Edgar Filing: CME GROUP INC. - Form 4

Form 4	P INC.										
March 01, 20	12										
FORM 4 UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549						-	APPROVAL 3235-0287				
Check this if no long subject to Section 16 Form 4 or	er STATEM 5.	STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES							Expires:January 31 2005Estimated average burden hours per response0.5		
Form 5 obligations may continue. See Instruction 1(b). 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 R	esponses)										
1. Name and Address of Reporting Person *2. IssuerKATLER GARY MSymbol			r Name and Ticker or Trading				5. Relationship of Reporting Person(s) to Issuer				
-				GROUP INC. [CME]				(Check all applicable)			
(Last)(First)(Middle)3. Date of (Month/Da20 S. WACKER DRIVE02/28/20			012				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							Form filed by M Person	Iore than One Re	eporting	
(City)	(State) (2	Zip)	Table	e I - Non-De	erivative S	Securi	ties Aco	quired, Disposed of	f, or Beneficial	lly Owned	
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	saction Date 2A. Deemed /Day/Year) Execution Date, if any (Month/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	5. Ownership Form: Direct D) or Indirect (I) Instr. 4)		
Common				Code V	Amount	or	Price	Transaction(s) (Instr. 3 and 4)			
Common Stock Class A	02/28/2012			S	170	D	\$ 294	338	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. onNumber of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)		ate	7. Titl Amou Under Securi (Instr.	int of lying	8. Price of Derivative Security (Instr. 5)	9. Nu Deriv Secu Bene Owno Follo Repo Trans (Instr
				Code V	(A) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares		

Reporting Owners

Reporting Owner Name / Address	Relationships						
1	Director	10% Owner	Officer	Other			
KATLER GARY M 20 S. WACKER DRIVE CHICAGO, IL 60606	Х						
Signatures							
By: Margaret Austin Wright Fo Katler	И.	03/01/2012					
**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).

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.