FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

| OMB APPROVAL | | | | | | | | |
|--------------------------|-----------|--|--|--|--|--|--|--|
| OMB Number: | 3235-0287 | | | | | | | |
| Estimated average burden | | | | | | | | |
| houre per reconnec: | 0.5 | | | | | | | |

| _ | Check this box if no longer subject to Section 16. |
|---------------|--|
| - 1 | Form 4 or Form 5 obligations may continue. See |
| $\overline{}$ | Instruction 1(h) |

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* <u>Piell Hilda Harris</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 | | | | | |
|---|---|-------------|---|---|--|--|---|---|----------|-----------------------|------------|------------|---|--|--|------------------------|--|--|--|
| (Last) (First) (Middle) 20 S. WACKER DRIVE | | | | | 3. Date of Earliest Transaction (Month/Day/Year) 03/15/2022 | | | | | | | | | X Officer (give title below) Other (specify below) Sr MD & Chief HR Officer | | | | | |
| (Street) CHICAGO (City) | IL (State) | 60((Ziş | 506 | 4 | 4. If Amendment, Date of Original Filed (Month/Day/Year) 6. | | | | | | | | | Individual or Joint/Group Filing (Check Applicable Line) X Form filed by One Reporting Person Form filed by More than One Reporting Person | | | | | |
| | | | Table I - | Non-D | erivativ | e Securi | ties Acc | uired, l | Disp | osed of | , or Be | neficially | Owned | | | | | | |
| D D | | | Date | 2. Transaction Date (Month/Day/Year) 2A. Deemed Execution Date, if any (Month/Day/Year) | | Execution Date, | 3. Transaction Code (Instr. 8) 4. Securities (D) (Instr. 3, | | | | | . | 5. Amount of Securities Beneficially Owned Following Reported | | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | | 7. Nature of Indirect Beneficial | | |
| ľ | | | | | |] | Code | v | Amount | | (A) or (D) | | Transaction(s) (Ir and 4) | ıstr. 3 | | | Ownership (Instr. 4) | | |
| Common Stock Class A | | | | 03/ | 03/15/2022 | | A | | 2,393(1) | | A | \$232 | 38,833 | 3 | |) | | | |
| Common Stock Class A | ommon Stock Class A | | | | /15/2022 | | | F | | 792 ⁽²⁾ | | D | \$232 | 38,041 | | 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 | | Execution Date, if any (Month/Day/Year) | 4. Trans Code (In | | 5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5) | | 6. Date Exercisal Expiration Date (Month/Day/Year | | Underlying Derivative | | | 8. Price of Derivative Security (Instr. 5) | 9. Number derivative Securities Beneficiall Owned Following | e Ow s Fo ally (D) | vnership rm: Direct | 11. Nature of Indirect Beneficial Ownership (Instr. 4) | | |
| | Security | | | Code | v | (A) | (D) | Date Exercisa | | expiration Date Title | | | Amount or Number of Shares | | Reported Transacti (Instr. 4) | ĭ ` | su. 4) | | |

- 1. Represents shares earned from a 2018 performance share award based on the company's achievement of total shareholder return relative to the S&P 500 measured over 2019-2021.
 2. Ms. Piell surrendered shares to the Company in order to fulfill tax withholding obligations in connection with the receipt of the performance share award.

Remarks:

EXHIBIT LIST: EX-24 Hilda Piell POA

By: Margaret Austin Wright For: Hilda 03/17/2022

Harris Piell ** 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.

POWER OF ATTORNEY

For Executing Forms 3, 4 and 5 Pursuant to Section 16(a) of the Securities Exchange Act

Know all by these presents, that the undersigned hereby constitutes and appoints each of Margaret Austin Wright and Jenelle Chalmers signed for and on behalf of the undersigned Forms 3, 4 and 5 and amendments thereto in accordance with Section 1 6(a) of the Securities E:

(2) do and perform any and all acts for and on behalf of the undersigned which may be necessary or desirable to complete the execution of any:

(3) take any other action of any type whatsoever in connection with the foregoing which, in the opinion of such attorney-in-fact, may be of being the undersigned hereby grants to each such attorney-in-fact full power and authority to do and perform all and every act and thing what:

This Power of Attorney shall remain in full force and effect until the undersigned is no longer required to file Forms, 3, 4, and 5 with

IN WITNESS WHEREOF, the undersigned has caused this Power of Attorney to be executed as of this /Cfaay of November 2021. Signature: ,dJJ.QP?;,, Print Name: J &b_.9,? $\$