

February 28, 2011

VIA EDGAR TRANSMISSION

Securities and Exchange Commission
450 Fifth Street, N.W.
Washington, D.C. 20549

**Re: Filing of CME Group Inc. Annual Report on Form 10-K for the year ended
December 31, 2010**

Ladies and Gentlemen:

On behalf of CME Group Inc., a Delaware corporation (the "Company"), transmitted herewith for filing is the Company's Annual Report on Form 10-K for the year ended December 31, 2010.

There have not been any changes from the preceding year in any accounting principles or practices, or in the method of applying any such principles or practices.

If you have any questions or comments in connection with the foregoing, please contact me at (312) 930-3305. Facsimile transmissions may be sent to the undersigned at (312) 930-4556.

Very truly yours,

/s/ Meg Wright

Meg Wright

Director, Associate General Counsel &
Assistant Corporate Secretary