

**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
Estimated average burden hours per response:	0.5

1. Name and Address of Reporting Person* <u>DUFFY TERRENCE A</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) <input checked="" type="checkbox"/> Director 10% Owner <input checked="" type="checkbox"/> Officer (give title below) Other (specify below) <u>Executive Chairman &amp; President</u>			
(Last)	(First)	(Middle)	3. Date of Earliest Transaction (Month/Day/Year) <u>03/14/2013</u>			6. Individual or Joint/Group Filing (Check Applicable Line) <input checked="" type="checkbox"/> Form filed by One Reporting Person <input type="checkbox"/> 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	03/14/2013		M		5,340	A	\$54.37	98,541	D	
Common Stock Class A	03/14/2013		S		5,340	D	\$62.81 <sup>(1)</sup>	93,201	D	
Common Stock Class A	03/14/2013		M		18,480	A	\$54.3	111,681	D	
Common Stock Class A	03/14/2013		S		18,480	D	\$62.81 <sup>(1)</sup>	93,201	D	
Common Stock Class A	03/14/2013		M		15,890	A	\$56.87	109,091	D	
Common Stock Class A	03/14/2013		S		15,890	D	\$62.81 <sup>(1)</sup>	93,201	D	

**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						Title
Non-Qualified Stock Option (right to buy)	\$54.3	03/14/2013		M		18,480		09/15/2012 <sup>(2)</sup>	09/15/2020	Common Stock Class A	18,480	\$0.0	18,480	D	
Non-Qualified Stock Option (right to buy)	\$54.37	03/14/2013		M		5,340		09/15/2012 <sup>(3)</sup>	09/15/2021	Common Stock Class A	5,340	\$0.0	16,020	D	
Non-Qualified Stock Option (right to buy)	\$56.87	03/14/2013		M		15,890		09/15/2012 <sup>(4)</sup>	09/15/2019	Common Stock Class A	15,890	\$0.0	7,945	D	

**Explanation of Responses:**

- On March 14, 2013, Mr. Duffy sold a total of 39,710 shares of CME Group Class A common stock at an average price of \$62.81 per share, including the exercise of options. The price ranges were \$62.80 through \$62.92. The Company maintains a record of the transactions and copies will be provided upon request.
- On September 15, 2012, this option vested with respect to 50% of the granted number of shares covered by the option.
- On September 15, 2012, this option vested with respect to 25% of the granted number of shares covered by the option.
- On September 15, 2012, this option vested with respect to 75% of the granted number of shares covered by the option.

By: Margaret Austin Wright 03/18/2013  
For: Terrence Andrew Duffy

\*\* 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.

