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FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

| Check this box if no longer subje | ot to |
|-----------------------------------|-------|
| | |
| Section 16. Form 4 or Form 5 | |
| obligations may continue. See | |
| Instruction 1(b). | |

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

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

| OWR APPRO | VAL |
|-------------------------|-----------|
| OMB Number: | 3235-0287 |
| Estimated average burde | en |
| hours per response: | 0.5 |

| 1. Name and Address of Reporting Person* GEPSMAN MARTIN J | | | 2. Issuer Name and Ticker or Trading Symbol <u>CME GROUP INC.</u> [CME] | | 5. Relationship of Reporting Person(s) to Issuer (Check all applicable) | | | | |
|--|------------------|----------|---|-------------------|---|-----------------------|--|--|--|
| | | | | X | Director | 10% Owner | | | |
| (Last) 20 S. WACKE | (First) ER DR | (Middle) | 3. Date of Earliest Transaction (Month/Day/Year) 03/14/2019 | | Officer (give title below) | Other (specify below) | | | |
| , | | | 4. If Amendment, Date of Original Filed (Month/Day/Year) | 6. Indiv Line) | idual or Joint/Group Fili | ng (Check Applicable | | | |
| (Street) | IL | 60606 | | X | Form filed by One Re | porting Person | | | |
| | | | | | Form filed by More th Person | an One Reporting | | | |
| (City) | (State) | (Zip) | | | | | | | |

Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially 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. Securities Disposed Of (| | | Securities Beneficially | Form: Direct (D) or Indirect (I) (Instr. 4) | 7. Nature of Indirect Beneficial Ownership (Instr. 4) |
|---------------------------------|--|---|---|---|--------------------------------|---------------|----------|------------------------------------|---|---|
| | | | Code | v | Amount | (A) or (D) | Price | Transaction(s) (Instr. 3 and 4) | | (11341.4) |
| Common Stock Class A | 03/14/2019 | | S | | 3,000 | D | \$167.91 | 39,799 | D | |

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. Transa Code (8) | | 5. Nu of Deriv Secu Acqu (A) or Dispo of (D) (Instr and 5 | ative rities ired osed | 6. Date Exerc Expiration Da (Month/Day/Y | ate | 7. Title Amour Securi Underl Deriva Securi and 4) | nt of ties ying tive ty (Instr. 3 | 8. Price of Derivative Security (Instr. 5) | 9. Number of derivative Securities Beneficially Owned Following Reported Transaction(s) (Instr. 4) | 10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 11. Nature of Indirect Beneficial Ownership (Instr. 4) |
|---|---|--|---|------------------------------|---|--|---------------------------------|--|--------------------|---|---|---|--|--|--|
| | | | | Code | v | (A) | (D) | Date Exercisable | Expiration Date | Title | Amount or Number of Shares | | | | |

Explanation of Responses:

Margaret Austin Wright for Martin J. Gepsman

<u>03/18/2019</u>

** 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 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).

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.