SEC Form 4	
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### FORM 4

# UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

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

## STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

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

OMB APPROVAL										
OMB Number: 3235-0287										
Estimated average burden										
hours per response.	0.5									

1 I. Nume and Address of Reporting Leson		Person <sup>*</sup>	2. Issuer Name <b>and</b> Ticker or Trading Symbol <u>CME GROUP INC.</u> [ CME ]		ationship of Reporting Pe ( all applicable) Director	erson(s) to Issuer 10% Owner		
(Last) 20 S. WACKEF	t) (First) (Middle) 6. WACKER DRIVE		3. Date of Earliest Transaction (Month/Day/Year) 06/27/2011		Officer (give title below)	Other (specify below)		
(Street) CHICAGO (City)	IL (State)	60606 (Zip)	4. If Amendment, Date of Original Filed (Month/Day/Year)	6. Indiv Line) X	6. Individual or Joint/Group Filing (Check Applicable Line) X Form filed by One Reporting Person Form filed by More than One Reporting Person			

### Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned

Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned												
2. Transaction Date (Month/Day/Year)		Code (Instr.		Disposed Of			5. Amount of Securities Beneficially Owned Following Benorited	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	Transaction(s) (Instr. 3 and 4)					
06/27/2011		<b>A</b> <sup>(1)</sup>		267	A	\$ <mark>0</mark>	2,221	D				
	2. Transaction Date (Month/Day/Year)	2. Transaction Date (Month/Day/Year) 2A. Deemed Execution Date, if any (Month/Day/Year)	2. Transaction Date (Month/Day/Year) 2A. Deemed Execution Date, if any (Month/Day/Year) 2. Transa Code ( 8) Code	2. Transaction Date (Month/Day/Year) 2A. Deemed Execution Date, if any (Month/Day/Year) 2. Transaction (Month/Day/Year) 2. Tra	2. Transaction Date (Month/Day/Year) 2A. Deemed Execution Date, if any (Month/Day/Year) 2. Transaction (Month/Day/Year) 2. Transaction 8. 2. Transaction Solution Solution Code (Instr. 8) 2. Code (Instr.	2. Transaction Date (Month/Day/Year) 2A. Deemed Execution Date, if any (Month/Day/Year) 2A. Deemed if any (Month/Day/Year) 3. Transaction 8) Code (Instr. 8) Code V Amount (A) or (D)	2. Transaction Date (Month/Day/Year) 2A. Deemed Execution Date, if any (Month/Day/Year) 3. Transaction B: Solutions Acquired (A) or Disposed Of (D) (Instr. 3, 4 and S) Code V Amount (A) or Disposed Of (D) (Instr. 3, 4 and S) V Amount (A) or (D) (Instr. 3, 4 and S) V Amount (A) or (D) (Instr. 3, 4 and S)	2. Transaction Date (Month/Day/Year) 2A. Deemed Execution Date, if any (Month/Day/Year) 2A. Deemed Execution Date, if any (Month/Day/Year) 2Code (Instr. 3) 2Code (Instr. 3) 2Co	2. Transaction Date (Month/Day/Year) 2A. Deemed Execution Date, (Month/Day/Year) 2A. Deemed Execution Date, (Month/Day/Year) 2. Transaction (Month/Day/Year) 2. Transaction (S) 2. Transaction (S) 2. Transaction (S) 2. Securities 3. Transaction (S) 2. Securities 5. Amount of S. Amount			

Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. Transa Code ( 8)		5. Nu of Deriv Secu Acqu (A) or Dispo of (D) (Instr and 5	Expiration Date (Month/Day/Year) rites rised . 3, 4		7. Title Amour Securi Underl Deriva Securi and 4)	nt of ties ying tive ty (Instr. 3	8. Price of Derivative Security (Instr. 5)	9. Number of derivative Securities Beneficially Owned Following Reported Transaction(s) (Instr. 4)	10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	11. Nature of Indirect Beneficial Ownership (Instr. 4)	
				Code	v			Date Exercisable	Expiration Date	Title	Amount or Number of Shares				

Explanation of Responses:

1. Granted pursuant to the CME Group 2005 Director Stock Plan, as amended and restated.

### By: Margaret Austin Wright For: Leo Melamed

06/28/2011

\*\* 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).

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.