

INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

OMB APPROVAL

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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>Winkler Julie</u> (Last) (First) (Middle) 20 S. WACKER DRIVE (Street) CHICAGO IL 60606 (City) (State) (Zip)	2. Date of Event Requiring Statement (Month/Day/Year) 12/07/2016	3. Issuer Name and Ticker or Trading Symbol <u>CME GROUP INC. [CME]</u> 4. Relationship of Reporting Person(s) to Issuer (Check all applicable) Director 10% Owner <input checked="" type="checkbox"/> Officer (give title below) Other (specify below) Chief Commercial Officer	5. If Amendment, Date of Original Filed (Month/Day/Year) 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
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Table I - Non-Derivative Securities Beneficially Owned

1. Title of Security (Instr. 4)	2. Amount of Securities Beneficially Owned (Instr. 4)	3. Ownership Form: Direct (D) or Indirect (I) (Instr. 5)	4. Nature of Indirect Beneficial Ownership (Instr. 5)
Common Stock Class A	15,644	D	

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

1. Title of Derivative Security (Instr. 4)	2. Date Exercisable and Expiration Date (Month/Day/Year)		3. Title and Amount of Securities Underlying Derivative Security (Instr. 4)		4. Conversion or Exercise Price of Derivative Security	5. Ownership Form: Direct (D) or Indirect (I) (Instr. 5)	6. Nature of Indirect Beneficial Ownership (Instr. 5)
	Date Exercisable	Expiration Date	Title	Amount or Number of Shares			
Non-Qualified Stock Option (right to buy)	09/15/2014 ⁽¹⁾	09/15/2020	Common Stock Class A	5,340	54.3	D	
Non-Qualified Stock Option (right to buy)	09/15/2015 ⁽²⁾	09/15/2021	Common Stock Class A	5,620	54.37	D	
Non-Qualified Stock Option (right to buy)	09/15/2013 ⁽³⁾	09/15/2019	Common Stock Class A	1,310	56.87	D	
Non-Qualified Stock Option (right to buy)	06/16/2013 ⁽⁴⁾	06/16/2018	Common Stock Class A	4,275	83.88	D	
Non-Qualified Stock Option (right to buy)	09/14/2012 ⁽⁵⁾	09/14/2017	Common Stock Class A	2,875	109.72	D	

Explanation of Responses:

1. On September 15, 2014, these options vested with respect to 100% of the granted number of shares covered by the option.
2. On September 15, 2015, these options vested with respect to 100% of the granted number of shares covered by the option.
3. On September 15, 2013, these options vested with respect to 100% of the granted number of shares covered by the option.
4. On June 16, 2013, these options vested with respect to 100% of the granted number of shares covered by the option.
5. On September 14, 2012, these options vested with respect to 100% of the granted number of shares covered by the option.

By: Margaret Austin WrightFor: Julie Marie Winkler12/16/2016

** 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 5 (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.