CME GROUP INC.

Form 4

December 29, 2016

FORM 4 UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

OMB APPROVAL

OMB 3235-0287 Number:

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Check this box if no longer subject to Section 16. Form 4 or Form 5

obligations

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

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF

SECURITIES

may continue. 30(h) of the Investment Company Act of 1940 See Instruction

1(b).

(Print or Type Responses)

1. Name and Address of Reporting Person * Durkin Bryan T			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)	3. Date of Earliest Transaction	(Choose an approach)		
20 S. WACKE	R DRIVE		(Month/Day/Year) 12/28/2016	Director 10% Owner _X_ Officer (give title Other (specify below) President		
(Street)			4. If Amendment, Date Original	6. Individual or Joint/Group Filing(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) Tal	ble I - Non-	-Derivativ	e Secu	rities Acquire	ed, Disposed of, o	or Beneficially	y Owned
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	Code (Instr. 8)	orDisposed (Instr. 3,	of (D) 4 and : (A) or	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)
Common Stock Class A	12/28/2016		Code V M	Amount 12,280	(D)	Price \$ 54.37	65,960	D	
Common Stock Class A	12/28/2016		S	12,280 (1)	D	\$ 116.3919 (2)	53,680	D	
Common Stock Class A	12/28/2016		M	2,606	A	\$ 54.3	56,286	D	
Common Stock	12/28/2016		S	2,606 (1)	D	\$ 116.3919	53,680	D	

Class A (2)

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. Transactic 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)	\$ 54.3	12/28/2016		M	2,606	09/15/2014(3)	09/15/2020	Common Stock Class A
Non-Qualified Stock Option (right to buy)	\$ 54.37	12/28/2016		M	12,280	09/15/2015(4)	09/15/2021	Common Stock Class A

Reporting Owners

Reporting Owner Name / Address	Relationships					
	Director	10% Owner	Officer	Other		

Durkin Bryan T

20 S. WACKER DRIVE President

CHICAGO, IL 60606

Signatures

By: Margaret Austin Wright For: Bryan
Durkin
12/29/2016

**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)

Reporting Owners 2

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On December 28, 2016, Mr. Durkin sold an aggregate of 14,886 shares of CME Group Class A common stock. For reporting purposes, the sales prices within a \$1 range have been aggregated and the weighted average sales price has been reported. The price ranges were: \$115.87 to \$115.97; \$116.00 to \$116.87; and \$117.09 to \$117.18. The Company maintains a record of the transactions and copies will be provided upon request.

- (3) On September 15, 2014, these options vested with respect to 100% of the granted number of shares covered by the option.
- (4) On September 15, 2015, 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.