CME GROUP INC.

Form 4

November 28, 2007

FORM 4 UNITED STATES SECURITIES AND EXCHANGE COMMISSION

OMB APPROVAL

OMB Number: 3235-0287

Expires: January 31, 2005

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Check this box if no longer

subject to Section 16. Form 4 or Form 5

obligations

may continue.

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES

Washington, D.C. 20549

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

See Instruction 1(b).

Stock

(Print or Type Responses)

(= JF	F)									
			2. Issuer Name and Ticker or Trading Symbol CME GROUP INC. [CME]				5	5. Relationship of Reporting Person(s) to Issuer		
(Last)	(First) (N	Middle)	3. Date of Earliest Transaction					(Check all applicable)		
	KER DRIVE	vildale)		Day/Year)	ransaction			Director X Officer (give below) MD & Pres		Owner or (specify
(Street)			4. If Amendment, Date Original					6. Individual or Joint/Group Filing(Check		
CHICAGO	, IL 60606		Filed(Mo	nth/Day/Year	r)			Applicable Line) _X_ Form filed by O Form filed by M Person		
(City)	(State)	(Zip)	Tabl	le I - Non-I	Derivative	Secui		ired, Disposed of	, or Beneficial	ly Owned
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	Execution		3. Transactic Code (Instr. 8)	(Instr. 3,	ispose	d of (D)	5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)
Common Stock Class A	11/27/2007			M	3,000	A	\$ 22	9,617	D	
Common Stock Class A	11/27/2007			S	3,000 (1)	D	\$ 624.22	6,617	D	
Common Stock Class A	11/27/2007			M	2,000	A	\$ 63.01	8,617	D	
Common	11/27/2007			S	2,000	D	\$	6,617	D	

(1)

624.22

Class A

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

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SEC 1474

(9-02)

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

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. Number coof Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)	6. Date Exercisable and Expiration Date (Month/Day/Year)		7. Title and Ame Underlying Sect (Instr. 3 and 4)	
				Code V	(A) (D)	Date Exercisable	Expiration Date	Title	An or No of Sh
Non-Qualified Stock Option (right to buy)	\$ 22	11/27/2007		M	3,000	05/07/2005(2)	05/07/2011	Common Stock Class A	3
Non-Qualified Stock Option (right to buy)	\$ 63.01	11/27/2007		M	2,000	06/06/2007(3)	06/06/2013	Common Stock Class A	2

Reporting Owners

Reporting Owner Name / Address				
	Director	10% Owner	Officer	Other

Director 10% Owner Officer

TAYLOR KIMBERLY S 20 S. WACKER DRIVE CHICAGO, IL 60606

MD & President Clearing House

Relationships

Signatures

By: Margaret C. Austin For: Kimberly S.

Taylor 11/28/2007

**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).

Reporting Owners 2

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- (1) This sale was completed pursuant to the terms of a pre-arranged trading plan established in accordance with Rule 10b5-1.
- (2) As of May 7, 2005 this option grant was 100% vested.
 - On June 6, 2007, this option vested with respect to 80% of the granted number of shares covered by the option. On the anniversary of that
- (3) date in the subsequent year, the option will vest with respect to an additional 20% of the shares covered by the option, subject to acceleration or termination in certain circumstances.

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.