FORM 4

## **UNITED STATES SECURITIES AND EXCHANGE COMMISSION**

Washington, D.C. 20549

| Washington, D.C. 20549                       | OMB APPROVAL             |           |  |  |
|--|--------------------------|-----------|--|--|
| STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP | OMB Number:              | 3235-0287 |  |  |
|  | Estimated average burden |           |  |  |

hours per response:

0.5

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(h) of the Investment Company Act of 1940

|  |            |  |  |                 | 01 00   | JOHO C   | 0(11) 0                                      | i tile ii                   | IVCStille                     | ciii oo            | ilipally Act 0       | 1 1540   |  |   |   |  |   |                   |                                       |
|--|------------|--|--|-----------------|---|--|--|-----------------------------|-------------------------------|--------------------|----------------------|--|--|---|---|--|---|-------------------|---------------------------------------|
| Name and Address of Reporting Person*     Durkin Bryan T   |            |  |  |                 | 2. Issuer Name and Ticker or Trading Symbol  CME GROUP INC. [ CME ] |  |  |                             |                               |                    |                      |  |  | 5. Relationship of Reporting Person(s) to Issuer (Check all applicable) |   |  |   |                   |                                       |
|  |            |  |  |                 |   |  |  |                             |                               |                    |                      |  |  | X   | Direc   | tor  |   | 10% O             | wner                                  |
| (Last)   | `          | (First) (Middle)                           |  |                 | 3. Date of Earliest Transaction (Month/Day/Year) 06/27/2022         |  |  |                             |                               |                    |                      |  |  |   | Office  | er (give title<br>v)   |   | Other (<br>below) | specify                               |
| 20 D. W  | ICKLIC DIV | IVL  |  |                 | 1 15  |  |  | <u> </u>                    |                               |                    | 1/14 /1/15           | 0.4  | .  | 0 1 1   |   | 1:40   | F-11:   | (0) 1 4           | P 11                                  |
|  |            |  |  |                 |   | 4. If Amendment, Date of Original Filed (Month/Day/Year) |  |                             |                               |                    |                      |  |  | 6. Individual or Joint/Group Filing (Check Applicable Line)             |   |  |   |                   |                                       |
| (Street)   | 70 II      |  | 0606   |                 |   |  |  |                             |                               |                    |                      |  |  | X   | Form  | filed by On  | e Repo  | orting Pers       | on                                    |
| CHICAC   | GO IL      | 6  | 0606   |                 |   |  |  |                             |                               |                    |                      |  |  |   |   | filed by Mo  |   |                   |                                       |
|  |            |  |  |                 |   |  |  |                             |                               |                    |                      |  |  |   | Perso   | on   |   |                   | · ·                                   |
| (City)   | (St        | ate) (Z                                    | Zip)   |                 |   |  |  |                             |                               |                    |                      |  |  |   |   |  |   |                   |                                       |
|  |            | Table                                      | I - No   | n-Deriva        | tive S  | Secui  | rities                                       | Acq                         | uired                         | l, Dis             | posed of             | , or E   | Benefi   | cially  | <b>Own</b>                                      | ed   |   |                   |                                       |
| 1. Title of Security (Instr. 3)  2. Transaction Date (Month/Day)   |            |  |  | Execution Date, |   |  | 3.<br>Transaction Disposed Of (D) (Instr. 3) |                             |                               |                    | 4 and Se<br>Be<br>Ow |  | . Amount of<br>Securities<br>Beneficially<br>Dwned Following<br>Reported |   | vnership<br>i: Direct<br>r Indirect<br>istr. 4) | 7. Nature<br>of Indirect<br>Beneficial<br>Ownership  |   |                   |                                       |
|  |            |  |  |                 |   |  |  |                             | Code                          | v                  | Amount               | (A) or<br>(D) Pri  |  | е   | Transa  | ransaction(s)<br>nstr. 3 and 4)  |   |                   | (Instr. 4)                            |
| Common Stock Class A 06/27/20  |            |  |  |                 | 022   |  |  | <b>A</b> <sup>(1)</sup>     |                               | 693                | A                    | \$20   | 9.44   | 0.44 68,568   |   |  | D   |                   |                                       |
| 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)  1. Title of Derivative Security  |            | 3. Transaction<br>Date<br>(Month/Day/Year) | 3A. Deemed<br>Execution Date,<br>if any<br>(Month/Day/Year |                 | 4.<br>Transaction<br>Code (Instr.<br>8)                             |  | of   | ired<br>r<br>osed<br>: 3, 4 | Expiration<br>(Month/Day<br>s |                    | ate                  | 7. Title and<br>Amount of<br>Securities<br>Underlying<br>Derivative<br>Security (Ins<br>3 and 4) |  | Der<br>Sec<br>(Ins  | ivative<br>urity<br>tr. 5)                      | 9. Number<br>derivative<br>Securities<br>Beneficially<br>Owned<br>Following<br>Reported<br>Transaction<br>(Instr. 4) | Ownersl<br>Form:<br>Direct (E<br>or Indire<br>(I) (Instr. | Ownership         | Beneficial<br>Ownership<br>(Instr. 4) |
|  |            |  |  | Code            | v   | (A)  | (D)  | Date<br>Exerci              | sable                         | Expiration<br>Date | Title                | or<br>Numbe<br>of<br>Shares  |  |   |   |  |   |                   |                                       |

## **Explanation of Responses:**

1. Granted pursuant to the CME Group Director Stock Plan, as amended and restated.

## Remarks:

By: Jenelle Chalmers For: Bryan Durkin

06/29/2022

\*\* 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.