

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

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

OMB APPROVAL	
OMB Number:	3235-0287
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1. Name and Address of Reporting Person* <u>Sammann Derek</u>			2. Issuer Name and Ticker or Trading Symbol <u>CME GROUP INC. [CME]</u>		5. Relationship of Reporting Person(s) to Issuer (Check all applicable) Director 10% Owner <input checked="" type="checkbox"/> Officer (give title below) Other (specify below) <u>Sr MD Gl Hd Commodity & Option</u>	
(Last)	(First)	(Middle)	3. Date of Earliest Transaction (Month/Day/Year) <u>09/14/2018</u>		6. Individual or Joint/Group Filing (Check Applicable Line) <input checked="" type="checkbox"/> Form filed by One Reporting Person Form filed by More than One Reporting Person	
<u>20 S. WACKER DRIVE</u>			4. If Amendment, Date of Original Filed (Month/Day/Year)			
(Street)	<u>CHICAGO</u>	<u>IL</u>	<u>60606</u>			
(City)	(State)	(Zip)				

Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned

1. Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transaction Code (Instr. 8)		4. Securities Acquired (A) or Disposed Of (D) (Instr. 3, 4 and 5)			5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)
			Code	V	Amount	(A) or (D)	Price			
Common Stock Class A	05/02/2018		G ⁽¹⁾	V	1,525	D	\$0.0	16,654	D	
Common Stock Class A	08/29/2018		G ⁽²⁾	V	528	D	\$0.0	16,126	D	
Common Stock Class A	09/14/2018		A		3,680	A	\$0.0	19,806	D	
Common Stock Class A	09/15/2018		F		357 ⁽³⁾	D	\$173.15	19,449	D	
Common Stock Class A	09/15/2018		F		590 ⁽³⁾	D	\$173.15	18,859	D	
Common Stock Class A	09/15/2018		F		514 ⁽³⁾	D	\$173.15	18,345	D	
Common Stock Class A	09/15/2018		F		257 ⁽³⁾	D	\$173.15	18,088	D	
Common Stock Class A								1,758	I	by Children
Common Stock Class A								12,540	I	by Spouse
Common Stock Class A								10,724	I	by Trust

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

1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. Transaction Code (Instr. 8)		5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)		6. Date Exercisable and Expiration Date (Month/Day/Year)		7. Title and Amount of Securities Underlying Derivative Security (Instr. 3 and 4)	8. Price of Derivative Security (Instr. 5)	9. Number of derivative Securities Beneficially Owned Following Reported Transaction(s) (Instr. 4)	10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	11. Nature of Indirect Beneficial Ownership (Instr. 4)
				Code	V	(A)	(D)	Date Exercisable	Expiration Date					

Explanation of Responses:

- This transaction involved a gift of securities from the reporting person to his donor advised fund.
- This transaction represented a gift of securities from the reporting person to his children, who share the reporting person's household. The reporting person disclaims beneficial ownership of the shares held by his children, and this report shall not be deemed as an admission that the reporting person is the beneficial owner of his children's shares for purposes of Section 16 or for any other purpose.
- Mr. Sammann surrendered shares to the Company in order to fulfill tax withholding obligations upon the vesting of restricted stock on 9/15/18.

By: Margaret Austin Wright 09/18/2018
For: Derek Louis Sammann

** 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.