

SECURITIES AND EXCHANGE COMMISSION

FORM SC 13G

Schedule filed to report acquisition of beneficial ownership of 5% or more of a class of equity securities by passive investors and certain institutions

Filing Date: **2013-01-09**
SEC Accession No. [0001422849-13-000003](#)

([HTML Version](#) on [secdatabase.com](#))

SUBJECT COMPANY

CME GROUP INC.

CIK: [1156375](#) | IRS No.: [364459170](#) | State of Incorporation: **DE** | Fiscal Year End: **1231**
Type: **SC 13G** | Act: **34** | File No.: [005-79495](#) | Film No.: [13521138](#)
SIC: **6200** Security & commodity brokers, dealers, exchanges & services

Mailing Address
20 S. WACKER DR.
CHICAGO IL 60606

Business Address
20 S. WACKER DR.
CHICAGO IL 60606
3129303011

FILED BY

Capital World Investors

CIK: [1422849](#) | IRS No.: [951411037](#) | State of Incorporation: **DE** | Fiscal Year End: **0630**
Type: **SC 13G**

Mailing Address
333 SOUTH HOPE STREET
55TH FLOOR
LOS ANGELES CA 90071

Business Address
333 SOUTH HOPE STREET
55TH FLOOR
LOS ANGELES CA 90071
213-486-9200

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

SCHEDULE 13G

Under the Securities Exchange Act of 1934

(Amendment No.)*

CME Group Inc.
(Name of Issuer)

Class A Common Stock
(Title of Class of Securities)

12572Q105
(CUSIP Number)

December 31, 2012
(Date of Event Which Requires Filing of this Statement)

Check the appropriate box to designate the rule pursuant to which this Schedule is filed:

- Rule 13d-1(b)
- Rule 13d-1(c)
- Rule 13d-1(d)

*The remainder of this cover page shall be filled out for a reporting person's initial filing on this form with respect to the subject class of securities, and for any subsequent amendment containing information which would alter the disclosures provided in a prior cover page.

The information required in the remainder of this cover page shall not be deemed to be "filed" for the purpose of Section 18 of the Securities Exchange Act of 1934 ("Act") or otherwise subject to the liabilities of that section of the Act but shall be subject to all other provisions of the Act (however, see the Notes).

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1 NAMES OF REPORTING PERSONS
I.R.S. IDENTIFICATION NOS. OF ABOVE PERSONS (ENTITIES ONLY)
Capital World Investors **

2 CHECK THE APPROPRIATE BOX IF A MEMBER OF A GROUP (SEE INSTRUCTIONS) (a)

3 SEC USE ONLY (b)

4 CITIZENSHIP OR PLACE OF ORGANIZATION

Delaware

5 SOLE VOTING POWER

27,045,500

6 SHARED VOTING POWER

NUMBER OF
SHARES
BENEFICIA
L
Y OWNED BY

NONE

7 SOLE DISPOSITIVE POWER

EACH
REPORTING
PERSON
WITH:
35,386,210

8 SHARED DISPOSITIVE POWER

NONE

9 AGGREGATE AMOUNT BENEFICIALLY OWNED BY EACH REPORTING PERSON

35,386,210 Beneficial ownership disclaimed pursuant to Rule
13d-4

10 CHECK BOX IF THE AGGREGATE AMOUNT IN ROW (9) EXCLUDES CERTAIN SHARES
(SEE INSTRUCTIONS)

11 PERCENT OF CLASS REPRESENTED BY AMOUNT IN ROW 9

10.6%

12 TYPE OF REPORTING PERSON (SEE INSTRUCTIONS)

IA

** A division of Capital Research and Management Company (CRMC)

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SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

Schedule 13G
Under the Securities Exchange Act of 1934

Amendment No.

Item 1(a) Name of Issuer:
CME Group Inc.

Item 1(b) Address of Issuer's Principal Executive Offices:
20 S. Wacker Drive
Chicago IL 60606

Item 2(a) Name of Person(s) Filing:
Capital World Investors

Item 2(b) Address of Principal Business Office or, if none,
Residence:
333 South Hope Street
Los Angeles, CA 90071

Item 2(c) Citizenship: N/A

Item 2(d) Title of Class of Securities:
Class A Common Stock

Item 2(e) CUSIP Number:
12572Q105

Item 3 If this statement is filed pursuant to sections 240.13d-1(b)
or 240.13d-2(b) or (c), check whether the person filing is a:
(e) An investment adviser in accordance with
section 240.13d-1(b) (1) (ii) (E).

Item 4 Ownership

Provide the following information regarding the aggregate
number and percentage of the class of securities of the issuer
identified in Item 1.

- (a) Amount beneficially owned:
- (b) Percent of class:
- (c) Number of shares as to which the person has:
 - (i) Sole power to vote or to direct the vote:
 - (ii) Shared power to vote or to direct the vote:
 - (iii) Sole power to dispose or to direct the disposition of:
 - (iv) Shared power to dispose or to direct the disposition of:

See page 2

Capital World Investors is deemed to be the beneficial owner of
35,386,210 shares or 10.6% of the 333,384,469 shares believed
to be outstanding as a result of CRMC acting as investment
adviser to various investment companies registered under
Section 8 of the Investment Company Act of 1940.

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Item 5 Ownership of Five Percent or Less of a Class. If this
statement is being filed to report the fact that as of the date
hereof the reporting person has ceased to be the beneficial
owner of more than five percent of the class of securities,

check the following: []

Item 6 Ownership of More than Five Percent on Behalf of Another Person: N/A

Item 7 Identification and Classification of the Subsidiary Which Acquired the Security Being Reported on By the Parent Holding Company or Control Person: N/A

Item 8 Identification and Classification of Members of the Group: N/A

Item 9 Notice of Dissolution of Group: N/A

Item 10 Certification

By signing below, I certify that, to the best of my knowledge and belief, the securities referred to above were acquired and are held in the ordinary course of business and were not acquired and are not held for the purpose of or with the effect of changing or influencing the control of the issuer of the securities and were not acquired and are not held in connection with or as a participant in any transaction having that purpose or effect.

Signature

After reasonable inquiry and to the best of my knowledge and belief, I certify that the information set forth in this statement is true, complete and correct.

Date: January 9, 2013

Signature: Alan Berro***

Name/Title: Alan Berro - Senior Vice President
Capital World Investors

***By /s/ Michael J. Triessl
Michael J. Triessl
Attorney-in-fact

Signed pursuant to a Power of Attorney dated October 12, 2012 included as an Exhibit to Schedule 13G filed with the Securities and Exchange Commission by Capital World Investors on November 9, 2012 with respect to Fidelity National Information Services.

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