Holzrichter Julie Form 4 August 08, 2017

FORM 4

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

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF

SECURITIES

OMB Number:

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if no longer subject to Section 16. Form 4 or Form 5 obligations may continue.

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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(b).

See Instruction

1. Name and Address of Reporting Person * Holzrichter Julie			2. Issuer Name and Ticker or Trading Symbol CME GROUP INC. [CME]	5. Relationship of Reporting Person(s) to Issuer		
(Last)	(First)	(Middle)	3. Date of Earliest Transaction	(Check all applicable)		
20 S. WACK	ER DRIVE		(Month/Day/Year) 08/07/2017	Director 10% Owner _X_ Officer (give title Other (specify below) Sr MD Chief Operating Officer		
	(Street)		4. If Amendment, Date Original Filed(Month/Day/Year)	6. Individual or Joint/Group Filing(Check Applicable Line) _X_ Form filed by One Reporting Person		
CHICAGO, I	L 60606			Form filed by More than One Reporting Person		
(City)	(State)	(Zip)	Table I - Non-Derivative Securities Ac	equired, Disposed of, or Beneficially Owne		
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(City)	(State)	(Zip) Tab	ole I - Non-	Derivativ	e Secı	ırities Acquir	ed, Disposed of,	or Beneficiall	y 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. Securi oner Dispo- (Instr. 3,	sed of 4 and (A) or		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	08/07/2017		M	5,875	A	\$ 83.88	43,657	D	
Common Stock Class A	08/07/2017		S	5,875	D	\$ 125.6709	37,782	D	
Common Stock Class A	08/07/2017		M	6,040	A	\$ 56.87	43,822	D	
Common Stock	08/07/2017		S	6,040	D	\$ 125.6709	37,782	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. Transactic Code (Instr. 8)	5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)	6. Date Exercisab Expiration Date (Month/Day/Year		7. Title and A Underlying S (Instr. 3 and	Secu
				Code V	(A) (D)	Date Exercisable	Expiration Date	Title	An or No of Sh
Non-Qualified Stock Option (right to buy)	\$ 56.87	08/07/2017		M	6,040	09/15/2013(2)	09/15/2019	Common Stock Class A	ϵ
Non-Qualified Stock Option (right to buy)	\$ 83.88	08/07/2017		M	5,875	06/16/2013(3)	06/16/2018	Common Stock Class A	5

Reporting Owners

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

Holzrichter Julie

20 S. WACKER DRIVE Sr MD Chief Operating Officer

CHICAGO, IL 60606

Signatures

By: Margaret Austin Wright For: Julie
Holzrichter

08/08/2017

**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).

Reporting Owners 2

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- On August 7, 2017, Ms. Holzrichter sold a total of 11,915 shares of CME Group Class A common stock at an average price of \$125.67
- (1) per share, including the exercise of options. The price ranges were \$125.65 through \$125.70. The Company maintains a record of the transactions and copies will be provided upon request.
- (2) As of September 15, 2013, this option vested with respect to 100% of the option.
- (3) As of June 16, 2013, this option vested with respect to 100% of 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.