FORM 4

## UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

## STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

OMB APPROVAL								
OMB Number:	3235-028							
Estimated average I	nurden							

0.5

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

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934

	Reporting Person*			2 10	ouer	NI							- 1								
Name and Address of Reporting Person*  Tully Sean					2. Issuer Name <b>and</b> Ticker or Trading Symbol CME GROUP INC. [ CME ]											o of Reportin blicable)	• •	•	ssuer Owner		
(Last) (First) (Middle) 20 S. WACKER DRIVE					3. Date of Earliest Transaction (Month/Day/Year) 09/14/2014									X	Office	er (give title Oth w) belo		other elow)	(specify		
O IL				4. If	4. If Amendment, Date of Original Filed (Month/Day/Year)										Form	Form filed by One Reporting Person Form filed by More than One Reporting					
Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned																					
=: ::::::::::::::::::::::::::::::::::::			2. Transaction Date (Month/Day/Year)		ar) E	2A. Deemed Execution Date, if any (Month/Day/Year)		3. Transaction Code (Instr. 8)		Disposed Of (D) (Instr. 3,				4 and Se		ties cially I Following	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)		7. Nature of Indirect Beneficial Ownership		
								Code	v	Amount		(A) or (D)	Price		Transaction(s) (Instr. 3 and 4)				(Instr. 4)		
Common Stock Class A								F		219(1)		D	\$79	79.33		12,641					
Common Stock Class A				5/2014				F		122(2)		D	\$79.82		12,519		D				
Common Stock Class A				/2014				A		2,740		A \$0.0		0	15,259		D				
Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)																					
Derivative Conversion Date Execution I Security or Exercise (Month/Day/Year) if any				Code ( 8)	Transaction Code (Instr. 8)		of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)		on Date	e ar)	Amoun or Numbe of		ount nber	Deriv Secu	ivative curity	derivative Securities Beneficially Owned Following Reported	Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	(D) rect	11. Nature of Indirect Beneficial Ownership (Instr. 4)		
	O IL (State of perioa tive)  CKER DRI  O IL (State of perioa tive)  Conversion or Exercise Price of perivative	CKER DRIVE  O IL (State) (Table Curity (Instr. 3)  Stock Class A  OCONVERSION OF EXERCISE Price of Date (Month/Day/Year)  Date (Month/Day/Year)	CKER DRIVE  O IL 60606  (State) (Zip)  Table I - Note the control of the control	CKER DRIVE  O IL 60606  (State) (Zip)  Table I - Non-Derive ecurity (Instr. 3)  Stock Class A 09/12  Stock Class A 09/15  Table II - Derivate (e.g., pto Date (Month/Day/Year)  2. Table II - Derivate (e.g., pto Date (Month/Day/Year)	CKER DRIVE   09/   CKER DRIVE   4. If   4. If   4. If   4. If   60606	CKER DRIVE  O IL 60606  (State) (Zip)  Table I - Non-Derivative Security (Instr. 3)  2. Transaction Date (Month/Day/Year)  Stock Class A  O9/14/2014  Stock Class A  O9/15/2014  Table II - Derivative Security (e.g., puts, calls of Exercise Price of Derivative Security)  3. Transaction Date (Month/Day/Year)  (Month/Day/Year)  3. Transaction Date (Month/Day/Year)  (Month/Day/Year)  3. Transaction Code (Instr. 