FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

| OWR APPRO | VAL | | | | | |
|------------------------|-----------|--|--|--|--|--|
| OMB Number: | 3235-0287 | | | | | |
| Estimated average burd | en | | | | | |
| 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* GERDES LARRY G | | | | | | | 2. Issuer Name and Ticker or Trading Symbol CME GROUP INC. [CME] | | | | | | | | | Relationship of Reportin (Check all applicable) X Director | | | g Person(s) to Issuer 10% Owner | |
|--|--|--|--|-------|---|------------------|---|--|-------------------------------------|-----------------|---|----------|--------------------------------|---|--------------------------|---|---|--|---|--|
| (Last) (First) (Middle) 20 S. WACKER DRIVE | | | | | 3. Date of Earliest Transaction (Month/Day/Year) 06/26/2017 | | | | | | | | | | Offic belo | er (give title w) | Other (s below) | | specify | |
| (Street) CHICAGO IL 60606 (City) (State) (Zip) | | | | 4. If | 4. If Amendment, Date of Original Filed (Month/Day/Year) | | | | | | | | | ndividual or Joint/Group Filing (Check Applicable e) X Form filed by One Reporting Person Form filed by More than One Reporting Person | | | | | | |
| Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned | | | | | | | | | | | | | | | | | | | | |
| Di | | | | | Date (Month/Day/Year) | | | 2A. Deemed Execution Date, if any (Month/Day/Year | | Code (Instr. 5) | | | | | d Secur Benef Owne | icially d Following | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | | 7. Nature of Indirect Beneficial Ownership | |
| | | | | | | | | | | v | Amount | () () | A) or D) | Price | | action(s) 3 and 4) | | | (Instr. 4) | |
| Common | 06/26 | 26/2017 | | | | A ⁽¹⁾ | | 1,294 | | Α | \$0. | 32 | ,605.15 | 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 Dat if any (Month/Day/Ye | Date, | Date, Transaction Code (Inst | | | | 6. Date E: Expiratio (Month/D | • | 7. Title and Amount of Securities Underlying Derivative Security (Instr. and 4) | | tr. 3 | 8. Price of Derivative Security (Instr. 5) | | Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | D) ect | 11. Nature of Indirect Beneficial Ownership (Instr. 4) | | |
| | | | | | Code | v | (A) | (D) | Date Exercisal | | Expiration Date | Title | Amo or Num of Shar | ber | | | | | | |

Explanation of Responses:

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

By: Margaret Austin Wright For: Larry G. Gerdes

06/27/2017

** 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.