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, D.	C. 20549
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STATEMENT OF CHANGES IN BENEFICIA	L OWNERSHIP

OMB APPI	ROVAL								
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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

City) (State) (Zip)  Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned  1. Title of Security (Instr. 3)  2. Transaction Date (Month/Day/Year) (Month/Day/Year)  2. Transaction Date (Month/Day/Year)  3. Transaction Date (P.g., puts, calls, warrants, options, convertible securities)  3. Transaction Date (Month/Day/Year)  4. Securities Acquired (A) or Disposed Of (D) (Instr. 3, 4 and Senetically Owned (D) or Indirect (D) or Ind	Name and Address of Reporting Person*     Seifu Rahael					2. Issuer Name and Ticker or Trading Symbol CME GROUP INC. [ CME ]									k all app	licable)	ng Pe	rson(s) to Is		
City   ChilcAgo   IL   60606   State   City   City   City   (State   City   C	` ′	`	,	Middle)															specify	
2. Transaction Date (Month/Day/Year)   3. Transaction Date (Month/Day/Year)   4. Securities Acquired (A) or Disposed Of (D) (Instr. 3, 4 and 5)   5. Amount of Securities Beneficially Owned (I) (Instr. 4)   5. Amount of Securities Beneficially Owned (I) (Instr. 3, 4 and 5)   7. Transaction Disposed Of (D) (Instr. 3, 4 and 5)   7. Transaction Disposed Of (D) (Instr. 3, 4 and 5)   7. Transaction Disposed Of (D) (Instr. 3, 4 and 5)   7. Transaction Date (Month/Day/Year)   8. Price of Derivative Securities Securities (Month/Day/Year)   8. Price of Derivative Security (Instr. 5)   8. Ownership Security (Instr. 6)   9. Number of Securities (Indicated (Instr. 6)   9. Number of Securities (Indicate	CHICAC					4. If A	4. If Amendment, Date of Original Filed (Month/Day/Year)								Line)	Form Form	Form filed by One Reporting Person Form filed by More than One Reporting			
Date (Month/Day/Year)   Execution Date, if any (Month/Day/Year)   Code (Instr. 3)   A mount   Code (Instr. 3)   Code   V   Amount   Code (Instr. 3)   A mount   Code (Instr. 3)   Code   V   Amount   Code   V   Amount   Code   V   Code   V			Table	I - Non	n-Deriva	tive S	Secu	rities	Acq	uired,	Dis	osed of	, or E	Bene	ficiall	y Own	ed			
Common Stock Class A  O6/25/2020  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)  Conversion or Exercise Price of Derivative Security Security  Conversion Operivative Securities  Conversion Operivati	Date				Date	Execution D ay/Year) if any		Date,	Transaction Code (Instr.		Disposed Of (D) (Instr. 3			, 4 and Securi Benefi Owned		ties cially Following	Forn (D) c	n: Direct or Indirect nstr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)	
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 Secur										Code	v	Amount	(A) (D)	or I	Price	Transa	action(s)			(msur 4)
(e.g., puts, calls, warrants, options, convertible securities)  1. Title of Derivative Security (Instr. 3)  1. Title of Derivative Security (Instr. 3)  2. Conversion or Exercise Price of Derivative Security (Instr. 3)  3. Transaction Date (Month/Day/Year)  4. Transaction Code (Instr. 8)  5. Number of Exercisable and Execution Date (Month/Day/Year)  6. Date Exercisable and Expiration Date (Month/Day/Year)  6. Date Exercisable and Expiration Date (Month/Day/Year)  7. Title and Amount of Securities Underlying Derivative Security (Instr. 5)  9. Number of derivative Security (Instr. 5)  Ownership Form: Direct (D) Owned Following Reported Transaction(s) (Instr. 4)	Common	Stock Clas	s A		06/25/	2020				A <sup>(1)</sup>	A <sup>(1)</sup> 712		A	1	\$0.0	712			D	
Derivative Security (Instr. 3)  Instr. 3)  Defivative Security  Instr. 3)  Defivative Security  Instr. 3)  Date (Month/Day/Year)  Instr. 3)  Date (Month/Day/Year)  Execution Date, if any (Month/Day/Year)  Instr. 3)  Execution Date, if any (Month/Day/Year)  Instr. 3)  Expiration Date (Month/Day/Year)  Derivative Securities (Month/Day/Year)  Derivative Security (Instr. 3)  Derivative Security (Instr. 5)  Derivative Security (Instr. 5)  Derivative Security (Instr. 5)  Derivative Security (Instr. 4)  Porivative Security (Instr. 5)  Inderlying Derivative Security (Instr. 4)  Derivative Security (Instr. 5)  Inderlying Derivative Security (Instr. 4)																				
or Number Date Expiration of	Derivative Security	Conversion or Exercise Price of Derivative	Date	Execution if any	on Date,	Transa Code ( 8)	(Instr. Of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)		Expiration Date (Month/Day/Year)		Amount of Securities Underlying Derivative Security (Ins 3 and 4)		str.  De Se (Ir	erivative ecurity	derivative Securities Beneficiall Owned Following Reported Transactio	у	Ownership Form: Direct (D) or Indirect	11. Nature of Indirect Beneficial Ownership (Instr. 4)		

## **Explanation of Responses:**

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

By: Margaret Austin Wright For: Rahael Seifu

06/29/2020

\*\* Signature of Reporting Person

Date

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.

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