

**INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES**

OMB APPROVAL	
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Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

1. Name and Address of Reporting Person* <u>Holzrichter Julie</u>  (Last) (First) (Middle) 20 S. WACKER DRIVE  (Street) CHICAGO IL 60606  (City) (State) (Zip)	2. Date of Event Requiring Statement (Month/Day/Year) 08/08/2007	3. Issuer Name and Ticker or Trading Symbol <u>CME GROUP INC. [ CME ]</u>		
		4. Relationship of Reporting Person(s) to Issuer (Check all applicable) Director 10% Owner <input checked="" type="checkbox"/> Officer (give title below) Other (specify below) MD Operations		5. If Amendment, Date of Original Filed (Month/Day/Year)
				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

**Table I - Non-Derivative Securities Beneficially Owned**

1. Title of Security (Instr. 4)	2. Amount of Securities Beneficially Owned (Instr. 4)	3. Ownership Form: Direct (D) or Indirect (I) (Instr. 5)	4. Nature of Indirect Beneficial Ownership (Instr. 5)
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**Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)**

1. Title of Derivative Security (Instr. 4)	2. Date Exercisable and Expiration Date (Month/Day/Year)		3. Title and Amount of Securities Underlying Derivative Security (Instr. 4)		4. Conversion or Exercise Price of Derivative Security	5. Ownership Form: Direct (D) or Indirect (I) (Instr. 5)	6. Nature of Indirect Beneficial Ownership (Instr. 5)
	Date Exercisable	Expiration Date	Title	Amount or Number of Shares			
Non-Qualified Stock Option (right to buy)	09/15/2007	09/15/2016	Common Stock Class A	485 <sup>(1)</sup>	453.75	D	
Non-Qualified Stock Option (right to buy)	03/15/2008	03/15/2017	Common Stock Class A	120 <sup>(2)</sup>	532.88	D	
Non-Qualified Stock Option (right to buy)	06/15/2008	06/15/2017	Common Stock Class A	860 <sup>(3)</sup>	552.7	D	

**Explanation of Responses:**

- These options were granted on September 15, 2006. They vest over a five-year period, with 20% vesting one year after the grant date and 20% vesting on that same date in each of the following four years, subject to acceleration or termination in certain circumstances.
- These options were granted on March 15, 2007. They vest over a five-year period, with 20% vesting one year after the grant date and 20% vesting on that same date in each of the following four years, subject to acceleration or termination in certain circumstances.
- These options were granted on June 15, 2007. They vest over a five-year period, with 20% vesting one year after the grant date and 20% vesting on that same date in each of the following four years, subject to acceleration or termination in certain circumstances.

By: Margaret C. Austin For: 08/15/2007  
Julie Holzrichter

\*\* 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 5 (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.

POWER OF ATTORNEY

For Executing Forms 3, 4 and 5 Pursuant to  
Section 16(a) of the Securities  
Exchange Act

Know all by these presents, that the  
undersigned hereby constitutes and appoints each  
of Kathleen M. Cronin, Margaret C. Austin and  
Mary Croft signing singly, his/her true and  
lawful attorney-in-fact to:

(1) execute for and on behalf of the  
undersigned Forms 3, 4 and 5 and  
amendments

thereto in accordance with Section  
16(a) of the Securities Exchange Act  
of 1934

and the rules thereunder;

(2) do and perform any and all  
acts for and on behalf of the  
undersigned

which may be necessary or desirable to  
complete the execution of any such  
Form

3, 4 and 5 and the timely filing of  
such form with the United States  
Securities

and Exchange Commission and any other  
authority; and

(3) take any other action of any type  
whatsoever in connection with the  
foregoing

which, in the opinion of such  
attorney-in-fact, may be of benefit  
to, in the best

interest of. or legally required by,  
the undersigned, it being understood  
that the

documents executed by such  
attorney-in-fact on behalf of the  
undersigned

pursuant to this Power of Attorney  
shall be in such form and shall  
contain such

terms and conditions as such attorney-  
in-fact may approve in his/her  
discretion.

The undersigned hereby grants to each such  
attorney-in-fact full power and authority to do  
and perform all and every act and thing  
whatsoever requisite, necessary and proper to be  
done in the exercise of any of the rights and  
powers herein granted, as fully to all intents  
and purposes as such attorney-in-fact might or  
could do if personally present, with full power  
of substitution or revocation, hereby ratifying  
and confirming all that such attorney-in-fact,  
or his/her substitute or substitutes, shall  
lawfully do or cause to be done by virtue of  
this power of attorney and the rights and powers  
herein granted. The undersigned acknowledges  
that the foregoing attorney-in-fact, in serving  
in such capacity at the request of the  
undersigned, are not assuming any of the  
undersigneds responsibilities to comply with  
Section 16 of the Securities Exchange Act of  
1934.

This Power of Attorney shall remain in full  
force and effect until the undersigned is no  
longer required to file Forms, 3, 4, and 5 with  
respect to the undersigneds holdings of and  
transactions in securities issued by the  
Company, unless earlier revoked by the  
undersigned in a signed writing delivered to the  
foregoing attorneys-in-fact.

IN WITNESS WHEREOF, the undersigned has  
caused this Power of Attorney to be executed as  
of this 9th day of August, 2007

Signature:

Print Name;