CME GROUP INC.

Form 4

December 19, 2014

FORM 4

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

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF

SECURITIES

OMB APPROVAL OMB

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Check this box if no longer subject to Section 16. Form 4 or

Form 5 obligations may continue. See Instruction

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

1(b).

A

(Print or Type Responses)

1. Name and Address of Reporting Person * Harley Jill A			2. Issuer Name and Ticker or Trading Symbol CME GROUP INC. [CME]				ng	5. Relationship of Reporting Person(s) to Issuer		
(Last)	(First) (Middle)		Earliest Tı	_	-		(Chec	k all applicable)
20 S. WACI	KER DR.		(Month/Day/Year) 12/18/2014				Director 10% Owner Officer (give title Other (specify below)			
	(Street)		4. If Ame	ndment, Da	te Origina	ıl		6. Individual or Jo	oint/Group Filin	g(Check
CHICAGO, IL 60606			Filed(Month/Day/Year)					Applicable Line) _X_ Form filed by One Reporting Person Form filed by More than One Reporting Person		
(City)	(State)	(Zip)	Table	e I - Non-E) erivative	Secur	ities Acq	uired, Disposed of	f, or Beneficial	ly Owned
1.Title of Security (Instr. 3)	2. Transaction Dat (Month/Day/Year)	Execution any	med on Date, if Day/Year)	3. Transactic Code (Instr. 8)	4. Securion(A) or D (Instr. 3,	ispose 4 and (A) or	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)	
Common Stock Class A	12/18/2014			M	800	A	\$ 83.88	11,835	D	
Common Stock Class	12/18/2014			S	800 (1)	D	\$ 90.06	11,035	D	

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

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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. Transacti Code (Instr. 8)	5. Number on f Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)	6. Date Exercisab Expiration Date (Month/Day/Year		7. Title and A Underlying S (Instr. 3 and	ying Securi
				Code V	(A) (D)	Date Exercisable	Expiration Date	Title	Amo or Num of Shar
Non-Qualified Stock Option (right to buy)	\$ 83.88	12/18/2014		M	800	06/16/2013(2)	06/16/2018	Common Stock Class A	80

Reporting Owners

Reporting Owner Name / Address		Relat	ionships
	ъ.	1000 0	G 221

Director 10% Owner Officer Other

Harley Jill A

20 S. WACKER DR. MD & CAO

CHICAGO, IL 60606

Signatures

Margaret Austin Wright for Jill A.
Harley
12/19/2014

**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).
- (1) This sale was completed pursuant to the terms of a pre-arranged trading plan established in accordance with Rule 10b5-1.
- (2) On June 16, 2013, these options vested with respect to 100% of the granted number of shares covered by the option.

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.

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