FORM 4

Check this box if no longer subject

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

| OMB APPROVAL | | | | | | | | | |
|--------------------------|-----|--|--|--|--|--|--|--|--|
| OMB Number: 3235-0287 | | | | | | | | | |
| Estimated average burden | | | | | | | | | |
| hours per response: | 0.5 | | | | | | | | |

to Section 16. Form 4 or Form 5 obligations may continue. See Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940 Instruction 1(b).

| Name and Address of Reporting Person* SIEGEL HOWARD J | | | | | 2. Issuer Name and Ticker or Trading Symbol CME GROUP INC. [CME] | | | | | | | | | ck all app | , | ng Pe | rson(s) to Is | | |
|--|---|---------|--------------|---|--|---|--|---|------|---|---------|------------|--|--|---|---|---|-------------------|-------------------------|
| (Last) 20 S. WA | Last) (First) (Middle) 0 S. WACKER DRIVE | | | | | 3. Date of Earliest Transaction (Month/Day/Year) 06/14/2021 | | | | | | | | | | Officer (give title below) | | Other (below) | specify |
| (Street) CHICAC | | ate) (Z | 0606 Zip) | n-Deriva | | If Amendment, Date of Original Filed (Month/Day/Year) ive Securities Acquired, Disposed of, or Benef | | | | | | | | Line) X | Form Form Perso | Form filed by One Reporting Person Form filed by More than One Reporting Person | | | |
| 1. Title of Security (Instr. 3) 2. T | | | 2. Transac | 2. Transaction | | 2A. Deemed Execution Date, if any (Month/Day/Year) | | 3. 4. Securitie Transaction Code (Instr. 5) | | es Acq | uired (| A) or | or 5. Amount of | | 6. Ownership Form: Direct (D) or Indirect | | 7. Nature of Indirect Beneficial | | |
| | | | | | | | | | Code | v | Amount | (A) (D) | or P | rice | Owned Report Transa | Following | | nstr. 4) | Ownership (Instr. 4) |
| Common Stock Class A | | | | 06/14/ | 2021 | | | | S | | 1,500 | D | | \$215 | 80,068 | | | 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) | 2. Conversion or Exercise Price of Derivative Security 3. Transaction Date (Month/Day/Year) 3. Deemed Execution Date, if any (Month/Day/Year) | | Code (8) | Transaction Code (Instr. 8) By Code (Instr. 3, 4 and 5) | | vative irities ired r osed) | 6. Date Exercisable and Expiration Date (Month/Day/Year) Date Exercisable Expiration Date | | | 7. Title and Amount of Securities Underlying Derivative Security (Instr. 3 and 4) | | D Si (li | Price of erivative ecurity nstr. 5) | 9. Number of derivative Securities Beneficially Owned Following Reported Transaction(s) (Instr. 4) | | 10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 11. Nature of Indirect Beneficia Ownership (Instr. 4) | | |

Explanation of Responses:

By: Margaret Austin Wright For: Howard J. Siegel

06/16/2021

** Signature of Reporting Person

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.