FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

OMB APPROVAL								
OMB Number:	3235-0287							
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Check this box if no longer subject to 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

Address of	Danastina Darson*																	
1. Name and Address of Reporting Person* SHEPARD WILLIAM R					2. Issuer Name and Ticker or Trading Symbol CME GROUP INC. [CME]								5. Relationship of Reporting Person(s) to Issuer (Check all applicable)					
												X	Direc	ctor	10% (Owner		
(First) (Middle)				3. Date of Earliest Transaction (Month/Day/Year) 02/27/2009									Offic belov	er (give title w)		Other (specify below)		
					4. If Amendment, Date of Original Filed (Month/Day/Year)							6. Individual or Joint/Group Filing (Check Applicable						
) IL	6	50606										Line)	Form filed by One Reporting Person Form filed by More than One Reporting					
(Sta	ate) (Zip)												Pers	son			
	Tabl	e I - No	on-Deriv	ative	Seci	uritie	s Ac	quired	l, Dis	sposed o	f, or E	Benefi	cially	Owne	∍d			
Date				Year) Execution		Date,	3. Transaction Code (Instr. 8)		Disposed Of (D) (Instr. 3, 4 a			and 5) Sec Ben Owr		ities icially d Following	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership		
								Code	v	Amount	(A) o (D)	r Pric	е	Transa	action(s)		(Instr. 4)	
Common Stock Class B2 02/27/20				.009		P		1	A	A \$182.4 ⁽¹⁾			5	D				
	Та	ble II -												wned				
2. Conversion or Exercise Price of Derivative Security	Date Execu (Month/Day/Year) if any		on Date, Tran				6. Date Exercisable and Expiration Date (Month/Day/Year)			Amoun		Deri Seci (Inst	vative urity	derivative Securities Beneficially Owned Following Reported	Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	11. Nature of Indirect Beneficial Ownership (Instr. 4)		
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Explanation of Responses:

1. Represents the closing price for our Class A common stock on February 27, 2009. The Class B common stock of CME Group Inc. is not listed on a national securities exchange or traded in an organized over-the-counter market. Each class of the Class B common stock is associated with a membership in a specific division of the exchange. We assume that because the Class B shares have the same equitable interst in our earnings and the same dividend payments as our Class A shares, that if reported separately from the associated trading rights, they would have the same market price as our Class A common stock. In connection with the annual review of Mr. Shepard's holdings, it was discovered that his purchase of an IMM membership on the Chicago Mercantile Exchange and the associated share of Class B-2 common stock on February 27, 2009 was not timely reported.

by Margaret Wright for William R. Shepard

02/07/2011

** 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.