

Holzrichter Julie
 Form 4
 November 30, 2017

FORM 4

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

OMB APPROVAL

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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

(Print or Type Responses)

1. Name and Address of Reporting Person *
 Holzrichter Julie

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

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

(Last) (First) (Middle)
 20 S. WACKER DRIVE
 (Street)

3. Date of Earliest Transaction (Month/Day/Year)
 11/28/2017

____ Director _____ 10% Owner
 Officer (give title below) _____ Other (specify below)
 Sr MD Chief Operating Officer

CHICAGO, IL 60606

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

6. Individual or Joint/Group Filing(Check Applicable Line)
 Form filed by One Reporting Person
 ____ Form filed by More than One Reporting Person

(City) (State) (Zip)

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)			
				(A) or (D)	Price					
				Code	V	Amount				
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	40,983	D	
Common Stock Class A	11/28/2017		M		8,340	A	\$ 54.3	49,323	D	
Common Stock	11/28/2017		S		8,340	D	\$ 144.0839	40,983	D	

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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 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.
- (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.

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