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Bernacchi Jef	frey M.									
Form 4										
June 27, 2012	2									
FORM 4 UNITED STATES SECURITIES AND EXCHANGE COMMISSION									OMB APPROVAL	
	UNITEDS		RITIES Al shington,			NGE (COMMISSION	OMB Number:	3235-0287	
Check this if no longe						Expires:	January 31,			
subject to	STATEM	ENT OF CHAN			CIA	LOW	NERSHIP OF	Estimated a	2005 average	
Section 16			SECUR	ITIES				burden hours per		
Form 4 or Form 5			() $()$	a		1		response 0.5		
obligation	~ ^	uant to Section 1					-			
may conti	nue.) of the Public U 30(h) of the Ir	•	•	- ·			n		
See Instru 1(b).	ction	50(II) of the II	ivestillent	compan	y Aci	0119	40			
(Print or Type R	esponses)									
Bernacchi Jeffrey M. Symbol			r Name and Ticker or Trading ROUP INC. [CME]				5. Relationship of Reporting Person(s) to Issuer			
20 S. WACKER DRIVE (Month/Da 06/25/20 (Street) 4. If Amen						X Director	10%	6 Owner		
			•				Officer (give title Other (specify below)			
			ndment, Date Original				6. Individual or Joint/Group Filing(Check			
			nth/Day/Year)				Applicable Line) _X_ Form filed by One Reporting Person			
CHICAGO,	IL 60606							Aore than One Re		
(City)	(State) (Z	Zip) Tab	le I - Non-Do	erivative S	Securi	ties Ac	quired, Disposed of	f, or Beneficia	lly Owned	
1.Title of	2. Transaction Date	2A. Deemed	3.	4. Securi			5. Amount of	6. Ownership		
Security	(Month/Day/Year)				l(A) c			Form: Direct (D) or	Indirect Beneficial	
(Instr. 3)		any (Month/Day/Year)	CodeDisposed of (D)(Instr. 8)(Instr. 3, 4 and 5)				•	· · ·	Ownership	
		, j,			(, , , , , , , , , , , , , , , , , , ,			· · ·	(Instr. 4)	
					(A)		Reported Transaction(s)			
					or		(Instr. 3 and 4)			
Comment			Code V	Amount	(D)	Price	, , , , , , , , , , , , , , , , , , , ,			
Common Stock Class	06/25/2012		A <u>(1)</u>	281	А	\$0	12,311	D		
A	00/20/2012		7 <u>1 , / /</u>	201	11	ΨΟ	12,311			

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

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 control number.

 Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned

 (e.g., puts, calls, warrants, options, convertible securities)

1. Title Derivati Security (Instr. 3	ve Conversion or Exercise	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. Transactic Code (Instr. 8)	Securities Acquired (A) or Disposed of (D)	1		7. Title and Amount of Underlying Securities (Instr. 3 and 4)		8. Price of Derivative Security (Instr. 5)	9. Nu Deriv Secu Bene Owno Follo Repo Trans (Instr
				Code V	(Instr. 3, 4, and 5)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares		

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Reporting Owners

Reporting Owner Name / Address	Relationships							
	Director	10% Owner	Officer	Other				
Bernacchi Jeffrey M. 20 S. WACKER DRIVE CHICAGO, IL 60606	Х							
Signatures								
By: Margaret Austin Wright Fo Bernacchi		06/27/2012						
<u>**</u> Signature of Reporting		Date						

Explanation of Responses:

- * 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).
- (1) Granted pursuant to the CME Group 2005 Director Stock Plan, as amended and restated.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.