8)	CKER DRIVE  O IL 60606  (State) (Zip)  Table I - Non-Derivative Securities (Month/Day/Year)  2. Transaction Date (Month/Day/Year)  Stock Class A  09/14/2014  Stock Class A  09/15/2014  Table II - Derivative Securities (e.g., puts, calls, warr (Month/Day/Year)  2. Transaction Date (e.g., puts, calls, warr (month/Day/Year)  3. Transaction Date (Month/Day/Year)  2. Table II - Derivative Securities (e.g., puts, calls, warr (month/Day/Year)  3. Transaction Date (Month/Day/Year)  (Month/Day/Year)  3. Transaction Date (Month/Day/Year)  (Month/Day/Year)  3. Transaction Date (Month/Day/Year)  O Disponsition of (Instr. and Employed (A) on Disponsition of (Instr. and Employed	CKER DRIVE  O IL 60606  (State) (Zip)  Table I - Non-Derivative Securities Acceptate (Month/Day/Year)  Stock Class A  O9/14/2014  Stock Class A  O9/15/2014  Table II - Derivative Securities Acquee.g., puts, calls, warrants, (Month/Day/Year)  Table II - Derivative Securities Acquee.g., puts, calls, warrants, (Month/Day/Year)  Table II - Derivative Securities Acquee.g., puts, calls, warrants, (Month/Day/Year)  Stock Class A  O9/15/2014  Table II - Derivative Securities Acquee.g., puts, calls, warrants, (A) of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)	CKER DRIVE  O IL 60606  (State) (Zip)  Table I - Non-Derivative Securities Acquired, Execution Date, if any (Month/Day/Year)  Stock Class A  O9/14/2014  F  Stock Class A  O9/15/2014  Table II - Derivative Securities Acquired, D (e.g., puts, calls, warrants, option Date (Month/Day/Year)  2. Transaction Date (e.g., puts, calls, warrants, option Date (Month/Day/Year)  OB/14/2014  F  Table II - Derivative Securities Acquired, D (e.g., puts, calls, warrants, option Date (Month/Day/Year)  O9/14/2014  F  Table III - Derivative Securities Acquired, D (e.g., puts, calls, warrants, option Date (Month/Day/Year)  OB/15/2014  A  Date  Date  Date  Date  Date  Date	CKER DRIVE  O IL 60606  (State) (Zip)  Table I - Non-Derivative Securities Acquired, Disponant of the part of the	CKER DRIVE  O IL 60606  (State) (Zip)  Table I - Non-Derivative Securities Acquired, Disposed of ecurity (Instr. 3)  2. Transaction Date (Month/Day/Year) (Month/Day/Year)  Price of Derivative Securities Acquired, Disposed of (e.g., puts, calls, warrants, options, convertibe and Execution Date, if any (Month/Day/Year)  Table II - Derivative Securities Acquired, Disposed of (e.g., puts, calls, warrants, options, convertibe Security  3. Transaction Disposed of Transaction Price of (e.g., puts, calls, warrants, options, convertibe Securities Acquired (A) or Disposed of (Month/Day/Year)  Table II - Derivative Securities Acquired, Disposed of (e.g., puts, calls, warrants, options, convertibe Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)  Date Expiration	O IL 60606  Table I - Non-Derivative Securities Acquired, Disposed of, Office (Month/Day/Year)  Table I - Non-Derivative Securities Acquired, Disposed of (Code (Month/Day/Year))  Stock Class A 09/14/2014 F 219(1)  Stock Class A 09/15/2014 F 122(2)  Table II - Derivative Securities Acquired, Disposed of, Office (e.g., puts, calls, warrants, options, convertible security  Table II - Derivative Securities Acquired, Disposed of, or E (e.g., puts, calls, warrants, options, convertible security (Month/Day/Year)  Table II - Derivative Securities Acquired, Disposed of, or E (e.g., puts, calls, warrants, options, convertible securities Acquired (A) or Disposed of (D) (Month/Day/Year)  Table II - Derivative Securities Acquired (A) or Disposed of (D) (Month/Day/Year)  Table II - Derivative Securities Acquired (A) or Disposed of (D) (Month/Day/Year)  Table II - Derivative Securities Acquired (A) or Disposed of (D) (Month/Day/Year)  Date Expiration Date (Month/Day/Year)  Table II - Derivative Securities Acquired (A) or Disposed of (D) (Month/Day/Year)  Date Expiration Date (Month/Day/Year)  Table II - Derivative Securities Acquired (A) or Disposed of (D) (Month/Day/Year)  Date Expiration Date (Month/Day/Year)  