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Odom C C II Form 4 March 09, 20	10									
FORM	4								PPROVAL	
		SECURITIES AND EXCHANGE COMMIS Washington, D.C. 20549					OMB Number:	3235-0287		
Check this if no long subject to Section 16	er STATEM	STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES								
Form 4 or Form 5 obligation may conti <i>See</i> Instru- 1(b).	Filed purs s Section 17(a	suant to Section 10 a) of the Public Ut 30(h) of the Inv	ility Hold	ing Com	pany	Act o	f 1935 or Section	burden hou response n	•	
(Print or Type R	esponses)									
1. Name and Ad Odom C C II	Symbol	2. Issuer Name and Ticker or Trading Symbol CME GROUP INC. [CME]				5. Relationship of Reporting Person(s) to Issuer				
(Last)	(First) (M	3. Date of Earliest Transaction (Month/Day/Year) 03/08/2010				(Check all applicable) <u>X</u> Director Officer (give title 0ther (specify below)				
20 S. WACK										
CHICAGO,	(Street)		ndment, Dat th/Day/Year)	-			6. Individual or Jo Applicable Line) _X_ Form filed by 0 Form filed by M	One Reporting P	erson	
(City)		Zip) Tabl	I Nor D		· · · · · ·	4 : k	Person	an Danaffain	ller Oran ed	
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed	TransactionAcquired (A) or Code Disposed of (D) (Instr. 8) (Instr. 3, 4 and 5)			5. Amount of Securities Beneficially Owned Following Reported		7. Nature of		
			Code V	Amount	or	Price	Transaction(s) (Instr. 3 and 4)			
Common Stock Class A	03/08/2010		S	100	D	\$ 308	6,001.125	D		
Common Stock Class A	03/08/2010		S	100	D	\$ 309	5,901.125	D		
Common Stock Class A	03/08/2010		S	100	D	\$ 310	5,801.125	D		
Common Stock Class A	03/08/2010		S	100	D	\$ 311	5,701.125	D		

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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)

1. Title of	2.	3. Transaction Date	3A. Deemed	4.	5.	6. Date Exer	cisable and	7. Titl	e and	8. Price of	9. Nu
Derivative	Conversion	(Month/Day/Year)	Execution Date, if	Transact	ionNumber	Expiration D	ate	Amou	nt of	Derivative	Deriv
Security	or Exercise		any	Code	of	(Month/Day/	Year)	Under	lying	Security	Secu
(Instr. 3)	Price of		(Month/Day/Year)	(Instr. 8)	Derivativ	e		Securi	ties	(Instr. 5)	Bene
	Derivative				Securities	5		(Instr.	3 and 4)		Owne
	Security				Acquired						Follo
					(A) or						Repo
					Disposed						Trans
					of (D)						(Instr
					(Instr. 3,						
					4, and 5)						
									Amount		
									Amount		
						Date	Expiration		or Norschau		
						Exercisable	Date		Number		
									of		
				Code V	(A) (D)				Shares		

Reporting Owners

Reporting Owner Name / Address	Relationships							
	Director	10% Owner	Officer	Other				
Odom C C II 20 S. WACKER DRIVE CHICAGO, IL 60606	Х							
Signatures								
By: Margaret C. Austin For: C. Odom II	C.	03/09/2010						
**Signature of Reporting Person		I	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).

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.