FORM 4

## UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

## STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

| OMB APPROVAL           |           |  |  |  |  |  |  |  |  |  |  |
|------------------------|-----------|--|--|--|--|--|--|--|--|--|--|
| OMB Number:            | 3235-0287 |  |  |  |  |  |  |  |  |  |  |
| Estimated average burd | en        |  |  |  |  |  |  |  |  |  |  |
| hours per response:    | 0.5       |  |  |  |  |  |  |  |  |  |  |

|   | Check this box if no longer subject to                     |  |  |  |  |  |  |  |  |
|---|--|--|--|--|--|--|--|--|--|
| ì | Section 16. Form 4 or Form 5 obligations may continue. See |  |  |  |  |  |  |  |  |
| J | obligations may continue. See                              |  |  |  |  |  |  |  |  |
|   | Instruction 1(h)   |  |  |  |  |  |  |  |  |

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 <sup>*</sup> <u>Dutra Ana</u>            |   |  |   |                   |   | 2. Issuer Name and Ticker or Trading Symbol  CME GROUP INC. [ CME ] |     |                  |  |        |                    |  |  |                           | ck all app   | olicable)   | ig Person(s) to   | O Issuer                                |  |
|--|---|--|---|-------------------|---|---|-----|------------------|--|--------|--------------------|--|--|---------------------------|--|---|---|---|--|
| (Last) (First) (Middle) 20 SOUTH WACKER DRIVE                                    |   |  |   |                   | 3. Date of Earliest Transaction (Month/Day/Year) 06/25/2015 |   |     |                  |  |        |                    |  |  |                           | Offic<br>below   | er (give title<br>w)  | Oth<br>belo   | er (specify<br>w)                       |  |
| (Street) CHICAG  |   |  | 50606<br>Zip)                                 |                   | 4. If   | 4. If Amendment, Date of Original Filed (Month/Day/Year)            |     |                  |  |        |                    |  |  |                           | Forn   | ridual or Joint/Group Filing (Check Applicable  Form filed by One Reporting Person  Form filed by More than One Reporting  Person |   |   |  |
| Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned |   |  |   |                   |   |   |     |                  |  |        |                    |  |  |                           |  |   |   |   |  |
| 1. Title of Security (Instr. 3)  2. Transac Date (Month/Da                       |   |  |   |                   |   | Execution Date,   |     |                  | Code (Instr. 5)  |        |                    |  |  | Securi<br>Benefi<br>Owned | icially<br>d Following   | 6. Ownership<br>Form: Direct<br>(D) or Indirect<br>(I) (Instr. 4)   | Ownership   |   |  |
|  |   |  |   |                   |   |   |     | Code             | v  | Amount | (A<br>(D           | ) or<br>)  | Price                                      |                           | ted<br>action(s)<br>3 and 4)   |   | (Instr. 4)  |   |  |
| Common Stock Class A 06/25/  |   |  |   |                   |   | 2015  |     | A <sup>(1)</sup> |  | 1,064  |                    | A  | \$0.00                                     |                           | 1,064  | D   |   |   |  |
|  |   | Та   | ıble II - C                                   |                   |   |   |     |                  |  |        | sed of, onvertib   |  |  |                           | Owned  |   |   |   |  |
| 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. Deeme<br>Execution<br>if any<br>(Month/Da | Date, Transaction |   |   |     |                  | 6. Date Exercisable and<br>Expiration Date<br>(Month/Day/Year) |        |                    | 7. Title<br>Amour<br>Securi<br>Under<br>Deriva<br>Securi<br>and 4) | nt of<br>ties<br>lying<br>tive<br>ty (Inst | De<br>Se<br>(Ir           | Price of<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privative<br>Privati | 9. Number of<br>derivative<br>Securities<br>Beneficially<br>Owned<br>Following<br>Reported<br>Transaction<br>(Instr. 4)           | Ownership<br>Form:<br>Direct (D)<br>or Indirect<br>(I) (Instr. 4) | Beneficial<br>Ownership<br>t (Instr. 4) |  |
|  |   |  |   |                   | Code  | v   | (A) | (D)              | Date<br>Exercisal  |        | Expiration<br>Date | Title  | Amou<br>or<br>Numb<br>of<br>Share          | oer                       |  |   |   |   |  |

## Explanation of Responses:

1. Granted pursuant to the CME Group Director Stock Plan, as amended and restated.

## Remarks:

By: Margaret Austin Wright for Ana Dutra

06/29/2015

\*\* 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.