

CME GROUP INC.
Form 4
March 18, 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 *
DUFFY TERRENCE A

(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)
03/14/2013

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

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

Director 10% Owner
 Officer (give title below) Other (specify below)
Executive Chairman & President

6. Individual or Joint/Group Filing(Check Applicable Line)
 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 Indirect Ownership (Instr. 4)
			Code	V	Amount or Price		
Common Stock Class A	03/14/2013		M		\$ 54.37	98,541	D
Common Stock Class A	03/14/2013		S		\$ 62.81	93,201	D
Common Stock Class A	03/14/2013		M		\$ 54.3	111,681	D
Common Stock	03/14/2013		S		\$ 62.81	93,201	D

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Class A						(1)	
Common Stock Class A	03/14/2013		M	15,890	A	\$ 56.87	109,091 D
Common Stock Class A	03/14/2013		S	15,890	D	\$ 62.81	93,201 D
						(1)	

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

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(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. 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 Underlying Security (Instr. 3 and 4)	
				Code	V (A) (D)	Date Exercisable	Expiration Date	Title
Non-Qualified Stock Option (right to buy)	\$ 54.3	03/14/2013		M	18,480	09/15/2012 ⁽²⁾	09/15/2020	Common Stock Class A
Non-Qualified Stock Option (right to buy)	\$ 54.37	03/14/2013		M	5,340	09/15/2012 ⁽³⁾	09/15/2021	Common Stock Class A
Non-Qualified Stock Option (right to buy)	\$ 56.87	03/14/2013		M	15,890	09/15/2012 ⁽⁴⁾	09/15/2019	Common Stock Class A

Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
DUFFY TERRENCE A 20 S. WACKER DRIVE CHICAGO, IL 60606	X		Executive Chairman & President	

Signatures

By: Margaret Austin Wright For: Terrence Andrew
Duffy

03/18/2013

__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).

On March 14, 2013, Mr. Duffy sold a total of 39,710 shares of CME Group Class A common stock at an average price of \$62.81 per (1) share, including the exercise of options. The price ranges were \$62.80 through \$62.92. The Company maintains a record of the transactions and copies will be provided upon request.

(2) On September 15, 2012, this option vested with respect to 50% of the granted number of shares covered by the option.

(3) On September 15, 2012, this option vested with respect to 25% of the granted number of shares covered by the option.

(4) On September 15, 2012, this option vested with respect to 75% 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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