CME GROUP INC.

Form 4 May 07, 2013

FORM 4

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

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF

SECURITIES

OMB APPROVAL

OMB 3235-0287 Number:

January 31, Expires: 2005 Estimated average

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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).

(Print or Type Responses)

1. Name and Address of Reporting Person ** GILL PHUPINDER			2. Issuer Name and Ticker or Trading Symbol CME GROUP INC. [CME]					ng	5. Relationship of Reporting Person(s) to Issuer		
(Last)	(First)	(Middle)	3. Date of Earliest Transaction				(Chec	Check all applicable)			
20 S. WACKER DRIVE			(Month/Day/Year) 05/03/2013					_X_ Director 10% Owner Selection Other (specify below) CEO			
	(Street)		4. If Ame	endment	t, Da	te Original			6. Individual or Jo	oint/Group Filin	g(Check
CHICAGO	Filed(Month/Day/Year)					Applicable Line) _X_ Form filed by One Reporting Person Form filed by More than One Reporting Person					
(City)	(State)	(Zip)	Tab	le I - No	on-D	erivative S	Securi	ities Acqu	iired, Disposed of	f, or Beneficial	ly Owned
1.Title of Security (Instr. 3)	2. Transaction Do (Month/Day/Yea	r) Execution	n Date, if Transaction(A) or Disposed of (D) Code (Instr. 3, 4 and 5) Day/Year) (Instr. 8) (A) or			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	05/03/2013			M	•	24,500	A		132,773	D	
Common Stock Class A	05/03/2013			S		24,500	D	\$ 60.89 (1)	108,273	D	
Common Stock Class A	05/03/2013			M		19,000	A	\$ 14.47	127,273	D	
Common Stock	05/03/2013			S		19,000	D	\$ 60.89	108,273	D	

Class A (1)

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. Transaction Code (Instr. 8)	5. Number of or 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 Ar Underlying Se (Instr. 3 and 4)
				Code V	(A) (D)	Date Exercisable	Expiration Date	Title I
Non-Qualified Stock Option (right to buy)	\$ 12.6	05/03/2013		M	24,500	06/08/2008(2)	06/06/2013	Common Stock Class A
Non-Qualified Stock Option (right to buy)	\$ 14.47	05/03/2013		M	19,000	01/01/2009(3)	01/01/2014	Common Stock Class A

Reporting Owners

Reporting Owner Name / Address	Relationships						
	Director	10% Owner	Officer	Other			
GILL PHUPINDER 20 S. WACKER DRIVE	X		CEO				
CHICAGO, IL 60606							

Signatures

By: Margaret Austin Wright For: Phupinder S Gill 05/07/2013

**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).
- On May 3, 2013, Mr. Gill sold a total of 43,500 shares of CME Group Class A common stock at an average price of \$60.89 per share,
- (1) including the exercise of options. The price ranges were \$60.60 through \$61.14. The Company maintains a record of the transactions and copies will be provided upon request.

Reporting Owners 2

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- (2) On June 6, 2008, this option vested with respect to 100% of the granted number of shares covered by the option.
- (3) On January 1, 2009, this option 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.