FORM 3

## **UNITED STATES SECURITIES AND EXCHANGE COMMISSION**

Washington, D.C. 20549

## INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

|  | OMB APP   | ROVAL |  |  |  |  |  |
|--|---|-------|--|--|--|--|--|
|  | OMB Number: 3235-0104<br>Estimated average burden |       |  |  |  |  |  |
|  |   |       |  |  |  |  |  |
|  | hours per response:                               | 0.5   |  |  |  |  |  |

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

| Kaye Daniel G  |         |          | Date of Event equiring Statem Month/Day/Year 5/08/2019 | nent   | 3. Issuer Name and Ticker or Trading Symbol  CME GROUP INC. [ CME ] |                            |   |   |   |   |  |  |
|--|---------|----------|--|--|---|----------------------------|---|---|---|---|--|--|
| (Last)   | (First) | (Middle) |  |  | Relationship of Reporting Per (Check all applicable)     X Director |                            | rson(s) to Issuer                           |   | 5. If Amendment, Date of Original Filed (Month/Day/Year)  |   |  |  |
| (Street)   |         |          |  |  |   | Officer (give title below) | Other (spe<br>below)                        |   | 6. Individual or Joint/Group Filing (Check Applicable Line)  X Form filed by One Reporting Person |   |  |  |
| CHICAGO  | IL      | 60606    |  |  |   |                            |   |   |   | Form filed by More than One<br>Reporting Person |  |  |
| (City)   | (State) | (Zip)    |  |  |   |                            |   |   |   |   |  |  |
| Table I - Non-Derivative Securities Beneficially Owned   |         |          |  |  |   |                            |   |   |   |   |  |  |
| 1. Title of Security (Instr. 4)  |         |          |  |  | unt of Securities<br>ially Owned (Instr. 4)                         |                            |   | 4. Nature of Indirect Beneficial Ownership (Instr. 5) |   |   |  |  |
| Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities) |         |          |  |  |   |                            |   |   |   |   |  |  |
| 1. Title of Derivative Security (Instr. 4)  2. Date Exerc Expiration Date (Month/Day/Y)  Date Exercisable          |         |          | ate  | d 3. Title and Amount of Secur<br>Underlying Derivative Securi |   |                            | 4.<br>Conversion<br>or Exercise<br>Price of | ise Form:   | 6. Nature of Indirect<br>Beneficial Ownership<br>(Instr. 5)                                       |   |  |  |
|  |         |          |  | Expiration<br>Date   | ı<br>Title  | •                          | Amount or Derivat Securit Of Shares         |   | ve or Indirec   |   |  |  |

**Explanation of Responses:** 

No securities are beneficially owned.

By: Margaret Austin Wright For: Daniel G Kaye

05/14/2019

\*\* Signature of Reporting Person

Date

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

- \* If the form is filed by more than one reporting person, see Instruction 5 (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).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, see Instruction 6 for procedure.

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