CME GROUP INC.

Form 4 May 29, 2008

FORM 4

OMB APPROVAL

UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

OMB 3235-0287 Number:

Check this box if no longer subject to Section 16. Form 4 or

January 31, Expires: 2005

Estimated average burden hours per response... 0.5

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF **SECURITIES**

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section

30(h) of the Investment Company Act of 1940

1(b).

A

A

Common Stock Class

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obligations

may continue.

See Instruction

(Print or Type Responses)

1. Name and Address of Reporting Person * Pietrzak John L			2. Issuer Name and Ticker or Trading Symbol					5. Relationship of Reporting Person(s) to Issuer				
CN			CME GI	CME GROUP INC. [CME]					(Check all applicable)			
(Last)	(First)	(Middle)	3. Date of Earliest Transaction									
			(Month/Day/Year)					_X_ Director	109	6 Owner		
20 S. WACKER DRIVE			05/27/2008					Officer (gives)	ve titleOth below)	er (specify		
(Street)			4. If Amendment, Date Original					6. Individual or Joint/Group Filing(Check				
		Filed(Month/Day/Year)				Applicable Line) _X_ Form filed by One Reporting Person Form filed by More than One Reporting Person						
CHICAGO, IL 60606												
(City)	(State)	(Zip)	Table	I - Non-De	erivative S	Securi	ties Ac	quired, Disposed	of, or Beneficia	lly Owned		
1.Title of	2. Transaction I	Date 2A. De	emed	3.	4. Securi	ties		5. Amount of	6. Ownership	7. Nature of		
Security	(Month/Day/Ye	ar) Executi	on Date, if	Transactio	TransactionAcquired (A) or			Securities	Form: Direct	Indirect		
(Instr. 3)		any		Code Disposed of (D)))	Beneficially	(D) or	Beneficial			
		(Month	/Day/Year)	(Instr. 8)	(Instr. 3, 4 and 5)		Owned	Indirect (I)	Ownership			
								Following	(Instr. 4)	(Instr. 4)		
						(A)		Reported				
						or		Transaction(s) (Instr. 3 and 4)				
				Code V	Amount	(D)	Price	(IIISu. 5 allu 4)				
Common												
Stock Class	05/27/2008			A(1)	166	A	\$0	10,701.625	D			

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

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10,251.75

Ι

by Trust

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Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

1. Title	e of 2.	3. Transaction Date	3A. Deemed	4.	5.	6. Date Exerc	cisable and	7. Title a	and 8	3. Price of	9. Nu
Deriva	tive Conversio	on (Month/Day/Year)	Execution Date, if	TransactionNumber		Expiration D	ate	Amount	of I	Derivative	Deriv
Securit	ty or Exercis	e	any	Code	of	(Month/Day/	Year)	Underlyi	ing S	Security	Secui
(Instr.	3) Price of		(Month/Day/Year)	(Instr. 8)	Derivative	e		Securitie	es (Instr. 5)	Bene
	Derivative	e			Securities			(Instr. 3 a	and 4)		Own
	Security				Acquired						Follo
	Ť				(A) or						Repo
					Disposed						Trans
					of (D)						(Instr
					(Instr. 3,						
					4, and 5)						
								Λ.	mount		
						Date	Expiration Date	Title Number of			
						Exercisable					
				Code V	(A) (D)				nares		
				Code v	(A) (D)			31.	iaics		

Reporting Owners

Reporting Owner Name / Address	Relationships
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Director 10% Owner Officer Other

Daladianahina

Pietrzak John L 20 S. WACKER DRIVE X CHICAGO, IL 60606

Signatures

By: Margaret C. Austin For: John Pietrzak 05/29/2008

**Signature of Reporting Person Date

Explanation of Responses:

- * 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).
- (1) Granted pursuant to the Chicago Mercantile Exchange Holdings Inc. 2005 Director Stock Plan.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.

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