CME GROUP INC.

Form 4

March 17, 2017

FORM 4

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

OMB Number: 3235-0287

OMB APPROVAL

Check this box if no longer subject to Section 16.

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES

Expires: January 31, 2005
Estimated average

0.5

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

burden hours per response...

1(b).

(Print or Type Responses)

1. Name and Address of Reporting Person ** Winkler Julie			2. Issuer Name and Ticker or Trading Symbol	5. Relationship of Reporting Person(s) to Issuer			
			CME GROUP INC. [CME]	(Check all applicable)			
(Last)	(First)	(Middle)	3. Date of Earliest Transaction				
			(Month/Day/Year)	Director 10% Owner			
20 S. WACKER DRIVE			03/15/2017	_X_ Officer (give title Other (specify below) below) Sr MD Chief Commercial Officer			
(Street)			4. If Amendment, Date Original	6. Individual or Joint/Group Filing(Check			
			Filed(Month/Day/Year)	Applicable Line) _X_ Form filed by One Reporting Person			
CHICAGO, IL 60606				Form filed by More than One Reporting Person			
(City)	(State)	(Zip)	Table I - Non-Derivative Securities	s Acquired, Disposed of, or Beneficially Owned			
1 Title of	2 Transaction I	Date 2A Deer	med 3 4 Securities Acquir	red 5 Amount of 6 7 Nature			

. •		Tabi	e I - Moli-D	errvative	Secui	ines Acqu	n eu, Disposeu oi,	or benefician	y Owned
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transactio Code (Instr. 8)	4. Security on (A) or Di (Instr. 3,	spose 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)	7. Nature of Indirect Beneficial Ownership (Instr. 4)
Common Stock Class A	03/15/2017		F	432 (1)	D	\$ 124.74	13,054	D	
Common Stock Class A	03/15/2017		A	1,384 (2)	A	\$ 0	14,438	D	
Common Stock Class A	03/15/2017		A	1,812 (3)	A	\$ 0	16,250	D	

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	2.	3. Transaction Date		4.	5.	6. Date Exer		7. Tit		8. Price of	9. Nu
Derivative	Conversion	(Month/Day/Year)		Transactio		Expiration D		Amou		Derivative	Deriv
Security	or Exercise		any	Code	of	(Month/Day/	Year)		rlying	Security	Secui
(Instr. 3)	Price of		(Month/Day/Year)	(Instr. 8)	Derivative			Secur		(Instr. 5)	Bene
	Derivative				Securities			(Instr	. 3 and 4)		Owne
	Security				Acquired						Follo
					(A) or						Repo
					Disposed						Trans
					of (D)						(Instr
					(Instr. 3,						
					4, and 5)						
									A mannt		
									Amount		
						Date	Expiration	m: 1	or		
						Exercisable	Date	Date	Number		
									of		
				Code V	(A) (D)				Shares		

Reporting Owners

Reporting Owner Name / Address

Relationships

Director 10% Owner Officer

Other

Winkler Julie

20 S. WACKER DRIVE CHICAGO, IL 60606

Sr MD Chief Commercial Officer

Signatures

By: Margaret Austin Wright For: Julie Marie

Winkler

03/17/2017

**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) Ms. Winkler surrendered shares to the Company in order to fulfill tax withholding obligations in connection with the receipt of the performance share award.
- (2) Represents shares earned from a 2013 performance share award based upon the company's achievement of cash earnings per share growth and total shareholder return relative to the S&P 500 measured over 2014-2016.
- (3) On March 15, 2017, Ms. Winkler received a pro rata equity award in light of her promotion to Chief Commercial Officer.

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