Warren Scot E. Form 4 March 17, 2011

# FORM 4

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

Check this box

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

January 31, Expires: 2005 Estimated average burden hours per

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**OMB APPROVAL** 

3235-0287

0.5

Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

if no longer

subject to

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

(Print or Type Responses)

A

1. Name and A Warren Scot	2. Issuer Name and Ticker or Trading Symbol CME GROUP INC. [CME]						5. Relationship of Reporting Person(s) to Issuer					
(T)							(Check all applicable)					
(Last)	3. Date of Earliest Transaction						Director	100	Orranon			
20 S. WACI	(Month/Day/Year) 03/15/2011						X_ Officer (give title Other (specify below)					
							MD Equity Index Prod & Svcs					
	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			
CHICAGO,							Form filed by More than One Reporting Person					
(City)	(State) Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned									ly Owned		
1.Title of Security (Instr. 3)	ity (Month/Day/Year) Execution any		med on Date, if Day/Year)	3. 4. Securities Acquired Transaction(A) or Disposed of (D) Code (Instr. 3, 4 and 5) (Instr. 8)				d of (D)	5. Amount of Securities Beneficially Owned Following		Indirect Beneficial Ownership	
				(A) or Code V Amount (D) Pr		Price	Reported Transaction(s) (Instr. 3 and 4)					
Common Stock Class A	03/15/2011			A(1)		830	A	\$ 0	3,051	D		
Common Stock Class	03/15/2011			F(2)		262	D	\$ 285.9	2,789	D		

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

285.9

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### Edgar Filing: Warren Scot E. - Form 4

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

1. Title of	2.	3. Transaction Date	3A. Deemed	4.	5.	6. Date Exerc	cisable and	7. Title	and	8. Price of	9. Nu
Derivative	Conversion	(Month/Day/Year)	Execution Date, if	Transactio	orNumber	Expiration Date		Amount	t of	Derivative	Deriv
Security	or Exercise		any	Code	of	(Month/Day/	Year)	Underly	ing	Security	Secui
(Instr. 3)	Price of		(Month/Day/Year)	(Instr. 8)	Derivative	e		Securitie	es	(Instr. 5)	Bene
	Derivative				Securities			(Instr. 3	and 4)		Own
	Security				Acquired						Follo
	•				(A) or						Repo
					Disposed						Trans
					of (D)						(Instr
					(Instr. 3,						
					4, and 5)						
								^	mount		
									mount		
						Date	Expiration Date	Title Number of			
						Exercisable					
				C + V	(A) (D)						
				Code V	(A) (D)			S	hares		

## **Reporting Owners**

Relationships Reporting Owner Name / Address

> Officer Other Director 10% Owner

Warren Scot E.

20 S. WACKER DRIVE MD Equity Index Prod & Svcs

CHICAGO, IL 60606

### **Signatures**

By: Margaret C. Austin For: Scot E. 03/17/2011 Warren

> \*\*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) Mr. Warren elected to receive a portion of his 2010 annual cash bonus in shares of CME Group Class A common stock.
- Mr. Warren surrendered shares to the Company in order to fulfill tax withholding obligations in connection with the grant of shares referred to in footnote 1.

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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