

GERDES LARRY G
Form 4
June 27, 2012

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 *
GERDES LARRY G

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)
06/25/2012

Director 10% Owner
 Officer (give title below) Other (specify below)

CHICAGO, IL 60606

(City) (State) (Zip)

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

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)
Common Stock Class A	06/25/2012		A ⁽¹⁾	374 A	\$ 0 4,874.625	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.

SEC 1474 (9-02)

Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

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Table with 10 columns: 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 Securities (Instr. 3 and 4), 8. Price of Derivative Security (Instr. 5), 9. Number of Derivative Securities Owned Beneficially (Instr. 5), 10. Date of Acquisition (Instr. 5), 11. Date of Disposition (Instr. 5), 12. Date of Exercise (Instr. 5), 13. Date of Conversion (Instr. 5), 14. Date of Transfer (Instr. 5), 15. Date of Issuance (Instr. 5), 16. Date of Maturity (Instr. 5), 17. Date of Redemption (Instr. 5), 18. Date of Settlement (Instr. 5), 19. Date of Termination (Instr. 5), 20. Date of Cancellation (Instr. 5), 21. Date of Expiration (Instr. 5), 22. Date of Conversion (Instr. 5), 23. Date of Transfer (Instr. 5), 24. Date of Issuance (Instr. 5), 25. Date of Maturity (Instr. 5), 26. Date of Redemption (Instr. 5), 27. Date of Settlement (Instr. 5), 28. Date of Termination (Instr. 5), 29. Date of Cancellation (Instr. 5), 30. Date of Expiration (Instr. 5), 31. Date of Conversion (Instr. 5), 32. Date of Transfer (Instr. 5), 33. Date of Issuance (Instr. 5), 34. Date of Maturity (Instr. 5), 35. Date of Redemption (Instr. 5), 36. Date of Settlement (Instr. 5), 37. Date of Termination (Instr. 5), 38. Date of Cancellation (Instr. 5), 39. Date of Expiration (Instr. 5), 40. Date of Conversion (Instr. 5), 41. Date of Transfer (Instr. 5), 42. Date of Issuance (Instr. 5), 43. Date of Maturity (Instr. 5), 44. Date of Redemption (Instr. 5), 45. Date of Settlement (Instr. 5), 46. Date of Termination (Instr. 5), 47. Date of Cancellation (Instr. 5), 48. Date of Expiration (Instr. 5), 49. Date of Conversion (Instr. 5), 50. 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Reporting Owners

Table with 2 main columns: Reporting Owner Name / Address, Relationships (Director, 10% Owner, Officer, Other). Entry: GERDES LARRY G, 20 S. WACKER DRIVE, CHICAGO, IL 60606, with an 'X' in the 10% Owner column.

Signatures

By: Margaret Austin Wright For: Larry G Gerdes, Date: 06/27/2012. Legend: **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) 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.