

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	
OMB Number:	3235-0287
Estimated average burden hours per response:	0.5

1. Name and Address of Reporting Person* <u>Cutinho Sunil</u>			2. Issuer Name and Ticker or Trading Symbol <u>CME GROUP INC. [CME]</u>			5. Relationship of Reporting Person(s) to Issuer (Check all applicable) Director 10% Owner X Officer (give title below) Other (specify below) <u>Sr MD & President CME Clearing</u>		
(Last)	(First)	(Middle)	3. Date of Earliest Transaction (Month/Day/Year) <u>05/24/2017</u>			6. Individual or Joint/Group Filing (Check Applicable Line) X Form filed by One Reporting Person Form filed by More than One Reporting Person		
20 S. WACKER DRIVE			4. If Amendment, Date of Original Filed (Month/Day/Year)					
(Street) <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	05/24/2017		S		2,600 ⁽¹⁾	D	\$117.84 ⁽²⁾	21,690	D	
Common Stock Class A	05/24/2017		M		890	A	\$54.3	22,580	D	
Common Stock Class A	05/24/2017		S		890 ⁽¹⁾	D	\$117.8463 ⁽³⁾	21,690	D	
Common Stock Class A	05/24/2017		M		140	A	\$54.23	21,830	D	
Common Stock Class A	05/24/2017		S		140 ⁽¹⁾	D	\$117.8463 ⁽³⁾	21,690	D	
Common Stock Class A	05/24/2017		M		550	A	\$97.21	22,240	D	
Common Stock Class A	05/24/2017		S		550 ⁽¹⁾	D	\$117.8463 ⁽³⁾	21,690	D	
Common Stock Class A	05/24/2017		M		750	A	\$110.54	22,440	D	
Common Stock Class A	05/24/2017		S		750 ⁽¹⁾	D	\$117.8463 ⁽³⁾	21,690	D	
Common Stock Class A	05/24/2017		M		3,360	A	\$54.37	25,050	D	
Common Stock Class A	05/24/2017		S		3,360 ⁽¹⁾	D	\$117.8463 ⁽³⁾	21,690	D	
Common Stock Class A	05/24/2017		M		1,975	A	\$83.88	23,665	D	
Common Stock Class A	05/24/2017		S		1,975 ⁽¹⁾	D	\$117.85 ⁽³⁾	21,690	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)	\$54.23	05/24/2017		M			140	06/15/2015 ⁽⁴⁾	06/15/2021	Common Stock Class A	140	\$0.0	0	D
Non-Qualified Stock Option (right to buy)	\$54.3	05/24/2017		M			890	09/15/2014 ⁽⁵⁾	09/15/2020	Common Stock Class A	890	\$0.0	0	D
Non-Qualified Stock Option (right to buy)	\$54.37	05/24/2017		M			3,360	09/15/2015 ⁽⁶⁾	09/15/2021	Common Stock Class A	3,360	\$0.0	0	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	Title	Amount or Number of Shares				
Non-Qualified Stock Option (right to buy)	\$83.88	05/24/2017		M			1,975	06/16/2013 ⁽⁷⁾	06/16/2018	Common Stock Class A	1,975	\$0.0	0	D	
Non-Qualified Stock Option (right to buy)	\$97.21	05/24/2017		M			550	03/14/2013 ⁽⁸⁾	03/14/2018	Common Stock Class A	550	\$0.0	0	D	
Non-Qualified Stock Option (right to buy)	\$110.54	05/24/2017		M			750	06/15/2012 ⁽⁹⁾	06/15/2017	Common Stock Class A	750	\$0.0	0	D	

Explanation of Responses:

- This sale was completed pursuant to the terms of a pre-arranged trading plan established in accordance with Rule 10b5-1.
- On May 24, 2017, Mr. Cutinho sold an aggregate of 2,600 shares of CME Group Class A common stock. For reporting purposes, the sales prices within a \$1 range have been aggregated and the weighted average sales price has been reported. The price ranges were \$117.56 to \$117.95 and \$118.04 to \$118.23. The Company maintains a record of the transactions and copies will be provided upon request.
- On May 24, 2017, Mr. Cutinho sold an aggregate of 7,665 shares of CME Group Class A common stock acquired from the exercise of options. For reporting purposes, the sales prices within a \$1 range have been aggregated and the weighted average sales price has been reported. The price ranges were \$117.50 to \$117.97 and \$118.00 to \$118.23. The Company maintains a record of the transactions and copies will be provided upon request.
- As of June 15, 2015, this option vested with respect to 100% of the granted number of shares covered by the option.
- As of September 15, 2014, this option vested with respect to 100% of the granted number of shares covered by the option.
- As of September 15, 2015, this option vested with respect to 100% of the granted number of shares covered by the option.
- As of June 16, 2013, this option vested with respect to 100% of the granted number of shares covered by the option.
- As of March 14, 2013, this option vested with respect to 100% of the granted number of shares covered by the option.
- As of June 15, 2012, this option vested with respect to 100% of the granted number of shares covered by the option.

By: [Margaret Austin Wright](#) [05/26/2017](#)

For: [Sunil Kiran Cutinho](#)

** 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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