CME GROUP INC.

Form 4

August 19, 2013

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. Form 4 or

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES

Expires: January 31, 2005
Estimated average

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... 0.5

1(b).

Common

Common

Stock Class

Stock Class 08/15/2013

08/15/2013

(Print or Type Responses)

| | • | | | |
|--------------------------------------|---|---|--|--|
| 1. Name and A Sammann I | Address of Reporting Derek | Symbol | uer Name and Ticker or Trading l GROUP INC. [cme] | Issuer |
| (Last) (First) (Middle) 3. | | | of Earliest Transaction | (Check all applicable) |
| (Lust) | (1131) | , 2.24.0 | | Director 10% Owner |
| 20 S. WAC | KER DRIVE | 08/15 <i>i</i> | /Day/Year) /2013 | Officer (give title Other (specify below) Sr MD FX Metals & Options Sol |
| | | | mendment, Date Original Ionth/Day/Year) | 6. Individual or Joint/Group Filing(Check Applicable Line) _X_ Form filed by One Reporting Person _ Form filed by More than One Reporting |
| CHICAGO. | , IL 60606 | | | Person |
| (City) | (State) | ties Acquired, Disposed of, or Beneficially Owned | | |
| 1.Title of Security (Instr. 3) | 2. Transaction Date (Month/Day/Year) | | Code (Instr. 3, 4 and 5) | of (D) Securities Form: Direct Indirect |
| Common Stock Class A | 08/15/2013 | | M 1,240 A | \$ 19,340 D |
| Common Stock Class A | 08/15/2013 | | S 1,240 D | \$ 74.78 18,100 D |

M

S

6,320

6,320 D

\$ 54.3 24,420

18,100

\$

74.78

D

D

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| A | | | | <u>(1)</u> | | |
|---------------------------------------|---|-------|---|--------------------|--------|---|
| Common Stock Class 08/15/2013 A | M | 2,970 | A | \$ 56.87 | 21,070 | D |
| Common Stock Class 08/15/2013 A | S | 2,970 | D | \$ 74.78 (1) | 18,100 | D |

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

Persons who respond to the collection of SEC 1474 information contained in this form are not required to respond unless the form displays a currently valid OMB control number.

(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) | Code | 5. Number some 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 Ame Underlying Sect (Instr. 3 and 4) | |
|---|---|---|---|--------|---|--|--------------------|---|----------------------------|
| | | | | Code V | (A) (D) | Date Exercisable | Expiration Date | Title | An or No of Sh |
| Non-Qualified Stock Option (right to buy) | \$ 54.3 | 08/15/2013 | | M | 6,320 | 09/15/2012(2) | 09/15/2020 | Common Stock Class A | ϵ |
| Non-Qualified Stock Option (right to buy) | \$ 54.37 | 08/15/2013 | | M | 1,240 | 09/15/2012(3) | 09/15/2021 | Common Stock Class A | 1 |
| Non-Qualified Stock Option (right to buy) | \$ 56.87 | 08/15/2013 | | M | 2,970 | 09/15/2012(4) | 09/15/2019 | Common Stock Class A | 2 |

Reporting Owners

| Reporting Owner Name / Address | Relationships | | | | |
|--------------------------------|---------------|-----------|-------------------------------|-------|--|
| | Director | 10% Owner | Officer | Other | |
| Sammann Derek | | | | | |
| 20 S. WACKER DRIVE | | | Sr MD FX Metals & Options Sol | | |
| CHICAGO IL 60606 | | | | | |

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Signatures

by: Margaret Austin Wright for: Derek L.
Sammann

08/19/2013

**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 August 15, 2013, Mr. Sammann sold a total of 10,530 shares of CME Group Class A common stock at an average price of \$74.78 per (1) share, including the exercise of options. The price ranges were \$74.30 through \$74.83. The Company maintains a record of the transactions and copies will be provided upon request.
- (2) On September 15, 2012, this option vested with respect to 50% of the granted number of shares covered by the option.
- (3) On September 15, 2012, this option vested with respect to 25% of the granted number of shares covered by the option.
- (4) On September 15, 2012, this option vested with respect to 75% of the granted number of shares covered by the otpion.

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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