FORM 4

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## UNITED STATES SECURITIES AND EXCHANGE COMMISSION

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

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

to Section 16. Form 4 or Form 5 obligations may continue. See Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940 Instruction 1(b).

1. Name and Address of Reporting Person*						2. Issuer Name and Ticker or Trading Symbol CME GROUP INC. [ CME ]									k all app Direc	tor	ng Per	10% O	wner
(Last) (First) (Middle) 20 S. WACKER DRIVE						3. Date of Earliest Transaction (Month/Day/Year) 09/16/2021								X	below	cer (give title ow) ID Internation		Other (below) & Optim	
(Street) CHICAGO IL 60606 (City) (State) (Zip)				4. If A	4. If Amendment, Date of Original Filed (Month/Day/Year)								6. Indi Line) X	<i>'</i>					
	Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned																		
1. Title of Security (Instr. 3)  2. Transacti Date (Month/Day)						Execution Date,			3. Transaction Code (Instr. 8) 4. Securities Disposed Of 5)						5. Amo Securit Benefic Owned Report	ies cially Following	Forn (D) o	n: Direct or Indirect nstr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)
									Code	v	Amount	(A) o (D)	r Pri	ce	Transa	ction(s) 3 and 4)			(111501. 4)
Common Stock Class A 09/16/20					021	)21			F		117 <sup>(1)</sup>	D	\$1	88.69	13,508			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)	vative Conversion Date Executi ırity or Exercise (Month/Day/Year) if any			emed tion Date, n/Day/Year)	on Date, Transaction Code (Instr.		5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)		6. Date Exercisable and Expiration Date (Month/Day/Year)			7. Title and Amount of Securities Underlying Derivative Security (Instr 3 and 4)		tr.	Price of rivative curity str. 5)	9. Number of derivative Securities Beneficially Owned Following Reported Transaction(s) (Instr. 4)		10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	11. Nature of Indirect Beneficial Ownership (Instr. 4)
					Code	v	(A)	(D)	Exerci:	sable	Date	Title	Share	s					

## **Explanation of Responses:**

1. Mr. Ken Vroman surrendered shares to the Company in order to fulfill tax withholding obligations upon the vesting of restricted stock on 9/16/2021.

## Remarks:

By: Margaret Austin Wright For: Kendal L. Vroman

09/17/2021

\*\* 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.