## Edgar Filing: WESCOTT DAVID J - Form 4

Form 4	DAVID J									
September 1	6, 2011									
FORM 4 UNITED STATES SECURITIES AND EXCHANCE COMMISSION								OMB APPROVAL		
VNITED STATES SEC				JRITIES AND EXCHANGE COMMISSIO Jashington, D.C. 20549				OMMISSION	OMB Number:	3235-0287
Check th if no long subject to Section 1 Form 4 o Form 5	ger 5 66. 9 7 Filed pur	STATEMENT OF CHAN				ties E	e Act of 1934,	Expires: January 31 2005 Estimated average burden hours per response 0.5		
obligatio may cont <i>See</i> Instru 1(b).	tinue. Section 17(3			tility Holo vestment	•	-	•	1935 or Section	I	
(Print or Type I	Responses)									
1. Name and Address of Reporting Person *       2. Issue         WESCOTT DAVID J       Symbol			er Name and Ticker or Trading GROUP INC. [CME]				5. Relationship of Reporting Person(s) to Issuer (Check all applicable)			
CME										
20 S. WACKER DRIVE (Month/D 09/14/20 (Street) 4. If Ame			•				XDirector10% Owner Officer (give titleOther (specify below)Delow)			
							<ul> <li>6. Individual or Joint/Group Filing(Check</li> <li>Applicable Line)</li> <li>_X_ Form filed by One Reporting Person</li> </ul>			
CHICAGO,	, IL 60606							Form filed by M Person		
(City)	(State)	(Zip)	Tabl	e I - Non-E	Derivative	Secu	rities Acqu	iired, Disposed of,	or Beneficial	y Owned
1.Title of Security (Instr. 3)	2. Transaction Date 2A. Deemed (Month/Day/Year) Execution Date, if any (Month/Day/Year)			3.4. Securities AcquiredTransactior(A) or Disposed of (D)Code(Instr. 3, 4 and 5)(Instr. 8)				5. Amount of Securities Beneficially Owned Following Reported	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)
				Code V	Amount	(A) or (D)	Price	Transaction(s) (Instr. 3 and 4)	(Instr. 4)	
Common Stock Class B3	09/14/2011			Р	1 (1)	A	\$ 269.62	1	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. Transactio Code (Instr. 8)	5. of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)		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	(A) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares		

## **Reporting Owners**

Reporting Owner Name / Address	Relationships							
L O	Director	10% Owner	Officer	Other				
WESCOTT DAVID J 20 S. WACKER DRIVE CHICAGO, IL 60606	Х							
Signatures								
By: Margaret Austin Wright Fo Wescott	09/16/2011							

<u>\*\*</u>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).

Represents the closing price for our Class A common stock on September 14, 2011. The Class B common stock of CME Group Inc. is not listed on a national securities exchange or traded in an organized over-the-counter market. Each class of the Class B common stock is

(1) associated with a membership in a specific division of the exchange. We assume that because the Class B shares have the same equitable interest in our earnings and the same dividend payments as our Class B shares, that if reported separately from the associated trading rights, they would have the same market price as our Class A common stock.

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.