		4. Relationship of Reporting Person(s) to Issuer (Check all applicable) Director 10% Owner <input checked="" type="checkbox"/> Officer (give title below) Other (specify below) <u>MD, Organizational Development</u>		5. If Amendment, Date of Original Filed (Month/Day/Year)
		6. Individual or Joint/Group Filing (Check Applicable Line) <input checked="" type="checkbox"/> Form filed by One Reporting Person Form filed by More than One Reporting Person		

Table I - Non-Derivative Securities Beneficially Owned

1. Title of Security (Instr. 4)	2. Amount of Securities Beneficially Owned (Instr. 4)	3. Ownership Form: Direct (D) or Indirect (I) (Instr. 5)	4. Nature of Indirect Beneficial Ownership (Instr. 5)
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Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security (Instr. 4)	2. Date Exercisable and Expiration Date (Month/Day/Year)		3. Title and Amount of Securities Underlying Derivative Security (Instr. 4)		4. Conversion or Exercise Price of Derivative Security	5. Ownership Form: Direct (D) or Indirect (I) (Instr. 5)	6. Nature of Indirect Beneficial Ownership (Instr. 5)
	Date Exercisable	Expiration Date	Title	Amount or Number of Shares			
Incentive Stock Option (right to buy)	06/14/2007	06/14/2014	Common Stock Class A	715 ⁽¹⁾	127	D	
Non-Qualified Stock Option (right to buy)	07/20/2005	07/20/2011	Common Stock Class A	300 ⁽²⁾	22	D	
Non-Qualified Stock Option (right to buy)	06/06/2007	06/06/2013	Common Stock Class A	1,380 ⁽³⁾	63.01	D	
Non-Qualified Stock Option (right to buy)	06/15/2007	06/15/2015	Common Stock Class A	420 ⁽⁴⁾	251.95	D	
Non-Qualified Stock Option (right to buy)	06/15/2007	06/15/2016	Common Stock Class A	320 ⁽⁵⁾	440.65	D	
Non-Qualified Stock Option (right to buy)	03/15/2008	03/15/2017	Common Stock Class A	75 ⁽⁶⁾	532.88	D	
Non-Qualified Stock Option (right to buy)	06/15/2008	06/15/2017	Common Stock Class A	655 ⁽⁷⁾	552.7	D	

Explanation of Responses:

- On June 14, 2007, this option vested with respect to 60% of the granted number of shares covered by the option. On the anniversary of that date in each of the two subsequent years, the option will vest with respect to an additional 20% of the shares covered by the option, subject to acceleration or termination in certain circumstances.
- As of June 20, 2005, these options were 100% vested.
- On June 6, 2007, this option vested with respect to 80% of the granted number of shares covered by the option. On the anniversary of that date in the subsequent year, the option will vest with respect to an additional 20% of the shares covered by the option, subject to acceleration or termination in certain circumstances.
- On June 15, 2007, this option vested with respect to 40% of the granted number of shares covered by the option. On the anniversary of that date in each of the two subsequent years, the option will vest with respect to an additional 20% of the shares covered by the option, subject to acceleration or termination in certain circumstances.
- On June 15, 2007, this option vested with respect to 20% of the granted number of shares covered by the option. On the anniversary of that date in each of the four subsequent years, the option will vest with respect to an additional 20% of the shares covered by the option, subject to acceleration or termination in certain circumstances.
- These options were granted on March 15, 2007. They vest over a five-year period, with 20% vesting one year after the grant date and 20% vesting on that same date in each of the following four years, subject to acceleration or termination in certain circumstances.
- These options were granted on June 15, 2007. They vest over a five-year period, with 20% vesting one year after the grant date and 20% vesting on that same date in each of the following four years, subject to acceleration or termination in certain circumstances.

By: Margaret C. Austin For: 08/16/2007
Hilda L. Piell

** 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 5 (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.

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POWER OF ATTORNEY

For Executing Forms 3, 4 and 5 Pursuant to Section
16(a) of the Securities
Exchange Act

Know all by these presents, that the undersigned
hereby constitutes and appoints each of Kathleen M,
Cronfn, Margaret C. Austin and Maty Croft signing singly,
his/her true and lawful attorney-in-fact to:

- (1) execute for and on behalf of the undersigned
Forms 3, 4 and 5 and amendments
thereto in accordance with Section 16(a) of the
Securities Exchange Act of 1934
and the rules thereunder;
- (2) do and perform any and all acts for and
on behalf of the undersigned
which may be necessary or desirable to complete
the execution of any such Form
3, 4 and 5 and the timely filing of such form
with the United States Securities
and Exchange Commission and any other authority;
and
- (3) take any other action of any type whatsoever in
connection, with the foregoing
which, in the opinion of such attorney-in-fact,
may be of benefit to. in the best
interest of, or legally required by, the
undersigned, it being understood that the
documents executed by such attorney-in-fact on
behalf of the undersigned
pursuant to this Power of Attorney shall be in
such form and shall contain such
terms and conditions as such attorney-in-fact may
approve in his/her discretion.

The undersigned hereby grants to each such attorney-
in-fact full power and authority to dp and perform all
and every act and thing whatsoever requisite, necessary
and proper to be done in the exercise of any of the
rights and powers herein granted, as fully to all intents
and purposes as such attorney-in-fact might or could do if
personally present, with full power of substitution or
revocation, hereby ratifying and confirming all that such
attorney-in-fact, or his/her substitute or substitutes,
shall lawfully do or cause to be done by virtue of this
power of attorney and the rights and powers herein
granted. The undersigned acknowledges that the foregoing
attorney-in-fact in serving in such capacity at the
request of the undersigned, are not assuming any of the
undersigneds responsibilities to comply with Section 16
of the Securities Exchange Act of 1934.

This Power of Attorney shall remain in full force
and effect until the undersigned is no longer required to
file Forms, 3, 4, and 5 with respect to the undersigneds
holdings of and transactions in securities issued by the
Company, unless earlier revoked by the undersigned in a
signed writing delivered to the foregoing attorneys-in-
fact.

IN WITNESS WHEREOF, the undersigned has caused this
Power of Attorney to be executed as of this 13th day of
August, 2007.

Signature: _/J

Print Name: Hilda Piell