Instruction 1(b).

FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

| Washington, D. | C. 20549 |
|----------------|----------|
|----------------|----------|

| Check this box if no longer subject to Section 16. Form 4 or Form 5 | STATEMENT O |
|---|-------------|
| obligations may continue. See | |

F CHANGES IN BENEFICIAL OWNERSHIP

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

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

| Name and Address of Reporting Person* Sammann Derek | | | | 2. Issuer Name and Ticker or Trading Symbol CME GROUP INC. [CME] | | | | | | | (Chec | 5. Relationship of Reporting Person(s) to Issuer (Check all applicable) Director 10% Owner Officer (give title Other (specify | | | | | | |
|--|---|---------|-----------------------------------|---|---|---|--|--------------|--|--|---------|---|---|---|---|---|---------------------------------------|--|
| (Last) 20 S. WA | (Fii ACKER DR | , | Middle) | | 3. Date of Earliest Transaction (Month/Day/Year) 09/16/2021 | | | | | | | Sr MD Gl Hd Commodity & Option | | | | | | |
| (Street) | GO IL | 6 | 0606 | | 4. If Amendment, Date of Original Filed (Month/Day/N | | | | | | | ır) | Individual or Joint/Group Filing (Check Applicable Line) X Form filed by One Reporting Person Form filed by More than One Reporting | | | | | |
| (City) | (St | ate) (Z | Zip) | | | | | | | | | | | Perso | on | | | |
| | Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned | | | | | | | | | | | | | | | | | |
| Date | | | 2. Transact Date (Month/Day | /Day/Year) if a | | 2A. Deemed Execution Date, if any (Month/Day/Year) | | | | Securities Acquired (A) oposed Of (D) (Instr. 3, 4 | | | and Securities Beneficially Owned Following | | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | Ownership | | |
| | | | | | | v | Amount | (A) (D) | or Pi | rice | | ction(s) 3 and 4) | | (Instr. 4) | | | | |
| Common Stock Class A 09/1 | | | | 09/16/2 | 021 | | | F | | 333(1) | 1 | \$ | 188.69 | .69 16,329 | | D | | |
| Common Stock Class A | | | | | | | | | | | | | 931 | | I | by Children | | |
| Common Stock Class A | | | | | | | | | | | | | | 17,651 | | I | by Trust | |
| Common Stock Class A | | | | | | | | | | | | | | 15 | 5,904 | I | by Spouse | |
| 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) | erivative Conversion Date Execution Date, ecurity or Exercise (Month/Day/Year) if any | | | | 4. Transaction Code (Instr. 8) | | 5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5) | Expi (Mor | 6. Date Exercisable and Expiration Date (Month/Day/Year) | | | 7. Title and Amount of Securities Underlying Derivative Security (Ins 3 and 4) | | 8. Price of Derivative Security (Instr. 5) | 9. Number of derivative Securities Beneficially Owned Following Reported Transaction (Instr. 4) | Ownersh Form: Direct (D or Indire (I) (Instr. | Beneficial Ownership (Instr. 4) | |
| | | | | | Code | v | (A) (D) | Date Exer | cisable | Expiratio Date | n Title | Amo or Num of Shar | ber | | | | | |

Explanation of Responses:

1. Mr. Derek Sammann surrendered shares to the Company in order to fulfill tax withholding obligations upon the vesting of restricted stock on 9/16/2021.

Remarks:

By: Margaret Austin Wright For: Derek Louis Sammann

09/17/2021

** 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.