

CME GROUP INC. Reported by CRONIN KATHLEEN M

FORM 4

(Statement of Changes in Beneficial Ownership)

Filed 09/18/18 for the Period Ending 09/14/18

Address 20 S. WACKER DR

CHICAGO, IL, 60606

Telephone 3129301000

CIK 0001156375

Symbol CME

SIC Code 6200 - Security and Commodity Brokers, Dealers, Exchanges and Services

Industry Financial & Commodity Market Operators

Sector Financials

Fiscal Year 12/31



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

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

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STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES

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

| 1. Name and Address of Reporting Person * | | | | | | Issue | r Name | and Tic | ker o | r Tradir | ng Symb | ool | | 5. Relationship of Reporting Person(s) to Issuer (Check all applicable) | | | |
|--|---|-------------------|---------|---------------------------|--------|----------------------|---------------------------|-----------|---|--|--------------------|---|--|---|---|--|--|
| CRONIN KATHLEEN M | | | | | | ME | GRO | UP IN | C. [| CME |] | | | | | | |
| (Last) (First) (Middle) | | | | | 3. | Date | of Earl | iest Tran | sactio | n (MM/l | DD/YYYY | 7) | Director10% Owner | | | | |
| | | | | | | | | | | | | | X Officer (give title below) Other (specify below) Sr MD Gen Counsel & Corp Secr | | | | |
| 20 S. WACKER DRIVE | | | | | | | | 9/ | 14/2 | 018 | | | Sr MD Gen C | Journsel & | corp secr | | |
| (Street) | | | | | 4. | If An | nendme | nt, Date | Origi | nal File | d (MM/D | D/YYY | Y) 6. Individual o | 6. Individual or Joint/Group Filing (Check Applicable Line) | | | |
| CHICAGO, IL 60606 (City) (State) (Zip) | | | | | | | | | | | | | | _X _Form filed by One Reporting Person Form filed by More than One Reporting Person | | | |
| | | | Table | I - No | n-De | rivati | | | _ | red, Dis | sposed o | of, or E | Beneficially Owner | ed | | | |
| 1. Title of Security (Instr. 3) | | | | | | | 3. Trans. C (Instr. 8) | ode | 4. Securities Acquir or Disposed of (D) (Instr. 3, 4 and 5) | | | 5. Amount of Securi Following Reported (Instr. 3 and 4) | | s Beneficially Owned ansaction(s) | | 7. Nature of Indirect Beneficial | |
| | | | | | | | | Code | V | Amount | (A) or (D) | Price | | | | | Ownership (Instr. 4) |
| Common Stock Class A 6/1/2018 | | | | 18 | | | $G^{(1)}$ | V | 408 | D | \$0.0 | | 38312 | | | | |
| Common Stock Class A 9/14/2018 | | | | 018 | | A 3680 A \$0.0 41992 | | | D | | | | | | | | |
| Common Stock Class A 9/15/2018 | | | | 018 | | | F | | 357 <u>(2)</u> | D | \$173.15 | 41635 | | | D | | |
| Common Stock Class A 9/15/2018 | | | | | 018 | | | F | | 486 (2) | D | \$173.15 | 41149 | | D | | |
| Common Stock Class A 9/15/2018 | | | | 018 | | | F | | 453 (2) | D | \$173.15 | 40696 | | D | | | |
| Common Stock Class A 9/15/2018 | | | | | 018 | | | F | | 411 (2) | D | \$173.15 | 40285 | | | D | |
| | Tabl | le II - Der | ivative | e Secui | rities | Bene | ficially | Owned | (e.g. | , puts, | calls, w | arrant | s, options, conve | rtible sec | urities) | | |
| 1. Title of Derivate Security (Instr. 3) | 2. Conversion or Exercise Price of Derivative | 3. Trans. Date | Executi | A. Deemed A. T (Instance) | | Acquire Dispose | | | | 6. Date Exercisable and Expiration Date | | Securit Deriva | and Amount of ies Underlying tive Security 3 and 4) | | derivative Securities Beneficially Owned | Form of Derivative Security: | 11. Nature of Indirect Beneficial Ownership (Instr. 4) |
| | Security | | | | Code | V | (A) | (D) | Dat Exe | e ercisable | Expiration Date | | Amount or Number of Shares | | Reported Transaction(s) | Direct (D) or Indirect (I) (Instr. 4) | |

Explanation of Responses:

- (1) This transaction involved a gift of securities from the reporting person to a charitable organization.
- (2) Ms. Cronin surrendered shares to the Company in order to fulfill tax withholding obligations upon the vesting of restricted stock on 9/15/18.

Reporting Owners

| Paparting Owner Name / Address | Relationships | | | | | | | | |
|--------------------------------|---------------|-----------|-------------------------------|-------|--|--|--|--|--|
| Reporting Owner Name / Address | Director | 10% Owner | Officer | Other | | | | | |
| CRONIN KATHLEEN M | | | | | | | | | |
| 20 S. WACKER DRIVE | | | Sr MD Gen Counsel & Corp Secr | | | | | | |
| CHICAGO, IL 60606 | | | | | | | | | |

Signatures

By: Margaret Austin Wright For: Kathleen Marie Cronin

**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 control

