FORM 4

## UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

| OMB APPROVAL |
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## Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

## STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

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*  CHOOKASZIAN DENNIS |  |  |   |                              |                                  |   | 2. Issuer Name <b>and</b> Ticker or Trading Symbol CME GROUP INC. [ CME ] |                           |                  |   |                    |   |   |  |                     | 5. Relationship of Reporting Person(s) to Issuer (Check all applicable)  X Director 10% Owner   |   |   |  |  |  |
|--|--|--|---|------------------------------|----------------------------------|---|---|---------------------------|------------------|---|--------------------|---|---|--|---------------------|---|---|---|--|--|--|
| (Last)   | (Fir   | rst) (I                                    | Middle)   |                              |                                  | 3. Date of Earliest Transaction (Month/Day/Year) 09/25/2018 |   |                           |                  |   |                    |   |   |  |                     |   | er (give title  |   | 10% Owner Other (specify below)                |  |  |
| (Street) CHICAG  |  |  | 50606<br>Zip)                                     |                              | 4. If                            | Line  |   |                           |                  |   |                    |   |   |  |                     | ndividual or Joint/Group Filing (Check Applicable ) X Form filed by One Reporting Person Form filed by More than One Reporting Person |   |   |  |  |  |
|  |  | Tabl                                       | e I - Nor   | -Deriv                       | ative                            | Se  | curitie   | s Ac                      | quired           | , Dis   | posed o            | f, o  | Ben   | efic   | ially               | Owne  | ed  |   |  |  |  |
| Date   |  |  |   | Date                         | ransaction<br>e<br>nth/Day/Year) |   | 2A. Deemed<br>Execution Date,<br>if any<br>(Month/Day/Year)               |                           | Code             | Transaction<br>Code (Instr.                           |                    | 4. Securities Acquired (A)<br>Disposed Of (D) (Instr. 3, 5) |   |  |                     | Securi<br>Benefi<br>Owned   | cially<br>I Following   | 6. Ownership<br>Form: Direct<br>(D) or Indirect<br>(I) (Instr. 4) |  | 7. Nature<br>of Indirect<br>Beneficial<br>Ownership                |  |
|  |  |  |   |                              |                                  | Code  | v   | Amount                    |                  | (A) or<br>(D)   | Prie               | ce  | Transa  | Reported<br>Transaction(s)<br>(Instr. 3 and 4) |                     |   | (Instr. 4)  |   |  |  |  |
| Common   | mmon Stock Class A 09/   |  |   |                              |                                  | 5/2018  |   |                           |                  |   | 87(1)              |   | Α   | \$0.0  |                     | 1,497   |   | Γ   | )  |  |  |
| Common Stock Class A   |  |  |   |                              |                                  |   |   |                           |                  |   |                    |   |   |  |                     | 12,934  |   | I   |  | by<br>Spouse   |  |
|  | Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities) |  |   |                              |                                  |   |   |                           |                  |   |                    |   |   |  |                     |   |   |   |  |  |  |
| 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. Deemed<br>Execution I<br>if any<br>(Month/Day | Date, Transacti<br>Code (Ins |                                  |   | of Derive Security (A) of Disposor (D)                                    | r<br>osed<br>)<br>r. 3, 4 | Expirati         | . Date Exercisal<br>expiration Date<br>Month/Day/Year |                    | Amo<br>Sec<br>Und<br>Deri<br>Sec                            | 7. Title and<br>Amount of<br>Securities<br>Underlying<br>Derivative<br>Security (Instr.<br>and 4) |  | Deri<br>Sec<br>(Ins | Price of<br>ivative<br>curity<br>etr. 5)  | 9. Number of<br>derivative<br>Securities<br>Beneficially<br>Owned<br>Following<br>Reported<br>Transaction(s<br>(Instr. 4) | Owr<br>Forr<br>Dire<br>or Ir<br>(I) (I                            | nership<br>n:<br>ct (D)<br>ndirect<br>nstr. 4) | 11. Nature<br>of Indirect<br>Beneficial<br>Ownership<br>(Instr. 4) |  |
|  |  |  |   |                              | Code                             | v   | (A)   | (D)                       | Date<br>Exercisa | able  | Expiration<br>Date | Title   | or<br>Nu<br>of  | ount<br>mber<br>ares                           |                     |   |   |   |  |  |  |

## Explanation of Responses:

1. Incremental grant made pursuant to the CME Group Director Stock Plan, as amended and restated, as a result of an increase to Board compensation.

By: Margaret Austin Wright For: Dennis H. Chookaszian

09/27/2018

\*\* 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.

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.