FORM 4

## UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

| OMB APPROVAL             |           |  |  |  |  |  |  |  |
|--------------------------|-----------|--|--|--|--|--|--|--|
| OMB Number:              | 3235-0287 |  |  |  |  |  |  |  |
| Estimated average burden |           |  |  |  |  |  |  |  |

0.5

hours per response:

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

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

|  |   |  |  |                              |   |   |            |        |  |     | · ·                 |   |                 |   |   |   |   |   |  |  |
|--|---|--|--|------------------------------|---|---|------------|--------|--|-----|---------------------|---|-----------------|---|---|---|---|---|--|--|
| 1. Name and Address of Reporting Person*                   |   |  |  |                              | 2. Issuer Name and Ticker or Trading Symbol  CME GROUP INC. [ CME ] |   |            |        |  |     |                     |   |                 | 5. Relationship of Reporting Person(s) to Issuer (Check all applicable) |   |   |   |   |  |  |
| <u>CRONIN KATHLEEN M</u>                                   |   |  |  |                              | Cite Sitoor into.   |   |            |        |  |     |                     |   |                 |   | Direc   | tor   | 10%   | Owner   |  |  |
| , , , , , , , , , , , , , , , , , , ,                      |   |  |  |                              |   | Date of Earliest Transaction (Month/Day/Year) |            |        |  |     |                     |   |                 | $\dashv$  | X   | Officer (give title below)                          |   | Other<br>below  | (specify   |  |
| (Last) (First) (Middle)                                    |   |  |  |                              |   |   | 03/15/2014 |        |  |     |                     |   |                 |   |   | Sr M  | D Gen Cou   | nsel & Corp   | Secr   |  |
| 20 S. WACKER DRIVE   |   |  |  |                              |   |   |            |        |  |     |                     |   |                 |   |   |   |   |   |  |  |
| (Street)   |   |  |  |                              | 4. If a   | Amer  | ndment,    | Date o | of Original Filed (Month/Day/Year)                             |     |                     |   |                 |   | 6. Individual or Joint/Group Filing (Check Applicable Line)       |   |   |   |  |  |
| CHICAGO IL 60606   |   |  |  |                              |   |   |            |        |  |     |                     |   |                 |   | X Form filed by One Reporting Person                              |   |   |   |  |  |
|  |   |  |  |                              |   |   |            |        |  |     |                     |   |                 |   |   | Form filed by More than One Reporting               |   |   |  |  |
| (City)   | (St   | ate) (                                     | Zip)   |                              |   |   |            |        |  |     |                     |   |                 |   |   | Pers  | on  |   |  |  |
|  |   | Tabl                                       | e I - Noi                                    | n-Deriva                     | ative   | Sec   | uritie     | s Ac   | quired,  | Dis | posed o             | f, or   | Ben             | efici   | ally (  | Owne  | ed  |   |  |  |
| 1. Title of Security (Instr. 3)  2. Transac Date (Month/Da |   |  |  | Execution Date,              |   | Transaction Disposed Code (Instr. 5)          |            |        | ities Acquired (A)<br>d Of (D) (Instr. 3, 4                    |     |                     | 4 and Secu<br>Bene  |                 | cially<br>I Following   | 6. Ownership<br>Form: Direct<br>(D) or Indirect<br>(I) (Instr. 4) | 7. Nature<br>of Indirect<br>Beneficial<br>Ownership |   |   |  |  |
|  |   |  |  |                              |   |   | Code       | v      | Amount (A) o   |     | A) or<br>D)         | Price   | Trans           |   | action(s)<br>3 and 4)   |   | (Instr. 4)  |   |  |  |
| Common Stock Class A 03/15/                                |   |  |  | 2014                         |   |   | F          |        | 110(1)   |     | D                   | \$75  | 5.36            |   | 6,204   | D   |   |   |  |  |
|  |   | Та   |  |                              |   |   |            |        |  |     | sed of,<br>onvertib |   |                 |   | y Ov  | vned  |   |   |  |  |
| 1. Title of<br>Derivative<br>Security<br>(Instr. 3)        | 2.<br>Conversion<br>or Exercise<br>Price of<br>Derivative<br>Security | 3. Transaction<br>Date<br>(Month/Day/Year) | 3A. Deem<br>Execution<br>if any<br>(Month/Da | Date, Transacti<br>Code (Ins |   |   |            |        | 6. Date Exercisable and<br>Expiration Date<br>(Month/Day/Year) |     |                     | 7. Title and<br>Amount of<br>Securities<br>Underlying<br>Derivative<br>Security (Instr.<br>and 4) |                 | str. 3  |   | rative de<br>rity Se<br>. 5) Be<br>Ov<br>Fo<br>Re   | 9. Number of derivative Securities Beneficially Owned Following Reported Transaction (Instr. 4) | Ownership<br>Form:<br>Direct (D)<br>or Indirect<br>(I) (Instr. 4) | 11. Nature<br>of Indirect<br>Beneficial<br>Ownership<br>(Instr. 4) |  |
|  |   |  |  |                              | Code  | v   | (A)        | (D)    | Date<br>Exercisa   |     | Expiration<br>Date  | Title   | or<br>Nur<br>of | ount<br>nber<br>ares  |   |   |   |   |  |  |

## Explanation of Responses:

 $1.\ Ms.\ Cronin\ surrendered\ shares\ to\ the\ Company\ in\ order\ to\ fulfill\ tax\ withholding\ obligations\ upon\ the\ vesting\ of\ restricted\ stock\ on\ 3/15/14.$ 

By: Margaret Austin Wright For: Kathleen Marie Cronin

03/18/2014

\*\* Signature of Reporting Person

Date

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

- $^{\star}$  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.