FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

| OMB APPROVAL | | | | | | | | | | |
|--------------|----------|--|--|--|--|--|--|--|--|--|
| OMB Number: | 3235-028 | | | | | | | | | |

37 Estimated average burden hours per response: 0.5

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 or Section 30(h) of the Investment Company Act of 1940

| 1. Name and Address of Reporting Person* <u>Cutinho Sunil</u> | | | | | | 2. Issuer Name and Ticker or Trading Symbol CME GROUP INC. [CME] | | | | | | | | | eck all ap _l Dire | olicable) ctor | | Owner | |
|---|--|--------|------------|------------------------------|--|--|--------------------|--|---------|--------|---|-----------------------|------------------------|---|---|---|--|-------|--|
| (Last) (First) (Middle) 20 S. WACKER DRIVE | | | | | | 3. Date of Earliest Transaction (Month/Day/Year) 12/14/2014 | | | | | | | | | belo | | | ′ I | |
| (Street) CHICAGO IL 60606 (City) (State) (Zip) | | | | | 4. If | 4. If Amendment, Date of Original Filed (Month/Day/Year) | | | | | | | | | e) <mark>X</mark> Forn Forn | lividual or Joint/Group Filing (Check Applicable Form filed by One Reporting Person Form filed by More than One Reporting Person | | | |
| | | Tabl | e I - Non | n-Deriv | ative | Se | curitie | es Ac | quired, | Dis | posed o | f, or l | 3ene | ficial | ly Own | ed | | | |
| 1. Title of Security (Instr. 3) 2. Transac Date (Month/Da | | | | | | Execution Date, | | 3. Transaction Code (Instr.) 8) 4. Securities Acquired Disposed Of (D) (Instr. 5) | | | | Secur Benef | icially d Following | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 7. Nature of Indirect Beneficial Ownership (Instr. 4) | | | | |
| | | | | | Code | Code V | | Amount (A) o | | Price | Trans | action(s) 3 and 4) | | (111501.4) | | | | | |
| Common | Stock Class | l/2014 | 2014 | | F | | 104 ⁽¹⁾ | | D | \$87.0 | 8 1 | 10,436 | D | | | | | | |
| | | Та | ble II - D | | | | | | | | sed of, onvertib | | | | Owned | | | | |
| 1. Title of Derivative Security (Instr. 3) | ve Conversion or Exercise (Month/Day/Year) Price of Derivative Security Security Execution Date, if any (Month/Day/Year) | | | 4. Transa Code (8) | Instr. Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5) | | | 6. Date Exercisable and Expiration Date (Month/Day/Year) Date Expiration Exercisable Date | | | 7. Title and Amount of Securities Underlying Derivative Security (Instr. and 4) Amour or Numbe of Title Shares | | etr. 3 | . Price of erivative ecurity nstr. 5) | 9. Number of derivative Securities Beneficially Owned Following Reported Transaction (Instr. 4) | Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 11. Nature of Indirect Beneficial Ownership (Instr. 4) | | |

Explanation of Responses:

1. Mr. Cutinho surrendered shares to the Company in order to fulfill tax withholding obligations upon the vesting of restricted stock on 12/14/2014.

By: Margaret Austin Wright For: Sunil Kiran Cutinho

12/16/2014

** 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.