UNITED STATES SECURITIES AND EXCHANGE COMMISSION WASHINGTON, DC 20549

SCHEDULE 14A

(Rule 14a-101)

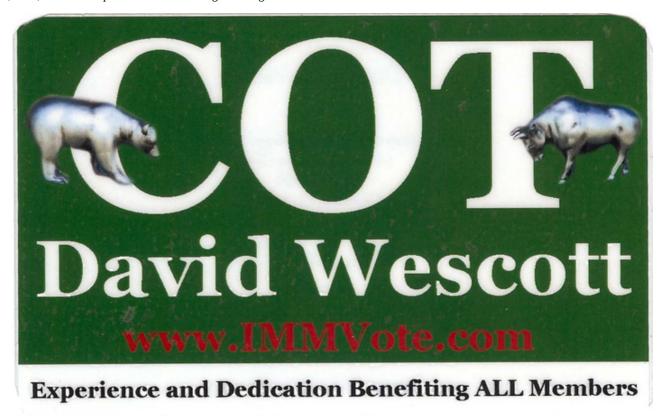
INFORMATION REQUIRED IN PROXY STATEMENT SCHEDULE 14A INFORMATION

Proxy Statement Pursuant to Section 14(a) of the Securities Exchange Act of 1934 (Amendment No.)

File	d by th	e Registrant ⊠	Filed by a Party other than the Registrant \Box
Che	ck the	appropriate box:	
	Cons Defin	minary Proxy Statement fidential, for Use of the nitive Proxy Statement nitive Additional Mater citing Material Pursuant	e Commission Only (as permitted by Rule 14a-6(e)(2))
			CME GROUP INC.
			(Name of Registrant as Specified In Its Charter)
			(Name of Person(s) Filing Proxy Statement, if other than the Registrant)
Pavi	nent o	f Filing Fee (Check the	appropriate box):
⊠		ee required	-pp.opact 00.0)
	Fee computed on table below per Exchange Act Rules 14a-6(i)(1) and 0-11		
	(1)	Title of each class of	securities to which transaction applies:
	(2)	Aggregate number of	securities to which transaction applies:
	(3)		underlying value of transaction computed pursuant to Exchange Act Rule 0-11 (set forth the amount on which the filing fee is bow it was determined):
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	Check box if any part of the fee is offset as provided by Exchange Act Rule 0-11(a)(2) and identify the filing for which the offsetting fee was paid previously. Identify the previous filing by registration statement number, or the Form or Schedule and the date of its filing		

(1) Amount Previously Paid:

(2)	Form, Schedule or Registration Statement No.:
(3)	Filing Party:
(4)	Date Filed:



For IMM BOD David J. Wescott

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CME Group Inc. has filed a definitive proxy statement with the Securities and Exchange Commission ("SEC") regarding the Annual Meeting of Shareholders to be held on May 13, 2009. Shareholders of CME Group Inc. are urged to read the definitive proxy statement and any other relevant materials filed by the CME Group Inc. with the SEC because they contain, or will contain, important information about CME Group Inc. and the Annual Meeting. The definitive proxy statement and other relevant materials (when they become available), and any other documents filed by CME Group Inc. with the SEC, may be obtained free of charge at the SEC's web site at www.sec.gov. In addition, shareholders may obtain free copies of these documents by contacting CME Group Inc., Shareholder Relations and Membership Services, 20 South Wacker Drive, Chicago, Illinois 60606. Shareholders are urged to read the definitive proxy statement and the other relevant materials (when they become available) before making any voting decision with respect to matters to be acted on at the Annual Meeting.

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