Edgar Filing: CME GROUP INC. - Form 4

Form 4	PINC.										
June 27, 2012	, ,										
FORM 4 UNITED STATES SECURITIES AND EXCHANGE COMMISSION									OMB APPROVAL		
Washington, D.C. 20549					COMMISSION	OMB Number:	3235-0287				
Check this if no longe subject to Section 16 Form 4 or Form 5	Filed p	STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934,							January 31Expires:2005Estimated averageburden hours perresponse0.5		
obligation: may contin <i>See</i> Instruct 1(b).	nue. Section 1		Public Uti of the Inv	•	•	- ·		f 1935 or Sectio 40	n		
(Print or Type R	esponses)										
			2. Issuer Symbol	ssuer Name and Ticker or Trading				5. Relationship of Reporting Person(s) to Issuer			
	CME GI	CME GROUP INC. [CME]				(Check all applicable)					
(Last)	(First)	(Middle)	3. Date of Earliest Transaction								
20 S. WACKER DRIVE(Month/Da06/25/20			-				X_ Director 10% Owner Officer (give title Other (specify below) below)				
			ndment, Date Original th/Day/Year)				 6. Individual or Joint/Group Filing(Check Applicable Line) _X_ Form filed by One Reporting Person 				
CHICAGO, IL 60606									More than One Reporting		
(City)	(State)	(Zip)	Table	e I - Non-Do	erivative S	Securi	ties Ac	quired, Disposed of	f, or Beneficia	lly Owned	
1.Title of Security (Instr. 3)	2. Transaction D (Month/Day/Yea	ar) Executio any	med on Date, if Day/Year)	3. 4. Securities TransactionAcquired (A) or Code Disposed of (D) (Instr. 8) (Instr. 3, 4 and 5) (A))	Securities Beneficially Owned Following Reported	6. Ownership Form: Direct D) or Indirect (I) Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)	
Common				Code V	Amount	or	Price	Transaction(s) (Instr. 3 and 4)			
Stock Class A	06/25/2012			A <u>(1)</u>	281	А	\$0	581	D		

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

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.

 Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned

 (e.g., puts, calls, warrants, options, convertible securities)

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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. ofNumber of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3,		ate	7. Titl Amou Under Secur (Instr.	int of rlying	8. Price of Derivative Security (Instr. 5)	9. Nu Deriv Secu Bene Owne Follo Repo Trans (Instr
				Code V	4, and 5) (A) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares		

Reporting Owners

Reporting Owner Name / Address	Relationships							
	Director	10% Owner	Officer	Other				
KATLER GARY M 20 S. WACKER DRIVE CHICAGO, IL 60606	Х							
Signatures								
By: Margaret Austin Wright Fo Katler	06/27/2012							
<u>**</u> Signature of Reporting Per		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) Granted pursuant to the CME Group 2005 Director Stock Plan, as amended and restated.

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.