FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

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

| TATEMENT | OF CHANGES | IN BENEFICIAL | OWNERSHIP |
|----------|-------------------|---------------|------------------|

| OMB APPROVAL | | | | | | | | |
|--------------------------|------|--|--|--|--|--|--|--|
| OMB Number: 3235-0287 | | | | | | | | |
| Estimated average burden | | | | | | | | |
| hours ner resnonse | . 05 | | | | | | | |

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

| 1. Name and Address of Reporting Person* <u>Sprague Suzanne</u> | | | | | 2. Issuer Name and Ticker or Trading Symbol CME GROUP INC. [CME] | | | | | | | | 5. Relationship of Reporting Person(s) to Issuer (Check all applicable) Director 10% Owner Officer (give title Check (specific | | | | | wner | | |
|--|--|---------|------------------------------|----------|--|---|--------|---|-------|--|---|--|--|--|--|--------------------------|---|------|------------|--|
| (Last) | (Fir ΓΗ WACKE | , | Middle) | | | 3. Date of Earliest Transaction (Month/Day/Year) 09/15/2023 | | | | | | | | X Officer (give title below) Other (spec below) Sr MD Global Head of Clearing | | | | | | |
| (Street) | GO IL | 6 | 0606 | | 4. If A | 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 Person | | | | | son | |
| (City) | (Sta | ate) (Z | Zip) | | $ _{\square}$ | Rule 10b5-1(c) Transaction Indication Check this box to indicate that a transaction was made pursuant to a constitution satisfy the affirmative defense conditions of Rule 10b5-1(c). See Instru | | | | | | | | | | | | | | |
| | | Table | I - No | n-Deriva | tive S | Secu | rities | Acc | uired | , Dis | posed of | , or B | enefic | ially | Own | ed | | | | |
| 1. Title of Security (Instr. 3) 2. Transacti Date (Month/Day | | | Execution Date, | | 3. 4. Securities Transaction Disposed Of Code (Instr. 5) | | | | | 5. Amount of Securities Beneficially Owned Followin | | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | | 7. Nature of Indirect Beneficial Ownership (Instr. 4) | | | | | | |
| | | | | | | | | | Code | v | Amount | (A) 01 (D) | Price | | Transa | saction(s) . 3 and 4) | | | (111511.4) | |
| Common Stock Class A 09/15/2 | | | | | :023 | | | | A | | 2,900 | A | \$206 | 5.82 | 2 8,688 | | | D | | |
| Common Stock Class A 09/15/20 | | | | | 2023 | | | | F | | 481(1) | D | \$206 | 5.82 | 82 8,207 | | | D | | |
| Common Stock Class A 09/16/20 | | | | | 2023 | | | | F | 89 ⁽²⁾ D \$ | | \$206 | 5.82 | 8,118 | | | 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) | perivative cecurity or Exercise parts. 3) Date (Month/Day/Year) Price of Derivative Security Date (Month/Day/Year) Execution Date, if any (Month/Day/Year) | | 4. Transa Code (8) | | | 6. Date Exercisable and Expiration Date (Month/Day/Year) Date Exercisable Expiration Date | | 7. Title and Amount of Securities Underlying Derivative Security (Inst 3 and 4) Amount or Numb of Title Share: | | Der Sec (Ins | Price of rivative curity str. 5) | 9. Number derivative Securities Beneficially Owned Following Reported Transaction (Instr. 4) | у | 10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 11. Nature of Indirect Beneficial Ownership (Instr. 4) | | | | | |

Explanation of Responses:

- 1. Ms. Sprague surrendered shares to the Company in order to fulfill tax withholding obligations upon the vesting of restricted stock on 9/15/2023.
- 2. Ms. Sprague surrendered shares to the Company in order to fulfill tax withholding obligations upon the vesting of restricted stock on 9/16/2023.

Remarks:

By: Jenelle Chalmers For: Suzanne Sprague

09/18/2023

** 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.