

## INITIAL STATEMENT OF 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* <u>Pietrowicz John W.</u>	2. Date of Event Requiring Statement (Month/Day/Year) 12/10/2014	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) <u>CFO &amp; Sr MD Finance</u>	5. If Amendment, Date of Original Filed (Month/Day/Year)
(Last) (First) (Middle) <u>20 S. WACKER DRIVE</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
(Street) <u>CHICAGO IL 60606</u>			
(City) (State) (Zip)			

## 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)
<u>Class A Common Stock</u>	<u>35,368</u>	<u>D</u>	

## 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				
<u>Non-Qualified Stock Option (right to buy)</u>	<u>09/15/2013<sup>(1)</sup></u>	<u>09/15/2019</u>	<u>Common Stock Class A</u>	<u>4,160</u>	<u>56.87</u>	<u>D</u>
<u>Non-Qualified Stock Option (right to buy)</u>	<u>03/15/2011<sup>(2)</sup></u>	<u>03/15/2016</u>	<u>Common Stock Class A</u>	<u>500</u>	<u>86.09</u>	<u>D</u>
<u>Non-Qualified Stock Option (right to buy)</u>	<u>06/15/2011<sup>(3)</sup></u>	<u>06/15/2016</u>	<u>Common Stock Class A</u>	<u>3,900</u>	<u>88.13</u>	<u>D</u>
<u>Non-Qualified Stock Option (right to buy)</u>	<u>06/15/2012<sup>(4)</sup></u>	<u>06/15/2017</u>	<u>Common Stock Class A</u>	<u>4,625</u>	<u>110.54</u>	<u>D</u>
<u>Non-Qualified Stock Option (right to buy)</u>	<u>06/16/2013<sup>(5)</sup></u>	<u>06/16/2018</u>	<u>Common Stock Class A</u>	<u>5,175</u>	<u>83.88</u>	<u>D</u>
<u>Non-Qualified Stock Option (right to buy)</u>	<u>03/15/2014<sup>(6)</sup></u>	<u>03/15/2020</u>	<u>Common Stock Class A</u>	<u>1,740</u>	<u>62.83</u>	<u>D</u>
<u>Non-Qualified Stock Option (right to buy)</u>	<u>09/15/2014<sup>(7)</sup></u>	<u>09/15/2020</u>	<u>Common Stock Class A</u>	<u>12,060</u>	<u>5,430</u>	<u>D</u>
<u>Non-Qualified Stock Option (right to buy)</u>	<u>09/15/2014<sup>(8)</sup></u>	<u>09/15/2021</u>	<u>Common Stock Class A</u>	<u>5,000</u>	<u>54.37</u>	<u>D</u>
<u>Non-Qualified Stock (right to buy)</u>	<u>06/15/2010<sup>(9)</sup></u>	<u>06/15/2015</u>	<u>Common Stock Class A</u>	<u>4,000</u>	<u>50.39</u>	<u>D</u>

## Explanation of Responses:

- As of 9/15/2013, this option vested with respect to 100% of the granted number of shares covered by the option.
- As of 3/15/2011, this option vested with respect to 100% of the granted number of shares covered by the option.
- As of 6/15/2011, this option vested with respect to 100% of the granted number of shares covered by the option.
- As of 6/15/2012, this option vested with respect to 100% of the granted number of shares covered by the option.
- As of 6/16/2013, this option vested with respect to 100% of the granted number of shares covered by the option.
- As of 3/15/2014, this option vested with respect to 100% of the granted number of shares covered by the option.
- As of 9/15/2014, this option vested with respect to 100% of the granted number of shares covered by the option.
- These options were granted on September 15, 2011. They vest over a four-year period, with 25% vesting one year after the grant date and 25% vesting on that same date in each of the following three years, subject to acceleration or termination in certain circumstances.
- As of 6/15/2009, this option vested with respect to 100% of the granted number of shares covered by the option.

Margaret Austin Wright for  
John W. Pietrowicz

12/19/2014

\*\* 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.

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