FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington D.C. 20549

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

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| 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).

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(b) of the Investment Company Act of 1940

| | | | | | or | Sec | tion 30(I | n) of tr | ne Investmen | Con | npany Ad | t of 194 |) | | | | | | | | |
|---|------------|---|--|---|---|------|---------------------------------------|--|------------------------------|------------------|---|---|---|---|---|--|--|---------------------------------------|--|--|--|
| 1. Name and Address of Reporting Person* KNIGHT EDWARD S (Last) (First) (Middle) ONE LIBERTY PLAZA | | | | | 2. Issuer Name and Ticker or Trading Symbol NASDAQ OMX GROUP, INC. [NDAQ] 5. Relationship of Reporting Person(s) to Issuer (Check all applicable) Director 10% Owner | | | | | | | | | | | | | | | | |
| | | | | | 3. Date of Earliest Transaction (Month/Day/Year) 07/02/2012 | | | | | | | | | helow) | | | below) | · | | | |
| (Street) NEW YORK NY 10006 | | | | 4. 1 | 4. If Amendment, Date of Original Filed (Month/Day/Year) | | | | | | | | Individual or Joint/Group Filing (Check Applicable Line) X Form filed by One Reporting Person Form filed by More than One Reporting | | | | | | | | |
| (City) (State) (Zip) | | | | | | | | | | | | | | | Person | | | | | | |
| Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned 1. Title of Security (Instr. 3) 2. Transaction 3. | | | | | | | | | | | | | | | | | | | | | |
| , , , , , , , , , , , , , , , , , , , | | Date | | | Execution Date if any (Month/Day/Yea | | te, Transaction Code (Instr. 8) | | Disposed Of (D) (Instr. 3, 4 | | , 4 and | Securitie Beneficia Owned F Reported | Securities Beneficially Owned Following Reported | | n: Direct r Indirect istr. 4) | of Indirect Beneficial Ownership (Instr. 4) | | | | | |
| Common Stock, par value \$0.01 per share | | | | | | | 07/0 | Code | V | Amount (A) o (D) | | _ | Price \$22.8 | Transact (Instr. 3 a | | | D | | | | |
| Collillon | Stock, par | | | | | | uritio | s Ac | quired, D | ien | | | | | | 215(1) | | Б [| | | |
| | | | | | | | | | ts, option | | | | | | Owned | | | | | | |
| 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) | | n of | | 6. Date Exercisable and Expiration Date (Month/Day/Year) | | | 7. Title and Amou of Securities Underlying Derivative Securi (Instr. 3 and 4) | | | 8. Price of Derivative Security (Instr. 5) | 9. Number of derivative Securities Beneficially Owned Following Reported Transaction(s (Instr. 4) | | 10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | Beneficial Ownership (Instr. 4) | | | |
| | | | | | Code | v | (A) | (D) | Date Exercisable | | piration te | Title | or Nu | ount nber hares | | | | | | | |
| Employee Stock Option (Right to Buy) | \$7.35 | | | | | | | | (2) | 11/ | 15/2014 | Commo Stock | | 0,000 | | 150,00 | 0 | D | | | |
| Employee Stock Option (Right to Buy) | \$9.15 | | | | | | | | (3) | 02/ | 18/2014 | Commo Stock | | ,000 | | 75,000 |) | D | | | |
| Employee Stock Option (Right to Buy) | \$19.75 | | | | | | | | (4) | 03/ | 04/2020 | Commo Stock | | ,059 | | 22,059 |) | D | | | |
| Employee Stock Option (Right to Buy) | \$25.07 | | | | | | | | (5) | 12/ | 17/2018 | Commo Stock | | ,458 | | 39,458 | 3 | D | | | |
| Employee Stock Option (Right to Buy) | \$25.28 | | | | | | | | (6) | 03/ | 28/2021 | Commo Stock | | ,496 | | 25,496 | 5 | D | | | |
| Employee Stock Option (Right to Buy) | \$35.92 | | | | | | | | (7) | 12/ | 13/2016 | Commo Stock | | ,801 | | 28,801 | 1 | D | | | |
| Employee Stock Option (Right to | \$45.38 | | | | | | | | (8) | 12/ | 12/2017 | Commo Stock | | ,555 | | 19,555 | 5 | D | | | |

Explanation of Responses:

- 1. Represents (i) 7,878 shares of common stock acquired upon exercise of vested stock options, (ii) 54,102 shares or units of restricted stock, of which 44,213 are vested, (iii) 94,937 shares underlying PSUs, of which 9,587 shares are vested and (iv) 16,298 shares purchased under the Employee Stock Purchase Plan.
- 2. Options vested as to 100%.
- 3. Options vested as to 100%.
- 4. Options exercisable on March 4, 2014.
- 5. Options exercisable on December 17, 2012.

6. Options exercisable on March 28, 2014.

- 7. Options vested as to 100%.
- 8. Options vested as to 100%.

/s/ Edward S. Knight

07/05/2012

** Signature of Reporting Person

Date

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

- * 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.