FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

| OMB APPROVAL | | | | | | | | | | |
|--------------------------|-----------|--|--|--|--|--|--|--|--|--|
| OMB Number: | 3235-0287 | | | | | | | | | |
| 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

| | d Address of | | 2. Issuer Name and Ticker or Trading Symbol CME GROUP INC. [CME] | | | | | | | | | Relationship of Reporting Person(s) to Issuer (Check all applicable) X Director 10% Owner | | | | | | |
|--|---|-------|--|-------------------------------|-------|--|---|-------------------------------------|--------------------------------------|--|--|---|------|---|--|---|--|------------------|
| Bernacchi Jeffrey M. | | | | | | | | | | | | | | | | ector | | Owner |
| | | | | | | | 3. Date of Earliest Transaction (Month/Day/Year) 06/25/2015 | | | | | | | | | icer (give title ow) | Othe belov | r (specify v) |
| 20 SOUTH WACKER DRIVE | | | | | | | | | | | | | | | | | | |
| , | | 4. If | 4. If Amendment, Date of Original Filed (Month/Day/Year) | | | | | | | | | 6. Individual or Joint/Group Filing (Check Applicable Line) | | | | | | |
| (Street) CHICAC | о п | 4 | 50606 | nene | | | | | | | | | | | , | rm filed by On | e Reporting Per | son |
| ——— | TU IL | IL | | | | | | | | | | | | | Form filed by More than One Reporting Person | | | |
| (City) (State) (Zip) | | | | | | | | | | | | | | | | | | |
| | | Tab | le I - No | n-Deriv | ative | Se | curiti | es Ac | quired, | Dis | posed o | f, or | Bene | ficia | lly Owi | ned | | |
| 1. Title of Security (Instr. 3) 2. Transar Date (Month/Da | | | | | | ar) | 2A. Deemed Execution Date, if any (Month/Day/Year) | | Transaction Disposed Code (Instr. 5) | | ities Acquired (A d Of (D) (Instr. 3, | | | d Secu Bene | nount of irities eficially ed Following | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 7. Nature of Indirect Beneficial Ownership (Instr. 4) | |
| | | | | | | | | v | Amount | 1) | () or () | Price | Tran | saction(s) r. 3 and 4) | | (11150.4) | | |
| Common | Stock Class | s A | 5/2015 | /2015 | | | A ⁽¹⁾ | | 1,064 A | | A | \$0.0 | 0 | 64,998 | D | | | |
| | | Та | | | | | | | | | sed of, onvertib | | | | Owne | d | | |
| 1. Title of Derivative Security (Instr. 3) | 2. Conversion of Exercise Price of Derivative Security 3. Transaction Date Execution Date, if any (Month/Day/Year) | | Date, | Transaction Code (Instr. B) S | | of Derivent Secundary Acqueration (A) of (Dispose) | osed)) r. 3, 4 | 6. Date E: Expiratio (Month/D | n Date | Amoun Securit Underly Derivat Securit and 4) | | 7. Title and Amount of Securities Underlying Derivative Security (Instr. and 4) Amoun or Numbe of | | 8. Price of Derivative Security (Instr. 5) | | Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 11. Nature of Indirect Beneficial Ownership (Instr. 4) | |

Explanation of Responses:

1. Granted pursuant to the CME Group Director Stock Plan, as amended and restated.

Remarks:

By: Margaret Austin Wright for Jeffery M. Bernacchi

06/29/2015

** 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.