| SEC Form 4 |
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FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

OMB APPROVAL

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| STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP |
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Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

| | | | of Section So(n) of the investment Company Act of 1940 | |
|--------------------------------------|----------|------------------------|---|--|
| 1. Name and Add Sammann I | | ng Person [*] | 2. Issuer Name and Ticker or Trading Symbol <u>CME GROUP INC.</u> [CME] | 5. Relationship of Reporting Person(s) to Issuer (Check all applicable) Director 10% Owner Officer (give title Other (specify |
| (Last) (First) 20 S. WACKER DRIVE | | (Middle) | 3. Date of Earliest Transaction (Month/Day/Year) 05/17/2021 | X Onlet (give the below) Selow) Sr MD Gl Hd Commodity & Option |
| (Street) | (Street) | | 4. If Amendment, Date of Original Filed (Month/Day/Year) | 6. Individual or Joint/Group Filing (Check Applicable Line) |
| CHICAGO | IL | 60606 | _ | X Form filed by One Reporting Person Form filed by More than One Reporting |
| (City) | (State) | (Zip) | | Person |
| | | Table I - Non-Deri | vative Securities Acquired, Disposed of, or Bene | eficially Owned |
| | | | | |

| 1. Title of Security (Instr. 3) | 2. Transaction Date (Month/Day/Year) | 2A. Deemed Execution Date, if any (Month/Day/Year) | 3. Transa Code (8) | | 4. Securities Disposed Of 5) | | | 5. Amount of Securities Beneficially Owned Following | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 7. Nature of Indirect Beneficial Ownership (Instr. 4) | | | |
|---------------------------------|--|---|------------------------------|---|------------------------------------|---------------|-------|---|---|---|--|--|--|
| | | | Code | v | Amount | (A) or (D) | Price | Reported Transaction(s) (Instr. 3 and 4) | | | | | |
| Common Stock Class A | 05/17/2021 | | G | | 1,800(1) | D | \$0.0 | 15,904 | Ι | by Spouse | | | |
| Common Stock Class A | | | | | | | | 14,337 | D | | | | |
| Common Stock Class A | | | | | | | | 931 | Ι | by Children | | | |
| Common Stock Class A | | | | | | | | 17,651 | I | by Trust | | | |
| | | | | | | | | | | | | | |

Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

| | | | (e.g., pr | 115, 00 | s, cans, wairants, options, convertible securities | | | | | | | | | | |
|---|---|---|-----------|--|--|---|-----|---------------------|---|-------|--|---------------------------------------|--|--|--|
| 1. Title of Derivative Security (Instr. 3) | 2. Conversion or Exercise Price of Derivative Security | sion Date (Month/Day/Year) Execution Date, if any (Month/Day/Year) (Month/Day/Year) (Month/Day/Year) Transaction Of Code (Instr. 8) Code (Instr. 8) Securities Acquired | | irities lired or osed) r. 3, 4 | Expiration Da | Expiration Date (Month/Day/Year) Amount of Securities Underlying Derivative | | | Underlying (Instr. 5) Derivative Security (Instr. | | 10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | Beneficial Ownership (Instr. 4) | | | |
| | | | | Code | v | (A) | (D) | Date Exercisable | Expiration Date | Title | Amount or Number of Shares | | | | |

Explanation of Responses:

1. Ownership has been updated to reflect the transfer of 1,800 shares of common stock from the reporting person's spouse's revocable living trust into a charitable donor advised fund.

By: Margaret Austin Wright For: Derek Sammann 05/19/2021

** Signature of Reporting Person Date

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

 \ast 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.

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