Instruction 1(b).

FORM 4

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

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington,	DС	20549
rvasiliigion,	D.C.	20040

STATEMENT	OF CHANGES	IN BENEFICIAL	OWNERSHIP

OMB APPROVAL									
OMB Number: 3235-028									
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

1. Name and Address of Reporting Person* <u>GEPSMAN MARTIN J</u>					2. Issuer Name and Ticker or Trading Symbol CME GROUP INC. [CME]											ng Person(s) to Iss 10% Ow		
,	,	Middle)	3. Date of Earliest Transaction (Month/Day/Year) 12/01/2020													specify		
	ate) (Z	Zip)	n Double									Li	ine) X	Form Form Perso	filed by One Reporting Person filed by More than One Reporting on			
	lable	I - NO	on-Deriva	itive	Secur	rities	Acc	quirec	ı, Dis	sposed of	, or B	enefic	ially	Own	ea 			
Date			Date	Execu y/Year) if any		cution Date,						and 5) Securi Benefi Owned		ties cially Following	Fori	m: Direct or Indirect	7. Nature of Indirect Beneficial Ownership (Instr. 4)	
								Code	v	Amount	(A) or (D)	Price		Transaction(s) (Instr. 3 and 4)				(111501.4)
Stock Clas	s A		12/01/20	020				S		800	D	\$178.	.6(1)	29,817			D	
	Tal	ole II)wne	t			
2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	Execu	ition Date,	Code (Inst		of Deriv Secu Acqu (A) or Dispo of (D) (Instr	rative rities ired r osed)	Expiration D		Date Amount of Securities Underlying Derivative Security (Inst 3 and 4) Expiration Amount of Numbor of Security Inst Security I		nt of ities lying tive ity (Instr. 4) Amount or Number of	nt er		derivative Securities Beneficially Owned Following Reported	y	Form: Direct (D) or Indirect	11. Nature of Indirect Beneficial Ownership (Instr. 4)
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Explanation of Responses:

1. On December 1, 2020, Mr. Gepsman sold a total of 800 shares of CME Group Class A common stock at an average price of \$178.60 per share. For reporting purposes, the sale prices within a \$1 range have been aggregated and the weighted average has been reported. The price ranges were \$178.57 through \$178.64. The Company maintains a record of the transactions and copies will be provided upon request.

By: Margaret Austin Wright For: Martin J. Gepsman

12/01/2020

** 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.