FORM 4

## UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

## STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

OMB APPROVAL									
OMB Number:	3235-0287								
Estimated average burden									
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 <b>and</b> Ticker or Trading Symbol CME GROUP INC. [ CME ]									Check all a		ng Person(s) to Issuer 10% Owner			
(Last) (First) (Middle) 20 S. WACKER DR.						3. Date of Earliest Transaction (Month/Day/Year) 06/26/2017										icer (give title ow)		Other below)	(specify	
(Street) CHICAGO IL 60606  (City) (State) (Zip)					4. If	4. If Amendment, Date of Original Filed (Month/Day/Year)									ne) <mark>X</mark> Fo Fo	ridual or Joint/Group Filing (Check Applicable  Form filed by One Reporting Person  Form filed by More than One Reporting  Person				
		Tabl	e I - Non	-Deriv	ative	Sec	curitie	s Acc	quired,	Disp	osed o	f, or	Bene	eficia	ally Owi	ned				
Date					2. Transaction Date (Month/Day/Year)  2. Deemed Execution Date if any (Month/Day/Year)			n Date,	Code (Instr. 5)					nd Secu Bend Own	nount of irities eficially ed Following	6. Owner Form: D (D) or Ir (I) (Instr	Direct ndirect	7. Nature of Indirect Beneficial Ownership (Instr. 4)		
										v	Amount (		A) or O)	Price	Tran	Reported Transaction(s) (Instr. 3 and 4)			(111511.4)	
Common	5/201	/2017		A <sup>(1)</sup>		809 A		Α	\$0	.0	4,309		)							
	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)	Conversion   Date   Execution Date, or Exercise   (Month/Day/Year)   if any				ransaction of ode (Instr. Derivative		rative rities ired r osed )	6. Date Exercisable and Expiration Date (Month/Day/Year)			7. Title and Amount of Securities Underlying Derivative Security (Instr. and 4)		ount	8. Price of Derivative Security (Instr. 5)	9. Number of derivative Securities Beneficially Owned Following Reported Transaction(s (Instr. 4)	Owi Fori Dire or II (I) (I	Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	11. Nature of Indirect Beneficial Ownership (Instr. 4)		
	Code V		(A)	(D)	Date Exercisab		Expiration Date	Title	of Sha											

## **Explanation of Responses:**

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

By: Margaret Austin Wright For: Ronald A. Pankau

06/27/2017

\*\* Signature of Reporting Person

Date

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

- $^{\star}$  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.