

**STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP**

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

OMB APPROVAL	
OMB Number:	3235-0287
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1. Name and Address of Reporting Person* <u>Newsome James E</u>			2. Issuer Name and Ticker or Trading Symbol <u>CME GROUP INC. [ CME ]</u>			5. Relationship of Reporting Person(s) to Issuer (Check all applicable) <input checked="" type="checkbox"/> Director 10% Owner Officer (give title below) Other (specify below)		
(Last)	(First)	(Middle)	3. Date of Earliest Transaction (Month/Day/Year) <u>08/22/2008</u>			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		
20 S. WACKER DRIVE			4. If Amendment, Date of Original Filed (Month/Day/Year)					
(Street) <u>CHICAGO IL 60606</u>								
(City) (State) (Zip)								

**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)	3. Transaction Code (Instr. 8)		4. Securities Acquired (A) or Disposed Of (D) (Instr. 3, 4 and 5)			5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4)	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			
<u>Common Stock Class A</u>	<u>08/22/2008</u>		<u>A</u>		<u>4,443</u>	<u>A</u>	<u>(1)</u>	<u>4,443</u>	<u>D</u>	

**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. Transaction Code (Instr. 8)		5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)		6. Date Exercisable and Expiration Date (Month/Day/Year)		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
<u>Non-Qualified Stock Option (right to buy)</u>	<u>\$248.11</u>	<u>08/24/2008</u>		<u>A</u>		<u>32,103</u>		<u>08/25/2008<sup>(2)</sup></u>	<u>11/23/2008</u>	<u>Common Stock Class A</u>	<u>32,103</u>	<u>\$0</u>	<u>32,103</u>	<u>D</u>	
<u>Non-Qualified Stock Options (right to buy)</u>	<u>\$500.3</u>	<u>08/24/2008</u>		<u>A</u>		<u>9,630</u>		<u>08/25/2008<sup>(2)</sup></u>	<u>11/23/2008</u>	<u>Common Stock Class A</u>	<u>9,630</u>	<u>\$0</u>	<u>9,630</u>	<u>D</u>	

**Explanation of Responses:**

- See remarks below.
- In connection with the merger, the vesting of these options was accelerated and they are 100% vested.

**Remarks:**

(1) Received in exchange for shares of NYMEX Holdings, Inc. ("NYMEX Holdings") common stock in connection with the merger (the "Merger") of NYMEX Holdings with and into CME NY Inc. ("Merger Sub"), a Delaware corporation and a direct, wholly-owned subsidiary of CME Group Inc. ("CME Group" or the "Company"). Pursuant to the agreement governing the merger, at the effective time of the Merger, all outstanding NYMEX Holdings equity awards, (including outstanding stock options and restricted stock units) granted under or pursuant to the NYMEX Holdings, Inc. 2006 Omnibus Long-Term Incentive Plan (the "Plan"), whether or not exercisable, were assumed by the Company and automatically became equity awards to purchase shares of CME Group Class A Common stock on the same terms and conditions applicable to such NYMEX Holdings equity awards, unless otherwise accelerated in connection with the Merger. The number of shares of CME Group Class A common stock issuable upon exercise of each such equity award is equal to the number of NYMEX Holdings common stock subject to the assumed award immediately prior to the effective time of the Merger multiplied by 0.2378. The effective time of the Merger was prior to the market opening on August 22, 2008. Immediately prior to the Merger, Mr. Newsome held 33,250 restricted stock units of NYMEX Holdings which were subject to accelerated vesting and then converted into CME Group Class A common stock using the foregoing exchange ratio. Mr. Newsome also owned options to purchase 175,500 shares of NYMEX Holdings common stock in the aggregate.

/s/Margaret C. Austin for James Newsome 08/26/2008

\*\* 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.