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

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

OMB APPROVAL												
OMB Number: 3235-028												
Estimated average burden												
hours per response	0.5											

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*     Holzrichter Julie					2. Issuer Name and Ticker or Trading Symbol  CME GROUP INC. [ CME ]									all app Direc	tor	ng Pei	10% O	wner		
(Last) (First) (Middle) 20 S. WACKER DRIVE						3. Date of Earliest Transaction (Month/Day/Year) 05/12/2021								X	below	Officer (give title below) Sr MD Chief O		Other (s below) ting Office	·	
(Street) CHICAC			0606 Zip)		4. If A	4. If Amendment, Date of Original Filed (Month/Day/Year)								i. Indiv ine) X	ridual or Joint/Group Filing (Check Applicable  Form filed by One Reporting Person  Form filed by More than One Reporting  Person					
Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned																				
1. Title of Security (Instr. 3)  2. Transaction Date (Month/Day)				Execution Date,		3. Transaction Code (Instr. 8)  4. Securities Acquired (A) Disposed Of (D) (Instr. 3, 4						ties cially I Following	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)		7. Nature of Indirect Beneficial Ownership					
								Code	V Amount (A) or (D)		r Price		Reported Transaction(s) (Instr. 3 and 4)				(Instr. 4)			
Common Stock Class A 05/12/2			021				S		6,000(1)	D	\$21	3.29	30	6,479		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 Execution Date, urity or Exercise (Month/Day/Year) if any		4. Transaction Code (Instr. 8)		of Deriv	r osed ) r. 3, 4	6. Date Expira (Month	tion D		7. Title and Amount of Securities Underlying Derivative Security (Ins: 3 and 4)  Amou or Numb		Der Sed (Ins	Price of ivative curity str. 5)	9. Number derivative Securities Beneficially Owned Following Reported Transaction (Instr. 4)	y Ov Fo Dii or (I)	10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	11. Nature of Indirect Beneficial Ownership (Instr. 4)			
					Code	v	(A)	(D)	Date Exerci	sable	Expiration Date	Title	of Shares							

## **Explanation of Responses:**

1. On May 12, 2021, Ms. Holzrichter sold an aggregate of 6,000 shares of CME Group Class A common stock. For reporting purposes, the sale prices within \$1 range have been aggregated and the weighted average has been reported. The price range was \$213.23 to \$213.42. The Company maintains a record of the transaction and copies will be provided upon request.

> By: Margaret Austin Wright For: Julie Holzrichter

05/13/2021

\*\* 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.