

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 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. __)**

Filed by the Registrant

Filed by a Party other than the Registrant

Check the appropriate box:

- Preliminary Proxy Statement
 Confidential, for Use of the Commission Only (as permitted by Rule 14a-6(e)(2))
 Definitive Proxy Statement
 Definitive Additional Materials
 Soliciting Material Pursuant to §240.14a-12

CME GROUP INC.

(Name of Registrant as Specified In Its Charter)

(Name of Person(s) Filing Proxy Statement, if other than the Registrant)

Payment of Filing Fee (Check the appropriate box):

- No fee required.
 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 the transaction applies:

(2) Aggregate number of securities to which the transaction applies:

(3) Per unit price or other underlying value of the transaction computed pursuant to Exchange Act Rule 0-11 (set forth the amount on which the filing fee is calculated and state how it was determined):

(4) Proposed maximum aggregate value of the transaction:

(5) Total fee paid:

- Fee paid previously with preliminary materials.
 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:

Patrick B. Lynch

Independent trader ~ 20 South Wacker Drive 7th Floor North ~ Chicago, Illinois, 60606
patrick.lynch@cmegroup.com

Dear B-2 (IMM) Shareholder,

During the past eight years that I have served on the Board of Directors of the Chicago Mercantile Exchange we have experienced dramatic changes to our business. CME has chosen to evolve and adapt to the changing landscape to take advantage of the future to enrich our shareholders (A and B). Opportunity and innovation will continue to be the backbone of CME.

CME Group has put together a fantastic array of future products for the world's risk managers to use: short-term and long-term interest rates, equities, currencies, soft and hard agriculture, weather and real estate products. It is a diverse product line that is tied together with a state of the art clearing house that removes third party risk by guaranteeing every trade. For the cost of a candy bar (\$ 1.19) a non-member can hedge one million dollars worth of short-term interest rate risk via one 3-month Eurodollar futures contract at CME. That sure seems like a great deal!! No wonder CME Eurodollars trade over 2.5 million contracts a day. This represents \$2.5 trillion dollars of notional value per day.

The purchase of CBOT was a landmark occasion but by no means should we rest on our laurels. We have positioned CME Group to compete on the global stage. The Brazilian Mercantile & Futures Exchange (BM&F) deal is a giant first step in expanding globally. This may be the most critical time for CME in terms of direction as the CME Group rocket is on the launch pad. It is important to keep a clear head and stay focused. Hubris is a dangerous disease!

I am running unopposed this election but I feel it is important that B shareholders continue to vote. Apathy is a danger to any entity or group. The importance of continuing to vote sends a strong message to our Board that "B" owners are not indifferent to what is going on at CME Group. Representation on the Board (via the six B spots) is an important value of a B share and voting for your representative demonstrates this. B shareholders are the major users of CME Group products and should be as concerned with CME Group stock price as our A shareholders. Our shareholder interests are aligned here but the share price is only the expression of the prevailing value assigned by the market. The B shareholders have a keen eye to the landscape of the future industry and it is a landscape that is always shifting and changing. How CME Group adapts and takes advantage of the changing landscape will be the ultimate stock price determiner.

I hope to continue to work for you on the Board with your support. Please take the time to vote your B share.

Sincerely,

A handwritten signature in black ink, appearing to read 'Pat Lynch', enclosed in a light gray rectangular box.

Patrick B. Lynch

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 7, 2008. Shareholders of CME Group Inc. are urged to read the definitive proxy statement and any other relevant materials filed by 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.

The preceding letter was prepared and distributed solely by the candidate. The views and opinions expressed therein are solely those of the candidate and do not necessarily reflect the views or opinions of CME Group Inc. or its directors, officers or employees, nor have these views or opinions been approved or sanctioned by any of them.