

CME GROUP INC.  
Form 4  
March 09, 2012

**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 \*  
**TAYLOR KIMBERLY S**

(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)  
**03/07/2012**

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)  
**President CME Clearing**

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 Beneficial Ownership (Instr. 4)
			Code	V	Amount (A) or (D) Price		
Common Stock Class A	03/07/2012		M		250 A \$ 0	11,514	D
Common Stock Class A	03/07/2012		M		1,000 A \$ 0	12,514	D
Common Stock Class A	03/07/2012		S		502 D \$ 273.82	12,012	D
Common Stock	03/07/2012		M		2,850 A \$ 0	14,862	D

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Class A Common Stock Class A	03/07/2012	S	1,364	D	\$ 273.82	13,498	D
Common Stock Class A	03/07/2012	M	5,500	A	\$ 0	18,998	D
Common Stock Class A	03/07/2012	S	3,516	D	\$ 273.82	15,482	D

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 Amount of Underlying Security (Instr. 3 and 4)		
						Date Exercisable	Expiration Date	Title	Amount or Number of Shares
						Code	V	(A)	(D)
Non-Qualified Stock Option (right to buy)	\$ 63.01	03/07/2012		M	250	06/06/2008 <sup>(1)</sup>	06/06/2013	Common Stock Class A	
Non-Qualified Stock Option (right to buy)	\$ 63.01	03/07/2012		M	2,850	06/06/2008 <sup>(1)</sup>	06/06/2013	Common Stock Class A	2
Non-Qualified Stock Option (right to buy)	\$ 72.36	03/07/2012		M	1,000	01/01/2009 <sup>(2)</sup>	01/01/2014	Common Stock Class A	1
Non-Qualified Stock Option (right to buy)	\$ 127	03/07/2012		M	5,500	06/14/2009 <sup>(3)</sup>	06/14/2014	Common Stock Class A	5

## Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
TAYLOR KIMBERLY S 20 S. WACKER DRIVE CHICAGO, IL 60606			President CME Clearing	

## Signatures

By: Margaret Austin Wright For: Kimberly S.  
Taylor

03/09/2012

\_\_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) On June 6, 2008, this option vested with respect to 100% of the granted number of shares covered by the option.

(2) On January 1, 2009, this option vested with respect to 100% of the granted number of shares covered by the option.

(3) On June 14, 2009, 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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