Table II - Derivative Securities Acquired (A) or Disposed of (D) (Month/Day/Year)  Date Expiration Date (Month/Day/Year)  Table II - Derivative Securities Acquired (A) or Disposed of (D) (D) (Month/Day/Year)  Table II - Derivative Securities Acquired (A) or Disposed of (D) (D) (Month/Day/Year)	(State) (Zip)  Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficiary (Month/Day/Year)  2. Transaction Date (Month/Day/Year)  Stock Class A 09/14/2014 F 219(1) D  Stock Class A 09/15/2014 F 122(2) D  Stock Class A 09/15/2014 F 122(2) D  Stock Class A 09/15/2014 A 2,740 A  Table II - Derivative Securities Acquired, Disposed of, or Beneficiary (Month/Day/Year)  Stock Class A 09/15/2014 F 122(2) D  Stock Class A 09/15/2014 A 2,740 A  Table II - Derivative Securities Acquired, Disposed of, or Beneficiary (Month/Day/Year)  (e.g., puts, calls, warrants, options, convertible securities Acquired (A) or Disposed of (Month/Day/Year)  (if any (Month/Day/Year) A 2,740 A  Table II - Derivative Securities Acquired, Disposed of Amount of Official Code (Instr. 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Transaction Date (Month/Day/Year)  (Month/Day/Year)  2. Transaction Date (Month/Day/Year)  (Month/Day/Year)  (Month/Day/Year)  2. Transaction Date (Month/Day/Year)  (Month/Day/Year)  (A) or (D)  F 219(1) D \$79.  Stock Class A 09/15/2014 F 122(2) D \$79.  Stock Class A 09/15/2014 F 122(2) D \$79.  Table II - Derivative Securities Acquired, Disposed of, or Beneficially (e.g., puts, calls, warrants, options, convertible securities)  2. Transaction Date (Month/Day/Year)  (Month/Day/Year)  3. Transaction Date (Instr. Short)  (Month/Day/Year)  (Month/Day/Year)  3. Transaction Date (Instr. Short)  (Month/Day/Year)  (Month/Day/Year)  3. Transaction Date (Instr. Short)  (Month/Day/Year)  3. Transaction Date (Instr. Short)  (Month/Day/Year)  (Month/Day/Year)  3. Transaction Date (Instr. Short)  (Month/Day/Year)  (Month/Day/Year)  A 2,740 A \$0.  Conversion Of Conversion Operivative Securities Acquired (A) or Derivative Securities (Instr. Short)  (Month/Day/Year)  (Month/Day/Year)  A 3. Transaction Date (Instr. Short)  (Month/Day/Year)  A 3. Transaction Date (Instr. Short)  A 3. Transaction Date (Instr. Short)  A 3. Transaction Date (Instr. Short)  A 4. Southly Day/Year)  A 5. Date Exercisable and Short Date (Month/Day/Year)  A 4. Southly Day/Year)  A 5. Date Exercisable and Short Date (Month/Day/Year)  A 3. Transaction Date (Month/Day/Year)  A 4. Southly Day/Year)  A 5. Date Exercisable and A 5. Date Exercisable and A 7. Title and A Mount of Conversion Operivative Securities Date (Instr. Short)  A 3. Transaction Date (Instr. Short)  A 4. Southly Day/Year)  A 5. Date Exercisable and Expiration Date (Instr. Short)  A 4. Southly Day/Year)  A 5. Date Exercisable and Expiration Date (Instr. Short)  A 4. Southly Day/Year)  A 5. Date Exercisable and Expiration Date (Instr. Short)  A 5. Date Exercisable and Expiration Date (Instr. Short)  A 5. Date Exercisable and Exercisable and Expiration Date (I	(First) (Middle)  CKER DRIVE  3. Date of Earliest Transaction (Month/Day/Year) (99/14/2014  4. If Amendment, Date of Original Filed (Month/Day/Year)  (State) (Zip)  Table 1 - Non-Derivative Securities Acquired, Disposed of, or Beneficially Cecurity (Instr. 3)  2. Transaction Date (Month/Day/Year)  2. Transaction Date (Month/Day/Year)  (Month/Day/Year)  2. Transaction Date (Instr. 3)  2. Transaction Date (Instr. 3)  2. Transaction Date (Instr. 