Sammann Derek Form 4 March 19, 2018

FORM 4

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

OMB 3235-0287 Number:

Check this box if no longer subject to Section 16. Form 4 or

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

January 31, Expires: 2005 Estimated average

OMB APPROVAL

Form 5 obligations may continue. See Instruction 1(b).

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

burden hours per response... 0.5

(Print or Type Responses)

1. Name and Address of Reporting Person * Sammann Derek

2. Issuer Name and Ticker or Trading Symbol

5. Relationship of Reporting Person(s) to Issuer

CME GROUP INC. [CME]

(Check all applicable)

(Last) (First) (Middle) 3. Date of Earliest Transaction (Month/Day/Year)

Director 10% Owner _X__ Officer (give title _ Other (specify

20 S. WACKER DRIVE

03/15/2018

below)

Sr MD Gl Hd Commodity & Option

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

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

X Form filed by One Reporting Person Form filed by More than One Reporting

Person

CHICAGO, IL 60606

(City)	(State)	(Zip) Tab	le I - Non-l	Derivative	e Secu	rities Acqu	ired, Disposed of	, or Beneficiall	y 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. Secur or(A) or D (Instr. 3,	ispose, 4 and (A)	ed of (D)	5. Amount of Securities Beneficially Owned Following Reported Transaction(s)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)
			Code V	Amount	or (D)	Price	(Instr. 3 and 4)		
Common Stock Class A	03/15/2018		A	2,405 (1)	A	\$ 0	16,339	D	
Common Stock Class A	03/15/2018		A	5,023 (2)	A	\$ 0	21,362	D	
Common Stock Class A	03/15/2018		F	1,067 (3)	D	\$ 165.66	20,295	D	
Common Stock	03/15/2018		F	1,989 (3)	D	\$ 165.66	18,306	D	

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Common Stock Class A	03/16/2018	F	127 (4) D	\$ 165.12	18,179	D	
Common Stock Class A					1,230	I	by Children
Common Stock Class A					12,540	I	by Spouse
Common Stock Class A					10,724	I	by Trust

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

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SEC 1474

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9. Nu Deriv Secur Bene Own Follo Repo Trans (Instr

Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

1. Title of	2.	3. Transaction Date	3A. Deemed	4.	5.	6. Date Exerc	cisable and	7. Tit	le and	8. Price of	١
Derivative	Conversion	(Month/Day/Year)	Execution Date, if	Transacti	orNumber	Expiration D	ate	Amou	int of	Derivative	J
Security	or Exercise		any	Code	of	(Month/Day/	Year)	Under	rlying	Security	,
(Instr. 3)	Price of		(Month/Day/Year)	(Instr. 8)	Derivative	e		Secur	ities	(Instr. 5)]
	Derivative				Securities			(Instr.	3 and 4)		(
	Security				Acquired]
					(A) or						J
					Disposed						7
					of (D)						(
					(Instr. 3,						
					4, and 5)						
									Amount		
						Date	Expiration	Title	or Namelana		
						Exercisable	Date	ritte	Number		
				Code V	(A) (D)				of Charac		
				Code V	(A) (D)				Shares		

Reporting Owners

Reporting Owner Name / Address	Relationships
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Director 10% Owner Officer Other

Sammann Derek

20 S. WACKER DRIVE Sr MD Gl Hd Commodity & Option CHICAGO, IL 60606

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Signatures

By: Margaret Austin Wright For: Derek Louis
Sammann
03/19/2018

**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).
- Represents shares earned from a 2015 performance share award based on the company's achievement of net income margin growth (1) relative to the diversified financial services index of the S&P 500 and total shareholder return relative to the S&P 500 measured over 2015-2017.
- Represents shares earned from a 2014 performance share award based on the company's achievement of net income margin growth (2) relative to the diversified financial services index of the S&P 500 and total shareholder return relative to the S&P 500 measured over 2015-2017.
- (3) Mr. Sammann surrendered shares to the Company in order to fulfill tax withholding obligations in connection with the receipt of the performance share award.
- (4) Mr. Sammann surrendered shares to the Company in order to fulfill tax withholding obligations upon the vesting of restricted stock on 3/16/18.

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.

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