

CME GROUP INC.

Reported by **PIELL HILDA HARRIS**

FORM 4

(Statement of Changes in Beneficial Ownership)

Filed 09/18/18 for the Period Ending 09/14/18

Address 20 S. WACKER DR

CHICAGO, IL, 60606

Telephone 3129301000

CIK 0001156375

Symbol CME

SIC Code 6200 - Security and Commodity Brokers, Dealers, Exchanges and Services

Industry Financial & Commodity Market Operators

Sector Financials

Fiscal Year 12/31



[] Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. *See* Instruction 1(b).

UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

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STATEMENT OF CHANGES IN 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 *						Issue	r Name	and Tic	ker o	r Tradir	ig Symb		5. Relationship of Reporting Person(s) to Issuer (Check all applicable)				
Piell Hilda Harris						CME GROUP INC. [CME]											
(Last) (First) (Middle)					3.	Date	of Earl	iest Tran	sactio	n (MM/I	DD/YYYY	7)		Director 10% Owner			
()													X Officer (give title below) Other (specify below) Sr MD & Chief HR Officer				
20 S. WACKER DRIVE								9/	14/2	018			Sr MD & Ch	iei HK O	fficer		
(Street)						If An	nendme	ent, Date	Origi	nal File	d (MM/D	D/YYY	Y) 6. Individual o	6. Individual or Joint/Group Filing (Check Applicable Line)			
CHICAGO, IL 60606 (City) (State) (Zip)													_X _ Form filed by One Reporting Person Form filed by More than One Reporting Person				
`	, (0	(2.							•				Beneficially Own				
1.Title of Security (Instr. 3)				2. Trans. Dat		e 2A. Deemed Execution Date, if any		3. Trans. C (Instr. 8)	ode	4. Securities Acqui or Disposed of (D) (Instr. 3, 4 and 5)			5. Amount of Securi Following Reported (Instr. 3 and 4)	ties Beneficially Owned Transaction(s)		Ownership Form:	7. Nature of Indirect Beneficial Ownership
								Code	V	Amount	(A) or (D)	Price				or Indirect (I) (Instr. 4)	(Instr. 4)
Common Stock Class A 6/14					6/14/2018		G (1) V 1235 D		D	\$0.0	30764		D				
Common Stock Class A 9/14/2018					018	1		A		3464	A	\$0.0	32405		D		
Common Stock Class A 9/15/2018					018			F		357 <u>(2)</u>	D	\$173.15		32048			
Common Stock Class A 9/15/2018					018			F		486 (2)	D	\$173.15	31562		D		
Common Stock Class A 9/15/2018					018			F		453 (2)	D	\$173.15	31109		D		
Common Stock Class A 9/15/2018					018			F		411 (2)	D	\$173.15	30698			D	
	Tabl	,	ivativ						`				ts, options, conve				
Security (Instr. 3)	2. Conversion or Exercise Price of Derivative		Execut	A. Deemed xecution ate, if any		Acquire Dispose		ber of ive Securities ed (A) or ed of (D) , 4 and 5)		. Date Exercisable and xpiration Date		Securit Deriva	and Amount of ies Underlying tive Security 3 and 4)	nderlying Derivative Security Security		Ownership Form of Derivative Security:	11. Nature of Indirect Beneficial Ownership (Instr. 4)
	Security				Code	de V (A)		(D)	Date Exe	e rcisable	Expiration Date		Amount or Number of Shares		Following Reported Transaction(s) (Instr. 4)	Direct (D) or Indirect (I) (Instr. 4)	

Explanation of Responses:

- (1) This transaction involved a gift of securities from the reporting person to her donor advised fund.
- (2) Ms. Piell surrendered shares to the Company in order to fulfill tax withholding obligations upon the vesting of restricted stock on 9/15/18.

Reporting Owners

Paparting Owner Name / Address	Relationships							
Reporting Owner Name / Address	Director	10% Owner	Officer	Other				
Piell Hilda Harris								
20 S. WACKER DRIVE			Sr MD & Chief HR Officer					
CHICAGO, IL 60606								

Signatures

By: Margaret Austin Wright For: Hilda Harris Piell

**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.

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