Edgar Filing: CME GROUP INC. - Form 4

CME GROUI Form 4	P INC.										
May 27, 2010)										
FORM 4 UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549									PPROVAL 3235-0287		
Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b). STATEMENT OF CHANGES IN B SECURI Filed pursuant to Section 16(a) of the Section 17(a) of the Public Utility Holdi 30(h) of the Investment C						N BENEFICIAL OWNERSHIP OF RITIES Exchange Act of 1934, olding Company Act of 1935 or Section					
(Print or Type R	esponses)										
SIEGEL HOWARD J Symbol				er Name and Ticker or Trading GROUP INC. [CME]				5. Relationship of Reporting Person(s) to Issuer			
								(Check all applicable)			
(Last)(First)(Middle)3. Date of (Month/Da20 S. WACKER DRIVE05/25/20				-				X_ Director 10% Owner Officer (give title Other (specify below) below)			
				Amendment, Date Original Month/Day/Year)				6. Individual or Joint/Group Filing(Check Applicable Line) _X_ Form filed by One Reporting Person			
CHICAGO, IL 60606									fore than One Reporting		
(City)	(State) (Zip)	Table	e I - Non-De	erivative S	Securi	ties Ac	quired, Disposed o	f, or Beneficia	lly Owned	
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	Executio any	med on Date, if Day/Year)	3. Transactic Code (Instr. 8)	4. Securi onAcquired Disposed (Instr. 3,	l (A) o l of (D)	Beneficially Owned Following Reported Transaction(s)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)	
Common Stock Class A	05/25/2010			Code V $A(1)$	Amount 241		Price \$ 0	(Instr. 3 and 4) 29,372	D		

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

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 control number.

 Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned

 (e.g., puts, calls, warrants, options, convertible securities)

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1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. Transactic Code (Instr. 8)	5. ofNumber of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3,		ate	7. Titl Amou Under Secur (Instr.	int of rlying	8. Price of Derivative Security (Instr. 5)	9. Nu Deriv Secu Bene Owne Follo Repo Trans (Instr
				Code V	4, and 5) (A) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares		

Reporting Owners

Reporting Owner Name / Address	Relationships						
	Director	10% Owner	Officer	Other			
SIEGEL HOWARD J 20 S. WACKER DRIVE CHICAGO, IL 60606	Х						
Signatures							
By: Margaret C. Austin For: He Siegel	oward J. 05/27			10			
<u>**</u> Signature of Reporting Perso	n		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 CME Group 2005 Director Stock Plan, as amended and restated.

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.