

**INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES**

OMB APPROVAL	
OMB Number:	3235-0104
Estimated average burden hours per response:	0.5

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>Pankau Ronald A.</u>  (Last) (First) (Middle) <u>20 S. WACKER DR.</u>  (Street) <u>CHICAGO IL 60606</u>  (City) (State) (Zip)	2. Date of Event Requiring Statement (Month/Day/Year) <u>06/08/2011</u>	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) <input checked="" type="checkbox"/> Director 10% Owner Officer (give title below) Other (specify below)		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)
<u>Common Stock Class B2</u>	<u>1</u>	<u>D</u>	

**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			

Explanation of Responses:

by: Margaret Austin Wright for Ronald A. Pankau 06/17/2011

\*\* 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 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.

POWER OF ATTORNEY

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

Know all by these presents, that the undersigned hereby  
constitutes and appoints each of Kathleen M. Cronin,  
Margaret Austin Wright and Mary Croft signing singly,  
hisher 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 16a 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 hisher discretion.

The undersigned hereby grants to each such attorney-in-fact full  
power and authority to do 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 hisher 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 15th  
day of June, 2011.

Signature: Ronald A. Pankau

Print Name: Ronald A. Pankau