

CME GROUP INC. Reported by WINKLER JULIE

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

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FORM 4

[] 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

OMB APPROVAL OMB Number: 3235-0287 Estimated average burden hours per response... 0.5

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 [*]	2. Issuer Name and Ticker or Trading Symbol	5. Relationship of Reporting Person(s) to Issuer (Check all applicable)					
1 0							
Winkler Julie	CME GROUP INC. [CME]						
(Last) (First) (Middle)	3. Date of Earliest Transaction (MM/DD/YYYY)	Director10% Owner					
(East) (First) (First)		X_Officer (give title below) Other (specify below)					
20 S. WACKER DRIVE	9/14/2018	Sr MD Chief Commercial Officer					
(Street)	4. If Amendment, Date Original Filed (MM/DD/YYYY)	6. Individual or Joint/Group Filing (Check Applicable Line)					
CHICAGO, IL 60606		X 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. Trans. Date	 3. Trans. 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)	Form:	7. Nature of Indirect Beneficial		
		Code	v	Amount	(A) or (D)	Price		Direct (D) or Indirect (I) (Instr. 4)	Ownership (Instr. 4)
Common Stock Class A	9/14/2018	Α		3248	Α	\$0.0	22683	D	
Common Stock Class A	9/15/2018	F		221 <u>(1)</u>	D	\$173.15	22462	D	
Common Stock Class A	9/15/2018	F		207 (1)	D	\$173.15	22255	D	
Common Stock Class A	9/15/2018	F		423 <u>(1)</u>	D	\$173.15	21832	D	
Common Stock Class A	9/15/2018	F		247 <u>(1)</u>	D	\$173.15	21585	D	

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

1. Title of Derivate	2.	3. Trans.	3A. Deemed	4. Trans.	Code	5. Number	of	6. Date Exer	cisable and	7. Tit	le and Amount of	8. Price of	9. Number of	10.	11. Nature
Security	Conversion	Date	Execution	(Instr. 8)		Derivative Securities		ies Expiration Date		Securities Underlying		Derivative	derivative	Ownership	of Indirect
(Instr. 3)	or Exercise		Date, if any			Acquired (A) or	-		Deriv	ative Security	Security	Securities	Form of	Beneficial
	Price of		-			Disposed o	f (D)			(Instr	. 3 and 4)	(Instr. 5)	Beneficially	Derivative	Ownership
	Derivative					(Instr. 3, 4	and 5)						Owned	Security:	(Instr. 4)
	Security												Following	Direct (D)	
								Date	Expiration	T 11	Amount or Number of Shares		Reported	or Indirect	
								Exercisable	Date	little	Shares		Transaction(s)	(I) (Instr.	
				Code	V	(A)	(D)						(Instr. 4)	4)	

Explanation of Responses:

(1) Ms. Winkler surrendered shares to the Company in order to fulfill tax withholding obligations upon the vesting of restricted stock on 9/15/18.

Reporting Owners

Reporting Owner Name / Address	Relationships							
Reporting Owner Name / Address	Director	10% Owner	Officer	Other				
Winkler Julie								
20 S. WACKER DRIVE			Sr MD Chief Commercial Officer					
CHICAGO, IL 60606								

Signatures

By: Margaret Austin Wright For: Julie Marie Winkler

9/18/2018

** 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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