Edgar Filing: CME GROUP INC. - Form 4

Form 4											
June 29, 2011 FORM Check this if no longe	4 UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549									OMB APPROVAL OMB 3235-028 Number: January 31 Expires: 2009	
subject to Section 16 Form 4 or Form 5 obligation may contin <i>See</i> Instruct 1(b).	5. Filed purs s Section 17(a								burden hou response	Estimated average burden hours per response 0.5	
(Print or Type R	esponses)										
1. Name and Address of Reporting Person *2. IssuerKATLER GARY MSymbol			r Name and Ticker or Trading				5. Relationship of Reporting Person(s) to Issuer				
	CME GROUP INC. [CME]					(Check all applicable)					
(Last) (First) (Middle) 3. Date of (Month/Da 20 S. WACKER DRIVE 06/27/20								X Director Officer (give below)			
				ndment, Date Original th/Day/Year)				6. Individual or Joint/Group Filing(Check Applicable Line) _X_Form filed by One Reporting Person			
CHICAGO,	IL 60606							Form filed by M Person	More than One Ro	eporting	
(City)	(State) (Zip)	Table	I - Non-Do	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. Transactio 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	06/27/2011			Code V A <u>(1)</u>	Amount 267		Price \$ 0	(Instr. 3 and 4) 648	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				
KATLER GARY M 20 S. WACKER DRIVE CHICAGO, IL 60606	Х							
Signatures								
By: Margaret Austin Wright Fo Katler	06/28/2011							
<u>**</u> Signature of Reporting Per		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.