FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washing

| ton, D.C. 20549 | OMB APPROVAL |
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| | OMB APPRO | JVAL |
|--|------------------------|----------|
| STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP | OMB Number: | 3235-028 |
| | Estimated average bure | den |

hours per response:

0.5

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

| | | | | | | | | | | | | | | - | | | | | |
|--|---|--|--|------------------------|--|---|-------------------------------|--|------------------|---|---------------------|---|---------------------------------------|---|---|---|------------------|-------|--|
| 1. Name and Address of Reporting Person* Pankau Ronald A. | | | | | 2. Issuer Name and Ticker or Trading Symbol CME GROUP INC. [CME] | | | | | | | | | 5. Relationship of Reporting Person(s) to Issuer (Check all applicable) | | | | | |
| Palikau Kulidiu A. | | | | | | | | | | | _ | | | | X Dii | ector | 10% | Owner | |
| (Last) (First) (Middle) 20 SOUTH WACKER DRIVE | | | | | 3. Date of Earliest Transaction (Month/Day/Year) 06/25/2015 | | | | | | | | | | ficer (give title low) | Othe belov | r (specify v) | | |
| (Street) | | | | | 4. If | 4. If Amendment, Date of Original Filed (Month/Day/Year) | | | | | | | | | 6. Individual or Joint/Group Filing (Check Applicable Line) | | | | |
| CHICAC | O IL | | cococ | | | | | | | | | | | | X Fo | rm filed by On | e Reporting Pe | rson | |
| | JU IL | | 60606 | | | | | | | | | | | m filed by More than One Reporting | | | | | |
| (City) | (St | ate) | (Zip) | | | | | | | | | | | | | | | | |
| | | Tab | le I - No | n-Deriv | ative | Sec | curitie | s Acc | quired, | Dis | posed o | f, or | Bene | eficia | lly Ow | ned | | | |
| Date | | | Date | ate Ionth/Day/Year) | | 2A. Deemed Execution Date, if any (Month/Day/Year) | | 3. 4. Securitie Disposed C Code (Instr. 8) | | | | | d Sec Ben Owr | mount of urities eficially ned Following orted | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 7. Nature of Indirect Beneficial Ownership (Instr. 4) | | | |
| | | | | | | | | Code | v | Amount | (A (I | A) or O) | Price | Tran | isaction(s) tr. 3 and 4) | | (111501.4) | | |
| Common | Common Stock Class A 0 | | | 06/25 | 5/2015 | | | | A ⁽¹⁾ | | 1,064 | A \$0.00 | | 00 | 4,307 | D | | | |
| | | Ta | able II - I | | | | | | | | sed of, onvertib | | | | Owne | d | | | |
| 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) 3A. Deemed Execution Date, if any (Month/Day/Year) 4. Transaction Code (Instr. 8) 5. Nun of Deriva Securi Acquii (A) or Dispos of (D) (Instr. and 5) | | ative rities ired osed | 6. Date Ex Expiration (Month/Da | Amor Secu Unde Deriv | rlying ative rity (In:) | | 8. Price o Derivativ Security (Instr. 5) | | Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | Beneficial Ownership (Instr. 4) | | | | | | |

Explanation of Responses:

1. Granted pursuant to the CME Group Director Stock Plan, as amended and restated.

Remarks:

By: Margaret Austin Wright for Ronald A. Pankau

06/29/2015

** 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.