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	
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. Name and Address of Reporting Person*			2. Issuer Name and Ticker or Trading Symbol CME GROUP INC, [CME]	5. Relationship of Reporting Person(s) to Issuer (Check all applicable)				
<u>Odom C C II</u>				X	Director	10% Owner		
(Last) 20 S. WACKEH	(First) R DRIVE	(Middle)	3. Date of Earliest Transaction (Month/Day/Year) 05/25/2010		Officer (give title below)	Other (specify below)		
			4. If Amendment, Date of Original Filed (Month/Day/Year)	6. Individual or Joint/Group Filing (Check Applicable				
(Street)				Line)	Form filed by One Per	norting Person		
CHICAGO	IL	60606			Form filed by One Reporting Person			
					Form filed by More that Person	an One Reporting		
(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)	Transaction Code (Instr.		Transaction Code (Instr.		on Date, Transaction Code (Instr.				Disposed Of (D) (Instr. 3, 4 and			5. Amount of Securities Beneficially Owned Following Reported	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership
			Code	v	Amount	(A) or (D)	Price	Transaction(s) (Instr. 3 and 4)		(Instr. 4)						
Common Stock Class A	05/25/2010		A ⁽¹⁾		241	A	\$ <mark>0</mark>	5,942.125	D							

Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities) 6. Date Exercisable and Expiration Date (Month/Day/Year) 1. Title of 9. Number of 7. Title and 3. Transaction 3A. Deemed 5. Number 8. Price of 10. 11. Nature Derivative Security (Instr. 3) Transaction Code (Instr. 8) Conversion Execution Date Amount of Derivative derivative Ownership of Indirect Date (Month/Day/Year) of Derivative Securities Security (Instr. 5) or Exercise if anv Securities Form: Beneficial Beneficially Owned Price of Derivative (Month/Day/Year) Securities Underlying Direct (D) Ownership (Instr. 4) or Indirect (I) (Instr. 4) Acquired Derivative (A) or Disposed Following Reported Security Security (Instr. 3 and 4) of (D) (Instr. 3, 4 and 5) Transaction(s) (Instr. 4) Amount or Number Expiration Date of Shares Code ν (A) (D) Exercisable Date Title

Explanation of Responses:

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

By: Margaret C. Austin For: C.C. Odom II

05/27/2010

** 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.