

CME GROUP INC.

Form 4

March 09, 2012

FORM 4
UNITED STATES SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

Check this box
if no longer
subject to
Section 16.
Form 4 or
Form 5
obligations
may continue.
See Instruction
1(b).

**STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF
SECURITIES**

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934,
Section 17(a) of the Public Utility Holding Company Act of 1935 or Section
30(h) of the Investment Company Act of 1940

OMB APPROVAL

OMB
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(Print or Type Responses)

1. Name and Address of Reporting Person *
TAYLOR KIMBERLY S

(Last) (First) (Middle)

20 S. WACKER DRIVE

(Street)

CHICAGO, IL 60606

(City) (State) (Zip)

2. Issuer Name **and** Ticker or Trading
Symbol
CME GROUP INC. [CME]

3. Date of Earliest Transaction
(Month/Day/Year)
03/07/2012

4. If Amendment, Date Original
Filed(Month/Day/Year)

5. Relationship of Reporting Person(s) to
Issuer

(Check all applicable)

____ Director ____ 10% Owner
__X__ Officer (give title below) ____ Other (specify
below) below)

President CME Clearing

6. Individual or Joint/Group Filing(Check
Applicable Line)
__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

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)
Common Stock Class A	03/07/2012		M	250 A \$ 0	11,514	D	
Common Stock Class A	03/07/2012		M	1,000 A \$ 0	12,514	D	
Common Stock Class A	03/07/2012		S	502 D \$ 273.82	12,012	D	
Common Stock	03/07/2012		M	2,850 A \$ 0	14,862	D	

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Class A

Common

Stock	03/07/2012	S	1,364	D	\$	273.82	13,498	D
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Class A

Common

Stock	03/07/2012	M	5,500	A	\$	0	18,998	D
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Class A

Common

Stock	03/07/2012	S	3,516	D	\$	273.82	15,482	D
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Class A

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

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(9-02)

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 Underlying Security (Instr. 3 and 4)
				Code	V (A) (D)	Date Exercisable Expiration Date	Title
Non-Qualified Stock Option (right to buy)	\$ 63.01	03/07/2012		M	250	06/06/2008 ⁽¹⁾ 06/06/2013	Common Stock Class A
Non-Qualified Stock Option (right to buy)	\$ 63.01	03/07/2012		M	2,850	06/06/2008 ⁽¹⁾ 06/06/2013	Common Stock Class A
Non-Qualified Stock Option (right to buy)	\$ 72.36	03/07/2012		M	1,000	01/01/2009 ⁽²⁾ 01/01/2014	Common Stock Class A
Non-Qualified Stock Option (right to buy)	\$ 127	03/07/2012		M	5,500	06/14/2009 ⁽³⁾ 06/14/2014	Common Stock Class A

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
TAYLOR KIMBERLY S 20 S. WACKER DRIVE CHICAGO, IL 60606			President CME Clearing	

Signatures

By: Margaret Austin Wright For: Kimberly S. Taylor

03/09/2012

****Signature of Reporting Person**

Date _____

Explanation of Responses:

- * 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).
- (1) On June 6, 2008, this option vested with respect to 100% of the granted number of shares covered by the option.
- (2) On January 1, 2009, this option vested with respect to 100% of the granted number of shares covered by the option.
- (3) On June 14, 2009, this option vested with respect to 100% of the granted number of shares covered by the option.

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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