FORM 4

## UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

| OMB APPROVAL        |          |  |  |  |  |  |  |  |  |
|---------------------|----------|--|--|--|--|--|--|--|--|
| OMB Number:         | 3235-028 |  |  |  |  |  |  |  |  |
| Estimated average b | urden    |  |  |  |  |  |  |  |  |

0.5

hours per response:

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

|  |   |  |                     |                                      |   |  | . ,             |  |         |                                      | <u> </u>            |   |      |   |   |   |   |       |  |   |  |  |
|--|---|--|---------------------|--------------------------------------|---|--|-----------------|--|---------|--------------------------------------|---------------------|---|------|---|---|---|---|-------|--|---|--|--|
| Name and Address of Reporting Person*     CASEY MARTIN MICHAEL |   |  |                     |                                      |   | 2. Issuer Name and Ticker or Trading Symbol NASDAQ OMX GROUP, INC. [ NDAQ ]                          |                 |  |         |                                      |                     |   |      |   | 5. Relationship of Reporting Person(s) to Issuer (Check all applicable) |   |   |       |  |   |  |  |
| CASE   | MARI  | N MICHAEL                                  | <u> </u>            |                                      | 1   |  |                 | 0 1/11 1   | OTIO    | <u>,</u>                             | 11.01               |   | ٠,٠  |   | X Director 10% Owner  |   |   |       |  | wner  |  |  |
| (Last) (First) (Middle) ONE LIBERTY PLAZA                      |   |  |                     |                                      | 3. Date of Earliest Transaction (Month/Day/Year) 10/27/2011 |  |                 |  |         |                                      |                     |   |      |   |   | Offic<br>belov  | er (give title<br>w)  |       | Other (<br>below)  | (specify  |  |  |
|  |   |  |                     |                                      | 4. If   | 4. If Amendment, Date of Original Filed (Month/Day/Year)   |                 |  |         |                                      |                     |   |      |   |   | 6. Individual or Joint/Group Filing (Check Applicable   |   |       |  |   |  |  |
| (Street) NEW YO  | ORK N   | <b>Y</b> 1                                 | 10006               |                                      |   |  |                 |  |         |                                      |                     |   |      |   | ine)<br>X   | X Form filed by One Reporting Person Form filed by More than One Reporting                      |   |       |  |   |  |  |
| (City)   | (S  | ate) (                                     | Zip)                |                                      |   |  |                 |  |         |                                      |                     |   |      |   |   | Pers  | on  |       |  |   |  |  |
|  |   | Tabl                                       | e I - No            | n-Deriv                              | ative   | Se   | curitie         | s Ac   | quired, | Dis                                  | posed o             | f, oı                                       | Ben  | efici   | ally  | Owne  | ed  |       |  |   |  |  |
| Date   |   |  |                     | 2. Transa<br>Date<br>(Month/D        |   | ır) E  | xecution<br>any | a. Deemed<br>ecution Date,<br>any<br>lonth/Day/Year) |         | Transaction Disposed Code (Instr. 5) |                     | ities Acquired (A)<br>d Of (D) (Instr. 3, 4 |      |   | 4 and S<br>B<br>O   |   | 5. Amount of<br>Securities<br>Beneficially<br>Owned Following<br>Reported |       | ship<br>rect<br>direct<br>4)                                       | 7. Nature<br>of Indirect<br>Beneficial<br>Ownership<br>(Instr. 4) |  |  |
|  |   |  |                     |                                      |   |  |                 |  | Code    | v                                    | Amount              | (A) or<br>(D) Pri                           |      | Price   |   | Transaction(s)<br>(Instr. 3 and 4)  |   |       |  | (msu. 4)  |  |  |
| Common Stock, par value \$0.01 per share 10/2                  |   |  |                     | 10/27                                | /2011   |  |                 | S  |         | 10,000                               |                     | 0 D \$                                      |      | .67   | 56,664 <sup>(1)</sup>   |   | D   |       |  |   |  |  |
|  |   | Та   |                     |                                      |   |  |                 |  |         |                                      | sed of,<br>onvertib |   |      |   | y Ov  | vned  |   |       |  |   |  |  |
| 1. Title of<br>Derivative<br>Security<br>(Instr. 3)            | 2.<br>Conversion<br>or Exercise<br>Price of<br>Derivative<br>Security | 3. Transaction<br>Date<br>(Month/Day/Year) | n Date,<br>ay/Year) | 4.<br>Transaction<br>Code (Instr. 8) |   | of<br>Derivative<br>Securities<br>Acquired<br>(A) or<br>Disposed<br>of (D)<br>(Instr. 3, 4<br>and 5) |                 | 6. Date Expiration (Month/D                          | on Dat  |                                      | or<br>Nun           |   | ount | 8. Price of<br>Derivative<br>Security<br>(Instr. 5) |   | 9. Number of derivative Securities Beneficially Owned Following Reported Transaction (Instr. 4) | Owner<br>Form<br>Direct<br>or Inc<br>(I) (In                              | t (D) | 11. Nature<br>of Indirect<br>Beneficial<br>Ownership<br>(Instr. 4) |   |  |  |

## **Explanation of Responses:**

1. Represents (i) 5,000 shares of common stock acquired upon exercise of vested stock options, (ii) 36,664 shares or units of restricted stock granted pursuant to The NASDAQ OMX Group, Inc. Equity Incentive Plan, of which 27,986 shares are vested and (iii) 15,000 shares of common stock acquired through open-market purchases.

/s/ Edward S. Knight, by power 10/31/2011

of attorney

\*\* Signature of Reporting Person

Date

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

- $^{\star}$  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.

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 Number.