

Parisi James E.
Form 4
May 30, 2013

FORM 4

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

OMB APPROVAL

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STATEMENT OF CHANGES IN 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 *
Parisi James E.

2. Issuer Name and Ticker or Trading Symbol
CME GROUP INC. [CME]

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

(Last) (First) (Middle)
20 S. WACKER DRIVE

(Street)

3. Date of Earliest Transaction (Month/Day/Year)
05/28/2013

____ Director
 Officer (give title below) _____ Other (specify below)
CFO & Sr MD Finance & Corp Dev

CHICAGO, IL 60606

4. If Amendment, Date Original Filed (Month/Day/Year)

6. Individual or Joint/Group Filing (Check Applicable Line)
 Form filed by One Reporting Person
 Form filed by More than One Reporting Person

(City) (State) (Zip)

Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned

1. Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transaction Code (Instr. 8)	4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)	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)
			Code	V	Amount (A) or (D) Price		
Common Stock Class A	05/28/2013		M		1,000 A \$ 19.02	53,810	D
Common Stock Class A	05/28/2013		S		1,000 (1) D \$ 65.6004	52,810	D
Common Stock Class A	05/28/2013		M		7,000 A \$ 25.4	59,810	D
Common Stock	05/28/2013		S		7,000 (1) D \$ 65.6004	52,810	D

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Class A Common Stock Class A	05/28/2013	M	8,000	A	\$ 25.4	60,810	D
Class A Common Stock Class A	05/28/2013	S	<u>8,000</u> (1)	D	\$ 65.935	52,810	D
Class A Common Stock Class A	05/28/2013	M	3,500	A	\$ 50.39	56,310	D
Class A Common Stock Class A	05/28/2013	S	<u>3,500</u> (1)	D	\$ 65.8273	52,810	D
Class A Common Stock Class A	05/28/2013	M	8,000	A	\$ 50.39	60,810	D
Class A Common Stock Class A	05/28/2013	S	<u>8,000</u> (1)	D	\$ 65.6425	52,810	D
Class A Common Stock Class A	05/28/2013	M	4,500	A	\$ 44.8	57,310	D
Class A Common Stock Class A	05/28/2013	S	<u>4,500</u> (1)	D	\$ 65.8273	52,810	D
Class A Common Stock Class A	05/28/2013	S	<u>5,000</u> (1)	D	\$ 65.5	47,810	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. Transaction Code (Instr. 8)	5. Number of 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 Amount of Underlying Security (Instr. 3 and 4)
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					Date Exercisable	Expiration Date	Title	
			Code	V (A) (D)				
Non-Qualified Stock Option (right to buy)	\$ 19.02	05/28/2013	M	1,000	03/15/2009 ⁽²⁾	03/15/2014	Common Stock Class A	1
Non-Qualified Stock Option (right to buy)	\$ 25.4	05/28/2013	M	7,000	06/14/2009 ⁽³⁾	06/14/2014	Common Stock Class A	7
Non-Qualified Stock Option (right to buy)	\$ 25.4	05/28/2013	M	8,000	06/14/2009 ⁽³⁾	06/14/2014	Common Stock Class A	8
Non-Qualified Stock Option (right to buy)	\$ 44.8	05/28/2013	M	4,500	12/15/2009 ⁽⁴⁾	12/15/2014	Common Stock Class A	4
Non-Qualified Stock Option (right to buy)	\$ 50.39	05/28/2013	M	3,500	06/15/2010 ⁽⁵⁾	06/15/2015	Common Stock Class A	3
Non-Qualified Stock Option (right to buy)	\$ 50.39	05/28/2013	M	8,000	06/15/2010 ⁽⁵⁾	06/15/2015	Common Stock Class A	8

Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
Parisi James E. 20 S. WACKER DRIVE CHICAGO, IL 60606			CFO & Sr MD Finance & Corp Dev	

Signatures

By: Margaret Austin Wright For: James E. Parisi 05/30/2013

__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).

- (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 3/15/2009, this option vested with respect to 100% of the granted number of shares covered by the option.
- (3) As of 6/14/2009, this option vested with respect to 100% of the granted number of shares covered by the option.
- (4) As of 12/15/2009, this option vested with respect to 100% of the granted number of shares covered by the option.
- (5) As of 6/15/2010, this option vested with respect to 100% of the granted number of shares covered by the option.

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