

**UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, DC 20549**

**SCHEDULE 14A  
(Rule 14a-101)**

**INFORMATION REQUIRED IN PROXY STATEMENT  
SCHEDULE 14A INFORMATION**

**Proxy Statement Pursuant to Section 14(a) of  
the Securities Exchange Act of 1934  
(Amendment No.        )**

Filed by the Registrant

Filed by a Party other than the Registrant

Check the appropriate box:

- Preliminary Proxy Statement
- Confidential, for Use of the Commission Only (as permitted by Rule 14a-6(e)(2))**
- Definitive Proxy Statement
- Definitive Additional Materials
- Soliciting Material Pursuant to §240.14a-12

**CME GROUP INC.**

**(Name of Registrant as Specified In Its Charter)**

**(Name of Person(s) Filing Proxy Statement, if other than the Registrant)**

Payment of Filing Fee (Check the appropriate box):

- No fee required
- Fee computed on table below per Exchange Act Rules 14a-6(i)(1) and 0-11

(1) Title of each class of securities to which transaction applies:

(2) Aggregate number of securities to which transaction applies:

(3) Per unit price or other underlying value of transaction computed pursuant to Exchange Act Rule 0-11 (set forth the amount on which the filing fee is calculated and state how it was determined):

(4) Proposed maximum aggregate value of transaction:

(5) Total fee paid:

Fee paid previously with preliminary materials.

Check box if any part of the fee is offset as provided by Exchange Act Rule 0-11(a)(2) and identify the filing for which the offsetting fee was paid previously. Identify the previous filing by registration statement number, or the Form or Schedule and the date of its filing.

(1) Amount Previously Paid:

(2) Form, Schedule or Registration Statement No.:

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(3) Filing Party:

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(4) Date Filed:

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Dear CME Member and B-1 Shareholder,

You play a necessary and vital role in the success of our markets and CME Group. Responsibly exercising your B Share voting privilege contributes to that success.

If you have your proxy and haven't already voted, visit [www.CMEvote.com](http://www.CMEvote.com) to find a statement from me in video form, contact and resume information, and a link to the Proxy Vote web site where you can quickly cast your vote online. Thank you for voting.

Regards,

Jeffrey M. Bernacchi,  
CME Group B-1 Director and Candidate



CME Group Inc. has filed a definitive proxy statement with the Securities and Exchange Commission ("SEC") regarding the Annual Meeting of Shareholders to be held on May 03, 2012. Shareholders of CME Group Inc. are urged to read the definitive proxy statement and any other relevant materials filed by CME Group Inc. with the SEC, because they contain, or will contain, important information about CME Group Inc. and the Annual Meeting. The definitive proxy statement and other relevant materials (when they become available), and any other documents filed by CME Group Inc. with the SEC, may be obtained free of charge at the SEC's web site at [www.sec.gov](http://www.sec.gov). In addition, shareholders may obtain free copies of these documents by contacting CME Group Inc., Shareholder Services and Membership Services, 30 South Wacker Drive, Chicago, Illinois 60606. Shareholders are urged to read the definitive proxy statement and the other relevant materials (when they become available) before making any voting decision with respect to matters to be acted on at the Annual Meeting. The preceding material was prepared and distributed solely by the candidate. The views and opinions expressed therein are solely those of the candidate and do not necessarily reflect the views or opinions of CME Group Inc. or its directors, officers, or employees, nor have these views or opinions been approved or sanctioned by any of them.

The following materials were distributed to the Class B-1 shareholders by Gerard Shannon nominee for Class B-1 director on or after April 26, 2012

Dear Fellow Shareholders:

I am honored to be a nominee for the CME Group Class B-1 Board, and ask for your vote.

The enclosed flashdrive contains a brief video and letter highlighting my plans for representing your interests. I also invite you to visit my website at <http://shannon4cme.com>, where you can cast your vote by connecting to the proxy voting website.

If you have not yet received or have misplaced your proxy card, please contact Beth Hausoul by email at [Elizabeth.Hausoul@cmegroup.com](mailto:Elizabeth.Hausoul@cmegroup.com) to make a request for your control number.

Thank you and feel free to call me at any time: (847) 508-7200.

Respectfully,

Gerard

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