3)  3. Date of Earliest Transaction (Month/Day/Year)  4. If Amendment, Date of Original Filed (Month/Day/Year)  3. Acquired, Disposed of, or Beneficially Cecurities Acquired (A) or Disposed Of (D) (Instr. 3, 4 and D) (Instr	CKER DRIVE  3. Date of Earliest Transaction (Month/Day/Year) 09/14/2014  4. If Amendment, Date of Original Filed (Month/Day/Year) 6. Individual of Line)  Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owner of Code (Instr. 3)  2. Transaction Date (Month/Day/Year) (Mo	(First) (Middle)  CKER DRIVE  O IL 60606  (State) (Zip)  Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned  ecurity (Instr. 3)  2. Transaction Date (Month/Day/Year)  (Month/Day/Year)  22. Transaction Date (Month/Day/Year)  (Month/Day/Year)  (Month/Day/Year)  23. Date of Earliest Transaction (Month/Day/Year)  4. If Amendment, Date of Original Filed (Month/Day/Year)  5. Amount of Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)  5. Amount of Securities Beneficially Owned  Execution Date, if any (Month/Day/Year)  (Month/Day/Year)  (Month/Day/Year)  Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible Securities)  Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible Securities)  Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible Securities)  3. Transaction (Month/Day/Year)  Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible Securities)  3. Transaction (Month/Day/Year)  Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible Securities)  3. Transaction (Month/Day/Year)  4. If Amendment, Date of Original Filed (Month/Day/Year)  3. Transaction (A) or Disposed of, Or Price of Derivative Securities  4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 4)  5. Amount of Securities Original Filed (Month/Day/Year)  5. Amount of Securities Original Filed (Month/	CKER DRIVE  3. Date of Earliest Transaction (Month/Day/Year) O IL 60606  (State) (Zip)  Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned Execution Date (Month/Day/Year)  (Month/Day/Year)  Stock Class A  09/14/2014  F 2. Transaction Date (Month/Day/Year)  (Month/Day/Year)  (Month/Day/Year)  Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned Form: Disposed Of (D) (Instr. 3, 4 and 5) Stock Class A  09/15/2014  F 2. 129(1)  F 2. 129(2)  F 2. 129(3)  F 2. 129(4)  F 2. 129(3)  F 2. 129(4)  F 2. 129(4)  F 2. 129(4)  F 2. 129(4)  F 2. 129(5)  F 2. 129(5)  F 2. 129(6)  F 2. 129(6)  F 2. 129(7)  F 2	CKER DRIVE  3. Date of Earliest Transaction (Month/Day/Year) O IL 60606  (State) (Zip)  Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned ecurity (Instr. 3)  2. Transaction (Month/Day/Year) Date (Month/Day/Year)  (Month/Day/Year)  (Month/Day/Year)  Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned Form: Direction of Code (Instr. 3)  Stock Class A  09/14/2014  F 122(2)  Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned Form: Direct (D) or Indirect (D) (Instr. 4)  Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned Following Reported (Instr. 3)  Stock Class A  09/15/2014  F 122(2)  D \$79.82  12,519  D Stock Class A  09/15/2014  A 2,740  A \$0.0  15,259  D  Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (Single Form: Direct (D) or Indirect (D)		

## **Explanation of Responses:**

- $1.\ Mr.\ Tully\ surrendered\ shares\ to\ the\ Company\ in\ order\ to\ fulfill\ tax\ withholding\ obligations\ upon\ the\ vesting\ of\ restricted\ stock\ on\ 9/14/2014.$
- 2. Mr. Tully surrendered shares to the Company in order to fulfill tax withholding obligations upon the vesting of restricted stock on 9/15/2014.

By: Margaret Austin Wright For: Sean P Tully

09/16/2014

\*\* 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.