

Warren Scot E.  
Form 3/A  
February 14, 2011

**FORM 3 UNITED STATES SECURITIES AND EXCHANGE COMMISSION**  
**Washington, D.C. 20549**

OMB APPROVAL

OMB Number: 3235-0104  
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**INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES**

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)

|   |         |   |  |                                  |
|---|---------|---|--|----------------------------------|
| 1. Name and Address of Reporting Person * |         | 2. Date of Event Requiring Statement  | 3. Issuer Name <b>and</b> Ticker or Trading Symbol   |                                  |
| Â Warren Scot E.                          |         | (Month/Day/Year)  | CME GROUP INC. [CME]                                 |                                  |
| (Last)                                    | (First) | (Middle)  | 02/26/2010   |                                  |
| 20 S. WACKER DRIVE                        |         | 4. Relationship of Reporting Person(s) to Issuer  |  |                                  |
| (Street)                                  |         | (Check all applicable)  |  |                                  |
| CHICAGO,Â ILÂ 60606                       |         | <input type="checkbox"/> Director <input type="checkbox"/> 10% Owner<br><input checked="" type="checkbox"/> Officer <input type="checkbox"/> Other<br>(give title below)    (specify below)<br>MD Equity Products |  |                                  |
| (City)                                    | (State) | (Zip)   | 5. If Amendment, Date Original Filed(Month/Day/Year) |                                  |
|   |         |   | 02/26/2010   |                                  |
| 1. Title of Security                      |         | 2. Amount of Securities Beneficially Owned  |  | 3. Ownership                     |
| (Instr. 4)                                |         | (Instr. 4)  |  | Form: Direct (D) or Indirect (I) |
| Common Stock Class A                      |         | 971 <sup>(1)</sup>  |  | D                                |
|   |         |   |  | Â                                |
|   |         |   |  | SEC 1473 (7-02)                  |

**Table I - Non-Derivative Securities Beneficially Owned**

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

| 1. Title of Derivative Security<br>(Instr. 4) | 2. Date Exercisable and Expiration Date<br>(Month/Day/Year) | 3. Title and Amount of Securities Underlying Derivative Security<br>(Instr. 4) | 4. Conversion or Exercise Price of Derivative Security | 5. Ownership Form of Derivative Security: Direct (D) or Indirect | 6. Nature of Indirect Beneficial Ownership<br>(Instr. 5) |
|---|---|--|--|--|--|
|   | Date Exercisable    Expiration Date                         | Title    Amount or Number of   | Derivative Security                                    | Security: Direct (D) or Indirect                                 |  |

Shares (I)  
(Instr. 5)

## Reporting Owners

| Reporting Owner Name / Address                            | Relationships |           |                      |       |
|---|---------------|-----------|----------------------|-------|
|   | Director      | 10% Owner | Officer              | Other |
| Warren Scot E.<br>20 S. WACKER DRIVE<br>CHICAGO, IL 60606 | Â             | Â         | Â MD Equity Products | Â     |

## Signatures

By: Margaret C. Wright for Scot E. Warren  
02/14/2011

\_\_Signature of Reporting Person Date

## Explanation of Responses:

- \* If the form is filed by more than one reporting person, *see* Instruction 5(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) The amendment is being filed to include 133 additional shares that were not included in Mr. Warren's original filing.

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.