

CME GROUP INC. Reported by COOK ELIZABETH A

FORM 4

(Statement of Changes in Beneficial Ownership)

Filed 09/27/18 for the Period Ending 09/25/18

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

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FORM 4	
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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).

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 [*]		2. Issuer Name and Ticker or Trading Symbol	5. Relationship of Reporting Person(s) to Issuer				
			(Check all applicable)				
Cook Elizabeth A		CME GROUP INC. [CME]					
(Last) (First)	(Middle)	3. Date of Earliest Transaction (MM/DD/YYYY)	X Director 10% Owner				
	(ivitadic)		Officer (give title below) Other (specify below)				
20 S. WACKER DRIV	E	9/25/2018					
(Street)		4. If Amendment, Date Original Filed (MM/DD/YYYY)	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 - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned

1. Title of Security (Instr. 3)		2A. Deemed Execution Date, if any	(Instr. 8)		or Disposed of (D)			Following Reported Transaction(s) (Instr. 3 and 4)	Form:	7. Nature of Indirect Beneficial
			Code	v	Amount	(A) or (D)	Price		Direct (D) or Indirect (I) (Instr. 4)	Ownership (Instr. 4)
Common Stock Class A	9/25/2018		Α		8 7 <u>(1)</u>	Α	\$0.0	21621	I	by Trust

Table II - Derivative Securities Beneficially Owned (e.g. , puts, calls, warrants, options, convertible securities)

(Instr. 3)	Conversion or Exercise Price of Derivative	Date		4. Trans. ((Instr. 8)		5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)		1		Securities Underlying Derivative Security		Derivative Security (Instr. 5)	Securities Beneficially Owned	Ownership Form of Derivative	Beneficial Ownership (Instr. 4)
	Security		Code V	(A)	(D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares		Direct (D) or Indirect (I) (Instr. 4)				

Explanation of Responses:

(1) Incremental grant made pursuant to the CME Group Director Stock Plan, as amended and restated, as a result of an increase to Board compensation.

Reporting Owners

Penarting Owner Name / Address	Relationships						
Reporting Owner Name / Address	Director	10% Owner	Officer	Other			
Cook Elizabeth A							
20 S. WACKER DRIVE	Χ						
CHICAGO, IL 60606							

Signatures

By: Margaret Austin Wright For: Elizabeth A. Cook

** Signature of Reporting Person

9/27/2018 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 number.