FORM 4

## UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

## STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

| l | OMB APPRO                | VAL       |  |  |  |  |  |  |  |
|---|--------------------------|-----------|--|--|--|--|--|--|--|
|   | OMB Number:              | 3235-0287 |  |  |  |  |  |  |  |
| l | Estimated average burden |           |  |  |  |  |  |  |  |
| l | 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

| Name and Address of Reporting Person*  Cook Elizabeth A                          |   |  |  |       |   |               | 2. Issuer Name <b>and</b> Ticker or Trading Symbol CME GROUP INC. [ CME ] |        |                              |                      |   |       |                                |   |   | plicable)   | •   |  |   |
|--|---|--|--|-------|---|---------------|---|--------|------------------------------|----------------------|---|-------|--------------------------------|---|---|---|---|--|---|
| (Last) (First) (Middle) 20 S. WACKER DRIVE                                       |   |  |  |       | 3. Date of Earliest Transaction (Month/Day/Year) 06/27/2016 |               |   |        |                              |                      |   |       |                                |   | X Dire<br>Offic<br>belo   | er (give title  |   | 10% Owner Other (specify below)                                    |   |
| (Street) CHICAG (City)   | CHICAGO IL 60606  |  |  |       |   |               | 4. If Amendment, Date of Original Filed (Month/Day/Year) 06/29/2016       |        |                              |                      |   |       |                                |   | e)<br><mark>X</mark> Fori<br>Fori   | or Joint/Group Filing (Check Applicable<br>rm filed by One Reporting Person<br>rm filed by More than One Reporting<br>rrson |   |  |   |
| Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned |   |  |  |       |   |               |   |        |                              |                      |   |       |                                |   |   |   |   |  |   |
| 1. Title of Security (Instr. 3)  2. Transac Date (Month/Date)                    |   |  |  |       |   | Execution Dat |   |        | Code (Instr.                 |                      | n Dispose   |       |                                |   | Secur<br>Benef  | icially<br>d Following  | 6. Owner<br>Form: Di<br>(D) or Ind<br>(I) (Instr. | rect<br>direct   | 7. Nature<br>of Indirect<br>Beneficial<br>Ownership |
|  |   |  |  |       |   | Code          | · v   | Amount | ()<br>1)                     | A) or<br>D)          | Price   | Trans | action(s)<br>3 and 4)          |   |   | (Instr. 4)  |   |  |   |
| Common   | /2016   |  | A <sup>(1)</sup>   |       | 1,075   | 5             | A   | \$0.0  | 1                            | 9,639 <sup>(2)</sup> | I   |       | by Trust                       |   |   |   |   |  |   |
|  |   | Та   |  |       |   |               |   |        |                              |                      | osed of,<br>convertib   |       |                                |   | Owned   |   |   |  |   |
| 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 Date<br>if any<br>(Month/Day/Yea | Date, | 4.<br>Transactio<br>Code (Inst                              |               |   |        | 6. Date<br>Expirat<br>(Month |                      | 7. Title and<br>Amount of<br>Securities<br>Underlying<br>Derivative<br>Security (Instr.<br>and 4) |       | (                              | . Price of<br>Perivative<br>Security<br>Instr. 5) | 9. Number of<br>derivative<br>Securities<br>Beneficially<br>Owned<br>Following<br>Reported<br>Transaction(s<br>(Instr. 4) | Own<br>Form<br>Direc<br>or In<br>(I) (Ir  | ership<br>n:<br>ct (D)<br>direct<br>nstr. 4)      | 11. Nature<br>of Indirect<br>Beneficial<br>Ownership<br>(Instr. 4) |   |
|  |   |  |  |       | Code  | v             | (A)   | (D)    | Date<br>Exercis              | able                 | Expiration<br>Date  | Title | Amo<br>or<br>Num<br>of<br>Shar | ber   |   |   |   |  |   |

## Explanation of Responses:

- 1. Granted pursuant to the CME Group Director Stock Plan, as amended and restated.
- 2. This amendment is being filed to reflect the correct number of shares held indirectly by Ms. Cook is 19,639.

By: Margaret Austin Wright
For: Elizabeth A. Cook

10/28/2016

\*\* 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.