FORM 4

## UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

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

|        | Check this box if no longer subject |
|--------|-------------------------------------|
|        | to Section 16. Form 4 or Form 5     |
| $\cup$ | obligations may continue. See       |
|        | Instruction 1(b).                   |

## STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

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  |  |  |                          |                  |  | inpany Act C |   |         |  |  |  |  |                        |              |
|--|--|--|----------|---------------------------------------|--|--|--|--------------------------|------------------|--|--------------|---|---------|--|--|--|--|------------------------|--------------|
| Name and Address of Reporting Person*     Dennis Michael G.      |  |  |          |                                       |  | 2. Issuer Name <b>and</b> Ticker or Trading Symbol  CME GROUP INC. [ CME ]   |  |                          |                  |  |              |   |         |  | all app  | olicable)  | ng Pe  | erson(s) to I<br>10% O |              |
| (Last)   | (Fir   | rst) (N                                    | (Middle) |                                       |  | 3. Date of Earliest Transaction (Month/Day/Year) 06/26/2023  |  |                          |                  |  |              |   |         |  | Director Officer (give title below)  |  |  | Other (:<br>below)     |              |
| 20 S. WACKER DRIVE   |  |  |          | 4. If A                               | 4. If Amendment, Date of Original Filed (Month/Day/Year) |  |  |                          |                  |  |              |   |         | Individual or Joint/Group Filing (Check Applicabine)   |  |  |  |                        |              |
| (Street)   | (Street) CHICAGO IL 60606  |  |          |                                       |  |  |  |                          |                  |  |              |   |         |  | X Form filed by One Reporting Person Form filed by More than One Reporting |  |  |                        |              |
|  | ICAGO IL 00000   |  |          | $ldsymbol{ldsymbol{eta}}$             |  |  |  |                          |                  |  | Person       |   |         |  |  |  |  |                        |              |
| (City) (State) (Zip)   |  |  |          | Rule 10b5-1(c) Transaction Indication |  |  |  |                          |                  |  |              |   |         |  |  |  |  |                        |              |
|  |  |  |          |                                       |  | Check this box to indicate that a transaction was made pursuant to a contract, instruction or written plan that is intended to satisfy the affirmative defense conditions of Rule 10b5-1(c). See Instruction 10. |  |                          |                  |  |              |   |         |  |  |  |  |                        |              |
|  |  | Table                                      | l - No   | n-Deriva                              | tive S   | ecui   | rities   | s Acc                    | quired,          | Dis  | posed of     | , or E  | Benefic | ially  | <b>Owr</b>   | ned  |  |                        |              |
| 1. Title of Security (Instr. 3)  2. Transaction Date (Month/Day/ |  |  |          | Execution Date,                       |  |  | 3.<br>Transaction Code (Instr. 8)  4. Securities Acquir Disposed Of (D) (Instr. 5) |                          |                  |  |              | Securities<br>Beneficially<br>Owned                 |         | Form: Direct<br>(D) or<br>Indirect (I)   |  | 7. Nature<br>of Indirect<br>Beneficial<br>Ownership<br>(Instr. 4)        |  |                        |              |
|  |  |  |          |                                       |  |  |  |                          | Code             | v  | Amount       | (A) o<br>(D)  | Price   |  |  |  |  |                        |              |
| Common Stock Class A 06/26/20                                    |  |  |          |                                       | 23   |  |  |                          | A <sup>(1)</sup> |  | 811          | A   | \$178   | 78.89 2,8  |  | 327.3766   |  | D                      |              |
| Common Stock Class A   |  |  |          |                                       |  |  |  |                          |                  |  |              |   |         | 40   |  | 0.8072   |  |                        | by<br>Spouse |
|  | Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities) |  |          |                                       |  |  |  |                          |                  |  |              |   |         |  |  |  |  |                        |              |
| 1. Title of<br>Derivative<br>Security<br>(Instr. 3)              | 2.<br>Conversion<br>or Exercise<br>Price of<br>Derivative<br>Security  | 3. Transaction<br>Date<br>(Month/Day/Year) | Execu    | eemed<br>ution Date,<br>th/Day/Year)  |  | Ansaction of de (Instr. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)  |  | 6. Date Expirati (Month) |                  | 7. Title and Amount of Securities Underlying Derivative Security (Instr. 3 and 4 |              | 8. Price of<br>Derivative<br>Security<br>(Instr. 5) |         | 9. Number<br>derivative<br>Securities<br>Beneficially<br>Owned<br>Following<br>Reported<br>Transaction<br>(Instr. 4) | y  | 10.<br>Ownership<br>Form:<br>Direct (D)<br>or Indirect<br>(I) (Instr. 4) | 11. Nature<br>of Indirect<br>Beneficial<br>Ownership<br>(Instr. 4) |                        |              |

## **Explanation of Responses:**

1. Granted pursuant to the CME Group Director Stock Plan, as amended and restated.

## Remarks:

By: Jenelle Chalmers For: Michael G. Dennis

06/28/2023

\*\* Signature of Reporting Person Dat

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

- $^{\star}$  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.