

**STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP**

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

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

| OMB APPROVAL                                 |           |
|--|-----------|
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|  |         |          |  |  |  |  |  |  |
|--|---------|----------|--|--|--|--|--|--|
| 1. Name and Address of Reporting Person*<br><u>Sammann Derek</u> |         |          | 2. Issuer Name and Ticker or Trading Symbol<br><u>CME GROUP INC. [ CME ]</u> |  |  | 5. Relationship of Reporting Person(s) to Issuer<br>(Check all applicable)<br>Director 10% Owner<br>Officer (give title below) Other (specify below)<br><b>Sr MD Commodities P&amp;S</b>                       |  |  |
| (Last)   | (First) | (Middle) | 3. Date of Earliest Transaction (Month/Day/Year)<br><u>11/03/2014</u>        |  |  | 6. Individual or Joint/Group Filing (Check Applicable Line)<br><input checked="" type="checkbox"/> Form filed by One Reporting Person<br><input type="checkbox"/> Form filed by More than One Reporting Person |  |  |
| 20 S. WACKER DRIVE   |         |          | 4. If Amendment, Date of Original Filed (Month/Day/Year)                     |  |  |  |  |  |
| (Street)<br><u>CHICAGO IL 60606</u>                              |         |          |  |  |  |  |  |  |
| (City) (State) (Zip)   |         |          |  |  |  |  |  |  |

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

| 1. Title of Security (Instr. 3) | 2. Transaction Date (Month/Day/Year) | 2A. Deemed Execution Date, if any (Month/Day/Year) | 3. Transaction 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            | 11/03/2014                           |  | M                              |   | 990   | A          | \$56.87                  | 24,033  | D  |   |
| Common Stock Class A            | 11/03/2014                           |  | S                              |   | 990   | D          | \$84.2513 <sup>(1)</sup> | 23,043  | D  |   |
| Common Stock Class A            | 11/03/2014                           |  | M                              |   | 2,480   | A          | \$54.37                  | 25,523  | D  |   |
| Common Stock Class A            | 11/03/2014                           |  | S                              |   | 2,480   | D          | \$84.2513 <sup>(1)</sup> | 23,043  | D  |   |
| Common Stock Class A            | 11/03/2014                           |  | M                              |   | 6,320   | A          | \$54.3                   | 29,363  | D  |   |
| Common Stock Class A            | 11/03/2014                           |  | S                              |   | 6,320   | D          | \$84.2513 <sup>(1)</sup> | 23,043  | D  |   |
| Common Stock Class A            | 11/03/2014                           |  | M                              |   | 210   | A          | \$66.25                  | 23,253  | D  |   |
| Common Stock Class A            | 11/03/2014                           |  | S                              |   | 210   | D          | \$84.2513 <sup>(1)</sup> | 23,043  | D  |   |

**Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)**

| 1. Title of Derivative Security (Instr. 3) | 2. Conversion or Exercise Price of Derivative Security | 3. Transaction Date (Month/Day/Year) | 3A. Deemed Execution Date, if any (Month/Day/Year) | 4. Transaction 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 (Month/Day/Year) |                 | 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: Direct (D) or Indirect (I) (Instr. 4) | 11. Nature of Indirect Beneficial Ownership (Instr. 4) |
|--|--|--------------------------------------|--|--------------------------------|---|--|-------|--|-----------------|---|--|--|---|--|
|  |  |                                      |  | Code                           | V | (A)  | (D)   | Date Exercisable   | Expiration Date |   |  |  |   |  |
| Non-Qualified Stock Option (right to buy)  | \$54.3   | 11/03/2014                           |  | M                              |   |  | 6,320 | 09/15/2014 <sup>(2)</sup>                                | 09/15/2020      | Common Stock Class A  | 6,320                                      | \$0.0  | 0   | D  |
| Non-Qualified Stock Option (right to buy)  | \$54.37  | 11/03/2014                           |  | M                              |   |  | 2,480 | 09/15/2014 <sup>(3)</sup>                                | 09/15/2021      | Common Stock Class A  | 2,480                                      | \$0.0  | 1,240   | D  |
| Non-Qualified Stock Option (right to buy)  | \$56.87  | 11/03/2014                           |  | M                              |   |  | 990   | 09/15/2013 <sup>(4)</sup>                                | 09/15/2019      | Common Stock Class A  | 990  | \$0.0  | 0   | D  |
| Non-Qualified Stock Option (right to buy)  | \$66.25  | 11/03/2014                           |  | M                              |   |  | 210   | 12/15/2013 <sup>(5)</sup>                                | 12/15/2019      | Common Stock Class A  | 210  | \$0.0  | 2,770   | D  |

**Explanation of Responses:**

- On November 3, 2014, Mr. Sammamn sold a total of 10,000 shares of CME Group Class A common stock at an average price of \$84.25 per share, including the exercise of options. The price ranges were \$84.23 through \$84.31. The Company maintains a record of the transactions and copies will be provided upon request.
- On September 15, 2014, these options vested with respect to 100% of the granted number of shares covered by the option.

3. These options were granted on September 15, 2011. They vest over a four-year period, with 25% vesting one year after the grant date and 25% vesting on that same date in each of the following three years, subject to acceleration or termination in certain circumstances.

4. On September 15, 2013, these options vested with respect to 100% of the granted number of shares covered by the option.

5. On December 15, 2013, these options vested with respect to 100% of the granted number of shares covered by the option.

By: Margaret Austin Wright

For: Derek Louis Samman

11/04/2014

\*\* 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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