Holzrichter Julie Form 4 November 30, 2017

FORM 4

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

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF

SECURITIES

OMB APPROVAL OMB

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

1(b).

Common

Stock

11/28/2017

(Print or Type Responses)

Holzrichte			Symbol CME (GROUP I	NC. [CN	ΛΈ]		5. Relationship of F ssuer (Check	Reporting Pers	
(Last) 20 S. WA	(First) CKER DRIVE	(Middle)		of Earliest 7 Day/Year) 2017	Fransaction	n		Director _X_ Officer (give to below) Sr MD Chie		Owner r (specify fficer
CHICAGO	(Street) O, IL 60606			nendment, I onth/Day/Ye	_	nal	I	 Individual or Join Applicable Line) X_ Form filed by Or Form filed by Mo 	ne Reporting Per	rson
(City)	(State)	(Zip)			-	~		Person		
1.Title of Security (Instr. 3)	2. Transaction Dat (Month/Day/Year)	te 2A. Deen	ned n Date, if	3. Transactic Code (Instr. 8)	4. Securi	ties A sed of 4 and (A) or	cquired (A)	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	11/28/2017			M	4,580	A	\$ 54.37	45,563	D	
Common Stock Class A	11/28/2017			S	4,580	D	\$ 144.0839 (1)	40,983	D	
Common Stock Class A	11/28/2017			M	8,340	A	\$ 54.3	49,323	D	

S

8,340

D

\$

144.0839

40,983

D

Class A (1)

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

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SEC 1474

(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. Transactic Code (Instr. 8)	5. Number op for Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)	6. Date Exercisab Expiration Date (Month/Day/Year		7. Title and A Underlying S (Instr. 3 and	Secu
				Code V	(A) (D)	Date Exercisable	Expiration Date	Title	Ai or Ni of Sh
Non-Qualified Stock Option (right to buy)	\$ 54.3	11/28/2017		M	8,340	09/15/2014(2)	09/15/2020	Common Stock Class A	8
Non-Qualified Stock Option (right to buy)	\$ 54.37	11/28/2017		M	4,580	09/15/2015(3)	09/15/2021	Common Stock Class A	4

Reporting Owners

Reporting Owner Name / Address	Relationships

Director 10% Owner Officer Other

Holzrichter Julie

20 S. WACKER DRIVE Sr MD Chief Operating Officer

CHICAGO, IL 60606

Signatures

By: Margaret Austin Wright For: Julie
Holzrichter

11/29/2017

**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).

Reporting Owners 2

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- On November 28, 2017, Ms. Holzrichter sold an aggregate of 12,920 shares of CME Group Class A common stock. For reporting
- (1) purposes, the sales prices within a \$1 range have been aggregated and the weighted average sales price has been reported. The price ranges were: \$144.00 to \$144.23. The Company maintains a record of the transactions and copies will be provided upon request.
- (2) As of 9/15/2014, this option vested with respect to 100% of the granted number of shares covered by the option.
- (3) As of 9/15/2015, 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. 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.