## 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
	16. Form 4 or Form 5
obligati	ons may continue. See
Instruct	ion 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 2225 0.20

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	hours per response:	0.5
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L		3235-0207

1. Name and Add	ress of Reporting PINDER	Person*	2. Issuer Name <b>and</b> Ticker or Trading Symbol <u>CME GROUP INC.</u> [ CME ]		tionship of Reporting Pe all applicable) Director	10% Owner			
(Last) (First) (Middle)			3. Date of Earliest Transaction (Month/Day/Year) 06/16/2008		Officer (give title below) Preside	Other (specify below) nt			
(Street)			4. If Amendment, Date of Original Filed (Month/Day/Year)	6. Indiv Line)	6. Individual or Joint/Group Filing (Check Applicable Line)				
CHICAGO	IL	60606		X	Form filed by One Re	porting Person			
(City)	(State)	(Zip)			Form filed by More the Person	an One Reporting			
		Table I - Non-D	erivative Securities Acquired, Disposed of, or Bene	ficially	Owned				

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

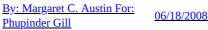
1. Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)			4. Securities A Disposed Of ( 5)			5. Amount of Securities Beneficially Owned Following Reported	(D) or Indirect	7. Nature of Indirect Beneficial Ownership (Instr. 4)
					Amount	(A) or (D)	Price	Transaction(s) (Instr. 3 and 4)		
Common Stock Class A	06/16/2008		Α		685	Α	\$ <mark>0</mark>	8,545	D	

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)		of		6. Date Exerci Expiration Dat (Month/Day/Ye	te	7. Title and Amount of Securities Underlying Derivative Security (Instr. 3 and 4)		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	(A)	(D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares				
Non- Qualified Stock Option (right to buy)	\$419.41	06/16/2008		A		3,900		06/16/2009 <sup>(1)</sup>	06/16/2018	Common Stock Class A	3,900	\$0	3,900	D	

Explanation of Responses:

1. These options were granted on June 16, 2008. 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.



\*\* Signature of Reporting Person

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.

Date