

CME GROUP INC.

Reported by
WINKLER JULIE

FORM 4

(Statement of Changes in Beneficial Ownership)

Filed 11/20/18 for the Period Ending 11/16/18

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

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 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)		
Winkler Julie			CME GROUP INC. [CME]			<input type="checkbox"/> Director <input type="checkbox"/> 10% Owner <input checked="" type="checkbox"/> Officer (give title below) <input type="checkbox"/> Other (specify below) Sr MD Chief Commercial Officer		
(Last) (First) (Middle)			3. Date of Earliest Transaction (MM/DD/YYYY)					
20 S. WACKER DRIVE			11/16/2018					
(Street)			4. If Amendment, Date Original Filed (MM/DD/YYYY)			6. Individual or Joint/Group Filing (Check Applicable Line)		
CHICAGO, IL 60606						<input checked="" type="checkbox"/> Form filed by One Reporting Person <input type="checkbox"/> Form filed by More than One Reporting Person		
(City) (State) (Zip)								

Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned

1. Title of Security (Instr. 3)	2. Trans. Date	2A. Deemed Execution Date, if any	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)	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	11/16/2018		M		2670	A	\$54.3	24255	D	
Common Stock Class A	11/16/2018		S		2670	D	\$195.01 (1)	21585	D	
Common Stock Class A	11/16/2018		M		1310	A	\$56.87	22895	D	
Common Stock Class A	11/16/2018		S		1310	D	\$195.01 (1)	21585	D	
Common Stock Class A	11/16/2018		S		1867	D	\$195.01 (1)	19718	D	

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

1. Title of Derivate Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Trans. Date	3A. Deemed Execution Date, if any	4. Trans. 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		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 of Derivative Security: Direct (D) or Indirect (I) (Instr. 4)	11. Nature of Indirect Beneficial Ownership (Instr. 4)
				Code	V	(A)	(D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares				
Non-Qualified Stock Option (right to buy)	\$54.3	11/16/2018		M		2670		9/15/2014 (2)	9/15/2020	Common Stock Class A	2670	\$0.0	2670	D	
Non-Qualified Stock Option (right to buy)	\$56.87	11/16/2018		M		1310		9/13/2013 (3)	9/15/2019	Common Stock Class A	1310	\$0.0	0	D	

Explanation of Responses:

- On November 16, 2018, Ms. Winkler sold an aggregate of 5,847 shares of CME Group Class A common stock. For reporting purposes, the sale prices within a \$1 range have been aggregated and the weighted average has been reported. The price ranges were \$194.95 to \$195.18. The Company maintains a record of the transactions and copies will be provided upon request.
- As of 9/15/2014, this option vested with respect to 100% of the granted number of shares covered by the option.
- As of 9/15/2013, this option vested with respect to 100% of the granted number of shares covered by the option.

Reporting Owners

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

Signatures

By: Margaret Austin Wright For: Julie Marie Winkler

11/20/2018

**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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