CME GROUP INC.

Form 3

December 16, 2016

FORM 3 UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

OMB APPROVAL

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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

INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF

SECURITIES

30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting 2. Date of Event Requiring 3. Issuer Name and Ticker or Trading Symbol Person * Statement CME GROUP INC. [CME] Winkler Julie (Month/Day/Year) 12/07/2016 (Last) (First) (Middle) 4. Relationship of Reporting 5. If Amendment, Date Original Person(s) to Issuer Filed(Month/Day/Year) 20 S. WACKER DRIVE (Check all applicable) (Street) 6. Individual or Joint/Group Filing(Check Applicable Line) 10% Owner Director _X_ Form filed by One Reporting _X__ Officer Other Person (give title below) (specify below) CHICAGO, Â ILÂ 60606 Form filed by More than One Chief Commercial Officer Reporting Person (City) (State) (Zip) Table I - Non-Derivative Securities Beneficially Owned 2. Amount of Securities 4. Nature of Indirect Beneficial 1. Title of Security Beneficially Owned Ownership Ownership (Instr. 4) (Instr. 4) Form: (Instr. 5) Direct (D) or Indirect (I) (Instr. 5) Common Stock Class A D Â 15,644 Reminder: Report on a separate line for each class of securities beneficially SEC 1473 (7-02) owned directly or indirectly.

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 control number.

 $Table\ II\ -\ Derivative\ Securities\ Beneficially\ Owned\ (\textit{e.g.},\ puts,\ calls,\ warrants,\ options,\ convertible\ securities)$

1. Title of Derivative Security (Instr. 4)	erivative Security 2. Date Exercisable and Expiration Date (Month/Day/Year)		3. Title and Amount of Securities Underlying Derivative Security		4. Conversion or Exercise	5. Ownership Form of	6. Nature of Indirect Beneficial Ownership
			(Instr. 4)		Price of	Derivative	(Instr. 5)
	Date Exercisable	Expiration Date	Title	Amount or Number of	Derivative	Security:	
					Security	Direct (D)	
						or Indirect	

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				Shares		(I) (Instr. 5)	
Non-Qualified Stock Option (right to buy)	09/15/2014(1)	09/15/2020	Common Stock Class A	5,340	\$ 54.3	D	Â
Non-Qualified Stock Option (right to buy)	09/15/2015(2)	09/15/2021	Common Stock Class A	5,620	\$ 54.37	D	Â
Non-Qualified Stock Option (right to buy)	09/15/2013(3)	09/15/2019	Common Stock Class A	1,310	\$ 56.87	D	Â
Non-Qualified Stock Option (right to buy)	06/16/2013(4)	06/16/2018	Common Stock Class A	4,275	\$ 83.88	D	Â
Non-Qualified Stock Option (right to buy)	09/14/2012(5)	09/14/2017	Common Stock Class A	2,875	\$ 109.72	D	Â

Reporting Owners

Reporting Owner Name / Address	Relationships				
• 0	Director	10% Owner	Officer	Other	
Winkler Julie 20 S. WACKER DRIVE CHICAGO, IL 60606	Â	Â	Chief Commercial Officer	Â	

Signatures

By: Margaret Austin Wright For: Julie Marie
Winkler

12/16/2016

**Signature of Reporting Person Date

Explanation of Responses:

- * If the form is filed by more than one reporting person, see Instruction 5(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 September 15, 2014, these options vested with respect to 100% of the granted number of shares covered by the option.
- (2) On September 15, 2015, these options vested with respect to 100% of the granted number of shares covered by the option.
- (3) On September 15, 2013, these options vested with respect to 100% of the granted number of shares covered by the option.
- (4) On June 16, 2013, these options vested with respect to 100% of the granted number of shares covered by the option.
- (5) On September 14, 2012, these options 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. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.

Reporting Owners 2