

CME GROUP INC.
Form 4
September 17, 2013

FORM 4

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

OMB APPROVAL

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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

(Print or Type Responses)

1. Name and Address of Reporting Person *
Pieper James V.

(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)
09/14/2013

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) _X_ Other (specify below)
MD & CAO / MD & CAO

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 Ownership (Instr. 4)
				(A) or (D)	Price		
Common Stock Class A	09/14/2013		F	166 ⁽¹⁾	D \$ 72.35	4,596	D
Common Stock Class A	09/15/2013		F	75 ⁽²⁾	D \$ 72.35	4,521	D
Common Stock Class A	09/15/2013		F	111 ⁽²⁾	D \$ 72.35	4,410	D
Common Stock Class	09/15/2013		F	131 ⁽²⁾	D \$ 72.35	4,279	D

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A								
Common Stock Class	09/16/2013	M	465	A	\$ 56.87	4,744		D
A								
Common Stock Class	09/16/2013	S	465 ⁽³⁾	D	\$ 72.47	4,279		D
A								
Common Stock Class	09/16/2013	M	1,000	A	\$ 54.37	5,279		D
A								
Common Stock Class	09/16/2013	S	1,000 ⁽³⁾	D	\$ 72.47	4,279		D
A								
Common Stock Class	09/16/2013	M	1,110	A	\$ 54.3	5,389		D
A								
Common Stock Class	09/16/2013	S	1,110 ⁽³⁾	D	\$ 72.47	4,279		D
A								
Common Stock Class	09/16/2013	S	1,210 ⁽³⁾	D	\$ 72.47	3,069		D
A								
Common Stock Class	09/16/2013	A	1,724	A	\$ 0	4,793		D
A								

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

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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 of Underlying Security (Instr. 3 and 4)		
				Code	V (A) (D)	Date Exercisable	Expiration Date	Title	Amount

Option Type	Exercise Price	Grant Date	Exercise Date	Quantity	Expiration Date	Class
Non-Qualified Stock Option (right to buy)	\$ 54.3	09/16/2013	M	1,110	09/15/2013 ⁽⁴⁾	09/15/2020 Common Stock Class A
Non-Qualified Stock Option (right to buy)	\$ 54.37	09/16/2013	M	1,000	09/15/2013 ⁽⁵⁾	09/15/2021 Common Stock Class A
Non-Qualified Stock Option (right to buy)	\$ 56.87	09/16/2013	M	465	09/15/2013 ⁽⁶⁾	09/15/2019 Common Stock Class A

Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
Pieper James V. 20 S. WACKER DRIVE CHICAGO, IL 60606			MD & CAO	MD & CAO

Signatures

By: Margaret Austin Wright For: James Vincent
Pieper

09/17/2013

__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) Mr. Pieper surrendered shares to the Company in order to fulfill tax withholding obligations upon the vesting of restricted stock on 9/14/2013.
- (2) Mr. Pieper surrendered shares to the Company in order to fulfill tax withholding obligations upon the vesting of restricted stock on 9/15/2013.
- (3) This sale was completed pursuant to the terms of a pre-arranged trading plan established in accordance with Rule 10b5-1.
- (4) These options were granted on September 15, 2010. They vest over a four-year period, with 25% vesting one year after the grant date and 25% vesting on that same date in each of the following three years, subject to acceleration or termination in certain circumstances.
- (5) These options were granted on September 15, 2011. They vest over a four-year period, with 25% vesting one year after the grant date and 25% vesting on that same date in each of the following three years, subject to acceleration or termination in certain circumstances.
- (6) As of September 15, 2013, 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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